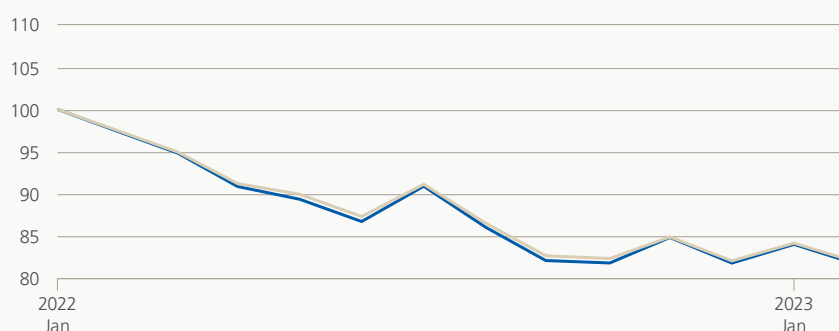


Green Bonds Global (CHF hedged)

The fund invests primarily in a portfolio of global green bonds and high-quality money market instruments (with a credit rating from AAA to BBB-). Green bonds are bond instruments whose proceeds are used in whole or in part to finance or refinance new and/or existing projects that have a beneficial impact on the environment. The foreign currency risk is hedged against CHF.

Performance (gross of fees, indexed)



■ Zurich investment foundation ■ Benchmark

Key characteristics

Asset Manager	NN Investment Partners
ISIN	CH1148731479
Bloomberg	ZUGCHCA SW
Benchmark	MSCI Global Green Bond Index (H31572CH)
First Issue	January 2022
Fiscal Year	1.1. - 31.12.
Currency	CHF
Risk currency	CHF
AuM (NAV in mio.)	376,55
Net asset value (NAV/unit)	810.12
Management Fee	0,30%
TER (NAV) ¹	0,00%
Subscription fee	0,20%
Redemption fee	0,10%
Issue frequency	Daily
Number of positions	276
Off-BM positions	8,40%

For further information please visit:
www.zurichinvest.ch

Maturities (in %)

	Zurich
>10 years	27,26
7 - 10 years	22,57
5 - 7 years	22,72
3 - 5 years	20,67
1 - 3 years	6,35
<1 year	0,42

Performance (net of fees in %, in CHF)

	Zurich	Benchmark
1 month	-2,51	-2,38
3 month	-3,49	-3,22
Current year	0,09	0,09
1 year p.a.	-16,17	-15,77
5 years p.a.	N/A	N/A
10 years p.a.	N/A	N/A
Since inception	-18,99	-18,54
Since inception p.a.	-17,09	-16,69

Volatility (in %)

	Zurich	Benchmark
1 year p.a.	11,68	10,81
5 years p.a.	N/A	N/A
10 years p.a.	N/A	N/A
Since inception p.a.	11,24	10,40

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.

Risk figures since inception

	Zurich	Benchmark
Sharpe Ratio	-1,50	-1,58
Tracking Error p.a.	0,94	-
Information Ratio	-0,49	-
Jensen's Alpha (in %)	0,91	-
Max. Drawdown (in %)	0,00	0,00
Recovery Period*	0	0
Modified Duration	7,03	7,03

* in months

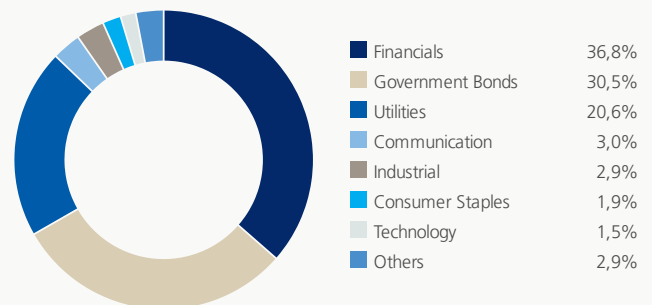
Rating (in %)

	Zurich
AAA	20,05
AA	20,47
A	21,31
BBB	36,64
BB	0,24
LIQ	1,29

Risk figures for other time periods

	1 year p.a.	5 years p.a.	10 years p.a.	Since inception p.a.
Sharpe Ratio	-1,37	N/A	N/A	-1,50
Beta	1,08	N/A	N/A	1,08
Tracking Error p.a.	0,98	N/A	N/A	0,94
Tracking Error Ex Ante	0,41	-	-	-
Information Ratio	-0,41	N/A	N/A	-0,49
Jensen's Alpha (in %)	0,84	N/A	N/A	0,91

