

UBS (CH) Institutional Fund – Bonds CHF Inland I-A1

Portrait

- Regulation / Supervision: CISA / FINMA (Funds for qualified investors)
- Authorised investors: pension funds, insurance companies, family offices and institutional investors under CISA
- Investments: Swiss issuers' bonds denominated in CHF
- No investments in securities on the recommendation list for exclusion of SVVK-ASIR (www.svk-asir.ch) and the UBS Asset Management Sustainability Exclusion Policy.
- Convertible and warrant bonds: none
- Portfolio is actively managed and aims to outperform the benchmark
- Securities lending: permitted
- Use of derivatives: permitted under BVV2
- All investments are subject to market fluctuations. Every fund has specific risks, which can significantly increase under unusual market conditions. Please consult your client advisor for more information on the investment risks of this product.

| | |
|----------------------------|----------------------------|
| Securities no. | 1,579,701 |
| ISIN | CH0015797019 |
| Reuters symbol | – |
| Bloomberg Ticker | UBSSWFE SW |
| Currency of account | CHF |
| Issue/redemption | daily |
| Admin/Custody fees | 0.0550% |
| PM fees charged to the NAV | 0.2250% |
| Swing pricing | yes |
| TER (as of 31.10.2023) | 0.27% |
| Benchmark ¹⁾ | SBI@ Domestic AAA-BBB (TR) |

¹⁾ Benchmark up to the 30.6.2007: Swiss Domestic Bond Index (Total Return)

Current data

| | | |
|-------------------------------|-----|------------|
| Net asset value 30.9.2024 | CHF | 1,152.98 |
| – high last 12 months | CHF | 1,152.98 |
| – low last 12 months | CHF | 1,057.14 |
| Assets of the unit class in m | CHF | 33.16 |
| Fund assets in m | CHF | 939.37 |
| Last distribution | | reinvested |

Key risk figures (annualised)

| | 2 years | 3 years |
|----------------------------------|---------|---------|
| Tracking error | 0.43% | 0.43% |
| Beta | 0.96 | 0.99 |
| Correlation | 1.00 | 1.00 |
| Total risk | 4.26% | 5.82% |
| Sharpe ratio | 1.18 | -0.19 |
| Risk-free rate (2 years) = 1.28% | | |

The statistical ratios were calculated on the basis of logarithmic returns.

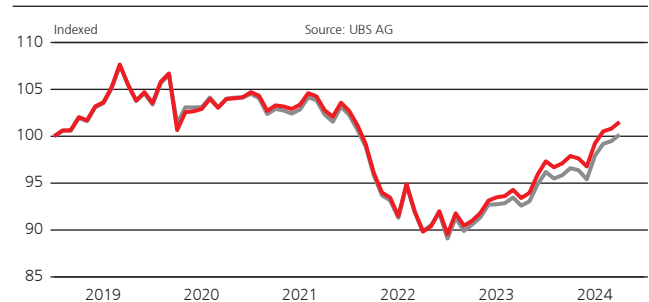
Structure of maturities (in %)

| | Fund | Benchmark |
|---------------|---------------|---------------|
| Until 1 year | 3.94 | 0.77 |
| 1–3 years | 13.18 | 18.97 |
| 3–5 years | 18.15 | 18.84 |
| 5–7 years | 16.55 | 15.53 |
| 7–10 years | 13.52 | 17.23 |
| Over 10 years | 34.66 | 28.66 |
| Total | 100.00 | 100.00 |

Performance (in %)

| | Fund | Benchmark |
|--------------------------------|--------|-----------|
| 10.2023 | 0.58 | 0.48 |
| 11.2023 | 2.09 | 1.97 |
| 12.2023 | 1.47 | 1.37 |
| 01.2024 | -0.65 | -0.72 |
| 02.2024 | 0.43 | 0.36 |
| 03.2024 | 0.81 | 0.79 |
| 04.2024 | -0.27 | -0.23 |
| 05.2024 | -0.87 | -1.01 |
| 06.2024 | 2.54 | 2.64 |
| 07.2024 | 1.29 | 1.29 |
| 08.2024 | 0.29 | 0.29 |
| 09.2024 | 0.70 | 0.69 |
| 2024 YTD | 4.31 | 4.13 |
| 2023 | 8.67 | 7.96 |
| 2022 | -12.79 | -12.88 |
| 2021 | -1.92 | -2.16 |
| 2020 | 1.12 | 1.11 |
| 2019 | 3.54 | 3.37 |
| Ø p.a. 2 years | 6.31 | 5.56 |
| Ø p.a. 3 years | -0.41 | -0.71 |
| since end of fund launch month | | |
| 05.2003 | 25.20 | 26.18 |

Indexed performance



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— SBI@ Domestic AAA-BBB (TR)

Past performance is no guarantee of future trends. The performance shown does not take account of any commissions and costs charged when subscribing to and redeeming units.

Categories of borrowers (in %)

| Sectors | Fund | Benchmark |
|-------------------------|---------------|---------------|
| Collateralized | 37.04 | 39.68 |
| Government Related | 24.41 | 21.97 |
| Corporates – Industrial | 13.99 | 10.99 |
| Corporates – Financial | 11.01 | 5.52 |
| Treasuries | 10.62 | 19.50 |
| Corporates – Utility | 2.84 | 1.89 |
| Cash | 0.09 | 0.00 |
| Sovereign/Supranational | 0.00 | 0.45 |
| Total | 100.00 | 100.00 |

Other key figures

| | Fund | Benchmark |
|---------------------------------------|------|-----------|
| Average rating | AA- | AA |
| Modified duration | 7.75 | 7.95 |
| Macaulay duration (in years) | 7.76 | n.a. |
| Average maturity (in years) | 8.83 | n.a. |
| Theoretical yield to maturity (gross) | 1.14 | 0.84 |

* These ratings reflect the SBI Swiss Bond Index methodology (conservative median methodology).

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Breakdown of credit quality (in %)

| Ratings | Fund | Benchmark |
|--------------|---------------|---------------|
| AAA | 52.10 | 67.08 |
| AA | 21.84 | 16.98 |
| A | 11.56 | 10.07 |
| BBB | 14.41 | 5.87 |
| BB and lower | 0.00 | 0.00 |
| Cash | 0.09 | 0.00 |
| Total | 100.00 | 100.00 |

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