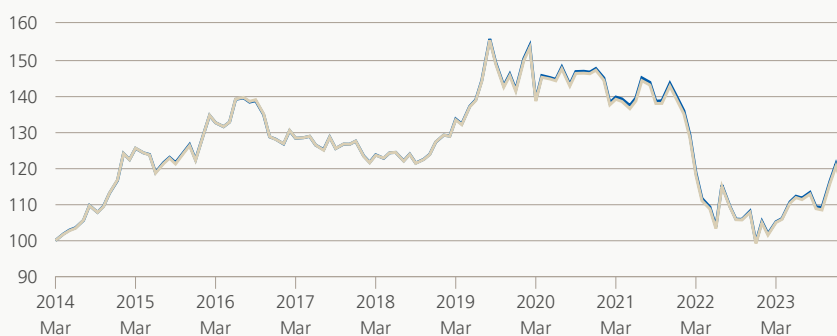


Bonds CHF 15+

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.)	907,37
Net asset value (NAV/unit)	1'470.03
Management Fee	0,30%
TER (NAV) ¹	0,31%
Subscription fee	1,50%
Redemption fee	0,00%
Issue frequency	Daily
Number of positions	132
Off-BM positions	1,36%

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	1,36	1,39
3 month	1,08	1,11
Current year	-2,86	-2,83
1 year p.a.	15,22	15,30
5 years p.a.	-2,09	-1,88
10 years p.a.	1,38	1,69
Since inception	49,14	57,89
Since inception p.a.	2,24	2,56

Volatility (in %)

	Zurich	Benchmark
1 year p.a.	10,81	10,94
5 years p.a.	14,06	14,06
10 years p.a.	11,39	11,42
Since inception p.a.	10,26	10,46

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	0,20	0,23
Tracking Error p.a.	0,71	-
Information Ratio	-0,45	-
Jensen's Alpha (in %)	-0,27	-
Max. Drawdown (in %)	-13,64	-13,03
Recovery Period*	10	10
Modified Duration	19,99	19,90

* in months

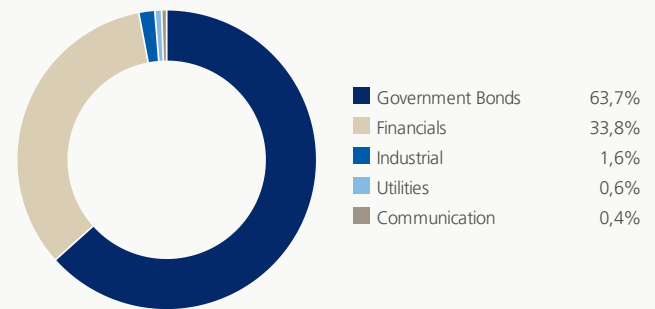
Rating (in %)

	Zurich
AAA	81,84
AA	16,14
A	0,90
LIQ	1,11

Risk figures for other time periods

	1 year p.a.	5 years p.a.	10 years p.a.	Since inception p.a.
Sharpe Ratio	1,27	-0,13	0,16	0,20
Beta	0,99	1,00	1,00	0,98
Tracking Error p.a.	0,33	0,25	0,25	0,71
Tracking Error Ex Ante	0,28	-	-	-
Information Ratio	-0,23	-0,84	-1,22	-0,45
Jensen's Alpha (in %)	0,09	-0,21	-0,30	-0,27

Sectors (in %)



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