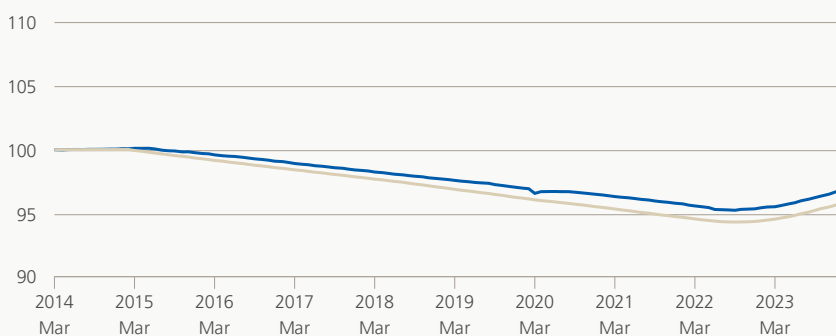


Money Market CHF

The investment universe of the portfolio invests preferably in fixed-interest securities with short residual terms to maturity, money-market instruments as well as variable-rate bonds in Swiss francs of first-class domestic and foreign issuers.

Performance (gross of fees, indexed)



■ Zurich investment foundation ■ Benchmark

Key characteristics

Asset Manager	DWS CH AG
ISIN	CH0007228585
Bloomberg	ZGLDCHF SW
Benchmark	SARON 3M Compound Index (SARO3M)
First Issue	May 1999
Fiscal Year	1.1. - 31.12.
Currency	CHF
Risk currency	CHF
AuM (NAV in mio.)	24,49
Net asset value (NAV/unit)	1'126.12
Management Fee	0,10%
TER (NAV) ¹	0,11%
Subscription fee	0,00%
Redemption fee	0,00%
Issue frequency	Daily
Number of positions	48
Off-BM positions	100,00%

For further information please visit:
www.zurichinvest.ch

Maturities (in %)

	Zurich
<1 year	100,00

Performance (net of fees in %, in CHF)

	Zurich	Benchmark
1 month	0,14	0,14
3 month	0,44	0,43
Current year	0,28	0,29
1 year p.a.	1,42	1,53
5 years p.a.	-0,25	-0,22
10 years p.a.	-0,44	-0,42
Since inception	12,61	14,16
Since inception p.a.	0,48	0,54

Volatility (in %)

	Zurich	Benchmark
1 year p.a.	0,14	0,08
5 years p.a.	0,33	0,27
10 years p.a.	0,25	0,21
Since inception p.a.	0,42	0,37

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	-0,13	0,00
Tracking Error p.a.	0,24	-
Information Ratio	-0,23	-
Jensen's Alpha (in %)	-0,06	-
Max. Drawdown (in %)	-0,28	0,00
Recovery Period*	6	2
Modified Duration	0,36	0,00

* in months

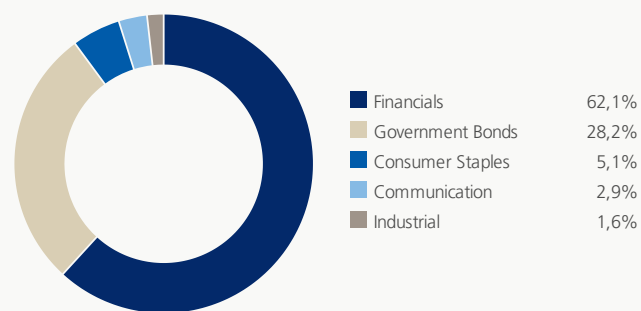
Rating (in %)

	Zurich
AAA	51,06
AA	34,35
A	6,97
LIQ	7,62

Risk figures for other time periods

	1 year p.a.	5 years p.a.	10 years p.a.	Since inception p.a.
Sharpe Ratio	-0,86	-0,10	-0,07	-0,13
Beta	1,30	0,99	0,97	0,92
Tracking Error p.a.	0,09	0,19	0,15	0,24
Tracking Error Ex Ante	0,12	-	-	-
Information Ratio	-1,13	-0,18	-0,12	-0,23
Jensen's Alpha (in %)	-0,10	-0,03	-0,02	-0,06

Sectors (in %)



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Zurich Invest Ltd / Zurich investment foundation
P.O. Box, CH-8085 Zürich
Phone +41 (0)44 628 78 88, Fax +41 (0)44 629 18 66
anlagestiftung@zurich.ch, www.zurich-anlagestiftung.ch

