

31 March 2024

Swiss Life Investment Foundation

Equities Switzerland Large Caps Indexed PM

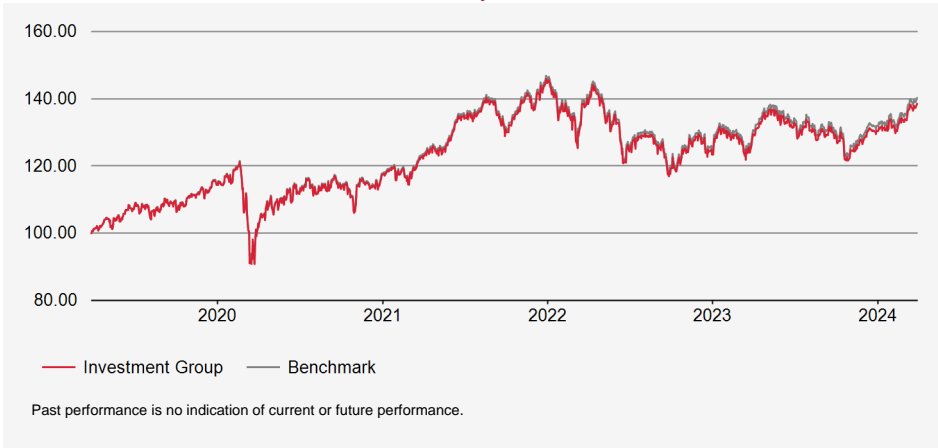


Net Asset Value (NAV) in CHF (m): 504.42
Net asset value per entitlement in CHF: 148.60

Investment Strategy

Investment in equity securities from companies that are tracked by the SPI 20. Indexed implementation, whereby the benchmark is fully replicated. Weighting per company may deviate by a maximum of +/- 0.5 percentage points from the benchmark weighting. Implementation with Swiss Life iFunds (CH) Equity Switzerland (CHF); investment funds under Swiss law in the category "Other funds for traditional investments".

Evolution in reference currency (base value 100)



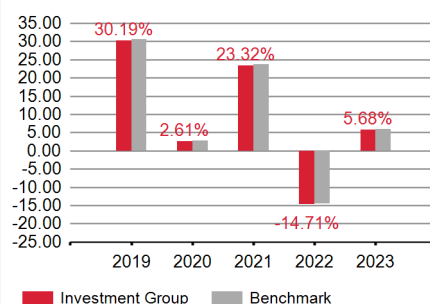
Performance in reference currency

	Cumulative Performance				Annualised performance			
	YTD	1 month	3 months	1 year	3 years	5 years	10 years	Incep.
Investment Group	6.19%	3.91%	6.19%	7.00%	4.28%	6.60%	-	6.64%
Benchmark	6.32%	3.99%	6.32%	7.36%	4.56%	6.87%	-	6.91%

Statistical information (annualised)

	1 year	3 years	5 years	10 years	Incep.
Investment Group volatility (in %)	9.95	12.55	12.20	-	12.47
Benchmark volatility (in %)	10.00	12.60	12.25	-	12.52
Tracking Error ex post (in %)	0.07	0.06	0.06	-	0.07
Information Ratio	-5.37	-4.68	-4.17	-	-3.86
Sharpe Ratio	0.52	0.30	0.53	-	0.53
Correlation	1.00	1.00	1.00	-	1.00
Beta	0.99	1.00	1.00	-	1.00
Jensen's alpha	-0.33	-0.26	-0.24	-	-0.24
Maximum Drawdown (in %)	-11.14	-19.80	-25.03	-	-25.03
Recovery Period (years)	0.37	-	1.00	-	1.00

Performance



Product information

Swiss security number: 39561886
ISIN: CH0395618868
LEI: 254900P0FZIREAGSUQ60
Bloomberg Code: SLASLPM SW
Benchmark: SPI 20 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: 14.30
Issuing/redemption commission: none
Distribution policy: Profit retention
Asset Manager according to Swiss Life Best Select Invest Plus®:
 Pictet 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: 0.20%
ex post as at: 30/09/2023 0.20%

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.

Swiss Life Investment Foundation

Equities Switzerland Large Caps Indexed PM



Portfolio structure by sector

	Investment Group	Benchmark
Healthcare	34.47%	34.50%
Consumer Goods	26.37%	26.39%
Financials	19.39%	19.41%
Industrials	14.95%	14.96%
Basic Materials	2.56%	2.56%
Telecommunications	1.12%	1.12%
Technology	1.07%	1.06%
Consumer services	-	-
Oil & Gas	-	-
Utilities	-	-
Liquidity	0.09%	-

Biggest holdings

	Investment Group	Benchmark
NESTLE SA-REG	20.45%	20.47%
NOVARTIS AG-REG	14.32%	14.34%
ROCHE HOLDING AG-GENUSSCHEIN	12.91%	12.92%
UBS GROUP AG-REG	7.17%	7.18%
CIE FINANCIERE RICHEMONT-REG	5.91%	5.92%
ZURICH INSURANCE GROUP AG	5.70%	5.70%
ABB LTD-REG	5.42%	5.42%
HOLCIM LTD	3.54%	3.54%
SIKA AG	3.45%	3.45%
LONZA GROUP AG-REG	3.22%	3.22%

Portfolio structure according to size of company

	Investment Group		Benchmark	
	Percentage	Number	Percentage	Number
Large companies	96.70%	17	96.79%	17
Medium companies	3.21%	3	3.21%	3
Small companies	-	-	-	-
Liquidity	0.09%	-	-	-