

Swiss Life Investment Foundation

Equity Global Protect Flex PM (CHF hedged)

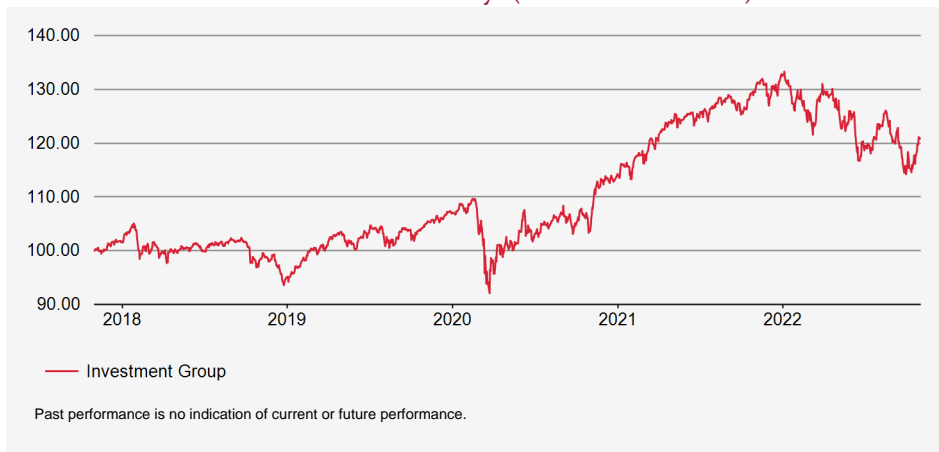


Net Asset Value (NAV) in CHF (m): 1,233.36
Net asset value per entitlement in CHF: 135.93

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)



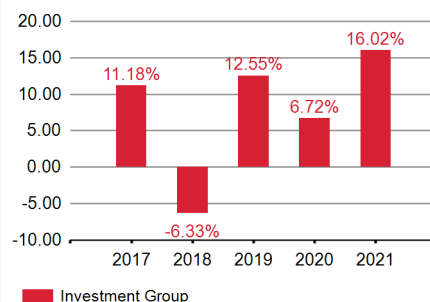
Performance in reference currency

	CUMULATIVE PERFORMANCE				ANNUALISED PERFORMANCE			
	YTD	1 MONTH	3 MONTHS	1 YEAR	3 YEARS	5 YEARS	10 YEARS	INCEP.
INVESTMENT GROUP	-8.86%	5.78%	-2.20%	-6.66%	4.96%	3.85%	-	4.83%

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	-0.50	0.50	0.47	-	0.64
Maximum Drawdown (in %)	-14.29	-15.96	-15.96	-	-15.96
Recovery Period (years)	-	0.63	0.63	-	0.63

Performance



Product information

Swiss security number: 31954200
ISIN: CH0319542004
LEI: 254900LUAQC3MC0MWL48
Bloomberg Code: SLAGCPM 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
Total expense ratio TER KGAST
ex ante: 0.15%
ex post as at: 30/09/2022 0.15%

PM tranche: Purchases in this tranche are only possible on the basis of a special agreement with Swiss Life Asset Management Ltd.

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%