

## Zurich investment foundation

# Mix 65 (not BVV 2 compliant)

The various mixed assets (Profile & Mix) of the Zurich investment foundation provide pensions funds with comprehensive overall solutions. Simply and transparently, these can participate in all important investment markets.

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### Your advantages at a glance

- **Modules for flexibly implementing the investment strategy of a pension plan**
  - **Broadly diversified and transparent investments**
  - **Independent investment management process, which meets the highest compliance requirements**
  - **Attractive terms**
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#### Investment universe

The investment group invests worldwide in equities, bonds, real estate and alternative investments within the respective valid guidelines within the scope of the Swiss Federal Law on Occupational Retirement, Survivors' and Disability Pension Plans (BVG/BVV 2), with the exception that the limits set out in Art. 55 BVV 2 may be exceeded for equities and for foreign currencies without currency hedging.

#### Investment process

The strategic equity component is 65% (bandwidth 40-75%). The asset allocation is flexibly adapted to the respective market conditions and varies within the specified bandwidths.

#### Manager

Unlike the majority of competitors, the Zurich investment foundation does not exclusively cooperate with a single asset manager. With the aid of an independent and clearly structured investment management process, the Zurich investment foundation seeks the best suited asset manager for each asset class.

The initial selection criteria and the asset manager's performance are reviewed on a continuous basis. In the case of significant deviations, the selection process for the affected asset management mandate is restarted.

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As of 31.03.2020

### Key characteristics

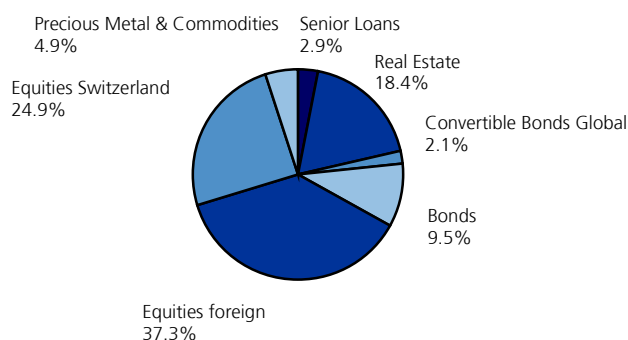
Manager	Zurich Invest AG
ISIN	CH0512494623
Bloomberg Ticker	ZUNBKPC SW
Benchmark	Customized Index
First issue	03.2020
Financial year	1.1. - 31.12.
Currency	CHF
Risk currency	Diverse
AuM (in mio.)	28.29
Net asset value	902.91
Management Fee	0.10% on the foundation level
TER (KGAST)	-
Spread	0.25%
Issue/Redemption	Daily

For further information please visit: [www.zurichinvest.ch](http://www.zurichinvest.ch)

### Currency exposure (in %)

	Zurich
CHF	61.76
USD	18.20
EUR	4.93
JPY	5.72
Others	9.39

### Asset Allocation (in %)



### Performance (gross of fees, indexed)



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

	Zurich	Benchmark
1 month	-	-
3 month	-	-
Current year	-9.71	-7.42
1 year p.a.	-	-
5 years p.a.	-	-
10 years p.a.	-	-
Since inception p.a.	-	-

### Volatility (in %)

	Zurich	Benchmark
1 year p.a.	-	-
5 years p.a.	-	-
10 years p.a.	-	-
Since inception p.a.	-	-

### Risk figures since inception

	Zurich	Benchmark
Sharpe Ratio	-	-
Beta	-	-
Tracking Error p.a.	-	-
Information Ratio	-	-
Jensen's Alpha (in %)	-	-
Max. Drawdown (in %)	-	-
Recovery Period*	-	-

\*) in months

### Largest positions (in %)

	Zurich
Nestle SA	5.54
Roche Holding AG	4.17
Novartis AG	3.58
Zurich Insurance Group AG	0.96
Microsoft Corp	0.70

### Risk figures for other time periods

	1 year p.a.	5 years p.a.	10 years p.a.	Since inception p.a.
Sharpe Ratio				
Tracking Error p.a.				
Information Ratio				
Jensen's Alpha (in %)				

### Overview performance (net of fees in %)

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2020			-9.71										-9.71

<sup>1</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.

<sup>2</sup> Spread: Settlement with an additional subscription or redemption charge (protection of the fund performance)

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