

# Swiss Life Investment Foundation

## BVG-Mix Index 75

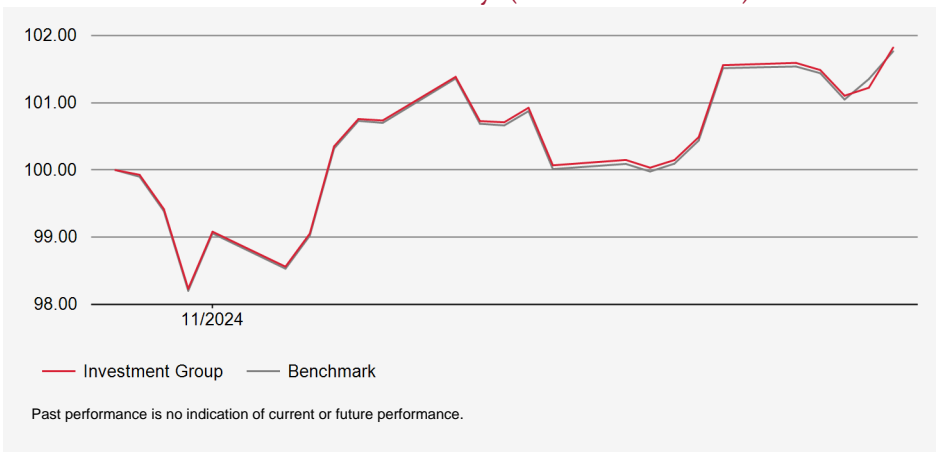


**Net Asset Value (NAV) in CHF (m): 10.18**  
**Net asset value per entitlement in CHF: 1,018.21**

### Investment Strategy

The investment group is managed using an indexed approach, with a strategic equity exposure of 75%. 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. Due to the increased equity exposure, this product involves a higher risk than pension solutions with a maximum equity exposure of 50%.

### 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	-	3.65%	-	-	-	-	-	-
Benchmark	-	3.63%	-	-	-	-	-	-

### Statistical information (annualised)

	1 year	3 years	5 years	10 years	Incep.
Investment Group volatility (in %)	-	-	-	-	13.14
Benchmark volatility (in %)	-	-	-	-	13.16
Tracking Error ex post (in %)	-	-	-	-	0.02
Information Ratio	-	-	-	-	18.49
Sharpe Ratio	-	-	-	-	0.75
Correlation	-	-	-	-	1.00
Beta	-	-	-	-	1.00
Jensen's alpha	-	-	-	-	0.78
Maximum Drawdown (in %)	-	-	-	-	-1.77
Recovery Period (years)	-	-	-	-	0.02

### Performance

Insufficient history of data

### Product information

**Swiss security number:** 137661037  
**ISIN:** CH1376610379  
**LEI:** 25490045MD808NK0DS90  
**Bloomberg Code:** SLAI75S 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	0.05%	-	-
Bonds CHF	6.97%	7.00%	-
Bonds Foreign Currencies (CHF hedged)	10.89%	11.00%	-
Equities Switzerland	26.03%	26.50%	-
Equities Foreign	49.02%	48.50%	-
Equities Foreign (CHF hedged)	-	-	-
Real Estate Switzerland	7.04%	7.00%	30.00%
Total equities (Switzerland/International)	75.05%	-	50.00%
Total foreign currencies	49.02%	-	30.00%

### Largest positions

NESTLE SA-REG	3.35%
NOVARTIS AG-REG	3.21%
ROCHE HOLDING AG-GENUSSCHEIN	3.00%
APPLE INC	2.22%
NVIDIA CORP	2.09%
MICROSOFT CORP	1.84%
UBS GROUP AG-REG	1.55%
ZURICH INSURANCE GROUP AG	1.37%
ABB LTD-REG	1.35%
AMAZON.COM INC	1.21%

### Composition of benchmark

SBI® AAA-BBB Total Return	7.00%
FTSE Non-CHF World Government Bond Index TR (CHF hedged)	5.50%
Bloomberg Global Aggregate Corporate ex CHF TR (CHF hedged)	5.50%
Swiss Performance Index	26.50%
MSCI World ex Switzerland Total Return	43.00%
MSCI World ex Switzerland Small Cap Total Return	5.50%
SXI Real Estate® Funds Broad Total Return	7.00%

### Portfolio structure by currency

CHF	50.98%
USD	36.63%
EUR	3.58%
JPY	3.00%
Miscellaneous	5.80%

### Features of fixed income investments

Modified Duration	6.89
Average rating	A+