

# **Latest research findings: Swiss institutional investors and their allocations**

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hedge.funds world  
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# 1. Survey characteristics (I)

- **Quarterly**
- **Internet-based survey**
- **Website : [www.institutionalsurvey.ch](http://www.institutionalsurvey.ch)**
- **Organisation : Lusenti Partners LLC**
- **Sponsor : Credit Suisse Asset Management (CSAM)**
- **Quarterly Focus, 30.6.2004 : Alternative investments**
- **Participants: Swiss institutional investors**

# 1. Survey characteristics (II)

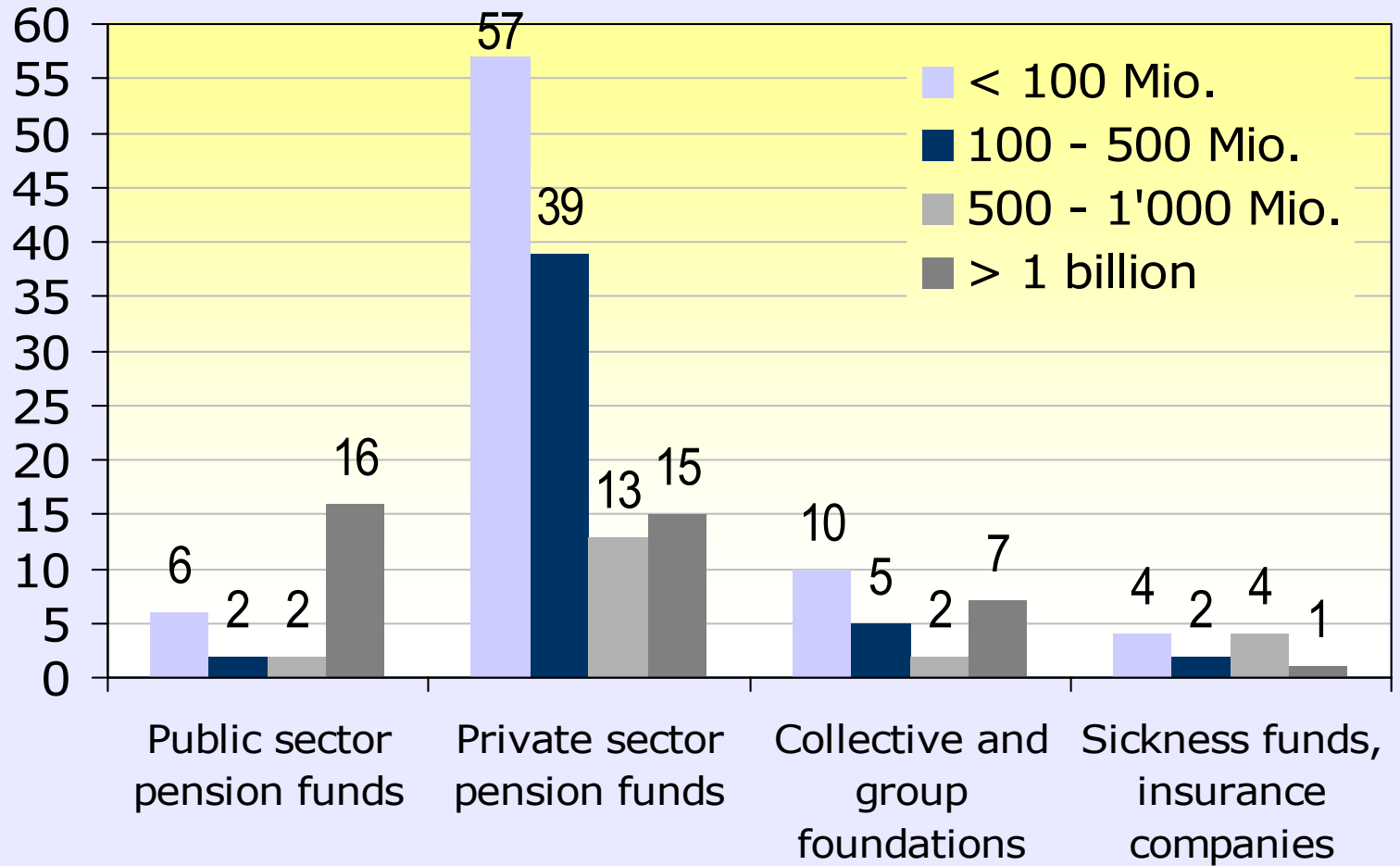
- **Number of participants : 202**
- **Total assets : CHF 183,52 BILLIONS**
- **4 total asset categories (in millions CHF)**
  - x < 100 = small institutions
  - 100 < X < 500 = small medium-sized institutions
  - 500 < X < 1000 = large medium-sized institutions
  - X > 1000 = large institutions
- **Categories of institutions**
  - Public sector pension funds
  - Private sector pension funds
  - Collective and group foundations, other foundations
  - Sickness funds, insurance companies, other institutions

