

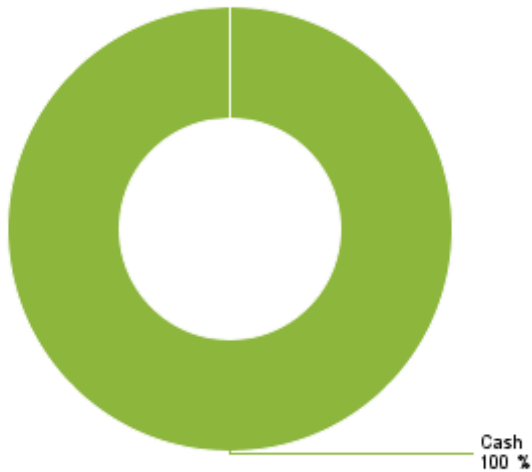
Strategy description

The investment strategy is exclusively invested in current accounts in Switzerland, term deposits, Confederation Money Market debt and Money Market funds denominated in CHF. This strategy's risk profile is "low risk", and consequently invests in only money market instruments and term deposits, resulting in a very low investment risk.

Risk profile



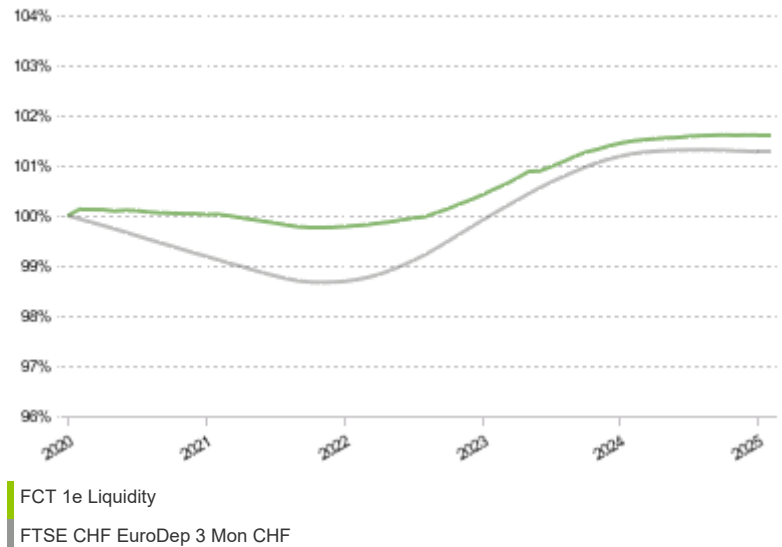
Strategic Asset Allocation



Key Information

| | |
|----------------------------------|--|
| Foreign currency exposure | 0.00% |
| Proportion of active investments | 17.50% |
| Rebalancing | Weekly (according to the schedule set by the foundation) |
| Benchmark | FTSE CHF EuroDep 3 Mon CHF |

Historical Returns



Yearly returns

| | YTD | 2024 | 2023 | 2022 | 2021 | 2020 |
|----------------------------|-------|-------|-------|--------|--------|--------|
| FCT 1e Liquidity | 0.12% | 0.96% | 0.73% | -0.23% | -0.10% | -0.08% |
| FTSE CHF EuroDep 3 Mon CHF | 0.04% | 1.19% | 1.34% | -0.41% | -0.82% | -0.77% |

Annualized Performance over Last 5 Years

| | 1 Month | YTD | 1 Year | 3 Years | 5 Years |
|----------------------------|---------|-------|--------|---------|---------|
| FCT 1e Liquidity | 0.00% | 0.12% | 0.16% | 0.61% | 0.32% |
| FTSE CHF EuroDep 3 Mon CHF | -0.01% | 0.04% | 0.09% | 0.87% | 0.25% |

Key Risk-Return Statistics 5 Years

| | Strategy | Benchmark |
|--------------------|----------|-----------|
| Standard Deviation | 0.16% | 0.27% |
| Sharpe Ratio | 1.99 | 0.95 |
| Max Drawdown | -0.36% | -1.27% |
| Tracking Error | 0.17% | |

Legend: Performance is calculated on a monthly basis using a time-weighted return (TWR) applied to the investment portfolio, excluding operational cash. Returns are shown net of third-party management fees and custody charges. Foreign currency exposure is reported after taking hedging transactions into account. The ESG allocation reflects the share of investments in ESG-labelled funds, as defined by the respective fund managers.

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