

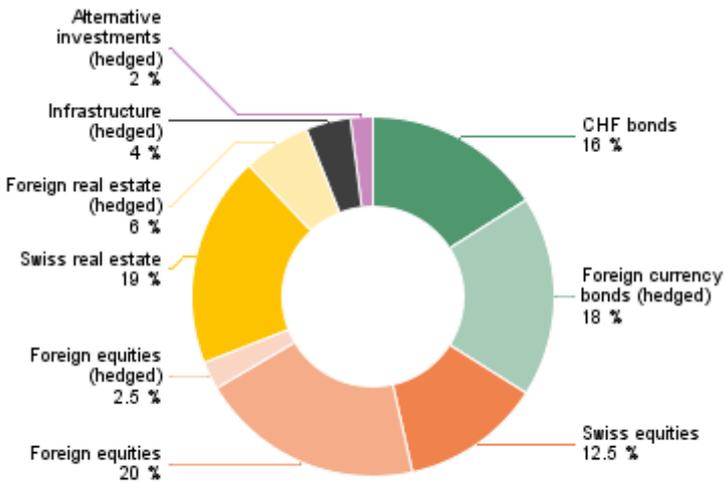
Strategy description

The strategy, inceptioned by FCT, invests in bonds, equities, real estate, infrastructure and alternative investments with a focus on diversification. The investment funds making up the strategy are managed by various best-in-class managers. The investment funds are managed passively or actively, depending on asset class. The strategic equity allocation is 35%.

Historical Returns



Strategic Asset Allocation



Yearly returns

| | YTD | 2025 | 2024 | 2023 | 2022 | 2021 |
|--------------------------------|-------|-------|--------|-------|---------|--------|
| FCT 35 | 0.42% | 5.85% | 8.90% | 4.50% | -13.81% | 8.17% |
| Pictet LPP 2005 40 Plus TR CHF | 0.21% | 3.23% | 10.09% | 7.45% | -14.92% | 10.05% |

Annualized Performance over Last 5 Years

| | 1 Month | YTD | 1 Year | 3 Years | 5 Years |
|--------------------------------|---------|-------|--------|---------|---------|
| FCT 35 | 0.42% | 0.42% | 4.55% | 5.59% | 2.54% |
| Pictet LPP 2005 40 Plus TR CHF | 0.21% | 0.21% | 1.62% | 5.56% | 2.81% |

Key Information

| | |
|----------------------------------|--------------------------------|
| Foreign currency exposure | 20.00% |
| Proportion of active investments | 22.50% |
| Rebalancing | Monthly |
| Benchmark | Pictet LPP 2005 40 Plus TR CHF |

Key Risk-Return Statistics 5 Years

| | Strategy | Benchmark |
|--------------------|----------|-----------|
| Standard Deviation | 5.79% | 6.90% |
| Sharpe Ratio | 0.44 | 0.42 |
| Max Drawdown | -15.17% | -16.15% |
| Tracking Error | 1.71% | |

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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