

Investment group *Equities Global ESG*

Dedicated ESG strategy with “impact” elements aimed at achieving the UN’s Sustainable Development Goals

The Swiss Life Investment Foundation is launching a new equity investment group on 30 November 2021 that will focus on ESG and “impact” themes.

Investment objective

The investment group pursues a dedicated ESG strategy with “impact” elements to achieve the Sustainable Development Goals of the United Nations.

Investment strategy

The investment group’s assets are invested globally in companies’ equity securities, taking systematic account of environmental, social and governance (ESG) criteria in the investment process. Companies are selected or excluded by means of both positive and negative screening. For example, companies with an ESG rating of CCC and a red controversy flag according to the MSCI methodology are excluded, if they have no active stewardship. In addition, producers of controversial weapons, companies that generate more than 10% of earnings from thermal coal, companies located in countries blacklisted by the FATF (Financial Action Task Force) as well as those that are on the UN Global Compact Failure list (if they have no active stewardship) are also excluded. Furthermore, up to 35% of capital assets are invested in dedicated impact strategies com-

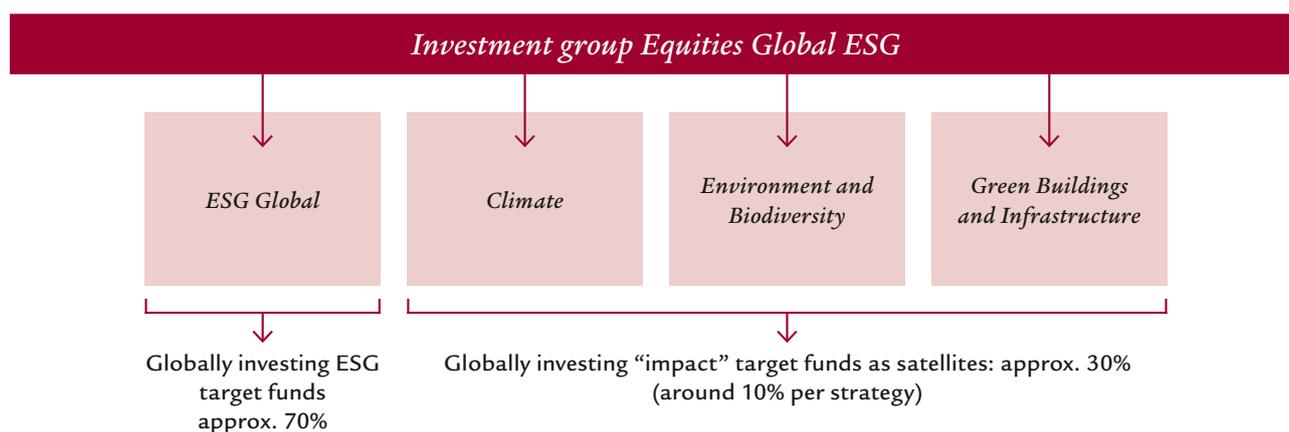
prising investments in companies that contribute to the achievement of various United Nations Sustainable Development Goals.

Implementation

The investment group is set up as a fund-of-fund structure and is managed according to a core satellite approach. The “core” part is covered by an actively managed ESG target fund. All target funds are managed by the investment experts at Swiss Life Asset Managers.

Our approach to responsible investment

In our view, responsible investing means that environmental, social and governance (ESG) criteria are included in a controlled and structured investment process, along with risk factors and key financial figures. The investment strategy of Swiss Life Asset Managers as a longterm and sustainable focus and is coordinated with the liabilities arising from the insurance business. Our investment policy is oriented towards longterm and stable returns. As an asset manager, we represent our clients’ interests. We are aware of our responsibility, as demonstrated by our actions in investment allocation and the exercise of our voting rights according to clearly defined criteria. We are committed to integrating responsible investing into our business activities.



Key data for the investment group

<i>Name</i>	Equities Global ESG	
<i>Base currency</i>	CHF	
<i>Launch date</i>	30 November 2021	
<i>Tranches</i>	–	PM ¹
<i>ISIN</i>	CH1138738625	CH1138738781
<i>Swiss security no.</i>	113873862	113873878
<i>Management fee at investment group level</i>	0.37% (excl. VAT)	0.00%
<i>Indicative TER²</i>	0.67%–0.71%	0.27%–0.31%
<i>Initial issue price</i>	CHF 100	CHF 100
<i>Deadline</i>	14:30	
<i>Issuing/redemption commission</i>	None	
<i>Calculation of net asset value</i>	Daily	
<i>Subscription/redemption</i>	Daily	
<i>Settlement method</i>	Forward pricing	
<i>Distribution practice</i>	Accumulating	
<i>Benchmark</i>	None	
<i>Asset management</i>	Swiss Life Asset Management Ltd, Zurich	
<i>Administrator</i>	Northern Trust Switzerland Inc.	
<i>Price publications</i>	Bloomberg: ASSL Internet: www.swisslife.ch/investmentfoundation	

¹ Acquisition of this tranche is only possible under a special agreement with Swiss Life Asset Management Ltd.

² Includes costs at the level of the target funds deployed.

The investment guidelines are available at www.swisslife.ch/investmentfoundation

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All documents which form the legal basis for any investment decision can be obtained free of charge from the Swiss Life Investment Foundation, P.O. Box 8022, Zurich, tel. 043 284 79 79. The circle of investors is limited to 2nd and 3a 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 such institutions, are supervised by the Swiss Financial Market Supervisory Authority and exclusively invest funds for these institutions with the foundation. For further information please visit www.swisslife-am.com. Source: Swiss Life Asset Managers, Zurich, October 2021.

