

31 March 2025

Swiss Life Investment Foundation Equities Global ex Switzerland ESG

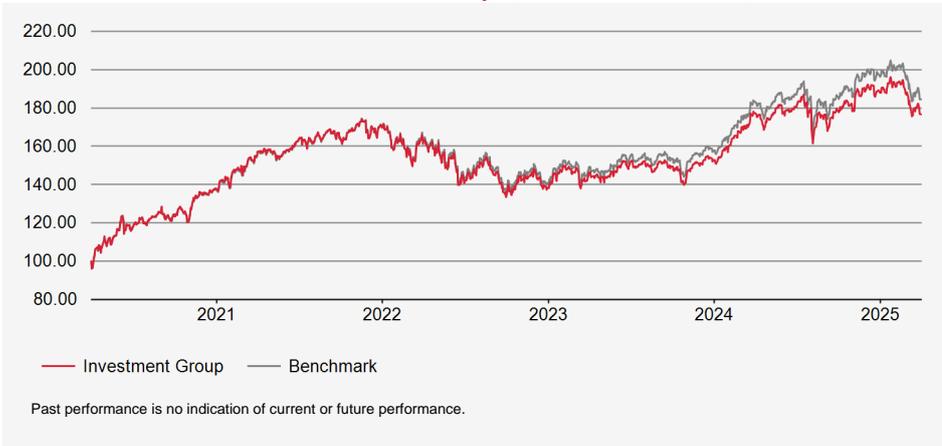


Net Asset Value (NAV) in CHF (m): 474.58
Net asset value per entitlement in CHF: 231.59

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 Index Funds II (CH) Equity ESG Global ex Switzerland PF, Invesco Global Small Cap Equity Fund, Dimensional Global Small Cap Equity Fund, Amundi Emerging Markets Equity Focus Fund and Robeco Emerging Markets Equities Fund.

Evolution in reference currency (base value 100)



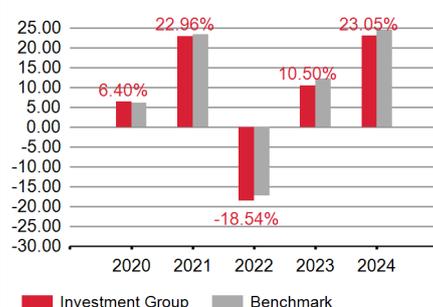
Performance in reference currency

	Cumulative Performance				Annualised performance			
	YTD	1 month	3 months	1 year	3 years	5 years	10 years	Incep.
Investment Group	-6.02%	-6.06%	-6.02%	-0.39%	3.07%	12.05%	6.75%	3.63%
Benchmark	-6.04%	-6.24%	-6.04%	0.70%	4.34%	13.02%	7.61%	4.83%

Statistical information (annualised)

	1 year	3 years	5 years	10 years	Incep.
Investment Group volatility (in %)	10.89	14.67	14.44	14.59	15.42
Benchmark volatility (in %)	10.88	14.69	14.39	14.50	15.65
Tracking Error ex post (in %)	0.64	0.51	0.52	0.61	1.37
Information Ratio	-1.69	-2.49	-1.87	-1.41	-0.87
Sharpe Ratio	-0.13	0.14	0.77	0.47	0.22
Correlation	1.00	1.00	1.00	1.00	1.00
Beta	1.00	1.00	1.00	1.01	0.98
Jensen's alpha	-1.09	-1.26	-1.02	-0.90	-1.11
Maximum Drawdown (in %)	-13.61	-18.21	-23.39	-34.66	-60.40
Recovery Period (years)	0.26	1.36	1.47	0.67	7.84

Performance



Product information

Swiss security number: 1245539

ISIN: CH0012455397

LEI: 2549000B6X3SG0K4LZ68

Bloomberg Code: SWAAKAU SW

Benchmark: 80% MSCI World ex Switzerland ESG Leaders TR, 15% MSCI AC World Small Cap NR, 5% MSCI Emerging Markets NR

Currency: CHF

Domicile: Switzerland

Launch Date: 30/09/2001

Initial subscription price: 100.00

End of financial year: 30.09

Issuing/Redemption: daily

Deadline: 13.00

Antidilution provision:

Issuing / redemption commission accruing to the investment group in accordance with overview of conditions.

Distribution policy: Profit retention

Asset Manager according to Swiss Life Best Select Invest Plus®:
Swiss Life Asset Management Ltd

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: 0.57%

ex post as at: 30/09/2024 0.74%

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.

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.

Portfolio structure by sector

	Investment Group	Benchmark
Information Technology	23.27%	23.51%
Financials	17.83%	17.22%
Consumer Discretionary	11.81%	11.27%
Industrials	11.30%	11.59%
Health Care	9.68%	9.89%
Communication Services	7.63%	7.69%
Consumer Staples	5.98%	6.29%
Materials	4.04%	4.26%
Real Estate	3.21%	3.22%
Energy	2.71%	3.00%
Utilities	1.93%	2.06%
Liquidity	0.44%	-

Biggest holdings

	Investment Group	Benchmark
NVIDIA CORP	5.83%	6.27%
MICROSOFT CORP	5.82%	6.27%
ALPHABET INC-CL A	1.99%	2.14%
ALPHABET INC-CL C	1.71%	1.84%
TESLA INC	1.65%	1.77%
ELI LILLY & CO	1.46%	1.58%
VISA INC-CLASS A SHARES	1.33%	1.43%
MASTERCARD INC - A	0.99%	1.06%
PROCTER & GAMBLE CO/THE	0.88%	0.95%
JOHNSON & JOHNSON	0.88%	0.94%

Portfolio structure by country/region

	Investment Group	Benchmark
USA	64.03%	67.75%
Other Asian countries	6.95%	4.33%
Japan	5.73%	6.70%
Other European countries	5.46%	5.45%
Canada	2.88%	3.26%
United Kingdom	2.78%	3.00%
France	2.47%	2.51%
Germany	1.26%	1.28%
UK	1.03%	0.67%
Miscellaneous	6.80%	5.06%
Liquidity	0.44%	-

Portfolio structure by currency

	Investment Group	Benchmark
USD	65.65%	68.25%
JPY	5.78%	6.70%
GBP	3.77%	3.67%
EUR	1.43%	0.95%
CHF	0.27%	0.22%
Miscellaneous	22.94%	20.19%