

31 January 2024

# Swiss Life Investment Foundation

## Equities Switzerland Small & Mid Caps PM

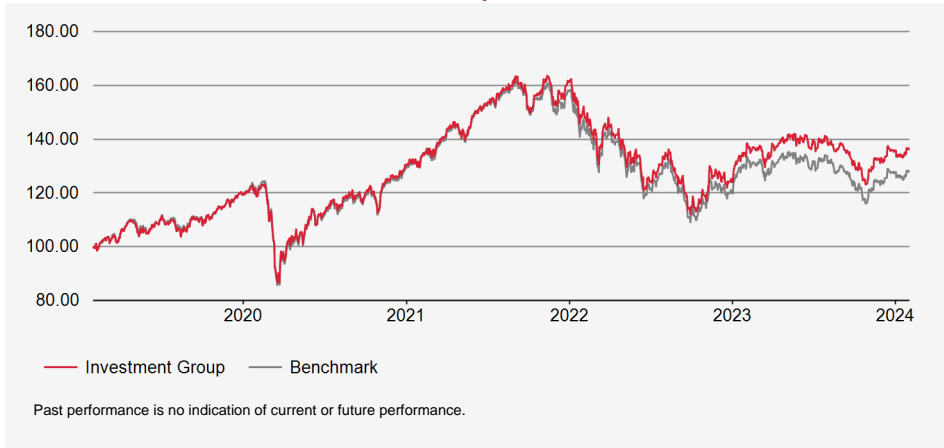


**Net Asset Value (NAV) in CHF (m): 117.91**  
**Net asset value per entitlement in CHF: 121.44**

### Investment Strategy

Investment in equity securities from companies that are tracked by the Swiss Performance Index Extra. Active sector and securities selection. Company limitation: 5% (exception: if represented in the benchmark, max. 5% points above the benchmark weighting). Implementation via investment in Swiss Life iFunds (CH) 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)



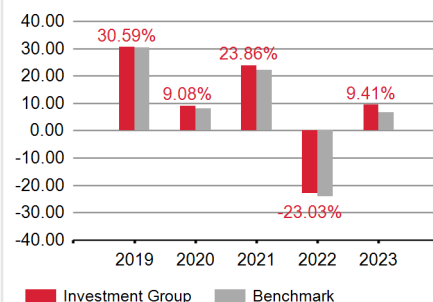
### Performance in reference currency

	Cumulative Performance				Annualised performance			
	YTD	1 month	3 months	1 year	3 years	5 years	10 years	Incep.
Investment Group	0.28%	0.28%	8.91%	1.96%	1.60%	6.36%	-	3.29%
Benchmark	0.09%	0.09%	8.56%	-0.89%	-0.42%	5.03%	-	2.06%

### Statistical information (annualised)

	1 year	3 years	5 years	10 years	Incep.
Investment Group volatility (in %)	10.82	15.62	15.84	-	16.02
Benchmark volatility (in %)	10.70	15.41	15.96	-	15.99
Tracking Error ex post (in %)	2.09	1.72	1.65	-	1.61
Information Ratio	1.36	1.17	0.80	-	0.77
Sharpe Ratio	0.04	0.08	0.40	-	0.22
Correlation	0.98	0.99	0.99	-	0.99
Beta	0.99	1.01	0.99	-	1.00
Jensen's alpha	2.83	2.02	1.40	-	1.24
Maximum Drawdown (in %)	-13.22	-31.46	-31.46	-	-31.46
Recovery Period (years)	-	-	-	-	-

### Performance



### Product information

**Swiss security number:** 39561897  
**ISIN:** CH0395618975  
**LEI:** 254900QGENUS1GIJ4549  
**Bloomberg Code:** SWLSMPM SW  
**Benchmark:** SPI Extra TR Index (CHF)  
**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®:** Privatbank Von Graffenried AG

**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:** 0.72%

**ex post as at:** 30/09/2023 0.72%

**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.

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### Portfolio structure by sector

	Investment Group	Benchmark
Industrials	35.28%	32.17%
Healthcare	17.54%	17.17%
Financials	14.81%	23.41%
Consumer Goods	14.47%	14.25%
Technology	5.63%	4.88%
Consumer services	2.70%	3.59%
Basic Materials	2.08%	2.81%
Utilities	1.75%	1.10%
Oil & Gas	-	-
Telecommunications	-	0.62%
Liquidity	5.73%	-

### Biggest holdings

	Investment Group	Benchmark
LINDT & SPRÜNGLI	6.41%	3.74%
STRAUMANN HOLDING AG	5.76%	5.04%
SGS SA	4.62%	4.08%
SANDOZ GROUP AG	4.51%	4.32%
VAT GROUP AG	4.40%	3.68%
SCHINDLER HOLDING AG	4.03%	2.96%
JULIUS BAER GROUP LTD	3.83%	3.28%
BALOISE HOLDING AG	2.94%	2.13%
SIG GROUP AG	2.93%	2.12%
GALENICA AG	2.70%	1.28%

### Portfolio structure according to size of company

	Investment Group		Benchmark	
	Percentage	Number	Percentage	Number
Large companies	16.68%	4	13.43%	3
Medium companies	75.45%	44	77.39%	77
Small companies	2.14%	3	9.18%	113
Liquidity	5.73%	-	-	-