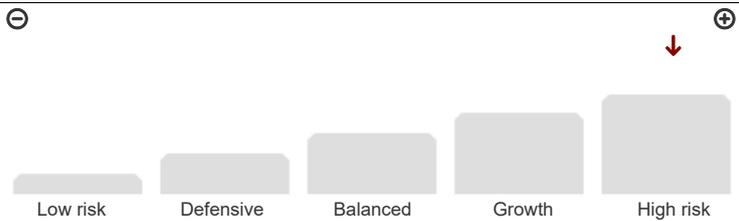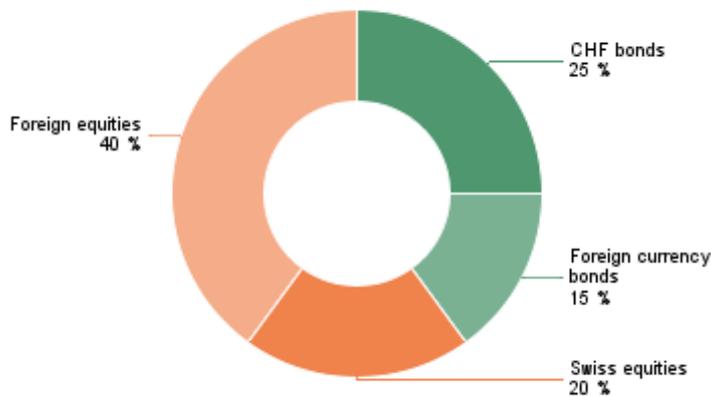# FCT 1e

FCT 1e 60 Index

Strategy description

Strategy aiming to replicate the Pictet LPP 60 2000 benchmark using passive funds managed by UBS Asset Management. This strategy's risk profile is "high risk", consisting of a very high allocation to equities, resulting in a very high investment risk.

Historical Returns

- FCT 1e 60 Index
- Pictet LPP 2000 60 TR CHF

Risk profile

Low risk | Defensive | Balanced | Growth | High risk

Yearly returns

	YTD	2025	2024	2023	2022	2021
FCT 1e 60 Index	0.17%	6.53%	13.80%	7.64%	-15.86%	11.83%
Pictet LPP 2000 60 TR CHF		6.29%	13.76%	7.68%	-15.69%	11.99%

Strategic Asset Allocation

Foreign equities 40 %
CHF bonds 25 %
Foreign currency bonds 15 %
Swiss equities 20 %

Annualized Performance over Last 5 Years

	1 Month	YTD	1 Year	3 Years	5 Years
FCT 1e 60 Index	0.17%	0.17%	3.68%	7.69%	4.27%
Pictet LPP 2000 60 TR CHF					

Key Information

Foreign currency exposure	55.00%
Proportion of active investments	0.00%
Rebalancing	Weekly (according to the schedule set by the foundation)
Benchmark	Pictet LPP 2000 60 TR CHF

Key Risk-Return Statistics 5 Years

	Strategy	Benchmark
Standard Deviation	8.11%	8.25%
Sharpe Ratio	0.54	0.54
Max Drawdown	-17.52%	-17.44%
Tracking Error	0.45%	

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.