

UBS (CH) Institutional Fund – Equities Emerging Markets Global Minimum Volatility II I-X

Portrait

- Regulation / Supervision: CISA / FINMA (funds for qualified investors)
- Authorised investors: qualified investors under CISA
- Investment: Replication of Customized MSCI Emerging Markets Minimum Volatility Index. The index is calculated by optimizing the weights of the stocks in the MSCI Emerging Markets Index (a broad market cap weighted index), for the lowest absolute risk in CHF.
- Convertible and warrant bonds: none
- Portfolio is passively managed and aims to replicate the gross performance of the benchmark (before fees)
- Securities lending: not permitted
- Use of derivatives: permitted under BVV2
- The fund valuation includes provisions for unrealised Indian capital gains taxes.
- No investments in securities on the recommendation list for the exclusion of SVVK-ASIR (www.swk-asir.ch) and controversial weapons.
- 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.	31,479,605
ISIN	CH0314796050
Reuters symbol	–
Bloomberg Ticker	EQEM2IX SW
Currency of account	CHF
Issue/redemption	daily
Admin/Custody fees	none
Dilution levy	IN 0.00% / OUT 0.00%
PM fees charged to the NAV	none
Benchmark	Customized MSCI Emerging Market Minimum Volatility (CHF) (net div. reinv.)

Current data

Net asset value 30.8.2024	CHF	1,150.74
– high last 12 months	CHF	1,188.74
– low last 12 months	CHF	1,020.09
Assets of the unit class in m	CHF	207.96
Fund assets in m	CHF	207.96
Last distribution		reinvested

Key risk figures (annualised)

	2 years	3 years
Tracking error	0.43%	0.42%
Beta	0.99	0.99
Correlation	1.00	1.00
Total risk	9.68%	8.95%
Sharpe ratio	-0.07	-0.30
Risk-free rate (2 years) = 1.23%		

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

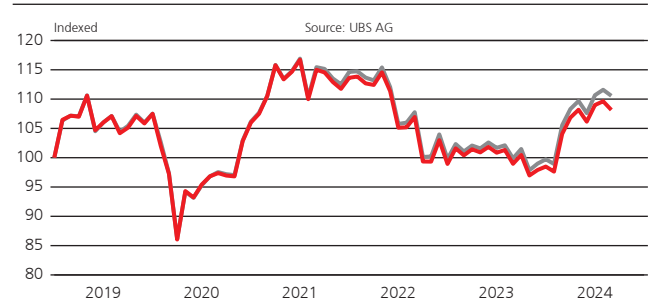
Market exposure (in %)

	Fund	Benchmark
India	21.43	21.46
China	20.02	19.96
Taiwan	14.93	14.94
Saudi Arabia	7.86	7.88
Republic of Korea	7.12	7.06
Thailand	4.48	4.51
Malaysia	4.32	4.41
United Arab Emirates	3.44	3.45
Qatar	2.37	2.37
Kuwait	2.20	2.20
Others	11.83	11.76
Total	100.00	100.00

Performance (in %)

	Fund	Benchmark
09.2023	1.53	1.60
10.2023	-3.49	-3.57
11.2023	0.96	1.16
12.2023	0.60	0.74
01.2024	-0.88	-0.80
02.2024	6.59	6.68
03.2024	2.67	2.62
04.2024	1.26	1.27
05.2024	-1.88	-1.89
06.2024	2.67	2.84
07.2024	0.59	0.84
08.2024	-1.35	-0.92
2024 YTD	9.81	10.86
2023	-0.45	-0.07
2022	-12.93	-12.94
2021	7.21	8.00
2020	-1.40	-1.29
2019	7.49	7.53
Ø p.a. 2 years	0.56	1.29
Ø p.a. 3 years	-2.03	-1.43
since end of fund launch month		
08.2016	22.34	24.23

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.

10 largest positions (in %)

	Fund	Benchmark
TATA CONSULTANCY S	1.66	1.66
TAIWAN MOBILE TWD10	1.43	1.47
CHUNGHWA TELECOM TWD10	1.41	1.43
BANK CENTRAL ASIA	1.29	1.29
BANK OF CHINA	1.29	1.29
Top 5	7.08	7.14
ADVANCED INFO SERV THB1 LOCAL	1.28	1.30
SAUDI TELECOM CO	1.23	1.24
BHARTI AIRTEL LTD	1.21	1.20
FAR EASTONE TELECOMM	1.20	1.21
NATIONAL BANK OF	1.15	1.16
Top 10	13.15	13.25

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Currency exposure (in %)

	Fund	Benchmark
INR	21.46	21.41
TWD	14.92	15.09
HKD	11.27	11.27
CNY	8.34	0.00
SAR	7.89	7.86
KRW	7.10	7.04
THB	4.50	4.50
MYR	4.30	4.40
AED	3.45	3.44
QAR	2.38	2.37
KWD	2.21	2.19
IDR	2.17	2.17
PHP	1.56	1.56
EUR	1.54	1.54
USD	1.19	1.13
ZAR	1.09	1.10
MXN	0.92	0.92
BRL	0.85	0.86
HUF	0.82	0.83
TRY	0.82	0.82
PLN	0.49	0.48
CZK	0.40	0.38
CLP	0.33	0.34
RUB	0.00	0.00
Other	0.00	8.30
Total	100.00	100.00

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