

## Swisscanto BVG 3 Index 45 R

**April 2017 | Swiss edition**

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**Description**

Passively managed 'Fund of Funds' (umbrella fund), consisting of equity and bond funds. The investment group's aim is as precise a replication as possible of the indices forming the basis.

The investment group follows an investment strategy oriented towards asset growth. The equity share lies at 45% on average, the bond share at some 55%.

**Performance figures**

The performance figures and high and low points of the last 12 months are based on the Swisscanto BVG 3 Index 45 investment group until 30 June 2014, and on its R share class from 1 July 2014.

**Profile/Suitability**

Only the investment of vocational pension provision and tied self-provision in Switzerland (Pillars 2 and 3a) are permitted.

All investments involve risk, especially with regard to fluctuations in value and returns. In addition, investments in foreign currencies are subject to exchange rate fluctuations.

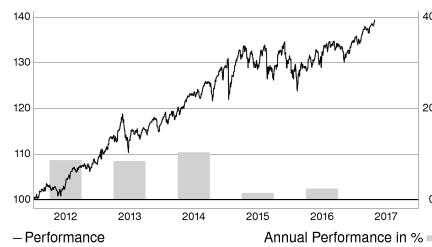

**Key data**

Price per share* (28.04.17)	CHF 137.48
High last 12 months (27.04.17)	CHF 137.56
Low last 12 months (27.06.16)	CHF 127.14
Domicile	Switzerland
Currency of account	CHF
Close of financial year	30.06.
Launch	01.11.10
Tranche launch	01.07.14
Assets in mn (28.04.17)	CHF 295.91
Benchmark	Customized
All-in fee p. a.	0.35%
TER	0.35%
Swinging Single Pricing	No

**Key figures**

Key figures	28.04.17
Jensens's Alpha p.a.	-0.45
Beta	1.02
Correlation	1.00
Annual volatility	5.73%
Sharpe Ratio p.a.	0.95
Tracking Error	0.40%
Information Ratio p.a.	-0.82
Yield to maturity	0.26%
Average remaining maturity (years)	8.0
Modified Duration	7.65

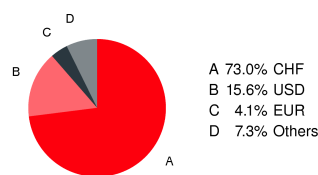
Data: Lipper (last 3 years or 1 year if younger)

**Indexed performance in CHF**
**28.04.17**


Past performance is no indication of future performance and does not guarantee success in the future. The performance data assume that any dividends will be reinvested and do not take account of commission and costs charged for issuing and redemption of units/shares. The calculation is performed in the (sub)fund's currency of account CHF. Returns in other currencies may rise or fall as a result of currency fluctuations.

Source: Lipper, a Thomson Reuters Company

Performance to 28.04.2017	1M	3M	Current year	12M	3Y	since launch p.a.	2012	2013	2014	2015	2016
Investment group	1.04%	3.76%	3.69%	7.14%	15.63%	5.02%	8.69%	8.54%	10.39%	1.52%	2.54%
Benchmark	1.03%	3.94%	3.85%	7.58%	16.77%	5.57%	9.02%	9.21%	10.79%	1.75%	2.84%

**Allocation by currencies**
**28.04.17**

**Allocation by asset classes**
**28.04.17**

	Investment group	Benchmark
Bonds Switzerland	50.73%	51.00%
Bonds Foreign currencies	3.97%	4.00%
Equities Switzerland	21.91%	22.00%
Equities Foreign country	22.84%	23.00%
Cash	0.55%	0.00%

**Largest equities positions (5)**
**28.04.17**

NESTLE SA-REG	3.99%
NOVARTIS AG-REG	3.36%
ROCHE HOLDING AG-GENUSSCHEIN	3.06%
UBS GROUP AG-REG	1.02%
ABB LTD-REG	0.76%

**Largest borrowers (5)**
**28.04.17**

Swiss Confederation Government Bond	8.08%
Pfandbriefbank der schweizerischen Hypothekarinstitute	6.81%
Pfandbriefzentrale der Schweizerischen Kantonalbanken	4.81%
United States Treasury Note/Bond	1.31%
Zürcher Kantonalbank	0.77%

**Important notes:** All information published here is solely for your information and does not constitute investment advice or any other recommendation. While we have carefully researched and compiled the contents, Swisscanto cannot assume warranty for the correctness, completeness and timeliness of the information provided. The sole binding basis for the acquisition of units of the Swisscanto Investment Foundation are the articles of association, regulations and (if available) prospectuses of the Swisscanto Investment Foundation. These may be obtained free of charge from Swisscanto Investment Foundation, Bahnhofstrasse 9, 8001 Zurich, or at [www.swisscanto.ch](http://www.swisscanto.ch), all cantonal bank branches in Switzerland, and Bank Coop AG, Basel. \* Excl. commissions

**Note concerning TER:** The Total Expense Ratio (TER) refers to the commission continuously charged to the fund's assets (operating expenses) and is expressed as a percentage of the fund's assets. The figure quoted relates to the amount of the TER in the past financial year or half-year and does not guarantee that the figure will be similar in the future.