

Seven funds from Swiss Life Asset Managers' Multi Asset range receive the SRI label

1 September 2022

In line with its active certification policy, the management company announces the SRI labelling of seven funds in its Multi Asset range. These labels are in addition to the eight awarded last June.

These funds are:

- Swiss Life Funds (F) Multi Asset Moderate;
- Swiss Life Funds (F) Multi Asset Balanced;
- Swiss Life Funds (F) Multi Asset Growth;
- Swiss Life Funds (F) Multi Asset Tempo;
- Swiss Life Funds (LUX) Multi Asset Moderate;
- Swiss Life Funds (LUX) Multi Asset Balanced;
- Swiss Life Funds (LUX) Multi Asset Growth.

“We are proud to expand the range of SRI funds embedded in the savings products distributed by the Swiss Life Group’s networks and management professionals, including our flagship funds Multi-Asset Moderate and Multi Asset Balanced. Obtaining the label underlines the seriousness of our extra-financial approach. Swiss Life Asset Managers France now offers its clients a range of 30 SRI-labelled funds representing our know-how,” says Denis Lehman, Head of Asset Management Securities.

The funds of the Multi Asset range are at least 90% invested in UCIs bearing the public SRI label or a recognised European label. As for the underlying external funds, they present their own methodologies for taking ESG criteria into account when defining the eligible investment universe.

Responsible investment at Swiss Life Asset Managers

Swiss Life Asset Managers France currently has a total of 30 SRI-labelled funds with assets of EUR 19.5 bn. as at 30 June 2022¹ of which EUR 14.5 bn. in financial assets and EUR 5 bn. in real estate. Responsible investments are part of the DNA of Swiss Life Asset Managers, which has developed a comprehensive ESG approach in this area.

By the end of the year, all Swiss Life Asset Managers' SRI labelled funds invested directly in securities (equities, interest rates, money market) will be aligned to significantly improve their ESG rating. From now on, the fund's ESG rating will have to be better than that of its reference universe (from which the 20% worst-rated were excluded in advance).

In addition, all funds will have to outperform their respective reference universe on the following two indicators:

- the carbon footprint calculated on the three scopes (i.e. the greenhouse gas effect per million euros invested in the fund),
- the consideration of ESG criteria in the variable remuneration of senior executives.



These two indicators were chosen for their resonance with Swiss Life Asset Managers' ESG approach, which aims to reduce the carbon footprint of investments and align interests among stakeholders. They are also part of the European SFDR² regulation (the carbon footprint on the three scopes is one of the “Principal Adverse Impacts”, which investors will be required to report from 2023).

Swiss Life Asset Managers has a wide range of SRI-labelled products and a range of Environmental Impact Equity Funds (classified as Article 9 SFDR) dedicated to climate change, biodiversity and urbanisation. Detailed information can be found in the last [Responsible Investment Report](#).

Learn more about the SRI Label

The SRI Label is a public label created under the aegis of the Ministry of Finance. It is facilitated jointly by the AFG (French Asset Management Association), le FIR (Sustainable Investment Forum) and the Directorate General of the Treasury. Awarded for a period of three years, it includes follow-up audits once a year.

The “SRI label” was awarded after an audit covering six pillars

- the general objectives of the funds,
- the methodology for analysing and rating ESG criteria (environmental, social, governance),
- their onboarding in the investment strategy of the funds,
- ESG engagement and voting policy at general meetings,
- transparent management,
- and the measurement of the ESG performance of the funds.

¹As at 30 June 2022, Swiss Life Asset Managers France had assets under management of EUR 56.7 billion.

² Sustainable Financial Disclosure Regulation

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Swiss Life Asset Managers

Swiss Life Asset Managers has more than 165 years of experience in managing the assets of the Swiss Life Group. This insurance background has exerted a key influence on the investment philosophy of Swiss Life Asset Managers, which is governed by such principles as value preservation, the generation of consistent and sustainable performance and a responsible approach to risks. Swiss Life Asset Managers offers this proven approach to third-party clients in Switzerland, France, Germany, Luxembourg, the UK and the Nordic countries.

As at 30 June 2022 assets under management for third-party clients amount to EUR 99.7 billion. Together with insurance assets for the Swiss Life Group, total assets under management at Swiss Life Asset Managers stood at EUR 249.9 billion. Swiss Life Asset Managers is a leading real estate manager in Europe¹. Of the assets totalling EUR 249.9 billion, EUR 88.0 billion is invested in real estate. In addition, Swiss Life Asset Managers, in cooperation with Livit, manages real estate totalling EUR 28.5 billion in value. Total real estate under management and administration at the end of June 2022 thus came to EUR 116.5 billion.

Swiss Life Asset Managers employs more than 2500 people in Europe.

Self-determined Life

Swiss Life enables people to lead a self-determined life and look to the future with confidence. Swiss Life Asset Managers pursues the same goal: We think long-term and act responsibly. We use our knowledge and experience to develop future-oriented investment solutions. This is how we support our customers in achieving their long-term investment objectives, which in turn also take account of their client's needs so they can plan their financial future in a self-determined manner.

¹ INREV Fund Manager Survey 2022 (AuM as of 31.12.2021)