

# UBS (CH) Index Fund - Bonds USD Government NSL I-X-acc

## Fund information

Fixed income

2'603'315'166

Fund total net assets in USD

Share class TNA, USD <b>1'384'206'293</b>	Share class NAV, USD <b>1'139.80</b>	Ongoing charges <sup>1</sup> <b>0.001%</b>
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MTD (net) return <b>1.20%</b> <b>Bench. 1.19%</b>	QTD (net) return <b>4.73%</b> <b>Bench. 4.72%</b>	YTD (net) return <b>3.90%</b> <b>Bench. 3.86%</b>
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## Fund details

Investment Manager	UBS Asset Management Switzerland AG, Index Solutions Team
Fund launch date	25.05.2007
Share class launch date	25.05.2007
Share class	I-X-acc
Share class currency	USD
Distribution policy	Accumulating
Fund domicile	Switzerland
ISIN	CH0030849373
Benchmark	FTSE US Government Bond Index

## Investment Policy

The fund is managed with an indexed method and is distinguished by broad diversification, low tracking errors, and low-cost management. The investment objective is to replicate the reference index as closely as possible and to minimize performance deviations from the benchmark. The FTSE US Government Bond Index measures the performance of fixed-rate, investment grade USA sovereign bonds.

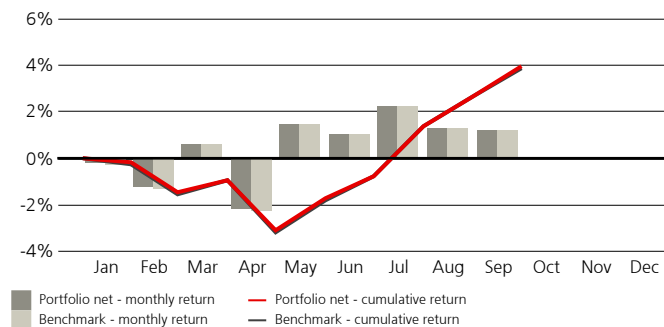
The fund follows the exclusion recommendations of the Swiss Association for Responsible Investments ([www.svk-asir.ch](http://www.svk-asir.ch)). The recommendations affect issuers whose conduct or products violate the normative criteria of SVVK-ASIR, e.g. violations of international conventions or production of controversial weapons. This fund is not a sustainable fund and it does not integrate any environmental, social and governance (ESG) considerations into its investment process.

Investing involves risk including the risk of loss of capital. Past performance does not predict future returns. Neither simulated nor historical performance is a reliable indicator for current or future performance.

Morningstar rating ★★★★★  
(31.08.2024)

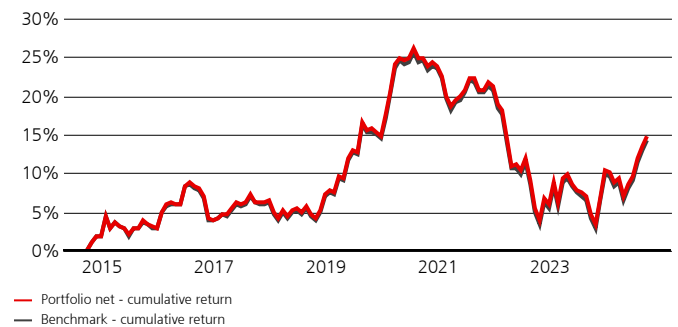
## Performance overview - monthly & cumulative

since 01.01.2024



## Performance overview - cumulative

since 01.10.2014



## Performance overview - monthly & YTD

since 01.01.2024, in %

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
Portfolio net	-0.23	-1.28	0.55	-2.22	1.46	0.99	2.19	1.27	1.20				3.90
Benchmark	-0.26	-1.29	0.56	-2.24	1.45	1.01	2.17	1.29	1.19				3.86
<b>Relative net</b>	<b>0.03</b>	<b>0.01</b>	<b>-0.02</b>	<b>0.01</b>	<b>0.01</b>	<b>-0.02</b>	<b>0.02</b>	<b>-0.02</b>	<b>0.01</b>				<b>0.03</b>

