Swiss Life Investment Foundation Equities Foreign ESG Indexed PM

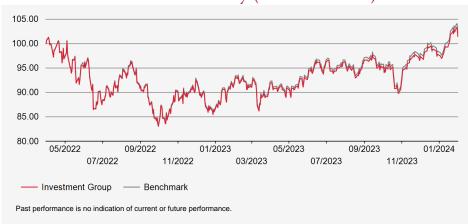


Net Asset Value (NAV) in CHF (m): 217.75 Net asset value per entitlement in CHF: 101.46

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).

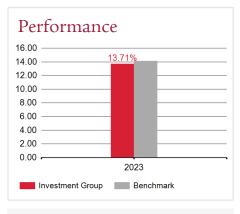
Evolution in reference currency (base value 100)



Performance in reference currency

| Cumulative Performance | | | | | Ann | ualised per | formance | |
|-------------------------------|-------|---------|----------|--------|---------|-------------|----------|--------|
| | YTD | 1 month | 3 months | 1 year | 3 years | 5 years | 10 years | Incep. |
| Investment Group | 3.69% | 3.69% | 10.45% | 10.84% | - | - | - | 0.79% |
| Benchmark | 3.74% | 3.74% | 10.59% | 11.24% | - | - | - | 1.19% |

| Statistical information (annualised) | 1 year | 3 years | 5 years | 10 years | Incep. |
|--------------------------------------|--------|---------|---------|----------|--------|
| Investment Group volatility (in %) | 8.40 | - | - | - | 15.80 |
| Benchmark volatility (in %) | 8.42 | - | - | - | 15.82 |
| Tracking Error ex post (in %) | 0.20 | - | - | - | 0.15 |
| Information Ratio | -2.05 | - | - | - | -2.45 |
| Sharpe Ratio | 1.05 | - | - | - | 0.00 |
| Correlation | 1.00 | - | - | - | 1.00 |
| Beta | 1.00 | - | - | - | 1.00 |
| Jensen's alpha | -0.37 | - | - | - | -0.39 |
| Maximum Drawdown (in %) | -8.12 | - | - | - | -17.96 |
| Recovery Period (years) | 0.07 | - | - | - | 1.30 |



Product information

Swiss security number: 117189938

ISIN: CH1171899383

LEI: 254900Q154AKVWL8UQ41
Bloomberg Code: SWAEIPC SW
Benchmark: MSCI World ex Switzerland

ESG Leaders NET 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: 14:30

Issuing/redemption commission: none
Distribution policy: Profit retention
Asset Manager according to
Swiss Life Best Select Invest Plus®:
UBS I td

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: 0.32%

ex post as at: 30/09/2023 0.32%

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Portfolio structure by sector

| | Investment Group | Benchmark |
|----------------------------|------------------|-----------|
| Information Technology | 25.67% | 25.88% |
| Financials | 14.41% | 14.51% |
| Healthcare | 11.75% | 11.84% |
| Industrials | 10.73% | 10.84% |
| Consumer Discretionary | 10.27% | 10.37% |
| Telecommunication Services | 8.56% | 8.62% |
| Consumer Staples | 6.64% | 6.69% |
| Materials | 3.99% | 4.00% |
| Energy | 2.99% | 3.01% |
| Real Estate | 2.50% | 2.52% |
| Utilities | 1.66% | 1.71% |
| Liquidity | 0.83% | - |

Biggest holdings

| | Investment Group | Benchmark |
|---------------------------|------------------|-----------|
| MICROSOFT CORP. | 9.20% | 9.28% |
| ALPHABET INC | 5.15% | 5.20% |
| NVIDIA CORP | 4.98% | 5.02% |
| TESLA INC | 1.76% | 1.77% |
| ELI LILLY & CO | 1.71% | 1.72% |
| VISA INC | 1.43% | 1.45% |
| JOHNSON & JOHNSON | 1.25% | 1.27% |
| MASTERCARD INC | 1.24% | 1.25% |
| PROTECTER & GAMBLE CO/THE | 1.22% | 1.22% |
| NOVO NORDISK A/S | 1.21% | 1.22% |

Portfolio structure by country/region

| | Investment Group | Benchmark |
|--------------------------|------------------|-----------|
| USA | 72.03% | 72.61% |
| Japan | 6.81% | 6.85% |
| UK | 3.54% | 3.63% |
| France | 3.51% | 3.58% |
| Canada | 3.30% | 3.33% |
| Germany | 1.32% | 1.30% |
| Other European countries | 6.32% | 6.35% |
| Other Asian countries | 2.34% | 2.35% |
| Miscellaneous | - | - |
| Liquidity | 0.83% | - |

Portfolio structure by currency

| | Investment Group | Benchmark |
|---------------|------------------|-----------|
| USD | 72.63% | 72.44% |
| EUR | 8.26% | 8.38% |
| JPY | 6.81% | 6.85% |
| GBP | 3.70% | 3.77% |
| Miscellaneous | 8.61% | 8.55% |

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