Swiss Life Investment Foundation Equities Global Small Caps PM

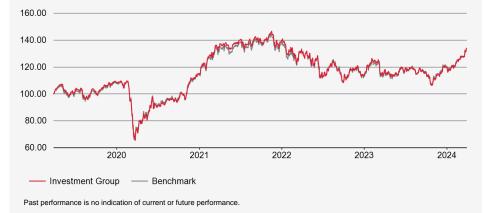


Net Asset Value (NAV) in CHF (m): 246.27 Net asset value per entitlement in CHF: 124.63

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	11.63%	6.01%	11.63%	13.57%	-0.43%	5.81%	-	3.69%
Benchmark	11.05%	5.57%	11.05%	14.67%	0.10%	5.83%	-	5.18%

Statistical information

1 year	3 years	5 years	10 years	Incep.
13.87	15.82	20.70	-	19.92
13.54	15.90	20.18	-	19.59
1.25	1.66	1.89	-	2.37
-0.89	-0.32	-0.01	-	-0.63
0.80	-0.05	0.28	-	0.19
1.00	0.99	1.00	-	0.99
1.02	0.99	1.02	-	1.01
-1.37	-0.53	-0.14	-	-1.54
-11.52	-27.52	-40.04	-	-41.60
0.14	-	0.67	-	0.73
	13.87 13.54 1.25 -0.89 0.80 1.00 1.02 -1.37 -11.52	13.87 15.82 13.54 15.90 1.25 1.66 -0.89 -0.32 0.80 -0.05 1.00 0.99 1.02 0.99 -1.37 -0.53 -11.52 -27.52	13.87 15.82 20.70 13.54 15.90 20.18 1.25 1.66 1.89 -0.89 -0.32 -0.01 0.80 -0.05 0.28 1.00 0.99 1.00 1.02 0.99 1.02 -1.37 -0.53 -0.14 -11.52 -27.52 -40.04	13.87 15.82 20.70 - 13.54 15.90 20.18 - 1.25 1.66 1.89 - -0.89 -0.32 -0.01 - 0.80 -0.05 0.28 - 1.00 0.99 1.00 - -1.37 -0.53 -0.14 - -11.52 -27.52 -40.04 -

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. 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: 11.00 Issuing/redemption commission: none 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: 0.79% ex post as at: 30/09/2023 0.79%

31 March 2024

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Portfolio structure by sector

-	Investment Group	Benchmark
Industrials	23.85%	20.40%
Financials	16.07%	14.32%
Consumer Discretionary	13.30%	13.37%
Information Technology	12.04%	11.57%
Healthcare	9.02%	9.69%
Materials	6.40%	7.76%
Real Estate	5.87%	7.97%
Energy	4.41%	4.86%
Consumer Staples	3.50%	4.75%
Telecommunication Services	2.80%	2.87%
Utilities	1.80%	2.42%
Liquidity	0.92%	-

Biggest holdings

	Investment Group	Benchmark
TAYLOR MORRISON	0.55%	0.04%
SPROUTS FARMERS MARKET	0.53%	0.04%
CACTUS	0.51%	0.02%
ХРО	0.50%	0.08%
WEATHERFORD INTERNAT	0.49%	0.04%
ITT	0.45%	0.06%
TENET HEALTHCARE	0.45%	0.05%
CORE & MAIN	0.43%	0.06%
ACUSHNET	0.42%	0.01%
COMMVAULT SYSTEMS	0.40%	0.03%

Portfolio structure by country/region

	Investment Group	Benchmark
USA	57.30%	56.90%
Japan	8.53%	11.38%
UK	6.19%	4.80%
Canada	2.64%	3.45%
Germany	2.04%	1.49%
France	1.40%	1.25%
Other European countries	11.17%	8.61%
Other Asian countries	5.49%	8.08%
Miscellaneous	4.32%	4.05%
Liquidity	0.92%	-

Portfolio structure by currency

	Investment Group	Benchmark
USD	60.36%	57.11%
EUR	8.95%	6.39%
JPY	8.57%	11.38%
GBP	6.12%	4.80%
CHF	1.99%	1.44%
Miscellaneous	14.00%	18.88%

Further information on the companies

Number of companies	6,964
Proportion of non-benchmark companies	21.37%

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