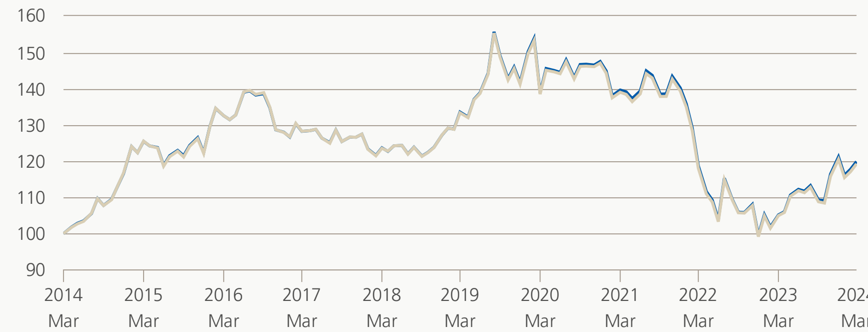
Zurich investment foundation
As of 31.03.2024

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)



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.)	923,07
Net asset value (NAV/unit)	1'496.29
Management Fee	0,30%
TER (NAV)[1]	0,32%
Subscription fee	1,50%
Redemption fee	0,00%
Issue frequency	Daily
Number of positions	131
Off-BM positions	0,84%

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	1,79	1,83
3 month	-1,13	-1,05
Current year	-1,13	-1,05
1 year p.a.	13,61	13,54
5 years p.a.	-2,44	-2,20
10 years p.a.	1,46	1,77
Since inception	51,80	60,79
Since inception p.a.	2,32	2,65

Volatility (in %)

	Zurich	Benchmark
1 year p.a.	10,62	10,71
5 years p.a.	13,99	13,99
10 years p.a.	11,39	11,43
Since inception p.a.	10,24	10,44

Risk figures since inception

	Zurich	Benchmark
Sharpe Ratio	0,21	0,24
Tracking Error p.a.	0,71	-
Information Ratio	-0,46	-
Jensen's Alpha (in %)	-0,27	-
Max. Drawdown (in %)	-13,64	-13,03
Recovery Period*	10	10
Modified Duration	20,01	19,94

* in months

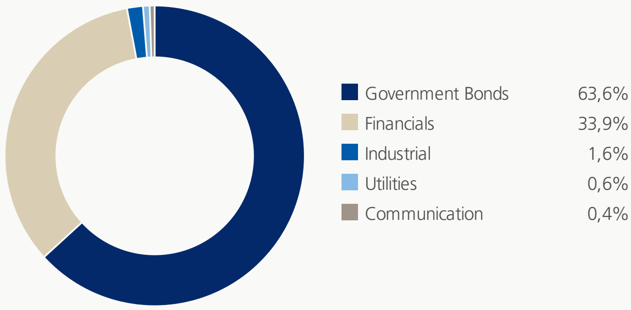
Rating (in %)

	Zurich
AAA	82,57
AA	15,92
A	0,89
LIQ	0,62

Risk figures for other time periods

	1 year p.a.	5 years p.a.	10 years p.a.	Since inception p.a.
Sharpe Ratio	1,13	-0,16	0,16	0,21
Beta	0,99	1,00	1,00	0,98
Tracking Error p.a.	0,28	0,24	0,25	0,71
Tracking Error Ex Ante	0,29	-	-	-
Information Ratio	0,26	-0,95	-1,23	-0,46
Jensen's Alpha (in %)	0,18	-0,23	-0,30	-0,27

Sectors (in %)



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