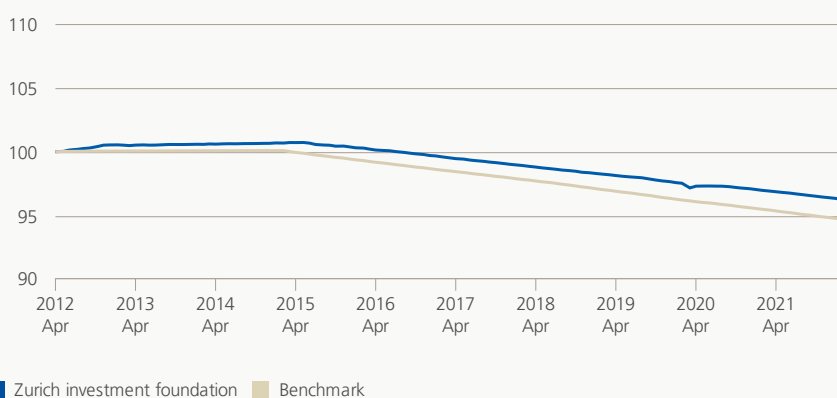


# Money Market CHF

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. This fund does not invest in companies which are recommended for exclusion according to the Swiss Association for Responsible Investments (SVK - ASIR).

Performance (gross of fees, indexed)



## 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.)	7,77
Net asset value (NAV/unit)	1'111.67
Management Fee	0,10%
TER (NAV) <sup>1</sup>	0,11%
Subscription fee	0,00%
Redemption fee	0,00%
Issue frequency	Daily
Number of positions	40
Off-BM positions	100,00%

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

## Maturities (in %)

	Zurich
<1 year	100,00

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

	Zurich	Benchmark
1 month	-0,06	-0,06
3 month	-0,25	-0,19
Current year	-0,31	-0,26
1 year p.a.	-0,88	-0,82
5 years p.a.	-0,81	-0,80
10 years p.a.	-0,54	-0,56
Since inception	11,17	12,49
Since inception p.a.	0,46	0,51

## Volatility (in %)

	Zurich	Benchmark
1 year p.a.	0,05	0,01
5 years p.a.	0,19	0,02
10 years p.a.	0,19	0,11
Since inception p.a.	0,43	0,38

<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	-0,12	0,00
Tracking Error p.a.	0,25	-
Information Ratio	-0,21	-
Jensen's Alpha (in %)	-0,05	-
Max. Drawdown (in %)	-0,28	0,00
Recovery Period*	6	2
Modified Duration	0,35	0,25

\* in months

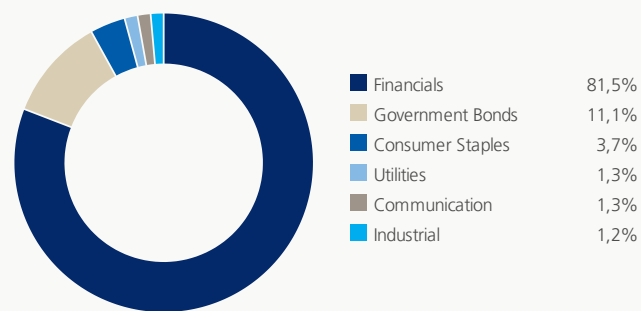
## Rating (in %)

	Zurich
AAA	29,26
AA	55,11
A	8,30
LIQ	7,33

## Risk figures for other time periods

	1 year p.a.	5 years p.a.	10 years p.a.	Since inception p.a.
Sharpe Ratio	-1,26	-0,06	0,10	-0,12
Beta	-4,86	2,93	1,07	0,91
Tracking Error p.a.	0,06	0,18	0,15	0,25
Tracking Error Ex Ante	0,09	-	-	-
Information Ratio	-0,94	-0,05	0,12	-0,21
Jensen's Alpha (in %)	-0,08	-0,01	0,02	-0,05

## Sectors (in %)



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