

31 March 2024

Swiss Life Investment Foundation Equities Global ESG

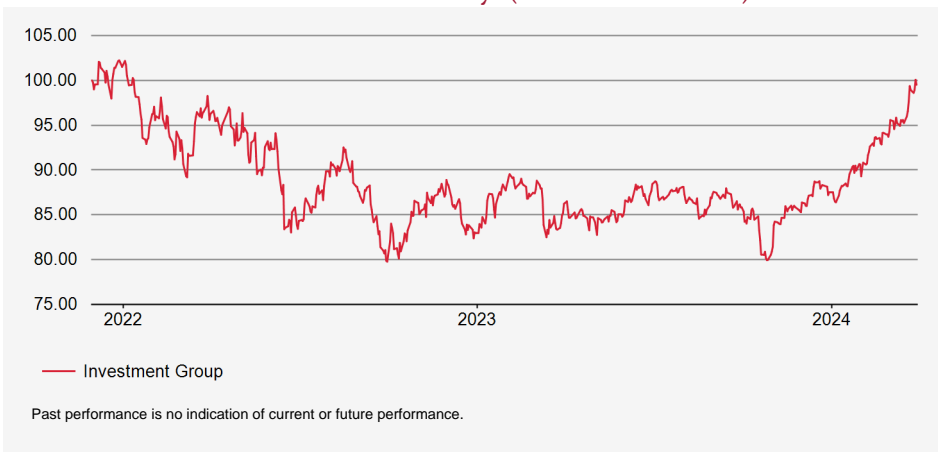


Net Asset Value (NAV) in CHF (m): 6.42
Net asset value per entitlement in CHF: 99.51

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)



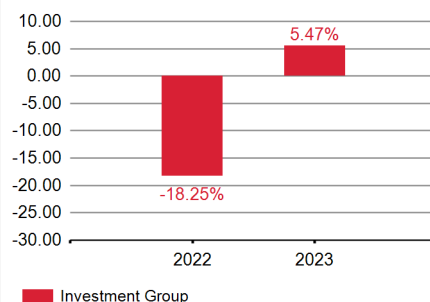
Performance in reference currency

	Cumulative Performance				Annualised performance			
	YTD	1 month	3 months	1 year	3 years	5 years	10 years	Incep.
Investment Group	13.70%	5.57%	13.70%	15.40%	-	-	-	-0.21%

Statistical information (annualised)

	1 year	3 years	5 years	10 years	Incep.
Investment Group volatility (in %)	12.30	-	-	-	16.29
Sharpe Ratio	1.03	-	-	-	-0.05
Maximum Drawdown (in %)	-9.92	-	-	-	-21.96
Recovery Period (years)	0.15	-	-	-	-

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.

Portfolio structure by sector

	Investment Group
Information Technology	22.18%
Industrials	18.35%
Financials	10.16%
Consumer Discretionary	9.34%
Health Care	8.30%
Consumer Staples	5.90%
Communication Services	5.78%
Utilities	4.86%
Materials	4.82%
Real Estate	3.84%
Energy	2.98%
Liquidity	3.30%
Equity index future	0.20%

Portfolio structure by country/region

	Investment Group
USA and Canada	64.75%
Asian Pacific Region	11.31%
European Region (EUR)	9.22%
European Region (Ex EUR)	9.18%
Norway	1.15%
Emerging Markets Middle East	0.46%
Emerging Markets Asia Pacific	0.38%
Equity index future	0.20%
Portugal	0.06%
Liquidity	3.30%

Biggest holdings

	Investment Group
MICROSOFT CORP	3.72%
NVIDIA CORP	3.41%
APPLE INC	2.37%
ALPABET INC-CL	1.48%
AMAZON.COM INC	1.46%
META PLATFORMS INC-CLASS A	0.87%
JPMORGAN CHASE & CO	0.82%
REPUBLIC SERVICES INC	0.77%
UNITEDHEALTH GROUP INC	0.69%
NOVO NORDISK A/S-B	0.64%

Portfolio structure by currency

	Investment Group
USD	60.30%
EUR	11.87%
JPY	8.52%
GBP	3.79%
CHF	1.55%
Miscellaneous	13.97%