

31 March 2025

Swiss Life Investment Foundation

Bonds CHF Domestic PM

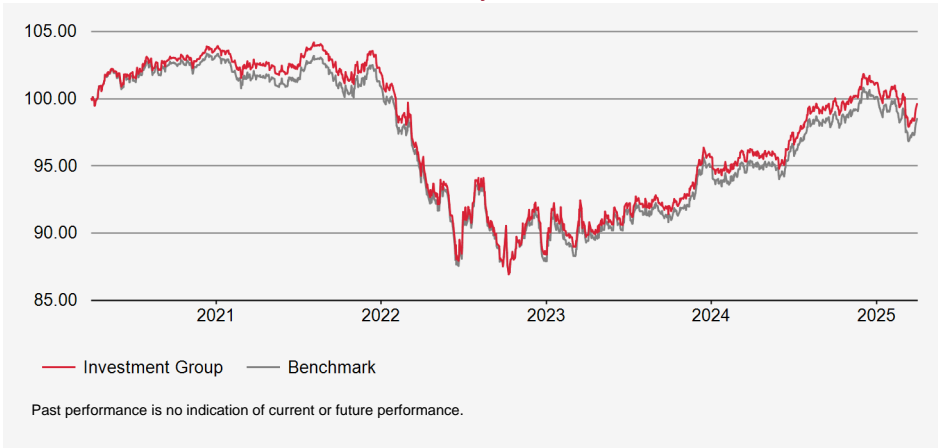


Net Asset Value (NAV) in CHF (m): 831.91
Net asset value per entitlement in CHF: 147.20

Investment Strategy

Investments in CHF bonds from borrowers mainly domiciled in Switzerland. Active securities selection, duration management and yield curve positioning. Debtor limitation: 10% (exception: up to 25% in each mortgage bond institution, no limit on Swiss Confederation). Non-reference index debt: max. 10%. Average rating: at least A+. Implementation via investment in Swiss Life iFunds (CH) Bond Swiss Francs Domestic (CHF); investment fund under Swiss law in the category "Other funds for traditional investments".

Evolution in reference currency (base value 100)



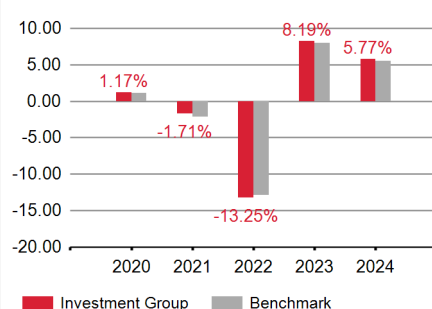
Performance in reference currency

	Cumulative Performance				Annualised performance			
	YTD	1 month	3 months	1 year	3 years	5 years	10 years	Incep.
Investment Group	-1.55%	-0.75%	-1.55%	3.54%	1.55%	-0.08%	0.24%	2.19%
Benchmark	-1.63%	-0.78%	-1.63%	3.33%	1.36%	-0.30%	0.12%	2.02%

Statistical information (annualised)

	1 year	3 years	5 years	10 years	Incep.
Investment Group volatility (in %)	3.81	5.50	5.01	4.68	4.03
Benchmark volatility (in %)	3.78	5.37	4.88	4.53	3.98
Tracking Error ex post (in %)	0.14	0.40	0.35	0.37	0.43
Information Ratio	1.51	0.48	0.63	0.31	0.40
Sharpe Ratio	0.66	0.11	-0.07	0.11	0.53
Correlation	1.00	1.00	1.00	1.00	0.99
Beta	1.01	1.02	1.03	1.03	1.01
Jensen's alpha	0.19	0.18	0.24	0.10	0.16
Maximum Drawdown (in %)	-3.84	-9.13	-16.56	-19.21	-19.21
Recovery Period (years)	-	1.17	-	-	-

Performance



Product information

Swiss security number: 3026053
ISIN: CH0030260530
LEI: 254900M0YGKYAE29FA28
Bloomberg Code: SLOCIPM SW
Benchmark: SBI Domestic AAA - BBB TR
Currency: CHF
Domicile: Switzerland
Launch Date: 31/05/2007
Initial subscription price: 100.00
End of financial year: 30.09
Issuing/Redemption: daily
Deadline: 13.00
Antidilution provision: Issuing / redemption commission accruing to the investment group in accordance with overview of conditions.