**Survey results (in German and French) can be downloaded from the survey website:**

**[www.institutionalsurvey.ch](http://www.institutionalsurvey.ch)**

# Diagram 1: Participants' distribution by category of institutions (4) and total assets classes (4)

Number of institutional investors

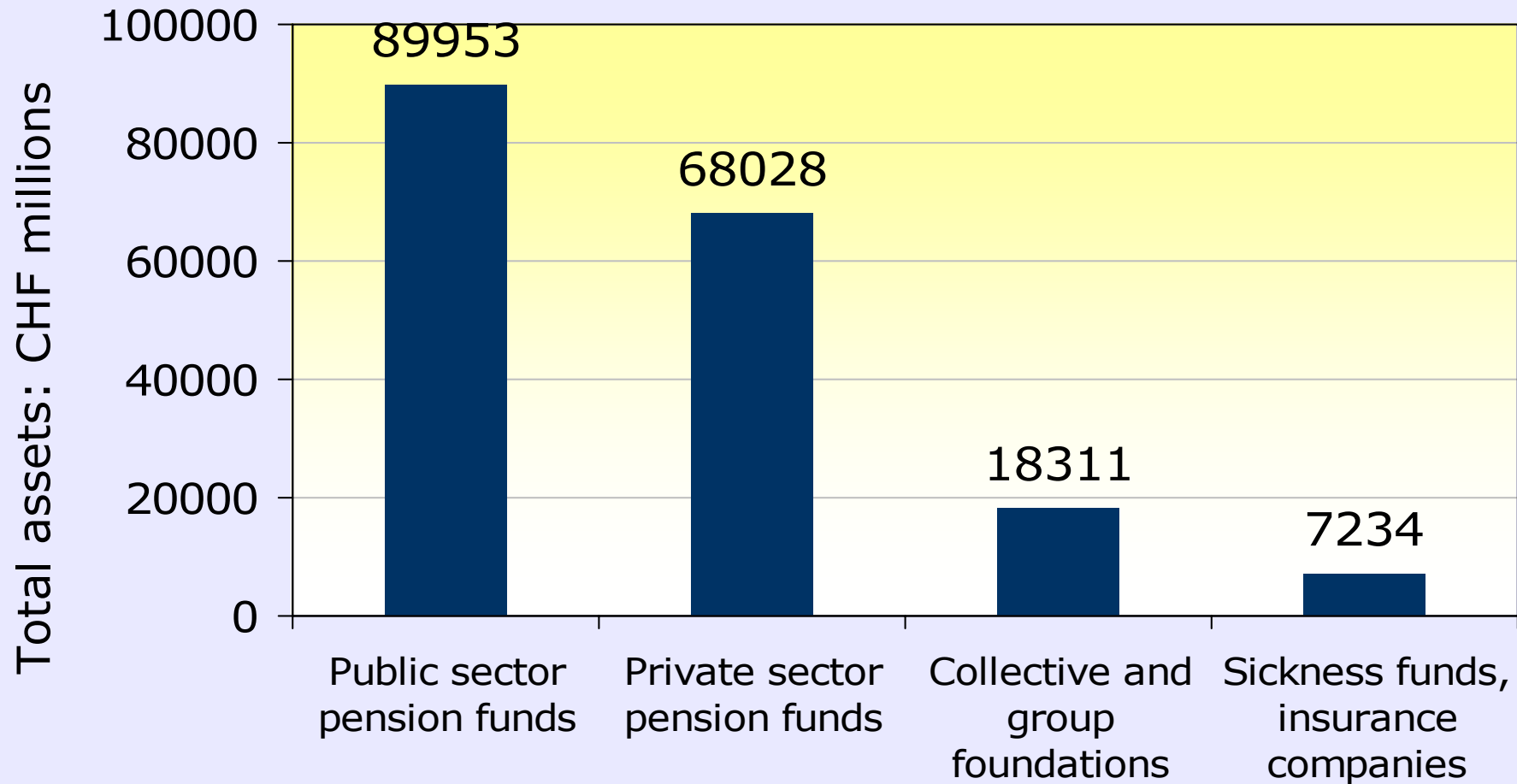


date: 30.6.2004

## 2. Distribution by categories of institutions (4)

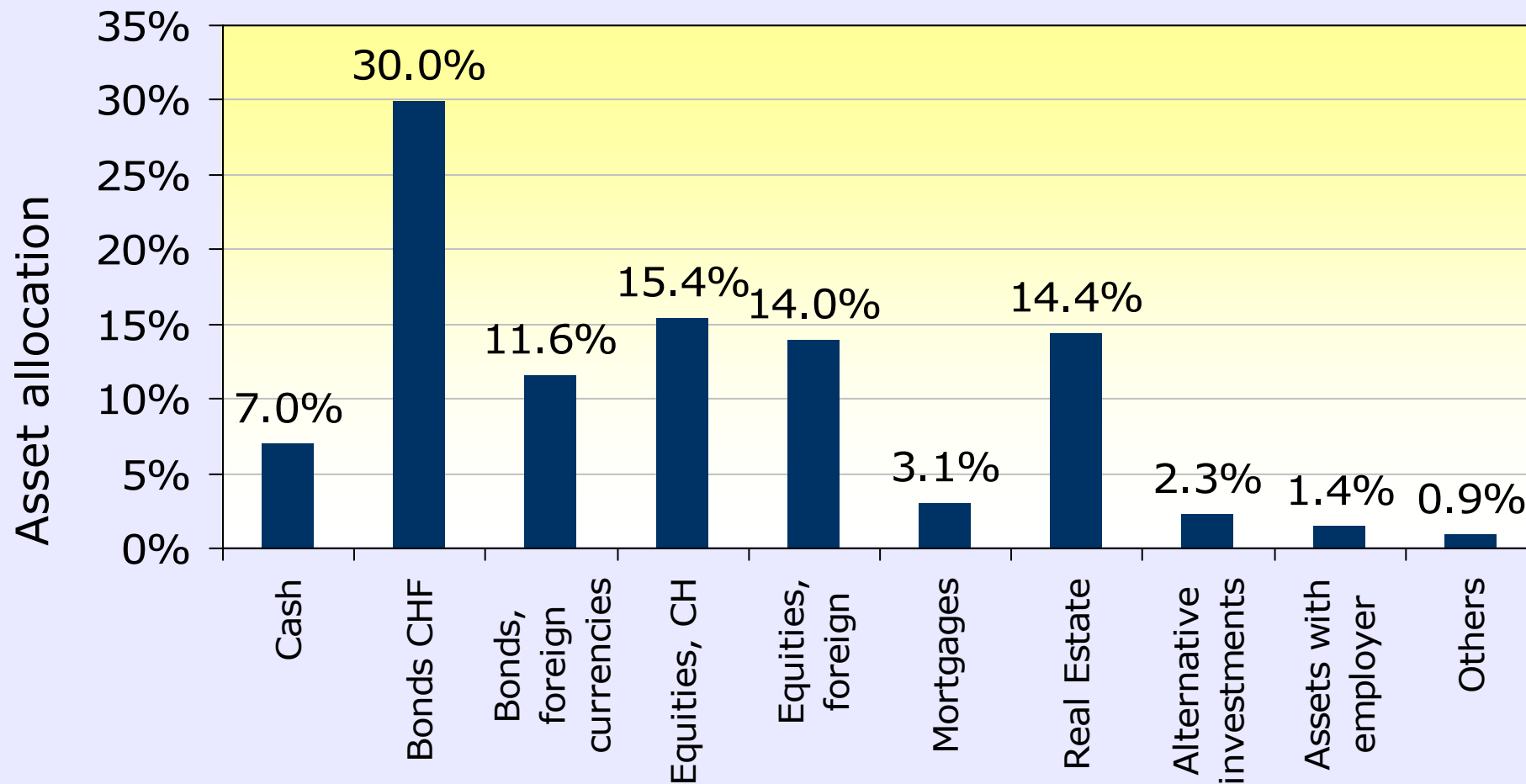
	Number	%	Cumulated %
Public sector pension funds	28	13.9	13.9
Private sector pension funds	135	66.8	80.7
Collective and group foundations	28	13.9	94.6
Sickness funds, insurance companies	11	5.4	100.0
Total	202	100.0	100.0

