

Equity Switzerland Passive

The portfolio invests in participating securities and rights that are included in the Swiss Performance Index (SPI). By replicating the benchmark, performance before deduction of costs is intended to correspond as closely as possible to that of the reference index.

Performance (gross of fees, indexed)



Key characteristics

Asset Manager	DWS CH AG
ISIN	CH0023841551
Bloomberg	ZAAKTSI SV
Benchmark	SPI
First Issue	January 2006
Fiscal Year	1.1. - 31.12.
Currency	CHF
Risk currency	CHF
AuM (NAV in mio.)	633,34
Net asset value (NAV/unit)	2'790.08
Management Fee	0,12%
TER (NAV) ¹	0,14%
Subscription fee	0,02%
Redemption fee	0,02%
Issue frequency	Daily
Number of positions	191
Off-BM positions	0,00%

For further information please visit: www.zurichinvest.ch

Performance (net of fees in %, in CHF)

	Zurich	Benchmark
1 month	-2,05	-2,04
3 month	8,57	8,58
Current year	8,57	8,58
1 year p.a.	8,69	8,79
5 years p.a.	8,08	8,22
10 years p.a.	6,12	6,28
Since inception	171,79	183,36
Since inception p.a.	5,36	5,59

Volatility (in %)

	Zurich	Benchmark
1 year p.a.	12,28	12,25
5 years p.a.	12,66	12,65
10 years p.a.	12,03	12,02
Since inception p.a.	12,60	12,62

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.

Risk figures since inception

	Zurich	Benchmark
Sharpe Ratio	0,41	0,42
Beta	1,00	1,00
Tracking Error p.a.	0,08	-
Information Ratio	-2,88	-
Jensen's Alpha (in %)	-0,22	-
Max. Drawdown (in %)	-48,92	-48,84
Recovery Period*	56	56

* in months

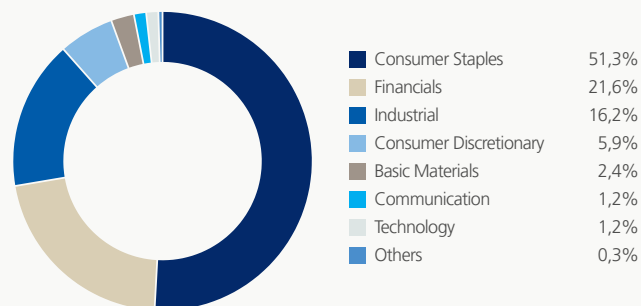
Largest positions (in %)

	Zurich
Nestle sa	14,13
Roche holding ag	12,86
Novartis ag	11,64
Zurich insurance group ag	5,43
Ubs group ag	5,15

Risk figures for other time periods

	1 year p.a.	5 years p.a.	10 years p.a.	Since inception p.a.
Sharpe Ratio	0,61	0,62	0,53	0,41
Beta	1,00	1,00	1,00	1,00
Tracking Error p.a.	0,04	0,04	0,06	0,08
Tracking Error Ex Ante	0,02	-	-	-
Information Ratio	-2,67	-3,37	-2,72	-2,88
Jensen's Alpha (in %)	-0,12	-0,14	-0,17	-0,22

Sectors (in %)



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