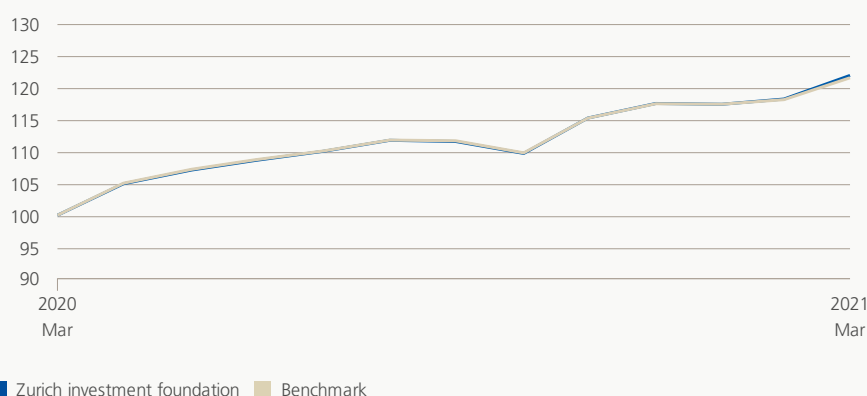


Mix 45 (not BVV 2 compliant)

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/BV 2) with the exception that the limits for equities (according to Art. 55 BVV2) may be exceeded. The strategic equity component is 45%.

Performance (gross of fees, indexed)



Key characteristics

Asset Manager	Zurich Invest AG
ISIN	CH0512494615
Bloomberg	ZU45KPC SW
Benchmark	Customized Index
First Issue	March 2020
Fiscal Year	1.1. - 31.12.
Currency	CHF
Risk currency	Others
AuM (in mio.)	80,84
Valeur d'inventaire	1'106.89
Management Fee	0,40%
TER (KGAST)	0,42%
Subscription fee	0,30%
Redemption fee	0,20%
Issue frequency	Daily

For further information please visit:
www.zurichinvest.ch

Currency exposure (in %)

	Zurich
CHF	71,21
USD	14,33
EUR	4,32
JPY	2,61
Others	7,52

Performance (net of fees in %, in CHF)

	Zurich	Benchmark
1 month	3,11	2,91
3 month	3,65	3,47
Current year	3,65	3,47
1 year p.a.	21,51	21,63
5 years p.a.	N/A	N/A
10 years p.a.	N/A	N/A
Since inception	10,69	10,98
Since inception p.a.	9,94	10,20

Volatility (in %)

	Zurich	Benchmark
1 year p.a.	6,90	6,85
5 years p.a.	N/A	N/A
10 years p.a.	N/A	N/A
Since inception p.a.	6,90	6,85

Risk figures since inception

	Zurich	Benchmark
Sharpe Ratio	1,55	1,60
Beta	1,01	1,00
Tracking Error p.a.	0,29	-
Information Ratio	-0,39	-
Jensen's Alpha (in %)	-0,34	-
Max. Drawdown (in %)	-1,91	-1,80
Recovery Period*	1	1

* in months

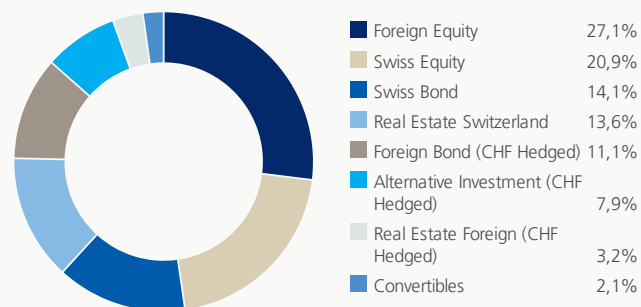
Largest positions (in %)

	Zurich
Nestle SA	3,88
Roche Holding AG	2,78
Novartis AG	2,54
Pfandbriefbank schweizerischer Hypothekarinstitute	1,38
Swiss Confederation	1,30

Risk figures for other time periods

	1 year p.a.	5 years p.a.	10 years p.a.	Since inception p.a.
Sharpe Ratio	3,23	N/A	N/A	1,55
Beta	1,01	N/A	N/A	1,01
Tracking Error p.a.	0,29	N/A	N/A	0,29
Tracking Error Ex Ante	0,00	-	-	-
Information Ratio	-0,39	N/A	N/A	-0,39
Jensen's Alpha (in %)	-0,27	N/A	N/A	-0,34

Asset allocation (in %)



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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