

# Swiss Life Investment Foundation

## Equity Global Protect Flex (CHF hedged)

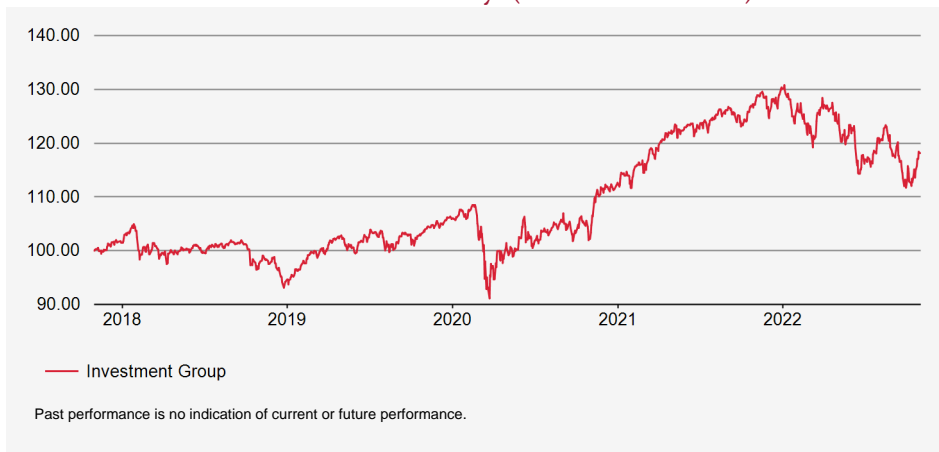


**Net Asset Value (NAV) in CHF (m): 1,233.36**  
**Net asset value per entitlement in CHF: 131.98**

### 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, or an alternative weighting scheme (e. g. equal weighting or minimum volatility). 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 Enhanced (CHF hedged).

### Evolution in reference currency (base value 100)



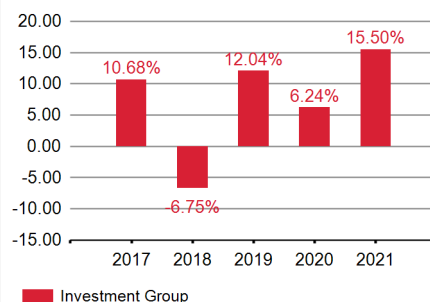
### Performance in reference currency

	CUMULATIVE PERFORMANCE				ANNUALISED PERFORMANCE			
	YTD	1 MONTH	3 MONTHS	1 YEAR	3 YEARS	5 YEARS	10 YEARS	INCEP.
INVESTMENT GROUP	-9.21%	5.74%	-2.32%	-7.08%	4.48%	3.39%	-	4.35%

### Statistical information (annualised)

	1 YEAR	3 YEARS	5 YEARS	10 YEARS	INCEP.
Investment Group volatility (in %)	12.89	10.85	9.45	-	8.44
Sharpe Ratio	-0.54	0.46	0.43	-	0.59
Maximum Drawdown (in %)	-14.58	-15.99	-15.99	-	-15.99
Recovery Period (years)	-	0.63	0.63	-	0.63

### Performance



### Product information

**Swiss security number:** 31952442  
**ISIN:** CH0319524424  
**LEI:** 254900LUAQC3MC0MWL48  
**Bloomberg Code:** SLAGPCH 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:** 14.30  
**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](http://www.swisslife.ch/investmentfoundation)  
**Total expense ratio TER KGAST**  
**ex ante:** 0.60%  
**ex post as at:** 30/09/2022 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
FINANCIALS	13.79%
INFORMATION TECHNOLOGY	11.69%
HEALTH CARE	10.37%
INDUSTRIALS	10.05%
CONSUMER DISCRETIONARY	8.62%
CONSUMER STAPLES	8.25%
EQUITY INDEX FUTURE	6.62%
COMMUNICATION SERVICES	6.30%
REAL ESTATE	5.00%
UTILITIES	4.78%
MATERIALS	4.74%
ENERGY	3.79%
LIQUIDITY / PENSIONS	6.01%

### Biggest holdings

	Investment Group
ELI LILLY & CO	1.65%
ALPHABET INC-CL C	1.12%
CHEVRON CORP	0.84%
PROLOGIS INC	0.82%
HOME DEPOT INC	0.81%
EXXON MOBIL CORP	0.81%
WASTE CONNECTIONS INC	0.75%
FAST RETAILING CO LTD	0.74%
JOHNSON & JOHNSON	0.67%
MICROSOFT CORP	0.66%

### Portfolio structure by country/region

	Investment Group
USA AND CANADA	58.70%
EUROPEAN REGION (EUR)	14.07%
EUROPEAN REGION (EX EUR)	8.35%
EQUITY INDEX FUTURE	6.62%
ASIAN PACIFIC REGION	5.93%
EMERGING MARKETS ASIA PACIFIC	0.32%
LIQUIDITY / PENSIONS	6.01%