

UBS (CH) Investment Fund – Equities Europe Passive I-B

Portrait

- The fund invests in stocks of major companies from established markets that are included in the MSCI Europe ex Switzerland Index.
- No investments in securities on the recommendation list for the exclusion of SVVK-ASIR (www.swk-asir.ch) and controversial weapons.
- The fund holds almost all stocks in the MSCI Europe ex Switzerland Index. Individual stocks are held in proportion to the free-float market capitalisation of the index.
- Diversification is achieved via a mix of sectors and countries and thus offers the investor an optimised risk/return profile.
- The investment objective is to generate a performance in line with that of the benchmark, keeping the tracking error below the maximum of 0.5% over a rolling period of 3 years.
- The funds described herein are indexed to an MSCI index.
- 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. | 1,579,956 |
| ISIN | CH0015799569 |
| Reuters symbol | – |
| Bloomberg Ticker | UBSEEPB SW |
| Currency of account | CHF |
| Issue/redemption | daily |
| Admin/Custody fees | 0.0525% |
| Dilution Levy in Favour of the Fund in/out | 0.23%/0.02% |
| PM fees charged to the NAV | none |
| TER (as of 31.03.2024) | 0.08% |
| Benchmark | MSCI Europe ex Switzerland (net div. reinv.) |

Current data

| | | |
|-------------------------------|-----|------------|
| Net asset value 30.9.2024 | CHF | 1,338.61 |
| – high last 12 months | CHF | 1,406.25 |
| – low last 12 months | CHF | 1,086.62 |
| Assets of the unit class in m | CHF | 22.61 |
| Fund assets in m | CHF | 500.44 |
| Last distribution | | reinvested |

Key risk figures (annualised)

| | 2 years | 3 years |
|----------------------------------|---------|---------|
| Tracking error | 0.46% | 0.39% |
| Beta | 1.00 | 1.00 |
| Correlation | 1.00 | 1.00 |
| Total risk | 12.71% | 15.18% |
| Sharpe ratio | 1.47 | 0.21 |
| Risk-free rate (2 years) = 1.28% | | |

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

Market exposure (in %)

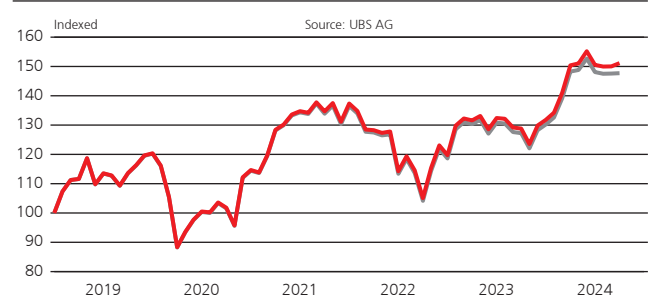
| | Fund | Benchmark |
|----------------|---------------|---------------|
| United Kingdom | 23.15 | 26.55 |
| France | 20.01 | 20.48 |
| Germany | 16.19 | 16.24 |
| Netherlands | 10.94 | 8.71 |
| Denmark | 6.05 | 6.04 |
| Sweden | 5.92 | 6.04 |
| Spain | 5.06 | 5.07 |
| Italy | 4.54 | 4.94 |
| Finland | 1.88 | 1.88 |
| Belgium | 1.49 | 1.82 |
| Others | 4.77 | 2.23 |
| Total | 100.00 | 100.00 |

Performance (in %)*

| | Fund | Benchmark |
|--------------------------------|--------|-----------|
| 10.2023 | -4.10 | -4.08 |
| 11.2023 | 5.11 | 5.09 |
| 12.2023 | 1.49 | 1.51 |
| 01.2024 | 1.86 | 1.84 |
| 02.2024 | 5.05 | 4.94 |
| 03.2024 | 6.65 | 6.55 |
| 04.2024 | 0.44 | 0.37 |
| 05.2024 | 2.75 | 2.61 |
| 06.2024 | -3.00 | -3.01 |
| 07.2024 | -0.38 | -0.39 |
| 08.2024 | 0.03 | 0.04 |
| 09.2024 | 0.74 | 0.09 |
| 2024 YTD | 14.69 | 13.45 |
| 2023 | 10.07 | 9.77 |
| 2022 | -12.83 | -13.12 |
| 2021 | 19.80 | 19.30 |
| 2020 | -4.74 | -4.82 |
| 2019 | 20.36 | 20.23 |
| Ø p.a. 2 years | 19.93 | 19.09 |
| Ø p.a. 3 years | 3.92 | 3.33 |
| since end of fund launch month | | |
| 01.2005 | 106.20 | n.a. |

* As the fund remained closed on 31 December 2014 due to closed markets, performance (fund and benchmark) was calculated in December as at 30 December 2014.

Indexed performance



— UBS (CH) Investment Fund – Equities Europe Passive I-B
— MSCI Europe ex Switzerland (net div. reinv.)

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 according to issuers (in %)

| | Fund | Benchmark |
|-------------------------------------|--------------|--------------|
| Novo Nordisk A/S | 3.89 | 3.89 |
| ASML Holding NV | 3.42 | 3.41 |
| AstraZeneca PLC | 2.47 | 2.47 |
| SAP SE | 2.44 | 2.44 |
| LVMH Moët Hennessy Louis Vuitton SE | 2.17 | 2.17 |
| Top 5 | 14.39 | 14.38 |
| Shell PLC | 2.11 | 2.10 |
| HSBC Holdings PLC | 1.70 | 1.71 |
| Unilever PLC | 1.66 | 1.66 |
| Siemens | 1.58 | 1.58 |
| Schneider Electric SE | 1.48 | 1.48 |
| Top 10 | 22.92 | 22.91 |

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Sectors (in %)

| | Fund | Benchmark |
|----------------------------|---------------|---------------|
| Energy | 5.57 | 5.57 |
| Materials and supplies | 5.92 | 5.92 |
| Industrials | 18.17 | 18.17 |
| Consumer discretionary | 10.49 | 10.48 |
| Consumer staples | 9.68 | 9.68 |
| Health care | 12.56 | 12.56 |
| Financial system | 19.34 | 19.31 |
| IT | 8.64 | 8.63 |
| Telecommunication services | 3.67 | 3.71 |
| Utilities | 4.95 | 4.95 |
| Real estate | 1.02 | 1.02 |
| Total | 100.00 | 100.00 |

Currency exposure (in %)

| | Fund | Benchmark |
|--------------|---------------|---------------|
| EUR | 60.94 | 59.99 |
| GBP | 25.25 | 26.55 |
| SEK | 6.38 | 6.04 |
| DKK | 6.05 | 6.04 |
| NOK | 1.03 | 1.02 |
| USD | 0.36 | 0.36 |
| Other | -0.01 | 0.00 |
| Total | 100.00 | 100.00 |

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