FCT 40

Factsheet
31/10/2026

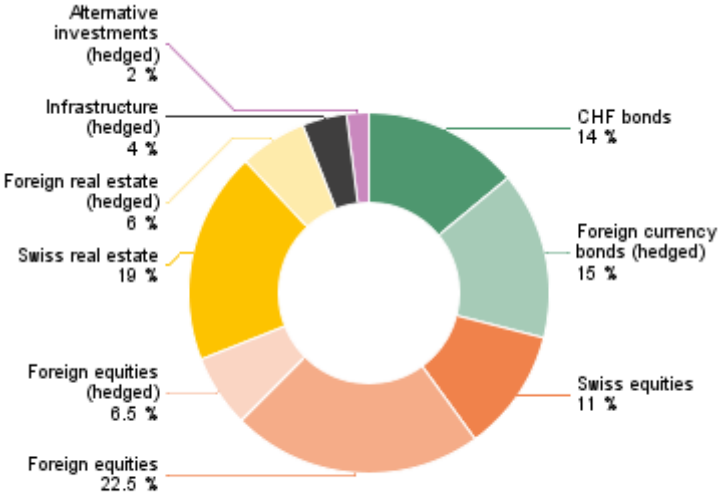
Strategy description

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 40%.

Historical Returns



Strategic Asset Allocation



Yearly returns

	YTD	2025	2024	2023	2022	2021
FCT 40	5.12%	6.42%	9.68%	4.72%	-13.97%	9.41%
Pictet LPP 2005 40 Plus TR	3.79%	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 40	0.60%	5.12%	6.22%	8.68%	2.40%
Pictet LPP 2005 40 Plus TR	0.61%	3.79%	4.18%	7.79%	1.78%

Key Information

Foreign currency exposure	22.50%
Proportion of active investments	23.00%
Rebalancing	Monthly
Benchmark	Pictet LPP 2005 40 Plus TR

Key Risk-Return Statistics 5 Years

	Strategy	Benchmark
Standard Deviation	6.12%	6.92%
Sharpe Ratio	0.39	0.26
Max Drawdown	-15.48%	-16.15%
Tracking Error	1.55%	

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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