31 July 2025

Swiss Life Investment Foundation
Bonds Global Aggregate ex CHF Indexed PM (CHF hedged)

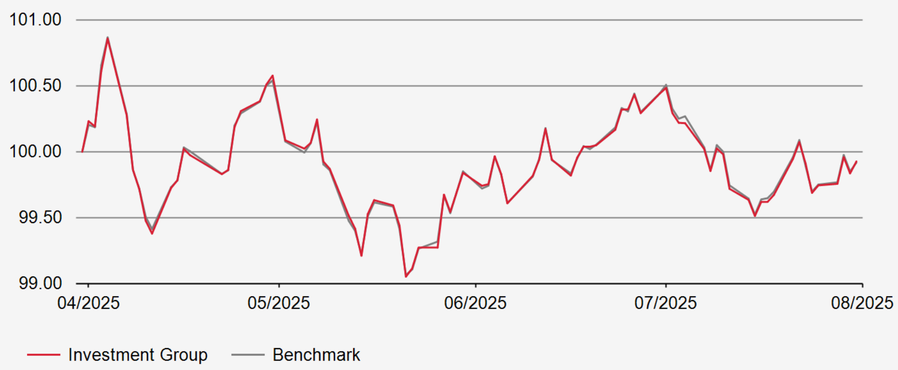
SwissLife

Net Asset Value (NAV) in CHF (m): 13.17
Net asset value per entitlement in CHF: 999.27

Investment Strategy

The investment group is managed using an indexed approach and is characterised by a broad diversification and a low tracking error. The investment objective is to replicate the benchmark Bloomberg Global Aggregate ex CHF Total Return (CHF hedged). Implementation via investment in Swiss Life Index Funds (CH) Bond Global Aggregate ex CHF (CHF hedged); contractual investment fund under Swiss law of the type "Other funds for traditional investments". There is no securities lending and there are no investments in securities recommended for exclusion by the Swiss Association for Responsible Investments (www.svvk-asir.ch).

Evolution in reference currency (base value 100)



Past performance is no indication of current or future performance.

Performance in reference currency

	Cumulative Performance				Annualised performance			
	YTD	1 month	3 months	1 year	3 years	5 years	10 years	Incep.
Investment Group	-	-0.51%	-0.65%	-	-	-	-	-
Benchmark	-	-0.52%	-0.62%	-	-	-	-	-

Statistical information (annualised)

	1 year	3 years	5 years	10 years	Incep.
Investment Group volatility (in %)	-	-	-	-	2.12
Benchmark volatility (in %)	-	-	-	-	2.04
Tracking Error ex post (in %)	-	-	-	-	0.11
Information Ratio	-	-	-	-	0.20
Sharpe Ratio	-	-	-	-	-0.14
Correlation	-	-	-	-	1.00
Beta	-	-	-	-	1.04
Jensen's alpha	-	-	-	-	0.04
Maximum Drawdown (in %)	-	-	-	-	-1.79
Recovery Period (years)	-	-	-	-	-

Performance

Insufficient history of data

Product information

Swiss security number: 142759586
ISIN: CH1427595868
LEI: 2549009Q08QRLB0BEL51
Bloomberg Code: SLAIGAP SW
Benchmark: BLOOMBERG GLO AGG EX CHF TR IND HEDGED CHF
Currency: CHF
Domicile: Switzerland
Launch Date: 31/03/2025
Initial subscription price: 1000.00
End of financial year: 30.09
Issuing/Redemption: daily
Deadline: 14:00 (T-1)
Antidilution provision:
Issuing / redemption commission accruing to the investment group in accordance with overview of conditions.
Asset management:
Swiss Life Asset Management Ltd
External consultation:
PPCmetrics provide the following services: 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
Total expense ratio TER KGAST
ex ante: 0.02%

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.

31 July 2025

Swiss Life Investment Foundation
Bonds Global Aggregate ex CHF Indexed PM (CHF hedged)

SwissLife

Portfolio structure by sector

	Investment Group	Benchmark
Treasury	54.59%	53.74%
MBS Pass-Through	10.70%	10.10%
Industrial	9.17%	9.46%
Financial Institutions	7.73%	7.23%
Agency	7.47%	8.13%
Local Authority	2.81%	3.00%
Supranational	2.29%	2.66%
Utilities	1.94%	1.69%
Covered	1.63%	1.92%
Sovereign	1.34%	1.23%
ABS	-	0.20%
CMBS	-	0.63%
Liquidity	0.33%	-

Major borrower and rating

		Investment Group	Benchmark
United States of America	AA+	29.47%	28.84%
Japan	A+	8.87%	8.52%
People's Republic of China	A+	6.88%	6.83%
United Kingdom of Great Britain and Northern Ireland	AA-	2.90%	2.99%
Republic of Italy	BBB	2.82%	2.86%
French Republic	AA-	2.79%	2.97%
Federal Republic of Germany	AAA	2.41%	2.36%
China Development Bank	A+	2.33%	2.30%
Kingdom of Spain	A-	1.89%	1.84%
Republic of Korea	AA	1.12%	1.15%

Portfolio structure by maturity

	Investment Group	Benchmark
0-3 years	22.90%	23.72%
3-5 years	18.42%	18.77%
5-7 years	13.00%	12.28%
7-10 years	14.14%	13.98%
> 10 years	31.53%	31.25%

Duration and yield to maturity

	Investment Group	Benchmark
Modified Duration	6.4	6.4
Theoretical yield to maturity*	3.33%	3.58%

* before currency hedging

Portfolio structure by country/region

	Investment Group	Benchmark
United States	41.73%	40.89%
China	9.94%	9.93%
Japan	9.10%	9.20%
France	5.22%	5.30%
Germany	4.63%	4.44%
Canada	4.01%	3.49%
United Kingdom	3.99%	4.29%
Italy	3.13%	3.25%
Netherlands	2.22%	1.87%
Others	15.71%	17.34%
Liquidity	0.33%	-

Portfolio structure by rating

	Investment Group	Benchmark
AAA	10.87%	11.71%
AA	43.09%	42.84%
A	31.46%	31.10%
BBB	14.25%	14.34%
BB	-	0.00%
NR	-	0.00%
Liquidity	0.33%	-