

31 July 2025

# Swiss Life Investment Foundation

## Aktien Global Small Caps ex Schweiz Indexiert PM

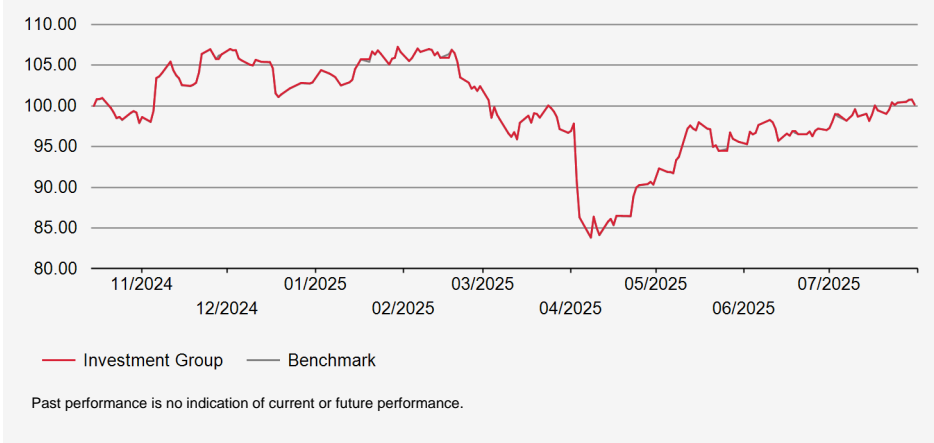


**Net Asset Value (NAV) in CHF (m): 124.02**  
**Net asset value per entitlement in CHF: 1,001.46**

### Investment Strategy

The investment group is managed using an indexed approach and is characterised by a broad diversification and a low tracking error. The investment objective is to replicate the benchmark MSCI World ex Switzerland Small Cap Total Return. Implementation via investment in Swiss Life Index Funds II (CH) Equity Global Small Cap ex Switzerland PF; contractual investment fund under Swiss law of the type "Other funds for traditional investments". There is no securities lending and there are no investments in securities recommended for exclusion by the Swiss Association for Responsible Investments ([www.svvk-asir.ch](http://www.svvk-asir.ch)).

### 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.
Investment Group	-2.68%	3.21%	10.84%	-	-	-	-	-
Benchmark	-2.62%	3.23%	10.91%	-	-	-	-	-

### Statistical information (annualised)

	1 year	3 years	5 years	10 years	Incep.
Investment Group volatility (in %)	-	-	-	-	17.72
Benchmark volatility (in %)	-	-	-	-	17.76
Tracking Error ex post (in %)	-	-	-	-	0.07
Information Ratio	-	-	-	-	-0.55
Sharpe Ratio	-	-	-	-	-0.01
Correlation	-	-	-	-	1.00
Beta	-	-	-	-	1.00
Jensen's alpha	-	-	-	-	-0.04
Maximum Drawdown (in %)	-	-	-	-	-21.83
Recovery Period (years)	-	-	-	-	-

### Performance

Insufficient history of data

### Product information

**Swiss security number:** 137660515  
**ISIN:** CH1376605155  
**LEI:** 254900CCBGYEX2MIC497  
**Bloomberg Code:** SLAISCP SW  
**Benchmark:** MSCI World ex Switzerland Small Cap Total Return  
**Currency:** CHF  
**Domicile:** Switzerland  
**Launch Date:** 15/10/2024  
**Initial subscription price:** 1000.00  
**End of financial year:** 30.09  
**Issuing/Redemption:** daily  
**Deadline:** 14:00 (T-1)  
**Antidilution provision:**  
Issuing / redemption commission accruing to the investment group in accordance with overview of conditions.  
**Asset Manager according to Swiss Life Best Select Invest Plus@:**  
Swiss Life Asset Management Ltd  
**External consultation:**  
PPCmetrics provide the following services:  
Advisory services relating to suitable mandate structure  
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:** 0.02%

**PM tranche:** Purchases in this tranche are only possible on the basis of a special agreement with Swiss Life Asset Management Ltd.

**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.

**Antidilution provision:** Overview of conditions available at: [www.swisslife.ch/investmentfoundation](http://www.swisslife.ch/investmentfoundation), "Legal documents" (changes possible at any time without prior notice).

**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.

**Tracking error ex ante:** The expected tracking error for the next 12 months corresponds to the 3 year ex post tracking error.

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### Main Positions

	Investment Group	Benchmark
COMFORT SYSTEMS USA INC	0.29%	0.28%
SOFI TECHNOLOGIES INC	0.27%	0.27%
TAPESTRY INC	0.26%	0.26%
CASEY'S GENERAL STORES INC	0.22%	0.22%
INSMED INC	0.22%	0.22%
US FOODS HOLDING CORP	0.22%	0.22%
FLEX LTD	0.22%	0.22%
CURTISS-WRIGHT CORP	0.21%	0.21%
GUIDEWIRE SOFTWARE INC	0.21%	0.21%
ASTERA LABS INC	0.20%	0.20%

### Portfolio structure by country/region

	Investment Group	Benchmark
United States	62.10%	62.09%
Japan	12.67%	12.71%
United Kingdom	4.77%	4.78%
Canada	3.73%	3.74%
Australia	3.64%	3.63%
Sweden	1.85%	1.85%
Germany	1.60%	1.61%
Israel	1.47%	1.47%
France	1.24%	1.25%
Italy	1.17%	1.22%
Norway	0.78%	0.77%
Singapore	0.75%	0.75%
Others	4.17%	4.13%
Liquidity	0.06%	-

### Portfolio structure by sector

	Investment Group	Benchmark
Industrials	20.89%	20.93%
Financials	16.06%	16.11%
Consumer Discretionary	12.74%	12.85%
Information Technology	11.37%	11.38%
Health Care	8.63%	8.58%
Real Estate	7.79%	7.74%
Materials	7.01%	7.04%
Consumer Staples	4.65%	4.64%
Energy	4.27%	4.26%
Communication Services	3.65%	3.61%
Utilities	2.89%	2.87%
Liquidity	0.06%	-

### Portfolio structure by currency

	Investment Group	Benchmark
USD	62.32%	62.38%
JPY	12.71%	12.71%
EUR	6.72%	6.75%
GBP	4.79%	4.78%
CAD	3.74%	3.74%
AUD	3.66%	3.63%
SEK	1.80%	1.80%
ILS	1.32%	1.31%
NOK	0.80%	0.79%
Others	2.15%	2.11%