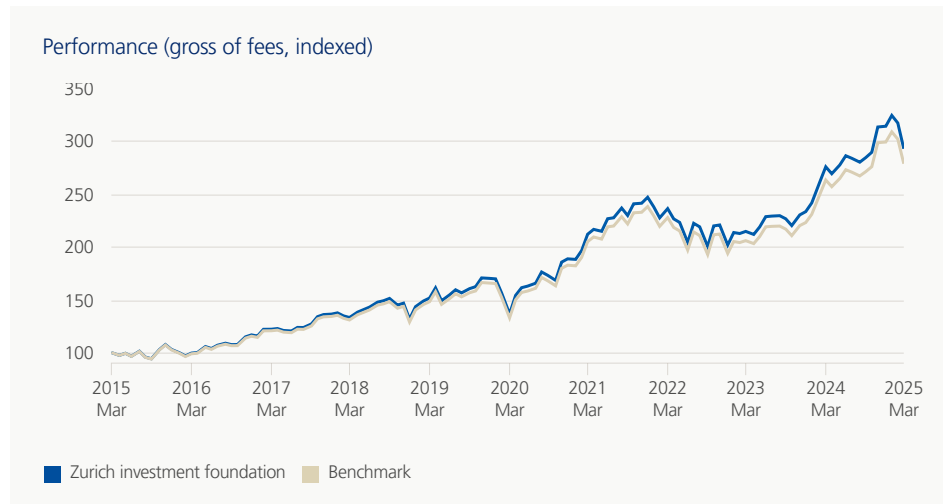


# Equity USA Passive

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.



## Key characteristics

|                            |                   |
|----------------------------|-------------------|
| Asset Manager              | DWS CH AG         |
| ISIN                       | CH0023842013      |
| Bloomberg                  | ZAAKTUI SV        |
| Benchmark                  | MSCI USA (NDDUUS) |
| First Issue                | January 2006      |
| Fiscal Year                | 1.1. - 31.12.     |
| Currency                   | CHF               |
| Risk currency              | USD               |
| AuM (NAV in mio.)          | 369,14            |
| Net asset value (NAV/unit) | 4'178.82          |
| Management Fee             | 0,12%             |
| TER (NAV) <sup>1</sup>     | 0,14%             |
| Subscription fee           | 0,01%             |
| Redemption fee             | 0,01%             |
| Issue frequency            | Daily             |
| Number of positions        | 568               |
| Off-BM positions           | 0,00%             |

For further information please visit: [www.zurichinvest.ch](http://www.zurichinvest.ch)

<sup>1</sup> 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 %)

|     |               |
|-----|---------------|
|     | <b>Zurich</b> |
| USD | 99,76         |
| CHF | 0,24          |

## Performance (net of fees in %, in CHF)

|                      | <b>Zurich</b> | <b>Benchmark</b> |
|----------------------|---------------|------------------|
| 1 month              | -7,70         | -7,71            |
| 3 month              | -6,82         | -6,87            |
| Current year         | -6,82         | -6,87            |
| 1 year p.a.          | 6,05          | 5,84             |
| 5 years p.a.         | 16,34         | 15,96            |
| 10 years p.a.        | 11,15         | 10,78            |
| Since inception      | 317,37        | 295,05           |
| Since inception p.a. | 7,74          | 7,43             |

## Volatility (in %)

|                      | <b>Zurich</b> | <b>Benchmark</b> |
|----------------------|---------------|------------------|
| 1 year p.a.          | 13,69         | 13,67            |
| 5 years p.a.         | 15,96         | 15,94            |
| 10 years p.a.        | 15,21         | 15,20            |
| Since inception p.a. | 15,62         | 15,65            |

## Risk figures since inception

|                       | Zurich | Benchmark |
|-----------------------|--------|-----------|
| Sharpe Ratio          | 0,48   | 0,46      |
| Beta                  | 1,00   | 1,00      |
| Tracking Error p.a.   | 0,14   | -         |
| Information Ratio     | 2,25   | -         |
| Jensen's Alpha (in %) | 0,32   | -         |
| Max. Drawdown (in %)  | -52,14 | -52,66    |
| Recovery Period*      | 58     | 63        |

\* in months

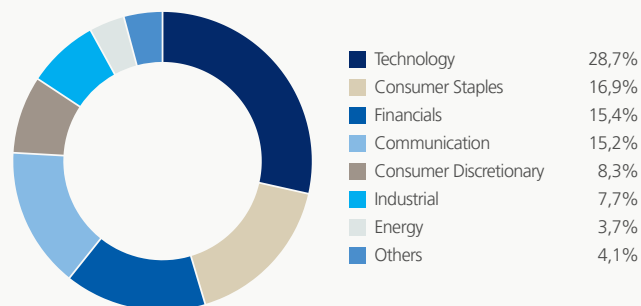
## Largest positions (in %)

|                | Zurich |
|----------------|--------|
| Apple inc      | 6,77   |
| Nvidia corp    | 5,38   |
| Microsoft corp | 5,37   |
| Amazon.com inc | 3,65   |
| Alphabet inc   | 3,41   |

## Risk figures for other time periods

|                        | 1 year<br>p.a. | 5 years<br>p.a. | 10 years<br>p.a. | Since inception<br>p.a. |
|------------------------|----------------|-----------------|------------------|-------------------------|
| Sharpe Ratio           | 0,36           | 1,01            | 0,75             | 0,48                    |
| Beta                   | 1,00           | 1,00            | 1,00             | 1,00                    |
| Tracking Error p.a.    | 0,05           | 0,11            | 0,09             | 0,14                    |
| Tracking Error Ex Ante | 0,07           | -               | -                | -                       |
| Information Ratio      | 4,38           | 3,41            | 3,98             | 2,25                    |
| Jensen's Alpha (in %)  | 0,20           | 0,36            | 0,37             | 0,32                    |

Sectors (in %)



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