

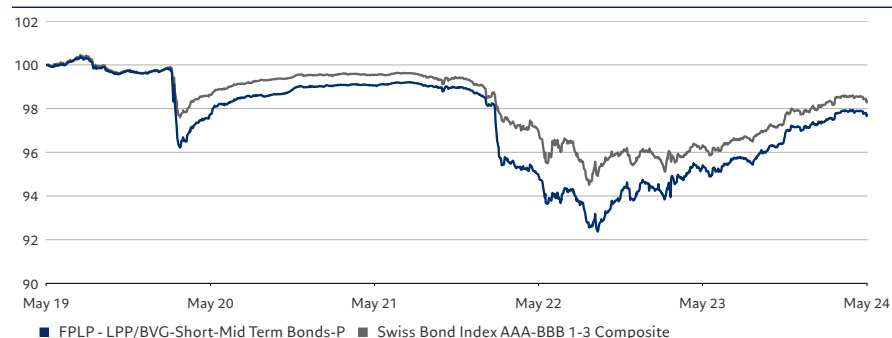
FPLP - LPP/BVG-Short-Mid Term Bonds-P

ISIN (CH0017243665)

OBJECTIVES & INVESTMENT POLICY

Using investment funds or securities, this portfolio may invest in bonds, debt instruments and cash denominated in CHF or foreign currencies; the average residual maturity of the portfolio may not exceed three (3) years and the maximum residual maturity of each investment may not exceed ten (10) years.

CUMULATIVE RETURN



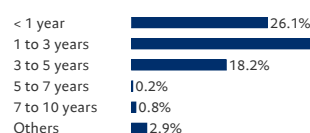
PERFORMANCE vs. Swiss Bond Index AAA-BBB 1-3 Composite¹⁾

| | Portfolio | | BM | |
|-----------------|------------|--------|------------|--------|
| | Cumulative | BM | Annualised | BM |
| YTD | 0.50% | 0.41% | - | - |
| 1 month | -0.23% | -0.25% | - | - |
| 3 months | 0.25% | 0.12% | - | - |
| 1 year | 2.39% | 2.08% | 2.39% | 2.08% |
| 3 years | -1.39% | -1.22% | -0.47% | -0.41% |
| 5 years | -2.32% | -1.67% | -0.47% | -0.34% |
| Since Inception | 9.96% | 19.03% | 0.47% | 0.86% |

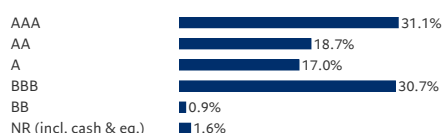
| | Portfolio | | BM | |
|------|-----------|--------|------------|--------|
| | Yearly | BM | May to May | BM |
| 2023 | 3.60% | 2.57% | 2.39% | 2.08% |
| 2022 | -5.07% | -3.81% | 0.52% | -0.60% |
| 2021 | -0.15% | -0.26% | -4.19% | -2.64% |
| 2020 | -0.62% | -0.10% | 1.36% | 0.91% |
| 2019 | -0.28% | -0.10% | -2.27% | -1.36% |

PORTFOLIO ANALYSIS

Modified duration



Rating



The above asset breakdown information is expected to fluctuate over time.

STATISTICS

| | |
|------------------------|------------|
| NAV | CHF 109.96 |
| Fund Assets (in mio.) | CHF 50.79 |
| Average Duration | 1.37 years |
| Average Yield | 2.24% |
| Average Coupon | 1.82% |
| 1m Return | -0.23% |
| YTD Return | 0.50% |
| Since Inception Return | 9.96% |
| Max. drawup | 6.03% |
| Max. drawdown | -6.90% |
| Volatility | 2.01% |

KEY INFORMATION

| | |
|----------------------|---|
| Legal structure | Swiss Foundation |
| Custodian | Banque Pictet & Cie SA |
| Fund manager | Pictet Asset Management SA / Ermira Marika, Olivier Hildbrand |
| ISIN | CH0017243665 |
| Base Currency | CHF |
| Dividend | Reinvested |
| Inception date | 27 February 2004 |
| Close of fiscal year | 31 December |
| Management fee | 0.30% p.a. |
| NAV valuation | Daily, "forward pricing" |
| Bloomberg | FBSMTBP SW |

1) 1 Feb 2004 to 31 Dec 2007 Swiss Bondindex Domestic 1-3 Yrs

Prices, values and income may go down as well as up and investors may get back less than they initially invested. Past performance is no guarantee for future performance. Historical statistics are calculated over 3 years.

Data Source: FundPartner Solutions (Europe) S.A. – Part of Pictet Group

Disclaimer

This document is exclusively intended for eligible investors and is not intended for other persons who are citizens of, domiciled or resident in, or entities registered in a country or a jurisdiction in which its distribution, publication, provision or use would violate current laws and regulations.

The information and data furnished in this document are disclosed for information purposes only; the Pictet Group* is not liable for them nor do they constitute an offer, an invitation to buy, sell or subscribe to securities or other financial instruments.

Furthermore, the information, opinions and estimates in this document reflect an evaluation as of the date of initial publication and may be changed without notice. The value and income of the securities or financial instruments mentioned in this document are based on rates from the customary sources of financial information and may fluctuate. The market value may vary on the basis of economic, financial or political changes, the remaining term, market conditions, the volatility and solvency of the issuer or the benchmark issuer. Moreover, exchange rates may have a positive or negative effect on the value, the price or the income of the securities or the related investments mentioned in this document.

Past performance must not be considered an indicator or guarantee of future performance, and the addressees of this document are fully responsible for any investments they make. No express or implied warranty is given as to future performance.

The content of this document is confidential and can only be read and/or used by its addressee. The Pictet Group is not liable for the use, transmission or exploitation of the content of this document. Therefore, any form of reproduction, copying, disclosure, modification and/or publication of the content is under the sole liability of the addressee of this document, and no liability whatsoever will be incurred by the Pictet Group. The addressee of this document agrees to comply with the applicable laws and regulations in the jurisdictions where they use the information reproduced in this document.

This document is issued by the Pictet Group. This publication and its content may be cited provided that the source is indicated. All rights reserved. Copyright 2024.

* The Pictet Group includes the entities mentioned in the report published under the following link: www.group.pictet/reports.

Data Source: FundPartner Solutions (Europe) S.A. – Part of Pictet Group