# Diagram 2: Participants' total assets by category of institutions (4), in millions CHF



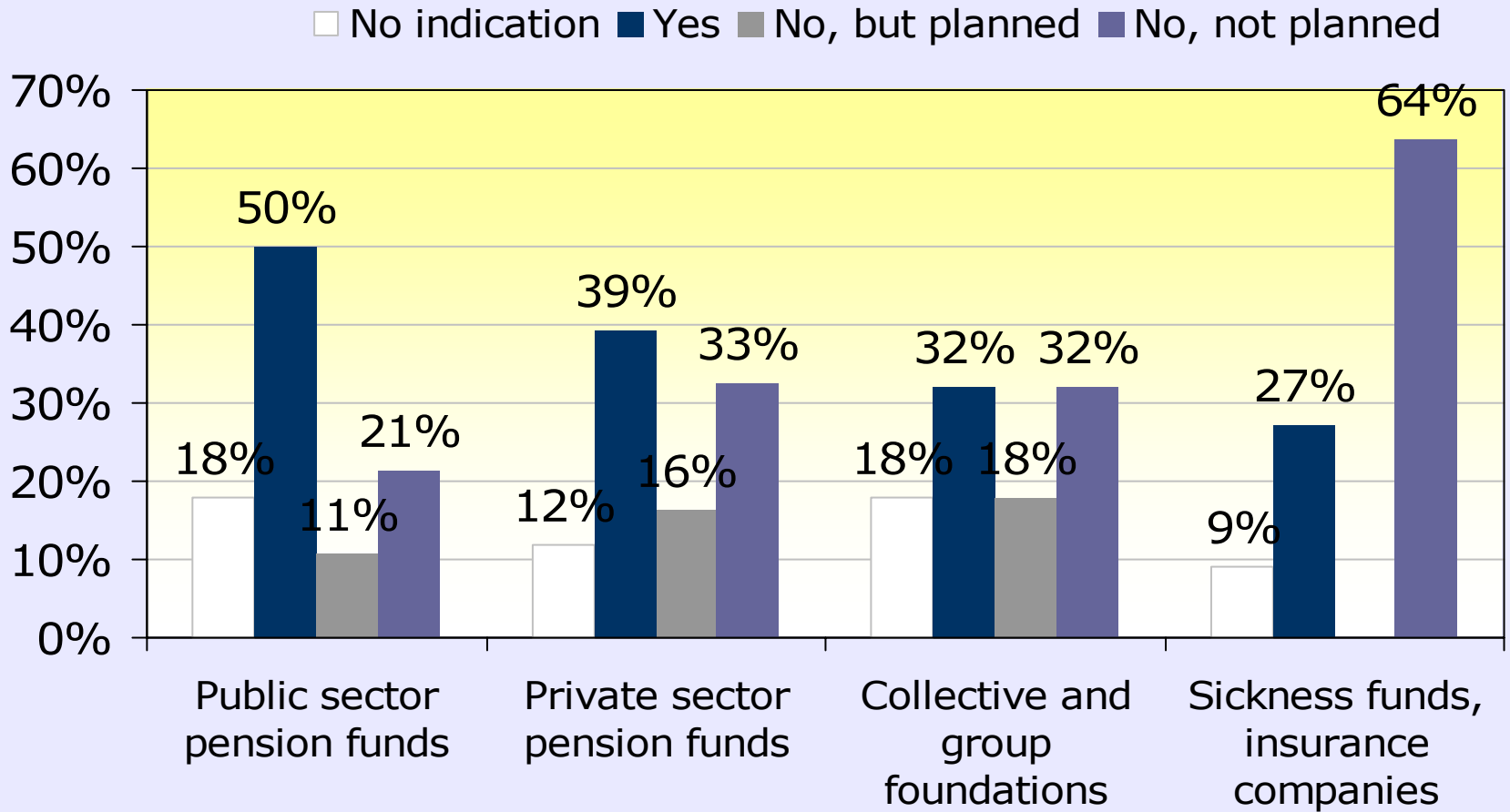
date: 30.6.2004

# Diagram 3: Swiss institutional investors average asset allocation, in %



date: 30.06.2004

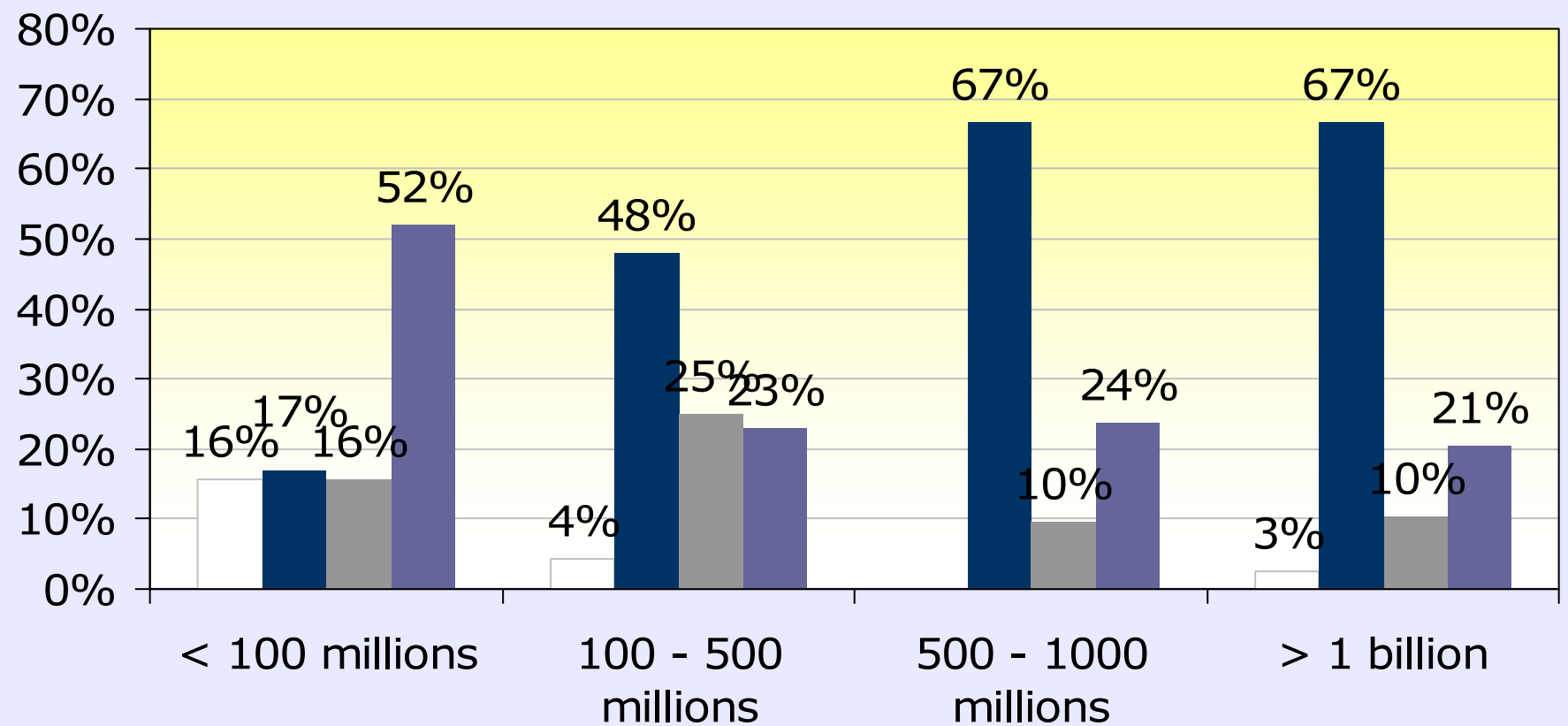
