

31 March 2025

Swiss Life Investment Foundation

Equities Switzerland Small & Mid Caps PM

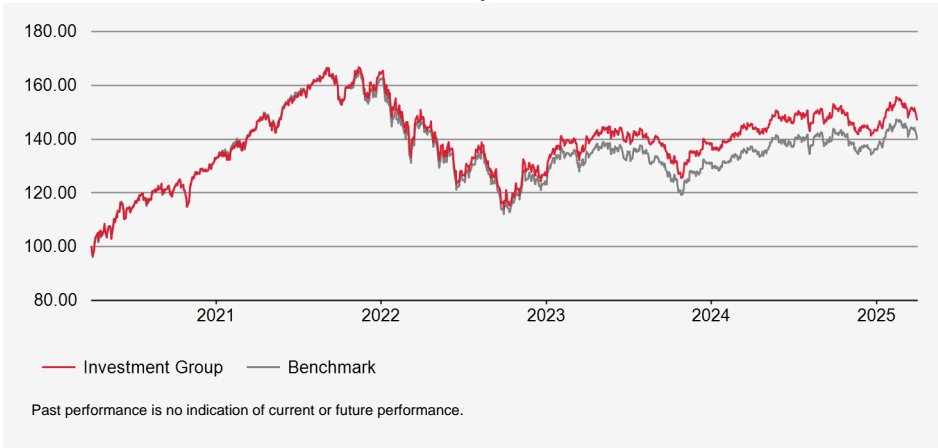


Net Asset Value (NAV) in CHF (m): 164.32
Net asset value per entitlement in CHF: 128.84

Investment Strategy

Investment in equity securities from companies that are tracked by the Swiss Performance Index Extra. Active sector and securities selection. Company limitation: 5% (exception: if represented in the benchmark, max. 5% points above the benchmark weighting). Implementation via investment in Swiss Life iFunds (CH) Equity Switzerland Small & Mid Cap (CHF); investment funds under Swiss law in the category "Other funds for traditional investments".

Evolution in reference currency (base value 100)



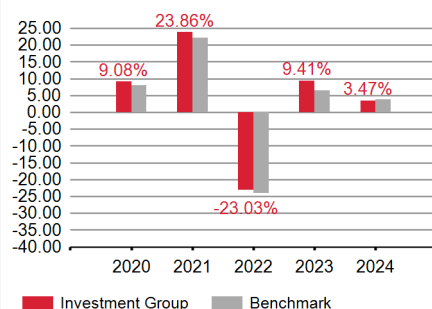
Performance in reference currency

	Cumulative Performance				Annualised performance			
	YTD	1 month	3 months	1 year	3 years	5 years	10 years	Incep.
Investment Group	2.83%	-3.05%	2.83%	1.09%	-0.09%	8.04%	-	3.60%
Benchmark	3.10%	-2.63%	3.10%	2.34%	-1.20%	7.02%	-	2.68%

Statistical information (annualised)

	1 year	3 years	5 years	10 years	Incep.
Investment Group volatility (in %)	10.98	14.35	14.68	-	15.21
Benchmark volatility (in %)	10.12	14.00	14.45	-	15.12
Tracking Error ex post (in %)	1.12	1.64	1.59	-	1.58
Information Ratio	-1.11	0.68	0.64	-	0.58
Sharpe Ratio	0.01	-0.07	0.51	-	0.24
Correlation	1.00	0.99	0.99	-	0.99
Beta	1.08	1.02	1.01	-	1.00
Jensen's alpha	-1.36	1.15	0.95	-	0.92
Maximum Drawdown (in %)	-7.67	-22.92	-31.46	-	-31.46
Recovery Period (years)	0.11	1.63	-	-	-

Performance



Product information

Swiss security number: 39561897
ISIN: CH0395618975
LEI: 254900QGENUS1GIJ4549
Bloomberg Code: SWLSMPM SW
Benchmark: SPI EXTRA® Total Return
Currency: CHF
Domicile: Switzerland
Launch Date: 31/01/2018
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®:
 Privatbank Von Graffenried AG

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: 0.72%
ex post as at: 30/09/2024 0.72%

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.

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Portfolio structure by sector

	Investment Group	Benchmark
Industrials	31.23%	28.52%
Health Care	22.28%	21.07%
Financials	13.82%	17.74%
Consumer Staples	12.11%	10.58%
Information Technology	5.25%	4.22%
Materials	3.87%	3.91%
Real Estate	3.17%	7.96%
Utilities	2.03%	1.13%
Consumer Discretionary	1.64%	3.63%
Communication Services	-	1.22%
Energy	-	-
Liquidity	4.58%	-

Biggest holdings

	Investment Group	Benchmark
LINDT & SPRÜNGLI	7.94%	7.78%
SGS SA	5.56%	4.44%
SANDOZ GROUP AG	5.50%	5.09%
SCHINDLER HOLDING AG	4.93%	5.21%
JULIUS BAER GROUP LTD	4.43%	3.90%
STRAUMANN HOLDING AG	4.06%	3.90%
BALOISE HOLDING AG	3.38%	2.40%
VAT GROUP AG	3.20%	2.64%
GALDERMA GROUP AG	2.58%	3.16%
GALENICA AG	2.44%	1.24%

Portfolio structure according to size of company

	Investment Group		Benchmark	
	Percentage	Number	Percentage	Number
Large companies	11.76%	3	8.99%	2
Medium companies	80.40%	45	82.78%	78
Small companies	3.26%	3	8.23%	104
Liquidity	4.58%	-	-	-