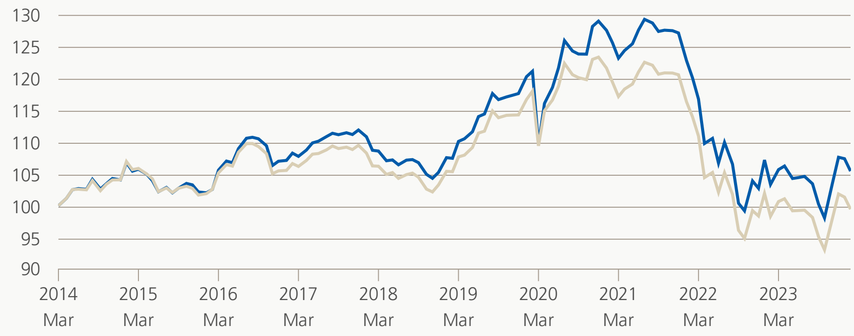
Zurich investment foundation
As of 29.02.2024

# 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 Barclays US Corp. (LUACTRCH) |
| First Issue | August 2012 |
| Fiscal Year | 1.1. - 31.12. |
| Currency | CHF |
| Risk currency | Hegded in CHF |
| AuM (NAV in mio.) | 955,93 |
| Net asset value (NAV/unit) | 1'043.54 |
| Management Fee | 0,40% |
| TER (NAV)[1] | 0,42% |
| Subscription fee | 0,20% |
| Redemption fee | 0,00% |
| Issue frequency | Daily |
| Number of positions | 553 |
| Off-BM positions | 8,31% |

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 | 36,11 |
| 7 - 10 years | 14,97 |
| 5 - 7 years | 14,85 |
| 3 - 5 years | 20,55 |
| 1 - 3 years | 13,24 |
| <1 year | 0,28 |

### Performance (net of fees in %, in CHF)

| | Zurich | Benchmark |
|---|---|---|
| 1 month | -1,85 | -1,89 |
| 3 month | 1,69 | 1,40 |
| Current year | -2,09 | -2,36 |
| 1 year p.a. | 1,63 | 1,14 |
| 5 years p.a. | -0,80 | -1,15 |
| 10 years p.a. | 0,04 | -0,05 |
| Since inception | 3,29 | 1,85 |
| Since inception p.a. | 0,28 | 0,16 |

### Volatility (in %)

| | Zurich | Benchmark |
|---|---|---|
| 1 year p.a. | 9,00 | 8,90 |
| 5 years p.a. | 9,68 | 8,86 |
| 10 years p.a. | 7,34 | 6,78 |
| Since inception p.a. | 7,05 | 6,52 |

## Risk figures since inception

| | Zurich | Benchmark |
|---|---|---|
| Sharpe Ratio | 0,09 | 0,08 |
| Tracking Error p.a. | 0,99 | - |
| Information Ratio | 0,12 | - |
| Jensen's Alpha (in %) | 0,08 | - |
| Max. Drawdown (in %) | -9,50 | -7,31 |
| Recovery Period* | 3 | 3 |
| Modified Duration | 7,00 | 6,98 |

* in months

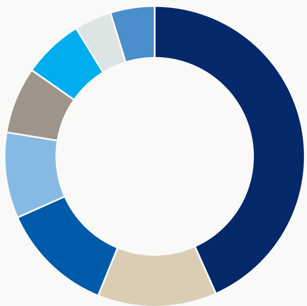
## Rating (in %)

| | Zurich |
|---|---|
| AAA | 0,14 |
| AA | 2,30 |
| A | 34,82 |
| BBB | 60,90 |
| BB | 0,55 |
| LIQ | 1,29 |

## Risk figures for other time periods

| | 1 year p.a. | 5 years p.a. | 10 years p.a. | Since inception p.a. |
|---|---|---|---|---|
| Sharpe Ratio | 0,01 | -0,06 | 0,06 | 0,09 |
| Beta | 1,01 | 1,09 | 1,07 | 1,07 |
| Tracking Error p.a. | 0,36 | 1,36 | 1,03 | 0,99 |
| Tracking Error Ex Ante | 0,44 | - | - | - |
| Information Ratio | 1,33 | 0,26 | 0,09 | 0,12 |
| Jensen's Alpha (in %) | 0,49 | 0,43 | 0,06 | 0,08 |

Sectors (in %)



| | |
|---|---|
| Financials | 43,7% |
| Consumer Staples | 12,8% |
| Energy | 12,2% |
| Utilities | 9,2% |
| Communication | 7,1% |
| Consumer Discretionary | 6,4% |
| Technology | 3,9% |
| Others | 4,7% |



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