

31 October 2022

Swiss Life Investment Foundation Equities Switzerland Protect Flex

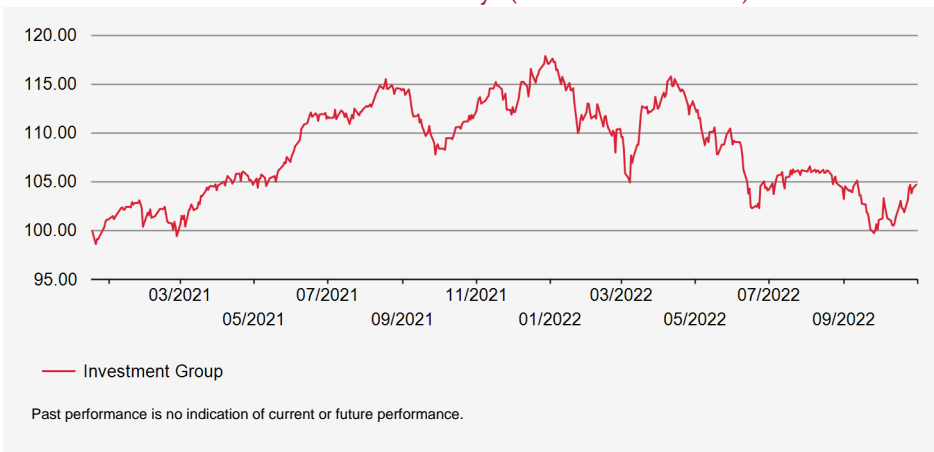


Net Asset Value (NAV) in CHF (m): 160.03
Net asset value per entitlement in CHF: 104.74

Investment Strategy

SMI-indexed investment strategy with actively managed option hedging strategy. The investment universe of the investment group comprises companies from the SMI; weighted by market capitalisation. 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 market. 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 Switzerland Protect Enhanced.

Evolution in reference currency (base value 100)



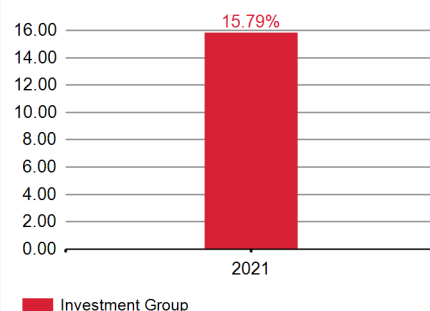
Performance in reference currency

| | CUMULATIVE PERFORMANCE | | | | ANNUALISED PERFORMANCE | | | |
|------------------|------------------------|---------|----------|--------|------------------------|---------|----------|--------|
| | YTD | 1 MONTH | 3 MONTHS | 1 YEAR | 3 YEARS | 5 YEARS | 10 YEARS | INCEP. |
| INVESTMENT GROUP | -10.57% | 3.58% | -1.37% | -6.08% | - | - | - | 2.51% |

Statistical information (annualised)

| | 1 YEAR | 3 YEARS | 5 YEARS | 10 YEARS | INCEP. |
|------------------------------------|--------|---------|---------|----------|--------|
| Investment Group volatility (in %) | 10.91 | - | - | - | 10.21 |
| Sharpe Ratio | -0.53 | - | - | - | 0.29 |
| Maximum Drawdown (in %) | -15.35 | - | - | - | -15.35 |
| Recovery Period (years) | - | - | - | - | - |

Performance



Product information

Swiss security number: 58002332
ISIN: CH0580023320
LEI: 254900ZUTROYHLYQ4E86
Bloomberg Code: SLASPCF SW
Currency: CHF
Domicile: Switzerland
Launch Date: 18/12/2020
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
Total expense ratio TER KGAST
ex ante: 0.46%
ex post as at: 30/09/2022 0.46%

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 |
|------------------------|------------------|
| HEALTH CARE | 38.20% |
| CONSUMER STAPLES | 15.56% |
| FINANCIALS | 15.27% |
| MATERIALS | 7.01% |
| INDUSTRIALS | 5.10% |
| CONSUMER DISCRETIONARY | 4.26% |
| EQUITY INDEX FUTURE | 1.64% |
| COMMUNICATION SERVICES | 1.05% |
| INFORMATION TECHNOLOGY | 0.68% |
| LIQUIDITY / PENSIONS | 11.23% |

Biggest holdings

| | Investment Group |
|------------------------------|------------------|
| ROCHE HOLDING AG-GENUSSCHEIN | 16.14% |
| NESTLE SA-REG | 15.56% |
| NOVARTIS AG-REG | 15.39% |
| ZURICH INSURANCE GROUP AG | 5.36% |
| UBS GROUP AG-REG | 4.31% |
| CIE FINANCIERE RICHEMO-A REG | 4.26% |
| ABB LTD-REG | 3.77% |
| LONZA GROUP AG-REG | 3.20% |
| SIKA AG-REG | 2.89% |
| ALCON INC | 2.54% |