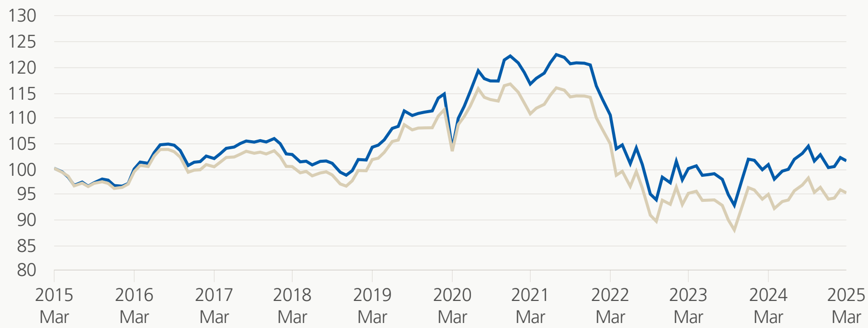
Zurich investment foundation
As of 31.03.2025

Corporate Bonds USD (CHF hedged)

The portfolio enables investors to invest in US-Dollar denominated corporate bonds, mainly in the US. The investment universe comprises mainly debt issues of private and public corporations with an investment grade rating. The portfolio is fully hedged in Swiss Franc.

Performance (gross of fees, indexed)



Key characteristics

Asset Manager	PGIM Fixed Income
ISIN	CH0192556410
Bloomberg	ZIFUCPN SW
Benchmark	BBG US Corp. (LUACTRCH)
First Issue	August 2012
Fiscal Year	1.1. - 31.12.
Currency	CHF
Risk currency	Hegded in CHF
AuM (NAV in mio.)	879,96
Net asset value (NAV/unit)	1'057.29
Management Fee	0,40%
TER (NAV)[1]	0,43%
Subscription fee	0,20%
Redemption fee	0,00%
Issue frequency	Daily
Number of positions	545
Off-BM positions	8,00%

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	35,35
7 - 10 years	17,19
5 - 7 years	11,68
3 - 5 years	18,58
1 - 3 years	13,99
<1 year	3,21

Performance (net of fees in %, in CHF)

	Zurich	Benchmark
1 month	-0,66	-0,61
3 month	1,23	1,32
Current year	1,23	1,32
1 year p.a.	0,34	0,31
5 years p.a.	-0,84	-1,64
10 years p.a.	-0,32	-0,49
Since inception	4,66	3,20
Since inception p.a.	0,36	0,25

Volatility (in %)

	Zurich	Benchmark
1 year p.a.	6,34	6,32
5 years p.a.	8,83	8,36
10 years p.a.	7,48	6,93
Since inception p.a.	6,96	6,46

Risk figures since inception

	Zurich	Benchmark
Sharpe Ratio	0,08	0,07
Tracking Error p.a.	0,95	-
Information Ratio	0,12	-
Jensen's Alpha (in %)	0,08	-
Max. Drawdown (in %)	-9,50	-7,31
Recovery Period*	3	3
Modified Duration	6,89	6,87

* in months

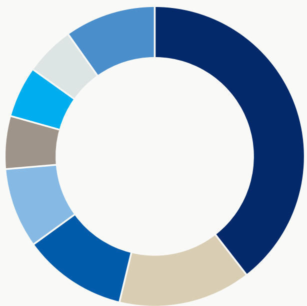
Rating (in %)

	Zurich
AAA	0,24
AA	3,18
A	38,41
BBB	56,91
BB	0,29
LIQ	0,97

Risk figures for other time periods

	1 year p.a.	5 years p.a.	10 years p.a.	Since inception p.a.
Sharpe Ratio	-0,13	-0,12	-0,01	0,08
Beta	1,00	1,05	1,07	1,07
Tracking Error p.a.	0,27	0,87	1,02	0,95
Tracking Error Ex Ante	0,47	-	-	-
Information Ratio	0,09	0,91	0,17	0,12
Jensen's Alpha (in %)	0,03	0,89	0,18	0,08

Sectors (in %)



Financials	39,8%
Consumer Staples	14,3%
Energy	11,2%
Utilities	8,6%
Consumer Discretionary	5,6%
Communication	5,4%
Industrial	5,2%
Others	9,8%

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