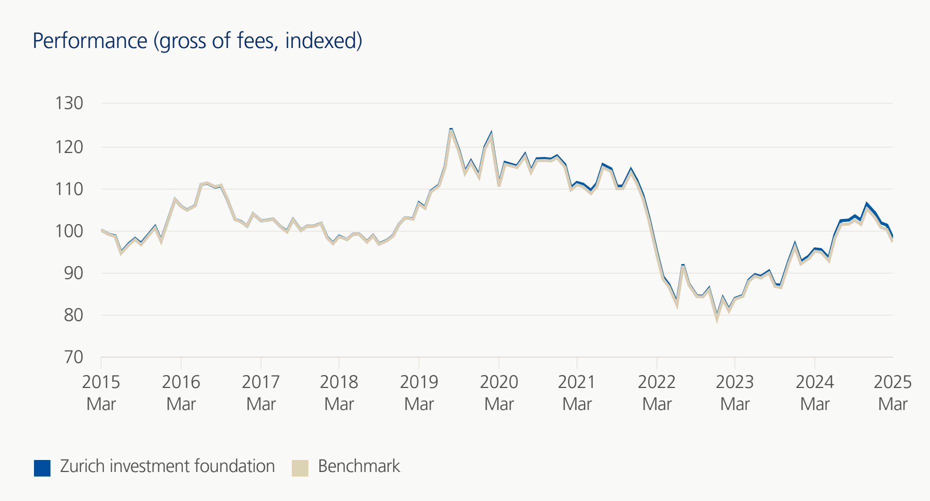
Zurich investment foundation
As of 31.03.2025

Bonds CHF 15+

The portfolio invests primarily in debt instruments and rights from first-class issuers denominated in CHF, with a residual term to maturity of more than 15 years. Not more than 10% of the portfolio may be invested in securities from the same debtor. The debtor limit per state with a rating of at least AA is 25%.



Key characteristics

Asset Manager	DWS CH AG
ISIN	CH0023842088
Bloomberg	ZAOBL15 SW
Benchmark	SBI AAA-A 15+ T (STA55T)
First Issue	January 2006
Fiscal Year	1.1. - 31.12.
Currency	CHF
Risk currency	CHF
AuM (NAV in mio.)	971,47
Net asset value (NAV/unit)	1'531.83
Management Fee	0,30%
TER (NAV)[1]	0,32%
Subscription fee	1,50%
Redemption fee	0,00%
Issue frequency	Daily
Number of positions	140
Off-BM positions	1,38%

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	100,00

Performance (net of fees in %, in CHF)

	Zurich	Benchmark
1 month	-3,04	-2,97
3 month	-5,79	-5,67
Current year	-5,79	-5,67
1 year p.a.	2,38	2,27
5 years p.a.	-2,66	-2,51
10 years p.a.	-0,53	-0,29
Since inception	55,41	64,44
Since inception p.a.	2,33	2,63

Volatility (in %)

	Zurich	Benchmark
1 year p.a.	9,52	9,40
5 years p.a.	12,48	12,49
10 years p.a.	11,35	11,38
Since inception p.a.	10,19	10,37

Risk figures since inception

	Zurich	Benchmark
Sharpe Ratio	0,20	0,23
Tracking Error p.a.	0,70	-
Information Ratio	-0,43	-
Jensen's Alpha (in %)	-0,26	-
Max. Drawdown (in %)	-13,64	-13,03
Recovery Period*	10	10
Modified Duration	19,68	19,66

* in months

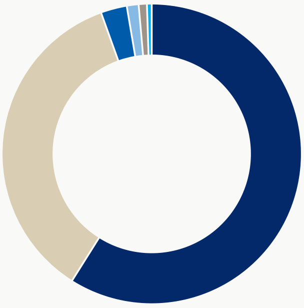
Rating (in %)

	Zurich
AAA	77,43
AA	20,07
A	0,75
LIQ	1,75

Risk figures for other time periods

	1 year p.a.	5 years p.a.	10 years p.a.	Since inception p.a.
Sharpe Ratio	0,13	-0,23	-0,02	0,20
Beta	1,01	1,00	1,00	0,98
Tracking Error p.a.	0,17	0,25	0,23	0,70
Tracking Error Ex Ante	0,26	-	-	-
Information Ratio	0,58	-0,63	-1,06	-0,43
Jensen's Alpha (in %)	0,09	-0,16	-0,25	-0,26

Sectors (in %)



Government Bonds	59,4%
Financials	35,7%
Consumer Staples	2,7%
Industrial	1,1%
Utilities	0,7%
Communication	0,4%

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