

31 August 2024

Swiss Life Investment Foundation

Equities Global ESG PM

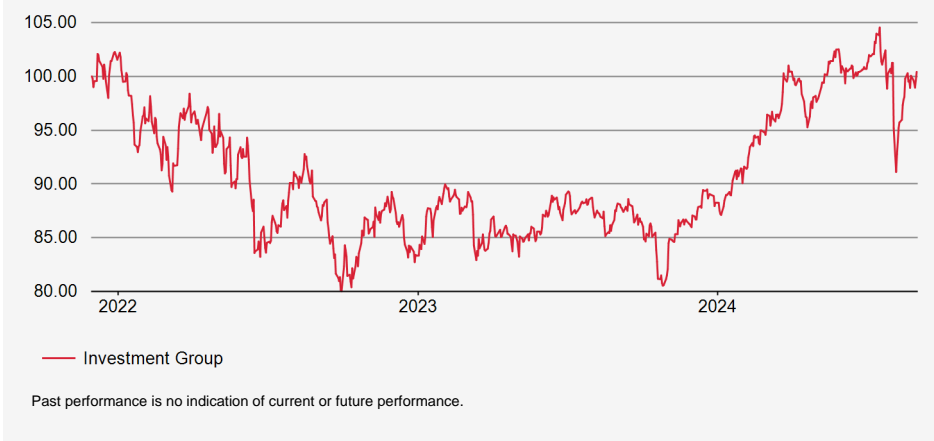


Net Asset Value (NAV) in CHF (m): 3.55
Net asset value per entitlement in CHF: 100.42

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)



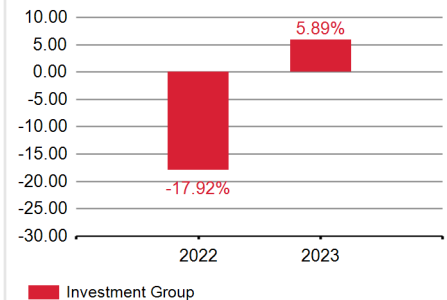
Performance in reference currency

	Cumulative Performance				Annualised performance			
	YTD	1 month	3 months	1 year	3 years	5 years	10 years	Incep.
Investment Group	13.79%	-0.82%	-0.52%	14.20%	-	-	-	0.15%

Statistical information (annualised)

	1 year	3 years	5 years	10 years	Incep.
Investment Group volatility (in %)	12.43	-	-	-	15.25
Sharpe Ratio	0.95	-	-	-	-0.04
Maximum Drawdown (in %)	-12.85	-	-	-	-21.73
Recovery Period (years)	-	-	-	-	1.64

Performance



Product information

Swiss security number: 113873878
ISIN: CH1138738781
LEI: 254900RNJ8UYJ3OTB72
Bloomberg Code: SWAGEPC 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: 13.00
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: 0.24%
ex post as at: 30/09/2023 0.24%

PM tranche: The circle of investors is restricted to qualified investors who have signed an asset management contract or other paid financial service contract with Swiss Life Asset Management Ltd or with another company belonging to the Swiss Life Group.

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	23.20%
Industrials	17.97%
Financials	10.62%
Health Care	9.35%
Consumer Discretionary	8.86%
Communication Services	6.81%
Consumer Staples	4.86%
Utilities	4.34%
Real Estate	4.03%
Materials	3.05%
Energy	2.84%
Liquidity	2.55%
Equity index future	1.46%

Portfolio structure by country/region

	Investment Group
USA and Canada	63.37%
Asian Pacific Region	11.51%
European Region (EUR)	10.69%
European Region (Ex EUR)	9.20%
Equity index future	1.46%
Emerging Markets Asia Pacific	0.63%
Emerging Markets Middle East	0.44%
Norway	0.05%
Others	0.04%
Liquidity	2.55%

Main Positions

	Investment Group
NVIDIA CORP	3.81%
APPLE INC	3.31%
MICROSOFT CORP	2.99%
ALPABET INC-CL	1.70%
AMAZON.COM INC	1.33%
JPMORGAN CHASE & CO	0.84%
META PLATFORMS INC-CLASS A	0.83%
NOVO NORDISK A/S-B	0.65%
COSTCO WHOLESALE CORP	0.58%
ENPHASE ENERGY INC	0.58%

Portfolio structure by currency

	Investment Group
USD	60.19%
EUR	12.46%
JPY	8.37%
GBP	3.22%
CHF	2.48%
Miscellaneous	13.21%