

# Fact Sheet

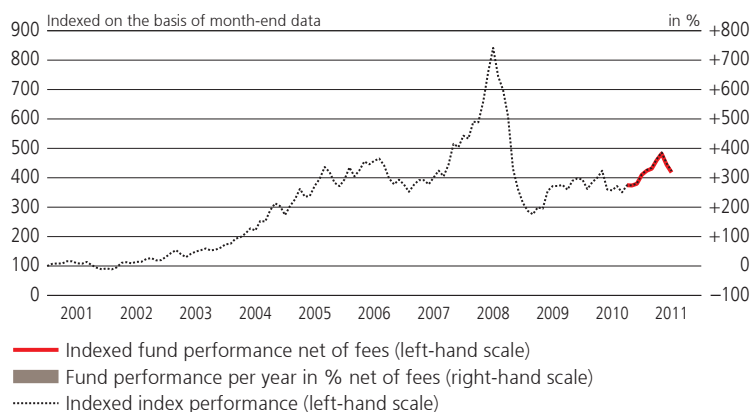
## UBS-IS CMCI Oil ETF (CHF) SF-A

UBS Exchange Traded Funds

### Fund description

- The investment objective of the fund is to deliver the performance of the UBS Bloomberg CMCI WTI Crude Oil CHF hedged Total Return Index. The stock exchange price may differ from the net asset value.
- The fund replicates synthetically the index performance by investing in a swap.
- Any exposure of the fund to the swap counterparty is collateralised 105% with UCITS compliant collateral.

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



Name of fund	UBS Index Solutions «UBS-IS» – CMCI Oil ETF (CHF) SF-A
ISIN	CH0116015352
Securities number	11 601 535
Fund type	open-end
Domicile	Switzerland
UCITS III	no
Launch date	07.09.2010
Currency of share class, hedged	CHF
Flat fee p.a.	0.45%
Drag Level p.a.	1.54%
Accounting year ends	30 June
EU savings tax	not affected
Distribution	August
Replication methodology	synthetic
Market maker	UBS AG

in %	2007	2008	2009	2010	2011 YTD <sup>3</sup>	LTD <sup>2</sup>	1 year	Ø p.a. 2 years
Fund (CHF)	n.a.	n.a.	n.a.	n.a.	1.93	15.57	n.a.	n.a.
Index <sup>4</sup>	44.07	-42.12	25.42	4.42	2.72	17.05	18.41	6.68

<sup>1</sup> These figures refer to the past. Past performance is not a reliable indicator of future results. The performance shown does not take account of any commissions and costs charged when subscribing to and redeeming units.

Source for all data and charts (if not indicated otherwise): UBS Global Asset Management

<sup>2</sup> LTD: launch-to-date

<sup>3</sup> YTD: year-to-date (since beginning of the year)

<sup>4</sup> Index in the unit class's currency (excluding costs)

### Index description

The UBS Bloomberg CMCI WTI Crude Oil TR Index extends beyond short dated futures contracts and diversifies investment across the maturity curve. By providing investors with access to "Constant Maturities", it not only gives a more continuous exposure to the asset class and avoids the speculative activity that can surround monthly rolls of traditional indices, but can also minimize exposure to negative roll yield, making the index more representative of the underlying market price movements.

### Fund statistics

Net asset value (CHF, 30.06.2011)	57.79
Last 12 months (CHF)	– high 66.83
	– low 49.28
Total fund assets (CHF m)	10.40

	2 years	3 years	5 years
Volatility <sup>1</sup>			
– Fund	n.a.	n.a.	n.a.
– Index	21.12%	33.86%	31.22%
Tracking error (ex post)	n.a.	n.a.	n.a.

<sup>1</sup> Annualised standard deviation

### How to contact UBS

Phone: 0800 899 899  
Info: [www.ubs.com/etf](http://www.ubs.com/etf)

### Registrations for public distribution

CH, LI

# UBS-IS CMCI Oil ETF (CHF)

## Index Tenor weights by commodities (%)<sup>1</sup>

	Composite target weight	3m	6m	1y	2y	3y
WTI Crude Oil (Nymex)	69.83	36.21	9.74	10.18	7.71	5.99
WTI Crude Oil (ICE)	30.17	14.84	4.39	4.80	3.64	2.51

<sup>1</sup> Target weights by 1st February 2011

Source: UBS Investment Bank, CMCI Advisory Committee

## Key benefits

- Clients benefit from the flexibility of an exchange-traded investment and the investor protection offered by a fund.
- Provides access to the performance of the index.
- The fund offers a high degree of transparency, cost efficiency and is easy to trade.

## Risks

The return and value of the fund are subject to changes arising from fluctuations in the returns and value of the price of crude oil. For this reason, an investment horizon of at least five years and corresponding risk tolerance and capacity are required.

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