

Swiss Life Investment Foundation

Equities Foreign ESG PM

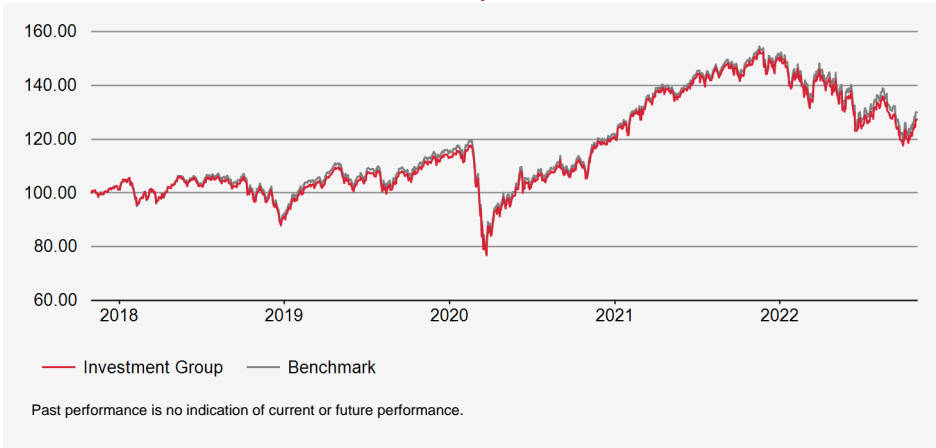


Net Asset Value (NAV) in CHF (m): 321.77
Net asset value per entitlement in CHF: 154.97

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)



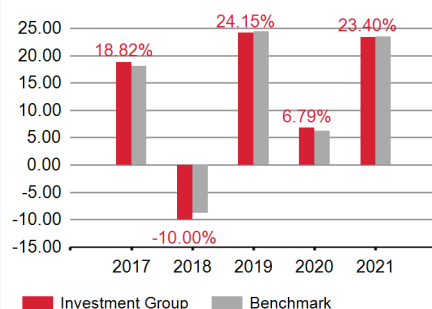
Performance in reference currency

	CUMULATIVE PERFORMANCE				ANNUALISED PERFORMANCE			
	YTD	1 MONTH	3 MONTHS	1 YEAR	3 YEARS	5 YEARS	10 YEARS	INCEP.
INVESTMENT GROUP	-14.62%	8.22%	-3.42%	-13.81%	5.37%	4.94%	8.79%	2.88%
BENCHMARK	-13.63%	8.14%	-3.40%	-12.83%	5.61%	5.39%	9.18%	3.37%

Statistical information (annualised)

	1 YEAR	3 YEARS	5 YEARS	10 YEARS	INCEP.
Investment Group volatility (in %)	18.12	19.12	17.00	14.34	16.23
Benchmark volatility (in %)	-	19.07	16.93	14.29	16.23
Tracking Error ex post (in %)	0.39	0.48	0.55	0.66	0.96
Information Ratio	-2.54	-0.50	-0.82	-0.59	-0.51
Sharpe Ratio	-0.80	0.30	0.32	0.63	0.18
Correlation	1.00	1.00	1.00	1.00	1.00
Beta	1.00	1.00	1.00	1.00	1.00
Jensen's alpha	-1.00	-0.26	-0.47	-0.41	-0.49
Maximum Drawdown (in %)	-23.15	-34.64	-34.64	-34.64	-59.96
Recovery Period (years)	-	0.67	0.67	0.67	7.75

Performance



Product information

Swiss security number: 3026051

ISIN: CH0030260514

LEI: 2549000B6X3SG0K4LZ68

Bloomberg Code: SLAAUPM 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: 31/05/2007

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: 0.37%

ex post as at: 30/09/2022 0.37%

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

Benchmark: To 31.03.2022 80% MSCI World ex CH in CHF, 15% MSCI AC World Small Cap in CHF, 5% MSCI Emerging Markets in CHF - To 31.12.2009 100% MSCI World, ex CH, in CHF.

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.

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.

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%