

Zurich investment foundation  
**Performance 31.10.2017**



Gross (in %)

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			
<b>BVG and strategy funds</b>																			
000.721.668	LOB Income	82.94	1.28	1.24	2.09	2.06	5.96	5.63	6.40	5.80	3.75	4.15	4.80	4.86	3.87	3.64	Customized Index	Jun 1999	0.50%
002.844.745	Profile Defensive	45.68	1.02	1.02	1.46	1.62	4.91	4.58	5.84	5.16	4.32	3.52	5.50	4.59	4.01	3.47	Customized Index	Jan 2007	0.10%*
001.167.915	LOB Income Plus	8.78	1.52	1.53	2.53	2.56	7.68	7.48	8.91	8.35	4.45	5.08	5.85	6.06	3.60	3.69	Customized Index	Jan 2001	0.50%
002.844.737	Profile Balanced	259.11	1.37	1.36	2.02	2.18	6.65	6.36	8.31	7.66	5.02	4.27	6.51	5.63	4.00	3.58	Customized Index	Jan 2007	0.10%*
001.085.303	LOB Growth	17.45	1.82	1.82	2.99	3.06	9.65	9.36	11.71	10.98	5.32	5.79	6.97	7.13	3.59	3.56	Customized Index	Aug 2000	0.50%
002.844.727	Profile Progressive	55.26	1.62	1.63	2.46	2.64	8.25	7.95	10.59	9.92	5.52	4.92	7.30	6.58	3.95	3.62	Customized Index	Jan 2007	0.10%*
<b>Fixed income</b>																			
000.722.858	Money Market CHF	66.46	-0.04	-0.06	-0.16	-0.19	-0.56	-0.62	-0.69	-0.74	-0.50	-0.68	-0.25	-0.40	1.00	0.84	LIBOR TR 3 Months CHF (SZCOTR03)	May 1999	0.15%
000.722.694	Bonds Switzerland	506.08	0.43	0.44	0.87	0.76	0.17	-0.03	-1.41	-1.75	2.14	1.93	2.13	1.78	3.26	3.18	SBI Domestic AAA-BBB TR (SBD14T)	May 1999	0.40%
023.167.582	Bonds Switzerland SDC	462.38	0.19	n.a.	0.46	n.a.	0.12	n.a.	-0.47	n.a.	1.03	n.a.	n.a.	n.a.	1.12	n.a.	No benchmark	Jun 2014	0.40%
001.731.496	CHF Bonds Foreign	1,042.39	0.30	0.27	0.52	0.43	0.40	0.24	-0.17	-0.34	1.34	1.16	1.81	1.54	2.51	2.42	SBI Foreign AAA-BBB TR (SBF14T)	Dec 2003	0.40%
002.384.208	Bonds CHF 15+	953.15	0.97	1.00	1.23	1.37	-1.06	-0.99	-6.03	-6.13	4.96	5.01	3.92	3.80	4.71	4.66	SBI AAA-A 15+ T (STA55T)	Jan 2006	0.40%
001.756.138	Bonds Credit 100	1,495.31	1.14	0.96	1.64	1.37	2.99	2.18	2.31	1.37	2.56	2.04	3.76	3.23	3.65	3.74	Merrill Lynch CI (H419)	Jan 2004	0.55%
019.255.641	Bonds US Corporate	1,264.40	0.28	0.21	0.55	0.40	4.19	3.55	1.87	0.94	2.52	1.85	2.54	1.89	2.85	2.19	Barclays US Agg. Corp. (LUACTRCH)	Aug 2012	0.55%
000.722.707	Bonds Euro	91.54	2.37	2.36	3.42	3.36	9.22	8.71	6.79	6.42	1.55	1.17	3.53	3.11	3.04	2.60	Barclays Euro Treasury CI (BARCI)	May 1999	0.50%
000.722.732	Bonds Global Index	0.63	0.27	0.26	0.21	0.23	0.01	-0.02	-1.92	-1.94	2.47	2.43	2.52	2.41	1.30	1.20	Citi WGBI ex hdg CH (SBWGNZSC)	Jan 2001	0.22%
002.521.922	Convertible Bonds Gl.***	748.70	4.46	3.83	5.67	4.26	10.83	7.35	13.23	9.28	6.25	3.92	6.86	5.19	2.68	2.23	Customized Index	Apr 2006	0.70%
<b>Equity</b>																			
000.721.861	Equity Switzerland	849.63	1.66	1.50	2.62	2.85	19.36	18.28	25.89	23.61	7.55	6.85	12.46	11.74	6.17	4.77	SPI	May 1999	0.60%
002.384.155	Equity Switzerland (Index)	265.32	1.50	1.50	2.85	2.85	18.45	18.28	23.81	23.61	6.91	6.85	11.77	11.74	5.09	5.07	SPI	Jan 2006	0.20%
