



Performance as of 31.03.2024

Gross Return Overview (in %)

Valor	Asset	NAV (in CHF)	AuM (in mio.)	1 Month		3 Months		Year-to-Date		1 Year		3 Years (p.a.)		5 Years (p.a.)		Since Inception (p.a.)		Benchmark	Inception	Mgmt. Fee
				Zurich	BM	Zurich	BM	Zurich	BM	Zurich	BM	Zurich	BM	Zurich	BM	Zurich	BM			
BVG and strategy funds																				
002.844.737	Profile Balanced	1'647.72	206,14	1,86	1,68	3,29	2,90	3,29	2,90	7,29	6,45	1,45	0,84	3,40	2,78	3,64	3,17	Customized Index	Jan 2007	0,50%
002.844.745	Profile Defensive	1'592.92	8,67	1,42	1,27	2,18	1,76	2,18	1,76	6,96	5,53	0,81	0,13	2,67	1,89	3,45	2,83	Customized Index	Jan 2007	0,48%
050.270.077	Profile Dynamic (not BVV 2 compliant)	1'307.56	110,07	2,78	2,67	5,65	5,28	5,65	5,28	8,88	7,79	3,04	2,33	N/A	N/A	7,67	6,87	Customized Index	Apr 2020	0,54%
002.844.727	Profile Progressive	1'727.38	133,08	2,25	2,05	4,38	3,89	4,38	3,89	8,66	7,32	2,37	1,57	4,37	3,65	3,90	3,46	Customized Index	Jan 2007	0,52%
051.249.460	Mix 20	1'062.25	37,64	1,96	1,82	2,75	2,56	2,75	2,56	6,20	5,85	0,94	0,84	N/A	N/A	1,89	1,82	Customized Index	Mar 2020	0,37%
051.249.461	Mix 45 (not BVV 2 compliant)	1'157.08	122,55	3,07	2,93	5,34	5,15	5,34	5,15	8,31	8,05	1,87	1,96	N/A	N/A	4,04	4,07	Customized Index	Mar 2020	0,34%
051.249.462	Mix 65 (not BVV 2 compliant)	1'255.92	116,14	3,78	3,77	7,91	7,85	7,91	7,85	10,49	10,64	3,15	3,39	N/A	N/A	6,11	6,35	Customized Index	Mar 2020	0,31%
Money market																				
000.722.858	Money Market CHF	1'128.00	27,07	0,18	0,13	0,47	0,43	0,47	0,43	1,68	1,58	0,28	0,24	-0,10	-0,18	0,68	0,54	SARON 3M Compound Index (SARO3MI)	May 1999	0,10%
Fixed income																				
000.722.694	Bonds CHF Domestic	1'598.68	1 745,18	0,77	0,79	0,46	0,43	0,46	0,43	7,22	6,64	-1,93	-2,09	-0,93	-1,07	2,32	2,22	SBI Domestic AAA-BBB TR (SBD14T)	May 1999	0,30%
023.167.582	Bonds CHF Domestic SDC	993.94	591,28	0,58	N/A	0,56	N/A	0,56	N/A	4,11	N/A	-0,67	N/A	-0,37	N/A	0,26	N/A	No Benchmark	Jun 2014	0,30%
001.731.496	Bonds CHF Foreign	1'288.47	694,54	0,62	0,58	0,75	0,65	0,75	0,65	5,88	5,42	-0,96	-1,56	-0,36	-0,77	1,67	1,51	SBI Foreign AAA-BBB TR (SBF14T)	Dec 2003	0,30%
002.384.208	Bonds CHF 15+	1'496.29	923,07	1,81	1,83	-1,05	-1,05	-1,05	-1,05	13,96	13,54	-4,94	-4,97	-2,13	-2,20	2,71	2,65	SBI AAA-A 15+ T (STA55T)	Jan 2006	0,30%
001.756.138	Corporate Bonds Euro (CHF hedged)	1'416.01	1 157,08	1,05	0,93	0,18	-0,18	0,18	-0,18	5,25	4,16	-3,22	-3,72	-0,87	-1,45	2,32	2,21	ICE BofA ML CI (H419)	Jan 2004	0,40%
000.722.707	Bonds Euro (CHF hedged)	1'133.29	225,11	0,80	0,77	-1,60	-1,66	-1,60	-1,66	-3,86	-3,92	-10,70	-10,83	-5,95	-6,10	1,01	0,65	Barclays Euro Treasury CI CHF H (H27836CH)	May 1999	0,34%
019.255.641	Corporate Bonds USD (CHF hedged)	1'053.72	965,37	1,01	1,01	-1,04	-1,37	-1,04	-1,37	0,79	-0,20	-4,74	-5,01	-0,67	-1,38	0,86	0,25	BBG US Corp. (LUACTRCH)	Aug 2012	0,40%
114.873.147	Green Bonds Global (CHF hedged)	842.26	440,39	1,07	1,00	-0,84	-0,95	-0,84	-0,95	2,40	1,94	N/A	N/A	N/A	N/A	-7,19	-7,35	MSCI Global Green Bond Index (H31572CH)	Jan 2022	0,30%
Convertibles (CHF Hedged)																				
002.521.922	Convertible Bonds Global (CHF hedged)**	1'279.43	407,56	2,51	1,27	3,14	0,61	3,14	0,61	5,60	2,92	-2,74	-4,49	2,15	-0,34	2,11	1,06	Customized Index	Apr 2006	0,50%
Mortgages																				
049.019.220	Mortgages Switzerland	999.92	368,73	0,30	0,60	0,24	0,72	0,24	0,72	3,99	6,04	0,00	-1,59	N/A	N/A	0,25	-1,16	SBI AAA-A 5-7Y T (STA57T)	Nov 2019	0,25%
Equity																				
000.721.861	Equity Switzerland	3'658.35	670,68	3,75	3,94	6,21	5,98	6,21	5,98	5,91	6,16	4,00	3,28	6,48	6,55	6,07	5,10	SPI	May 1999	0,50%
002.384.155	Equity Switzerland Passive	2'566.99	581,87	3,93	3,94	5,98	5,98	5,98	5,98	6,17	6,16	3,29	3,28	6,52	6,55	5,42	5,41	SPI	Jan 2006	0,12%
002.261.883	Equity Emerging Markets	1'573.31	802,15	4,87	4,82	10,49	9,55	10,49	9,55	8,68	6,63	-6,73	-6,43	1,09	0,19	3,35	2,94	MSCI Emerging Markets (NDUEEGF)	Sep 2005	0,65%

