Swiss Life Investment Foundation Bonds Global Corporates (CHF hedged)

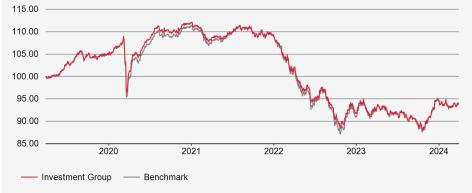


Net Asset Value (NAV) in CHF (m): 814.16 Net asset value per entitlement in CHF: 118.82

Investment Strategy

Investments in debt securities of companies, including agencies and supranationals. Active securities selection, duration management and yield curve positioning. Debtor limitation: 10%. Non-benchmarked bonds debt: max. 10%. Average rating: at least BBB. Foreign currency risks will be at least 90% hedged against Swiss francs. Implementation via investment in Swiss Life iFunds (CH) Bond Global Corporates (CHF hedged); Investment funds under Swiss law in the category "Other funds for traditional investments".

Evolution in reference currency (base value 100)



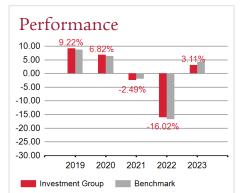
Past performance is no indication of current or future performance.

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	-0.60%	0.86%	-0.60%	1.26%	-4.58%	-1.20%	0.17%	1.31%
Benchmark	-0.87%	0.98%	-0.87%	1.32%	-4.36%	-1.21%	0.30%	1.28%

Statistical information

(annualised)	1 year	3 years	5 years	10 years	Incep.
Investment Group volatility (in %)	5.88	6.84	6.82	5.37	5.22
Benchmark volatility (in %)	6.64	7.65	7.53	5.77	5.39
Tracking Error ex post (in %)	0.93	0.97	0.92	0.85	0.97
Information Ratio	-0.07	-0.23	0.01	-0.15	0.02
Sharpe Ratio	-0.06	-0.74	-0.17	0.10	0.30
Correlation	1.00	1.00	1.00	0.99	0.98
Beta	0.88	0.89	0.90	0.92	0.95
Jensen's alpha	-0.10	-0.74	-0.10	-0.08	0.10
Maximum Drawdown (in %)	-6.18	-21.01	-21.47	-21.47	-21.47
Recovery Period (years)	0.15	-	-	-	-



Product information

Swiss security number: 11955702 ISIN: CH0119557020 LEI: 254900C3B0OOLU0UJ428 Bloomberg Code: SWLGUNT SW Benchmark: BLOOMBERG GLO AGG CORP IND HEDGED CHF Currency: CHF Domicile: Switzerland Launch Date: 14/12/2010 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: 0.53%

ex post as at: 30/09/2023 0.53%

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.

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Portfolio structure by sector

	Investment Group	Benchmark
Financial	49.55%	38.96%
Consumer, Non-cyclical	16.40%	16.14%
Energy	6.41%	5.88%
Consumer, Cyclical	6.38%	7.52%
Utilities	5.87%	8.83%
Industrial	5.81%	6.93%
Technology	3.38%	4.88%
Communications	3.38%	8.06%
Others	2.25%	2.93%
Liquidity	1.11%	-
Currency hedging	-0.55%	-

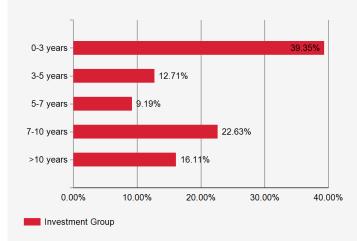
Major borrower and rating

		Investment Group
Société Générale, Paris	BBB	2.81%
Banco Santander SA, Madrid	BBB+	2.55%
Credit Agricole Group	BBB+	2.35%
Confederation Nationale du Credit Mutuel UES	A-	2.29%
Groupe BPCE	BBB	2.06%

Further information on the debtors

Number of debtors	211
Proportion of non-benchmark debtors	3.93%

Maturity structure



Duration and yield to maturity

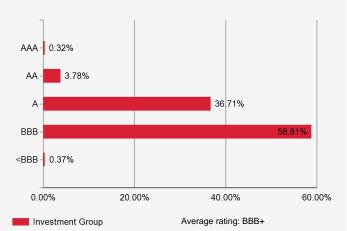
	Investment Group	Benchmark
Modified Duration	5.6	6.0
Theoretical yield to maturity*	5.32%	5.05%

* before currency hedging, taking derivatives into account

Portfolio structure by currencies and duration

	Investment Group		Benchmark		
	Percent	Duration	Percent	Duration	
USD	58.42%	6.94	67.56%	6.66	
EUR	28.54%	3.79	23.62%	4.51	
GBP	5.10%	3.39	4.09%	6.22	
JPY	2.28%	2.35	0.70%	4.47	
Others	5.65%	1.91	4.16%	5.15	

Investment by rating



Portfolio structure by country/region

	Investment Group	Benchmark
United States	36.94%	55.29%
France	12.23%	6.30%
United Kingdom	9.36%	7.25%
Japan	4.96%	3.27%
Spain	4.50%	2.17%
Germany	4.29%	5.03%
Canada	3.84%	5.13%
European Region (EUR)	9.99%	6.36%
European Region (Ex EUR)	6.63%	3.10%
Asian Pacific Region	3.71%	2.12%
Others	2.99%	3.99%
Liquidity, hedge	0.57%	-

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