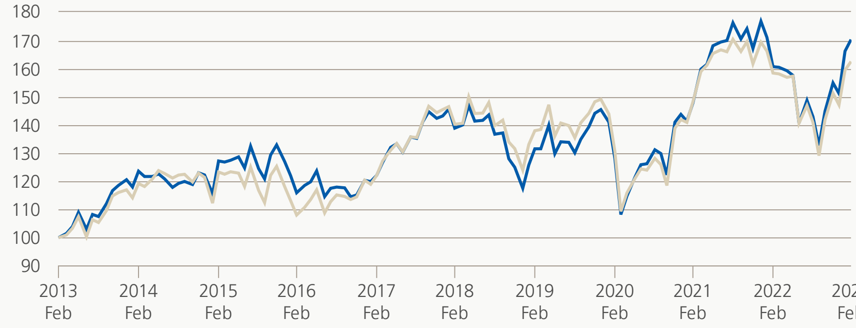
Zurich investment foundation
As of 28.02.2023

Equity Europe

The investment group invests preferably in equities of first-class European companies (excluding Switzerland) with a local and international field of activity, which may benefit from current market developments to an above-average extent.

Performance (gross of fees, indexed)



Key characteristics

Asset Manager	JPMorgan Asset Management (UK) Limited
ISIN	CH0007226837
Bloomberg	ZAKTEUR SW
Benchmark	MSCI Europe ex CH (NDDUEXSZ)
First Issue	May 1999
Fiscal Year	1.1. - 31.12.
Currency	CHF
Risk currency	Others
AuM (NAV in mio.)	652,89
Net asset value (NAV/unit)	1'467.32
Management Fee	0,55%
TER (NAV)[1]	0,56%
Subscription fee	0,30%
Redemption fee	0,10%
Issue frequency	Daily
Number of positions	63
Off-BM positions	2,22%

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.

Currency exposure (in %)

	Zurich
EUR	59,62
GBP	29,28
DKK	5,56
SEK	4,76
Others	0,78

Performance (net of fees in %, in CHF)

	Zurich	Benchmark
1 month	2,42	1,89
3 month	9,74	7,41
Current year	12,55	10,44
1 year p.a.	5,38	2,57
5 years p.a.	3,49	2,98
10 years p.a.	4,70	4,96
Since inception	51,25	57,60
Since inception p.a.	1,76	1,93

Volatility (in %)

	Zurich	Benchmark
1 year p.a.	22,22	21,88
5 years p.a.	18,83	18,92
10 years p.a.	15,74	16,12
Since inception p.a.	19,01	18,01

Risk figures since inception

	Zurich	Benchmark
Sharpe Ratio	0,07	0,08
Beta	1,02	1,00
Tracking Error p.a.	5,21	-
Information Ratio	-0,03	-
Jensen's Alpha (in %)	-0,20	-
Max. Drawdown (in %)	-1,62	-60,34
Recovery Period*	1	150

* in months

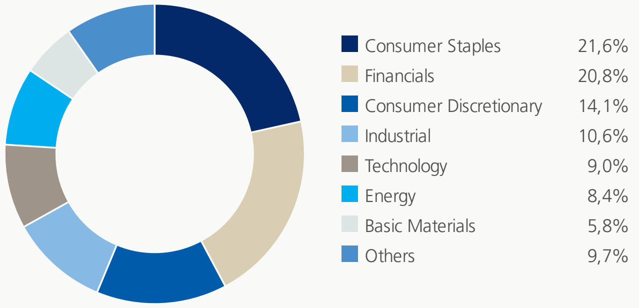
Risk figures for other time periods

	1 year p.a.	5 years p.a.	10 years p.a.	Since inception p.a.
Sharpe Ratio	0,25	0,22	0,33	0,07
Beta	1,01	0,98	0,96	1,02
Tracking Error p.a.	2,85	2,83	2,97	5,21
Tracking Error Ex Ante	2,18	-	-	-
Information Ratio	0,99	0,18	-0,09	-0,03
Jensen's Alpha (in %)	2,79	0,57	-0,05	-0,20

Largest positions (in %)

	Zurich
Liquidity	5,34
Asml holding nv	5,13
Lvmh moet hennessy louis vuitton se	4,94
Bp plc	4,87
Novo nordisk a/s	4,45

Sectors (in %)



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