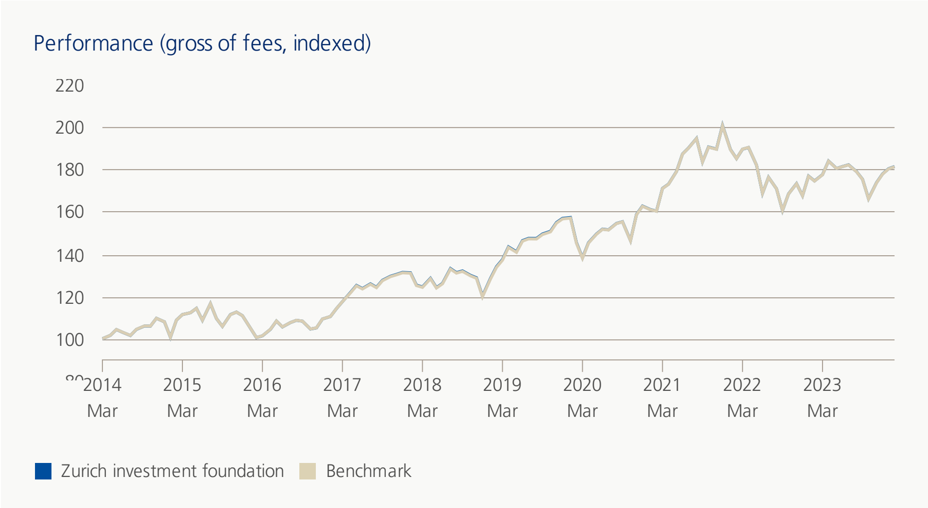
Zurich investment foundation
As of 29.02.2024

ZURICH

Equity Switzerland Passive

The portfolio invests in participating securities and rights that are included in the Swiss Performance Index (SPI). By replicating the benchmark, performance before deduction of costs is intended to correspond as closely as possible to that of the reference index.



Key characteristics

Asset Manager	DWS CH AG
ISIN	CH0023841551
Bloomberg	ZAAKTSI SW
Benchmark	SPI
First Issue	January 2006
Fiscal Year	1.1. - 31.12.
Currency	CHF
Risk currency	CHF
AuM (NAV in mio.)	491,77
Net asset value (NAV/unit)	2'470.07
Management Fee	0,12%
TER (NAV)[1]	0,13%
Subscription fee	0,03%
Redemption fee	0,03%
Issue frequency	Daily
Number of positions	202
Off-BM positions	0,00%

For further information please visit:
www.zurichinvest.ch

[1] TER according to KGAST: The figure corresponds to the Total Expense Ratio (TER) from the last year and is no guarantee for a similar TER in the future.

Performance (net of fees in %, in CHF)

	Zurich	Benchmark
1 month	0,56	0,56
3 month	4,34	4,36
Current year	1,95	1,97
1 year p.a.	3,76	3,87
5 years p.a.	6,09	6,26
10 years p.a.	5,99	6,17
Since inception	140,61	150,60
Since inception p.a.	4,98	5,21

Volatility (in %)

	Zurich	Benchmark
1 year p.a.	9,43	9,44
5 years p.a.	12,55	12,55
10 years p.a.	12,00	12,00
Since inception p.a.	12,65	12,67

Risk figures since inception

	Zurich	Benchmark
Sharpe Ratio	0,38	0,40
Beta	1,00	1,00
Tracking Error p.a.	0,08	-
Information Ratio	-2,92	-
Jensen's Alpha (in %)	-0,23	-
Max. Drawdown (in %)	-48,92	-48,84
Recovery Period*	56	56

* in months

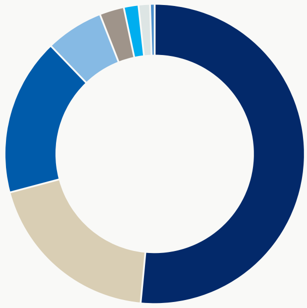
Risk figures for other time periods

	1 year p.a.	5 years p.a.	10 years p.a.	Since inception p.a.
Sharpe Ratio	0,24	0,50	0,53	0,38
Beta	1,00	1,00	1,00	1,00
Tracking Error p.a.	0,02	0,05	0,06	0,08
Tracking Error Ex Ante	0,02	-	-	-
Information Ratio	-5,44	-3,71	-3,06	-2,92
Jensen's Alpha (in %)	-0,11	-0,18	-0,19	-0,23

Largest positions (in %)

	Zurich
Nestle sa	16,07
Novartis ag	12,41
Roche holding ag	11,16
Ubs group ag	5,05
Cie financiere richemont sa	4,95

Sectors (in %)



Consumer Staples	52,0%
Financials	19,4%
Industrial	17,0%
Consumer Discretionary	6,2%
Basic Materials	2,5%
Technology	1,4%
Communication	1,1%
Others	0,3%

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