# Diagram 4: Swiss institutions who do not, already do or plan to invest in alternative asset classes, by type of institutions, in %



date: 30.06.2004

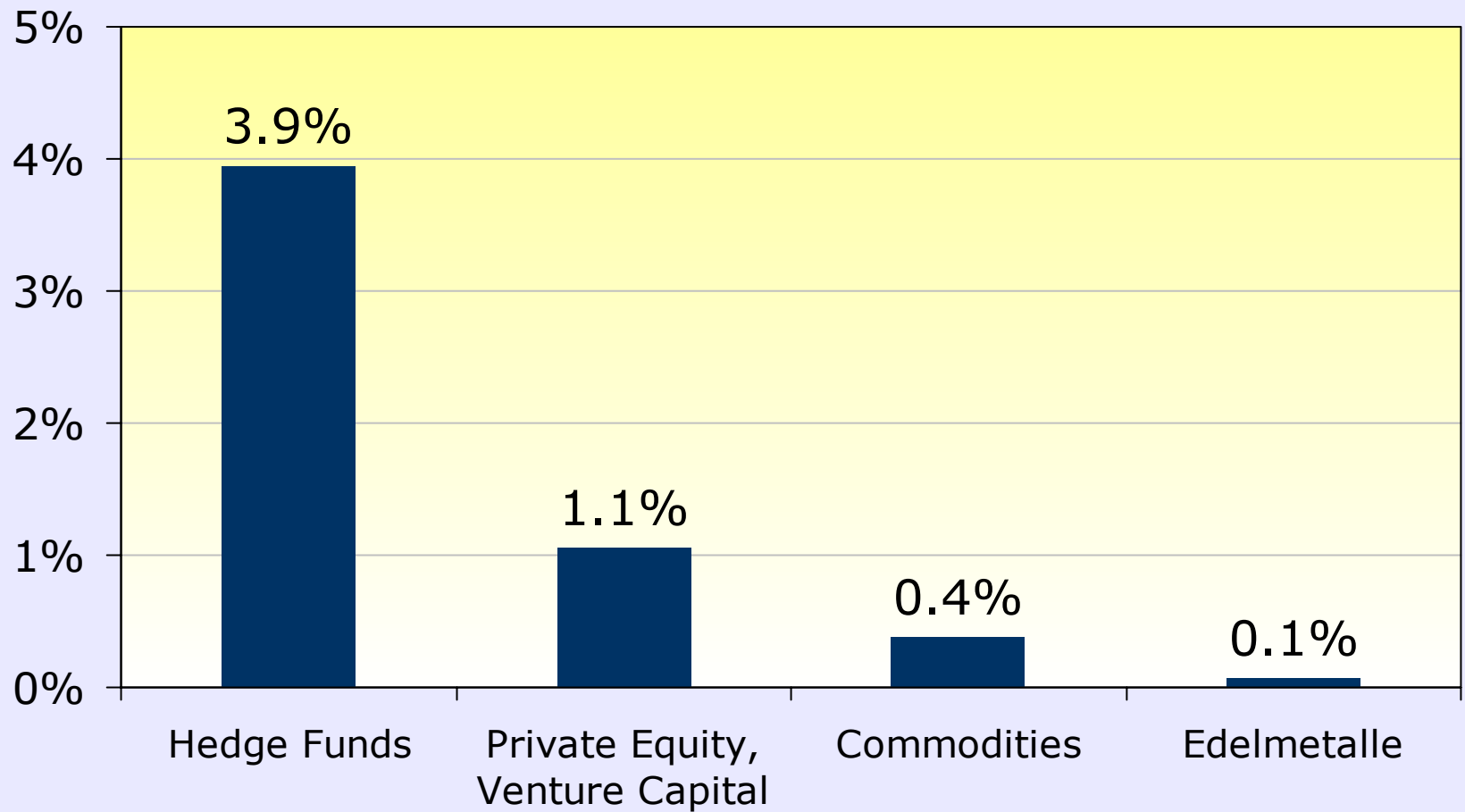
# Diagram 5 : Swiss institutions who do not, already do or plan to invest in alternative asset classes, by assets size, in %

