

31 October 2022

Swiss Life Investment Foundation Equities Global ESG

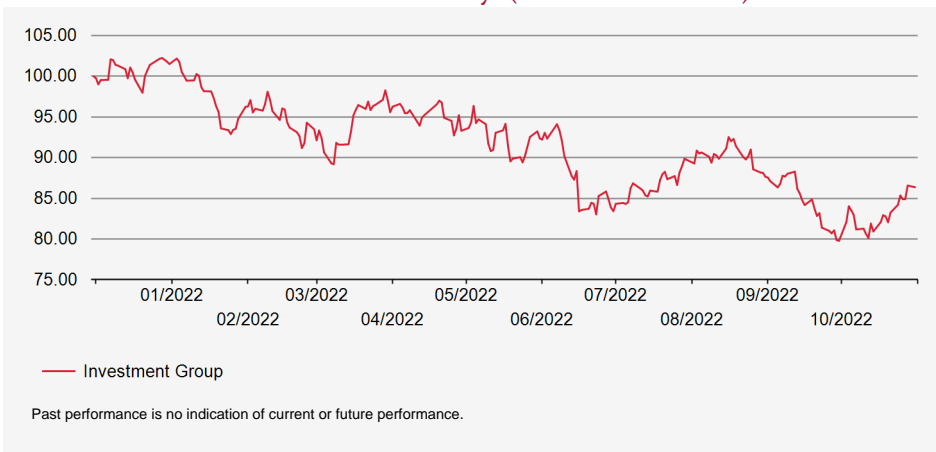


Net Asset Value (NAV) in CHF (m): 44.40
Net asset value per entitlement in CHF: 86.37

Investment Strategy

The investment group follows a core-satellite approach. The core part of the portfolio (around 70%) is actively managed and mainly invests in large and mid-caps and is characterized by a strong ESG profile. Implementation with Swiss Life Funds (LUX) Equity ESG Global. The satellites (around 30%) of the portfolio invests in small and mid-caps, which obtain a large share of their revenues from products and services that promote environmental sustainability. The satellites will be implemented with approx. 10% each in Swiss Life Funds (LUX) Equity Climate Impact, Swiss Life Funds (LUX) Equity Green Buildings & Infrastructure Impact and Swiss Life Funds (LUX) Equity Environment & Biodiversity Impact. These percentages may vary within specified ranges. The company limit is 5%.

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	-14.91%	8.26%	-3.88%	-	-	-	-	-

Statistical information (annualised)

	1 YEAR	3 YEARS	5 YEARS	10 YEARS	INCEP.
Investment Group volatility (in %)	-	-	-	-	17.74
Sharpe Ratio	-	-	-	-	-0.86
Maximum Drawdown (in %)	-	-	-	-	-21.96
Recovery Period (years)	-	-	-	-	-

Performance

Insufficient history of data

Product information

Swiss security number: 113873862
ISIN: CH1138738625
LEI: 254900RNJ8UYJ3OTB72
Bloomberg Code: SWAGECI SW
Currency: CHF
Domicile: Switzerland
Launch Date: 30/11/2021
Initial subscription price: 100.00
End of financial year: 30.9
Issuing/Redemption: daily
Deadline: 11:00
Issuing/redemption commission: none
Distribution policy: Profit retention
Asset manager
 Swiss Life Asset Management Ltd
Price listings: Bloomberg: ASSL
www.swisslife.ch/investmentfoundation
Total expense ratio TER KGAST
ex ante: 0.69%
ex post as at: 30/09/2022 0.69%

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.

Portfolio structure by sector

	Investment Group
INFORMATION TECHNOLOGY	22.18%
INDUSTRIALS	19.99%
FINANCIALS	10.99%
HEALTH CARE	8.57%
CONSUMER DISCRETIONARY	7.31%
CONSUMER STAPLES	7.29%
UTILITIES	6.72%
MATERIALS	5.13%
REAL ESTATE	3.89%
COMMUNICATION SERVICES	2.83%
ENERGY	2.35%
EQUITY INDEX FUTURE	1.80%
LIQUIDITY	0.95%

Biggest holdings

	Investment Group
APPLE INC	3.15%
MICROSOFT CORP	2.50%
ALPABET INC-CL	1.27%
AMAZON.COM INC	1.07%
UNITEDHEALTH GROUP INC	0.97%
VISA INC-CLASS A SHARES	0.71%
HOME DEPOT INC	0.66%
MERCK & CO. INC.	0.63%
TESLA INC	0.60%
FIRST SOLAR INC	0.57%

Portfolio structure by country/region

	Investment Group
USA AND CANADA	62.84%
EUROPEAN REGION (EUR)	14.14%
ASIAN PACIFIC REGION	9.70%
EUROPEAN REGION (EX EUR)	9.36%
EQUITY INDEX FUTURE	1.80%
EMERGING MARKETS ASIA PACIFIC	0.78%
OTHERS	0.44%
LIQUIDITY	0.95%