

31 July 2025

Swiss Life Investment Foundation

Equities Global ex Switzerland ESG Indexed M

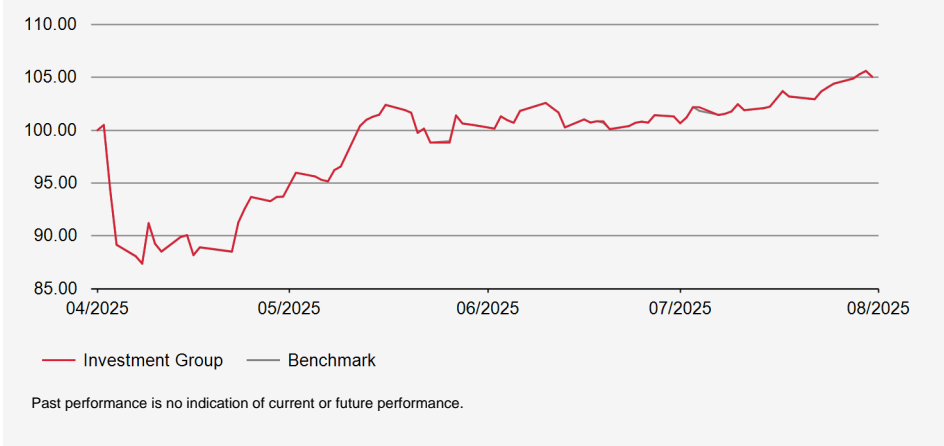


Net Asset Value (NAV) in CHF (m): 579.82
Net asset value per entitlement in CHF: 1,053.95

Investment Strategy

The investment group is managed using an indexed approach and is characterised by a broad diversification and a low tracking error. The investment objective is to replicate the benchmark MSCI World ex Switzerland ESG Leaders Total Return. Implementation via investment in Swiss Life Index Funds II (CH) Equity ESG Global ex Switzerland PF; contractual investment fund under Swiss law in the type "Other funds for traditional investments". There is no securities lending and there are no investments in securities recommended for exclusion by the Swiss Association for Responsible Investments (www.svvk-asir.ch).

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	-	3.69%	12.07%	-	-	-	-	-
Benchmark	-	3.69%	12.12%	-	-	-	-	-

Statistical information (annualised)

	1 year	3 years	5 years	10 years	Incep.
Investment Group volatility (in %)	-	-	-	-	16.81
Benchmark volatility (in %)	-	-	-	-	16.86
Tracking Error ex post (in %)	-	-	-	-	0.05
Information Ratio	-	-	-	-	-1.64
Sharpe Ratio	-	-	-	-	0.74
Correlation	-	-	-	-	1.00
Beta	-	-	-	-	1.00
Jensen's alpha	-	-	-	-	-0.07
Maximum Drawdown (in %)	-	-	-	-	-13.04
Recovery Period (years)	-	-	-	-	0.10

Performance

Insufficient history of data

Product information

Swiss security number: 142891937
ISIN: CH1428919372
LEI: 254900Q154AKVWL8UQ41
Bloomberg Code: SLAIASM SW
Benchmark: MSCI World ex Switzerland Selection (TR)
Currency: CHF
Domicile: Switzerland
Launch Date: 31/03/2025
Initial subscription price: 1000.00
End of financial year: 30.09
Issuing/Redemption: daily
Deadline: 14:00 (T-1)
Antidilution provision:
Issuing / redemption commission accruing to the investment group in accordance with overview of conditions.
Asset management:
Swiss Life Asset Management Ltd
Monitoring of asset managers:
Monitoring the investment results of the asset manager used by PPCmetrics
Price listings: Bloomberg: ASSL
www.swisslife.ch/investmentfoundation
Total expense ratio TER KGAST
ex ante: 0.02%

Asset Manager: The selection of managers who Swiss Life Asset Management Ltd permanently monitors and supports through the process in accordance with objective criteria and best institutional practice.
Total expense ratio TER KGAST: The total expense ratio TER KGAST includes all costs with the exception of transaction costs and transaction-related taxes.
Antidilution provision: Overview of conditions available at: www.swisslife.ch/investmentfoundation, "Legal documents" (changes possible at any time without prior notice).
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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Main Positions

	Investment Group	Benchmark
NVIDIA CORP	11.20%	11.20%
MICROSOFT CORP	9.73%	9.73%
ALPHABET INC-CL A	2.89%	2.89%
ALPHABET INC-CL C	2.46%	2.46%
TESLA INC	2.30%	2.30%
ELI LILLY & CO	1.54%	1.54%
VISA INC-CLASS A SHARES	1.54%	1.54%
MASTERCARD INC - A	1.19%	1.19%
JOHNSON & JOHNSON	1.03%	1.02%
HOME DEPOT INC	0.94%	0.94%

Portfolio structure by country/region

	Investment Group	Benchmark
United States	74.73%	74.71%
Japan	5.71%	5.72%
United Kingdom	3.62%	3.62%
Canada	3.38%	3.39%
France	3.08%	3.09%
Netherlands	1.69%	1.69%
Australia	1.47%	1.47%
Germany	1.23%	1.23%
Sweden	1.12%	1.13%
Denmark	0.81%	0.82%
Spain	0.72%	0.72%
Italy	0.70%	0.70%
Others	1.69%	1.69%
Liquidity	0.06%	-

Portfolio structure by sector

	Investment Group	Benchmark
Information Technology	31.29%	31.29%
Financials	16.02%	16.03%
Industrials	10.71%	10.73%
Consumer Discretionary	9.35%	9.35%
Health Care	9.08%	9.08%
Communication Services	8.49%	8.50%
Consumer Staples	5.57%	5.57%
Materials	3.14%	3.14%
Energy	2.29%	2.29%
Real Estate	2.10%	2.10%
Utilities	1.90%	1.91%
Liquidity	0.06%	-

Portfolio structure by currency

	Investment Group	Benchmark
USD	75.14%	75.10%
EUR	7.91%	7.94%
JPY	5.72%	5.72%
GBP	3.62%	3.62%
CAD	3.38%	3.39%
AUD	1.47%	1.47%
SEK	0.88%	0.88%
DKK	0.82%	0.82%
HKD	0.56%	0.56%
Others	0.50%	0.49%