

Swiss Life Investment Foundation

Equities Foreign ESG

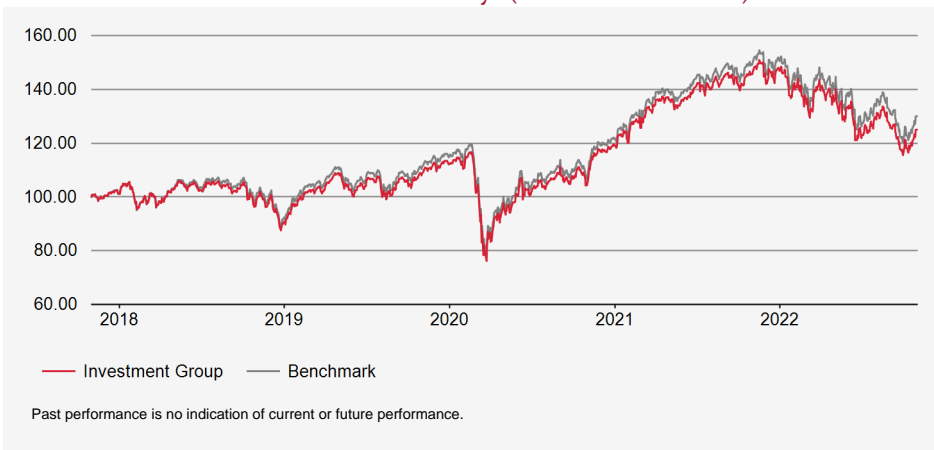


Net Asset Value (NAV) in CHF (m): 321.77
Net asset value per entitlement in CHF: 189.40

Investment Strategy

Investments in equity securities from companies based outside Switzerland. Large & mid caps are passively covered, small caps and emerging markets are actively managed (core satellite). Company limitation: 5% (exception: if weighting in the index exceeds 5%; then max. 10%). Non benchmarked companies: max. 10%. Implementation with Swiss Life iFunds (CH) Equity ESG Global ex Switzerland (CHF), Invesco Global Small Cap Equity Fund, Dimensional Global Small Cap Equity Fund and Candriam Sustainable Equity Emerging Markets Fund.

Evolution in reference currency (base value 100)



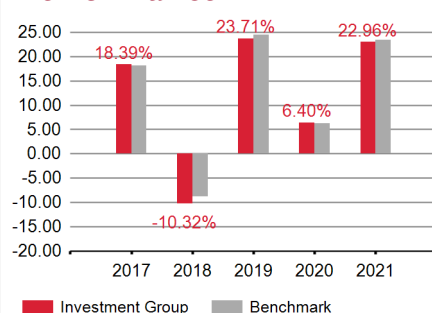
Performance in reference currency

	CUMULATIVE PERFORMANCE				ANNUALISED PERFORMANCE			
	YTD	1 MONTH	3 MONTHS	1 YEAR	3 YEARS	5 YEARS	10 YEARS	INCEP.
INVESTMENT GROUP	-14.87%	8.19%	-3.51%	-14.12%	4.99%	4.57%	8.40%	3.07%
BENCHMARK	-13.63%	8.14%	-3.40%	-12.83%	5.61%	5.38%	9.18%	4.26%

Statistical information (annualised)

	1 YEAR	3 YEARS	5 YEARS	10 YEARS	INCEP.
Investment Group volatility (in %)	18.12	19.12	17.00	14.34	15.77
Benchmark volatility (in %)	-	19.07	16.93	14.29	16.03
Tracking Error ex post (in %)	0.39	0.48	0.55	0.66	1.44
Information Ratio	-3.35	-1.28	-1.50	-1.18	-0.83
Sharpe Ratio	-0.82	0.29	0.30	0.60	0.18
Correlation	1.00	1.00	1.00	1.00	1.00
Beta	1.00	1.00	1.00	1.00	0.98
Jensen's alpha	-1.31	-0.63	-0.84	-0.80	-1.11
Maximum Drawdown (in %)	-23.39	-34.66	-34.66	-34.66	-60.40
Recovery Period (years)	-	0.67	0.67	0.67	7.84

Performance



Product information

Swiss security number: 1245539
ISIN: CH0012455397
LEI: 2549000B6X3SG0K4LZ68
Bloomberg Code: SWAAKAU SW
Benchmark: 80% MSCI World ex CH ESG Leaders, 15% MSCI AC World Small Cap in CHF, 5% MSCI Emerging Markets in CHF
Currency: CHF
Domicile: Switzerland
Launch Date: 30/09/2001
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® Large&Mid Caps (passive)
 UBS Ltd
Small Caps (active)
 50% Invesco / 50% Dimensional
Emerging Markets (active)
 Candriam Investors Group

External consultation:
 PPCmetrics provide the following services: Advisory services relating to suitable mandate structures (core satellite), 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: 0.73%
ex post as at: 30/09/2022 0.73%

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Portfolio structure by sector

	Investment Group	Benchmark
INFORMATION TECHNOLOGY	19.79%	19.94%
FINANCIALS	15.08%	14.81%
HEALTHCARE	13.70%	13.66%
INDUSTRIALS	11.91%	11.37%
CONSUMER DISCRETIONARY	11.25%	10.91%
TELECOMMUNICATION SERVICES	7.16%	7.28%
CONSUMER STAPLES	6.91%	7.21%
MATERIALS	4.68%	5.08%
ENERGY	3.75%	4.08%
REAL ESTATE	3.02%	3.58%
UTILITIES	1.90%	2.07%
LIQUIDITY	0.85%	-

Portfolio structure by country/region

	Investment Group	Benchmark
USA	65.93%	65.95%
JAPAN	6.19%	6.41%
UK	4.32%	4.23%
CANADA	3.30%	3.48%
FRANCE	2.68%	2.62%
GERMANY	1.68%	1.52%
OTHER EUROPEAN COUNTRIES	6.73%	6.26%
OTHER ASIAN COUNTRIES	5.88%	6.73%
MISCELLANEOUS	2.44%	2.80%
LIQUIDITY	0.85%	-

Biggest holdings

	Investment Group	Benchmark
MICROSOFT CORP.	5.57%	5.58%
ALPHABET INC	3.72%	3.73%
TESLA INC	2.03%	2.03%
JOHNSON & JOHNSON	1.55%	1.55%
VISA INC	1.15%	1.15%
NVIDIA	1.14%	1.14%
PROCTER & GAMBLE	1.09%	1.09%
HOME DEPOT	1.03%	1.03%
ELI LILLY &	0.99%	0.99%
MASTERCARD INC-CLASS A	0.96%	0.96%

Further information on the companies

Number of companies	7,509
Proportion of non-benchmark companies	4.11%