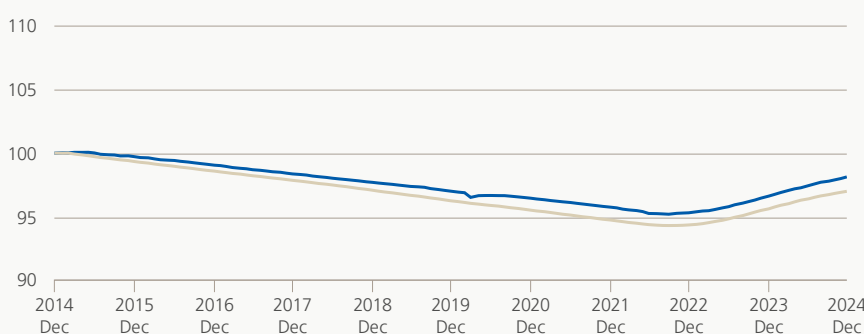


Money Market CHF

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 (SARO3MI)
First Issue	May 1999
Fiscal Year	1.1. - 31.12.
Currency	CHF
Risk currency	CHF
AuM (NAV in mio.)	33,35
Net asset value (NAV/unit)	1'139.46
Management Fee	0,10%
TER (NAV) ¹	0,16%
Subscription fee	0,00%
Redemption fee	0,00%
Issue frequency	Daily
Number of positions	49
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	0,12	0,08
3 month	0,32	0,27
Current year	1,46	1,44
1 year p.a.	1,46	1,44
5 years p.a.	0,13	0,15
10 years p.a.	-0,31	-0,30
Since inception	13,95	15,47
Since inception p.a.	0,51	0,56

Volatility (in %)

	Zurich	Benchmark
1 year p.a.	0,11	0,08
5 years p.a.	0,37	0,31
10 years p.a.	0,30	0,26
Since inception p.a.	0,41	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	-0,22	-
Jensen's Alpha (in %)	-0,05	-
Max. Drawdown (in %)	-0,28	0,00
Recovery Period*	6	2
Modified Duration	0,43	0,00

* in months

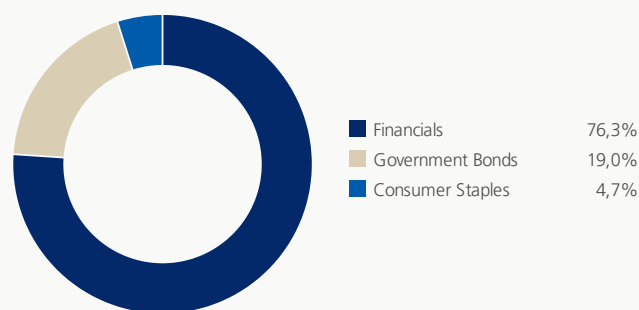
Rating (in %)

	Zurich
AAA	48,76
AA	38,19
A	5,99
LIQ	7,06

Risk figures for other time periods

	1 year p.a.	5 years p.a.	10 years p.a.	Since inception p.a.
Sharpe Ratio	0,15	-0,07	-0,03	-0,13
Beta	0,35	1,00	0,99	0,92
Tracking Error p.a.	0,12	0,20	0,15	0,24
Tracking Error Ex Ante	0,27	-	-	-
Information Ratio	0,17	-0,12	-0,06	-0,22
Jensen's Alpha (in %)	0,02	-0,02	-0,01	-0,05

Sectors (in %)



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