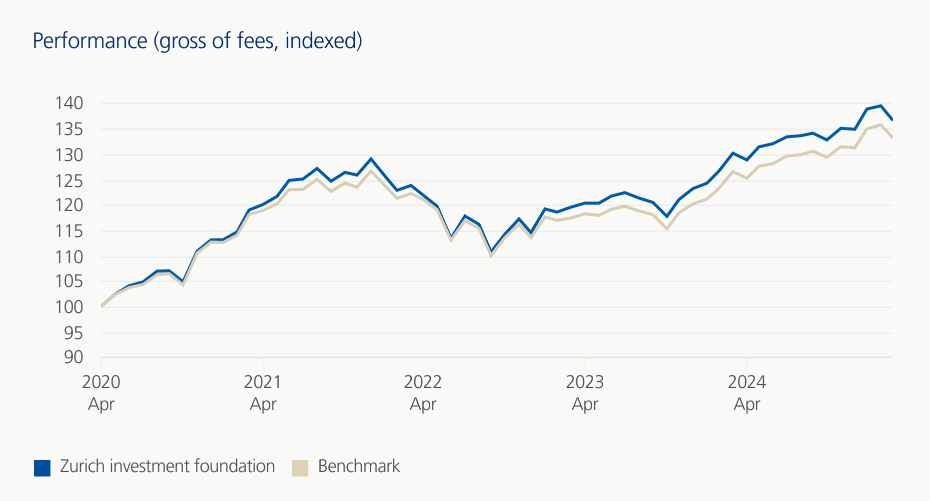
Zurich investment foundation
As of 31.03.2025

Profile Dynamic (not BVV 2 compliant)

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	CH0502700773
Bloomberg	ZUB2KPC SW
Benchmark	Customized Index
First Issue	April 2020
Fiscal Year	1.1. - 31.12.
Currency	CHF
Risk currency	Others
AuM (NAV in mio.)	138,85
Net asset value (NAV/unit)	1'365.15
Management Fee[1]	0,54%
TER (NAV)[2]	0,67%
Subscription fee	0,18%
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	72,59
USD	14,27
EUR	4,01
JPY	2,46
Others	6,66

Performance (net of fees in %, in CHF)

	Zurich	Benchmark
1 month	-2,10	-1,87
3 month	1,16	1,51
Current year	1,16	1,51
1 year p.a.	4,40	5,27
5 years p.a.	N/A	N/A
10 years p.a.	N/A	N/A
Since inception	36,51	36,91
Since inception p.a.	6,48	6,54

Volatility (in %)

	Zurich	Benchmark
1 year p.a.	4,85	4,63
5 years p.a.	N/A	N/A
10 years p.a.	N/A	N/A
Since inception p.a.	7,28	6,98

Risk figures since inception

	Zurich	Benchmark
Sharpe Ratio	0,86	0,90
Beta	1,04	1,00
Tracking Error p.a.	0,67	-
Information Ratio	-0,13	-
Jensen's Alpha (in %)	-0,31	-
Max. Drawdown (in %)	-14,61	-13,14
Recovery Period*	20	20

* in months

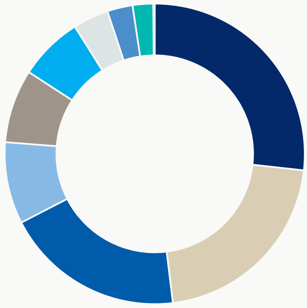
Largest positions (in %)

	Zurich
Nestle sa	3,03
Roche holding ag	2,80
Novartis ag	2,75
Zurich insurance group ag	1,22
Cie financiere richemont sa	1,18

Risk figures for other time periods

	1 year p.a.	5 years p.a.	10 years p.a.	Since inception p.a.
Sharpe Ratio	0,67	N/A	N/A	0,86
Beta	1,04	N/A	N/A	1,04
Tracking Error p.a.	0,40	N/A	N/A	0,67
Tracking Error Ex Ante	0,00	-	-	-
Information Ratio	-2,15	N/A	N/A	-0,13
Jensen's Alpha (in %)	-1,05	N/A	N/A	-0,31

Asset allocation (in %)



Foreign Equity	27,0%
Swiss Equity	21,5%
Real Estate Switzerland	19,5%
Swiss Bond	8,8%
Foreign Bond (CHF Hedged)	7,9%
Alternative Investment (CHF Hedged)	6,9%
Liquidity	3,7%
Real Estate Foreign (CHF Hedged)	2,6%
Convertibles (CHF Hedged)	2,1%
Real Estate Foreign	0,0%

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