

31 March 2025

Swiss Life Investment Foundation Equities Switzerland Protect Flex

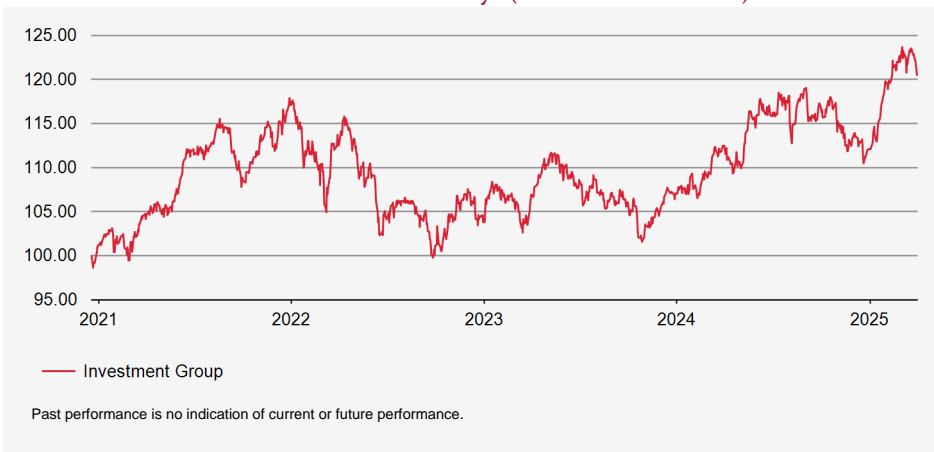


Net Asset Value (NAV) in CHF (m): 107.45
Net asset value per entitlement in CHF: 120.51

Investment Strategy

SMI-indexed investment strategy with actively managed option hedging strategy. The investment universe of the investment group comprises companies from the SMI; weighted by market capitalisation. Investments may take the form of participation securities, collective investments or derivative instruments. The additional use of a hedging strategy involving options has the effect of reducing price losses in the event of heavily falling markets and limiting upside potential in the event of sharply rising market. Depending on market assessment, the sale of the put option and/or of the call option may be waived. Implementation via investment in SLF (CH) Equity Switzerland Protect Enhanced.

Evolution in reference currency (base value 100)



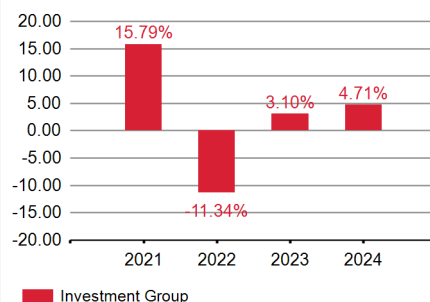
Performance in reference currency

	Cumulative Performance				Annualised performance			
	YTD	1 month	3 months	1 year	3 years	5 years	10 years	Incep.
Investment Group	7.50%	-1.54%	7.50%	7.13%	2.31%	-	-	4.45%

Statistical information (annualised)

	1 year	3 years	5 years	10 years	Incep.
Investment Group volatility (in %)	9.96	9.05	-	-	9.18
Sharpe Ratio	0.59	0.15	-	-	0.42
Maximum Drawdown (in %)	-7.17	-13.83	-	-	-15.35
Recovery Period (years)	0.11	1.64	-	-	1.79

Performance



Product information

Swiss security number: 58002332

ISIN: CH0580023320

LEI: 254900ZUTROYHLYQ4E86

Bloomberg Code: SLASPCF SW

Currency: CHF

Domicile: Switzerland

Launch Date: 18/12/2020

Initial subscription price: 100.00

End of financial year: 30.09

Issuing/Redemption: daily

Deadline: 13.00

Antidilution provision:

Issuing / redemption commission accruing to the investment group in accordance with overview of conditions.

Distribution policy: Profit retention

Asset Manager according to:

Swiss Life Asset Management Ltd

Price listings: Bloomberg: ASSL
www.swisslife.ch/investmentfoundation

Total expense ratio TER KGAST

ex ante: 0.43%

ex post as at: 30/09/2024 0.45%

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, "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.

Swiss Life Investment Foundation

Equities Switzerland Protect Flex



Portfolio structure by sector

	Investment Group
Health Care	34.98%
Financials	19.09%
Consumer Staples	14.45%
Materials	8.10%
Industrials	7.20%
Equity index future	6.62%
Consumer Discretionary	5.76%
Communication Services	0.91%
Information Technology	0.85%
Liquidity	2.04%

Main Positions

	Investment Group
NESTLE SA-REG	14.45%
ROCHE HOLDING AG-GENUSSCHEIN	14.30%
NOVARTIS AG-REG	14.05%
ZURICH INSURANCE GROUP AG	6.31%
UBS GROUP AG-REG	6.09%
CIE FINANCIERE RICHEMO-A REG	5.76%
ABB LTD-REG	5.12%
HOLCIM LTD	3.59%
SWISS RE AG	3.05%
ALCON INC	2.91%