

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% |

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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 |

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 | 0,21 | 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

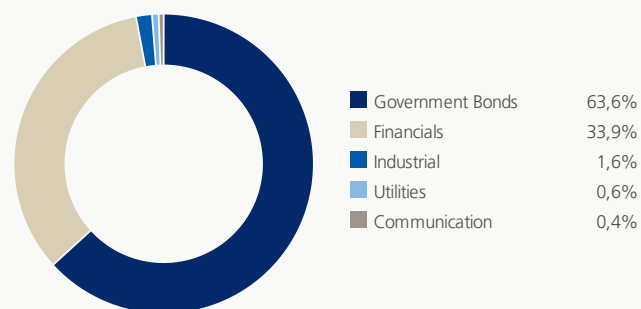
Rating (in %)

| | 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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