Swiss Life Investment Foundation Equities Global Small Caps PM

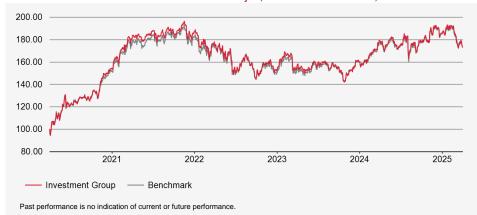


Net Asset Value (NAV) in CHF (m): 208.69 Net asset value per entitlement in CHF: 120.59

Investment Strategy

Globally investments in small-cap equity securities. Active country, sector and securities selection. Company limitation: 5%. Implementation with Invesco Global Small Cap Equity Fund and Dimensional Global Small Cap Equity Fund.

Evolution in reference currency (base value 100)



Performance in reference currency

| Cumulative Performance | | | | | Ann | ualised per | formance | |
|------------------------|--------|---------|----------|--------|---------|-------------|----------|--------|
| | YTD | 1 month | 3 months | 1 year | 3 years | 5 years | 10 years | Incep. |
| Investment Group | -6.70% | -5.99% | -6.70% | -3.24% | -0.21% | 11.61% | - | 2.68% |
| Benchmark | -6.25% | -5.15% | -6.25% | -2.14% | 0.25% | 11.68% | - | 4.11% |

Statistical information

| (1. 1) | 1 year | 3 years | 5 years | 10 years | Incep. |
|------------------------------------|--------|---------|---------|----------|--------|
| (annualised) | | | | | |
| Investment Group volatility (in %) | 13.85 | 16.86 | 16.85 | - | 19.12 |
| Benchmark volatility (in %) | 12.49 | 16.55 | 16.37 | - | 18.71 |
| Tracking Error ex post (in %) | 2.16 | 1.91 | 1.93 | - | 2.33 |
| Information Ratio | -0.51 | -0.24 | -0.04 | - | -0.62 |
| Sharpe Ratio | -0.31 | -0.07 | 0.64 | - | 0.14 |
| Correlation | 0.99 | 0.99 | 0.99 | - | 0.99 |
| Beta | 1.10 | 1.01 | 1.02 | - | 1.01 |
| Jensen's alpha | -0.79 | -0.44 | -0.33 | - | -1.49 |
| Maximum Drawdown (in %) | -12.06 | -19.38 | -27.52 | - | -41.60 |
| Recovery Period (years) | 0.25 | 0.40 | - | - | 0.73 |

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. 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.

Performance



Product information

Swiss security number: 40068790 ISIN: CH0400687908

LEI: 254900XCUD9NTWJQU706

Bloomberg Code: SLAGSPM SW

Benchmark: MSCI AC World Small Cap, in CHF

Currency: CHF

Domicile: Switzerland

Launch Date: 28/02/2018

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 Best Select Invest Plus®: 50% Invesco / 50% Dimensional

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

Total expense ratio TER KGAST

ex ante: 0.59%

ex post as at: 30/09/2024 0.59%

31 March 2025

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Portfolio structure by sector

| | Investment Group | Benchmark |
|------------------------|------------------|-----------|
| Industrials | 20.35% | 19.66% |
| Financials | 17.19% | 15.77% |
| Consumer Discretionary | 13.04% | 12.54% |
| Health Care | 11.93% | 9.38% |
| Information Technology | 11.78% | 10.48% |
| Materials | 6.94% | 7.95% |
| Real Estate | 6.04% | 8.46% |
| Consumer Staples | 4.11% | 4.92% |
| Communication Services | 3.34% | 3.48% |
| Energy | 3.04% | 4.39% |
| Utilities | 1.69% | 2.97% |
| Liquidity | 0.55% | - |

Biggest holdings

| | Investment Group | Benchmark |
|-----------------------------|------------------|-----------|
| ASKER HEALTHCARE | 1.11% | - |
| SIGMAROC | 0.55% | 0.01% |
| CACTUS | 0.53% | 0.02% |
| PINNACLE FINANCIAL PARTNERS | 0.51% | 0.05% |
| OLLIES BARGAIN OUTLET | 0.50% | 0.04% |
| CASTROL INDIA | 0.49% | 0.01% |
| MR COOPER | 0.47% | 0.04% |
| PIPER SANDLER | 0.46% | 0.02% |
| PLANISWARE | 0.45% | 0.00% |
| BANCORP | 0.44% | 0.01% |

Portfolio structure by country/region

| | Investment Group | Benchmark |
|--------------------------|------------------|-----------|
| USA | 59.17% | 56.45% |
| Japan | 8.09% | 12.08% |
| UK | 6.91% | 4.49% |
| Canada | 2.28% | 3.48% |
| France | 2.02% | 1.11% |
| Germany | 1.80% | 1.38% |
| Other European countries | 10.58% | 8.48% |
| Other Asian countries | 5.52% | 8.29% |
| Miscellaneous | 3.09% | 4.23% |
| Liquidity | 0.55% | - |

Portfolio structure by currency

| | Investment Group | Benchmark |
|---------------|------------------|-----------|
| USD | 61.73% | 56.78% |
| EUR | 8.34% | 6.15% |
| JPY | 8.13% | 12.08% |
| GBP | 6.51% | 4.49% |
| CHF | 1.78% | 1.50% |
| Miscellaneous | 13.50% | 19.00% |

Further information on the companies

| Number of companies | 6,667 |
|---------------------------------------|--------|
| Proportion of non-benchmark companies | 22.96% |

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