Swiss Life Investment Foundation Bonds Global (CHF hedged)

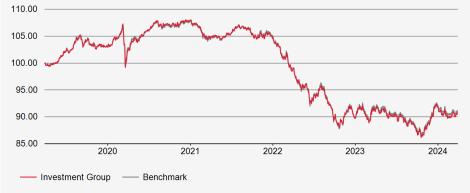


Net Asset Value (NAV) in CHF (m): 131.97 Net asset value per entitlement in CHF: 118.25

Investment Strategy

Investments in bonds from borrowers domiciled in Switzerland or abroad (since 1.1.2011 CHF hedged). Active securities selection, duration management and yield curve positioning. Debtor limitation: 10% (exception: if represented in the benchmark, max. 5% points above the benchmark weighting). Non-benchmarked bonds debt: max. 10%. Average rating: at least A-. Foreign currency risks will be at least 90% hedged against Swiss francs. Implementation via investment in Swiss Life iFunds (CH) Bond Global Aggregate (CHF hedged); investment funds under Swiss law in the category "Other funds for traditional investments".

Evolution in reference currency (base value 100)



Past performance is no indication of current or future performance.

Performance in reference currency

Cumulative Performance					Ann	ualised per	formance	
	YTD	1 month	3 months	1 year	3 years	5 years	10 years	Incep.
Investment Group	-1.15%	0.77%	-1.15%	-0.55%	-4.64%	-1.91%	-0.19%	0.75%
Benchmark	-1.15%	0.65%	-1.15%	-0.53%	-4.41%	-1.81%	-0.06%	0.84%

Statistical information

1 year	3 years	5 years	10 years	Incep.
5.40	5.67	5.23	4.21	5.42
5.38	5.96	5.40	4.29	5.59
0.30	0.58	0.51	0.56	1.42
-0.05	-0.38	-0.18	-0.23	-0.05
-0.40	-0.90	-0.36	0.04	0.10
1.00	1.00	1.00	0.99	0.97
1.00	0.95	0.97	0.97	0.94
-0.01	-0.48	-0.15	-0.12	-0.05
-6.27	-19.51	-20.24	-20.24	-20.24
0.17	-	-	-	-
	5.40 5.38 0.30 -0.05 -0.40 1.00 1.00 -0.01 -6.27	5.40 5.67 5.38 5.96 0.30 0.58 -0.05 -0.38 -0.40 -0.90 1.00 1.00 1.00 0.95 -0.01 -0.48 -6.27 -19.51	5.40 5.67 5.23 5.38 5.96 5.40 0.30 0.58 0.51 -0.05 -0.38 -0.18 -0.40 -0.90 -0.36 1.00 1.00 1.00 1.00 0.95 0.97 -0.01 -0.48 -0.15 -6.27 -19.51 -20.24	5.40 5.67 5.23 4.21 5.38 5.96 5.40 4.29 0.30 0.58 0.51 0.56 -0.05 -0.38 -0.18 -0.23 -0.40 -0.90 -0.36 0.04 1.00 1.00 1.00 0.99 1.00 0.95 0.97 0.97 -0.01 -0.48 -0.15 -0.12 -6.27 -19.51 -20.24 -20.24

Benchmark: The benchmark was changed on 1 July 2012. Please contact the Swiss Life Investment Foundation for information on the previous benchmark. 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. 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.

Performance



Product information

Swiss security number: 1245479 ISIN: CH0012454796 LEI: 254900F82G5L48XPDV74 Bloomberg Code: SWAOBFG SW Benchmark: BLOOMBERG GLO AGG EX SEC EX CNY HEDGED CHF Currency: CHF Domicile: Switzerland Launch Date: 30/09/2001 Initial subscription price: 100.00 End of financial year: 30.09 Issuing/Redemption: daily Deadline: 14.30 Issuing/redemption commission: none 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: 0.46%

ex post as at: 30/09/2023 0.46%

31 March 2024 Swiss Life Investment Foundation Bonds Global (CHF hedged)



Portfolio structure by sector

	Investment Group	Benchmark
Government and Related	46.93%	72.00%
Financial	20.31%	11.80%
Consumer, Non-cyclical	7.17%	4.03%
Communications	3.29%	2.01%
Consumer, Cyclical	2.73%	1.82%
Utilities	2.28%	2.71%
Industrial	1.96%	1.96%
Technology	1.20%	1.18%
Supranational	6.59%	-
Others	1.24%	2.52%
Liquidity	7.57%	-
Currency hedging	-1.28%	-

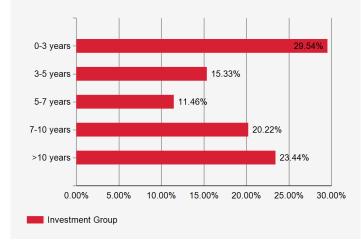
Major borrower and rating

	I	nvestment Group
Japan	A+	16.86%
US Treasury N/B	AAA	9.95%
Kreditanstalt fuer Wiederaufbau	AAA	3.33%
Italy	BBB	2.61%
United Kingdom	AA-	2.41%

Further information on the debtors

Number of debtors	136
Proportion of non-benchmark debtors	0.16%

Maturity structure



Duration and yield to maturity

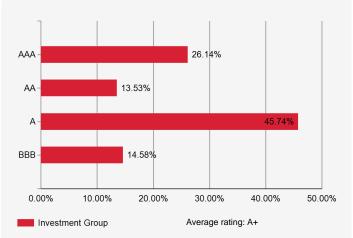
	Investment Group	Benchmark
Modified Duration	6.9	6.8
Theoretical yield to maturity*	4.21%	3.63%

* before currency hedging, taking derivatives into account

Portfolio structure by currencies and duration

	Investment Group		Benchmark		
	Percent	Duration	Percent	Duration	
USD	33.27%	8.78	43.38%	6.18	
EUR	25.22%	8.89	27.17%	6.53	
JPY	23.04%	3.45	13.23%	8.96	
AUD	6.20%	5.41	1.79%	5.45	
Others	12.27%	8.68	14.46%	7.38	

Investment by rating



Portfolio structure by country/region

	Investment Group	Benchmark
United States	25.57%	36.52%
Japan	18.90%	13.95%
Canada	8.10%	4.35%
Germany	8.00%	5.90%
United Kingdom	4.75%	5.54%
France	4.45%	6.28%
Italy	3.59%	4.03%
European Region (EUR)	11.73%	9.39%
European Region (Ex EUR)	2.84%	1.05%
Asian Pacific Region	1.33%	2.02%
Others	4.45%	10.97%
Liquidity, hedge	6.29%	-

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