

# UBS Index Fund Bonds CHF ESG NSL I-X-acc

## Fund Fact Sheet

Bond > Corporates > CHF

### Fund description

- The fund is managed using an indexed approach and is distinguished by its broad diversification, low tracking error, and low-cost management.
- The investment objective is to replicate the benchmark as closely as possible and to minimize performance deviations from the benchmark.
- The SBI® ESG AAA-BBB Total Return Index is a fixed rate, investment-grade corporate bond benchmark that provides exposure to companies with high Environmental, Social and Governance (ESG) performance relative to their sector peers.

|                                                    |                                                 |
|----------------------------------------------------|-------------------------------------------------|
| Name of fund                                       | UBS (CH) Index Fund - Bonds CHF ESG NSL         |
| Share class                                        | UBS (CH) Index Fund - Bonds CHF ESG NSL I-X-acc |
| ISIN                                               | CH0597394540                                    |
| Securities no.                                     | 59 739 454                                      |
| Bloomberg ticker                                   | CSBSZBC SW                                      |
| Currency of fund / share class                     | CHF/CHF                                         |
| Launch date                                        | 08.03.2021                                      |
| Dilution levy                                      | yes                                             |
| Dilution Levy in Favour of the Fund in/out         | 0.40 / 0                                        |
| Issue/redemption                                   | daily                                           |
| Accounting year end                                | 28 February                                     |
| Benchmark                                          | SBI ESG AAA-BBB (TR) in CHF                     |
| Theoretical yield to maturity (gross) <sup>1</sup> | 0.65%                                           |
| Modified duration                                  | 7.36                                            |
| Average remaining maturity (years)                 | 7.92                                            |
| Distribution                                       | Reinvestment                                    |
| Flat fee p.a.                                      | 0.00%                                           |
| Minimum investment                                 | –                                               |
| Ongoing costs p.a. <sup>2</sup>                    | 0.01%                                           |
| Average rating                                     | AA                                              |
| Name of the Management Company                     | UBS Fund Management (Switzerland) AG            |
| Fund domicile                                      | Switzerland                                     |

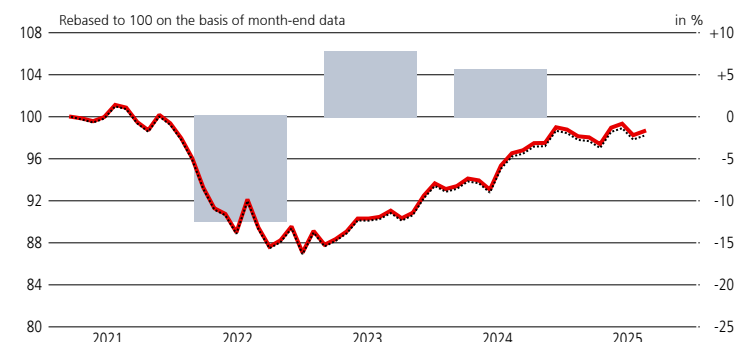
<sup>1</sup> The theoretical yield to maturity, refers to the fixed-income part of the portfolio.

<sup>2</sup> As at 11.09.2024, without transaction costs

### Fund Statistics

|                                   |          |
|-----------------------------------|----------|
| Net asset value (CHF, 31.07.2025) | 974.27   |
| Last 12 months (CHF) – high       | 987.56   |
| – low                             | 950.20   |
| Total fund assets (CHF m)         | 3 261.95 |
| Share class assets (CHF m)        | 2 777.77 |

### Performance (basis CHF, net of fees)<sup>1</sup>



— Fund performance net of fees (left-hand scale)  
— Fund performance per year in % net of fees (right-hand scale)  
..... Benchmark (left-hand scale)

Past performance is not a reliable indicator of future results.

| in %                   | 2022   | 2023 | 2024 | 2025  | Jul. 2025 | LTD <sup>3</sup> | Ø p.a. 3 years | Ø p.a. 5 years |
|------------------------|--------|------|------|-------|-----------|------------------|----------------|----------------|
| Fund (CHF)             | -12.38 | 7.57 | 5.46 | -0.15 | 0.38      | -1.27            | 2.29           | n.a.           |
| Benchmark <sup>4</sup> | -12.41 | 7.47 | 5.38 | -0.25 | 0.38      | -1.70            | 2.20           | n.a.           |

The performance shown does not take account of any commissions, entry or exit charges.

