

Zurich investment foundation
Performance 31.08.2019

Gross (in %)



ZURICH®

Valor	Asset	AuM (in mio.)	1 Month		3 Months		YTD		1 Year		3 Years p.a.		5 Years p.a.		Since inception p.a.		Benchmark	Inception	Mgmt. Fee
			Zurich	BM	Zurich	BM	Zurich	BM	Zurich	BM	Zurich	BM	Zurich	BM	Zurich	BM			
BVG and strategy funds																			
000.721.668	LOB Income	9.83	0.83	0.92	3.33	3.34	9.02	9.25	6.33	6.46	3.86	3.68	3.59	3.88	3.82	3.62	Customized Index	Jun 1999	0.50%
002.844.745	Profile Defensive	52.22	0.41	0.59	2.60	2.51	7.34	7.02	5.17	4.54	3.69	3.09	3.89	3.15	3.89	3.34	Customized Index	Jan 2007	0.10%*
001.167.915	LOB Income Plus	10.65	0.42	0.59	3.22	3.29	10.10	10.34	5.92	6.40	4.52	4.52	3.98	4.50	3.56	3.68	Customized Index	Jan 2001	0.50%
002.844.737	Profile Balanced	256.98	0.01	0.22	2.36	2.37	7.92	7.87	4.55	4.24	4.26	3.83	4.21	3.60	3.83	3.43	Customized Index	Jan 2007	0.10%*
001.085.303	LOB Growth	16.31	0.03	0.24	3.11	3.20	10.63	11.36	5.40	6.25	5.23	5.36	4.42	4.96	3.52	3.56	Customized Index	Aug 2000	0.50%
002.844.727	Profile Progressive	56.26	-0.29	-0.10	2.29	2.25	8.75	8.67	4.36	3.99	4.92	4.54	4.53	4.02	3.78	3.47	Customized Index	Jan 2007	0.10%*
Fixed income																			
000.722.858	Money Market CHF	2.84	-0.04	-0.07	-0.13	-0.20	-0.40	-0.55	-0.62	-0.84	-0.67	-0.78	-0.54	-0.70	0.85	0.69	FTSE CHF 3M Eurodept.(SBWMSF3L)	May 1999	0.15%
000.722.694	Bonds CHF Domestic	631.82	2.23	2.37	4.23	4.34	7.60	7.56	8.32	8.37	1.87	1.69	2.87	2.70	3.35	3.27	SBI Domestic AAA-BBB TR (SBD14T)	May 1999	0.40%
023.167.582	Bonds CHF Domestic SDC	606.88	0.95	n.a.	2.05	n.a.	3.16	n.a.	3.13	n.a.	0.84	n.a.	1.19	n.a.	1.30	n.a.	No benchmark	Jun 2014	0.40%
001.731.496	Bonds CHF Foreign	1,170.32	1.07	1.04	2.28	2.15	4.42	4.28	4.57	4.47	1.07	0.95	1.63	1.49	2.47	2.38	SBI Foreign AAA-BBB TR (SBF14T)	Dec 2003	0.40%
002.384.208	Bonds CHF 15+	1,022.58	7.95	7.89	13.55	13.41	22.35	22.05	25.62	25.39	4.03	3.91	7.24	7.20	5.65	5.59	SBI AAA-A 15+ T (STA55T)	Jan 2006	0.40%
001.756.138	Corporate Bonds Euro (CHF)	1,697.97	0.55	0.71	3.60	3.22	7.78	6.82	6.45	5.61	2.33	1.76	2.77	2.33	3.57	3.61	Merrill Lynch CI (H419)	Jan 2004	0.55%
019.255.641	Corporate Bonds USD (CHF)	1,335.73	2.81	2.86	5.39	5.28	11.80	11.30	9.70	9.33	2.03	1.54	2.47	2.03	2.88	2.36	Barclays US Agg. Corp. (LUACTRCH)	Aug 2012	0.55%
000.722.707	Bonds Euro	322.55	0.92	0.98	2.52	2.48	6.47	6.19	6.88	6.62	2.94	2.70	1.96	1.65	3.00	2.58	Barclays Euro Treasury CI (I27836)	May 1999	0.50%
000.722.732	Bonds Global Passive	0.01	2.53	2.60	4.15	4.26	7.12	7.28	8.73	8.04	1.31	0.84	4.13	3.84	1.58	1.42	FTSE Non-CHF WGBI H (SBWGN5ZC)	Jan 2001	0.22%
002.521.922	Convertible Bonds Gl.***	650.85	-1.19	-1.05	0.31	-0.46	6.47	3.85	0.15	0.29	3.03	1.14	3.50	1.55	2.06	1.53	Customized Index	Apr 2006	0.70%
Equity																			
000.721.861	Equity Switzerland	770.68	-0.52	-0.03	4.00	4.47	20.40	22.69	11.04	12.30	10.82	10.60	6.72	7.08	6.13	5.00	SPI	May 1999	0.60%
002.384.155	Equity Switzerland Passive	256.03	-0.02	-0.03	4.46	4.47	22.67	22.69	12.30	12.30	10.66	10.60	7.13	7.08	5.39	5.37	SPI	Jan 2006	0.20%
000.722.683	Equity Europe	574.92	-2.77	-3.06	0.26	-0.42	10.67	9.27	-4.80	-3.04	3.31	5.55	1.75	2.08	1.63	1.36	MSCI Europe ex CH (NDDUEXSZ)	May 1999	0.80%
002.384.178	Equity Europe Passive	179.66	-3.06	-3.06	-0.44	-0.42	9.38	9.27	-2.88	-3.04	5.88	5.55	2.29	2.08	1.04	0.83	MSCI Europe ex CH (NDDUEXSZ)	Jan 2006	0.20%
