

UBS (CH) Institutional Fund – Bonds USD Inflation-linked Passive II I-A1

Portrait

- Regulation / Supervision: CISA / FINMA (funds for qualified investors)
- Authorised investors: qualified investors under CISA
- Investments: Inflation-indexed, USD-denominated bonds from prime borrowers.
- No investments in securities on the recommendation list for the exclusion of SVVK-ASIR (www.svk-asir.ch) and controversial weapons.
- Convertible and warrant bonds: none
- Portfolio is passively managed and aims to replicate the gross performance of the benchmark (before fees).
- Currency exposure (investments in foreign currencies): USD.
- Securities lending: not 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.	58,918,733
ISIN	CH0589187332
Reuters symbol	–
Bloomberg Ticker	–
Currency of account	USD
Issue/redemption	daily
Admin/Custody fees	0.0450%
Dilution Levy in Favour of the Fund in/out	0.06%/0.00%
PM fees charged to the NAV	0.1750%
Benchmark	Bloomberg U.S. TIPS Index (Total Return)

Current data

Net asset value 31.10.2024	USD	992.69
– high last 12 months	USD	1,014.46
– low last 12 months	USD	917.16
Assets of the unit class in m	USD	0.05
Fund assets in m	USD	89.01
Last distribution		reinvested

Key risk figures (annualised)

	2 years	3 years
Tracking error	0.31%	0.34%
Beta	0.99	1.00
Correlation	1.00	1.00
Total risk	5.25%	7.29%
Sharpe ratio	-0.27	-0.76
Risk-free rate (2 years) = 5.15%		

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

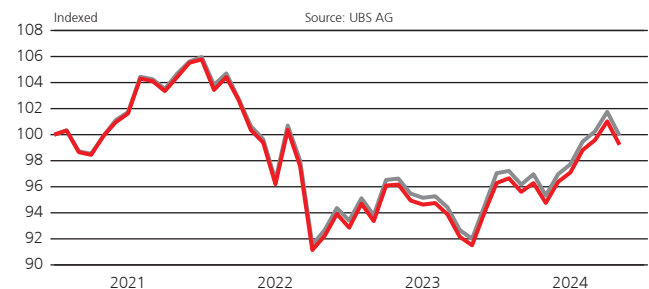
Structure of maturities (in %)

Maturity segments	Fund	Benchmark
Until 1 year	3.08	2.89
1–3 years	24.83	24.88
3–5 years	24.90	25.04
5–7 years	11.64	11.64
7–10 years	21.01	21.02
Over 10 years	14.54	14.53
Total	100.00	100.00

Performance (in %)

	Fund	Benchmark
11.2023	2.72	2.71
12.2023	2.44	2.69
01.2024	0.38	0.18
02.2024	-1.07	-1.07
03.2024	0.69	0.82
04.2024	-1.58	-1.69
05.2024	1.70	1.72
06.2024	0.75	0.78
07.2024	1.77	1.78
08.2024	0.77	0.78
09.2024	1.45	1.50
10.2024	-1.78	-1.79
2024 YTD	3.05	2.97
2023	3.69	3.90
2022	-12.21	-11.85
2021	5.77	5.96
Ø p.a. 2 years	3.72	3.84
Ø p.a. 3 years	-1.69	-1.54
since end of fund launch month		
12.2020	-0.78	-0.07

Indexed performance



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— Bloomberg U.S. TIPS Index (Total Return)

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.

Sectors (in %)

	Fund	Benchmark
Treasuries	99.75	100.00
Cash	0.25	0.00
Government Related	0.00	0.00
Sovereign/Supranational	0.00	0.00
Collateralized	0.00	0.00
Corporates – Financial	0.00	0.00
Corporates – Industrial	0.00	0.00
Corporates – Utility	0.00	0.00
Total	100.00	100.00

Other key figures

	Fund	Benchmark
Average rating	AA+	AA+
Modified duration	6.61	6.56
Theoretical yield to maturity (gross)	4.28	4.36

* 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.

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Breakdown of credit quality (in %)

Ratings	Fund	Benchmark
AAA	0.00	0.00
AA	99.75	100.00
A	0.00	0.00
BBB	0.00	0.00
BB and lower	0.00	0.00
Cash	0.25	0.00
Total	100.00	100.00

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