

Real Estate Indirect Global Passive

The investment group tracks the FTSE EPRA/NAREIT Developed Rental Index. Listed real estate companies can be part of this index if their rental revenue from investment properties is at least 70% of total revenue. The investment group is hedged to 100% in CHF.

Performance (gross of fees, indexed)



■ Zurich investment foundation ■ Benchmark

Key characteristics

Asset Manager	DWS CH AG
ISIN	CH0029744171
Bloomberg	VANIMGL SW Equity
Benchmark	FTSE EPRA/NAREIT hdg CHF
First Issue	March 2007
Fiscal Year	1.1. - 31.12.
Currency	CHF
Risk currency	Hegded in CHF
AuM (NAV in mio.)	209,90
Net asset value (NAV/unit)	1'054.76
Management Fee	0,15%
TER (NAV) ¹	0,17%
Subscription fee	0,05%
Redemption fee	0,03%
Issue frequency	Daily
Number of positions	398
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.

Utilisation structure (in %)

	Zurich
Office	24,19
Retail	17,93
Apartments	14,01
Commerce	4,42
Others	39,45

Performance (net of fees in %, in CHF)

	Zurich	Benchmark
1 month	-0,57	-0,65
3 month	3,61	3,39
Current year	-4,53	-4,60
1 year p.a.	-3,23	-3,97
5 years p.a.	-1,14	-1,76
10 years p.a.	3,04	2,37
Since inception	6,75	-0,80
Since inception p.a.	0,39	-0,05

Volatility (in %)

	Zurich	Benchmark
1 year p.a.	17,94	17,93
5 years p.a.	19,55	19,55
10 years p.a.	16,02	15,99
Since inception p.a.	18,30	18,37

Risk figures since inception

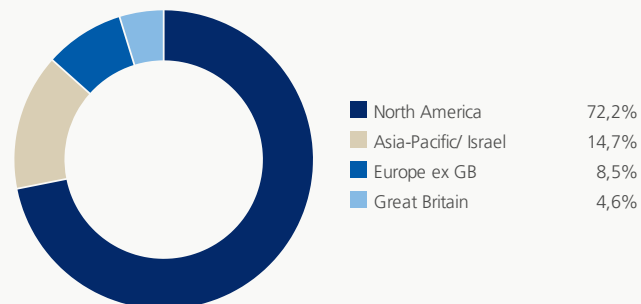
	Zurich	Benchmark
Sharpe Ratio	0,02	-0,01
Tracking Error p.a.	1,25	-
Information Ratio	0,35	-
Jensen's Alpha (in %)	0,43	-
Max. Drawdown (in %)	-67,66	-68,03
Recovery Period*	85	85

* 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	-0,27	-0,05	0,22	0,02
Beta	1,00	1,00	1,00	0,99
Tracking Error p.a.	0,24	0,21	0,39	1,25
Tracking Error Ex Ante	0,13	-	-	-
Information Ratio	3,12	3,02	1,71	0,35
Jensen's Alpha (in %)	0,74	0,62	0,67	0,43

Locations (in %)



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