Zurich investment foundation
As of 29.02.2024

Bonds CHF Domestic

The portfolio invests preferably in fixed-interest securities of first-class Swiss issuers denominated in Swiss francs. Not more than 10% of the portfolio may be invested in securities from the same debtor. This excludes debt owed by the Swiss Confederation, cantons, banks and insurance companies with their statutory head office in Switzerland.

Performance (gross of fees, indexed)

Key characteristics

Asset Manager	DWS CH AG, Lombard Odier Investment Managers (Switzerland) SA
ISIN	CH0007226944
Bloomberg	ZOBLSWZ SW
Benchmark	SBI Domestic AAA-BBB TR (SBD14T)
First Issue	May 1999
Fiscal Year	1.1. - 31.12.
Currency	CHF
Risk currency	CHF
AuM (NAV in mio.)	1 706,05
Net asset value (NAV/unit)	1'586.89
Management Fee	0,30%
TER (NAV)[1]	0,31%
Subscription fee	0,40%
Redemption fee	0,00%
Issue frequency	Daily
Number of positions	1 025
Off-BM positions	1,65%

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.

Maturities (in %)

	Zurich
>10 years	27,25
7 - 10 years	19,40
5 - 7 years	15,80
3 - 5 years	18,28
1 - 3 years	17,63
<1 year	1,64

Performance (net of fees in %, in CHF)

	Zurich	Benchmark
1 month	0,35	0,36
3 month	1,04	1,00
Current year	-0,35	-0,36
1 year p.a.	6,68	6,62
5 years p.a.	-1,12	-0,96
10 years p.a.	0,39	0,56
Since inception	59,40	71,11
Since inception p.a.	1,90	2,19

Volatility (in %)

	Zurich	Benchmark
1 year p.a.	2,90	2,95
5 years p.a.	5,73	5,56
10 years p.a.	4,60	4,49
Since inception p.a.	3,76	3,82

Risk figures since inception

	Zurich	Benchmark
Sharpe Ratio	0,36	0,43
Tracking Error p.a.	0,45	-
Information Ratio	-0,65	-
Jensen's Alpha (in %)	-0,26	-
Max. Drawdown (in %)	-4,85	-6,29
Recovery Period*	7	9
Modified Duration	7,70	7,77

* in months

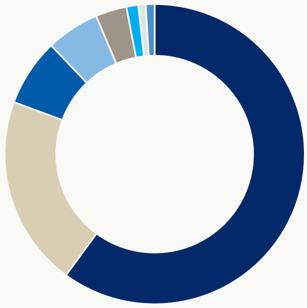
Rating (in %)

	Zurich
AAA	59,61
AA	20,73
A	9,83
BBB	5,70
LIQ	3,16
N.A.	0,19
Not Rated	0,78

Risk figures for other time periods

	1 year p.a.	5 years p.a.	10 years p.a.	Since inception p.a.
Sharpe Ratio	1,77	-0,16	0,17	0,36
Beta	0,98	1,03	1,02	0,98
Tracking Error p.a.	0,30	0,42	0,36	0,45
Tracking Error Ex Ante	1,68	-	-	-
Information Ratio	0,21	-0,38	-0,48	-0,65
Jensen's Alpha (in %)	0,18	-0,14	-0,20	-0,26

Sectors (in %)



Financials	60,7%
Government Bonds	20,7%
Consumer Staples	7,2%
Utilities	5,6%
Industrial	3,2%
Consumer Discretionary	1,1%
Asset Backed Securities	0,6%
Others	0,8%

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