

Swiss Life Investment Foundation

Bonds Global Corporates Short Term PM (CHF hedged)

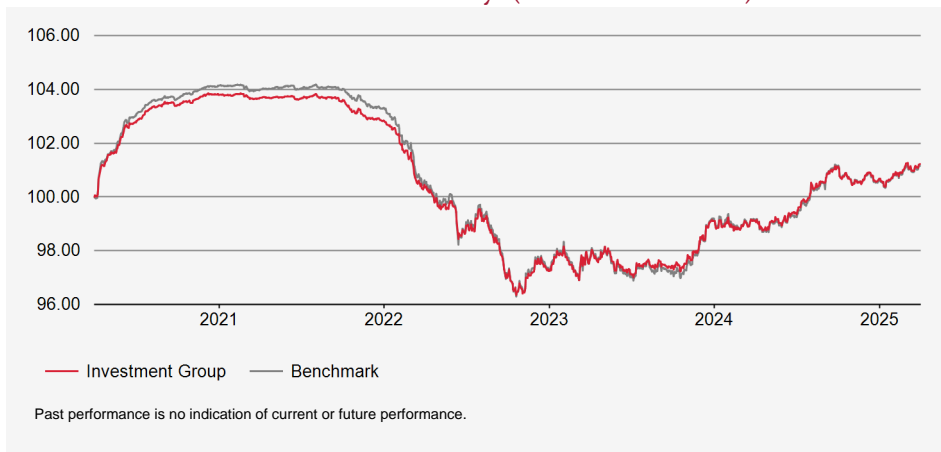


Net Asset Value (NAV) in CHF (m): 1,851.38
Net asset value per entitlement in CHF: 101.69

Investment Strategy

Investments in corporate (including agency and supranational) debt securities with a short residual maturity (generally less than three years). Active securities selection, duration management and yield curve positioning. Debtor limitation: 10%. Non-benchmarked bonds debt: max. 10%. Average rating: at least BBB. Foreign currency risks will be at least 90% hedged against Swiss francs. Implementation via investment in Swiss Life iFunds (CH) Bond Global Corporates Short Term (CHF hedged); Investment funds under Swiss law in the category "Other funds for traditional investments".

Evolution in reference currency (base value 100)



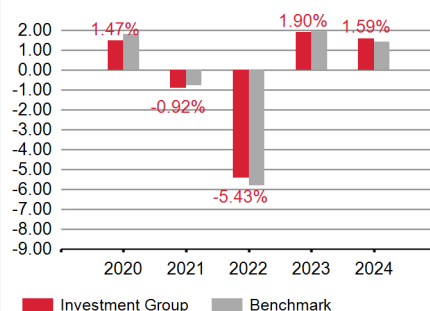
Performance in reference currency

	Cumulative Performance				Annualised performance			
	YTD	1 month	3 months	1 year	3 years	5 years	10 years	Incep.
Investment Group	0.54%	-0.02%	0.54%	2.13%	0.26%	0.24%	-0.10%	0.15%
Benchmark	0.53%	0.01%	0.53%	2.01%	0.18%	0.23%	-0.14%	0.07%

Statistical information (annualised)

	1 year	3 years	5 years	10 years	Incep.
Investment Group volatility (in %)	1.31	2.02	1.90	1.68	1.59
Benchmark volatility (in %)	1.41	2.21	2.05	1.77	1.67
Tracking Error ex post (in %)	0.24	0.29	0.26	0.32	0.31
Information Ratio	0.51	0.28	0.05	0.12	0.25
Sharpe Ratio	0.86	-0.33	-0.02	0.09	0.24
Correlation	0.99	0.99	0.99	0.98	0.98
Beta	0.92	0.91	0.91	0.94	0.94
Jensen's alpha	0.21	0.01	0.01	0.05	0.10
Maximum Drawdown (in %)	-0.75	-4.07	-7.22	-7.22	-7.22
Recovery Period (years)	0.12	1.79	-	-	-

Performance



Product information

Swiss security number: 22073695
ISIN: CH0220736950
LEI: 2549003DSGO0RN37K507
Bloomberg Code: SWLOGPM SW
Benchmark: BLOOMBERG GLO AGG CORP 1-3 YR IND HEDGED CHF
Currency: CHF
Domicile: Switzerland
Launch Date: 11/10/2013