<sup>1</sup> These figures refer to the past. **If the currency of a financial product, financial service or its costs is different from your reference currency, the return and/or costs can increase or decrease as a result of currency fluctuations.** Source for all data and chart (if not indicated otherwise): UBS Asset Management.

<sup>2</sup> YTD: year-to-date (since beginning of the year)

<sup>3</sup> LTD: launch-to-date

<sup>4</sup> Reference Index in currency of share class (without costs)

| in %       | 02.2025 | 03.2025 | 04.2025 | 05.2025 | 06.2025 | 07.2025 |
|------------|---------|---------|---------|---------|---------|---------|
| Fund (CHF) | -0.10   | -0.66   | 1.61    | 0.38    | -1.09   | 0.38    |
| Benchmark  | -0.12   | -0.67   | 1.57    | 0.35    | -1.09   | 0.38    |

### Key Figures

|                          | 2 years | 3 years | 5 years |
|--------------------------|---------|---------|---------|
| Beta                     | 1.00    | 1.00    | n.a.    |
| Correlation              | 1.00    | 1.00    | n.a.    |
| Volatility <sup>1</sup>  |         |         |         |
| – Fund                   | 3.25%   | 4.39%   | n.a.    |
| – Benchmark              | 3.23%   | 4.38%   | n.a.    |
| Tracking error (ex post) | 0.04%   | 0.04%   | n.a.    |
| Information ratio        | 3.10%   | 2.43%   | n.a.    |
| Sharpe ratio             | 1.04    | 0.30    | n.a.    |
| Risk free rate           | 1.05%   | 0.96%   | n.a.    |
| R2                       | 1.00    | 1.00    | n.a.    |

<sup>1</sup> Annualised standard deviation

### For more information

UBS Fund Infoline: 0800 899 899

Internet: [www.ubs.com/funds](http://www.ubs.com/funds)

Contact your client advisor

### Portfolio management representatives

Fabio Von Dach

Simone Stäuble

Matthias Rentsch

# UBS Index Fund Bonds CHF ESG NSL I-X-acc

## Structure of maturities (%)

|               | Fund |
|---------------|------|
| Until 1 year  | 1.0  |
| 1–3 years     | 21.8 |
| 3–5 years     | 20.6 |
| 5–7 years     | 15.8 |
| 7–10 years    | 16.2 |
| 10–15 years   | 12.0 |
| 15–20 years   | 6.4  |
| over 20 years | 6.2  |

## 10 largest positions (%)

|                                                          | Fund         |
|----------------------------------------------------------|--------------|
| Pfandbriefbank schweizerischer Hypothekar institute AG   | 16.87        |
| Swiss Confederation Government Bond                      | 15.27        |
| Pfandbriefzentrale der schweizerischen Kantonalbanken AG | 15.22        |
| Canton of Geneva Switzerland                             | 1.48         |
| City of Zurich Switzerland                               | 1.33         |
| <b>Top 5</b>                                             | <b>50.17</b> |

## Benefits

Easy access to a broadly diversified portfolio of bonds.  
Provides access to the performance of the index with a single transaction.  
The fund is transparent and cost-effective and is liquid under normal market conditions.  
You do not pay any federal stamp duty.

## Credit quality (%)

|        | Fund | Benchmark |
|--------|------|-----------|
| AAA    | 43.7 | 60.86     |
| AA     | 13.3 | 18.35     |
| A      | 11.8 | 14.41     |
| BBB    | 4.8  | 6.38      |
| Others | 26.5 | 0.00      |

|                                   | Fund         |
|-----------------------------------|--------------|
| Zuercher Kantonalbank             | 1.32         |
| Luzerner Kantonalbank AG          | 1.23         |
| Basellandschaftliche Kantonalbank | 0.82         |
| Swisscom AG                       | 0.81         |
| Roche Kapitalmarkt AG             | 0.79         |
| <b>Top 10</b>                     | <b>55.14</b> |

## Risks

This UBS index fund invests mainly in CHF bonds of first-class issuers included in the relevant index. Investors require a corresponding risk tolerance and capacity. All investments are subject to market fluctuations. Every fund has specific risks, which can significantly increase under unusual market conditions. As a result, the net asset value of the funds assets is directly dependent on the performance of the underlying index. Losses that could be avoided via active management will not be offset.

