

31 July 2025

Swiss Life Investment Foundation

Equities Switzerland All Caps Indexed PM

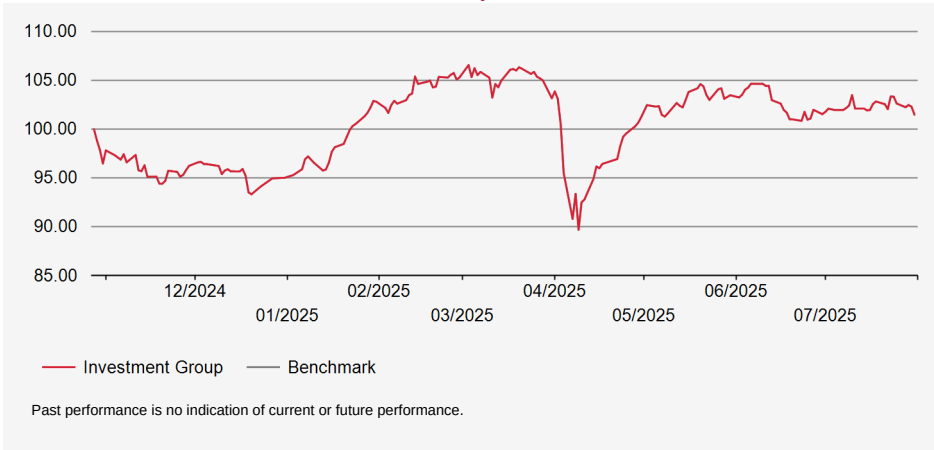


Net Asset Value (NAV) in CHF (m): 46.03
Net asset value per entitlement in CHF: 1,014.83

Investment Strategy

The investment group is managed using an indexed approach and is characterised by a broad diversification and a low tracking error. The investment objective is to replicate the benchmark SPI® Total Return. Implementation via investment in Swiss Life Index Funds (CH) Equity Switzerland All Cap; contractual investment fund under Swiss law in the type "Other funds for traditional investments". There is no securities lending and there are no investments in securities recommended for exclusion by the Swiss Association for Responsible Investments (www.svvk-asir.ch).

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	6.80%	-0.05%	0.28%	-	-	-	-	-
Benchmark	6.81%	-0.06%	0.28%	-	-	-	-	-

Statistical information (annualised)

	1 year	3 years	5 years	10 years	Incep.
Investment Group volatility (in %)	-	-	-	-	11.47
Benchmark volatility (in %)	-	-	-	-	11.47
Tracking Error ex post (in %)	-	-	-	-	0.01
Information Ratio	-	-	-	-	-0.31
Sharpe Ratio	-	-	-	-	0.12
Correlation	-	-	-	-	1.00
Beta	-	-	-	-	1.00
Jensen's alpha	-	-	-	-	0.00
Maximum Drawdown (in %)	-	-	-	-	-15.82
Recovery Period (years)	-	-	-	-	-

Performance

Insufficient history of data

Product information

Swiss security number: 137660511

ISIN: CH1376605114

LEI: 2549008SI3ES962EZ852

Bloomberg Code: SLAIACP SW

Benchmark: SPI® Total Return

Currency: CHF

Domicile: Switzerland

Launch Date: 28/10/2024

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.

Asset Manager according to

Swiss Life Best Select Invest Plus®:

Swiss Life Asset Management Ltd

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: 0.01%

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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Main Positions

	Investment Group	Benchmark
NOVARTIS AG-REG	11.71%	11.71%
NESTLE SA-REG	11.60%	11.60%
ROCHE HOLDING AG-GENUSSCHEIN	11.44%	11.44%
UBS GROUP AG-REG	5.79%	5.79%
ABB LTD-REG	5.35%	5.35%
ZURICH INSURANCE GROUP AG	5.16%	5.16%
CIE FINANCIERE RICHEMO-A REG	4.54%	4.54%
SWISS RE AG	2.73%	2.73%
LONZA GROUP AG-REG	2.61%	2.62%
ALCON INC	2.27%	2.27%

Portfolio structure by country/region

	Investment Group	Benchmark
Switzerland	99.87%	99.90%
Liechtenstein	0.08%	0.08%
Austria	0.01%	0.01%
Italy	0.01%	0.01%
Netherlands	0.00%	0.01%
Israel	0.00%	0.00%
Liquidity	0.03%	-

Portfolio structure by sector

	Investment Group	Benchmark
Health Care	33.75%	33.76%
Financials	20.53%	20.54%
Industrials	13.76%	13.76%
Consumer Staples	13.72%	13.72%
Materials	8.07%	8.07%
Consumer Discretionary	5.28%	5.28%
Information Technology	1.79%	1.79%
Real Estate	1.67%	1.67%
Communication Services	1.16%	1.16%
Utilities	0.25%	0.25%
Liquidity	0.03%	-

Portfolio structure by currency

	Investment Group	Benchmark
CHF	100.00%	100.00%