000.722.693	Equity US	1,064.00	-2.49	-1.86	3.64	4.90	14.17	18.50	1.94	4.54	12.84	12.27	11.47	11.03	3.55	3.12	MSCI USA (NDDUUS)	May 1999	0.80%
002.384.201	Equity USA Passive	253.41	-1.82	-1.86	4.99	4.90	18.81	18.50	4.99	4.54	12.84	12.27	11.63	11.03	6.50	5.86	MSCI USA (NDDUUS)	Jan 2006	0.20%
001.011.761	Equity Japan	368.86	-2.26	-1.21	0.20	0.83	6.86	7.27	-6.49	-4.65	5.88	6.05	6.10	6.82	-0.02	-0.56	TOPIX TR (Tokio) (TPXDDVD)	Jan 2001	0.90%
002.384.191	Equity Japan Passive	64.66	-1.07	-1.07	1.14	1.16	8.04	8.05	-3.47	-3.43	5.62	5.63	6.28	6.26	-0.30	-0.37	MSCI Japan (NDDUJN)	Jan 2006	0.30%
002.261.883	Equity Emerging Markets	724.79	-4.72	-4.93	-0.69	-1.80	6.78	4.30	0.73	-2.15	5.92	6.00	2.14	1.95	3.66	3.39	MSCI Emerging Markets (NDUEEGF)	Sep 2005	0.90%
026.088.627	Equity Emerging Markets Passive	227.04	-4.87	-4.93	-1.76	-1.80	4.28	4.30	-2.12	-2.15	6.01	6.00	n.a.	n.a.	4.53	4.66	MSCI Emerging Markets (NDUEEGF)	Jan 2015	0.40%
020.136.583	Equity Global Small Cap	267.90	-3.70	-3.46	1.29	1.12	17.02	13.07	-3.37	-6.54	7.15	7.72	7.47	6.98	9.86	9.82	MSCI Small Cap (NCUDWI)	Jan 2013	0.95%
Alternative investments																			
001.819.290	RE CH Residential**	1,855.88	0.21	0.31	0.83	1.07	2.42	2.76	4.76	5.64	5.75	5.66	6.62	5.58	6.67	5.31	KGAST Immo-Index Resi (KGAST RESI)	Apr 2004	0.40%
002.384.218	RE Switzerland Traditional**	600.63	0.23	0.31	1.34	1.07	3.66	2.76	6.70	5.64	7.11	5.66	7.27	5.58	6.70	5.46	KGAST Immo-Index Resi (KGAST RESI)	Dec 2005	0.40%
003.259.806	RE Switzerland Commercial**	596.31	0.30	0.27	1.62	1.14	3.07	2.76	3.52	4.81	3.90	4.97	3.89	5.16	4.79	5.36	KGAST Immo-Com (KGAST COMM)	Jul 2007	0.40%
002.974.417	RE Indirect Global Passive	382.69	2.53	2.47	4.13	3.91	17.55	17.00	7.60	6.81	3.63	2.30	6.99	5.81	2.02	1.15	FTSE EPRA/NAREIT H (GPUBSH47)	Mar 2007	0.35%
001.830.392	Alternative Alpha (CHF)	33.77	-1.65	0.02	0.44	1.44	4.72	1.95	1.43	-5.79	0.09	-1.93	-0.54	-2.94	1.31	-1.64	HFRX GI HF CHF Index (HFRXGLC)	Dec 2004	0.90%
040.543.105	Alternative Alpha	426.49	-1.51	0.33	-0.38	1.11	6.20	5.82	5.82	1.17	n.a.	n.a.	n.a.	n.a.	2.37	-0.29	HFRX GI HF Index (HFRXGL)	May 2018	0.90%
040.543.107	Alternative Beta (hedged)	16.63	-0.48	0.02	2.32	1.44	2.33	1.95	2.34	-5.79	n.a.	n.a.	n.a.	n.a.	2.34	-5.79	HFRX GI HF CHF Index (HFRXGLC)	Aug 2018	0.60%
040.543.106	Alternative Beta	491.50	-0.36	0.33	1.09	1.11	4.40	5.82	7.37	1.17	n.a.	n.a.	n.a.	n.a.	3.16	-0.29	HFRX GI HF Index (HFRXGL)	May 2018	0.60%
021.441.511	Insurance Linked Strategies Non-	218.40	0.28	-0.06	-1.11	-0.19	-7.87	-0.54	-11.91	-0.79	-7.48	-0.76	-3.83	-0.69	-2.94	-0.58	L3SF CHF 3-Month Deposit (L3SF)	Sep 2013	1.05%
037.668.231	Insurance Linked Strategies Life I	13.23	1.79	n.a.	3.32	n.a.	9.17	n.a.	11.83	n.a.	n.a.	n.a.	n.a.	n.a.	11.83	n.a.	No benchmark	Aug 2018	1.00%
022.137.465	Senior Loans Global (CHF)	602.35	-0.43	-0.33	0.04	0.11	3.09	3.61	0.72	0.58	2.18	2.03	2.52	1.93	2.94	2.19	S&P GI Lev Loan 70/30 H (SPLGLFCH)	Nov 2013	0.65%
023.167.487	Senior Loans Global	805.51	-0.45	-0.50	-1.31	-1.27	3.81	4.62	4.56	3.89	4.58	4.29	5.16	4.25	5.24	4.30	S&P GI Lev Loan 70/30 CHF (SPLGLLF)	Jan 2014	0.65%

* On level investment foundation. Total fees depend on effective allocation. ** Net performances *** This investment group has an increased creditworthiness risk.

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