

## Strategy description

The strategy, inceptioned by FCT 1e, invests in bonds, equities and real estate with a focus on diversification. The investment funds making up the strategy are managed by various best-in-class managers, using Environmental, Social and Governance (ESG) criteria when picking stocks. The investment funds are managed passively or actively, depending on asset class. This strategy's risk profile is "high risk", consisting of a very high allocation to equities, resulting in a very high investment risk.

## Risk profile

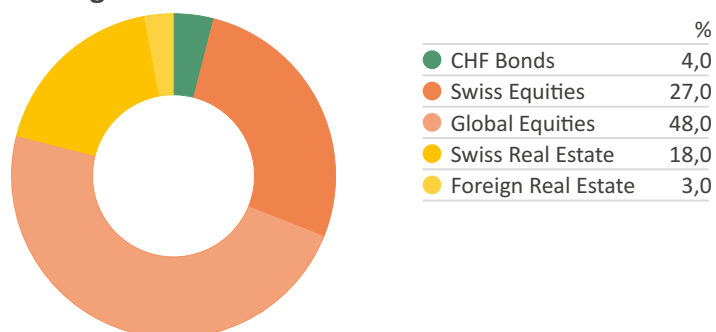
High risk



## Key Information

Base Currency	Swiss Franc
Foreign currency exposure	40,0%
Proportion of active investments	25,0%
Proportion of ESG investments	82,0%
Benchmark	Pictet LPP 2005 60 Plus TR CHF

## Strategic Asset Allocation



## Cumulative Performance over Last 5 Years



## Historical Returns

	1 Month	YTD	1 Year	3 Years	5 Years
FCT 1e 75 ESG	0,2%	1,8%	5,1%	7,3%	6,6%
Pictet LPP 2005 60 Plus TR CHF	0,0%	-1,1%	3,0%	5,9%	5,2%

## Key Risk-Return Statistics 5 Years

	Strategy	Benchmark
Standard Deviation	9,88%	9,41%
Sharpe Ratio	0,68	0,57
Tracking Error	2,03%	0,00%
Max Drawdown	-18,37%	-17,87%

## Strategy Quarterly / Yearly Returns

	1st Qtr	2nd Qtr	3rd Qtr	4th Qtr	Year
2025	0,93	0,91			1,85
2024	9,15	2,02	2,04	1,16	14,93
2023	4,44	2,15	-1,64	2,54	7,61
2022	-5,04	-9,98	-4,51	2,70	-16,17
2021	6,92	5,95	-0,57	4,80	18,04
2020	-13,23	10,18	3,88	6,25	5,53

**Legend:** Performance is computed on a monthly basis as the median performance of all the FCT 1e insured members invested in the investment strategy (if no insured member is invested, performance is backtested). In both cases, performance is computed as a time weighted rate of return (TWR) on the investment portfolio, excluding operational cash. Performance is shown net of indirect fees (charged inside the funds) and gross of direct fees (charged outside the funds). Foreign currency exposure is after currency risk hedging. Proportion of ESG investments correspond to ESG-labelled funds as considered by the asset manager.

**Disclaimer:** The information contained in this document is not exhaustive and subject to change without notice. It has been compiled or arrived at based upon information obtained from sources believed to be reliable and in good faith, but no representation or warranty is given as to the accuracy or completeness of those sources. The information mentioned herein is not intended to be construed as a solicitation or an offer to buy or sell any securities or related financial instruments. It is provided for information purposes only. Past performance is not a reliable indicator for future performance. This document may not be reproduced, redistributed or republished for any purpose without the written permission of FCT 1e (Trianon Collective Foundation 1e).