## Performance overview

since 01.06.2007, in %

	Rolling Returns		Annualized Returns			
	1 months	3 months	1 year	3 years	5 years	ITD
Portfolio net	1.20	4.73	9.72	-1.69	-0.15	2.80
Benchmark	1.19	4.72	9.70	-1.73	-0.19	2.75
<b>Relative net</b>	<b>0.01</b>	<b>0.00</b>	<b>0.02</b>	<b>0.03</b>	<b>0.04</b>	<b>0.04</b>

## Risk overview - ex post

since 01.06.2007, in %

	Annualized risk, in %			
	1 year	3 years	5 years	ITD
Portfolio volatility	6.17	6.49	5.71	4.65
Benchmark volatility	6.18	6.49	5.71	4.68
<b>Tracking error</b>	<b>0.06</b>	<b>0.04</b>	<b>0.03</b>	<b>0.47</b>

<sup>1</sup> If the currency of a financial product and/or its costs is different from your reference currency, the return and cost may increase or decrease as a result of currency fluctuations. Please find the definition of all the acronyms/terms used in this document in the Glossary. Additional important information can be found at the end of the document.

## Performance overview - yearly

since 01.01.2015, in %

	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024	ITD
Portfolio net	0.91	1.07	2.36	0.86	6.87	8.03	-2.26	-12.59	4.31	3.90	61.37
Benchmark	0.81	1.03	2.30	0.84	6.82	7.98	-2.30	-12.61	4.28	3.86	60.16
<b>Relative net</b>	<b>0.10</b>	<b>0.04</b>	<b>0.07</b>	<b>0.02</b>	<b>0.04</b>	<b>0.05</b>	<b>0.03</b>	<b>0.02</b>	<b>0.03</b>	<b>0.03</b>	<b>1.20</b>

## Asset breakdown by FTSE country

In % of total economic exposure

	Portfolio	Benchmark	Portfolio Benchmark
United States	99.79	100.00	
Cash and Cash Equivalents	0.21	-	

## Asset breakdown by duration

In % of total economic exposure

	Portfolio	Benchmark	Portfolio Benchmark
<1 year	1.99	1.28	
1-3 years	33.23	34.02	
3-5 years	24.12	24.12	
5-7 years	13.85	13.82	
7-10 years	6.09	6.16	
>10 years	20.72	20.60	

## Asset breakdown by combined rating

In % of total economic exposure

	Portfolio	Benchmark	Portfolio Benchmark
AA+	99.79	100.00	
Others	0.21	-	

## Asset breakdown by FTSE sector

In % of total economic exposure

	Portfolio	Benchmark	Portfolio Benchmark
Non-Corporate	97.77	98.03	
Others	2.23	1.97	

## Potential Risks

The Fund's risk and reward profile does not reflect the risk inherent in future circumstances that differ from what the Fund has experienced in the recent past. This includes the following events which are rare but can have a large impact.

- Credit risk: Issuers of assets held by the Fund may not pay income or repay capital when due. The Fund's investments generally have low credit risk.
- Liquidity risk: Assets cannot necessarily be sold at limited cost in an adequately short timeframe. However, this Fund's investments should generally have good liquidity.
- Counterparty risk: Bankruptcy or insolvency of the Fund's derivative counterparties may lead to payment or delivery default.
- Operational risk: Deficient processes, technical failures or catastrophic events may cause losses.
- Political and Legal risks: Investments are exposed to changes of rules and standards applied by a specific country. This includes restrictions on currency convertibility, the imposing of taxes or controls on transactions, the limitations of property rights or other legal risks.

The product's investment objectives, risks, charges and expenses, as well as more complete information about the product, are provided in the prospectus (or relevant offering document), which should be read carefully before investing.

