

Equity Japan Passive

The portfolio invests in participating securities and rights that are included in the MSCI Japan. 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	CH0023841916
Bloomberg	ZAAKTJI SW
Benchmark	MSCI Japan (NDDUJN)
First Issue	January 2006
Fiscal Year	1.1. - 31.12.
Currency	CHF
Risk currency	JPY
AuM (NAV in mio.)	67,66
Net asset value (NAV/unit)	990.47
Management Fee	0,12%
TER (NAV) ¹	0,14%
Subscription fee	0,03%
Redemption fee	0,03%
Issue frequency	Daily
Number of positions	240
Off-BM positions	0,00%

For further information please visit:
www.zurichinvest.ch

Currency exposure (in %)

	Zurich
JPY	99,65
CHF	0,35

Performance (net of fees in %, in CHF)

	Zurich	Benchmark
1 month	-1,88	-1,90
3 month	1,38	0,74
Current year	3,47	3,47
1 year p.a.	-6,45	-7,34
5 years p.a.	0,03	-0,11
10 years p.a.	5,08	5,16
Since inception	-3,30	-0,01
Since inception p.a.	-0,20	0,00

Volatility (in %)

	Zurich	Benchmark
1 year p.a.	17,53	17,36
5 years p.a.	15,28	15,27
10 years p.a.	13,97	13,98
Since inception p.a.	14,95	14,97

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	-0,02	-0,01
Beta	1,00	1,00
Tracking Error p.a.	0,41	-
Information Ratio	-0,47	-
Jensen's Alpha (in %)	-0,20	-
Max. Drawdown (in %)	-54,63	-53,74
Recovery Period*	112	80

* in months

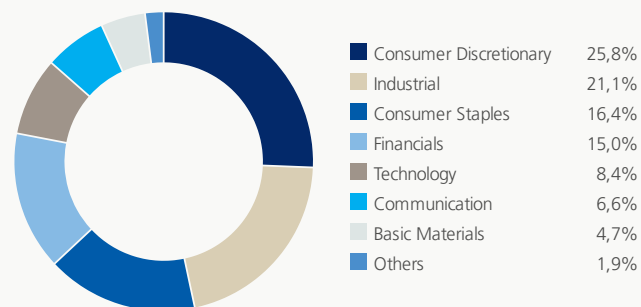
Largest positions (in %)

	Zurich
Toyota motor corp	4,47
Sony group corp	3,26
Keyence corp	2,62
Mitsubishi ufj financial group inc	2,61
Sumitomo mitsui financial group inc	1,76

Risk figures for other time periods

	1 year p.a.	5 years p.a.	10 years p.a.	Since inception p.a.
Sharpe Ratio	-0,36	0,05	0,40	-0,02
Beta	1,01	1,00	1,00	1,00
Tracking Error p.a.	1,57	0,72	0,51	0,41
Tracking Error Ex Ante	0,05	-	-	-
Information Ratio	0,57	0,20	-0,17	-0,47
Jensen's Alpha (in %)	0,93	0,14	-0,08	-0,20

Sectors (in %)



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