**Your capital is at risk. The value of an investment may fall as well as rise and you may not get back the original amount. Please note that additional fees (e.g. entry or exit fees) may be charged. Please refer to your financial adviser for more details. Investors should read the Key Information Document, Prospectus and any applicable local offering document prior to investing and to get complete information of the risks. Investors are acquiring units or shares in a fund, and not in a given underlying asset such as building or shares of a company. For a definition of financial terms refer to the glossary available at [www.ubs.com/am-glossary](http://www.ubs.com/am-glossary).**

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# UBS Index Fund Bonds CHF ESG NSL

## ESG Report

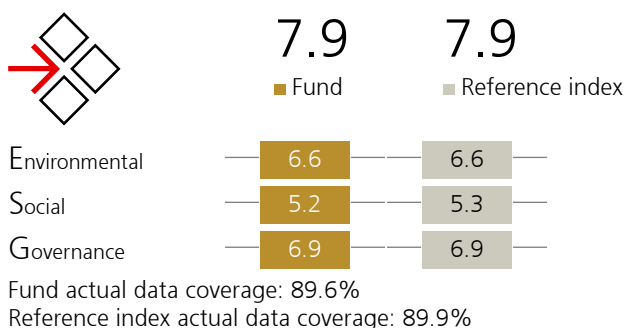
**Terminology used within this document refers to definitions in the UBS Sustainable Investing Framework and does not refer or relate in any way to any regulatory provisions. Where applicable, a country-specific notice is provided in this document and must be read in conjunction with the factsheet.**

**ESG** is an abbreviation for Environmental, Social and Governance (factors). These factors are used to evaluate companies and countries on how advanced they are with respect to sustainability. Once sufficient data on these factors are available, they can be used to assess and compare assets and also to inform the investment process when deciding what assets to buy, hold or sell.

This page provides transparency on key sustainability metrics that may be of interest to investors, but may not be part of the fund's investment process. This information is provided to enable comparison with other financial products and to help investors assess their exposure to ESG topics.

### MSCI ESG scores, scaled

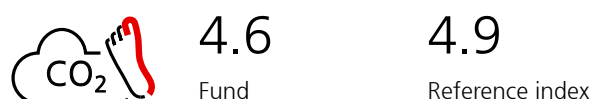
(holding-weighted average 0-10)



Source: MSCI ESG Research  
Reference Index: SBI® AAA-BBB (TR)

### Carbon footprint, scaled - Corporate issuers

(tCO<sub>2</sub> equivalent per USD million invested)

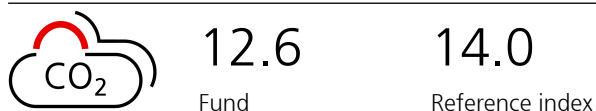


Fund actual data coverage: 70.9%  
Reference index actual data coverage: 70.8%

Source: MSCI ESG Research  
Reference Index: SBI® AAA-BBB (TR)

### Weighted average carbon intensity, scaled - Corporate issuers

(tCO<sub>2</sub> equivalent per USD million sales)

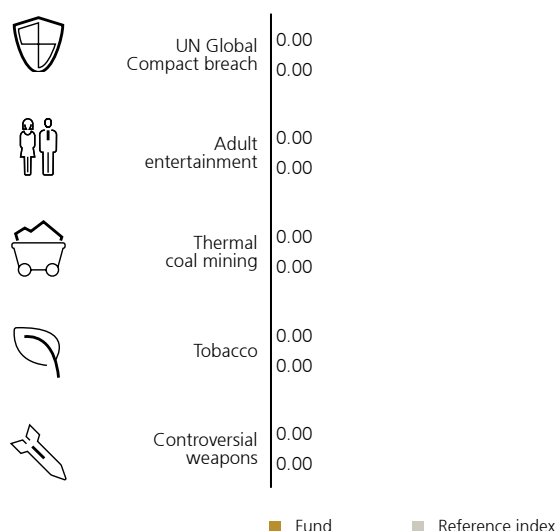


Fund actual data coverage: 71.2%  
Reference index actual data coverage: 71.2%

Source: MSCI ESG Research  
Reference Index: SBI® AAA-BBB (TR)

