Swiss Life Investment Foundation Equities Foreign ESG Indexed PM



Net Asset Value (NAV) in CHF (m): 270.75 Net asset value per entitlement in CHF: 114.87

Investment Strategy

Investments in equity securities from companies included in MSCI World ex Switzerland ESG Leaders, in CHF. Equity securities from companies that are not yet or no longer included in the benchmark due to adjustments to the benchmark (max. deviation +0.5 percentage points) are also permitted. Implementation through Swiss Life iFunds (CH) Equity ESG Global ex Switzerland (CHF).

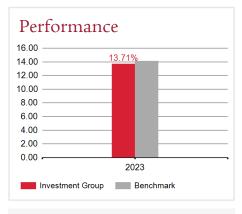
Evolution in reference currency (base value 100)



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	17.39%	5.75%	17.39%	25.02%	-	-	-	7.20%
Benchmark	17.59%	5.81%	17.59%	25.55%	-	-	-	7.65%

Statistical information (annualised)	1 year	3 years	5 years	10 years	Incep.
Investment Group volatility (in %)	10.89	-	-	-	16.25
Benchmark volatility (in %)	10.94	-	-	-	16.27
Tracking Error ex post (in %)	0.20	-	-	-	0.15
Information Ratio	-2.65	-	-	-	-2.85
Sharpe Ratio	1.90	-	-	-	0.35
Correlation	1.00	-	-	-	1.00
Beta	1.00	-	-	-	1.00
Jensen's alpha	-0.43	-	-	-	-0.44
Maximum Drawdown (in %)	-8.12	-	-	-	-17.96
Recovery Period (years)	0.07	-	-	-	1.30



Product information

Swiss security number: 117189938

ISIN: CH1171899383

LEI: 254900Q154AKVWL8UQ41
Bloomberg Code: SWAEIPC SW
Benchmark: MSCI World ex Switzerland

ESG Leaders Net Return

Currency: CHF
Domicile: Switzerland
Launch Date: 31/03/2022

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®:
UBS I td

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: 0.32%

ex post as at: 30/09/2023 0.32%

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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Portfolio structure by sector

	Investment Group	Benchmark
Information Technology	26.94%	27.20%
Financials	14.24%	14.30%
Healthcare	11.63%	11.74%
Industrials	10.69%	10.77%
Consumer Discretionary	9.97%	10.06%
Telecommunication Services	8.29%	8.37%
Consumer Staples	6.36%	6.40%
Materials	4.00%	4.04%
Energy	2.97%	2.99%
Real Estate	2.45%	2.48%
Utilities	1.61%	1.65%
Liquidity	0.86%	-

Biggest holdings

	Investment Group	Benchmark
MICROSOFT CORP.	9.06%	9.15%
NVIDIA CORP	6.81%	6.88%
ALPHABET INC	5.12%	5.17%
ELI LILLY & CO	1.91%	1.93%
TESLA INC	1.53%	1.55%
VISA INC	1.35%	1.36%
NOVO NORDISK A/S	1.28%	1.28%
MASTERCARD INC	1.24%	1.24%
ASML HOLDING NV	1.19%	1.20%
HOME DEPOT INC/THE	1.17%	1.18%

Portfolio structure by country/region

	Investment Group	Benchmark
USA	72.79%	73.49%
Japan	6.77%	6.78%
France	3.38%	3.47%
UK	3.32%	3.41%
Canada	3.11%	3.14%
Germany	1.30%	1.27%
Other European countries	6.24%	6.23%
Other Asian countries	2.22%	2.21%
Miscellaneous	-	-
Liquidity	0.86%	-

Portfolio structure by currency

	Investment Group	Benchmark
USD	73.41%	73.30%
EUR	8.07%	8.16%
JPY	6.78%	6.78%
GBP	3.49%	3.57%
Miscellaneous	8.24%	8.18%

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 Id, P.O. Box, 8022 Zurich, tel. 043 547 71 11 and at www.swissilfe.ch/anlagestiftung. The circle of investors is limited to 2nd and 3rd pillar institutions and other tax-exempt institutions swinchied in Switzerland, set up for the purposes of occupational provisions and persons 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 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.