**Investors may lose part or all of their invested amount. The investment promoted in this marketing material concerns the acquisition of units or shares in a fund and not of any underlying assets. The underlying assets are owned by the fund only. Any decision to invest should take into account all the characteristics or objectives of the promoted fund as described in its prospectus, or similar legal documentation.**

## BVV2

- Total alternative investments (in accordance with Art. 53 BVV 2): 0
- Of which alternative investments (in accordance with Art. 53 para. 1e BVV 2): 0
- Of which debt-type investments (in accordance with Art. 53 para. 3 BVV 2): 0
- The fund only invests in debt instruments permitted in accordance with Art. 53 para. 1b point 9 BVV 2.

The statements from UBS in relation to the Ordinance on Occupational Retirement, Survivors' and Disability Pension Plans (BVV 2) were made with the greatest of care and to the best of its knowledge and belief. They represent the views of UBS at the time the fact sheet was produced and are subject to change at any time without notice. UBS makes no representation with regard to the classifications and accepts no liability with respect thereto.

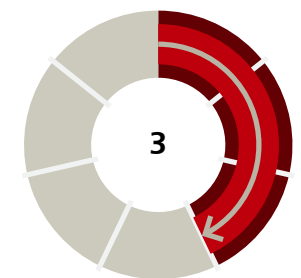
## Top 10 positions

In % of total economic exposure

Instrument Name <sup>3</sup>	ISIN	Coupon p.a.	Maturity date	Weight
TREASURY NOTE	US91282CKQ32	4.38%	15.05.2034	1.03%
TREASURY NOTE	US91282CJZ59	4.00%	15.02.2034	0.98%
TREASURY NOTE	US91282CJJ18	4.50%	15.11.2033	0.98%
TREASURY NOTE	US91282CHT18	3.88%	15.08.2033	0.90%
TREASURY NOTE	US91282CFV81	4.13%	15.11.2032	0.82%
TREASURY NOTE	US91282CGM73	3.50%	15.02.2033	0.80%
TREASURY NOTE	US91282CCS89	1.25%	15.08.2031	0.79%
TREASURY NOTE	US91282CEP23	2.88%	15.05.2032	0.78%
TREASURY NOTE	US91282CHC82	3.38%	15.05.2033	0.78%
TREASURY NOTE	US91282CDJ71	1.38%	15.11.2031	0.76%

## Risk profile<sup>2</sup>

PRIIP SRI



Larger values (up to 7) indicate higher risk while lower values (up to 1) indicate lower risk.

<sup>2</sup> The risk indicator assumes you keep the Product for 5 years. The actual risk can vary significantly if you redeem at an early stage and you may get back less. The Summary Risk Indicator is a guide to the level of risk of this Product compared to other products. It shows how likely it is that the Product will lose money because of movements in the markets. Be aware of currency risk if your reference currency differs from the currency of the Product. You may receive payments in a different currency, so the final return you will get depends on the exchange rate between the two currencies. Investors shall note that the Product may be exposed to further risks such as operational, counterparty, political, sustainability and legal risks that are not included in the Summary Risk Indicator. This Product does not include any protection from future market performance so you could lose some or all of your investment.

<sup>3</sup> This is an indicative allocation which may change over time. This product is not a direct investment the collaterals displayed above. As a result, it does not reflect the actual performance of the product either positively or negatively. The individual entities and/or instruments mentioned on this page are meant for illustration purposes only and are not intended as a solicitation or an offer to buy or sell any interest or any investment.

**Top 10 issuers**

In % of total economic exposure

Issuer name <sup>3</sup>	Weight
UNITED STATES TREASURY	99.79%

**Key risk figures**

	Portfolio	Benchmark	Portfolio	Benchmark
Percentage of top 10 positions	8.62%	8.51%	Number of securities	285
Modified duration	6.02	6.02	Linear weighted average credit rating	AA+
Yield to maturity	3.77%	3.77%		
Yield to worst	3.77%	3.77%		

**Risk overview - ex post**

	3 years Portfolio	5 years Portfolio
Beta	1.00	1.00

**Key identifiers**

Instrument Name	UBS (CH) Index Fund - Bonds USD Government NSL I-X-acc
ISIN	CH0030849373
Valor no.	3084937
Bloomberg ticker	CSIFBUZ SW
Benchmark	FTSE US Government Bond Index
Benchmark Bloomberg ticker	SBUSL
Other share classes	CH0261141946, CH0304170571, CH0031043505, CH0030849373, CH0304170613