### Controversy check

(in % of fund AuM)<sup>1</sup>



<sup>1</sup> Assets under Management

Source: MSCI ESG Research  
Reference Index: SBI® AAA-BBB (TR)

### Carbon intensity, scaled - Sovereign issuers

(tCO<sub>2</sub> equivalent per USD million in GDP)



Fund actual data coverage: 98.8%  
Reference index actual data coverage: 99.2%

Source: MSCI ESG Research  
Reference Index: SBI® AAA-BBB (TR)

### UBS AM sustainability approaches applied <sup>1</sup>

- |                                               |                                                     |                                              |
|-----------------------------------------------|-----------------------------------------------------|----------------------------------------------|
| <input checked="" type="checkbox"/> Exclusion | <input checked="" type="checkbox"/> ESG Integration | <input checked="" type="checkbox"/> SI Focus |
| <input type="checkbox"/> Impact               | <input type="checkbox"/> Voting                     | <input type="checkbox"/> Engagement program  |

<sup>1</sup> For more information refer to the glossary

Source: UBS Asset Management

The reference index used on this page is the parent index which does not seek to include certain environmental or social characteristics promoted by the financial product in its construction and is different from the designated reference benchmark.

# UBS Index Fund Bonds CHF ESG NSL

## ESG Report

### Country-specific notice:

**UK:** If this product is distributed in the UK, please note: This product is based overseas and is not subject to the UK sustainable investment labelling and disclosure requirements (SDR). This product does not make any claims under the UK SDR. Terminology used within this document refers to definitions in the UBS Sustainable Investing Framework and does not refer or relate to the UK SDR in any way.

### Glossary

**Carbon footprint:** Expresses the greenhouse gas footprint of an investment sum. The carbon emissions scope 1 and 2 are allocated to investors based on an enterprise value (including cash) ownership approach and are normalized by the current fund value. The carbon footprint is a normalized measure of a fund's contribution to climate change that enables comparison with a benchmark, between funds and between individual investments. The metric is total carbon emissions expressed as per currency invested.

The metric is scaled up to 100%, if actual data coverage is above the defined thresholds – fixed income: 50%, equities: 67%, multi-asset: 50%. Otherwise, the metric is reported as "-".

Classification system to separate corporate and sovereign issuers: Bloomberg Barclays Methodology. Securitized bonds are excluded from the calculation. "No exposure" if the fund is not invested in the respective issuers for the month.

**Controversy check:** Controversial Business Involvement exposure is the exposure to companies with a revenue share exceeding a certain threshold of the respective field (production). Link to our exclusion policy for more details: -> [www.ubs.com/si-exclusion-policy](http://www.ubs.com/si-exclusion-policy)

**MSCI ESG scores** are provided by MSCI ESG Research and are measured on a scale from 0 (lowest/worst score) to 10 (highest/best score). The individual MSCI E-, S-, and G-score indicates the resilience of issuers to environmental, social or governance related risks that are most material to an industry. The aggregated MSCI ESG score is based on these MSCI E-, S-, and G-scores but normalizes them relative to industry peers. This leads to a weighted average industry-adjusted MSCI ESG score which is comparable across industries. The metric is scaled up to 100% if actual data coverage is above the defined thresholds – fixed income: 50%, equities: 67%, multi-asset: 50%. Otherwise, the metric is reported as "-".

### UBS AM sustainability approaches applied:

**Exclusion:** Strategies that exclude securities from funds where they are not aligned to an investor's values. Includes customized screening criteria.

**ESG Integration:** Strategies that integrate environmental, social and governance (ESG) factors into fundamental financial analysis to improve the risk/return profile.

**SI Focus:** Strategies where sustainability is an explicit part of the investment guidelines, universe, selection and/or investment process.

**Impact:** Strategies where the intention is to generate measurable environmental and/or social benefits ("impact") alongside the financial return.

