

UBS (CH) Investment Fund – Euro Bonds Passive I-A1

Portrait

- The fund primarily invests in EUR-denominated bonds issued by prime borrowers.
- No investments in securities on the recommendation list for the exclusion of SVVK-ASIR (www.swk-asir.ch) and controversial weapons.
- The maturity of the investments in the fund is passively managed.
- The fund aims to achieve a performance which, via passive management and gross of fees, corresponds to that of its benchmark (FTSE EMU Government Bond Index (EGBI)).
- The fund is appropriate for investors seeking to invest in a broadly diversified portfolio of EUR bonds.
- 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.	2,892,454
ISIN	CH0028924543
Reuters symbol	–
Bloomberg Ticker	UBSEBPA SW
Currency of account	EUR
Issue/redemption	daily
Admin/Custody fees, max.	0.0450%
Dilution Levy in Favour of the Fund in/out	0.05%/0.00%
PM fees charged to the NAV	0.1750%
TER (as of 31.03.2024)	0.18%
Benchmark	FTSE EMU Government Bond Index (EGBI)

Current data

Net asset value 30.9.2024	EUR	1,119.96
– high last 12 months	EUR	1,120.86
– low last 12 months	EUR	1,023.36
Assets of the unit class in m	EUR	1.11
Fund assets in m	EUR	587.91
Last distribution		reinvested

Key risk figures (annualised)

	3 years	5 years
Tracking error	0.17%	0.20%
Beta	1.00	0.99
Correlation	1.00	1.00
Total risk	7.91%	6.63%
Sharpe ratio	-0.78	-0.58
Risk-free rate (2 years) = 3.25%		

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

Structure of maturities (in %)

Maturity segments	Fund	Benchmark
Until 1 year	0.98	0.30
1–3 years	21.48	21.80
3–5 years	19.72	19.64
5–7 years	14.07	14.18
7–10 years	16.60	16.69
Over 10 years	27.15	27.39
Total	100.00	100.00

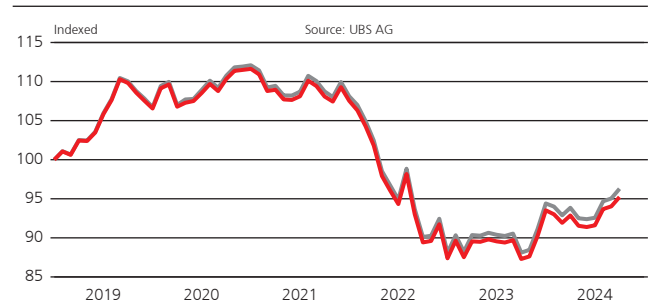
Breakdown of credit quality (in %)

Ratings	Fund	Benchmark
AAA	24.27	24.44
AA	37.85	37.58
A	14.82	15.03
BBB	22.93	22.95
BB and lower	0.00	0.00
Cash	0.13	0.00
Total	100.00	100.00

Performance (in %)

	Fund	Benchmark
10.2023	0.37	0.40
11.2023	2.99	3.03
12.2023	3.63	3.58
01.2024	-0.55	-0.43
02.2024	-1.17	-1.19
03.2024	1.02	1.04
04.2024	-1.42	-1.43
05.2024	-0.17	-0.13
06.2024	0.24	0.20
07.2024	2.27	2.27
08.2024	0.37	0.39
09.2024	1.27	1.31
2024 YTD	1.82	2.00
2023	7.03	7.16
2022	-18.75	-18.52
2021	-3.66	-3.54
2020	4.76	5.03
2019	6.55	6.72
Ø p.a. 3 years	-4.14	-3.97
Ø p.a. 5 years	-2.81	-2.63
since end of fund launch month		
03.2007	32.91	36.49

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 %)

Sectors	Fund	Benchmark
Treasuries	99.87	100.00
Cash	0.13	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	A+	A+
Modified duration	7.29	7.19
Theoretical yield to maturity (gross)	2.63	2.62

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