

29 February 2024

Swiss Life Investment Foundation

Equities Global ESG

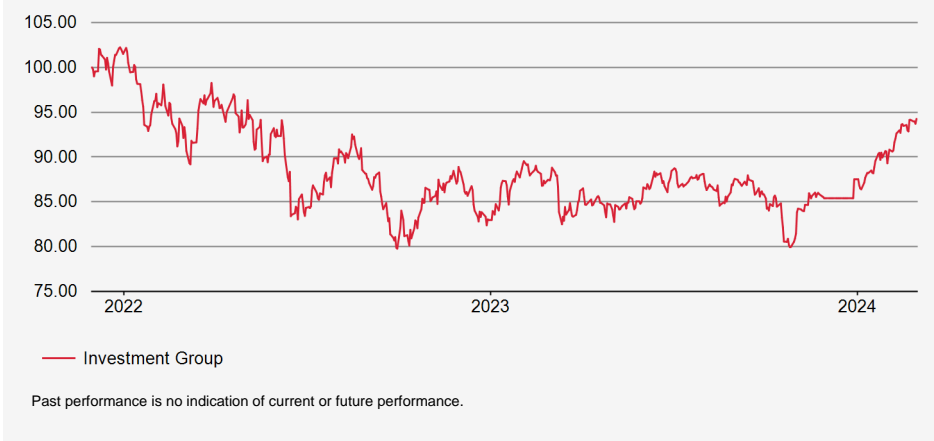


Net Asset Value (NAV) in CHF (m): 5.94
Net asset value per entitlement in CHF: 94.26

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)



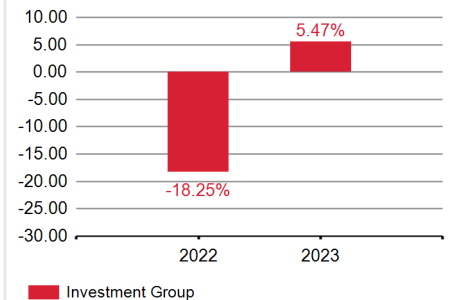
Performance in reference currency

	Cumulative Performance				Annualised performance			
	YTD	1 month	3 months	1 year	3 years	5 years	10 years	Incep.
Investment Group	7.70%	5.55%	10.50%	7.81%	-	-	-	-2.59%

Statistical information (annualised)

	1 year	3 years	5 years	10 years	Incep.
Investment Group volatility (in %)	11.61	-	-	-	16.18
Sharpe Ratio	0.51	-	-	-	-0.20
Maximum Drawdown (in %)	-9.99	-	-	-	-21.96
Recovery Period (years)	0.23	-	-	-	-

Performance



Product information

Swiss security number: 113873862

ISIN: CH1138738625

LEI: 254900RNJ8UYJ30TB72

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: 0.64%

ex post as at: 30/09/2023 0.64%

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.

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Portfolio structure by sector

	Investment Group
Information Technology	22.21%
Industrials	18.50%
Financials	10.11%
Consumer Discretionary	9.25%
Health Care	8.18%
Consumer Staples	6.63%
Communication Services	5.55%
Materials	5.26%
Utilities	4.57%
Real Estate	3.81%
Energy	2.83%
Equity index future	1.77%
Liquidity	1.32%

Biggest holdings

	Investment Group
MICROSOFT CORP	3.73%
NVIDIA CORP	3.12%
APPLE INC	2.73%
AMAZON.COM INC	1.48%
ALPABET INC-CL	1.40%
META PLATFORMS INC-CLASS A	1.15%
REPUBLIC SERVICES INC	0.88%
BROADCOM INC	0.82%
JPMORGAN CHASE & CO	0.79%
WASTE MANAGEMENT INC	0.75%

Portfolio structure by country/region

	Investment Group
USA and Canada	66.44%
Asian Pacific Region	9.95%
European Region (Ex EUR)	9.41%
European Region (EUR)	8.93%
Equity index future	1.77%
Norway	1.21%
Emerging Markets Middle East	0.45%
Emerging Markets Asia Pacific	0.37%
Emerging Markets America	0.10%
Portugal	0.06%
Liquidity	1.32%

Portfolio structure by currency

	Investment Group
USD	62.31%
EUR	10.34%
JPY	7.26%
GBP	4.04%
CHF	1.78%
Miscellaneous	14.27%