

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)



■ Zurich investment foundation ■ Benchmark

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.) | 1 546,96 |
| Net asset value (NAV/unit) | 1'487.51 |
| Management Fee | 0,30% |
| TER (NAV) ¹ | 0,31% |
| Subscription fee | 0,40% |
| Redemption fee | 0,00% |
| Issue frequency | Daily |
| Number of positions | 994 |
| Off-BM positions | 3,98% |

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Maturities (in %)

| | Zurich |
|--------------|--------|
| >10 years | 24,28 |
| 7 - 10 years | 18,97 |
| 5 - 7 years | 17,43 |
| 3 - 5 years | 21,10 |
| 1 - 3 years | 17,45 |
| <1 year | 0,76 |

Performance (net of fees in %, in CHF)

| | Zurich | Benchmark |
|----------------------|--------|-----------|
| 1 month | -1,60 | -1,57 |
| 3 month | -2,01 | -2,11 |
| Current year | 0,89 | 0,89 |
| 1 year p.a. | -9,31 | -9,13 |
| 5 years p.a. | -2,03 | -1,79 |
| 10 years p.a. | -0,24 | -0,09 |
| Since inception | 49,42 | 60,49 |
| Since inception p.a. | 1,71 | 2,01 |

Volatility (in %)

| | Zurich | Benchmark |
|----------------------|--------|-----------|
| 1 year p.a. | 8,30 | 8,15 |
| 5 years p.a. | 5,60 | 5,43 |
| 10 years p.a. | 4,60 | 4,48 |
| Since inception p.a. | 3,78 | 3,84 |

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 | 0,32 | 0,39 |
| Tracking Error p.a. | 0,46 | - |
| Information Ratio | -0,67 | - |
| Jensen's Alpha (in %) | -0,27 | - |
| Max. Drawdown (in %) | -4,85 | -6,29 |
| Recovery Period* | 7 | 9 |
| Modified Duration | 7,44 | 7,41 |

* in months

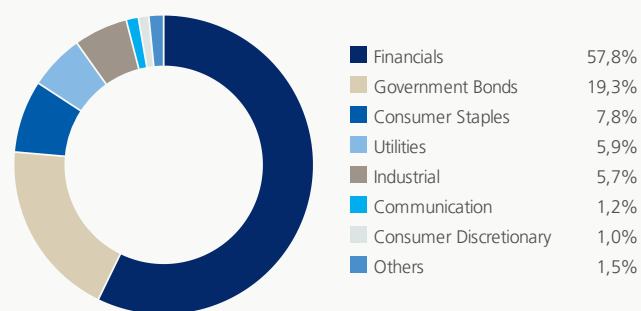
Rating (in %)

| | Zurich |
|-----------|--------|
| AAA | 52,53 |
| AA | 22,21 |
| A | 13,47 |
| BBB | 8,04 |
| LIQ | 2,45 |
| N.A. | 0,26 |
| Not Rated | 1,04 |

Risk figures for other time periods

| | 1 year p.a. | 5 years p.a. | 10 years p.a. | Since inception p.a. |
|------------------------|-------------|--------------|---------------|----------------------|
| Sharpe Ratio | -1,10 | -0,24 | 0,07 | 0,32 |
| Beta | 1,02 | 1,03 | 1,02 | 0,98 |
| Tracking Error p.a. | 0,48 | 0,40 | 0,36 | 0,46 |
| Tracking Error Ex Ante | 1,32 | - | - | - |
| Information Ratio | -0,37 | -0,61 | -0,41 | -0,67 |
| Jensen's Alpha (in %) | -0,03 | -0,22 | -0,16 | -0,27 |

Sectors (in %)



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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

