

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

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. | 2,892,456 |
| ISIN | CH0028924568 |
| Reuters symbol | – |
| Bloomberg Ticker | UBSEBPP 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 | none |
| TER (as of 31.03.2024) | 0.05% |
| Benchmark | FTSE EMU Government Bond Index (EGBI) |

Current data

| | | |
|-------------------------------|-----|------------|
| Net asset value 31.10.2024 | EUR | 1,130.66 |
| – high last 12 months | EUR | 1,149.82 |
| – low last 12 months | EUR | 1,056.46 |
| Assets of the unit class in m | EUR | 10.36 |
| Fund assets in m | EUR | 573.23 |
| Last distribution | | reinvested |

Key risk figures (annualised)

| | 3 years | 5 years |
|----------------------------------|---------|---------|
| Tracking error | 0.16% | 0.20% |
| Beta | 1.00 | 0.99 |
| Correlation | 1.00 | 1.00 |
| Total risk | 7.92% | 6.63% |
| Sharpe ratio | -0.79 | -0.56 |
| Risk-free rate (2 years) = 3.36% | | |

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

Structure of maturities (in %)

| Maturity segments | Fund | Benchmark |
|-------------------|---------------|---------------|
| Until 1 year | 1.34 | 1.08 |
| 1–3 years | 22.18 | 22.25 |
| 3–5 years | 18.67 | 18.48 |
| 5–7 years | 14.10 | 14.24 |
| 7–10 years | 16.47 | 16.64 |
| Over 10 years | 27.24 | 27.31 |
| Total | 100.00 | 100.00 |

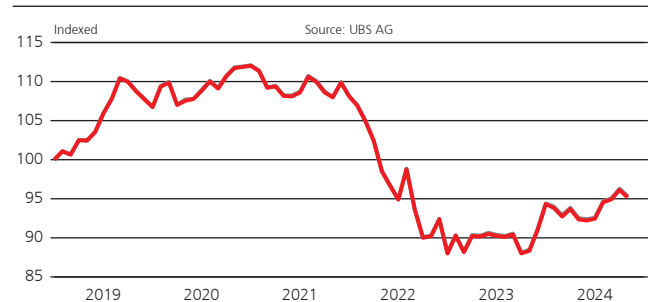
Breakdown of credit quality (in %)

| Ratings | Fund | Benchmark |
|--------------|---------------|---------------|
| AAA | 24.22 | 24.23 |
| AA | 37.64 | 37.66 |
| A | 15.04 | 15.13 |
| BBB | 22.98 | 22.98 |
| BB and lower | 0.00 | 0.00 |
| Cash | 0.12 | 0.00 |
| Total | 100.00 | 100.00 |

Performance (in %)

| | Fund | Benchmark |
|--------------------------------|--------|-----------|
| 11.2023 | 3.01 | 3.03 |
| 12.2023 | 3.65 | 3.58 |
| 01.2024 | -0.54 | -0.43 |
| 02.2024 | -1.16 | -1.19 |
| 03.2024 | 1.04 | 1.04 |
| 04.2024 | -1.41 | -1.43 |
| 05.2024 | -0.16 | -0.13 |
| 06.2024 | 0.25 | 0.20 |
| 07.2024 | 2.28 | 2.27 |
| 08.2024 | 0.38 | 0.39 |
| 09.2024 | 1.28 | 1.31 |
| 10.2024 | -1.01 | -1.00 |
| 2024 YTD | 0.89 | 0.97 |
| 2023 | 7.19 | 7.16 |
| 2022 | -18.60 | -18.52 |
| 2021 | -3.49 | -3.54 |
| 2020 | 4.95 | 5.03 |
| 2019 | 6.74 | 6.72 |
| Ø p.a. 3 years | -4.12 | -4.08 |
| Ø p.a. 5 years | -2.63 | -2.61 |
| since end of fund launch month | | |
| 02.2007 | 35.77 | 34.95 |

Indexed performance



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— FTSE EMU Government Bond Index (EGBI)

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 | 99.88 | 100.00 |
| Cash | 0.12 | 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 | 7.22 | 7.11 |
| Theoretical yield to maturity (gross) | 2.72 | 2.83 |

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