

UBS (CH) Investment Fund – JPY Bonds Passive I-X

Data as of the end of September 2019

Portrait

- The fund primarily invests in JPY-denominated bonds issued by prime borrowers.
- 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.
- The fund is appropriate for investors seeking to invest in a broadly diversified portfolio of JPY 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.	4,348,671
ISIN	CH0043486718
Reuters symbol	–
Bloomberg Ticker	UJPYBPX SW
Currency of account	JPY
Issue/redemption	daily
Dilution levy	yes
PM fees charged to the NAV	none
Benchmark	FTSE Japan Government Bond Index

Current data

Net asset value 30.9.2019	JPY	99,114
– high last 12 months	JPY	100,715
– low last 12 months	JPY	98,772
Assets of the unit class in m	JPY	870.90
Fund assets in mio	JPY	55,802.30
Last distribution		reinvested

Key risk figures (annualised)

	3 years	5 years
Tracking error	n.a.	n.a.
Beta	n.a.	n.a.
Correlation	n.a.	n.a.
Total risk	n.a.	n.a.
Sharpe ratio	n.a.	n.a.
Risk-free rate (2 years) =	-0.16	

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

Structure of maturities (in %)

Maturity segments	Portfolio	Benchmark
Until 1 year	3.00	1.97
1–3 years	17.05	17.38
3–5 years	12.18	11.79
5–7 years	5.69	5.39
7–10 years	11.61	11.18
Over 10 years	50.47	52.29
Total	100.00	100.00

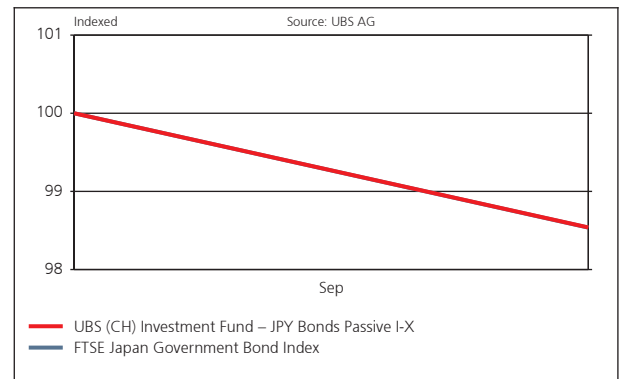
Breakdown of credit quality (in %)

Ratings	Portfolio	Benchmark
AAA	0.00	0.00
AA	0.00	0.00
A	99.73	100.00
BBB	0.00	0.00
BB and lower	0.00	0.00
Cash	0.27	0.00
Total	100.00	100.00

Performance (in %)

	Portfolio	Benchmark
09.2019	-1.46	-1.46
since end of fund launch month		
08.2019	-1.46	-1.46

Indexed performance



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	Portfolio	Benchmark
Treasuries	99.73	100.00
Cash	0.27	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

	Portfolio	Benchmark
Average rating	A+	A+
Modified duration	11.13	11.33
Theoretical yield to maturity (gross)	-0.12	-0.09

* These ratings reflect the BarCap 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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