# FORTUNA INVEST - Risk Control 5

**Monthly Report** **AUGUST 2016**

## Investment Goal

The investment goal of FORTUNA INVEST - Risk Control 5 is to achieve the best possible total return.
The sub-fund's investments are actively managed with the aim of achieving the greatest possible return in CHF within a prescribed risk level. The fund invests primarily in equities and similar instruments, fixed income securities, money market instruments and other funds.
The aim of the fund is to participate in rising markets while controlling risk. The fund can invest up to 100% in defensive investments so as to adapt to changing market circumstances.

## Customer service

Fondsadministration
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e-mail: investment.ch@generali.com

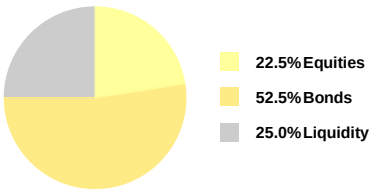
## Risk profile

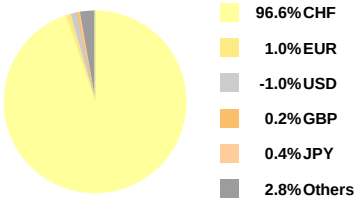
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## Fundfacts to 31.08.2016

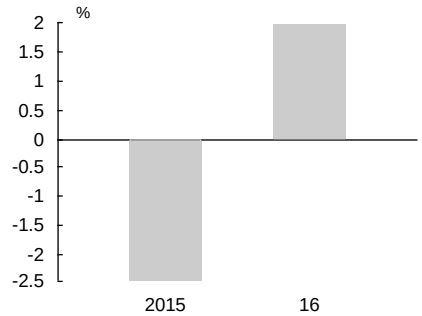
| | |
|---|---|
| **Securities no. / ISIN** | 23726293 / CH0237262933 |
| **Funds manager** | Schroders / since 01.09.2014 |
| **Fund domicile** | Switzerland |
| **Fund management company** | FORTUNA Investment Ltd., Adliswil |
| **Main distributor** | FORTUNA Investment Ltd., Adliswil |
| **Currency of fund** | CHF |
| **Inception** | 31.08.2014 |
| **Accounting year ends** | End march |
| **Benchmark** | no benchmark |
| **Distribution** | plowing back |
| **Fund assets (in mn.)** | CHF 1'163.50 |
| **Net asset value (NAV)** | 100.20 |
| **High last 52 weeks / Low last 52 weeks** | 100.62 / 97.24 |
| **Modified Duration (years)** | 4.07 |
| **Average remaining maturity (years)** | 4.07 |
| **Issuing commission** | 2.00% |
| **Flat fee** | 1.00% |
| **Total Expense Ratio (TER)** | 1.00% |

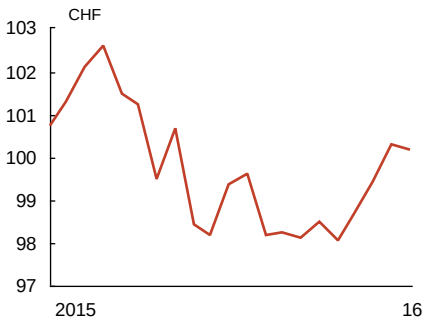
## Asset types and Currencies




## Yearly performance in % / accumulated performance in CHF to 31.08.2016




## Top holdings

| | |
|---|---|
| **Global bond basket (ex Japan)** | 28.5% |
| **CME S&P 500 INDEX 09.2016** | 9.6% |
| **CBT US 10 YR NOTE FUT 09.2016** | 4.7% |
| **SFE AUSTRALIA 10 YR FUT 09.2016** | 4.2% |
| **MSE Canada 10 YR Bond 09.2016** | 3.4% |
| **EUX EURO-BTP BOND FUT 09.2016** | 3.0% |
| **EUX EURO STOXX 50 INDEX 09.2016** | 3.1% |
| **ICF Long Gilt Future 09.2016** | 2.6% |
| **MIN MSCI E.M. INDEX FUT. 09-2016** | 2.6% |
| **TOPIX INDEX FUTURE 09-2016** | 2.1% |

## Accumulated performance in %

| | Fonds | Benchmark |
|---|---|---|
| **31.12.2015** | 2.0% | n.a. |
| **31.08.2015** | 1.8% | n.a. |
| **31.08.2013** | n.a. | n.a. |
| **31.08.2011** | n.a. | n.a. |
| **31.08.2009** | n.a. | n.a. |

## Notes

This document constitutes neither an offer nor a recommendation or an invitation from FORTUNA Investment AG to buy or sell investment instruments, carry out transactions or conclude any legal act. FORTUNA Investment AG is unable to guarantee (whether explicitly or implicitly) that the published information and opinions are accurate, complete and up to date. Historic performance data are no guarantee of future returns. The future performance of investments cannot be deduced from the indicated previous market developments, i.e. the value of an investment may fall as well as rise. FORTUNA Investment AG cannot guarantee that the value of the capital invested will be maintained (or indeed rise) as a result of price fluctuations. Please read the relevant sales prospectus for further information on sales restrictions.

The simplified prospectus, the prospectus including fund contract and the annual and semi-annual reports may be obtained free of charge from the fund management company (FORTUNA Investment AG, Soodmattenstrasse 10, CH-8134 Adliswil), the paying agent and custodian bank (BSI SA, Via Magatti 2, CH-6900 Lugano) and www.fortunainvest.ch.

The Swiss Financial Market Supervisory Authority FINMA has given Fortuna Investment AG its approval for the FORTUNA INVEST - Risk Control 5 to invest up to 100% of the fund assets in securities or money market instruments from the same issuer, if it is issued by or guaranteed by a country or a body under public law within the OECD or an international institution of a public law nature of which Switzerland or a member state of the European Union is a member (Art. 83 Para. 2 (c) CISO).

## Financial glossary

| | |
|---|---|
| **Securities number:** | The identification number applied in Switzerland to securities to facilitate their trading and transfer. This is known as the ISIN at the international level. |
| **Benchmark:** | An index which serves as a basis for comparing the performance of an investment fund. The benchmark specifies a comparable/reference portfolio against which the performance of the portfolio in question can be evaluated. Benchmark returns do not contain cost components. |
| **Net asset value (NAV):** | The net asset value of a share is equal to the net fund assets divided by the number of outstanding shares. |
| **Modified duration:** | This is a measure of interest rate sensitivity. The modified duration indicates the percentage change in a bond's price when the market interest rate changes by 1%. The percentage change of the bond is calculated by multiplying the modified duration by the percentage change in the interest rate. It is the ratio used by investors to assess all pricing opportunities and risks at a glance. |
| **Average remaining maturity:** | The bonds' average remaining life from the current date to maturity or early redemption, as the case may be. This figure indicates the term – shorter or longer – of the fund's investment. |
| **Issuing commission:** | The commission charged by the issuing fund company to the investor on the purchase of fund units. |
| **Flat fee:** | Calculable figure charged to the fund's assets arising from the fund's operations. This commission covers all expenses incurred in the purchasing, selling and safekeeping of securities as well as all sundry costs (for printing prospectuses and annual/semi-annual reports; auditing and publishing prices; fees charged by the supervisory authority; etc). The only costs not covered are those incurred in the purchasing and selling of securities through the fund manager. |
| **Total expense ratio (TER):** | This is a standard ratio making funds more directly comparable and gives information on the annual fees and expenses associated with an investment fund on top of the issuing commission. |