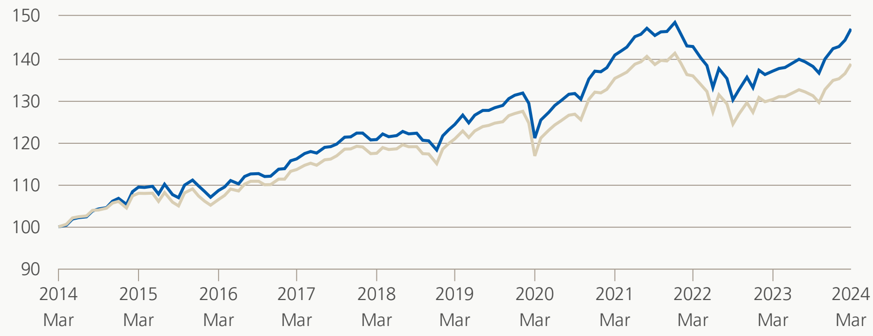
Profile Balanced

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)



Key characteristics

Asset Manager	Zurich Invest AG
ISIN	CH0028447370
Bloomberg	ZAPRBLN SW
Benchmark	Customized Index
First Issue	January 2007
Fiscal Year	1.1. - 31.12.
Currency	CHF
Risk currency	Others
AuM (NAV in mio.)	206,14
Net asset value (NAV/unit)	1'647.72
Management Fee[1]	0,50%
TER (NAV)[2]	0,61%
Subscription fee	0,25%
Redemption fee	0,10%
Issue frequency	Daily

For further information please visit:
www.zurichinvest.ch

[1] The management fee is included in the TER.

[2] 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	84,11
USD	7,77
EUR	2,55
JPY	1,80
Others	3,76

Performance (net of fees in %, in CHF)

	Zurich	Benchmark
1 month	1,81	1,68
3 month	3,17	2,90
Current year	3,17	2,90
1 year p.a.	6,75	6,45
5 years p.a.	2,79	2,78
10 years p.a.	3,25	3,31
Since inception	64,74	70,80
Since inception p.a.	2,95	3,17

Volatility (in %)

	Zurich	Benchmark
1 year p.a.	3,75	3,57
5 years p.a.	6,25	6,08
10 years p.a.	5,19	5,08
Since inception p.a.	5,15	5,04

Risk figures since inception

	Zurich	Benchmark
Sharpe Ratio	0,55	0,61
Beta	1,01	1,00
Tracking Error p.a.	0,61	-
Information Ratio	-0,36	-
Jensen's Alpha (in %)	-0,26	-
Max. Drawdown (in %)	-17,40	-16,40
Recovery Period*	24	13

* in months

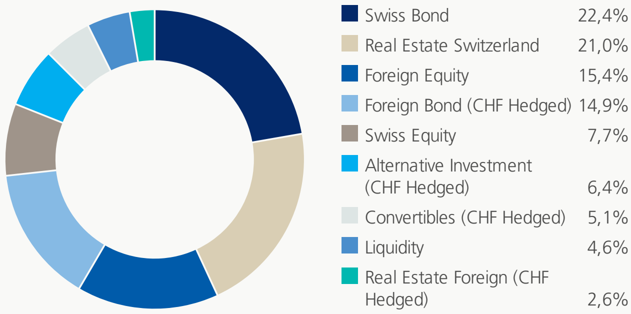
Risk figures for other time periods

	1 year p.a.	5 years p.a.	10 years p.a.	Since inception p.a.
Sharpe Ratio	1,38	0,48	0,70	0,55
Beta	1,05	1,02	1,02	1,01
Tracking Error p.a.	0,31	0,51	0,52	0,61
Tracking Error Ex Ante	0,00	-	-	-
Information Ratio	0,98	0,03	-0,13	-0,36
Jensen's Alpha (in %)	0,08	-0,06	-0,12	-0,26

Largest positions (in %)

	Zurich
Pfandbrief schweiz hypo	2,80
Pfandbrief schw kantbk	1,93
Switzerland	1,71
Nestle sa	1,42
Liquidity	1,00

Asset allocation (in %)



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