Legend: □ No indication ■ Yes ■ No, but planned ■ No, not planned



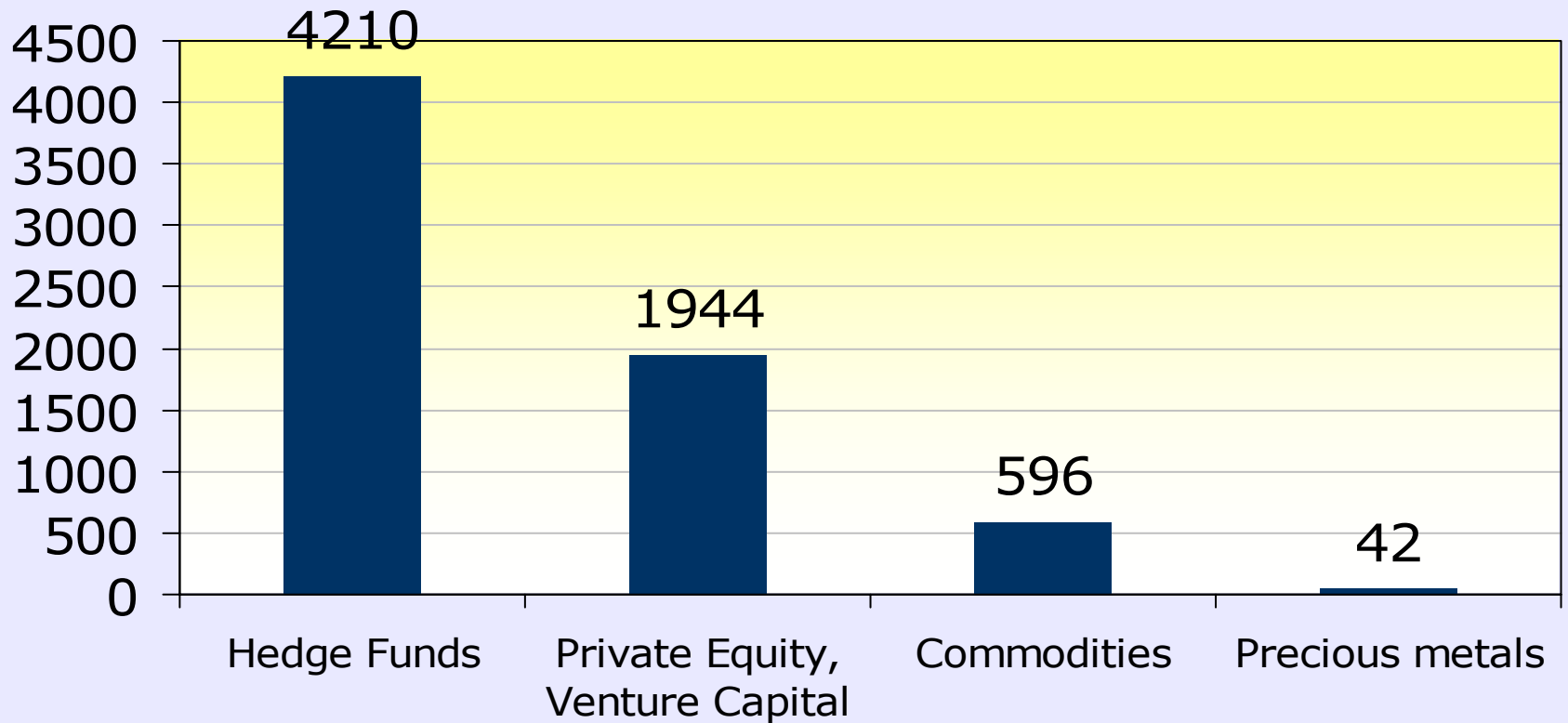
date: 30.06.2004

# Diagram 6: Relative importance of alternative asset classes, in % (only institutions who invest in alternative investments)



