

30 November 2024

# Swiss Life Investment Foundation

## BVG-Mix Index 25

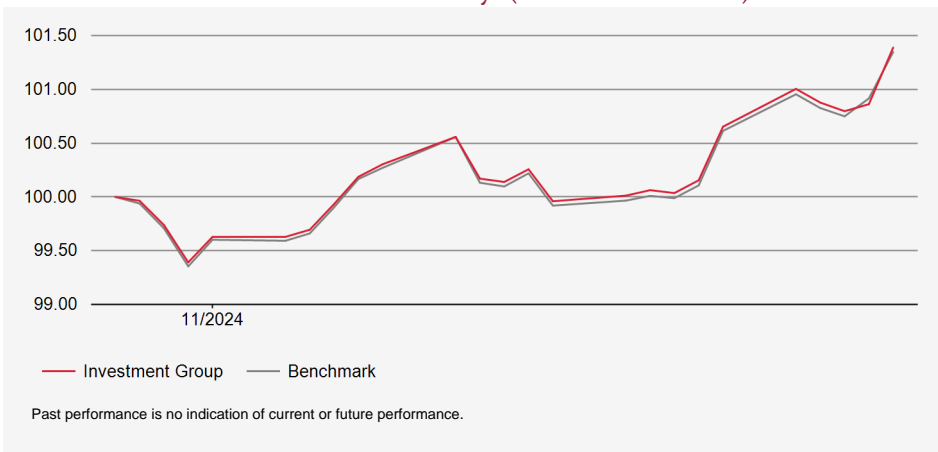


**Net Asset Value (NAV) in CHF (m): 10.14**  
**Net asset value per entitlement in CHF: 1,013.88**

### 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	-	2.01%	-	-	-	-	-	-
Benchmark	-	2.01%	-	-	-	-	-	-

### Statistical information (annualised)

	1 year	3 years	5 years	10 years	Incep.
Investment Group volatility (in %)	-	-	-	-	6.36
Benchmark volatility (in %)	-	-	-	-	6.45
Tracking Error ex post (in %)	-	-	-	-	0.08
Information Ratio	-	-	-	-	3.11
Sharpe Ratio	-	-	-	-	1.15
Correlation	-	-	-	-	1.00
Beta	-	-	-	-	0.99
Jensen's alpha	-	-	-	-	0.64
Maximum Drawdown (in %)	-	-	-	-	-0.61
Recovery Period (years)	-	-	-	-	0.02

### 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)

**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	0.03%	-	-
Bonds CHF	27.02%	27.00%	-
Bonds Foreign Currencies (CHF hedged)	40.73%	41.00%	-
Equities Switzerland	8.54%	9.00%	-
Equities Foreign	16.59%	16.00%	-
Equities Foreign (CHF hedged)	-	-	-
Real Estate Switzerland	7.09%	7.00%	30.00%
Total equities (Switzerland/International)	25.14%	-	50.00%
Total foreign currencies	16.59%	-	30.00%

### Largest positions

NESTLE SA-REG	1.10%
NOVARTIS AG-REG	1.05%
ROCHE HOLDING AG-GENUSSCHEIN	0.99%
APPLE INC	0.74%
NVIDIA CORP	0.70%
MICROSOFT CORP	0.62%
UBS GROUP AG-REG	0.51%
ZURICH INSURANCE GROUP AG	0.45%
ABB LTD-REG	0.44%
AMAZON.COM INC	0.40%

### 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	83.41%
USD	12.38%
EUR	1.21%
JPY	1.03%
Miscellaneous	1.97%

### Features of fixed income investments

Modified Duration	6.89
Average rating	A+