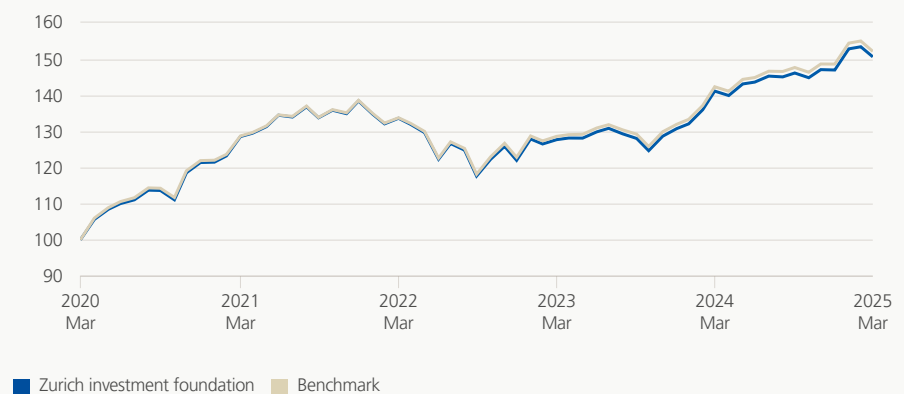


Mix 65 (not BVV 2 compliant)

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%.

Performance (gross of fees, indexed)



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

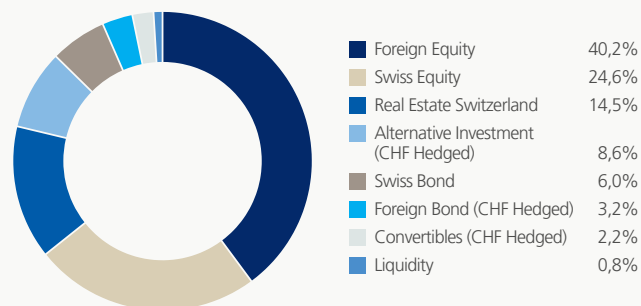
Largest positions (in %)

	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 %)



The information provided in this document was prepared with care and to the best of knowledge and belief. Zurich Invest Ltd and Zurich investment foundation disclaim any responsibility for the accuracy and completeness of this information and any liability for losses incurred through the usage thereof. Historical performance is not an indicator of current or future performance. This document serves the sole purpose of providing information and is intended for the exclusive use of the intended recipient. It does not constitute an offer or recommendation to purchase financial products and does not release the recipient from the responsibility to exercise his or her own judgment or to heed the judgment of third parties. The information does not constitute any decision support for financial, legal, tax or other consulting services. All of the documents that form the legal basis for an investment can be obtained free of charge from Zurich Invest Ltd or Zurich investment foundation. This document may not be reproduced or forwarded, in whole or in part, without written permission from Zurich Invest Ltd.

Zurich Invest Ltd / Zurich investment foundation
P.O. Box, CH-8085 Zürich
Phone +41 (0)44 628 78 88, Fax +41 (0)44 629 18 66
anlagestiftung@zurich.ch, www.zurich-anlagestiftung.ch