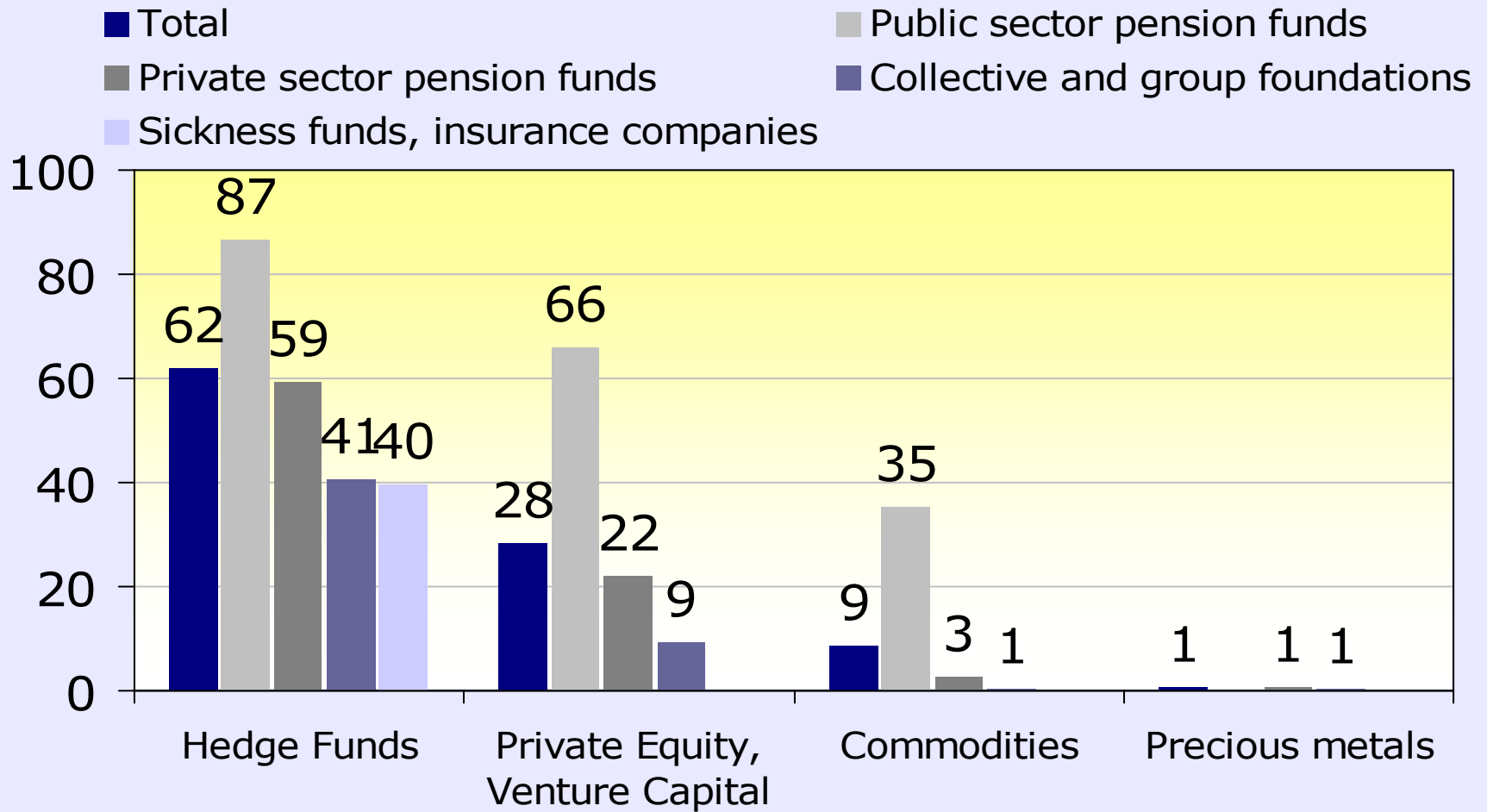
date : 30.06.2004

# Diagram 7: Total investments in alternative asset classes, in millions CHF



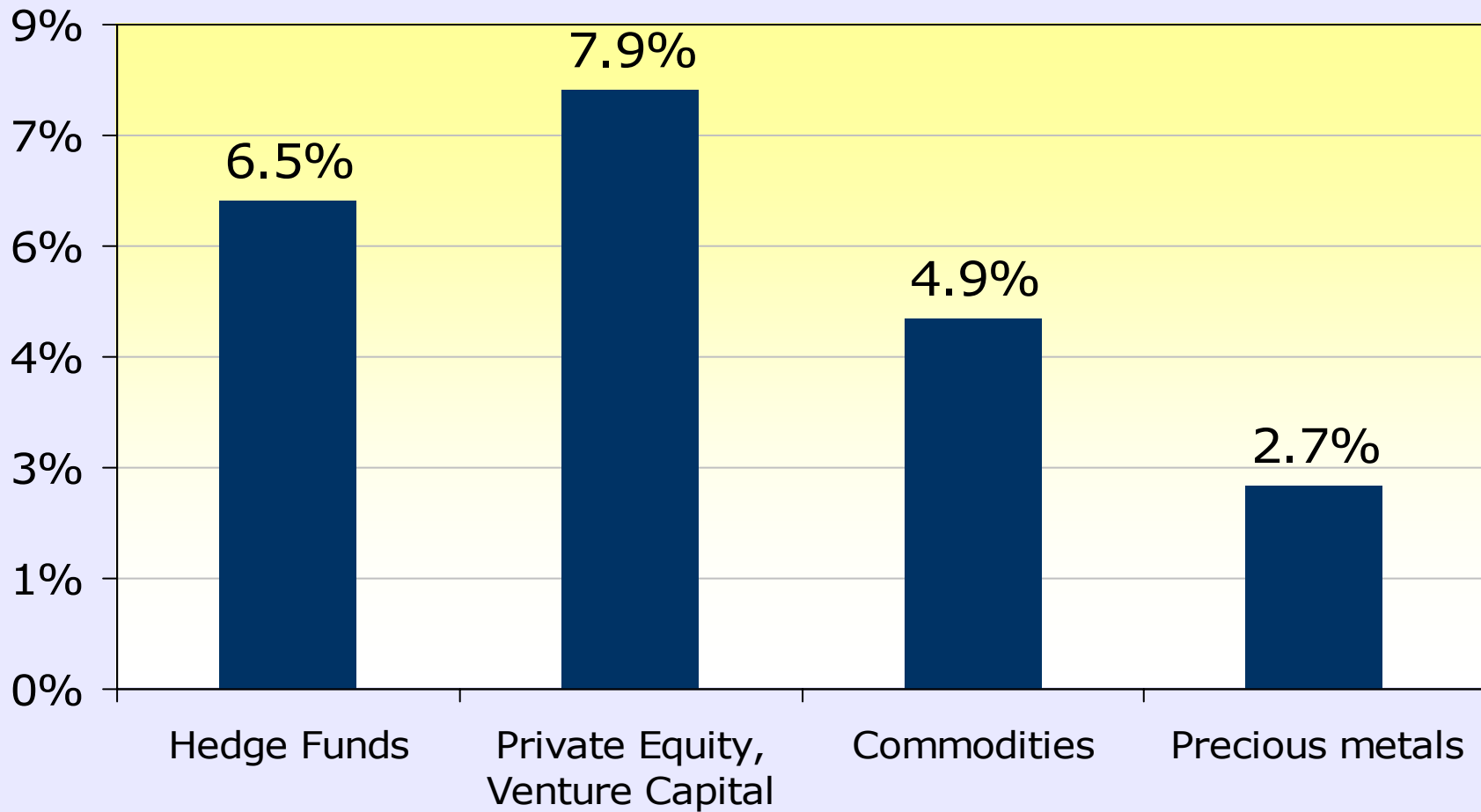
date : 30.06.2004

# Diagram 8: Average alternative investments, in million