

30 June 2022

Swiss Life Investment Foundation

Real Estate Europe Industry and Logistics ESG (EUR)

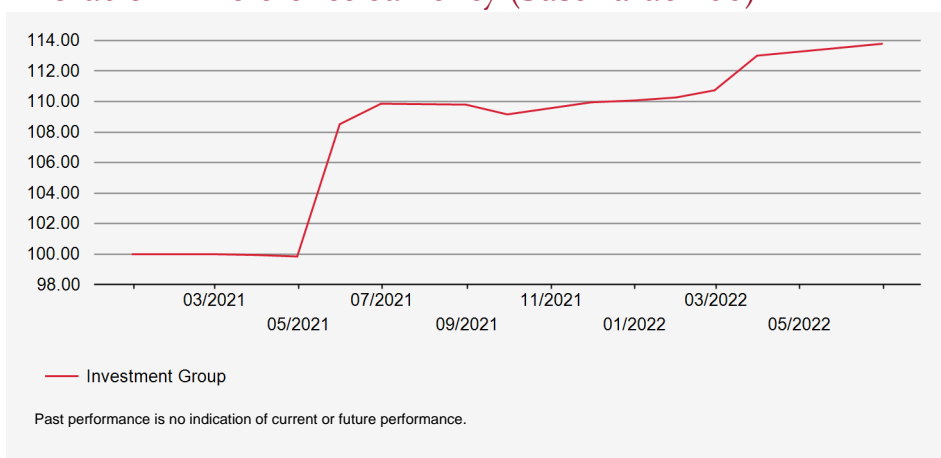


Net Asset Value (NAV) in EUR (m): 167.80
Net asset value per entitlement in EUR: 113.79

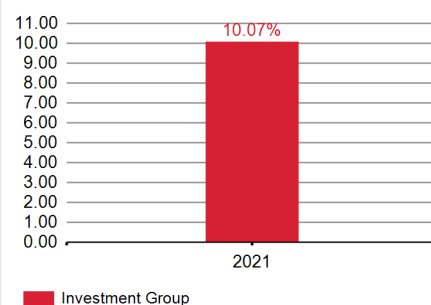
Investment Strategy

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%. 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: 56848140
ISIN: CH0568481409
LEI: 254900I0ML8QYK4H7G51
Bloomberg Code: SLIEILE SW
Currency: EUR
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: Distribution
Asset manager: Swiss Life Asset Management Ltd
Price listings: Bloomberg: ASSL
www.swisslife.ch/investmentfoundation
Total expense ratio TER KGAST ex ante: 1.31%
ex post as at: 30/09/2021 1.31%

Performance in reference currency

	CUMULATIVE PERFORMANCE				ANNUALISED PERFORMANCE			
	YTD	1 MONTH	3 MONTHS	1 YEAR	3 YEARS	5 YEARS	10 YEARS	INCEP.
INVESTMENT GROUP	3.38%	0.23%	0.69%	3.58%	-	-	-	8.69%

Statistical information (annualised)

	1 YEAR	3 YEARS	5 YEARS	10 YEARS	INCEP.
Investment Group volatility (in %)	2.20	-	-	-	6.71
Sharpe Ratio	1.85	-	-	-	1.29
Maximum Drawdown (in %)	-0.70	-	-	-	-0.70
Recovery Period (years)	0.09	-	-	-	0.09

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.