

UBS (Lux) Bond Fund – CHF I-A3-acc

Data as of the end of February 2022

Portrait

- The actively managed fund predominantly invests in CHF-denominated bonds from the investment-grade segment and focuses on paper issued by prime borrowers.
- The investment objective is to achieve the most attractive return possible based on the performance of the CHF bond market.
- The fund is appropriate for investors seeking to invest in a broadly diversified portfolio of CHF bonds.
- Active duration management takes advantage of fluctuating interest rates.
- The portfolio manager is not tied to the benchmark in terms of investment selection or weight.
- Changes in interest rates have an effect on the value of the portfolio. Long-term investments are subject to greater fluctuations in value than medium-term bonds and money market instruments. This requires 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. The fund can use derivatives, which may result in additional risks (particularly counterparty risk).

| | |
|---------------------|---------------------------|
| Securities no. | 4,734,467 |
| ISIN | LU0415164531 |
| Reuters symbol | – |
| Bloomberg Ticker | UBCHIA3 LX |
| Currency of account | CHF |
| Issue/redemption | daily |
| Management fee p.a. | 0.160% |
| Flat fee | 0.200% |
| Swing pricing | yes |
| Benchmark | SBI® Foreign AAA-BBB (TR) |

Current data

| | | |
|-------------------------------|-----|--------|
| Net asset value 28.2.2022 | CHF | 95.95 |
| – high last 12 months | CHF | 102.99 |
| – low last 12 months | CHF | 95.95 |
| Assets of the unit class in m | CHF | 117.65 |
| Fund assets in m | CHF | 411.48 |
| Last distribution | CHF | – |

Key risk figures (annualised)

| | 2 years | 3 years |
|----------------------------------|---------|---------|
| Tracking error | 1.38% | 1.14% |
| Beta | 1.23 | 1.20 |
| Correlation | 0.99 | 0.99 |
| Total risk | 6.47% | 5.51% |
| Sharpe ratio | -0.41 | -0.08 |
| Risk-free rate (5 years) = -0.71 | | |

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

Structure of maturities (in %)

| Maturity segments | Portfolio | Benchmark |
|-------------------|---------------|---------------|
| Until 1 year | 6.05 | 0.93 |
| 1–3 years | 30.59 | 39.03 |
| 3–5 years | 22.15 | 21.46 |
| 5–7 years | 21.15 | 18.31 |
| 7–10 years | 15.72 | 15.22 |
| Over 10 years | 4.34 | 5.05 |
| Total | 100.00 | 100.00 |

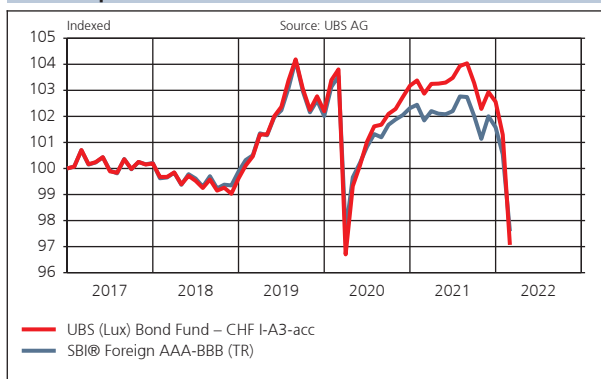
Breakdown of credit quality (in %)

| Ratings | Portfolio | Benchmark |
|--------------|---------------|---------------|
| AAA | 5.67 | 20.33 |
| AA | 16.99 | 33.56 |
| A | 37.46 | 27.73 |
| BBB | 32.66 | 18.38 |
| BB and lower | 6.01 | 0.00 |
| Cash | 1.21 | 0.00 |
| Total | 100.00 | 100.00 |

Performance (in %)

| | Portfolio | Benchmark |
|------------------------|-----------|-----------|
| 03.2021 | 0.36 | 0.35 |
| 04.2021 | 0.01 | -0.10 |
| 05.2021 | 0.04 | -0.02 |
| 06.2021 | 0.18 | 0.12 |
| 07.2021 | 0.44 | 0.55 |
| 08.2021 | 0.10 | -0.02 |
| 09.2021 | -0.73 | -0.71 |
| 10.2021 | -0.96 | -0.86 |
| 11.2021 | 0.63 | 0.86 |
| 12.2021 | -0.36 | -0.42 |
| 01.2022 | -1.23 | -1.02 |
| 02.2022 | -4.17 | -2.94 |
| 2022 YTD | -5.36 | -3.93 |
| 2021 | -0.60 | -0.72 |
| 2020 | 0.96 | 0.30 |
| 2019 | 2.59 | 2.13 |
| 2018 | -0.58 | -0.33 |
| 2017 | 0.19 | 0.21 |
| Ø p.a. 2 years | -3.30 | -2.92 |
| Ø p.a. 3 years | -1.14 | -0.98 |
| (since launch 08.2016) | -4.17 | -3.62 |

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.

Sectors (in %)

| | Portfolio | Benchmark |
|-------------------------|---------------|---------------|
| Corporates – Financial | 55.17 | 35.05 |
| Government Related | 21.25 | 29.00 |
| Corporates – Industrial | 13.31 | 16.43 |
| Sovereign/Supranational | 5.98 | 8.78 |
| Collateralized | 1.84 | 10.25 |
| Corporates – Utility | 1.24 | 0.49 |
| Cash | 1.21 | 0.00 |
| Treasuries | 0.00 | 0.00 |
| Total | 100.00 | 100.00 |

Other key figures

| | Portfolio | Benchmark |
|---------------------------------------|-----------|-----------|
| Average rating | A- | A+ |
| Modified duration | 4.61 | 4.54 |
| Theoretical yield to maturity (gross) | 2.67 | 0.83 |

* 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. If no rating is available the internal UBS Global AM rating and/or the SBI Composite Rating is used.

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