

FORTUNA INVEST – Risk Control 4



FORTUNA
Investment

Monthly Report – March 2020

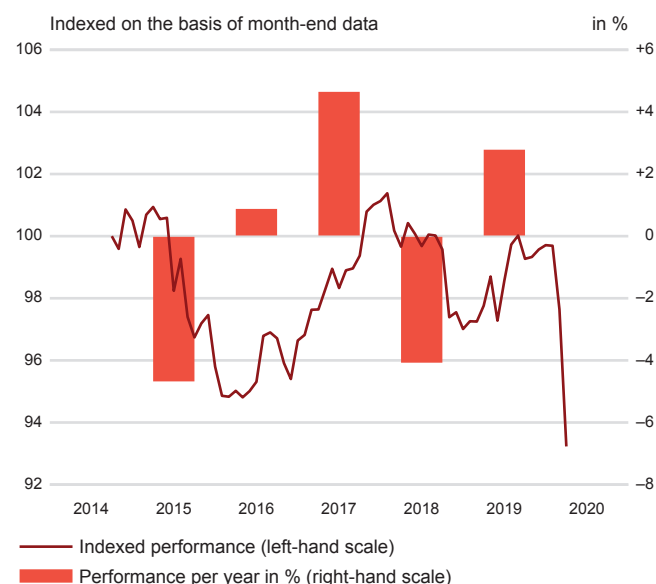
Fund description

FORTUNA INVEST – Risk Control 4 is an investment fund under Swiss law in the «Other funds for traditional investments» category, and it is **growth-oriented**. The investment goal is primarily to produce optimum total returns.

The sub-fund's investments are actively managed. The aim is to produce 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 4 |
| Funds manager | Generali Insurance Asset Management SGR S.p.A since 1.8.2019 |
| Domicile of fund | Switzerland |
| Fund management | Fortuna Investment AG, Adliswil |
| Custodian bank | UBS Switzerland AG |
| Currency of fund | CHF |
| ISIN | CH0237262909 |
| Securities no. | 23 726 290 |
| Bloomberg | FORSKC4 SW |
| Issuing commission | 2.00% |
| Launch date | 01 September 2014 |
| Accounting year ends | 31 March |
| Issue/redemption | daily |
| Benchmark | none |
| Distribution | plowing back |

| in % | 2016 | 2017 | 2018 | 2019 | Mar. 2020 |
|------------|------|------|-------|------|-----------|
| Fund (CHF) | 0.88 | 4.65 | -4.08 | 2.79 | -4.51 |

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.) | 1 386.47 |
| Net asset value (CHF, 31.03.2020) | 92.25 |
| Last 12 months (CHF) | – high 99.55 – low 91.47 |
| Modified Duration (years) | 3.10 |
| Average remaining maturity (years) | 4.90 |
| Flat fee | 1.00% |
| Total expense ratio (TER) p.a. | 1.03% ¹ |

¹ as at 30.09.2019

Customer service

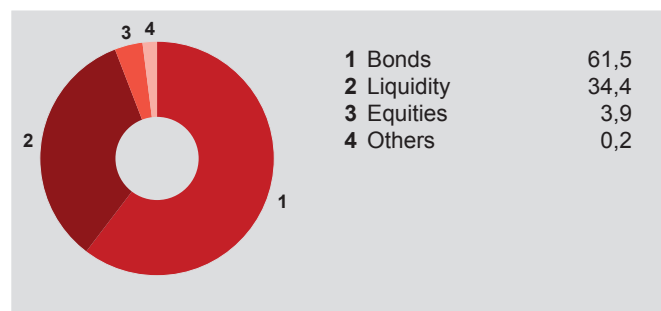
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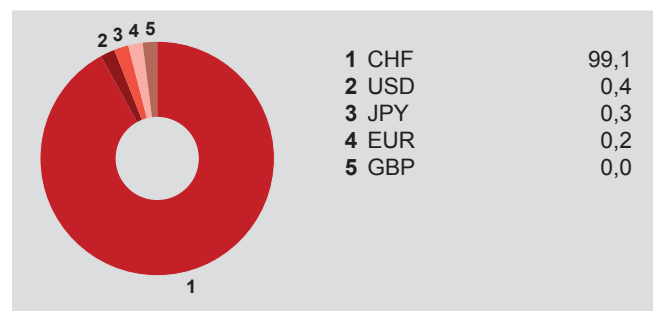


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Investment instrument exposure (%)



Currency exposure (%)



10 largest positions (%)

| | |
|--------------------------|------|
| CH Government Bonds 2023 | 11.0 |
| CH Government Bonds 2024 | 7.7 |
| CH Government Bonds 2025 | 6.6 |
| CH Government Bonds 2026 | 5.7 |
| CH Government Bonds 2021 | 1.5 |

| | |
|-----------------------------------|-----|
| SWISS MARKET INDEX FUTURE 06.2020 | 0.9 |
| S&P500 EMINI FUTURE 06.2020 | 0.9 |
| TOPIX FUTURE 06.2020 | 0.8 |
| Microsoft Corp. 2028 | 0.8 |
| MINI MSCI EM INDEX FUTURE 06.2020 | 0.8 |

Performance in CHF¹

| in % | 2020 YTD ² | LTD ³ | 1 year | 2 years | 3 years | 4 years | 5 years | 10 years |
|------------|-----------------------|------------------|--------|---------|---------|---------|---------|----------|
| Fund (CHF) | -6.50 | -6.91 | -4.64 | -6.45 | -4.51 | -1.89 | -7.64 | 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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