# FORTUNA INVEST – Risk Control 1



### Monthly Report – June 2019

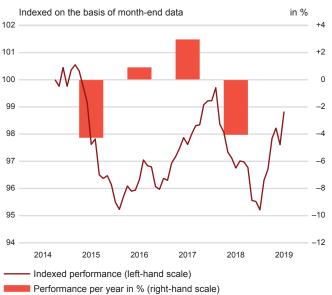
### **Fund description**

**FORTUNA INVEST** – **Risk Control 1** is an investment fund under Swiss law in the «Other funds for traditional investments» category, and it is a **balanced investment form**. The investment goal is primarily to produce optimum total returns.

The sub-fund's investments are actively managed. The aim is to achieve the greatest possible return in CHF within a specific risk level. The fund invests mainly in equities and similar securities and other investments permitted under the fund contract.

The aim of the fund is to benefit from rising markets and control risk. The fund can place up to 100% in defensive investments to adapt to changes in the markets.

### Performance in CHF<sup>1</sup>



### Fund Facts

| Name of fund         | FORTUNA INVEST –<br>Risk Control 1 |
|----------------------|------------------------------------|
| Funds manager        | Pictet<br>since 1.9.2014           |
| Domicile of fund     | Switzerland                        |
| Fund management      | Fortuna Investment AG,<br>Adliswil |
| Custodian bank       | UBS Switzerland AG                 |
| Currency of fund     | CHF                                |
| ISIN                 | CH0237262859                       |
| Securities no.       | 23 726 285                         |
| Bloomberg            | FORSKCH SW                         |
| Issuing commission   | 2.00%                              |
| Launch date          | 01 September 2014                  |
| Accounting year ends | 31 March                           |
| Issue/redemption     | daily                              |
| Reference Index      | none                               |
| Distribution         | plowing back                       |

| in %       | 2015  | 2016 | 2017 | 2018  | Jun. 2019 |
|------------|-------|------|------|-------|-----------|
| Fund (CHF) | -4.27 | 0.90 | 2.98 | -4.05 | 1.25      |

<sup>1</sup> These figures refer to the past. Past performance is not a reliable indicator of future results. The performance shown does not take account of any commissions and costs charged when subscribing to and redeeming units. Source for all data and charts (if not indicated otherwise): UBS Asset Management

| Fund assets (in mn.)               | 498.95          |                    |
|------------------------------------|-----------------|--------------------|
| Net asset value (CHF, 28.06.2019)  |                 | 98.14              |
| Last 12 months (CHF)               | – high<br>– Iow | 98.20<br>94.26     |
| Modified Duration (years)          |                 | 2.94               |
| Average remaining maturity (years) |                 | 1.48               |
| Flat fee                           |                 | 1.00%              |
| Total expense ratio (TER) p.a.     |                 | 1.03% <sup>1</sup> |
|                                    |                 |                    |

<sup>1</sup> as at 30.09.2018

# Customer service

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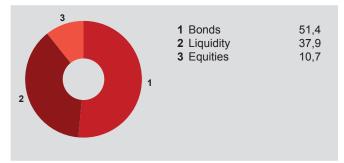
Fund Administration

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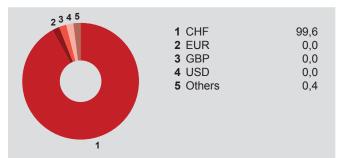


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#### Investment instrument exposure (%)



#### **Currency exposure (%)**



### **10 largest positions (%)**

| Liquidity incl. Future | 37.9 |
|------------------------|------|
| EURO-OAT Future 2019   | 14.3 |
| US 2yr Note            | 12.0 |
| Goldman Sachs CDX S32  | 10.6 |
| US 5yr Note            | 10.0 |

| JP Morgan ITRX Europe 2024 | 9.8 |
|----------------------------|-----|
| US-Ultra Long Bond Future  | 4.5 |
| EURO-Bund Future 2019      | 4.1 |
| Mini MSCI EM Future        | 3.7 |
| US 10yr Note               | 3.5 |

### Performance in CHF<sup>1</sup>

| in %       | 2019 YTD <sup>2</sup> | LTD <sup>3</sup> | 1 year | 2 years | 3 years | 4 years | 5 years | 10 years |
|------------|-----------------------|------------------|--------|---------|---------|---------|---------|----------|
| Fund (CHF) | 3.80                  | -1.12            | 2.14   | 1.24    | 2.60    | 1.23    | n.a.    | n.a.     |

<sup>1</sup> These figures refer to the past. Past performance is not a reliable indicator of future results. The performance shown does not take account of any commissions and costs charged when subscribing to and redeeming units. Source for all data and charts (if not indicated otherwise): UBS Asset Management

<sup>2</sup> YTD: year-to-date (since beginning of the year)

<sup>3</sup> LTD: launch-to-date

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