CHF, by asset class and by category of institutions



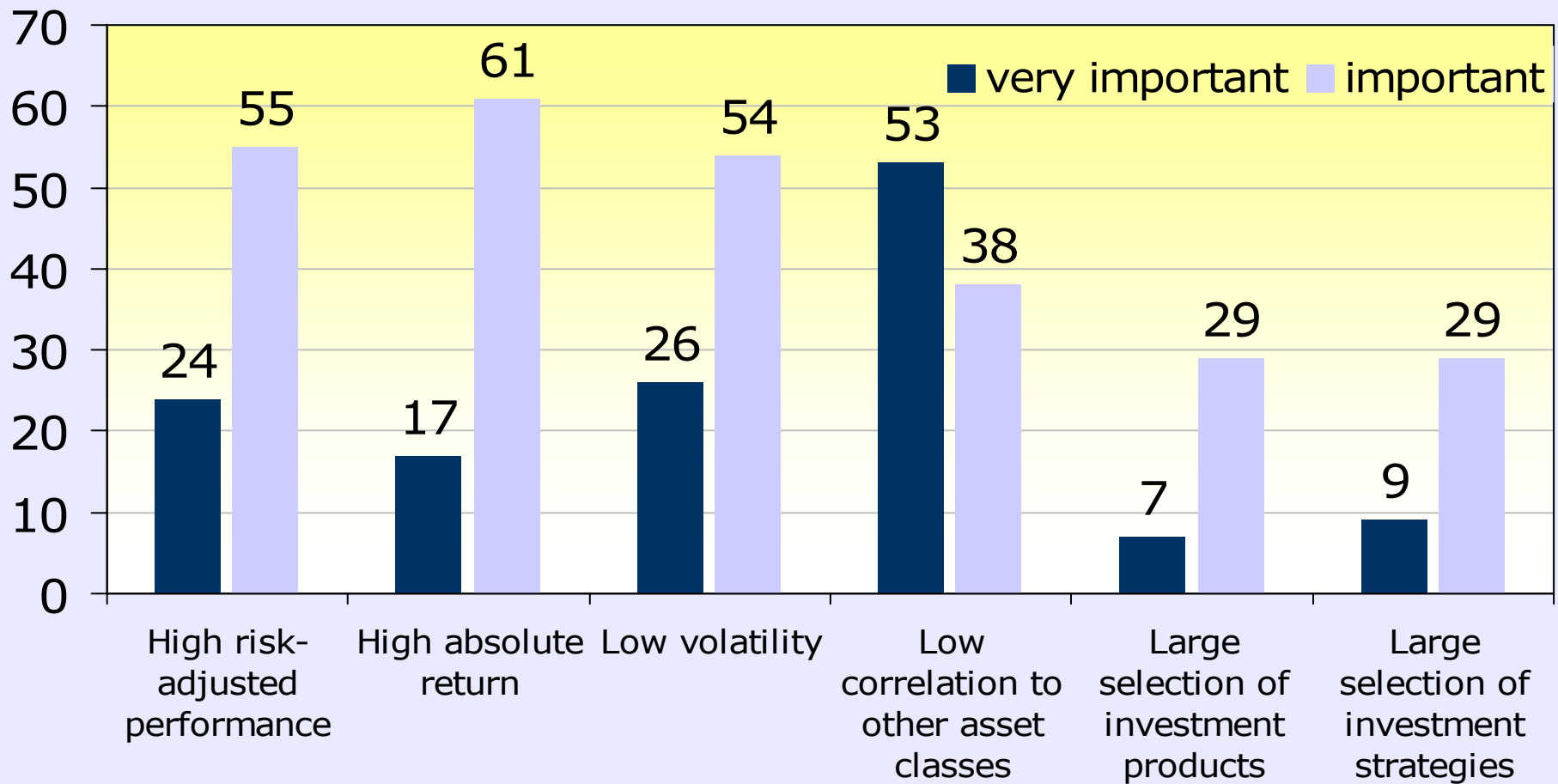
date: 30.06.2004

# Diagram 9: Expected annual performance, in % and by asset class



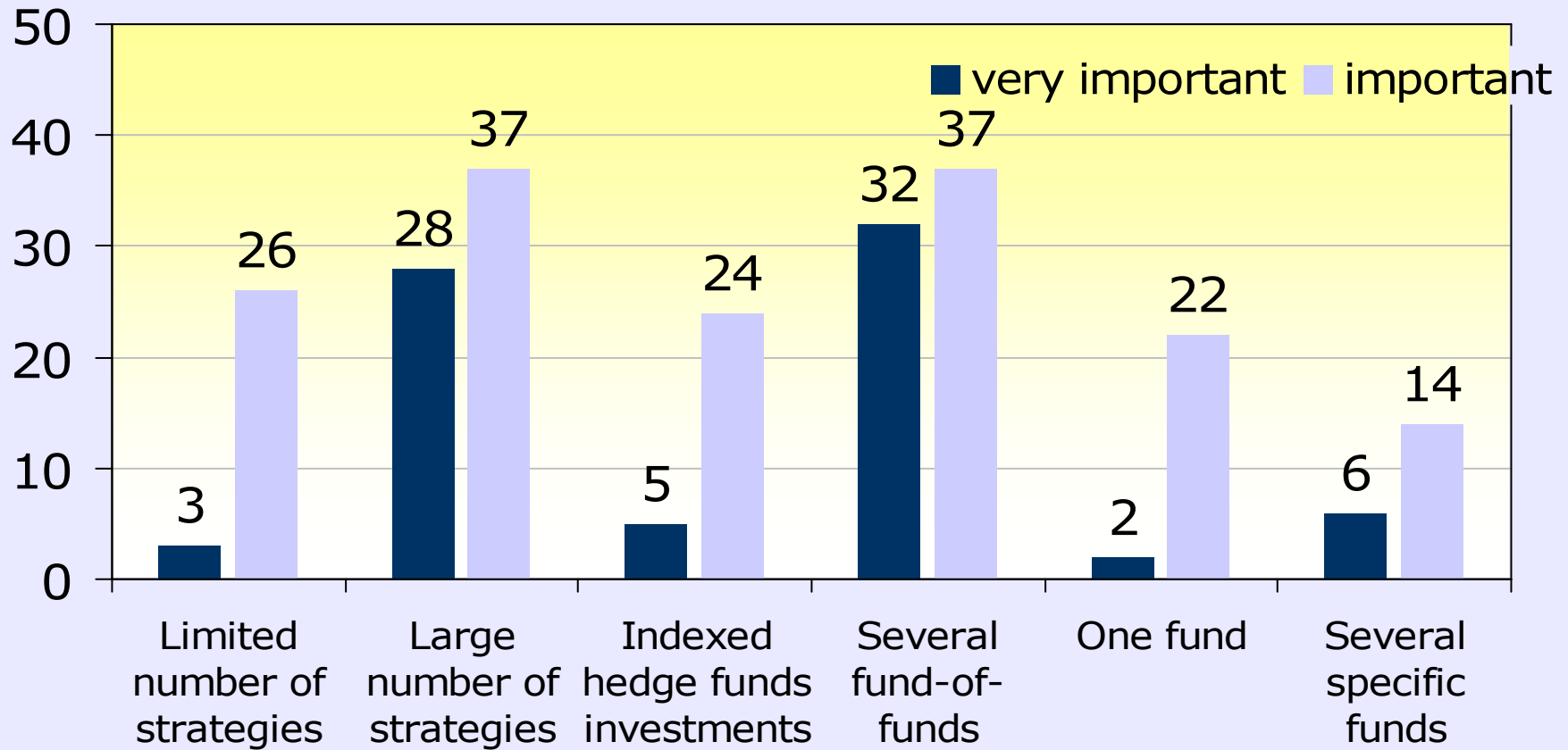
years period (30.06.2004 to 30.06.2009)

