

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 Düggelein

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 (as of 30.06.2018) in % p.a. 2) 1.15

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) 595.92

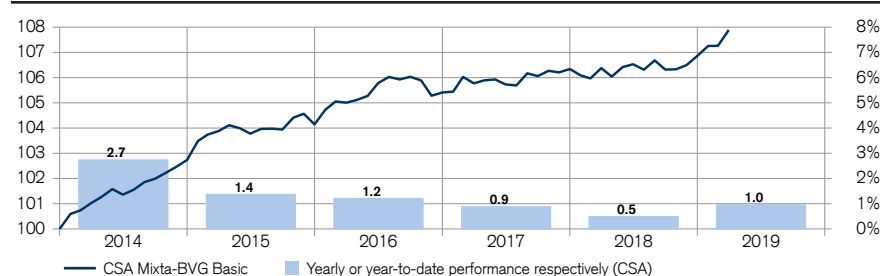
Issue price 1'405.52

Redemption price 1'405.52

TNA value of the investment group (in mln) 925.70

2) 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.

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



Net performance 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	0.59	0.96	0.96	1.42	2.74	6.80	20.25	0.91	1.32	1.86
Benchmark	0.64	1.02	1.02	2.31	4.32	11.66	32.14	1.42	2.23	2.83

Benchmark Allocation in %

Citi CHF 3M 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

Tactical Allocation (change vs previous)

Fixed Income changes no major changes

Asset Types in %

Nominal values	CSA	Benchmark	Compared with benchmark
Cash/Cash Equivalents	3.50	5.00	-1.50
Mortgages Switzerland	29.65	30.00	-0.35
Bonds CHF	33.43	38.00	-4.57
Foreign-currency indexed bonds hedged in CHF	0.77	-	0.77
Inflation-indexed bonds	3.84	-	3.84
Total nominal value	71.19	73.00	

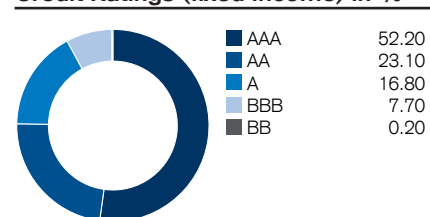
Tangible assets

	CSA	Benchmark	Compared with benchmark
Real Estate Switzerland	28.81	27.00	1.81
Total tangible assets	28.81	27.00	

Statistical figures

	1 year	5 years	10 years
Annualized volatility in %	1.03	0.91	0.84
Information ratio	-2.51	-1.39	-1.69
Tracking Error (Ex post)	0.35	0.64	0.56
Tracking Error (Ex ante)	1.05	-	-
Maximum drawdown in %	-0.34	-0.71	-0.71
Sharpe ratio	1.37	1.44	2.12
Beta	0.90	0.64	0.67
Alpha	-0.05	-0.01	0.00

Credit Ratings (fixed income) in %



3) Credit ratings calculated on bonds and money market.

Duration and Yield

Modified duration in years 4) 3.60

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

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