

31 January 2024

# Swiss Life Investment Foundation

## Equities Foreign ESG Indexed

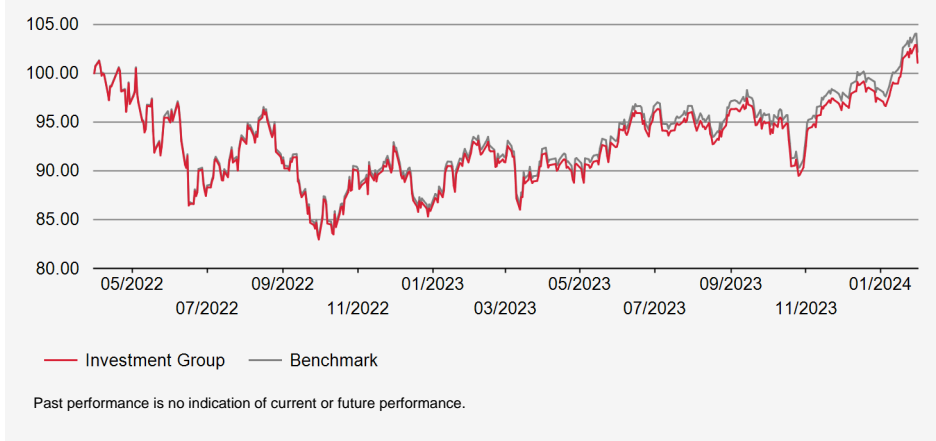


**Net Asset Value (NAV) in CHF (m): 217.75**  
**Net asset value per entitlement in CHF: 101.08**

### 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)



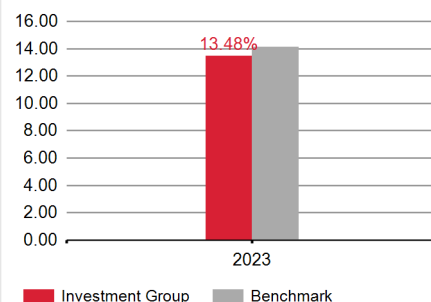
### Performance in reference currency

	Cumulative Performance				Annualised performance			
	YTD	1 month	3 months	1 year	3 years	5 years	10 years	Incep.
Investment Group	3.67%	3.67%	10.39%	10.62%	-	-	-	0.59%
Benchmark	3.74%	3.74%	10.59%	11.24%	-	-	-	1.19%

### Statistical information (annualised)

	1 year	3 years	5 years	10 years	Incep.
Investment Group volatility (in %)	8.39	-	-	-	15.80
Benchmark volatility (in %)	8.42	-	-	-	15.82
Tracking Error ex post (in %)	0.20	-	-	-	0.16
Information Ratio	-3.13	-	-	-	-3.63
Sharpe Ratio	1.02	-	-	-	-0.02
Correlation	1.00	-	-	-	1.00
Beta	1.00	-	-	-	1.00
Jensen's alpha	-0.58	-	-	-	-0.60
Maximum Drawdown (in %)	-8.15	-	-	-	-18.04
Recovery Period (years)	0.12	-	-	-	1.30

### Performance



### Product information

**Swiss security number:** 117189932  
**ISIN:** CH1171899326  
**LEI:** 254900Q154AKVWL8UQ41  
**Bloomberg Code:** SWAEICI SW  
**Benchmark:** MSCI World ex Switzerland ESG Leaders NET CHF  
**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 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](http://www.swisslife.ch/investmentfoundation)

**Total expense ratio TER KGAST**

**ex ante:** 0.52%

**ex post as at:** 30/09/2023 0.52%

**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	25.67%	25.88%
Financials	14.41%	14.51%
Healthcare	11.75%	11.84%
Industrials	10.73%	10.84%
Consumer Discretionary	10.27%	10.37%
Telecommunication Services	8.56%	8.62%
Consumer Staples	6.64%	6.69%
Materials	3.99%	4.00%
Energy	2.99%	3.01%
Real Estate	2.50%	2.52%
Utilities	1.66%	1.71%
Liquidity	0.83%	-

### Biggest holdings

	Investment Group	Benchmark
MICROSOFT CORP.	9.20%	9.28%
ALPHABET INC	5.15%	5.20%
NVIDIA CORP	4.98%	5.02%
TESLA INC	1.76%	1.77%
ELI LILLY & CO	1.71%	1.72%
VISA INC	1.43%	1.45%
JOHNSON & JOHNSON	1.25%	1.27%
MASTERCARD INC	1.24%	1.25%
PROCTER & GAMBLE CO/THE	1.22%	1.22%
NOVO NORDISK A/S	1.21%	1.22%

### Portfolio structure by country/region

	Investment Group	Benchmark
USA	72.03%	72.61%
Japan	6.81%	6.85%
UK	3.54%	3.63%
France	3.51%	3.58%
Canada	3.30%	3.33%
Germany	1.32%	1.30%
Other European countries	6.32%	6.35%
Other Asian countries	2.34%	2.35%
Miscellaneous	-	-
Liquidity	0.83%	-

### Portfolio structure by currency

	Investment Group	Benchmark
USD	72.63%	72.44%
EUR	8.26%	8.38%
JPY	6.81%	6.85%
GBP	3.70%	3.77%
Miscellaneous	8.61%	8.55%