

31 August 2024

Swiss Life Investment Foundation

Equity Global Protect Flex (CHF hedged)

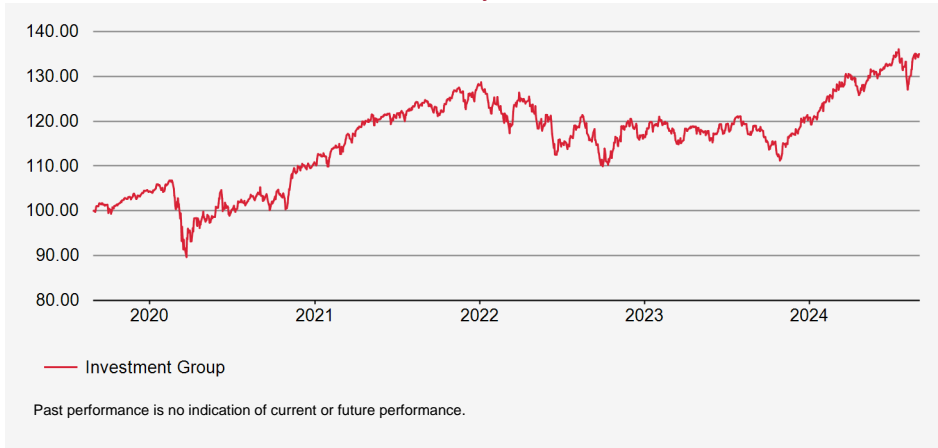


Net Asset Value (NAV) in CHF (m): 1,060.45
Net asset value per entitlement in CHF: 153.28

Investment Strategy

Rule-based active equity strategy with complementary hedging strategy. The investment universe of the investment group comprises companies from the main foreign stock market indices (in particular S&P 500, EuroStoxx 50, FTSE 100 and Nikkei 225) as well as the SMI; weighted by market capitalisation. Foreign currency risks are at least 90 % hedged against Swiss francs. Investments may take the form of participation securities, collective investments or derivative instruments. The additional use of a hedging strategy involving options has the effect of reducing price losses in the event of heavily falling markets and limiting upside potential in the event of sharply rising markets ("put/spread collar"). Depending on market assessment, the sale of the put option and/or of the call option may be waived. Implementation via investment in SLF (CH) Equity Global Protect (CHF hedged).

Evolution in reference currency (base value 100)



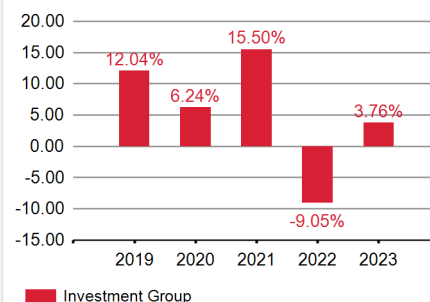
Performance in reference currency

	Cumulative Performance				Annualised performance			
	YTD	1 month	3 months	1 year	3 years	5 years	10 years	Incep.
Investment Group	11.74%	1.32%	3.75%	13.68%	2.85%	6.18%	-	5.25%

Statistical information (annualised)

	1 year	3 years	5 years	10 years	Incep.
Investment Group volatility (in %)	8.80	10.42	9.89	-	8.49
Sharpe Ratio	1.28	0.21	0.60	-	0.63
Maximum Drawdown (in %)	-6.62	-14.58	-15.99	-	-15.99
Recovery Period (years)	-	1.43	0.63	-	0.63

Performance



Product information

Swiss security number: 31952442
ISIN: CH0319524424
LEI: 254900LUAQC3MC0MWL48
Bloomberg Code: SLGPCH SW
Currency: CHF
Domicile: Switzerland
Launch Date: 29/04/2016
Initial subscription price: 100.00
End of financial year: 30.09
Issuing/Redemption: daily
Deadline: 13.00
Issuing / redemption commission: none
Distribution policy: Profit retention
Asset Manager according to:
 Swiss Life Asset Management Ltd
Price listings: Bloomberg: ASSL
www.swisslife.ch/investmentfoundation
Total expense ratio TER KGAST
ex ante: 0.60%
ex post as at: 30/09/2023 0.60%

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.

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Portfolio structure by sector

	Investment Group
Information Technology	15.58%
Financials	13.73%
Industrials	12.97%
Health Care	12.51%
Consumer Discretionary	7.94%
Consumer Staples	6.25%
Utilities	5.21%
Communication Services	5.20%
Materials	4.35%
Real Estate	2.39%
Energy	2.37%
Equity index future	0.76%
Liquidity / Pensions	10.75%

Main Positions

	Investment Group
BROADCOM INC	1.09%
ELI LILLY & CO	1.03%
REPUBLIC SERVICES INC	0.79%
TEXAS INSTRUMENTS INC	0.72%
AMPHENOL CORP-CL A	0.71%
WASTE MANAGEMENT INC	0.70%
DUKE ENERGY CORP	0.69%
BERKSHIRE HATHAWAY INC-CL B	0.69%
T-MOBILE US INC	0.68%
MICROSOFT CORP	0.66%

Portfolio structure by country/region

	Investment Group
USA and Canada	63.13%
European Region (EUR)	10.02%
Asian Pacific Region	9.31%
European Region (Ex EUR)	5.72%
Equity index future	0.76%
Emerging Markets America	0.29%
Liquidity / Pensions	10.75%

Disclaimer: This publication is not intended as a solicitation or recommendation to buy or sell investment instruments but only serves to provide information. All documents which form the legal basis for any investment decision can be obtained free of charge from the Swiss Life Investment Foundation, c/o Swiss Life Ltd, P.O. Box, 8022 Zurich, tel. 043 547 71 11 and at www.swisslife.ch/anlagestiftung. The circle of investors is limited to 2nd and 3rd pillar institutions and other tax-exempt institutions domiciled in Switzerland, set up for the purposes of occupational provisions and persons who administer collective investments for these institutions who are supervised by the Swiss Financial Market Supervisory Authority FINMA and exclusively invest funds for these institutions with the foundation. Past performance is not an indicator of current or future results. All product and company names are trademarks™ or registered® trademarks of their respective holders. Use of them does not imply any affiliation with or endorsement by them. **Source:** Swiss Life Asset Managers. All rights reserved.