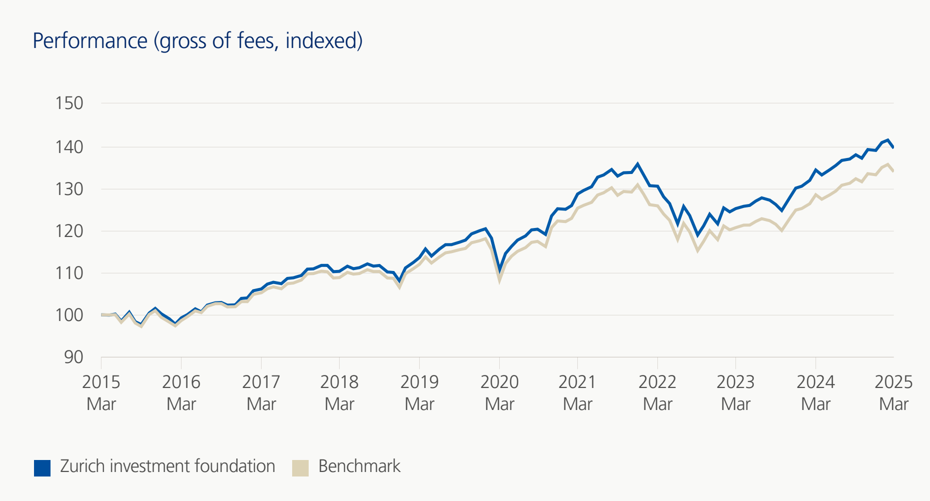
Zurich investment foundation
As of 31.03.2025

# 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.




### 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.) | 84,06 |
| Net asset value (NAV/unit) | 1'702.49 |
| Management Fee[1] | 0,50% |
| TER (NAV)[2] | 0,62% |
| Subscription fee | 0,23% |
| 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 | 84,67 |
| USD | 8,36 |
| EUR | 2,25 |
| JPY | 1,47 |
| Others | 3,26 |

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

| | Zurich | Benchmark |
|---|---|---|
| 1 month | -1,39 | -1,27 |
| 3 month | 0,26 | 0,54 |
| Current year | 0,26 | 0,54 |
| 1 year p.a. | 3,32 | 4,24 |
| 5 years p.a. | 4,16 | 4,34 |
| 10 years p.a. | 2,73 | 2,95 |
| Since inception | 70,22 | 78,04 |
| Since inception p.a. | 2,97 | 3,23 |

### Volatility (in %)

| | Zurich | Benchmark |
|---|---|---|
| 1 year p.a. | 3,08 | 3,00 |
| 5 years p.a. | 5,39 | 5,24 |
| 10 years p.a. | 5,14 | 5,04 |
| Since inception p.a. | 5,05 | 4,95 |

## Risk figures since inception

| | Zurich | Benchmark |
|---|---|---|
| Sharpe Ratio | 0,55 | 0,62 |
| Beta | 1,01 | 1,00 |
| Tracking Error p.a. | 0,59 | - |
| Information Ratio | -0,43 | - |
| Jensen's Alpha (in %) | -0,30 | - |
| Max. Drawdown (in %) | -17,40 | -16,40 |
| Recovery Period* | 24 | 13 |

* in months

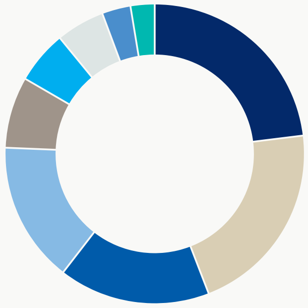
## Largest positions (in %)

| | Zurich |
|---|---|
| Pfandbrief schweiz hypo | 2,68 |
| Switzerland | 1,88 |
| Pfandbrief schw kantbk | 1,84 |
| Nestle sa | 1,24 |
| Novartis ag | 1,06 |

## Risk figures for other time periods

| | 1 year p.a. | 5 years p.a. | 10 years p.a. | Since inception p.a. |
|---|---|---|---|---|
| Sharpe Ratio | 0,70 | 0,73 | 0,59 | 0,55 |
| Beta | 1,02 | 1,03 | 1,02 | 1,01 |
| Tracking Error p.a. | 0,31 | 0,47 | 0,49 | 0,59 |
| Tracking Error Ex Ante | 0,00 | - | - | - |
| Information Ratio | -2,93 | -0,40 | -0,46 | -0,43 |
| Jensen's Alpha (in %) | -0,98 | -0,29 | -0,28 | -0,30 |

Asset allocation (in %)



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