# Diagram 10: Reasons for investing in alternative asset classes



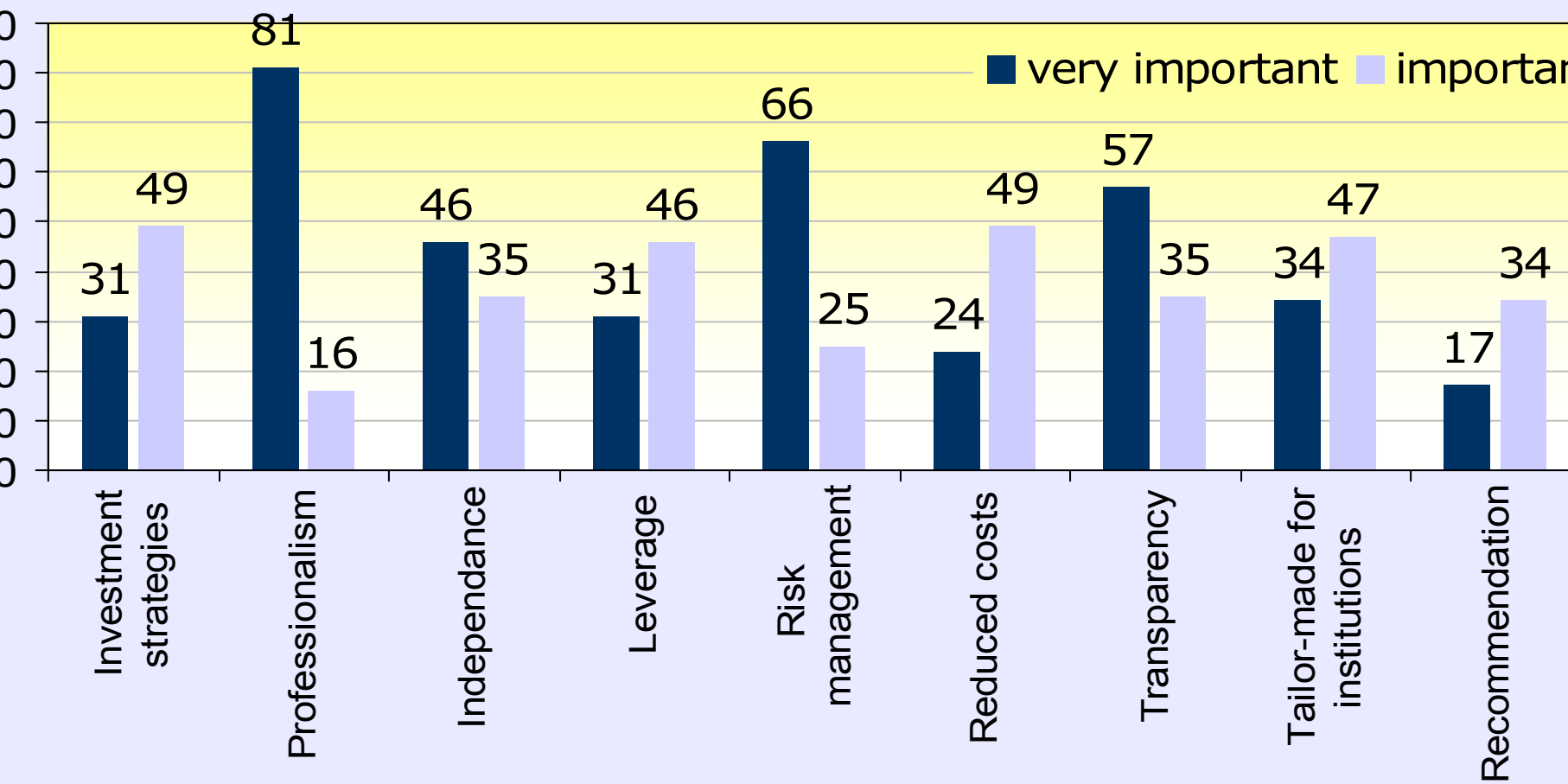
date: 30.06.2004

# Diagram 11: Hedge Funds, Investment forms and strategies



date: 30.06.2004

# Diagram 12: Hedge funds, criteria for selecting managers



date: 30.06.2004

# Quarterly updates on Swiss institutional investors:

- **Performance, asset allocation**
- **Quarterly Focus**

**[www.institutionalsurvey.ch](http://www.institutionalsurvey.ch)**