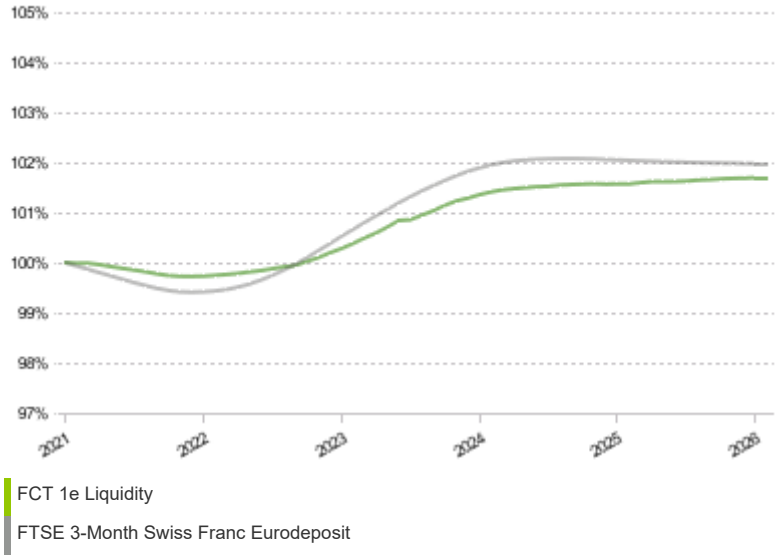
FCT 1e Liquidity

Factsheet
31/10/2026

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.

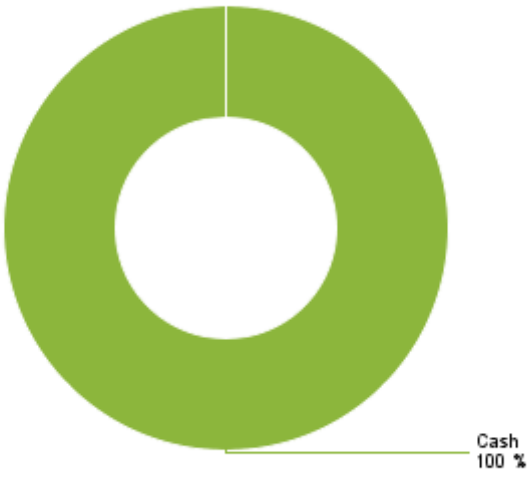
Historical Returns



Risk profile



Strategic Asset Allocation



Yearly returns

	YTD	2025	2024	2023	2022	2021
FCT 1e Liquidity	0.10%	0.14%	0.96%	0.73%	-0.23%	-0.10%
FTSE 3-Month Swiss Franc Eurodeposit	-0.06%	0.03%	1.19%	1.34%	-0.41%	-0.82%

Annualized Performance over Last 5 Years

	1 Month	YTD	1 Year	3 Years	5 Years
FCT 1e Liquidity	0.01%	0.10%	0.12%	0.47%	0.34%
FTSE 3-Month Swiss Franc Eurodeposit	-0.01%	-0.06%	-0.08%	0.48%	0.39%

Key Information

Foreign currency exposure	0.00%
Proportion of active investments	27.00%
Rebalancing	Weekly (according to the schedule set by the foundation)
Benchmark	FTSE 3-Month Swiss Franc Eurodeposit

Key Risk-Return Statistics 5 Years

	Strategy	Benchmark
Standard Deviation	0.15%	0.23%
Sharpe Ratio	2.01	1.66
Max Drawdown	-0.26%	-0.52%
Tracking Error	0.12%	

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.

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).