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: 0.14%

ex post as at: 30/09/2024 0.15%

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
Financial	59.06%	52.21%
Consumer, Non-cyclical	10.46%	11.72%
Consumer, Cyclical	9.13%	9.51%
Communications	5.57%	4.98%
Industrial	4.59%	6.03%
Technology	3.17%	4.14%
Energy	2.87%	3.87%
Utilities	2.44%	5.44%
Others	1.06%	2.10%
Liquidity	1.53%	-
Currency hedging	0.13%	-

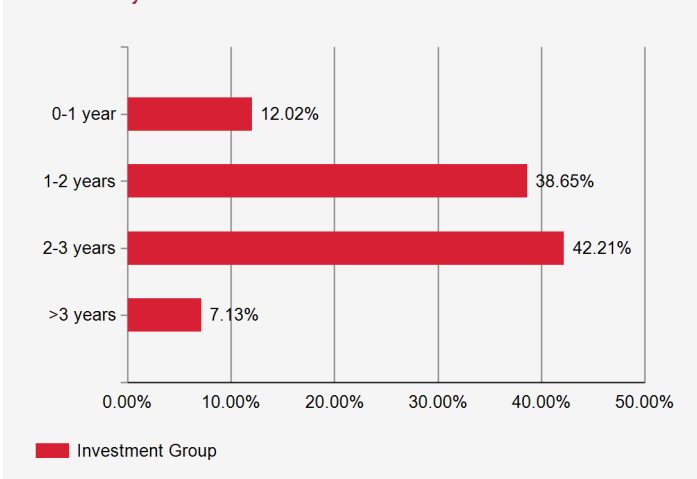
Major borrower and rating

		Investment Group
Banco Santander SA, Madrid	A-	3.09%
Canadian Imperial Bank of Commerce	A-	2.79%
Barclays Capital PLC, London	BBB	2.74%
Citigroup Inc	BBB+	2.49%
Wells Fargo & Co	BBB+	2.41%

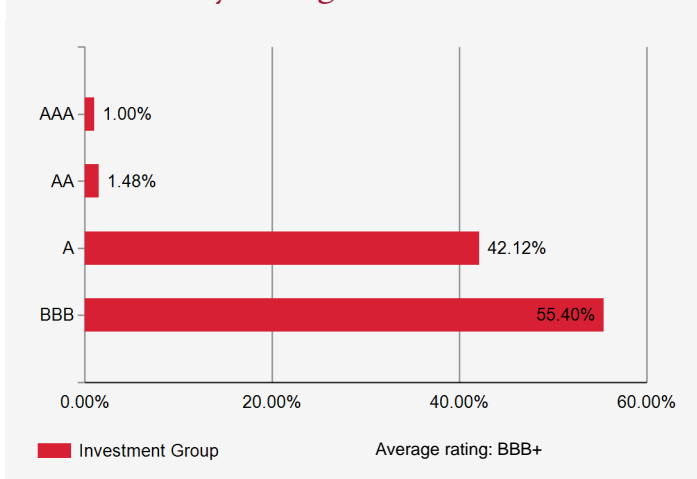
Further information on the debtors

Number of debtors	140
Proportion of non-benchmark debtors	4.45%

Maturity structure



Investment by rating



Duration and yield to maturity

	Investment Group	Benchmark
Modified Duration	2.0	1.8
Theoretical yield to maturity*	3.93%	3.95%

* before currency hedging, taking derivatives into account

Portfolio structure by currencies and duration

	Investment Group		Benchmark	
	Percent	Duration	Percent	Duration
USD	68.39%	1.67	59.81%	1.81
EUR	28.01%	2.15	29.92%	1.82
GBP	3.92%	1.48	3.75%	1.80
JPY	1.78%	2.11	1.17%	1.90
Others	-2.10%	-5.49	5.34%	1.89

Portfolio structure by country/region

	Investment Group	Benchmark
United States	36.23%	45.50%
France	9.35%	7.31%
United Kingdom	8.76%	6.64%
Canada	7.14%	6.31%
Japan	6.40%	4.55%
Switzerland	6.14%	1.77%
Germany	5.91%	6.50%
European Region (EUR)	9.38%	9.54%
Emerging Markets Asia Pacific	4.46%	2.40%
Asian Pacific Region	1.70%	3.12%
Others	2.87%	6.37%
Liquidity, hedge	1.66%	-