**Voting:** UBS Asset Management will actively exercise voting rights based on the principles outlined in the UBS Asset Management Proxy Voting policy and our stewardship approach, with two fundamental objectives: 1. To act in the best financial interests of our clients to enhance the long-term

value of their investments. 2. To promote best practice in the boardroom and ensure that investee companies are successful. This is not an indication that voting on sustainability-related topics has taken place with respect to companies in this portfolio during any given time period. For information about voting activities with specific companies please refer to the UBS Asset Management Stewardship Annual Report.

**Engagement program:** We regard engagement to be a two-way mutually beneficial dialogue with an issuer / company, with the objective to share information, enhance understanding and help to improve business practices and performance. The issuers / companies we engage with are selected from across the universe in which UBS Asset Management invests using a top-down approach in accordance with our principles, as outlined in our stewardship approach. This is not an indication that sustainability-related engagement has taken place with respect to issuers / companies in this portfolio during any given time period or that issuers / companies in this portfolio were chosen with the goal to actively engage. Information on UBS Asset Management's selection of issuers / companies, engagement activities, prioritization process and understanding of concerns can be found in the UBS Asset Management Stewardship Annual Report and in our stewardship approach.

**Weighted average carbon intensity – corporate issuers/ carbon-intensive sovereign issuers:** These metrics measure a fund's exposure to carbon-intensive companies and governments. These metrics provide an insight into potential risks related to the transition to a lower-carbon economy, because companies with higher carbon intensity are likely to face more exposure to carbon related market and regulatory risks. These metrics are applicable across asset classes. It is the sumproduct of the fund weights and individual carbon intensities (carbon emissions scope 1+2 / USDm sales or GDP). The metric is scaled up to 100% if actual data coverage is above the defined thresholds – fixed income, 50%; equities: 67%, multi-asset: 50%. Otherwise, the metric is reported as "-". Classification system to separate corporate and sovereign issuers: Bloomberg Barclays Methodology. Securitized bonds are excluded from the calculation. "No exposure" if the fund is not invested in the respective issuers for the month.

**Active ESG:** Benchmark selection is driven by portfolio implementation considerations, in particular to closely reflect the financial objectives of the fund. For actively managed strategies, a traditional benchmark is generally selected to provide a broad investment universe to which active management is applied. This enables an assessment of the magnitude of ESG improvements against the traditional benchmark and allows the costs and benefits of investing sustainably to be assessed.

**Fund of funds investments, derivatives and cash:** Derivatives and fund of funds investments used in the

# UBS Index Fund Bonds CHF ESG NSL

## ESG Report

portfolio are treated on a lookthrough basis, whereby the economic exposures to the underlying basket of securities is treated as an actual investment in the individual securities that make up this basket. Broad market derivatives or fund of funds investments may lead to minimal exposures to securities that are excluded from direct investments. Derivatives have an effect on all metric calculations. Given that many of the reporting frameworks available to investors today do not cover the intricacies of derivatives, metrics are provided on a

reasonable efforts basis. Portfolios for which we report the sustainability metrics may include cash. The information disclosed in this report, in particular the treatment of derivatives and cash, may or may not correspond with the investment characteristics of the fund and how the fund is managed. The sustainability metrics in this report may therefore differ from other UBS reports produced on the same date.

### Important information about sustainable investing strategies

Sustainable investing strategies aim to consider and incorporate environmental, social and governance (ESG) factors into investment process and fund construction. Strategies across geographies and styles approach ESG analysis and incorporate the findings in a variety of ways. Incorporating ESG factors or sustainable investing considerations may inhibit UBS's ability to participate in or to advise on certain investment opportunities that otherwise would be consistent with the Client's investment objectives. The returns on a fund consisting primarily of sustainable investments may be lower or higher than funds where ESG factors, exclusions, or other sustainability issues are not considered by UBS, and the investment instruments available to such funds may differ. Companies, product issuers and/or manufacturers may not necessarily meet high performance standards on all aspects of ESG or sustainable investing issues.

### Reconciliation of Assets under Management (AuM)

This report does not contain reconciled AuM positions, it only takes in consideration positions with settlement date as of report date. This means that traded but not settled positions are not included. Therefore, AuM figures in this report may differ from other UBS reports produced on the same date.

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