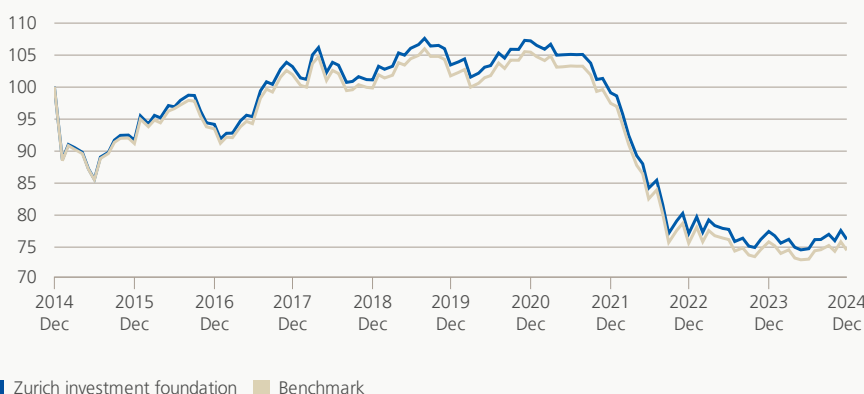


Bonds Euro (CHF hedged)

The investment group invests in Euro-denominated bonds or debt securities issued by public and private debtors. Claims may not exceed the benchmark weighting by more than five percentage points. The principles of geographical and sectoral risk diversification and a suitable maturity profile must be observed. The currency risk is hedged against the Swiss franc.

Performance (gross of fees, indexed)



Key characteristics

| | |
|----------------------------|--|
| Asset Manager | DWS CH AG |
| ISIN | CH0007227074 |
| Bloomberg | ZOBLEUR SW |
| Benchmark | Barclays Euro Treasury CI CHF H (H27836CH) |
| First Issue | May 1999 |
| Fiscal Year | 1.1. - 31.12. |
| Currency | CHF |
| Risk currency | Hedged in CHF |
| AuM (NAV in mio.) | 249,87 |
| Net asset value (NAV/unit) | 1'130.22 |
| Management Fee | 0,34% |
| TER (NAV) ¹ | 0,37% |
| Subscription fee | 0,12% |
| Redemption fee | 0,00% |
| Issue frequency | Daily |
| Number of positions | 199 |
| Off-BM positions | 20,03% |

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 | 23,67 |
| 7 - 10 years | 19,17 |
| 5 - 7 years | 15,27 |
| 3 - 5 years | 24,49 |
| 1 - 3 years | 18,57 |
| <1 year | -1,18 |

Performance (net of fees in %, in CHF)

| | Zurich | Benchmark |
|----------------------|--------|-----------|
| 1 month | -1,84 | -1,77 |
| 3 month | -1,13 | -1,00 |
| Current year | -1,95 | -1,75 |
| 1 year p.a. | -1,95 | -1,75 |
| 5 years p.a. | -6,31 | -6,10 |
| 10 years p.a. | -3,13 | -2,94 |
| Since inception | 13,88 | 17,42 |
| Since inception p.a. | 0,51 | 0,63 |

Volatility (in %)

| | Zurich | Benchmark |
|----------------------|--------|-----------|
| 1 year p.a. | 4,78 | 4,63 |
| 5 years p.a. | 6,63 | 6,61 |
| 10 years p.a. | 7,37 | 7,34 |
| Since inception p.a. | 6,81 | 6,94 |

Risk figures since inception

| | Zurich | Benchmark |
|-----------------------|--------|-----------|
| Sharpe Ratio | -0,01 | 0,01 |
| Tracking Error p.a. | 0,96 | - |
| Information Ratio | -0,13 | - |
| Jensen's Alpha (in %) | -0,12 | - |
| Max. Drawdown (in %) | -22,61 | -24,91 |
| Recovery Period* | 34 | 41 |
| Modified Duration | 7,14 | 7,36 |

* in months

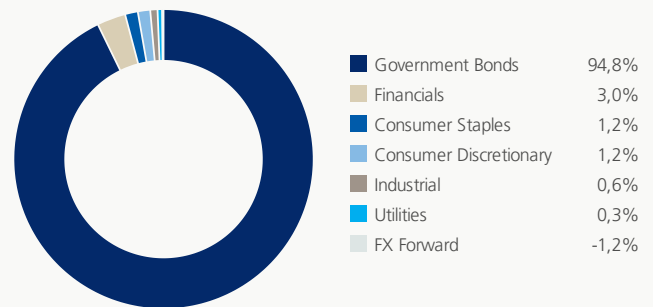
Rating (in %)

| | Zurich |
|-----|--------|
| AAA | 28,30 |
| AA | 46,87 |
| A | 15,36 |
| BBB | 8,60 |
| LIQ | 0,87 |

Risk figures for other time periods

| | 1 year p.a. | 5 years p.a. | 10 years p.a. | Since inception p.a. |
|------------------------|-------------|--------------|---------------|----------------------|
| Sharpe Ratio | -0,71 | -0,98 | -0,38 | -0,01 |
| Beta | 1,03 | 1,00 | 1,00 | 0,97 |
| Tracking Error p.a. | 0,42 | 0,34 | 0,40 | 0,96 |
| Tracking Error Ex Ante | 0,27 | - | - | - |
| Information Ratio | -0,48 | -0,62 | -0,47 | -0,13 |
| Jensen's Alpha (in %) | -0,11 | -0,20 | -0,18 | -0,12 |

Sectors (in %)



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Zurich Invest Ltd / Zurich investment foundation
P.O. Box, CH-8085 Zürich
Phone +41 (0)44 628 78 88, Fax +41 (0)44 629 18 66
anlagestiftung@zurich.ch, www.zurich-anlagestiftung.ch