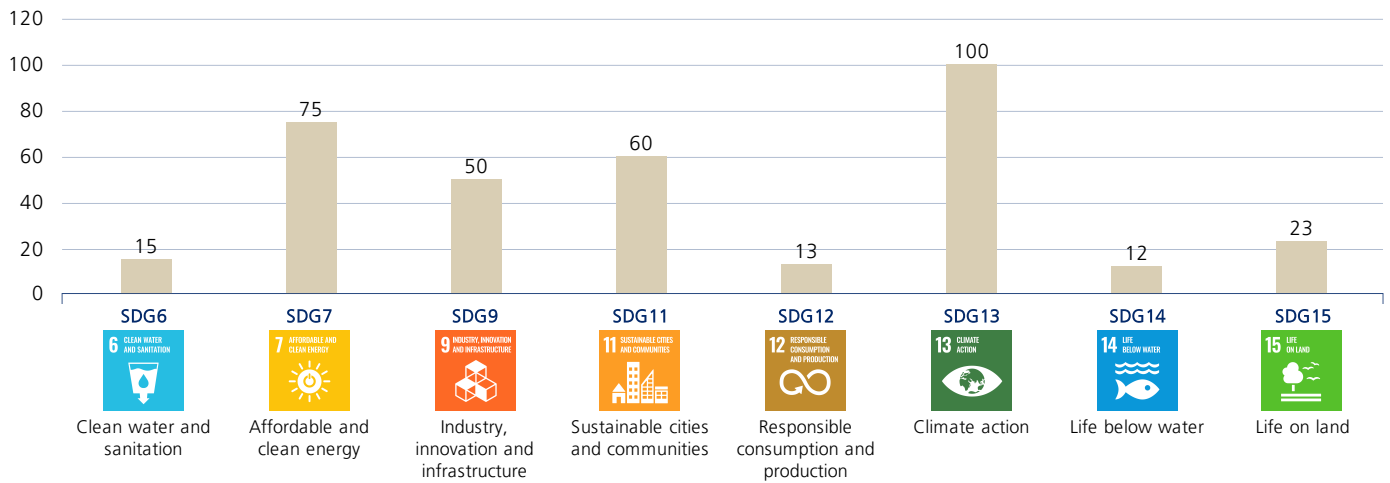
Sectors (in %)



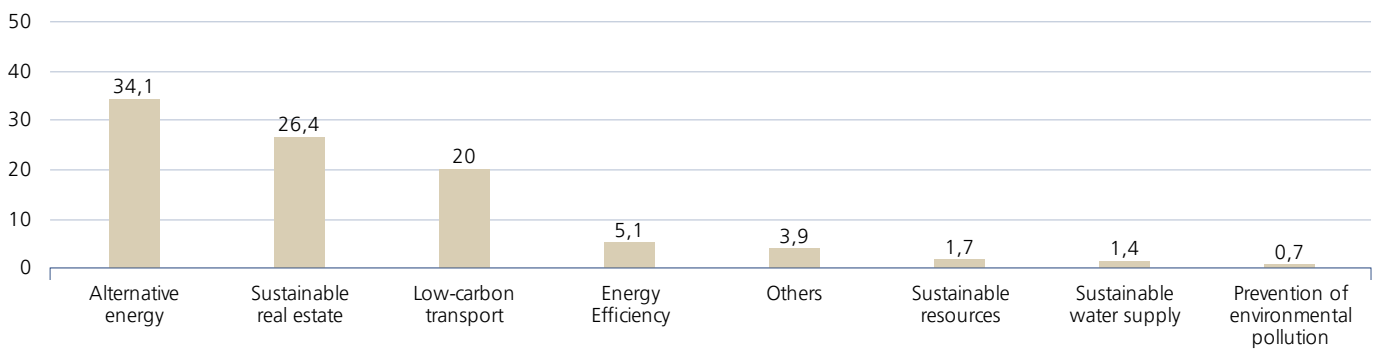
Impact Report

Source: Goldman Sachs AM, data as of 31.12.2022

The fund is guided by the UN Sustainable Development Goals and has the following impact (in %)



Breakdown by sustainable project (in %)



Greenhouse gas emissions prevented annually (tonnes of CO2 per year)

For 1 million invested	219
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Added capacity for renewable energy (MW)

Portfolio ¹	80
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¹Total net asset value of the portfolio (includes all funds within/n ZIF Green Bonds Global (CHF hedged) and ZAST Green Bonds Global (CHF hedged))

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External audit (in %)

Second opinion prior to issue	91
Audit/verification of Impact Report	86
CBI certification prior to issue	14