000.722.683	Equity Europe	672.85	2.57	3.83	6.60	7.97	20.16	21.71	26.29	29.05	6.76	6.97	9.75	9.56	2.38	1.93	MSCI Europe ex CH (NDDUEXSZ)	May 1999	0.80%
002.384.178	Equity Europe (Index)	166.47	3.83	3.83	8.00	7.97	21.88	21.71	29.22	29.05	7.05	6.97	9.70	9.56	1.81	1.64	MSCI Europe ex CH (NDDUEXSZ)	Jan 2006	0.20%
000.722.693	Equity US	1,051.00	5.73	5.34	9.23	8.03	15.64	14.23	26.53	23.76	12.29	11.25	16.95	15.97	3.14	2.61	MSCI USA (NDDUUS)	May 1999	0.80%
002.384.201	Equity US (Index)	226.20	5.37	5.34	8.19	8.03	14.73	14.23	24.45	23.76	11.90	11.25	16.68	15.97	6.14	5.48	MSCI USA (NDDUUS)	Jan 2006	0.20%
001.011.761	Equity Japan	323.41	8.30	7.62	11.45	10.48	19.97	19.37	21.12	20.65	12.38	12.91	15.03	14.66	0.38	-0.28	TOPIX TR (Tokio) (TPXDDVD)	Jan 2001	0.90%
002.384.191	Equity Japan (Index)	70.65	7.78	7.77	10.16	10.13	17.30	17.25	18.81	18.74	11.20	11.15	13.64	13.56	0.02	-0.06	MSCI Japan (NDDUJN)	Jan 2006	0.30%
002.261.883	Equity Emerging Markets	728.93	5.84	6.63	7.81	8.88	25.80	29.71	23.65	27.46	6.00	6.94	5.11	6.27	4.74	4.68	MSCI Emerging Markets (NDUEEGF)	Sep 2005	0.90%
026.088.627	Equity Emerging Markets Index	211.11	6.64	6.63	8.87	8.88	29.68	29.71	27.38	27.46	n.a.	n.a.	n.a.	n.a.	11.17	11.45	MSCI Emerging Markets (NDUEEGF)	Jan 2015	0.40%
020.136.583	Equity Global Small Cap	285.89	3.73	4.51	7.41	8.87	13.33	15.98	22.72	27.15	10.89	11.60	n.a.	n.a.	13.23	13.88	MSCI Small Cap (NCUDWI)	Jan 2013	0.95%
<b>Alternative investments</b>																			
001.819.290	Real Estate CH Resident.**	1,417.20	0.01	0.42	0.65	1.03	4.50	3.85	6.91	5.20	7.63	5.51	7.37	5.57	6.91	5.26	KGAST Immo-Index Residential	Apr 2004	0.40%
002.384.218	Real Estate CH Traditional**	578.50	0.21	0.42	0.59	1.03	4.79	3.85	8.48	5.20	7.95	5.51	7.54	5.57	6.81	5.42	KGAST Immo-Index Residential	Dec 2005	0.40%
003.259.806	Real Estate CH Com.**	564.78	0.27	0.40	0.03	1.25	2.90	3.84	5.25	5.20	4.25	5.51	4.02	5.57	5.00	5.50	KGAST Immo-Index Commercial	Jul 2007	0.40%
002.974.417	Real Estate - Global Index	90.71	-0.56	-0.81	-1.08	-1.47	0.68	-0.36	3.47	2.27	5.86	4.87	9.21	8.24	0.94	0.17	FTSE EPRA/NAREIT hdg (GPUBSH47)	Mar 2007	0.35%
001.830.392	Hedge Fund CHF**	1,175.64	1.06	0.47	1.93	0.91	3.00	2.85	3.82	4.06	0.31	-1.06	3.05	0.63	1.75	-1.14	HFRX GI HF CHF Index (HFRXGLC)	Dec 2004	1.25%
021.441.511	Insurance Linked Strategies	277.14	-0.33	-0.06	-14.36	-0.19	-13.24	-0.62	-12.93	-0.74	-3.55	-0.68	n.a.	n.a.	-1.92	-0.49	LIBOR TR 3 Months CHF (SZCOTR03)	Sep 2013	1.05%
022.137.465	Senior Loans (hedged)	643.94	0.45	0.38	0.57	0.44	2.38	2.10	3.24	2.98	3.55	2.67	n.a.	n.a.	3.77	2.74	S&P GI Lev Loan 70/30 H (SPLGLFCH)	Nov 2013	0.65%
023.167.487	Senior Loans (unhedged)	764.21	3.48	3.14	4.40	3.94	3.02	4.09	7.11	7.63	5.53	4.67	n.a.	n.a.	6.52	5.40	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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