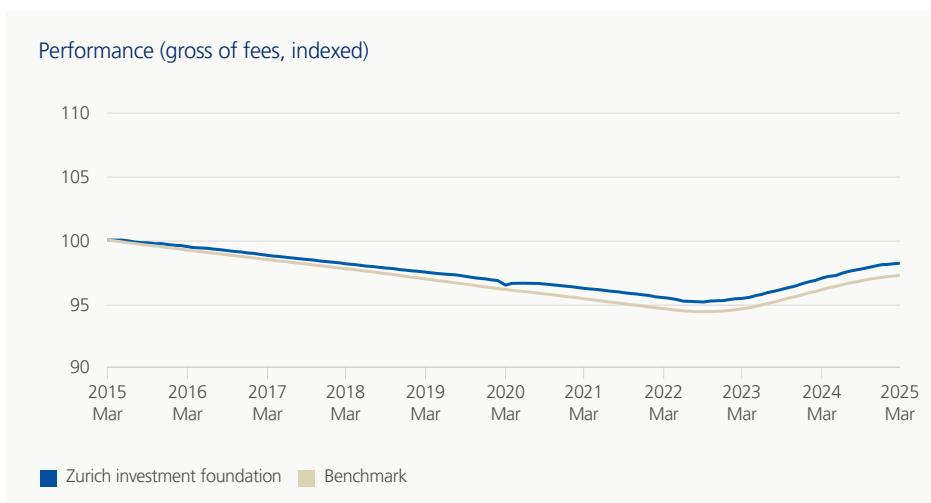


# Money Market CHF

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.



| Key characteristics        |                                   |
|----------------------------|-----------------------------------|
| Asset Manager              | DWS CH AG                         |
| ISIN                       | CH0007228585                      |
| Bloomberg                  | ZGLDCHF SW                        |
| Benchmark                  | SARON 3M Compound Index (SARO3MI) |
| First Issue                | May 1999                          |
| Fiscal Year                | 1.1. - 31.12.                     |
| Currency                   | CHF                               |
| Risk currency              | CHF                               |
| AuM (NAV in mio.)          | 35,18                             |
| Net asset value (NAV/unit) | 1'140.54                          |
| Management Fee             | 0,10%                             |
| TER (NAV) <sup>1</sup>     | 0,13%                             |
| Subscription fee           | 0,00%                             |
| Redemption fee             | 0,00%                             |
| Issue frequency            | Daily                             |
| Number of positions        | 54                                |
| Off-BM positions           | 100,00%                           |

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

## Maturities (in %)

|         | Zurich | Benchmark |
|---------|--------|-----------|
| <1 year | 100,00 |           |

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

|                      | Zurich | Benchmark |
|----------------------|--------|-----------|
| 1 month              | 0,04   | 0,04      |
| 3 month              | 0,10   | 0,15      |
| Current year         | 0,10   | 0,15      |
| 1 year p.a.          | 1,11   | 1,17      |
| 5 years p.a.         | 0,26   | 0,23      |
| 10 years p.a.        | -0,31  | -0,28     |
| Since inception      | 14,05  | 15,65     |
| Since inception p.a. | 0,51   | 0,56      |

## Volatility (in %)

|                      | Zurich | Benchmark |
|----------------------|--------|-----------|
| 1 year p.a.          | 0,16   | 0,12      |
| 5 years p.a.         | 0,31   | 0,30      |
| 10 years p.a.        | 0,30   | 0,26      |
| Since inception p.a. | 0,41   | 0,37      |

<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.

## 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 %) | -0,05  | -         |
| Max. Drawdown (in %)  | -0,28  | 0,00      |
| Recovery Period*      | 6      | 2         |
| Modified Duration     | 0,41   | 0,00      |

\* in months

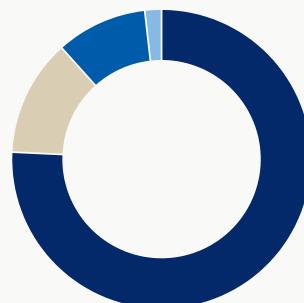
## Rating (in %)

|     | Zurich |
|-----|--------|
| AAA | 45,36  |
| AA  | 40,31  |
| A   | 5,35   |
| LIQ | 8,98   |

## 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          | 0,09            | -0,08            | -0,13                   |
| Beta                   | 0,85           | 0,93            | 0,99             | 0,92                    |
| Tracking Error p.a.    | 0,12           | 0,14            | 0,15             | 0,24                    |
| Tracking Error Ex Ante | 0,24           | -               | -                | -                       |
| Information Ratio      | -0,46          | 0,21            | -0,16            | -0,23                   |
| Jensen's Alpha (in %)  | -0,06          | 0,03            | -0,02            | -0,05                   |

## Sectors (in %)



|                  |       |
|------------------|-------|
| Financials       | 76,1% |
| Government Bonds | 12,5% |
| Consumer Staples | 9,7%  |
| Industrial       | 1,6%  |

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