

31 March 2024

Swiss Life Investment Foundation Equities Switzerland Protect Flex PM

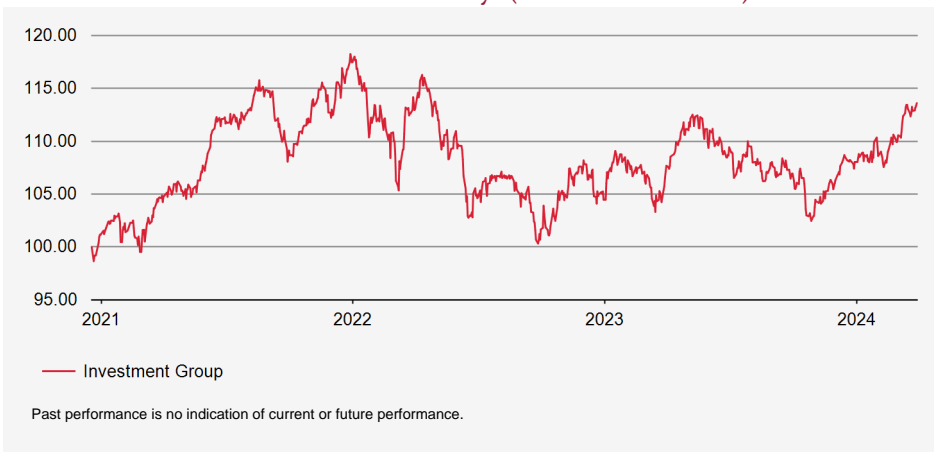


Net Asset Value (NAV) in CHF (m): 174.04
Net asset value per entitlement in CHF: 113.61

Investment Strategy

SMI-indexed investment strategy with actively managed option hedging strategy. The investment universe of the investment group comprises companies from the SMI; weighted by market capitalisation. Investments may take the form of participation securities, collective investments or derivative instruments. The additional use of a hedging strategy involving options has the effect of reducing price losses in the event of heavily falling markets and limiting upside potential in the event of sharply rising market. Depending on market assessment, the sale of the put option and/or of the call option may be waived. Implementation via investment in SLF (CH) Equity Switzerland Protect Enhanced.

Evolution in reference currency (base value 100)



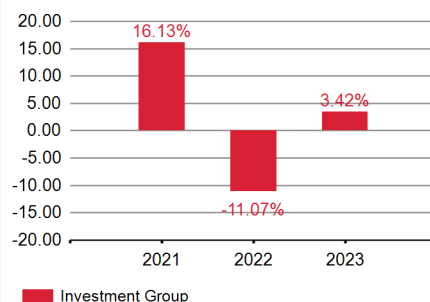
Performance in reference currency

	Cumulative Performance				Annualised performance			
	YTD	1 month	3 months	1 year	3 years	5 years	10 years	Incep.
Investment Group	5.16%	3.18%	5.16%	5.51%	2.91%	-	-	3.97%

Statistical information (annualised)

	1 year	3 years	5 years	10 years	Incep.
Investment Group volatility (in %)	7.52	9.16	-	-	9.06
Sharpe Ratio	0.50	0.27	-	-	0.39
Maximum Drawdown (in %)	-8.92	-15.16	-	-	-15.16
Recovery Period (years)	0.37	-	-	-	-

Performance



Product information

Swiss security number: 58002364
ISIN: CH0580023643
LEI: 254900ZUTROYHLYQ4E86
Bloomberg Code: SLSPFPM SW
Currency: CHF
Domicile: Switzerland
Launch Date: 18/12/2020
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 Asset Management Ltd
Price listings: Bloomberg: ASSL
www.swisslife.ch/investmentfoundation
Total expense ratio TER KGAST
ex ante: 0.15%
ex post as at: 30/09/2023 0.15%

PM tranche: Purchases in this tranche are only possible on the basis of a special agreement with Swiss Life Asset Management Ltd.
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.

31 March 2024

Swiss Life Investment Foundation Equities Switzerland Protect Flex PM



Portfolio structure by sector

	Investment Group
Health Care	33.57%
Financials	18.26%
Consumer Staples	14.91%
Materials	9.09%
Industrials	7.64%
Consumer Discretionary	5.67%
Equity index future	1.34%
Communication Services	1.08%
Information Technology	1.02%
Liquidity / Pensions	7.42%

Biggest holdings

	Investment Group
NESTLE SA-REG	14.91%
NOVARTIS AG-REG	14.21%
ROCHE HOLDING AG-GENUSSCHEIN	12.42%
UBS GROUP AG-REG	6.52%
CIE FINANCIERE RICHEMO-A REG	5.67%
ZURICH INSURANCE GROUP AG	5.47%
ABB LTD-REG	5.20%
HOLCIM LTD	3.32%
SIKA AG-REG	3.31%
LONZA GROUP AG-REG	3.09%

Disclaimer: This publication is not intended as a solicitation or recommendation to buy or sell investment instruments but only serves to provide information. All documents which form the legal basis for any investment decision can be obtained free of charge from the Swiss Life Investment Foundation, c/o Swiss Life Ltd, P.O. Box, 8022 Zurich, tel. 043 547 71 11 and at www.swisslife.ch/anlagestiftung. The circle of investors is limited to 2nd and 3rd pillar institutions and other tax-exempt institutions domiciled in Switzerland, set up for the purposes of occupational provisions and persons who administer collective investments for these institutions who are supervised by the Swiss Financial Market Supervisory Authority FINMA and exclusively invest funds for these institutions with the foundation. In addition, the aforementioned investors must have entered into a special agreement with Swiss Life Asset Management SA. Past performance is not an indicator of current or future results. All product and company names are trademarks™ or registered® trademarks of their respective holders. Use of them does not imply any affiliation with or endorsement by them. **Source:** Swiss Life Asset Managers. All rights reserved.