

31 March 2025

Swiss Life Investment Foundation Equities Global Small Caps PM

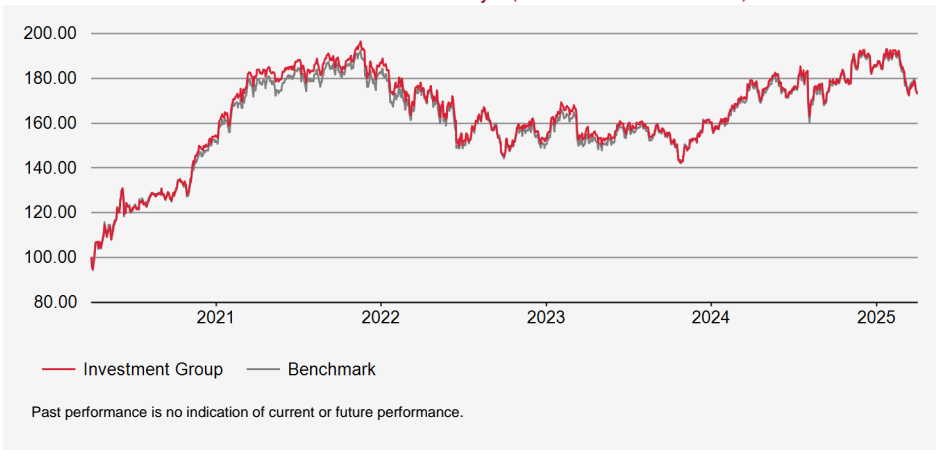


Net Asset Value (NAV) in CHF (m): 208.69
Net asset value per entitlement in CHF: 120.59

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)



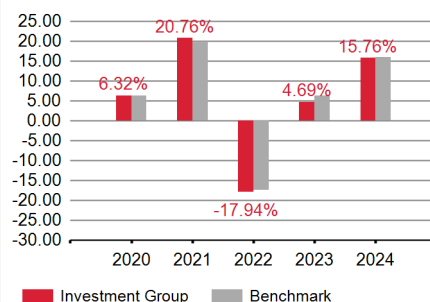
Performance in reference currency

	Cumulative Performance				Annualised performance			
	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 (annualised)

	1 year	3 years	5 years	10 years	Incep.
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

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%

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.

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%