

31 July 2025

Swiss Life Investment Foundation

Bonds CHF AAA-BBB Responsible Indexed PM

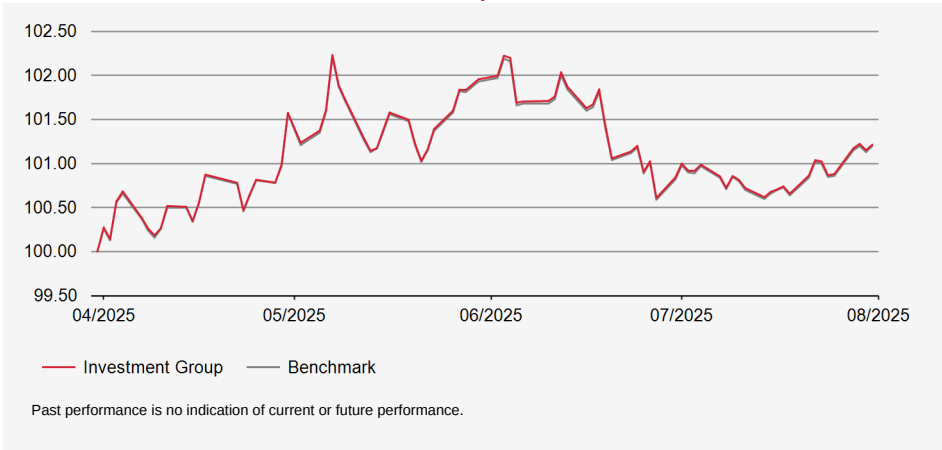


Net Asset Value (NAV) in CHF (m): 2.02
Net asset value per entitlement in CHF: 1,012.16

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 SBI® ESG AAA-BBB Total Return. Implementation via investment in Swiss Life Index Funds (CH) Bond Responsible Swiss Francs AAA-BBB; 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.svk-asir.ch).

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	-	0.37%	-0.35%	-	-	-	-	-
Benchmark	-	0.38%	-0.36%	-	-	-	-	-

Statistical information (annualised)

	1 year	3 years	5 years	10 years	Incep.
Investment Group volatility (in %)	-	-	-	-	3.30
Benchmark volatility (in %)	-	-	-	-	3.29
Tracking Error ex post (in %)	-	-	-	-	0.04
Information Ratio	-	-	-	-	0.91
Sharpe Ratio	-	-	-	-	0.84
Correlation	-	-	-	-	1.00
Beta	-	-	-	-	1.00
Jensen's alpha	-	-	-	-	0.04
Maximum Drawdown (in %)	-	-	-	-	-1.59
Recovery Period (years)	-	-	-	-	-

Performance

Insufficient history of data

Product information

Swiss security number: 142759585
ISIN: CH1427595850
LEI: 2549007FEM7DLVNXSM63
Bloomberg Code: SLAICRP SW
Benchmark: SBI® ESG AAA-BBB Total Return
Currency: CHF
Domicile: Switzerland
Launch Date: 31/03/2025
Initial subscription price: 1000.00
End of financial year: 30.09
Issuing/Redemption: daily
Deadline: 13.00
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: 0.01%

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.

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Portfolio structure by sector

	Investment Group	Benchmark
Covered	36.50%	36.43%
Local Authority	18.81%	18.65%
Treasury	15.42%	15.44%
Financial Institutions	12.00%	12.15%
Industrial	9.57%	9.54%
Agency	4.08%	4.52%
Supranational	2.00%	1.93%
Utilities	1.03%	1.11%
Sovereign	0.40%	0.25%
Liquidity	0.20%	-

Major borrower and rating

	Investment Group		Benchmark
Pfandbriefbank schweizerischer Hypothekarinstitute AG	AAA	16.98%	17.04%
Swiss Confederation	AAA	15.45%	15.44%
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	AAA	15.31%	15.20%
Canton of Geneva Switzerland	AA	1.39%	1.40%
Credit Agricole Group	AA-	1.33%	1.16%
Luzerner Kantonalbank AG	AA-	1.22%	1.21%
Zürcher Kantonalbank	AA+	1.21%	1.31%
City of Zurich Switzerland	AAA	1.20%	1.34%
Coop-Gruppe Genossenschaft	BBB	0.72%	0.45%
Basellandschaftliche Kantonalbank	AA	0.72%	0.89%

Portfolio structure by maturity

	Investment Group	Benchmark
0-3 years	22.45%	23.33%
3-5 years	21.94%	20.80%
5-7 years	15.13%	15.76%
7-10 years	16.72%	15.88%
> 10 years	23.75%	24.24%

Duration and yield to maturity

	Investment Group	Benchmark
Modified Duration	7.4	7.3
Theoretical yield to maturity*	0.65%	0.64%

* before currency hedging

Portfolio structure by rating

	Investment Group	Benchmark
AAA	60.27%	60.85%
AA	18.49%	18.35%
A	13.82%	14.41%
BBB	7.19%	6.38%
NR	0.04%	-
Liquidity	0.20%	-

Portfolio structure by country/region

	Investment Group	Benchmark
Switzerland	80.42%	81.00%
France	2.75%	2.84%
Canada	2.58%	2.55%
Germany	2.25%	2.34%
United States	1.61%	1.78%
Austria	1.36%	0.89%
Netherlands	1.21%	1.30%
Australia	1.06%	0.87%
United Kingdom	1.04%	0.86%
Others	5.50%	5.58%
Liquidity	0.20%	-