

31 July 2025

# Swiss Life Investment Foundation

## Equities Emerging Markets ESG Indexed PM

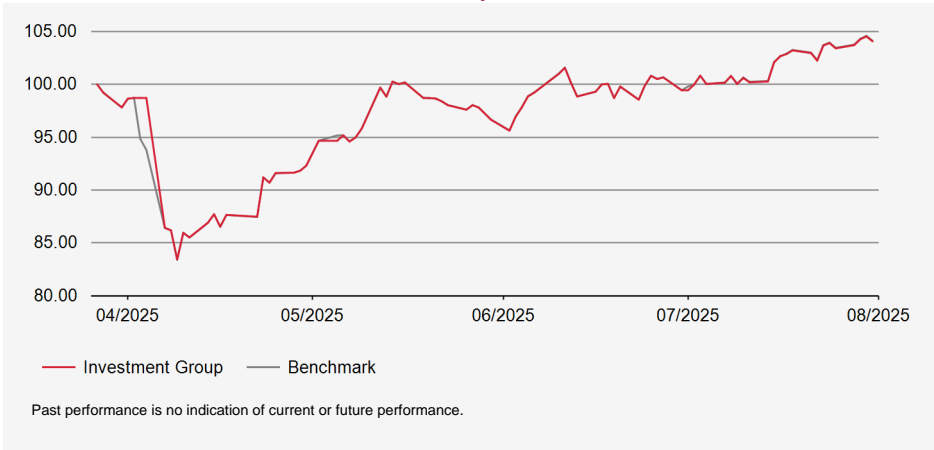


**Net Asset Value (NAV) in CHF (m): 8.33**  
**Net asset value per entitlement in CHF: 1,040.74**

### 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 Selection Net Return. Implementation via investment in Swiss Life Index Funds (CH) Equity ESG 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.svbk-asir.ch](http://www.svbk-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	-	4.66%	12.72%	-	-	-	-	-
Benchmark	-	4.70%	12.78%	-	-	-	-	-

### Statistical information (annualised)

	1 year	3 years	5 years	10 years	Incep.
Investment Group volatility (in %)	-	-	-	-	15.96
Benchmark volatility (in %)	-	-	-	-	16.01
Tracking Error ex post (in %)	-	-	-	-	0.07
Information Ratio	-	-	-	-	-1.94
Sharpe Ratio	-	-	-	-	0.59
Correlation	-	-	-	-	1.00
Beta	-	-	-	-	1.00
Jensen's alpha	-	-	-	-	-0.13
Maximum Drawdown (in %)	-	-	-	-	-16.55
Recovery Period (years)	-	-	-	-	0.10

### Performance

Insufficient history of data

### Product information

**Swiss security number:** 142759770

**ISIN:** CH1427597708

**LEI:** 254900K4C95ZJWC28732

**Bloomberg Code:** SLAIEEP SW

**Benchmark:** MSCI Emerging Markets Selection (NR)

**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](http://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](http://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
TAIWAN SEMICONDUCTOR MANUFAC	19.35%	19.36%
TENCENT HOLDINGS LTD	9.13%	9.13%
ALIBABA GROUP HOLDING LTD	5.12%	5.12%
HDFC BANK LIMITED	2.64%	2.64%
CHINA CONSTRUCTION BANK-H	2.00%	1.99%
RELIANCE INDUSTRIES LTD	1.96%	1.95%
INFOSYS LTD	1.16%	1.16%
BYD CO LTD-H	1.09%	1.09%
NASPERS LTD-N SHS	1.04%	1.04%
IND & COMM BK OF CHINA-H	1.01%	1.01%

### Portfolio structure by country/region

	Investment Group	Benchmark
China	32.87%	32.90%
Taiwan	25.88%	25.88%
India	13.78%	13.77%
South Korea	5.79%	5.80%
South Africa	4.82%	4.81%
Brazil	2.46%	2.46%
Mexico	2.14%	2.14%
Saudi Arabia	1.90%	1.91%
United Arab Emirates	1.81%	1.81%
Malaysia	1.69%	1.69%
Thailand	1.22%	1.22%
Poland	1.21%	1.21%
Others	4.38%	4.40%
Liquidity	0.07%	-

### Portfolio structure by sector

	Investment Group	Benchmark
Information Technology	22.74%	22.74%
Financials	22.36%	22.38%
Communication Services	15.07%	15.08%
Consumer Discretionary	14.39%	14.38%
Industrials	6.02%	6.03%
Materials	4.66%	4.67%
Consumer Staples	3.94%	3.94%
Energy	3.80%	3.81%
Health Care	3.45%	3.45%
Utilities	1.96%	1.97%
Real Estate	1.55%	1.55%
Liquidity	0.07%	-

### Portfolio structure by currency

	Investment Group	Benchmark
HKD	30.43%	30.30%
TWD	25.92%	25.88%
INR	13.88%	13.77%
KRW	5.82%	5.80%
ZAR	4.82%	4.81%
BRL	2.46%	2.46%
MXN	2.15%	2.14%
SAR	1.90%	1.91%
CNY	1.87%	1.91%
Others	10.76%	11.03%