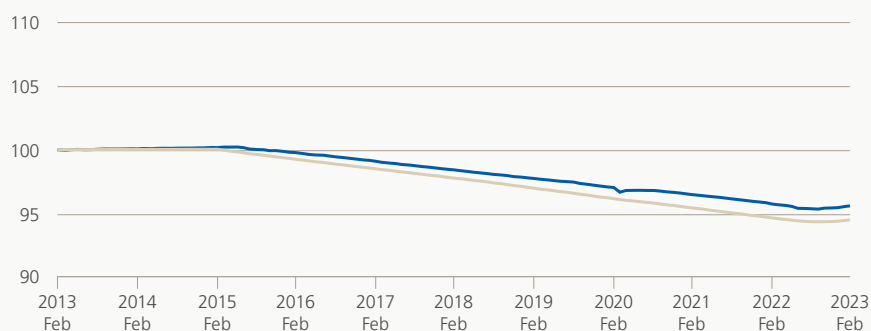


Money Market CHF

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	FTSE CHF 3M Eurodeposit
First Issue	May 1999
Fiscal Year	1.1. - 31.12.
Currency	CHF
Risk currency	CHF
AuM (NAV in mio.)	8,26
Net asset value (NAV/unit)	1'110.32
Management Fee	0,10%
TER (NAV) ¹	0,11%
Subscription fee	0,00%
Redemption fee	0,00%
Issue frequency	Daily
Number of positions	39
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	0,05	0,06
3 month	0,14	0,14
Current year	0,13	0,11
1 year p.a.	-0,25	-0,17
5 years p.a.	-0,70	-0,68
10 years p.a.	-0,58	-0,57
Since inception	11,03	12,44
Since inception p.a.	0,44	0,50

Volatility (in %)

	Zurich	Benchmark
1 year p.a.	0,25	0,16
5 years p.a.	0,22	0,10
10 years p.a.	0,18	0,11
Since inception p.a.	0,42	0,38

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.	0,25	-
Information Ratio	-0,22	-
Jensen's Alpha (in %)	-0,05	-
Max. Drawdown (in %)	-0,28	0,00
Recovery Period*	6	2
Modified Duration	0,27	0,25

* in months

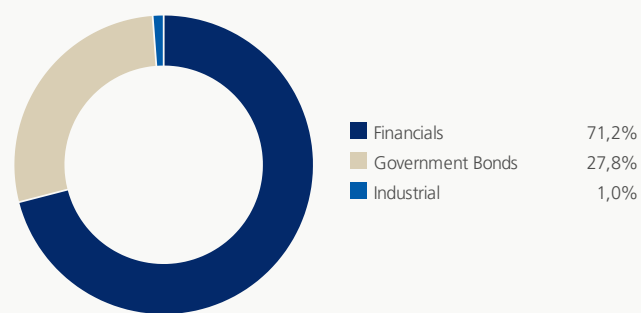
Rating (in %)

	Zurich
AAA	36,73
AA	47,75
A	6,64
LIQ	8,88

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	-0,08	-0,10	-0,13
Beta	1,30	1,14	0,98	0,91
Tracking Error p.a.	0,14	0,19	0,15	0,25
Tracking Error Ex Ante	0,07	-	-	-
Information Ratio	-0,61	-0,10	-0,12	-0,22
Jensen's Alpha (in %)	-0,09	-0,02	-0,02	-0,05

Sectors (in %)



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