

FORTUNA INVEST – Risk Control 2



FORTUNA
Investment

Monthly Report – June 2019

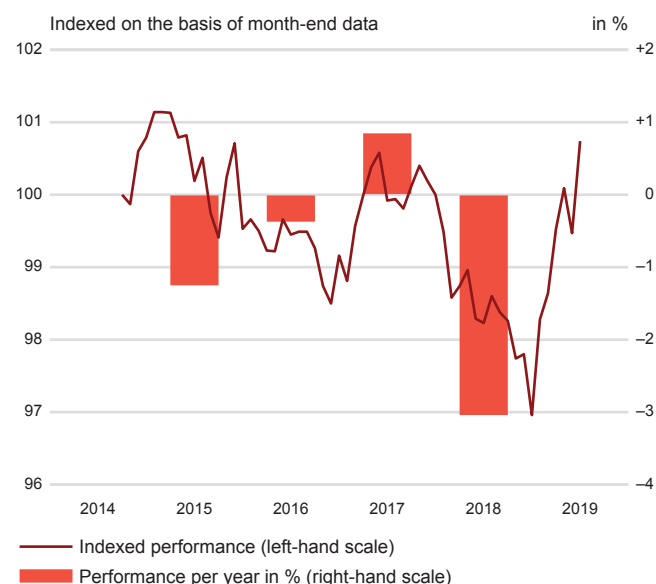
Fund description

FORTUNA INVEST – Risk Control 2 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 CHF¹



Fund Facts

| | |
|----------------------|---|
| Name of fund | FORTUNA INVEST – Risk Control 2 |
| Funds manager | Generali Insurance Asset Management S.p.A. / since 1.9.2014 |
| Domicile of fund | Switzerland |
| Fund management | Fortuna Investment AG, Adliswil |
| Custodian bank | UBS Switzerland AG |
| Currency of fund | CHF |
| ISIN | CH0237262875 |
| Securities no. | 23 726 287 |
| Bloomberg | FORSKC2 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) | -1.25 | -0.37 | 0.84 | -3.03 | 1.27 |

¹ 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.) | 500.33 |
| Net asset value (CHF, 28.06.2019) | 99.97 |
| Last 12 months (CHF) | – high 100.05 – low 96.03 |
| Modified Duration (years) | 3.83 |
| Average remaining maturity (years) | 5.76 |
| Flat fee | 1.00% |
| Total expense ratio (TER) p.a. | 1.05% ¹ |

¹ as at 30.09.2018

Customer service

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Internet: www.fortunainvest.ch

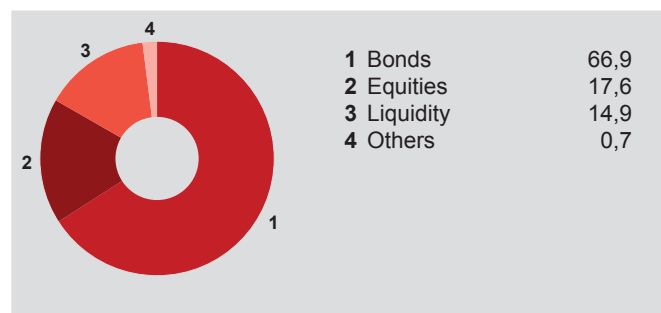
Fortuna Investment AG, Adliswil

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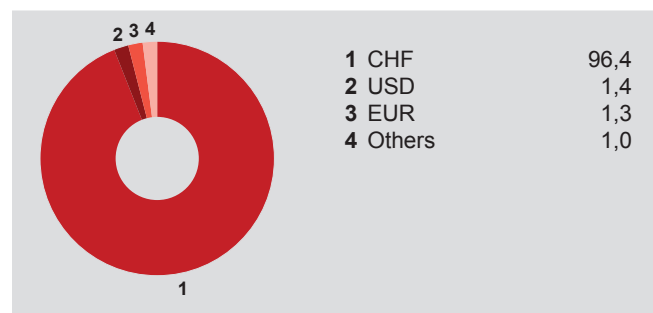


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Investment instrument exposure (%)



Currency exposure (%)



10 largest positions (%)

| | |
|-------------------------------|------|
| Liquidity incl. Future | 14.9 |
| S&P 500 E-Mini Index Fut 2019 | 4.7 |
| SMI Future 2019 | 3.2 |
| CH Government Bonds 2022 | 2.8 |
| FTSE 100 INDEX Fut 2019 | 2.7 |

| | |
|------------------------------|-----|
| Mini MSCI EM Future | 2.7 |
| CH Government Bonds 2020 | 2.3 |
| EURO STOXX 50 INDEX Fut 2019 | 2.2 |
| TOPIX Future 2019 | 1.8 |
| European Investment Bank | 1.8 |

Performance in CHF¹

| in % | 2019 YTD ² | LTD ³ | 1 year | 2 years | 3 years | 4 years | 5 years | 10 years |
|------------|-----------------------|------------------|--------|---------|---------|---------|---------|----------|
| Fund (CHF) | 3.89 | 0.71 | 2.55 | 0.82 | 1.29 | 0.54 | n.a. | n.a. |

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² YTD: year-to-date (since beginning of the year)

³ LTD: launch-to-date

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