

UBS AST Obligationen CHF Indexiert I-X

Portrait

- Investments in CHF denominated debt instruments.
- Companies on the SVVK-ASIR exclusion list (June 2017) are systematically excluded at present.
- Implementation through investment in UBS (CH) Investment Fund – Bonds CHF Inland Passive I-X and UBS (CH) Investment Fund – Bonds CHF Ausland Passive I-X
- No investments in securities on the recommendation list for the exclusion of SVVK-ASIR (www.svkk-asir.ch) and controversial weapons.
- No complete replication of the SBI Total, AAA-BBB.
- Objective: Performance in line with the benchmark after costs are deducted.
- No investments in convertible bonds and warrant issues.
- Maximum deviation allowed from the duration of the benchmark: 5%

Securities no.	12,195,044
Currency of account	CHF
Issue/redemption	daily
Flat fee (direct and indirect)	0.000%
Operating expense ratio (OER) FY 2022/2023	0.00%
Dilution levy	yes
Launch date	4.1.2011
Benchmark	SBI® Total AAA-BBB (Total Return)

Current data

Net asset value 30.8.2024	CHF	120.09
Issue price	CHF	120.45
Redemption price	CHF	119.97
Assets of the share class (in Mio.)	CHF	3,326.82
– Assets of all share classes (in Mio.)	CHF	3,369.32
Last distribution		reinvested

Key risk figures (annualised)

	3 years	5 years
Tracking error	0.17%	0.18%
Beta	1.02	1.02
Correlation	1.00	1.00
Total risk	5.47%	5.29%
Sharpe ratio	-0.32	-0.25

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

Breakdown to domicile of the borrowers (in %)

	Investment group	Benchmark
Switzerland	78.54	78.72
Abroad	21.23	21.28
Cash	0.24	0.00
Total	100.01	100.00

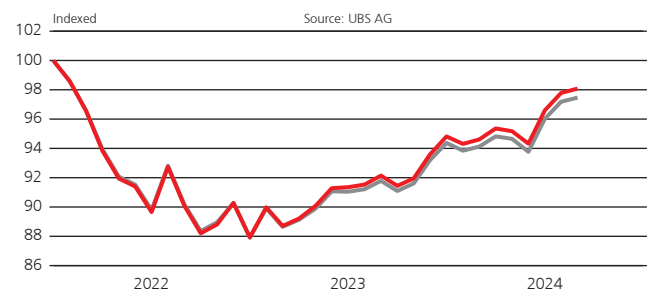
Structure of maturities (in %)

Maturity segments	Investment group	Benchmark
Until 1 year	3.47	0.36
1–3 years	19.95	21.97
3–5 years	20.91	21.52
5–7 years	15.88	16.74
7–10 years	15.35	15.90
Over 10 years	24.44	23.51
Total	100.00	100.00

Performance (in %)

	Investment group	Benchmark
09.2023	-0.76	-0.75
10.2023	0.56	0.57
11.2023	1.79	1.74
12.2023	1.30	1.26
01.2024	-0.53	-0.56
02.2024	0.32	0.30
03.2024	0.79	0.74
04.2024	-0.20	-0.17
05.2024	-0.89	-0.93
06.2024	2.41	2.40
07.2024	1.23	1.22
08.2024	0.30	0.29
2024 YTD	3.45	3.28
2023	7.83	7.36
2022	-12.07	-12.10
2021	-1.77	-1.82
2020	1.07	0.90
2019	3.21	3.05
Ø p.a. 3 years	-1.12	-1.33
Ø p.a. 5 years	-1.21	-1.39
(since launch 01.2011)	20.77	18.55

Indexed performance



— UBS AST Bonds CHF Passive I-X
— Benchmark

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.

Sectors (in %)

	Investment group	Benchmark
Collateralized	32.35	34.93
Government Related	22.45	22.19
Corporates – Financial	14.36	12.30
Treasuries	14.18	15.47
Corporates – Industrial	11.81	11.34
Corporates – Utility	2.14	1.78
Sovereign/Supranational	2.06	1.99
Cash	0.65	0.00
Total	100.00	100.00

Other key figures

	Investment group	Benchmark
Average rating	AA	AA
Modified duration	7.20	7.19
Theoretical yield to maturity (gross)	0.99	0.99

* These ratings reflect the SBI Swiss Bond Index methodology (conservative median methodology).

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Breakdown of credit quality (in %)

Ratings	Investment group	Benchmark
AAA	54.05	58.70
AA	21.72	19.78
A	15.01	14.53
BBB	8.57	6.99
BB and lower	0.00	0.00
Cash	0.65	0.00
Total	100.00	100.00

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