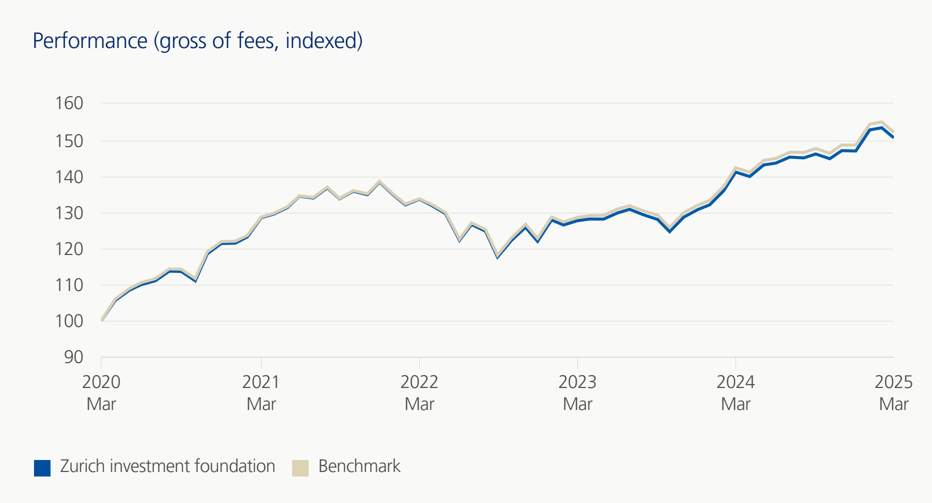
ZURICH

Mix 65 (not BVV 2 compliant)

The investment group invests worldwide in equities, bonds, real estate and alternative investments within the respective valid guidelines within the scope of the Swiss Federal Law on Occupational Retirement, Survivors' and Disability Pension Plans (BVG/BVV 2) with the exception that the limits for equities and foreign currencies without currency hedging (in accordance with Art. 55 BVV2) may be exceeded. The strategic equity component is 65%.



Key characteristics

Asset Manager	Zurich Invest AG
ISIN	CH0512494623
Bloomberg	ZUNBKPC SW
Benchmark	Customized Index
First Issue	March 2020
Fiscal Year	1.1. - 31.12.
Currency	CHF
Risk currency	Others
AuM (NAV in mio.)	133,63
Net asset value (NAV/unit)	1'335.90
Management Fee[1]	0,31%
TER (NAV)[2]	0,40%
Subscription fee	0,13%
Redemption fee	0,10%
Issue frequency	Daily

For further information please visit: www.zurichinvest.ch

1 The management fee is included in the TER.

2 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
CHF	59,79
USD	18,14
JPY	5,70
EUR	5,06
Others	11,30

Performance (net of fees in %, in CHF)

	Zurich	Benchmark
1 month	-1,84	-1,85
3 month	2,39	2,36
Current year	2,39	2,36
1 year p.a.	6,37	6,86
5 years p.a.	8,15	8,73
10 years p.a.	N/A	N/A
Since inception	33,59	37,30
Since inception p.a.	5,88	6,45

Volatility (in %)

	Zurich	Benchmark
1 year p.a.	5,39	5,35
5 years p.a.	8,49	8,48
10 years p.a.	N/A	N/A
Since inception p.a.	8,49	8,48

Risk figures since inception

	Zurich	Benchmark
Sharpe Ratio	0,67	0,74
Beta	1,00	1,00
Tracking Error p.a.	0,27	-
Information Ratio	-2,15	-
Jensen's Alpha (in %)	-0,58	-
Max. Drawdown (in %)	-15,19	-14,71
Recovery Period*	18	18

* in months

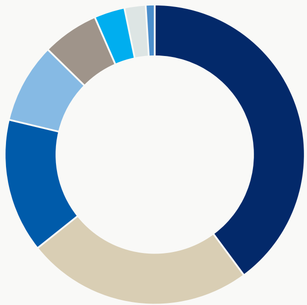
Largest positions (in %)

	Zurich
Nestle sa	3,51
Roche holding ag	3,16
Novartis ag	2,88
Zurich insurance group ag	1,33
Ubs group ag	1,28

Risk figures for other time periods

	1 year p.a.	5 years p.a.	10 years p.a.	Since inception p.a.
Sharpe Ratio	0,96	0,93	N/A	0,67
Beta	1,01	1,00	N/A	1,00
Tracking Error p.a.	0,16	0,27	N/A	0,27
Tracking Error Ex Ante	0,00	-	-	-
Information Ratio	-3,11	-2,15	N/A	-2,15
Jensen's Alpha (in %)	-0,53	-0,59	N/A	-0,58

Asset allocation (in %)



Foreign Equity	40,2%
Swiss Equity	24,6%
Real Estate Switzerland	14,5%
Alternative Investment (CHF Hedged)	8,6%
Swiss Bond	6,0%
Foreign Bond (CHF Hedged)	3,2%
Convertibles (CHF Hedged)	2,2%
Liquidity	0,8%

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