

# Swiss Life Investment Foundation

## Equities Switzerland

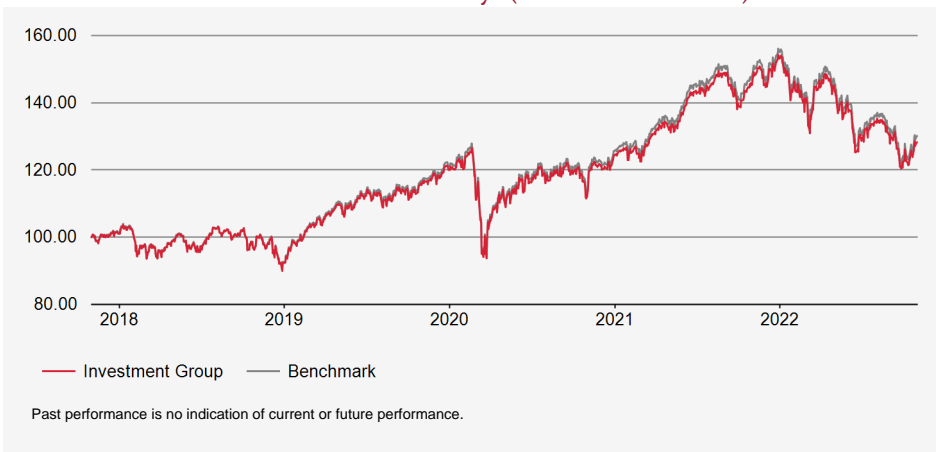


**Net Asset Value (NAV) in CHF (m): 419.74**  
**Net asset value per entitlement in CHF: 303.67**

### Investment Strategy

Investment in equity securities from companies that are tracked by the Swiss Performance Index (SPI). Large caps are passively covered, small & mid caps are actively managed (core satellite). Company limitation: 5% (exception: if represented in the benchmark, max. 5% points above the benchmark weighting). Implementation with Swiss Life iFunds (CH) Equity Switzerland (CHF) and Equity Switzerland Small & Mid Cap (CHF); Investment funds under Swiss law in the category "Other funds for traditional investments".

### Evolution in reference currency (base value 100)



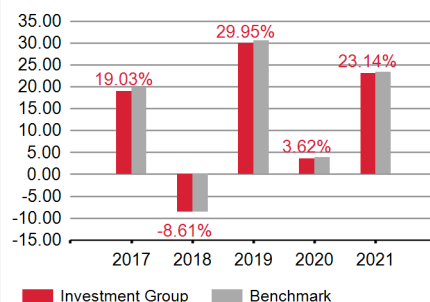
### Performance in reference currency

	CUMULATIVE PERFORMANCE				ANNUALISED PERFORMANCE			
	YTD	1 MONTH	3 MONTHS	1 YEAR	3 YEARS	5 YEARS	10 YEARS	INCEP.
<b>INVESTMENT GROUP</b>	-16.25%	4.75%	-4.57%	-11.73%	3.54%	5.11%	8.11%	5.41%
<b>BENCHMARK</b>	-16.06%	4.84%	-4.45%	-11.59%	3.81%	5.41%	8.52%	5.94%

### Statistical information (annualised)

	1 YEAR	3 YEARS	5 YEARS	10 YEARS	INCEP.
Investment Group volatility (in %)	15.79	14.45	13.06	11.92	13.07
Benchmark volatility (in %)	-	14.51	13.10	11.97	13.43
Tracking Error ex post (in %)	0.28	0.32	0.31	0.30	1.21
Information Ratio	-0.48	-0.86	-0.98	-1.36	-0.51
Sharpe Ratio	-0.76	0.28	0.43	0.70	0.39
Correlation	1.00	1.00	1.00	1.00	1.00
Beta	0.99	1.00	1.00	1.00	0.97
Jensen's alpha	-0.19	-0.25	-0.28	-0.38	-0.36
Maximum Drawdown (in %)	-21.88	-25.88	-25.88	-25.88	-54.46
Recovery Period (years)	-	0.83	0.83	0.83	4.97

### Performance



### Product information

**Swiss security number:** 1245481  
**ISIN:** CH0012454812  
**LEI:** 254900UNZU5YPIKQTQ23  
**Bloomberg Code:** SWAAKCH SW  
**Benchmark:** Swiss Performance Index  
**Currency:** CHF  
**Domicile:** Switzerland  
**Launch Date:** 30/09/2001  
**Initial subscription price:** 100.00  
**End of financial year:** 30.09  
**Issuing/Redemption:** daily  
**Deadline:** 14.30  
**Issuing/redemption commission:** none  
**Distribution policy:** Profit retention  
**Asset Manager according to Swiss Life Best Select Invest Plus® Large Caps (passive)**  
 Pictet Asset Management Ltd  
**Small&Mid Caps (active)**  
 Privatbank Von Graffenried AG

**External consultation:**  
 PPCmetrics provide the following services:  
 Advisory services relating to suitable mandate structures (core satellite), support with selection of suitable asset managers and support with ongoing monitoring of asset managers and evaluation of investment results.

**Price listings:** Bloomberg: ASSL  
[www.swisslife.ch/investmentfoundation](http://www.swisslife.ch/investmentfoundation)

**Total expense ratio TER KGAST**

**ex ante:** 0.53%

**ex post as at:** 30/09/2022 0.53%

**Asset Manager:** The selection of managers who Swiss Life Asset Management Ltd permanently monitors and supports through the process in accordance with objective criteria and best institutional practice.

**Total expense ratio TER KGAST:** The total expense ratio TER KGAST includes all costs with the exception of transaction costs and transaction-related taxes.

**Performance:** Total returns over a given period based on time-weighted returns.

**Statistical Information:** The risk key figures are based on logarithmic, monthly time-weighted returns.

### Portfolio structure by sector

	Investment Group	Benchmark
HEALTHCARE	35.47%	36.34%
CONSUMER GOODS	26.43%	26.69%
INDUSTRIALS	15.63%	14.84%
FINANCIALS	15.02%	16.89%
BASIC MATERIALS	2.23%	2.25%
TECHNOLOGY	1.62%	1.25%
TELECOMMUNICATIONS	0.85%	0.97%
CONSUMER SERVICES	0.44%	0.58%
UTILITIES	0.43%	0.19%
OIL & GAS	-	-
LIQUIDITY	1.89%	-

### Biggest holdings

	Investment Group	Benchmark
NESTLE SA-REG	20.28%	20.31%
ROCHE HOLDING AG	15.81%	15.83%
NOVARTIS AG-REG	12.50%	12.51%
ZURICH INSURANCE GROUP AG	4.35%	4.36%
UBS GROUP AG-REG	3.50%	3.51%
CIE FINANCIERE RICHEMONT-REG	3.46%	3.46%
ABB LTD-REG	3.06%	3.07%
LONZA GROUP AG-REG	2.60%	2.60%
SIKA AG	2.34%	2.35%
ALCON INC	2.06%	2.06%

### Portfolio structure according to size of company

	Investment Group		Benchmark	
	Percentage	Number	Percentage	Number
Large companies	81.34%	20	81.46%	20
Medium companies	16.09%	48	16.66%	80
Small companies	0.69%	5	1.88%	117
Liquidity	1.89%	-	-	-