

## Profile Dynamic (not BVV 2 compliant)

The investment objective of is to optimize returns while maintaining a specific value fluctuation reserve. The strategies may include alternative investments in addition to traditional asset classes such as equities, capital market, real estate and mortgages.

Performance (gross of fees, indexed)



■ Zurich investment foundation ■ Benchmark

### Key characteristics

Asset Manager	Zurich Invest AG
ISIN	CH0502700773
Bloomberg	ZUB2KPC SW
Benchmark	Customized Index
First Issue	April 2020
Fiscal Year	1.1. - 31.12.
Currency	CHF
Risk currency	Others
AuM (NAV in mio.)	138,85
Net asset value (NAV/unit)	1'365.15
Management Fee <sup>1</sup>	0,54%
TER (NAV) <sup>2</sup>	0,67%
Subscription fee	0,18%
Redemption fee	0,10%
Issue frequency	Daily
For further information please visit: <a href="http://www.zurichinvest.ch">www.zurichinvest.ch</a>	

<sup>1</sup> The management fee is included in the TER.

<sup>2</sup> 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.

### Currency exposure (in %)

	Zurich
CHF	72,59
USD	14,27
EUR	4,01
JPY	2,46
Others	6,66

### Performance (net of fees in %, in CHF)

	Zurich	Benchmark
1 month	-2,10	-1,87
3 month	1,16	1,51
Current year	1,16	1,51
1 year p.a.	4,40	5,27
5 years p.a.	N/A	N/A
10 years p.a.	N/A	N/A
Since inception	36,51	36,91
Since inception p.a.	6,48	6,54

### Volatility (in %)

	Zurich	Benchmark
1 year p.a.	4,85	4,63
5 years p.a.	N/A	N/A
10 years p.a.	N/A	N/A
Since inception p.a.	7,28	6,98

## Risk figures since inception

	Zurich	Benchmark
Sharpe Ratio	0,86	0,90
Beta	1,04	1,00
Tracking Error p.a.	0,67	-
Information Ratio	-0,13	-
Jensen's Alpha (in %)	-0,31	-
Max. Drawdown (in %)	-14,61	-13,14
Recovery Period*	20	20

\* in months

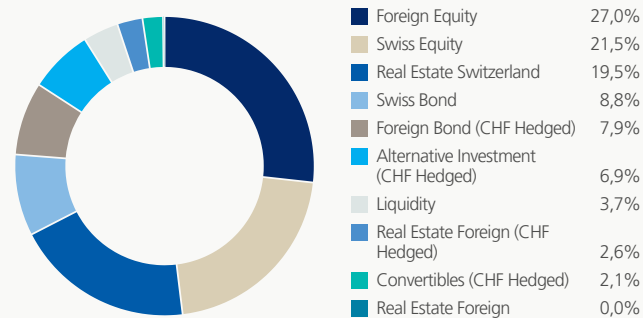
## Largest positions (in %)

	Zurich
Nestle sa	3,03
Roche holding ag	2,80
Novartis ag	2,75
Zurich insurance group ag	1,22
Cie financiere richemont sa	1,18

## Risk figures for other time periods

	1 year p.a.	5 years p.a.	10 years p.a.	Since inception p.a.
Sharpe Ratio	0,67	N/A	N/A	0,86
Beta	1,04	N/A	N/A	1,04
Tracking Error p.a.	0,40	N/A	N/A	0,67
Tracking Error Ex Ante	0,00	-	-	-
Information Ratio	-2,15	N/A	N/A	-0,13
Jensen's Alpha (in %)	-1,05	N/A	N/A	-0,31

## Asset allocation (in %)



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