

31 March 2025

Swiss Life Investment Foundation Real Estate Funds Switzerland Indexed

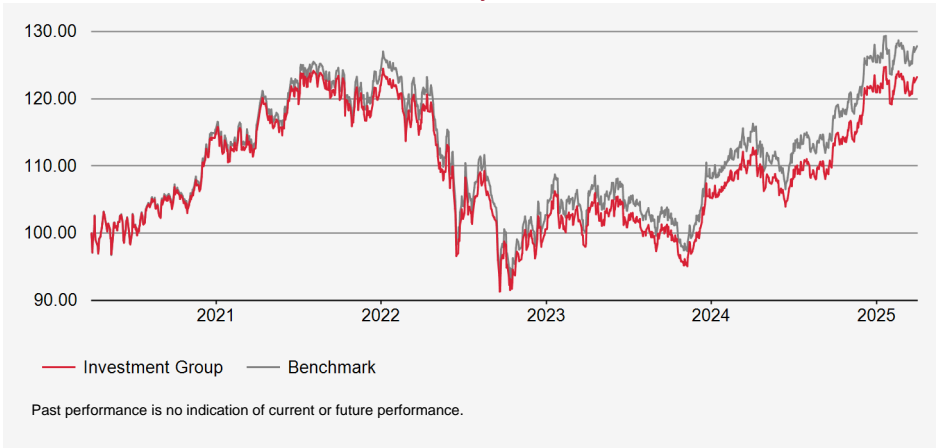


Net Asset Value (NAV) in CHF (m): 457.57
Net asset value per entitlement in CHF: 184.71

Investment Strategy

The investment group invests in real estate investment funds which are under Swiss law, denominated in Swiss francs and invests exclusively in Swiss properties. The investment group is managed using an indexed approach. The investment objective is to replicate the benchmark SXI Real Estate® Funds Broad Total Return. Implementation via investment in Swiss Life Index Funds III (CH) Real Estate Switzerland.

Evolution in reference currency (base value 100)



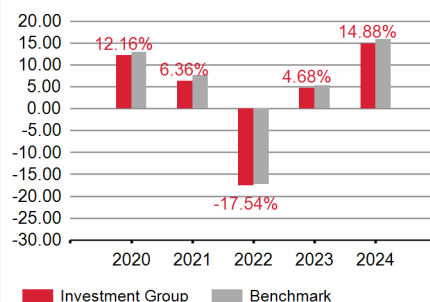
Performance in reference currency

	Cumulative Performance				Annualised performance			
	YTD	1 month	3 months	1 year	3 years	5 years	10 years	Incep.
Investment Group	1.87%	-0.08%	1.87%	10.39%	1.91%	4.27%	3.83%	4.45%
Benchmark	1.92%	-0.06%	1.92%	11.05%	2.47%	5.03%	4.68%	5.28%

Statistical information (annualised)

	1 year	3 years	5 years	10 years	Incep.
Investment Group volatility (in %)	7.79	9.75	9.58	8.82	8.27
Benchmark volatility (in %)	8.02	10.03	9.85	9.08	8.53
Tracking Error ex post (in %)	0.55	0.41	0.44	0.46	0.49
Information Ratio	-1.19	-1.36	-1.74	-1.83	-1.70
Sharpe Ratio	1.14	0.10	0.41	0.46	0.55
Correlation	1.00	1.00	1.00	1.00	1.00
Beta	0.97	0.97	0.97	0.97	0.97
Jensen's alpha	-0.35	-0.51	-0.63	-0.70	-0.66
Maximum Drawdown (in %)	-7.79	-24.30	-26.64	-26.64	-26.64
Recovery Period (years)	0.29	2.21	2.33	2.33	2.33

Performance



Product information

Swiss security number: 12468379
ISIN: CH0124683795
LEI: 254900VB5XEQLYLQJ518
Bloomberg Code: SWLIMSC SW
Benchmark: SXI Real Estate® Funds Broad Total Return
Currency: CHF
Domicile: Switzerland
Launch Date: 28/02/2011
Initial subscription price: 1000.00
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
Swiss Life Asset Management Ltd

External consultation:
PPCmetrics provides the following services within the homogeneous investment groups: 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

Total expense ratio TER KGAST

ex ante: 0.98%

ex post as at: 30/09/2024 1.12%

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.

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Biggest holdings

UBS PRPRTY FD SW MIXD SIMA	16.07%
UBS CH PROP FND-SWI RES SIAT	5.64%
UBS PRPRTY FD SW RESIDTL ANF	4.88%
UBS CH PROP-DIR LIV PLUS-CHF	4.49%
UBS CH PROP-DIRECT GREEN PRO	3.90%
SWISS L REF CH ESG SWISS PRO	3.79%
ED DE ROTHSCHILD REAL ESTATE	3.76%
IMMOFONDS	3.31%
LA FONCIERE	3.16%
UBS PRPRTY FD LEMAN RESD FON	3.08%