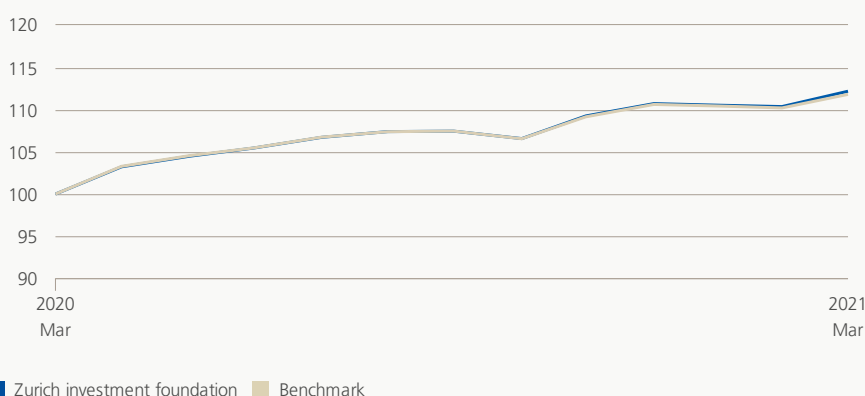


Mix 20

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). The strategic equity component is 20%.

Performance (gross of fees, indexed)



Key characteristics

Asset Manager	Zurich Invest AG
ISIN	CH0512494607
Bloomberg	ZUAM2PC SW
Benchmark	Customized Index
First Issue	March 2020
Fiscal Year	1.1. - 31.12.
Currency	CHF
Risk currency	Others
AuM (in mio.)	26,15
Valeur d'inventaire	1'044.83
Management Fee	0,40%
TER (KGAST)	0,44%
Subscription fee	0,40%
Redemption fee	0,20%
Issue frequency	Daily

For further information please visit:
www.zurichinvest.ch

Currency exposure (in %)

	Zurich
CHF	87,63
USD	6,89
EUR	2,08
JPY	1,22
Others	2,17

Performance (net of fees in %, in CHF)

	Zurich	Benchmark
1 month	1,61	1,45
3 month	1,22	1,07
Current year	1,22	1,07
1 year p.a.	11,69	11,76
5 years p.a.	N/A	N/A
10 years p.a.	N/A	N/A
Since inception	4,48	4,96
Since inception p.a.	4,18	4,62

Volatility (in %)

	Zurich	Benchmark
1 year p.a.	4,02	4,02
5 years p.a.	N/A	N/A
10 years p.a.	N/A	N/A
Since inception p.a.	4,02	4,02

Risk figures since inception

	Zurich	Benchmark
Sharpe Ratio	1,23	1,34
Beta	1,00	1,00
Tracking Error p.a.	0,22	-
Information Ratio	-0,34	-
Jensen's Alpha (in %)	-0,43	-
Max. Drawdown (in %)	-0,85	-0,84
Recovery Period*	1	1

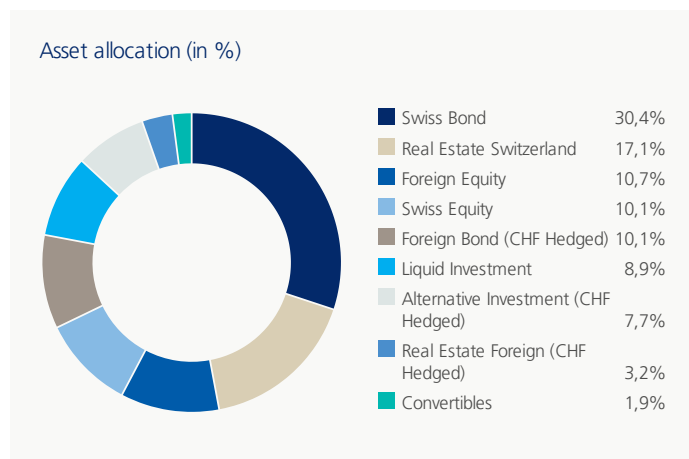
* in months

Largest positions (in %)

	Zurich
Pfandbriefbank schweizerischer Hypothekarinstitute	4,72
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	4,15
Swiss Confederation	3,08
Nestle SA	2,02
Roche Holding AG	1,50

Risk figures for other time periods

	1 year p.a.	5 years p.a.	10 years p.a.	Since inception p.a.
Sharpe Ratio	3,10	N/A	N/A	1,23
Beta	1,00	N/A	N/A	1,00
Tracking Error p.a.	0,22	N/A	N/A	0,22
Tracking Error Ex Ante	0,00	-	-	-
Information Ratio	-0,34	N/A	N/A	-0,34
Jensen's Alpha (in %)	-0,05	N/A	N/A	-0,43



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.

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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

