

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%.

Performance (gross of fees, indexed)



■ Zurich investment foundation ■ Benchmark

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.)	787,51
Net asset value (NAV/unit)	1'275.85
Management Fee	0,30%
TER (NAV) ¹	0,31%
Subscription fee	1,00%
Redemption fee	0,00%
Issue frequency	Daily
Number of positions	128
Off-BM positions	1,24%

For further information please visit:
www.zurichinvest.ch

Maturities (in %)

	Zurich
>10 years	100,00

Performance (net of fees in %, in CHF)

	Zurich	Benchmark
1 month	-3,25	-3,19
3 month	-5,82	-5,77
Current year	2,26	2,35
1 year p.a.	-21,32	-20,89
5 years p.a.	-3,80	-3,52
10 years p.a.	-0,45	-0,17
Since inception	29,44	36,94
Since inception p.a.	1,52	1,86

Volatility (in %)

	Zurich	Benchmark
1 year p.a.	19,73	19,82
5 years p.a.	13,30	13,29
10 years p.a.	11,13	11,16
Since inception p.a.	10,22	10,42

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	0,14	0,17
Tracking Error p.a.	0,73	-
Information Ratio	-0,46	-
Jensen's Alpha (in %)	-0,30	-
Max. Drawdown (in %)	-13,64	-13,03
Recovery Period*	10	10
Modified Duration	19,43	19,42

* in months

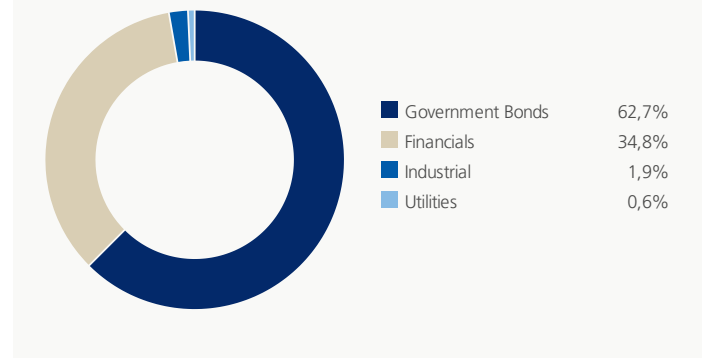
Rating (in %)

	Zurich
AAA	76,61
AA	19,95
A	2,85
LIQ	0,59

Risk figures for other time periods

	1 year p.a.	5 years p.a.	10 years p.a.	Since inception p.a.
Sharpe Ratio	-1,07	-0,23	0,01	0,14
Beta	0,99	1,00	1,00	0,98
Tracking Error p.a.	0,32	0,22	0,24	0,73
Tracking Error Ex Ante	0,24	-	-	-
Information Ratio	-1,35	-1,26	-1,18	-0,46
Jensen's Alpha (in %)	-0,53	-0,28	-0,28	-0,30

Sectors (in %)



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