

## 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

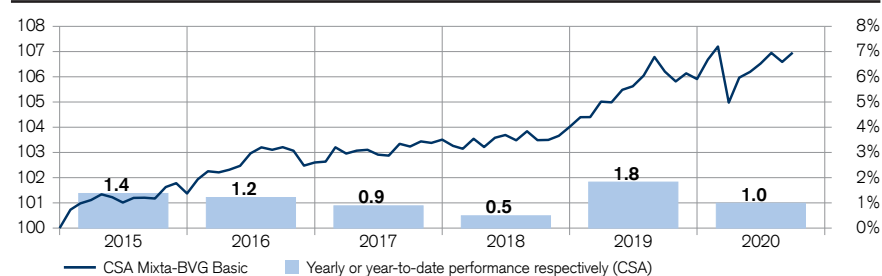
<b>Investment manager</b>	Christoph Christen, Roger Düggelein		
<b>Investment manager since</b>	31.12.2007, 31.12.2011		
<b>Investment manager location</b>	Zurich, Zurich		
<b>Currency</b>	CHF		
<b>Close of financial year</b>	30. June		
<b>Inception date</b>	15.11.2002		
<b>All-In fee in %</b>	1.10		
<b>Total expense ratio TER KGAST (as of 30.06.2020) in % p.a. <sup>3)</sup></b>	1.16		
<b>Subscription / Redemption</b>	Daily		
<b>Benchmark (BM)</b>	CB CSA Mixta-BVG Basic		
<b>Valor no.</b>	1486149		
<b>ISIN</b>	CH0014861493		
<b>Bloomberg ticker</b>	CSABVGB SW		
<b>Reuters</b>	1486149X.CHE		
<b>Appropriation of revenues</b>	Capitalization		
<b>TNA of the share class (in mln)</b>	656.49		
<b>Issue price</b>	1'431.51		
<b>Redemption price</b>	1'431.51		
<b>TNA value of the investment group (in mln)</b>	1'140.08		

<sup>3)</sup> 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 %	2.74	1.51	1.20
Information ratio	0.11	-1.28	-1.00
Tracking Error (Ex post)	0.51	0.50	0.59
Tracking Error (Ex ante)	0.44	-	-
Maximum drawdown in % <sup>2)</sup>	-2.07	-2.07	-2.07
Sharpe ratio	0.51	1.21	1.84
Beta	0.95	0.88	0.80
Alpha	0.01	-0.03	-0.01

### Net performance in CHF (rebased to 100) and yearly performance <sup>1)</sup>



### Net performance in % measured in CHF <sup>1)</sup>

	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	0.34	0.41	0.99	0.71	3.60	5.72	16.94	1.19	1.12	1.58
Benchmark	0.50	0.75	1.12	0.65	5.59	8.87	28.03	1.82	1.71	2.50

### 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 <sup>4)</sup> 4.27  
<sup>4)</sup> Duration calculated on bonds, mortgages and money market.

### Top Holdings

Position	Maturity	as % of assets
CSA Real Estate CH		25.74
Switzerland	11.02.23	2.81
Switzerland	25.05.22	2.18
CS 1a Immo PK		1.73
Pfandbriefbank Schweizerischer Hypothekarinstitute	28.06.23	0.82
Pfandbriefzentrale Schweizer Kantonalbanken	25.07.23	0.63
Pfandbriefbank Schweizerischer Hypothekarinstitute	15.08.22	0.62
Pfandbriefbank Schweizerischer Hypothekarinstitute	21.03.23	0.59
Pfandbriefzentrale Schweizer Kantonalbanken	28.04.23	0.57
Switzerland	08.04.28	0.54
<b>Total</b>		<b>36.23</b>

### Asset Types in %

Nominal values	CSA	Benchmark	Compared with benchmark
Cash/Cash Equivalents	2.78	5.00	-2.22
Mortgages Switzerland	29.39	30.00	-0.61
Bonds CHF	39.09	38.00	1.09
Bonds foreign countries FX	0.75	-	0.75
<b>Total nominal value</b>	<b>72.01</b>	<b>73.00</b>	
Tangible assets	CSA	Benchmark	Compared with benchmark
Real Estate Switzerland	27.99	27.00	0.99
<b>Total tangible assets</b>	<b>27.99</b>	<b>27.00</b>	

<sup>1)</sup> 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.

<sup>2)</sup> 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

**CREDIT SUISSE INVESTMENT FOUNDATION**  
**P.O. Box 800, 8070 Zurich**  
**Phone 044 333 48 48, Fax 044 333 59 67**  
**[csa.info@credit-suisse.com](mailto:csa.info@credit-suisse.com)**

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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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