# Swiss Life Investment Foundation Equities Global ESG PM



#### Net Asset Value (NAV) in CHF (m): 6.42 Net asset value per entitlement in CHF: 100.43

#### 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)



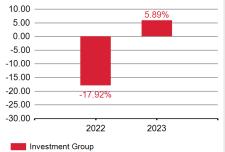
Past performance is no indication of current or future performance

#### Performance in reference currency

Cumulative Performance					Ann	ualised per	formance	
	YTD	1 month	3 months	1 year	3 years	5 years	10 years	Incep.
Investment Group	13.80%	5.60%	13.80%	15.85%	-	-	-	0.18%

Statistical information (annualised)	1 year	3 years	5 years	10 years	Incep.
Investment Group volatility (in %)	12.30	-	-	-	16.30
Sharpe Ratio	1.06	-	-	-	-0.03
Maximum Drawdown (in %)	-9.81	-	-	-	-21.73
Recovery Period (years)	0.13	-	-	-	-

# Performance



#### Product information

Swiss security number: 113873878 ISIN: CH1138738781 LEI: 254900RNJ8UYYJ3OTB72 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: 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: 0.24% 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 exturns over a given period based on time-weighted returns. Statistical Information: The risk key figures are based on logarithmic, monthly time-weighted returns.

### 31 March 2024 Swiss Life Investment Foundation Equities Global ESG PM



#### 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

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		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-C	LASS A	0.87%
JPMORGAN CHASE & CO		0.82%
REPUBLIC SERVICES INC	;	0.77%
UNITEDHEALTH GROUP	NC	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%

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 Id, 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. In addition, the aforementioned investors must have entered into a special agreement with Swiss Life Asset Management SA. Past performance is not an indicator of current or future results. All product and company names are trademarks<sup>TM</sup> 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.