Distribution policy: Profit retention
Asset Manager according to Swiss Life Best Select Invest Plus®: Swiss Life Asset Management Ltd

Monitoring of asset managers: PPCmetrics supports the ongoing monitoring of asset managers and the evaluation of the investment results.

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

Total expense ratio TER KGAST ex ante: 0.08%
ex post as at: 30/09/2024 0.08%

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

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.

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.

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Portfolio structure by sector

	Investment Group	Benchmark
Mortgage bond institutions	32.97%	78.59%
Financial	27.44%	32.29%
Government and Related	21.76%	58.97%
Consumer, Non-cyclical	7.19%	14.62%
Utilities	4.72%	4.87%
Industrial	2.71%	5.62%
Consumer, Cyclical	1.20%	0.86%
Funds	-	0.62%
Others	0.72%	3.57%
Liquidity	1.29%	-

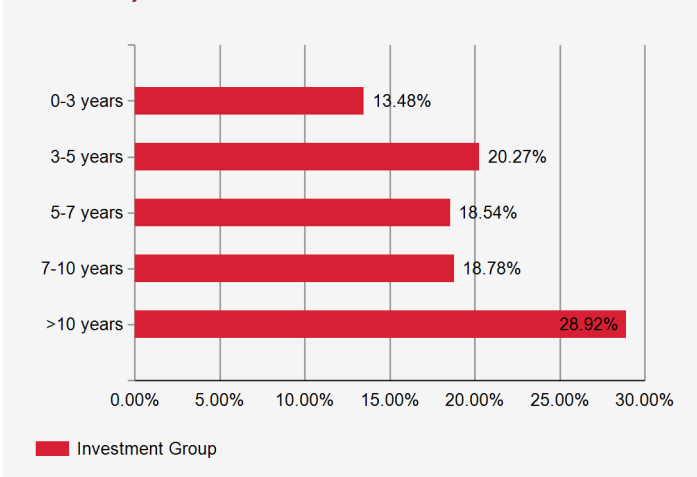
Major borrower and rating

		Investment Group
Pfandbriefbank	AAA	18.35%
Pfandbriefzentrale	AAA	14.43%
Federal government	AAA	14.28%
UBS Group AG	AA-	2.42%
Zurich Cantonal Bank	AA+	2.36%

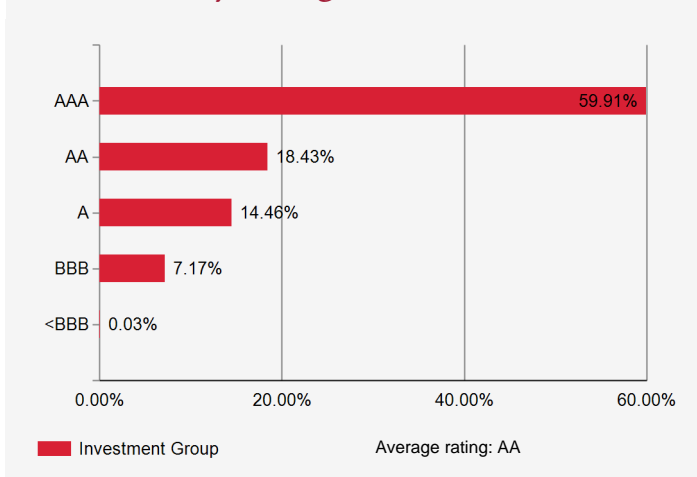
Further information on the debtors

Number of debtors	120
Proportion of non-benchmark debtors	0.16%

Maturity structure



Investment by rating



Duration and yield to maturity

	Investment Group	Benchmark
Modified Duration	7.8	7.7
Theoretical yield to maturity*	0.97%	0.90%

* before currency hedging, taking derivatives into account