**Key facts**

Fund management company	UBS Fund Management (Switzerland) AG
UCITS	No
Fund of funds	No
Accounting year end	28. February
Securities lending	No
Subscription frequency	daily
Subscription settlement period	T + 2
Redemption frequency	daily
Redemption settlement period	T + 2
Subscription spread (remains within the fund)	0.07%
Redemption spread (remains within the fund)	0.00%
Cut-off time	14:00 CET
Swinging single pricing (SSP*)	no swing NAV

## Glossary

Accumulating	Indicates a regular reinvestment of the dividends received in the portfolio itself
Annualized risk	Annualized risk is a statistic, which is used to measure the risk of a fund by describing the range of returns, which were achieved in the observation period are most likely to be achieved. Greater volatility implies greater risk.
Annualized return	A measure of how much an investment has increased on average each year during a specific period.
Beta	A measure of the volatility, or systematic risk, of a single security or fund in comparison to the market as a whole.
Distribution policy	Indicates whether the fund distributes or reinvests the dividends received from underlying securities (Accumulating)
Ex post	Refers to metrics based on historical data
ITD	Inception-to-date
Morningstar	Detailed descriptions of the approach and criteria used in evaluating and endorsing investment strategies can be found here: <a href="https://www.morningstar.co.uk/uk/topics/196948/theme/morningstarratingexplained.aspx">https://www.morningstar.co.uk/uk/topics/196948/theme/morningstarratingexplained.aspx</a> .
MTD	Month-to-date
NAV	Net Asset Value
Ongoing Charges	For a maximum of 12 months from fund fiscal year end and since inception, the ongoing charges figure is based on estimated expenses. After that, the ongoing charges correspond to the TER of the last annual report. It excludes performance fees and portfolio transaction costs, except in the case of an entry/exit charge paid by the fund when buying or selling shares/units in another collective investment undertaking.
QTD	Quarter-to-date
Rating	A measure of creditworthiness of a financial instrument (e.g. bond) or their issuer (e.g. corporate or sovereign). They are published by credit rating agencies and can be combined into a single representative metric.
Spread	The difference or gap that exists between two prices, rates, or yields.
Subscription / redemption settlement period	Number of business days after placing the order for subscription / redemption (T = order cut-off).
Swing Pricing	A method used to calculate the net asset values of investment funds. Which allows transaction costs arising funds from subscriptions made by incoming investors and redemptions made by outgoing investors to be borne by the incoming and outgoing investors, rather than existing investors.
TNA	Total Net Assets
Tracking error	Measure of the deviation of the return of a fund compared to the return of a benchmark over a fixed period of time.
YTD	Year-to-date

## Warning statements

Asset breakdown	Indicative allocation may change over time. All holdings are shown strictly for information purposes only and do not constitute investment recommendations of UBS. Please note that this does not constitute an offer or a solicitation to buy or sell any interest or any investment.
Performance start date	Performance calculation and presentation start with the first full month of an invested strategy. This can lead to a difference in launch and performance start dates.
PRIIP SRI	The Summary Risk Indicator is a guide to the level of risk of this Product compared to other products. It shows how likely it is that the Product will lose money because of movements in the markets.
Yield to maturity/Yield to worst	The shown yield to maturity/yield to worst is calculated as of 30.09.2024 and does not take into account costs, changes in the portfolio, market fluctuations and potential defaults. The yield to maturity / yield to worst is an indication only and is subject to change.

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Arrangements for marketing fund units mentioned in this document may be terminated at the initiative of the management company of the fund(s).

Before investing in a product please read the latest prospectus and key information document carefully and thoroughly.

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A summary of investor rights in English can be found online at: [ubs.com/funds](http://ubs.com/funds).

More explanations of financial terms can be found at [ubs.com/glossary](http://ubs.com/glossary).

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