Zurich investment foundation
As of 28.02.2023

Bonds Euro

The investment universe for the portfolio comprises EUR-denominated debt securities and rights from public and private debtors. A debtor's rating varies between AAA (S&P)/Aaa (Moody's) to BBB-/Baa3. 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	CH0007227074
Bloomberg	ZOBLEUR SW
Benchmark	Barclays Euro Treasury CI (I27836)
First Issue	May 1999
Fiscal Year	1.1. - 31.12.
Currency	CHF
Risk currency	EUR
AuM (NAV in mio.)	254,36
Net asset value (NAV/unit)	1'154.18
Management Fee	0,35%
TER (NAV)[1]	0,37%
Subscription fee	0,10%
Redemption fee	0,00%
Issue frequency	Daily
Number of positions	216
Off-BM positions	20,01%

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	28,15
7 - 10 years	13,62
5 - 7 years	14,18
3 - 5 years	20,00
1 - 3 years	22,27
<1 year	1,77

Performance (net of fees in %, in CHF)

	Zurich	Benchmark
1 month	-3,07	-2,95
3 month	-3,80	-3,71
Current year	0,22	0,31
1 year p.a.	-19,73	-19,54
5 years p.a.	-5,68	-5,43
10 years p.a.	-1,85	-1,67
Since inception	16,29	19,55
Since inception p.a.	0,64	0,75

Volatility (in %)

	Zurich	Benchmark
1 year p.a.	10,84	10,93
5 years p.a.	6,89	6,91
10 years p.a.	7,33	7,31
Since inception p.a.	6,94	7,09

Risk figures since inception

	Zurich	Benchmark
Sharpe Ratio	0,02	0,04
Tracking Error p.a.	0,99	-
Information Ratio	-0,12	-
Jensen's Alpha (in %)	-0,11	-
Max. Drawdown (in %)	-22,61	-24,91
Recovery Period*	34	41
Modified Duration	7,17	7,36

* in months

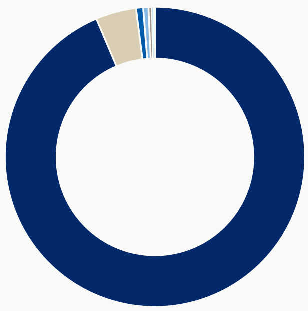
Rating (in %)

	Zurich
AAA	28,73
AA	44,55
A	11,89
BBB	12,92
LIQ	1,52
Not Rated	0,39

Risk figures for other time periods

	1 year p.a.	5 years p.a.	10 years p.a.	Since inception p.a.
Sharpe Ratio	-1,80	-0,72	-0,18	0,02
Beta	0,99	1,00	1,00	0,97
Tracking Error p.a.	0,48	0,27	0,38	0,99
Tracking Error Ex Ante	0,20	-	-	-
Information Ratio	-0,39	-0,90	-0,49	-0,12
Jensen's Alpha (in %)	-0,36	-0,26	-0,18	-0,11

Sectors (in %)



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