

31 July 2025

Swiss Life Investment Foundation

Equity Global Protect Flex PM (CHF hedged)

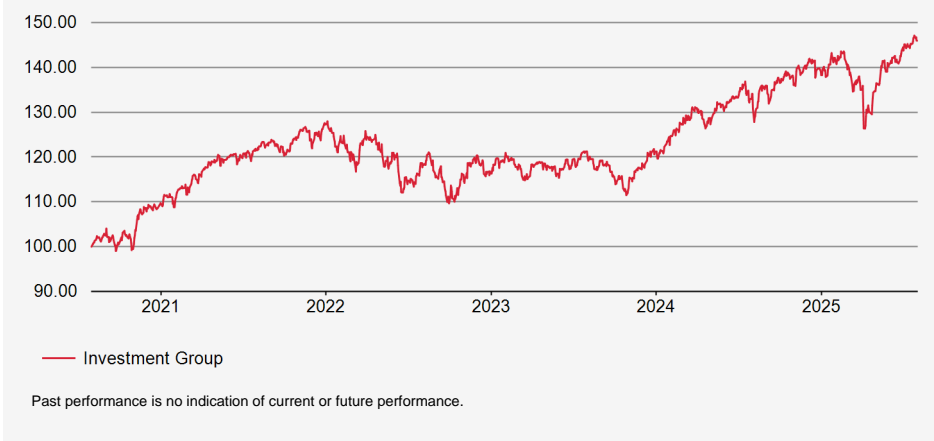


Net Asset Value (NAV) in CHF (m): 460.02
Net asset value per entitlement in CHF: 170.97

Investment Strategy

Rule-based active equity strategy with complementary hedging strategy. The investment universe of the investment group comprises companies from the main foreign stock market indices (in particular S&P 500, EuroStoxx 50, FTSE 100 and Nikkei 225) as well as the SMI; weighted by market capitalisation. Foreign currency risks are at least 90 % hedged against Swiss francs. 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 markets ("put/spread collar"). 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 Global Protect (CHF hedged).

Evolution in reference currency (base value 100)



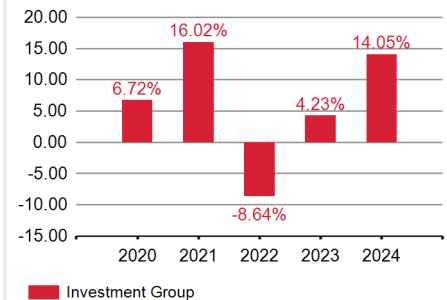
Performance in reference currency

	Cumulative Performance				Annualised performance			
	YTD	1 month	3 months	1 year	3 years	5 years	10 years	Incep.
Investment Group	5.55%	1.03%	8.33%	8.85%	7.13%	7.85%	-	5.96%

Statistical information (annualised)

	1 year	3 years	5 years	10 years	Incep.
Investment Group volatility (in %)	8.01	9.50	9.77	-	8.44
Sharpe Ratio	0.99	0.62	0.74	-	0.70
Maximum Drawdown (in %)	-12.00	-12.00	-14.29	-	-15.96
Recovery Period (years)	0.22	0.22	1.42	-	0.63

Performance



Product information

Swiss security number: 31954200

ISIN: CH0319542004

LEI: 254900LUAQC3MC0MWL48

Bloomberg Code: SLAGCPM SW

Currency: CHF

Domicile: Switzerland

Launch Date: 29/04/2016

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.

Asset Manager according to:

Swiss Life Asset Management Ltd

Price listings: Bloomberg: ASSL

www.swisslife.ch/investmentfoundation

Total expense ratio TER KGAST

ex ante: 0.14%

ex post as at: 30/09/2024 0.15%

PM tranche: Purchases in this tranche are only possible on the basis of a special agreement with Swiss Life Asset Management Ltd.

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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Portfolio structure by sector

	Investment Group
Information Technology	16.73%
Financials	14.87%
Industrials	11.84%
Health Care	11.20%
Consumer Discretionary	7.77%
Consumer Staples	7.17%
Utilities	5.74%
Communication Services	5.27%
Real Estate	3.24%
Energy	3.22%
Equity index future	3.20%
Materials	2.75%
Liquidity	7.00%

Main Positions

	Investment Group
WALMART INC	0.82%
AMPHENOL CORP-CL A	0.80%
INTL BUSINESS MACHINES CORP	0.80%
CONSOLIDATED EDISON INC	0.78%
MICROSOFT CORP	0.73%
CHUBB LTD	0.70%
CISCO SYSTEMS INC	0.70%
REPUBLIC SERVICES INC	0.64%
AUTOZONE INC	0.63%
WASTE CONNECTIONS INC	0.62%

Portfolio structure by country/region

	Investment Group
USA and Canada	65.53%
European Region (EUR)	10.79%
Asian Pacific Region	7.53%
European Region (Ex EUR)	5.51%
Equity index future	3.20%
Emerging Markets America	0.44%
Liquidity	7.00%

Disclaimer: This publication is not intended as a solicitation or recommendation to buy or sell investment instruments but only serves to provide information. All documents which form the legal basis for any investment decision can be obtained free of charge from the Swiss Life Investment Foundation, c/o Swiss Life Ltd, P.O. Box, 8022 Zurich, tel. 043 547 71 11 and at www.swisslife.ch/anlagestiftung. The circle of investors is limited to 2nd and 3rd pillar institutions and other tax-exempt institutions domiciled in Switzerland, set up for the purposes of occupational provisions and persons who administer collective investments for these institutions who are supervised by the Swiss Financial Market Supervisory Authority FINMA and exclusively invest funds for these institutions with the foundation. In addition, the aforementioned investors must have entered into a special agreement with Swiss Life Asset Management SA. Past performance is not an indicator of current or future results. All product and company names are trademarks™ or registered® trademarks of their respective holders. Use of them does not imply any affiliation with or endorsement by them. This document may have been created using artificial intelligence. **Source:** Swiss Life Asset Managers. All rights reserved.