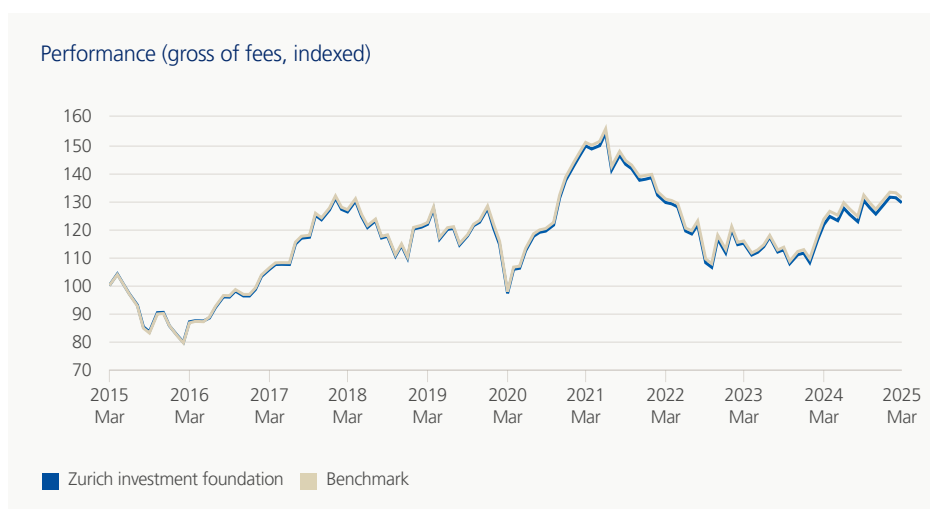


Equity Emerging Markets Passive

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



Key characteristics

Asset Manager	DWS CH AG
ISIN	CH0260886277
Bloomberg	ZURAEMP SV
Benchmark	MSCI Emerging Markets (NDUEEGF)
First Issue	January 2015
Fiscal Year	1.1. - 31.12.
Currency	CHF
Risk currency	Others
AuM (NAV in mio.)	210,73
Net asset value (NAV/unit)	1'408.96
Management Fee	0,21%
TER (NAV) ¹	0,27%
Subscription fee	0,12%
Redemption fee	0,18%
Issue frequency	Daily
Number of positions	1 092
Off-BM positions	1,64%

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.

Currency exposure (in %)

	Zurich
HKD	24,87
INR	17,62
TWD	16,68
KRW	8,90
Others	31,94

Performance (net of fees in %, in CHF)

	Zurich	Benchmark
1 month	-1,37	-1,32
3 month	0,44	0,49
Current year	0,44	0,49
1 year p.a.	6,16	6,18
5 years p.a.	5,62	6,03
10 years p.a.	2,28	2,74
Since inception	34,19	40,62
Since inception p.a.	2,94	3,41

Volatility (in %)

	Zurich	Benchmark
1 year p.a.	9,38	9,34
5 years p.a.	14,05	14,04
10 years p.a.	14,80	14,82
Since inception p.a.	14,79	14,81

Risk figures since inception

	Zurich	Benchmark
Sharpe Ratio	0,22	0,25
Beta	1,00	1,00
Tracking Error p.a.	0,46	-
Information Ratio	-1,04	-
Jensen's Alpha (in %)	-0,47	-
Max. Drawdown (in %)	-26,40	-25,74
Recovery Period*	9	8

* in months

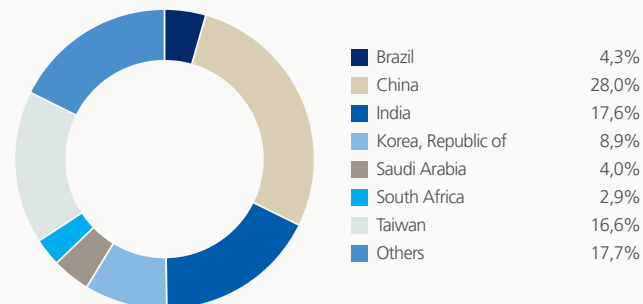
Largest positions (in %)

	Zurich
Taiwan semiconductor manufacturing co ltd	8,47
Tencent holdings ltd	5,21
Alibaba group holding ltd	3,36
Samsung electronics co ltd	2,69
Hdfc bank ltd	1,48

Risk figures for other time periods

	1 year p.a.	5 years p.a.	10 years p.a.	Since inception p.a.
Sharpe Ratio	0,53	0,38	0,17	0,22
Beta	1,00	1,00	1,00	1,00
Tracking Error p.a.	0,23	0,35	0,46	0,46
Tracking Error Ex Ante	0,19	-	-	-
Information Ratio	-0,07	-1,18	-1,01	-1,04
Jensen's Alpha (in %)	-0,04	-0,41	-0,46	-0,47

Countries (in %)



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