

31 January 2024

Swiss Life Investment Foundation

Equities Global ESG

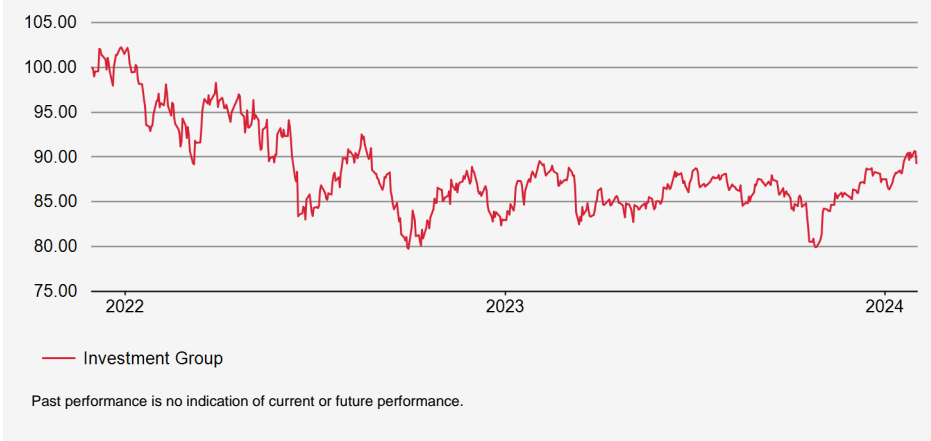


Net Asset Value (NAV) in CHF (m): 5.34
Net asset value per entitlement in CHF: 89.30

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)



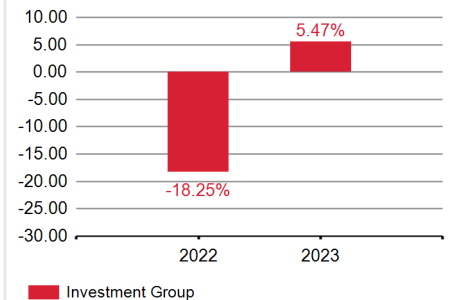
Performance in reference currency

	Cumulative Performance				Annualised performance			
	YTD	1 month	3 months	1 year	3 years	5 years	10 years	Incep.
Investment Group	2.03%	2.03%	10.38%	1.19%	-	-	-	-5.08%

Statistical information (annualised)

	1 year	3 years	5 years	10 years	Incep.
Investment Group volatility (in %)	10.44	-	-	-	16.02
Sharpe Ratio	-0.03	-	-	-	-0.35
Maximum Drawdown (in %)	-10.72	-	-	-	-21.96
Recovery Period (years)	0.23	-	-	-	-

Performance



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: 0.64%

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	21.86%
Industrials	18.22%
Financials	10.35%
Consumer Discretionary	9.07%
Health Care	8.43%
Consumer Staples	6.00%
Communication Services	5.67%
Materials	5.19%
Utilities	5.13%
Real Estate	3.87%
Energy	3.01%
Liquidity	2.21%
Equity index future	1.00%

Biggest holdings

	Investment Group
MICROSOFT CORP	3.71%
APPLE INC	2.98%
NVIDIA CORP	2.54%
ALPABET INC-CL	1.65%
AMAZON.COM INC	1.33%
META PLATFORMS INC-CLASS A	0.96%
REPUBLIC SERVICES INC	0.84%
BROADCOM INC	0.79%
JPMORGAN CHASE & CO	0.78%
UNITEDHEALTH GROUP INC	0.75%

Portfolio structure by country/region

	Investment Group
USA and Canada	65.26%
European Region (Ex EUR)	10.30%
Asian Pacific Region	10.07%
European Region (EUR)	8.75%
Norway	1.15%
Equity index future	1.00%
Emerging Markets Asia Pacific	0.49%
Emerging Markets Middle East	0.45%
Emerging Markets America	0.25%
Portugal	0.07%
Liquidity	2.21%

Portfolio structure by currency

	Investment Group
USD	60.55%
EUR	11.19%
JPY	7.64%
GBP	4.22%
CHF	2.15%
Miscellaneous	14.26%