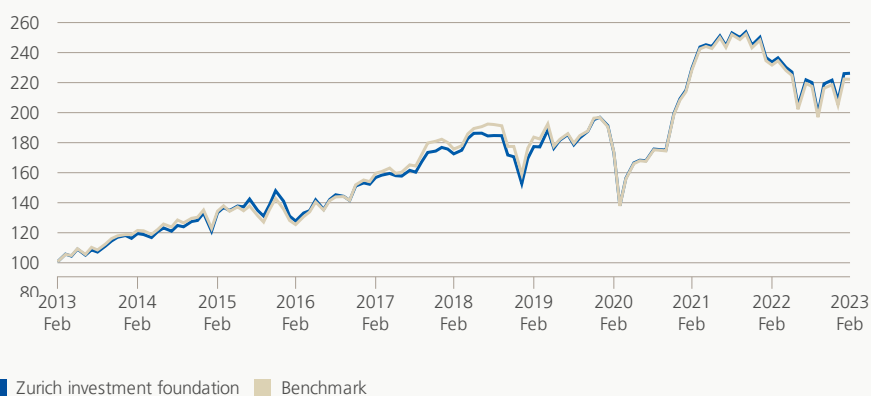


Equity Global Small Cap Passive

The portfolio invests in participating securities and rights that are included in the MSCI US. By replicating the benchmark, performance before deduction of costs is intended to correspond as closely as possible to that of the reference index (Manager change and passivation of the mandate as of 01.02.2020).

Performance (gross of fees, indexed)



Key characteristics

Asset Manager	DWS CH AG
ISIN	CH0201365837
Bloomberg	ZISWPCH SW
Benchmark	MSCI Small Cap (NCUDWI)
First Issue	January 2013
Fiscal Year	1.1. - 31.12.
Currency	CHF
Risk currency	Others
AuM (NAV in mio.)	281,83
Net asset value (NAV/unit)	2'163.40
Management Fee	0,24%
TER (NAV) ¹	0,25%
Subscription fee	0,06%
Redemption fee	0,03%
Issue frequency	Daily
Number of positions	2 785
Off-BM positions	0,05%

For further information please visit:
www.zurichinvest.ch

Currency exposure (in %)

	Zurich
USD	60,17
JPY	11,04
EUR	7,65
GBP	5,48
Others	15,67

Performance (net of fees in %, in CHF)

	Zurich	Benchmark
1 month	0,09	-0,07
3 month	2,02	1,69
Current year	8,75	8,44
1 year p.a.	-3,45	-4,10
5 years p.a.	5,06	4,83
10 years p.a.	7,71	8,31
Since inception	119,00	129,47
Since inception p.a.	8,09	8,59

Volatility (in %)

	Zurich	Benchmark
1 year p.a.	22,98	23,03
5 years p.a.	20,60	20,64
10 years p.a.	16,87	16,84
Since inception p.a.	16,84	16,78

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	0,51	0,55
Beta	1,00	1,00
Tracking Error p.a.	1,99	-
Information Ratio	-0,25	-
Jensen's Alpha (in %)	-0,47	-
Max. Drawdown (in %)	-30,14	-30,12
Recovery Period*	8	8

* in months

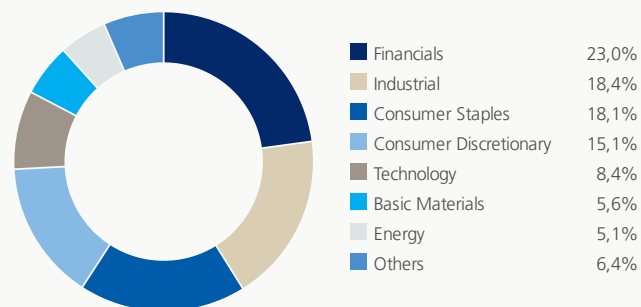
Largest positions (in %)

	Zurich
Liquidity	0,71
Builders firstsource inc	0,20
East west bancorp inc	0,17
Jabil inc	0,17
Lattice semiconductor corp	0,16

Risk figures for other time periods

	1 year p.a.	5 years p.a.	10 years p.a.	Since inception p.a.
Sharpe Ratio	-0,14	0,28	0,49	0,51
Beta	1,00	1,00	1,00	1,00
Tracking Error p.a.	0,27	1,40	1,97	1,99
Tracking Error Ex Ante	0,21	-	-	-
Information Ratio	2,40	0,16	-0,30	-0,25
Jensen's Alpha (in %)	0,64	0,25	-0,55	-0,47

Sectors (in %)



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