

# BVG-Mix 15 Plus

Tranche I

30.10.2020



## Investment policy

The pension product, BVG-Mix 15 Plus, makes broadly diversified investments in the global financial markets. The focus, however, is on investments in Swiss equities, property and bonds. With a strategic equity allocation of 15 % and a tactical range of 5 % to 20 %, the product is conservatively structured. The investments are selected in compliance with the investment guidelines of the Ordinance on Occupational Retirement, Survivors' and Disability Pension Plans (BVV2). Depending on the prevailing economic situation as well as the assessment of the interest rate, equity market and exchange rate environments, controlled deviations from the investment strategy are undertaken within the permitted ranges.

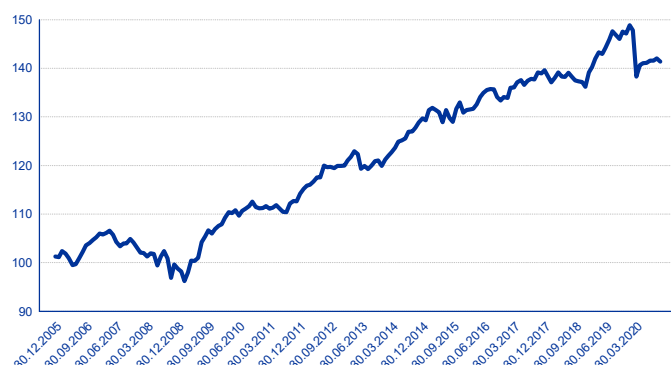
## Portfolio management

**Daniel Kuenzi**  
Senior Portfolio Manager  
"BVG-Mix 15 Plus"



## Performance and risk indicators

Performance	Investment group	Benchmark (excl. costs)
Current Year (YTD)	-3.90%	-0.56%
Last 12 months	-3.16%	0.01%
Last 3 years (p.a.)	0.53%	2.55%
Last 5 years (p.a.)	1.42%	2.68%
Last 10 years (p.a.)	2.29%	3.35%
<b>Risk indicators (based on last 3 years)</b>		
Average volatility (ann.)	4.80%	4.47%
Tracking error	1.23%	
<b>Current Valuation (in CHF)</b>		
Fund price (NAV)	1'413.93	

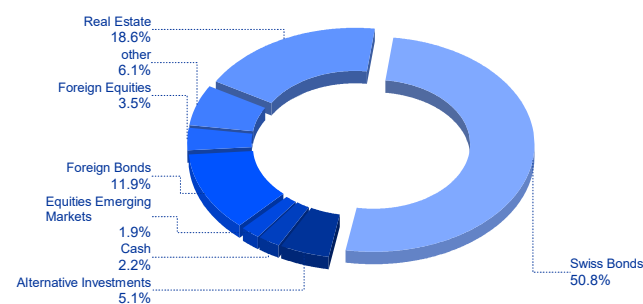


## Benchmark

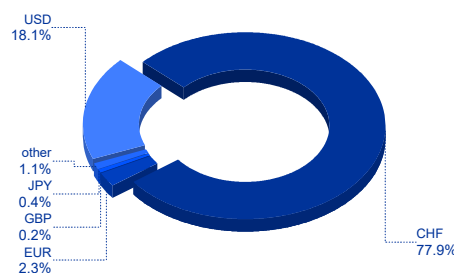
Customized Benchmark:

10%	Citigroup World Gov Bond Index (USD)
10%	Swiss Performance Index
4%	MSCI World ex CH net TR
1%	MSCI Daily TR Net Emerging Markets
3%	SXI Real Estate Funds
3%	SXI Real Estate Shares
63%	Swiss Bond Index Total AAA-BBB
6%	KGAST Immo-Index (1997=100)

## Breakdown by investment category



## Breakdown by currency



## The 10 biggest positions in %

iShares World ex-Euro Government Bond Index Fund	Foreign Bonds	USD	3.3%
Ecoreal Suisseselect	Real Estate	CHF	3.2%
SF Commercial Properties Fund	Real Estate	CHF	2.9%
SFP AST Swiss Real Estate	Real Estate	CHF	2.9%
Swisscanto - AST Immobilien Responsible Schweiz	Real Estate	CHF	2.8%
Fisch Bond EM Corporates Opportunistic Fund	Foreign Bonds	USD	2.4%
Nestle SA	Equities Switzerland	CHF	2.1%
Baloise Senior Secured Loan Fund LUX-I10U	Alternative Investments	USD	2.0%
Roche Holding AG	Equities Switzerland	CHF	1.8%
Vanguard Emerging Markets Stock Index Fund/Ireland	Equities Emerging Markets	USD	1.8%

## Further information

Assets:	CHF 53'797'759	Distribution policy:	retained
Asset manager:	Baloise Asset Management AG	ISIN	CH0022666512
External auditor:	Ernst & Young AG, Basel	Securities number:	2266651
Domicile:	Switzerland	expected TER 2020:	0.62% p.a.
Launch date:	15.12.2005	Closing of subscription period:	daily, 12:00
Custodian bank:	Credit Suisse (Schweiz) AG, Zürich		

## Please contact us at

Website:	www.baloise-anlagestiftung.ch
Email:	anlagestiftung@baloise.ch
Prices published by:	Telekurs, KGAST, NZZ, Bloomberg: BAPBV15 SW
	presently none

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## Responsible Investment Policy

The fund is subject to the responsible investment (RI) policy in line with the requirements imposed by the Baloise Group. The RI policy can be accessed at the following link:

<https://www.baloise-asset-management.com/en/ch/about-us/responsible-investment.html>

This fund is a «Classic Responsible» fund, i.e. compliance with the Baloise RI policy is only guaranteed to a certain degree. The scope of the Baloise RI policy does not include any third-party, passive or white label products. Funds for which we can guarantee that 100% of the investments made comply with the Baloise RI policy are referred to as «Pure Responsible» funds.

### Responsible Investment Strategies

Exclusion	✓
ESG integration	✓
Proxy Voting (in the target funds)	✓
Engagement (under development)	

### Exclusion Criteria

Manufacturers of controversial weapons
List in accordance with the SVVK-ASIR
Issuers with coal sales > 30%
ESG rating < B (according to MSCI Inc.)

### Portfolio

✓
✓
✓
✓

Signatory of:



## Important legal information

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