

UBS (CH) Institutional Fund – Global Aggregate Bonds Passive (CHF hedged) II 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: Collective investments, government and corporate bonds and mortgage-backed securities worldwide
- No investments in securities on the recommendation list for the exclusion of SVVK-ASIR (www.swk-asir.ch) and controversial weapons.
- Convertible and warrant bonds: none
- Portfolio is passively managed and aims to replicate the benchmark's gross performance (gross of fees)
- Currency exposure: largely hedged
- Securities lending: not permitted
- Use of derivatives: permitted under BVV2
- Implementation: by means of UBS (CH) Institutional Fund – Global Aggregate Bonds Passive II
- 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.

* Existing investments in companies on the SVVK-ASIR exclusion recommendation list that cannot be sold immediately due to market restrictions will only be sold in the interest of the investors and may remain in the portfolio for an extended period of time.

| | |
|--|--|
| Securities no. | 12,180,074 |
| ISIN | CH0121800749 |
| Reuters symbol | – |
| Bloomberg Ticker | UGCHIA1 SW |
| Currency of account | CHF |
| Issue/redemption | daily |
| Admin/Custody fees | 0.0450% |
| Dilution Levy in Favour of the Fund in/out | 0.13%/0.05% |
| PM fees charged to the NAV | 0.2550% |
| TER (as of 31.10.2023) | 0.31% |
| Benchmark | Bloomberg Global Aggregate Bond Index (hedged CHF) |

Current data

| | | |
|-------------------------------|-----|------------|
| Net asset value 30.8.2024 | CHF | 928.43 |
| – high last 12 months | CHF | 938.64 |
| – low last 12 months | CHF | 879.48 |
| Assets of the unit class in m | CHF | 25.93 |
| Fund assets in m | CHF | 3,704.09 |
| Last distribution | | reinvested |

Key risk figures (annualised)

| | 2 years | 3 years |
|----------------------------------|---------|---------|
| Tracking error | 0.29% | 0.28% |
| Beta | 1.01 | 1.00 |
| Correlation | 1.00 | 1.00 |
| Total risk | 5.76% | 5.74% |
| Sharpe ratio | -0.36 | -0.91 |
| Risk-free rate (2 years) = 1.23% | | |

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

Other key figures

| | Fund |
|---------------------------------------|------|
| Average rating | Aa3 |
| Modified duration | 6.4 |
| Theoretical yield to maturity (gross) | 0.6 |

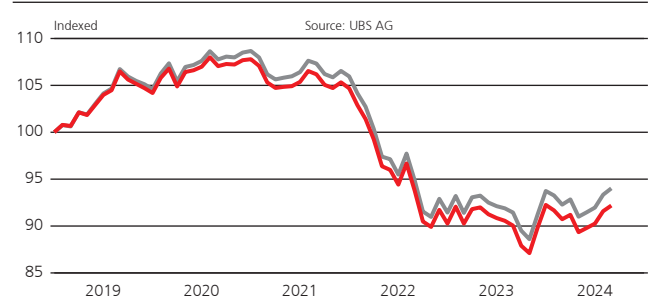
* These ratings reflect the Bloomberg index methodology. If S&P, Moody's and Fitch ratings are available the median is taken. Otherwise the lower rating is taken.

** YTM is hedged in CHF. The interest rate differentials between the currencies and thus the costs of hedging can change a great deal from day to day.

Performance (in %)

| | Fund | Benchmark |
|--------------------------------|--------|-----------|
| 09.2023 | -2.38 | -2.11 |
| 10.2023 | -0.90 | -1.02 |
| 11.2023 | 3.12 | 2.97 |
| 12.2023 | 2.70 | 2.75 |
| 01.2024 | -0.63 | -0.51 |
| 02.2024 | -1.02 | -1.05 |
| 03.2024 | 0.51 | 0.60 |
| 04.2024 | -2.03 | -1.98 |
| 05.2024 | 0.51 | 0.52 |
| 06.2024 | 0.51 | 0.55 |
| 07.2024 | 1.47 | 1.49 |
| 08.2024 | 0.66 | 0.72 |
| 2024 YTD | -0.07 | 0.30 |
| 2023 | 2.21 | 2.52 |
| 2022 | -13.78 | -13.71 |
| 2021 | -2.88 | -2.49 |
| 2020 | 3.46 | 3.88 |
| 2019 | 4.19 | 4.61 |
| Ø p.a. 2 years | -0.84 | -0.44 |
| Ø p.a. 3 years | -4.60 | -4.32 |
| since end of fund launch month | | |
| 01.2011 | 5.53 | 11.38 |

Indexed performance



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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 %)

| | Fund | Benchmark |
|-------------------------|---------------|---------------|
| Treasuries | 51.89 | 53.33 |
| MBS | 10.84 | 11.21 |
| Government Related | 10.61 | 11.17 |
| Corporates – Industrial | 9.24 | 9.54 |
| Corporates – Financial | 6.71 | 7.14 |
| Sovereign/Supranational | 3.58 | 3.57 |
| Cash | 2.64 | 0.00 |
| Collateralized | 2.15 | 2.40 |
| Corporates – Utility | 1.59 | 1.64 |
| Money Market Funds | 0.75 | 0.00 |
| Total | 100.00 | 100.00 |

Breakdown of credit quality (in %)

| Ratings | Fund | Benchmark |
|--------------|---------------|---------------|
| AAA | 15.50 | 12.11 |
| AA | 41.14 | 42.57 |
| A | 30.38 | 31.24 |
| BBB | 12.98 | 14.08 |
| BB and lower | 0.00 | 0.00 |
| Total | 100.00 | 100.00 |

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