

30 June 2022

Swiss Life Investment Foundation

Real Estate Europe Industry and Logistics ESG (CHF)

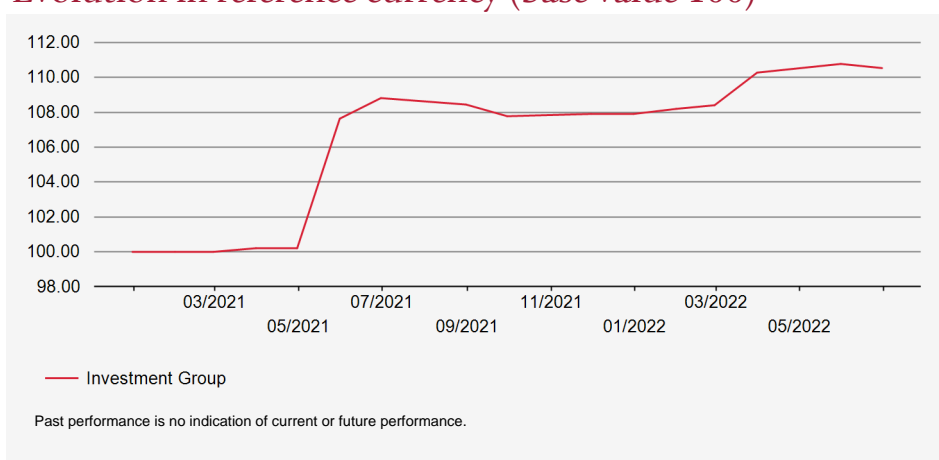


Net Asset Value (NAV) in CHF (m): 17.24
Net asset value per entitlement in CHF: 110.59

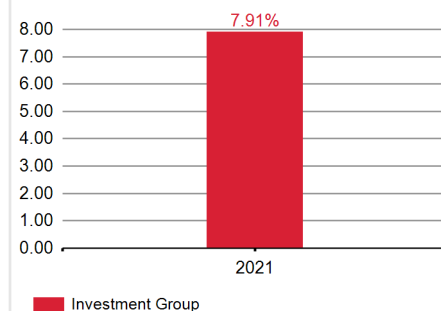
Investment Strategy

Investments in industrial and logistics property. Planned allocation in both types of use 40-60% each. Country allocation with the focus on Germany and France but including properties in the rest of Europe, especially in the UK, Benelux and Switzerland. Targeted borrowing ratio: 30%. Foreign currency risks are at least 80% hedged against the Swiss franc. Active management of the real estate portfolio in the target fund. Implementation through the deployment of Swiss Life Real Estate Funds (LUX) S.A., SICAV-SIF – ESG European Industrial & Logistics; SICAV under Luxembourg law.

Evolution in reference currency (base value 100)



Performance



Product information

Swiss security number: 56847985

ISIN: CH0568479858

LEI: 254900A0BOVBYIND4J79

Bloomberg Code: SLIEILC SW

Currency: CHF

Domicile: Switzerland

Launch Date: 11/12/2020

Initial subscription price: 100.00

End of financial year: 30.09

Redemption commission: 1.00%

Issuing: Quarterly, five bank working days prior to the end of the quarter (ultimo -5)

Redemption: 31.03. / 30.09. with a seven-month notice period

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: 1.28%

ex post as at: 30/09/2021 1.28%

Performance in reference currency

	CUMULATIVE PERFORMANCE				ANNUALISED PERFORMANCE			
	YTD	1 MONTH	3 MONTHS	1 YEAR	3 YEARS	5 YEARS	10 YEARS	INCEP.
INVESTMENT GROUP	2.44%	-0.22%	0.24%	1.58%	-	-	-	6.71%

Statistical information (annualised)

	1 YEAR	3 YEARS	5 YEARS	10 YEARS	INCEP.
Investment Group volatility (in %)	2.06	-	-	-	5.84
Sharpe Ratio	1.08	-	-	-	1.20
Maximum Drawdown (in %)	-1.32	-	-	-	-1.32
Recovery Period (years)	0.42	-	-	-	0.42

Redemption commission: Redemption commission depending on holding period (during the investment phase: up to 5%). 24 months after the capital commitment has been completely called up (max. 3 years), the redemption commission amounts to 1.00%. No redemption commission is charged on entitlements that are resold by the relevant value date.

Total expense ratio TER KGAST: Indicative value between 1.00% and 1.40%.

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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Real estate income by type of use

INDUSTRY	37.60%
LOGISTICS	62.40%

Geographical spread of properties

GERMANY	74.30%
AUSTRIA	20.90%
FRANCE	4.80%
UNITED KINGDOM	-

Key figures of properties

MARKET VALUE*	506.66
NUMBER OF PROPERTIES	17
RENTAL RATE	99.80%

Other key figures

BORROWING RATIO	40.55%
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*in m EUR

The data on this page refers to the underlying target funds as of 31/12/2021. They may deviate slightly at the investment group level due to potential liquidity retention.