

31 July 2025

Swiss Life Investment Foundation

Equities Switzerland All Caps Responsible Indexed PM

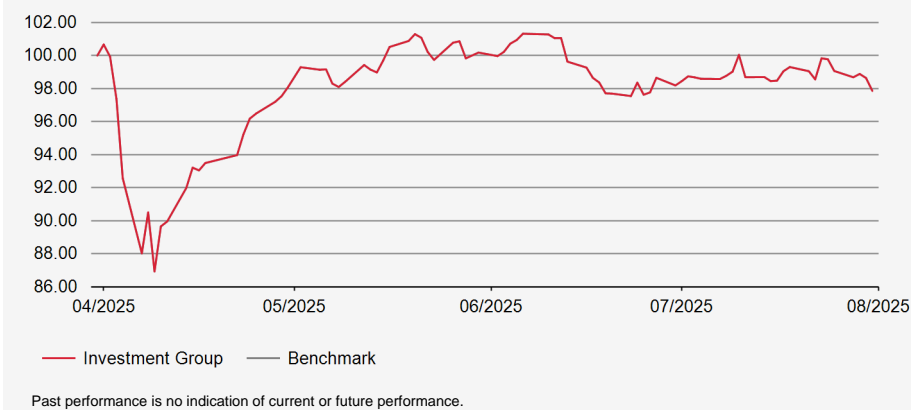


Net Asset Value (NAV) in CHF (m): 41.69
Net asset value per entitlement in CHF: 978.62

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® ESG Total Return. Implementation via investment in Swiss Life Index Funds (CH) Equity Responsible 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 | - | -0.34% | -0.22% | - | - | - | - | - |
| Benchmark | - | -0.33% | -0.22% | - | - | - | - | - |

Statistical information (annualised)

| | 1 year | 3 years | 5 years | 10 years | Incep. |
|------------------------------------|--------|---------|---------|----------|--------|
| Investment Group volatility (in %) | - | - | - | - | 5.86 |
| Benchmark volatility (in %) | - | - | - | - | 5.87 |
| Tracking Error ex post (in %) | - | - | - | - | 0.01 |
| Information Ratio | - | - | - | - | -2.12 |
| Sharpe Ratio | - | - | - | - | -0.90 |
| Correlation | - | - | - | - | 1.00 |
| Beta | - | - | - | - | 1.00 |
| Jensen's alpha | - | - | - | - | -0.02 |
| Maximum Drawdown (in %) | - | - | - | - | -13.64 |
| Recovery Period (years) | - | - | - | - | 0.11 |

Performance

Insufficient history of data

Product information

Swiss security number: 142759728

ISIN: CH1427597286

LEI: 254900SX1QXOQG88YF19

Bloomberg Code: SLAIARP SW

Benchmark: SPI® ESG Total Return

Currency: CHF

Domicile: Switzerland

Launch Date: 31/03/2025

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 management:

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 | 12.10% | 12.10% |
| NESTLE SA-REG | 11.99% | 11.99% |
| ROCHE HOLDING AG-GENUSSCHEIN | 11.82% | 11.82% |
| UBS GROUP AG-REG | 5.98% | 5.98% |
| ABB LTD-REG | 5.53% | 5.53% |
| ZURICH INSURANCE GROUP AG | 5.33% | 5.33% |
| CIE FINANCIERE RICHEMO-A REG | 4.69% | 4.69% |
| SWISS RE AG | 2.82% | 2.82% |
| LONZA GROUP AG-REG | 2.70% | 2.70% |
| ALCON INC | 2.35% | 2.35% |

Portfolio structure by country/region

| | Investment Group | Benchmark |
|---------------|------------------|-----------|
| Switzerland | 99.84% | 99.91% |
| Liechtenstein | 0.08% | 0.08% |
| Austria | 0.01% | 0.01% |
| Liquidity | 0.07% | - |

Portfolio structure by sector

| | Investment Group | Benchmark |
|------------------------|------------------|-----------|
| Health Care | 34.70% | 34.72% |
| Financials | 21.20% | 21.21% |
| Consumer Staples | 14.17% | 14.18% |
| Industrials | 13.11% | 13.13% |
| Materials | 6.90% | 6.89% |
| Consumer Discretionary | 5.15% | 5.15% |
| Information Technology | 1.80% | 1.81% |
| Real Estate | 1.71% | 1.72% |
| Communication Services | 1.19% | 1.20% |
| Utilities | 0.00% | 0.00% |
| Liquidity | 0.07% | - |

Portfolio structure by currency

| | Investment Group | Benchmark |
|-----|------------------|-----------|
| CHF | 100.00% | 100.00% |