

Factsheet 04/2024

30.04.2024

LOB-Mix.

Well diverisified.

Characteristics

1993
1176860 (ISIN: CH0011768600)
PATBVGM SW
Customised
Weekly
Reinvestment
Core-satellite
- 40% Swiss Bonds
- 10% Global Bonds hedged CHF
- 15% Swiss Shares Responsible
- 15% Global Shares Responsible
- 20% Swiss Real Estate

Performance as at 30.04.2024 (in %)

renormance as at 30.04.2024 (iii 76)				
	Investment	Bench-	Diff. to	
	group	mark	Benchmark	
1 Month	-0.67	-0.98	0.31	
Last 3 Months	2.30	2.19	0.11	
YTD	2.89	2.63	0.26	
Last 12 Months	5.75	5.70	0.05	
Last 3 years ¹	0.67	0.79	-0.12	
Last 5 years ¹	1.96	2.28	-0.32	
Last 10 years ¹	2.75	3.29	-0.54	
Last 15 years ¹	3.57	4.09	-0.52	
Since launch ¹	4.13	4.49	-0.36	

Kev figures

¹ annualised

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		30.04.2024	31.12.2023
Net assets	(in CHF million)	23.90	20.84
Number of entitlements		20 129	18 055
Capital value ²	(in CHF)	1 188.31	1 145.55
Accrued income ²	(in CHF)	-0.83	8.56
Book value ²	(in CHF)	1 187.48	1 154.11
TER 2023 (incl. VAT)	(in %)		0.41
² per entitlement			

Risk indicators as at 30.04.2024 (in %)

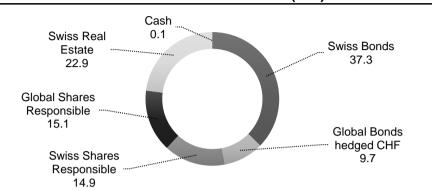
		1 year	3 years	5 years
Volatility ³	(in %)	3.76	5.99	6.35
Tracking Error	(in %)	0.50	0.46	0.56
Beta		0.84	0.98	1.00
Sharpe Ratio		-0.20	-0.97	-0.72
Information Ratio		0.12	-0.25	-0.57
Jensen-Alpha		0.00	0.00	0.00
Max. Drawdown		-2.16	-11.76	-11.76
Recovery Period	(in days)	30	N.a.	N.a.
Modified Duration ⁴	(in %)	6.76		
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³ measured in standard deviation (fluctuation of yields)

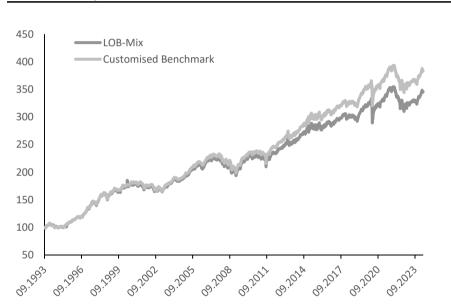
Subscription and redemption

Subscriptions and redemptions that are received by Helvetia Investment Foundation by 11.00 a.m. on Tuesday are settled at the closing rate for the following Wednesday

Investment class structure as at 30.04.2024 (in%)



Price development since launch



Sustainability rating⁵

Oustainability rating	
Swiss Bonds	1 2 3 4 5 6 7
Global Bonds hedged CHF	1 2 3 4 5 6 7
Swiss Shares Responsible	1 2 3 4 5 6 7
Global Shares Responsible	1 2 3 4 5 6 7

⁵Scale: 1 for low and 7 for high

GRESB Rating



The independent Global Real Estate Sustainability Benchmark (GRESB) rates real estate investments each year in an effort to provide investors with an impartial and transparent benchmark for the ESG performance of companies and real estate investment vehicles.

Fees

Acquisition	0.00%
Redemption	0.25%

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⁴ Duration calculated on fixed income investments as at 30.04.2024