

31 December 2024

Swiss Life Investment Foundation

BVG-Mix Index 45

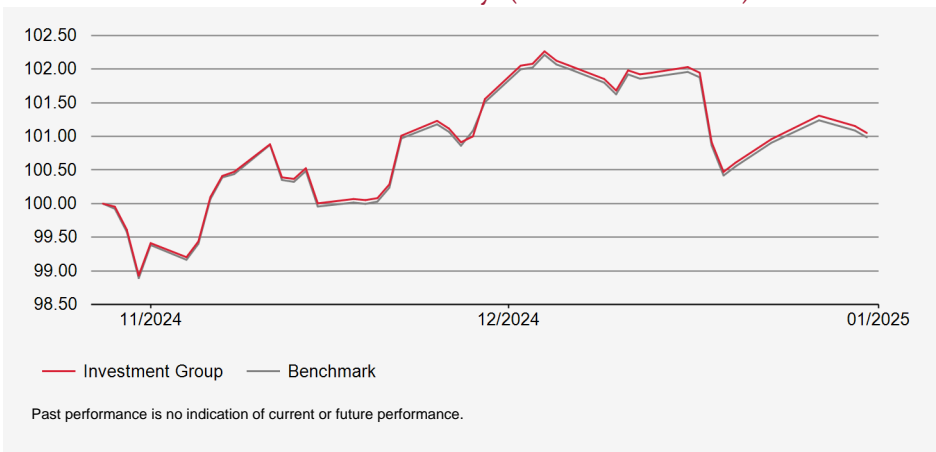


Net Asset Value (NAV) in CHF (m): 10.11
Net asset value per entitlement in CHF: 1,010.52

Investment Strategy

The investment group is managed using an indexed approach, with a strategic equity exposure of 45%. The investment group invests indirectly globally via indexed collective investments in equities, corporate and government bonds, and Swiss real estate and is characterised by broad diversification.

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	-	-0.50%	-	-	-	-	-	-
Benchmark	-	-0.51%	-	-	-	-	-	-

Statistical information (annualised)

	1 year	3 years	5 years	10 years	Incep.
Investment Group volatility (in %)	-	-	-	-	6.88
Benchmark volatility (in %)	-	-	-	-	6.93
Tracking Error ex post (in %)	-	-	-	-	0.06
Information Ratio	-	-	-	-	4.56
Sharpe Ratio	-	-	-	-	0.49
Correlation	-	-	-	-	1.00
Beta	-	-	-	-	0.99
Jensen's alpha	-	-	-	-	0.42
Maximum Drawdown (in %)	-	-	-	-	-1.75
Recovery Period (years)	-	-	-	-	-

Performance

Insufficient history of data

Product information

Swiss security number: 137661035
ISIN: CH1376610353
LEI: 2549004PTRK412MK4644
Bloomberg Code: SLAI45S SW
Benchmark: Customized
Currency: CHF
Domicile: Switzerland
Launch Date: 28/10/2024
Initial subscription price: 1000.00
End of financial year: 30.09
Issuing/Redemption: daily
Deadline: 12.00
Antidilution provision:
 Issuing / redemption commission accruing to the investment group in accordance with overview of conditions.

Distribution policy: Profit retention

Asset manager:
Tactical asset allocation
 Swiss Life Asset Management Ltd
Use of homogeneous investment groups
 Diverse according to
 Swiss Life Best Select Invest Plus®

External consultation:
 PPCmetrics provides the following services within the homogeneous investment groups: Advisory services relating to suitable mandate structure, support with selection of suitable asset managers and support with ongoing monitoring of asset managers and evaluation of investment results.

Price listings: Bloomberg: ASSL
www.swisslife.ch/investmentfoundation

Total expense ratio TER KGAST ex ante: 0.35%

Asset Manager: The selection of managers who Swiss Life Asset Management Ltd permanently monitors and supports through the process in accordance with objective criteria and best institutional practice.

Total expense ratio TER KGAST: The total expense ratio TER KGAST includes all costs with the exception of transaction costs and transaction-related taxes.

Commission: Subject to deviating provisions in the fee regulations of vested benefit foundations and 3a employee benefits foundations.

Antidilution provision: Overview of conditions available at: www.swisslife.ch/investmentfoundation, "Legal documents" (changes possible at any time without prior notice).

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.

Portfolio structure by asset allocation

	Investment Group	Benchmark	max. BVV2
Liquidity	0.04%	-	-
Bonds CHF	19.02%	19.00%	-
Bonds Foreign Currencies (CHF hedged)	28.44%	29.00%	-
Equities Switzerland	16.24%	16.00%	-
Equities Foreign	28.95%	29.00%	-
Equities Foreign (CHF hedged)	-	-	-
Real Estate Switzerland	7.31%	7.00%	30.00%
Total equities (Switzerland/International)	45.19%	-	50.00%
Total foreign currencies	28.95%	-	30.00%

Largest positions

NESTLE SA-REG	2.08%
NOVARTIS AG-REG	1.92%
ROCHE HOLDING AG-GENUSSCHEIN	1.90%
APPLE INC	1.44%
NVIDIA CORP	1.25%
MICROSOFT CORP	1.13%
UBS GROUP AG-REG	0.90%
ZURICH INSURANCE GROUP AG	0.84%
ABB LTD-REG	0.83%
CIE FINANCIERE RICHEMO-A REG	0.79%

Composition of benchmark

SBI® AAA-BBB Total Return	19.00%
FTSE Non-CHF World Government Bond Index TR (CHF hedged))	14.50%
Bloomberg Global Aggregate Corporate ex CHF TR (CHF hedged)	14.50%
Swiss Performance Index	16.00%
MSCI World ex Switzerland Total Return	26.00%
MSCI World ex Switzerland Small Cap Total Return	3.00%
SXI Real Estate® Funds Broad Total Return	7.00%

Portfolio structure by currency

CHF	71.05%
USD	21.62%
EUR	2.17%
JPY	1.81%
Miscellaneous	3.35%

Features of fixed income investments

Modified Duration	6.82
Average rating	A+