

CSA Mixta-BVG Basic

Investment policy

The investment objective of the investment group is to achieve revenues in Swiss francs that are appropriate to the risk structure. For this purpose the investment group invests via collective investments in fixed income and variable money market investments, bonds and debt obligations as well as in Swiss mortgages and real estate. The share of real estate and mortgages amounts to at least 45% of the investment group's assets. Foreign currency investments are hedged as broadly as possible against the Swiss franc.

The investment group meets the investment regulations under the Ordinance on Occupational Retirement, Survivors' and Disability Pension Plans (BVV 2) and the Ordinance on Investment Foundations (OFP) insofar as these are applicable.

Key Figures

Investment manager

Christoph Christen, Roger Duggelin

Investment manager since

31.12.2007, 31.12.2011

Investment manager location Zurich, Zurich

Currency CHF

Close of financial year 30. June

Inception date 15.11.2002

All-In fee in % 1.10

Total expense ratio TER KGAST 1.16

(as of 30.06.2020) in % p.a. ³⁾

Subscription / Redemption Daily

Benchmark (BM) CB CSA Mixta-BVG Basic

Valor no. 1486149

ISIN CH0014861493

Bloomberg ticker CSABVGB SW

Reuters 1486149X.CHE

Appropriation of revenues Capitalization

TNA of the share class (in mln) 653.48

Issue price 1'434.76

Redemption price 1'434.76

TNA value of the investment group (in mln)

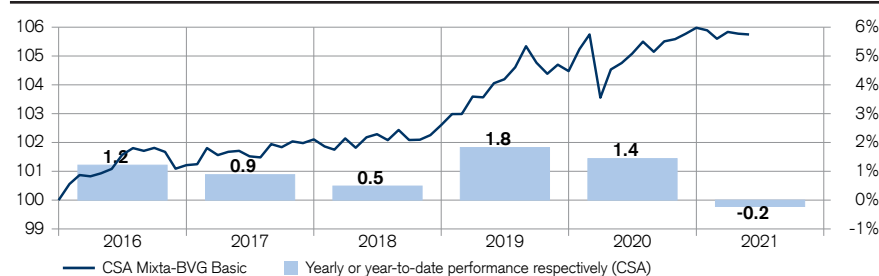
1'235.42

³⁾ Total expense ratio TER KGAST: This is the total expense ratio (TER KGAST) for the most recently completed fiscal year; it provides no guarantee of future level.

Statistical figures

	1 year	5 years	10 years
Annualized volatility in %	0.83	1.48	1.20
Information ratio	-0.36	-0.88	-0.90
Tracking Error (Ex post)	0.49	0.52	0.53
Tracking Error (Ex ante)	1.69	-	-
Maximum drawdown in % ²⁾	-0.36	-2.07	-2.07
Sharpe ratio	2.03	1.11	1.81
Beta	0.67	0.86	0.83
Alpha	0.04	-0.01	-0.01

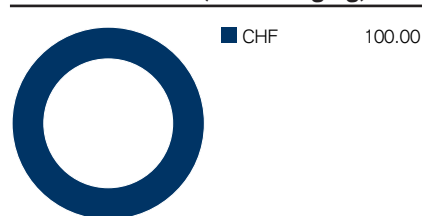
Net performance in CHF (rebased to 100) and yearly performance ¹⁾



Net performance in % measured in CHF ¹⁾

	1 month	3 months	YTD	1 year	3 years	5 years	10 years	3 years p.a.	5 years p.a.	10 years p.a.
CSA	-0.03	0.14	-0.22	0.94	3.49	4.62	16.10	1.15	0.91	1.50
Benchmark	-0.02	0.32	-0.33	1.12	4.91	7.11	26.30	1.61	1.38	2.36

Currencies in % (after hedging)



Benchmark Allocation in %

FTSE 3-Month Swiss Franc Eurodeposit	5.00
SBI Domestic AAA-A 1-3Y (TR)	30.00
SBI Domestic AAA-BBB (TR)	38.00
KGAST Immo-Index Schweiz	27.00

Duration and Yield

Modified duration in years ⁴⁾ 4.33

⁴⁾ Duration calculated on bonds, mortgages and money market.

Top Holdings

Position	Maturity	as % of assets
CSA Real Estate CH		24.44
Switzerland Treasury Bill	19.08.21	15.69
Switzerland Treasury Bill	15.07.21	13.04
CS 1a Immo PK		1.83
Switzerland	08.04.28	0.48
Pfandbriefbank Schweizerischer Hypothekarinstitute	27.04.27	0.45
CS RE Fd Intl		0.45
Switzerland	06.01.49	0.41
Switzerland	08.03.36	0.39
Switzerland	27.05.30	0.38
Total		57.56

Asset Types in %

Nominal values	CSA	Benchmark	Compared with benchmark
Cash/Cash Equivalents	3.18	5.00	-1.82
Mortgages Switzerland	29.46	30.00	-0.54
Bonds CHF	39.49	38.00	1.49
Total nominal value	72.13	73.00	
Tangible assets	CSA	Benchmark	Compared with benchmark
Real Estate Switzerland	27.87	27.00	0.87
Total tangible assets	27.87	27.00	

¹⁾ Historical performance indications and financial market scenarios are not reliable indicators of current or future performance. The performance data does not take into account the commissions and costs incurred on the issue and redemption of fund units.

²⁾ Maximum aggregate loss within the measurement period, regardless of temporary partial recoveries. The disclaimer mentioned at the end of this document also applies to this page.

Contact

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The Total Expense Ratio (TER) is the sum of all commissions and costs charged on an ongoing basis to the average fund assets (operating expenses). The value (ex ante) is expressed as a percentage of the fund's assets and projects the average of the next twelve months under the same preconditions.

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