FCT 25

Factsheet
31/10/2026

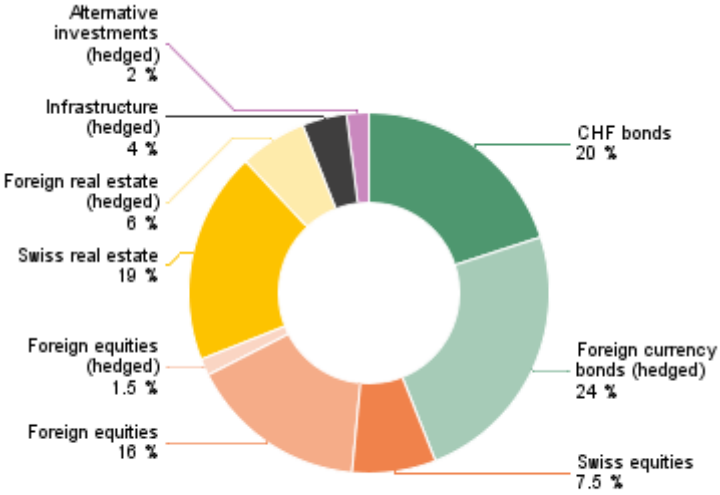
Strategy description

The strategy, incepted 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 25%.

Historical Returns



Strategic Asset Allocation



Yearly returns

	YTD	2025	2024	2023	2022	2021
FCT 25	3.04%	4.62%	7.06%	4.15%	-13.44%	5.76%
Pictet LPP 2005 25 Plus TR	1.99%	2.83%	7.87%	6.69%	-14.06%	5.57%

Annualized Performance over Last 5 Years

	1 Month	YTD	1 Year	3 Years	5 Years
FCT 25	0.70%	3.04%	3.62%	6.41%	1.10%
Pictet LPP 2005 25 Plus TR	0.81%	1.99%	2.04%	6.09%	0.98%

Key Information

Foreign currency exposure	16.00%
Proportion of active investments	21.50%
Rebalancing	Monthly
Benchmark	Pictet LPP 2005 25 Plus TR

Key Risk-Return Statistics 5 Years

	Strategy	Benchmark
Standard Deviation	5.10%	5.69%
Sharpe Ratio	0.2	0.17
Max Drawdown	-14.47%	-14.85%
Tracking Error	1.14%	

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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