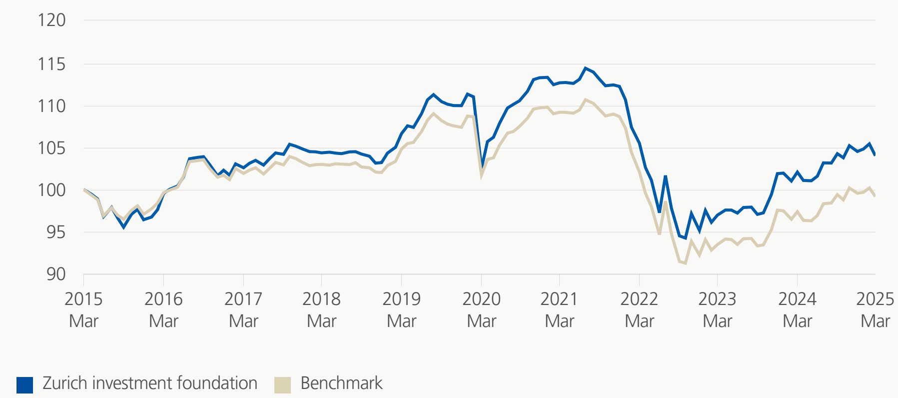
Zurich investment foundation
As of 31.03.2025

Corporate Bonds Euro (CHF hedged)

The portfolio provides access to the corporate bond market. The investment universe comprises debt issues denominated in euro and is hedged against CHF. Unsystematic risk is minimized as much as possible through broad diversification.

Performance (gross of fees, indexed)



Key characteristics

Asset Manager	DWS CH AG, HSBC Global Asset Management (France)
ISIN	CH0017561389
Bloomberg	ZACRMBD SW
Benchmark	ICE BofA ML CI (H419)
First Issue	January 2004
Fiscal Year	1.1. - 31.12.
Currency	CHF
Risk currency	Hegded in CHF
AuM (NAV in mio.)	921,60
Net asset value (NAV/unit)	1'437.03
Management Fee	0,40%
TER (NAV)[1]	0,43%
Subscription fee	0,40%
Redemption fee	0,00%
Issue frequency	Daily
Number of positions	588
Off-BM positions	11,00%

For further information please visit: www.zurichinvest.ch

[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.

Maturities (in %)

	Zurich
>10 years	10,25
7 - 10 years	18,86
5 - 7 years	26,18
3 - 5 years	27,51
1 - 3 years	15,46
<1 year	1,74

Performance (net of fees in %, in CHF)

	Zurich	Benchmark
1 month	-1,36	-1,02
3 month	-0,58	-0,39
Current year	-0,58	-0,39
1 year p.a.	1,48	1,84
5 years p.a.	-0,11	-0,51
10 years p.a.	-0,08	-0,08
Since inception	45,05	58,19
Since inception p.a.	1,77	2,19

Volatility (in %)

	Zurich	Benchmark
1 year p.a.	3,16	3,03
5 years p.a.	5,55	5,14
10 years p.a.	5,07	4,53
Since inception p.a.	4,37	3,85

Risk figures since inception

	Zurich	Benchmark
Sharpe Ratio	0,34	0,50
Tracking Error p.a.	1,25	-
Information Ratio	-0,33	-
Jensen's Alpha (in %)	-0,59	-
Max. Drawdown (in %)	-12,00	-6,64
Recovery Period*	9	8
Modified Duration	4,54	4,36

* in months

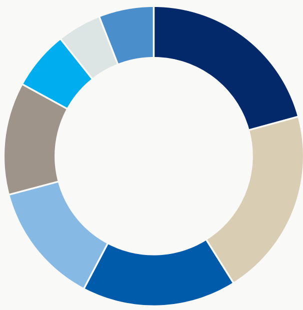
Rating (in %)

	Zurich
AAA	1,04
AA	3,61
A	22,02
BBB	67,03
BB	3,72
LIQ	2,58

Risk figures for other time periods

	1 year p.a.	5 years p.a.	10 years p.a.	Since inception p.a.
Sharpe Ratio	0,10	-0,06	0,04	0,34
Beta	1,03	1,07	1,11	1,09
Tracking Error p.a.	0,48	0,83	0,92	1,25
Tracking Error Ex Ante	0,50	-	-	-
Information Ratio	-0,74	0,47	0,00	-0,33
Jensen's Alpha (in %)	-0,37	0,45	-0,02	-0,59

Sectors (in %)



Consumer Staples	20,9%
Financials	20,4%
Consumer Discretionary	16,7%
Utilities	13,1%
Industrial	12,1%
Communication	6,3%
Basic Materials	4,7%
Others	5,8%

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