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				Zurich	BM	Zurich	BM	Zurich	BM	Zurich	BM	Zurich	BM	Zurich	BM	Zurich	BM				Zurich
026.088.627	Equity Emerging Markets Passive	1'327.21	183,31	4,51	4,82	9,03	9,55	9,03	9,55	5,70	6,63	-6,66	-6,43	-0,02	0,19	2,92	3,11	MSCI Emerging Markets (NDUEEGF)	Jan 2015	0,24%	
000.722.683	Equity Europe	1'709.07	703,59	5,87	6,55	13,66	13,87	13,66	13,87	17,14	13,76	7,67	4,97	8,67	5,84	3,08	2,36	MSCI Europe ex CH (NDDUEXSZ)	May 1999	0,55%	
002.384.178	Equity Europe Passive	1'536.25	193,00	6,51	6,55	13,85	13,87	13,85	13,87	13,72	13,76	5,16	4,97	5,97	5,84	2,52	2,33	MSCI Europe ex CH (NDDUEXSZ)	Jan 2006	0,12%	
001.011.761	Equity Japan	1'188.31	520,87	5,98	5,64	16,51	17,77	16,51	17,77	21,18	22,54	4,45	2,14	7,39	5,35	1,60	0,73	TOPIX TR (TPXDDVD)	Jan 2001	0,60%	
002.384.191	Equity Japan Passive	1'243.98	74,27	5,02	5,38	18,39	18,79	18,39	18,79	23,88	24,01	2,64	2,18	5,99	5,62	1,41	1,27	MSCI Japan (NDDUJN)	Jan 2006	0,12%	
020.136.583	Equity Global Small Cap Passive	2'347.98	240,92	6,20	6,27	11,58	11,71	11,58	11,71	14,53	14,24	0,32	-0,20	6,82	5,75	8,80	8,51	MSCI Small Cap (NCUDWI)	Jan 2013	0,24%	
000.722.693	Equity US	3'199.31	1 037,02	5,98	5,51	20,09	18,03	20,09	18,03	33,53	27,84	11,03	8,69	14,69	12,17	5,75	4,80	MSCI USA (NDDUUS)	May 1999	0,55%	
002.384.201	Equity USA Passive	3'940.46	395,67	5,54	5,51	18,17	18,03	18,17	18,03	28,47	27,84	9,16	8,69	12,70	12,17	8,14	7,52	MSCI USA (NDDUUS)	Jan 2006	0,12%	
Real estate																					
003.259.806	Real Estate Switzerland Commercial*	2'072.52	753,06	0,17	0,11	0,59	0,59	0,59	0,59	1,38	0,42	3,77	3,34	3,78	3,93	4,47	4,96	KGAST Immo-Index Commercial	Jul 2007	0,40%	
002.384.218	Real Estate Switzerland Traditional*	3'169.51	724,22	-0,10	0,23	0,34	0,70	0,34	0,70	1,50	2,38	4,48	4,70	5,95	5,27	6,53	5,43	KGAST Immo-Index Residential	Dec 2005	0,00%	
001.819.290	Real Estate Switzerland Residential*	3'374.48	3 461,55	0,29	0,23	0,69	0,70	0,69	0,70	1,62	2,38	4,02	4,70	4,88	5,27	6,30	5,32	KGAST Immo-Index Residential	Apr 2004	0,40%	
002.974.417	Real Estate Indirect Global Passive	1'084.74	217,63	2,85	2,66	-1,78	-2,07	-1,78	-2,07	3,90	2,90	-1,80	-2,63	-1,07	-1,88	0,97	0,11	FTSE EPRA/NAREIT hdg CHF	Mar 2007	0,15%	
Alternative investments																					
022.137.465	Senior Loans Global (CHF hedged)	1'285.92	1 079,57	0,70	0,39	1,69	1,63	1,69	1,63	8,62	8,32	3,58	3,28	3,28	3,05	3,13	2,60	Morningstar GI Lev Loan 70/30 CHF H (SPLGLFCH)	Nov 2013	0,65%	
023.167.487	Senior Loans Global	1'477.77	270,23	3,27	2,91	9,41	8,94	9,41	8,94	11,27	10,57	4,11	3,32	3,44	2,91	4,50	3,71	Morningstar GI Lev Loan 70/30 CHF (SPLGLLF)	Jan 2014	0,65%	

* Net performances

** This investment group has an increased creditworthiness risk.

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