

31 January 2025

# Swiss Life Investment Foundation

## BVG-Mix Index 25

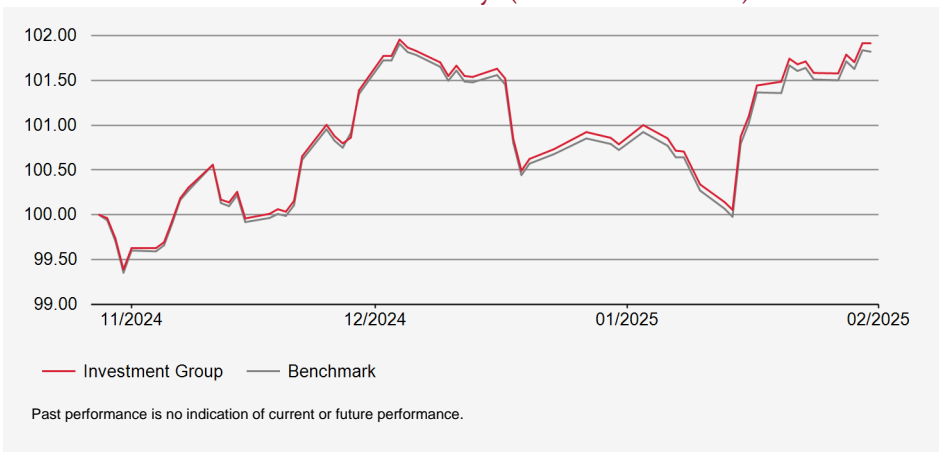


**Net Asset Value (NAV) in CHF (m): 11.20**  
**Net asset value per entitlement in CHF: 1,019.13**

### Investment Strategy

The investment group is managed using an indexed approach, with a strategic equity exposure of 25%. 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	1.12%	1.12%	2.54%	-	-	-	-	-
Benchmark	1.09%	1.09%	2.48%	-	-	-	-	-

### Statistical information (annualised)

	1 year	3 years	5 years	10 years	Incep.
Investment Group volatility (in %)	-	-	-	-	4.48
Benchmark volatility (in %)	-	-	-	-	4.52
Tracking Error ex post (in %)	-	-	-	-	0.05
Information Ratio	-	-	-	-	5.76
Sharpe Ratio	-	-	-	-	1.11
Correlation	-	-	-	-	1.00
Beta	-	-	-	-	0.99
Jensen's alpha	-	-	-	-	0.42
Maximum Drawdown (in %)	-	-	-	-	-1.86
Recovery Period (years)	-	-	-	-	-

### Performance

Insufficient history of data

### Product information

**Swiss security number:** 137660520  
**ISIN:** CH1376605205  
**LEI:** 254900BN8UJF3508WG67  
**Bloomberg Code:** SLAI25S 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](http://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](http://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	2.80%	-	-
Bonds CHF	25.97%	27.00%	-
Bonds Foreign Currencies (CHF hedged)	39.70%	41.00%	-
Equities Switzerland	9.25%	9.00%	-
Equities Foreign	15.76%	16.00%	-
Equities Foreign (CHF hedged)	-	-	-
Real Estate Switzerland	6.51%	7.00%	30.00%
Total equities (Switzerland/International)	25.01%	-	50.00%
Total foreign currencies	15.76%	-	30.00%

### Largest positions

NESTLE SA-REG	1.13%
ROCHE HOLDING AG-GENUSSCHEIN	1.12%
NOVARTIS AG-REG	1.09%
APPLE INC	0.70%
NVIDIA CORP	0.58%
MICROSOFT CORP	0.57%
UBS GROUP AG-REG	0.55%
CIE FINANCIERE RICHEMO-A REG	0.53%
ZURICH INSURANCE GROUP AG	0.45%
ABB LTD-REG	0.45%

### Composition of benchmark

SBI® AAA-BBB Total Return	27.00%
FTSE Non-CHF World Government Bond Index TR (CHF hedged))	20.50%
Bloomberg Global Aggregate Corporate ex CHF TR (CHF hedged)	20.50%
Swiss Performance Index	9.00%
MSCI World ex Switzerland Total Return	14.00%
MSCI World ex Switzerland Small Cap Total Return	2.00%
SXI Real Estate® Funds Broad Total Return	7.00%

### Portfolio structure by currency

CHF	84.24%
USD	11.71%
EUR	1.22%
JPY	0.98%
Miscellaneous	1.84%

### Features of fixed income investments

Modified Duration	6.75
Average rating	A+