

31 July 2025

Swiss Life Investment Foundation

Equities Emerging Markets Indexed PM

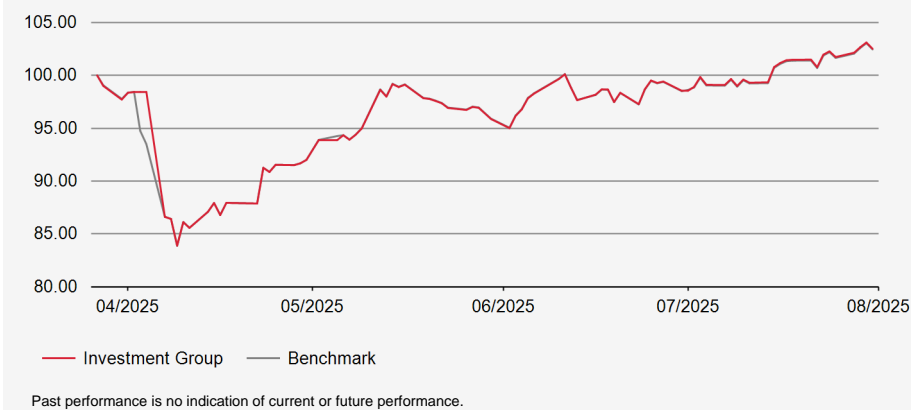


Net Asset Value (NAV) in CHF (m): 68.76
Net asset value per entitlement in CHF: 1,025.20

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 Emerging Markets Net Return. Implementation via investment in Swiss Life Index Funds (CH) Equity Emerging Markets; 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	-	4.03%	11.43%	-	-	-	-	-
Benchmark	-	4.00%	11.36%	-	-	-	-	-

Statistical information (annualised)

	1 year	3 years	5 years	10 years	Incep.
Investment Group volatility (in %)	-	-	-	-	15.55
Benchmark volatility (in %)	-	-	-	-	15.56
Tracking Error ex post (in %)	-	-	-	-	0.20
Information Ratio	-	-	-	-	0.78
Sharpe Ratio	-	-	-	-	0.38
Correlation	-	-	-	-	1.00
Beta	-	-	-	-	1.00
Jensen's alpha	-	-	-	-	0.20
Maximum Drawdown (in %)	-	-	-	-	-16.10
Recovery Period (years)	-	-	-	-	0.17

Performance

Insufficient history of data

Product information

Swiss security number: 137660516
ISIN: CH1376605163
LEI: 254900BAE9OSOB4CB286
Bloomberg Code: SLAEMP SW
Benchmark: MSCI Emerging Markets Net Return
Currency: CHF
Domicile: Switzerland
Launch Date: 27/03/2025
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
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: 0.02%

PM tranche: Purchases in this tranche are only possible on the basis of a special agreement with Swiss Life Asset Management Ltd.

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.

Swiss Life Investment Foundation

Equities Emerging Markets Indexed PM



Main Positions

	Investment Group	Benchmark
TAIWAN SEMICONDUCTOR MANUFAC	10.73%	10.74%
TENCENT HOLDINGS LTD	5.06%	5.06%
ALIBABA GROUP HOLDING LTD	2.84%	2.84%
SAMSUNG ELECTRONICS CO LTD	2.73%	2.73%
HDFC BANK LIMITED	1.46%	1.46%
XIAOMI CORP-CLASS B	1.30%	1.30%
SK HYNIX INC	1.21%	1.21%
CHINA CONSTRUCTION BANK-H	1.11%	1.11%
RELIANCE INDUSTRIES LTD	1.08%	1.08%
ICICI BANK LTD	1.00%	1.00%

Portfolio structure by country/region

	Investment Group	Benchmark
China	29.17%	29.22%
Taiwan	19.50%	19.48%
India	16.67%	16.89%
South Korea	10.96%	10.97%
Brazil	4.05%	4.05%
Saudi Arabia	3.39%	3.40%
South Africa	3.22%	3.21%
Mexico	1.94%	1.92%
United Arab Emirates	1.73%	1.70%
Malaysia	1.23%	1.23%
Poland	1.16%	1.14%
Indonesia	1.15%	1.14%
Others	5.76%	5.67%
Liquidity	0.08%	-

Portfolio structure by sector

	Investment Group	Benchmark
Information Technology	24.75%	24.76%
Financials	24.00%	23.80%
Consumer Discretionary	12.77%	12.71%
Communication Services	10.05%	10.01%
Industrials	6.43%	6.78%
Materials	5.79%	5.86%
Consumer Staples	4.40%	4.35%
Energy	4.11%	4.17%
Health Care	3.53%	3.50%
Utilities	2.50%	2.46%
Real Estate	1.59%	1.58%
Liquidity	0.08%	-

Portfolio structure by currency

	Investment Group	Benchmark
HKD	24.03%	23.82%
TWD	19.54%	19.48%
INR	16.76%	16.89%
KRW	10.97%	10.97%
CNY	3.61%	3.79%
BRL	3.49%	3.49%
SAR	3.39%	3.40%
ZAR	3.22%	3.21%
USD	2.34%	2.49%
Others	12.66%	12.48%