

31 January 2024

# Swiss Life Investment Foundation

## Equities Switzerland Large Caps Indexed PM

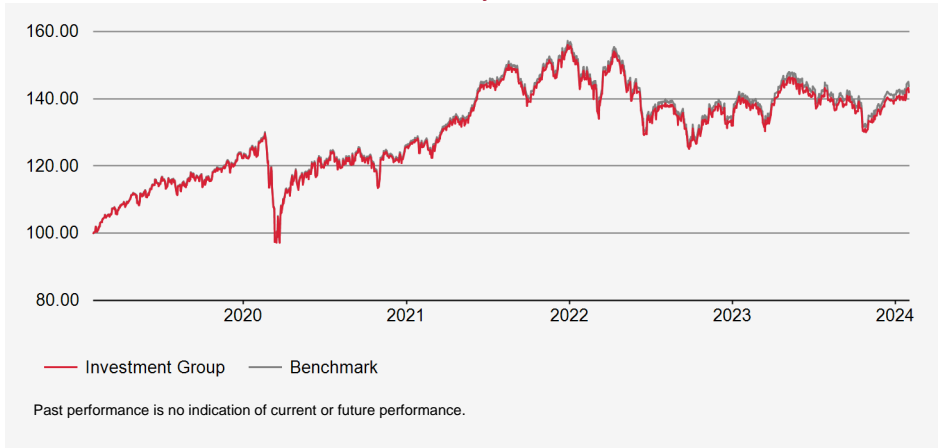


**Net Asset Value (NAV) in CHF (m): 462.24**  
**Net asset value per entitlement in CHF: 142.31**

### Investment Strategy

Investment in equity securities from companies that are tracked by the SPI 20. Indexed implementation, whereby the benchmark is fully replicated. Weighting per company may deviate by a maximum of +/- 0.5 percentage points from the benchmark weighting. Implementation with Swiss Life iFunds (CH) Equity Switzerland (CHF); investment funds under Swiss law in the category "Other funds for traditional investments".

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



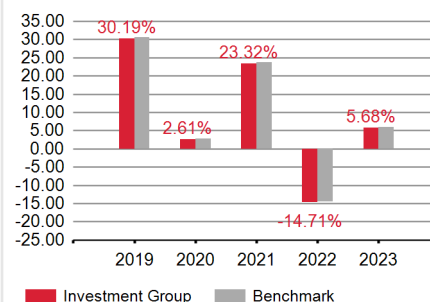
### Performance in reference currency

	Cumulative Performance				Annualised performance			
	YTD	1 month	3 months	1 year	3 years	5 years	10 years	Incep.
Investment Group	1.69%	1.69%	8.40%	2.37%	4.63%	7.25%	-	6.05%
Benchmark	1.72%	1.72%	8.49%	2.65%	4.90%	7.51%	-	6.30%

### Statistical information (annualised)

	1 year	3 years	5 years	10 years	Incep.
Investment Group volatility (in %)	9.72	12.93	12.28	-	12.57
Benchmark volatility (in %)	9.77	12.97	12.33	-	12.62
Tracking Error ex post (in %)	0.06	0.06	0.06	-	0.07
Information Ratio	-4.92	-4.58	-4.29	-	-3.84
Sharpe Ratio	0.09	0.33	0.58	-	0.49
Correlation	1.00	1.00	1.00	-	1.00
Beta	1.00	1.00	1.00	-	1.00
Jensen's alpha	-0.27	-0.25	-0.24	-	-0.23
Maximum Drawdown (in %)	-11.14	-19.80	-25.03	-	-25.03
Recovery Period (years)	-	-	1.00	-	1.00

### Performance



### Product information

**Swiss security number:** 39561886

**ISIN:** CH0395618868

**LEI:** 254900P0FZIREAGSUQ60

**Bloomberg Code:** SLASLPM SW

**Benchmark:** SPI 20 Total Return®

**Currency:** CHF

**Domicile:** Switzerland

**Launch Date:** 31/01/2018

**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®:**  
Pictet 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:** 0.20%

**ex post as at:** 30/09/2023 0.20%

**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.

**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.

# Swiss Life Investment Foundation

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### Portfolio structure by sector

	Investment Group	Benchmark
Healthcare	36.38%	36.40%
Consumer Goods	27.46%	27.47%
Financials	17.96%	17.97%
Industrials	13.71%	13.72%
Basic Materials	2.37%	2.37%
Telecommunications	1.08%	1.08%
Technology	0.98%	0.98%
Consumer services	-	-
Oil & Gas	-	-
Utilities	-	-
Liquidity	0.05%	-

### Biggest holdings

	Investment Group	Benchmark
NESTLE SA-REG	21.73%	21.74%
NOVARTIS AG-REG	15.61%	15.61%
ROCHE HOLDING AG-GENUSSCHEIN	14.34%	14.34%
UBS GROUP AG-REG	6.56%	6.57%
CIE FINANCIERE RICHEMONT-REG	5.73%	5.73%
ZURICH INSURANCE GROUP AG	5.31%	5.31%
ABB LTD-REG	4.90%	4.90%
SIKA AG	3.18%	3.18%
HOLCIM LTD	2.90%	2.90%
ALCON INC	2.70%	2.70%

### Portfolio structure according to size of company

	Investment Group		Benchmark	
	Percentage	Number	Percentage	Number
Large companies	96.49%	17	96.54%	17
Medium companies	3.46%	3	3.46%	3
Small companies	-	-	-	-
Liquidity	0.05%	-	-	-