

31 October 2022

Swiss Life Investment Foundation Equities Foreign ESG Indexed

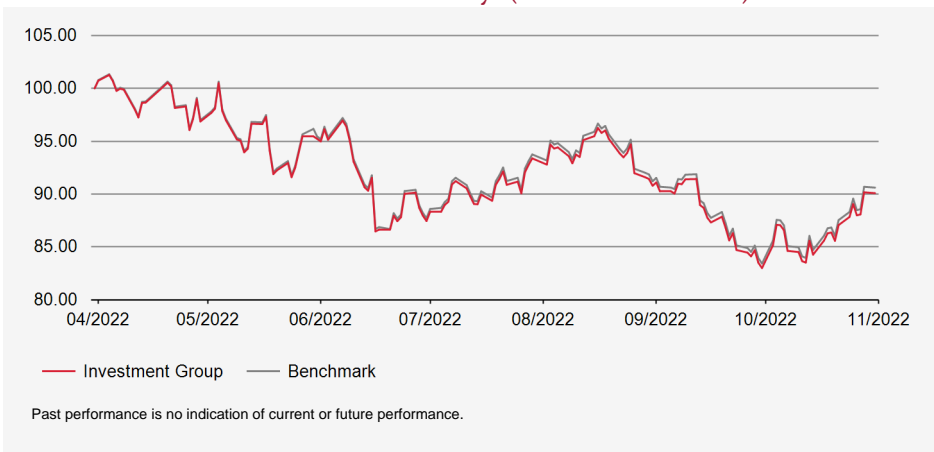


Net Asset Value (NAV) in CHF (m): 158.56
Net asset value per entitlement in CHF: 90.09

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	-	8.54%	-3.52%	-	-	-	-	-
BENCHMARK	-	8.61%	-3.35%	-	-	-	-	-

Statistical information (annualised)

	1 YEAR	3 YEARS	5 YEARS	10 YEARS	INCEP.
Investment Group volatility (in %)	-	-	-	-	21.54
Benchmark volatility (in %)	-	-	-	-	21.54
Tracking Error ex post (in %)	-	-	-	-	0.14
Information Ratio	-	-	-	-	-5.40
Sharpe Ratio	-	-	-	-	-0.71
Correlation	-	-	-	-	1.00
Beta	-	-	-	-	1.00
Jensen's alpha	-	-	-	-	-0.84
Maximum Drawdown (in %)	-	-	-	-	-18.04
Recovery Period (years)	-	-	-	-	-

Performance

Insufficient history of data

Product information

Swiss security number: 117189932
ISIN: CH1171899326
LEI: 254900Q154AKVWL8UQ41
Bloomberg Code: SWAEICI SW
Benchmark: MSCI World ex Switzerland ESG Leaders (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: 30.12.1899 14:30:00
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
Total expense ratio TER KGAST ex ante: 0.52%
ex post as at: 30/09/2022 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.

Swiss Life Investment Foundation

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Portfolio structure by sector

	Investment Group	Benchmark
INFORMATION TECHNOLOGY	21.62%	21.60%
HEALTHCARE	14.81%	14.84%
FINANCIALS	14.39%	14.34%
CONSUMER DISCRETIONARY	10.62%	10.59%
INDUSTRIALS	10.33%	10.34%
TELECOMMUNICATION SERVICES	8.02%	8.04%
CONSUMER STAPLES	7.68%	7.68%
MATERIALS	4.34%	4.34%
ENERGY	3.70%	3.72%
REAL ESTATE	2.69%	2.69%
UTILITIES	1.80%	1.81%
LIQUIDITY	-	-

Biggest holdings

	Investment Group	Benchmark
MICROSOFT CORP.	6.98%	6.98%
ALPHABET INC	4.66%	4.66%
TESLA INC	2.54%	2.54%
JOHNSON & JOHNSON	1.94%	1.94%
VISA INC	1.44%	1.44%
NVIDIA	1.43%	1.43%
PROCTER & GAMBLE	1.37%	1.37%
HOME DEPOT	1.29%	1.29%
ELI LILLY &	1.23%	1.24%
MASTERCARD INC-CLASS A	1.20%	1.21%

Portfolio structure by country/region

	Investment Group	Benchmark
USA	71.43%	71.42%
JAPAN	6.18%	6.17%
UK	4.31%	4.39%
CANADA	3.66%	3.64%
FRANCE	2.96%	3.06%
GERMANY	1.73%	1.64%
OTHER EUROPEAN COUNTRIES	6.32%	6.25%
OTHER ASIAN COUNTRIES	3.34%	3.37%
MISCELLANEOUS	0.07%	0.06%
LIQUIDITY	-	-