

UBS ETF (CH) – SBI[®] ESG AAA-BBB (CHF) A-dis

Fund Fact Sheet

UBS Exchange Traded Funds > UBS ETF (CH)

Fund description

- The fund generally invests in all bonds contained in the SBI[®] ESG Screened AAA-BBB Total Return. The relative weightings of the bonds correspond to their weightings in the index.
- The investment objective is to replicate or track the price and yield performance of the SBI[®] ESG Screened AAA-BBB Total Return. The stock exchange price may differ from the net asset value.
- The fund is passively managed.
- The product described herein aligns to Article 8 of Regulation (EU) 2019/2088.

Name of fund	UBS ETF (CH) – SBI[®] AAA-BBB ESG
Share class	UBS ETF (CH) – SBI [®] AAA-BBB ESG (CHF) A-dis
ISIN	CH0118923892
Securities no.	11 892 389
UCITS V	no
Launch date	29.11.2010
Currency of fund / share class	CHF/CHF
Management fee p.a.	0.15%
Total expense ratio (TER) p.a. ¹	0.15%
Modified duration	7.24
Name of the Management Company	UBS Fund Management (Switzerland) AG
Accounting year end	30 June
Distribution ²	September
Replication methodology	physical stratified sampling
Portfolio management representatives	UBS Asset Management Switzerland AG, Zurich
Fund domicile	Switzerland
SFDR Classification	Art.8

¹ as at 30.06.2023

² Interim distributions are possible.

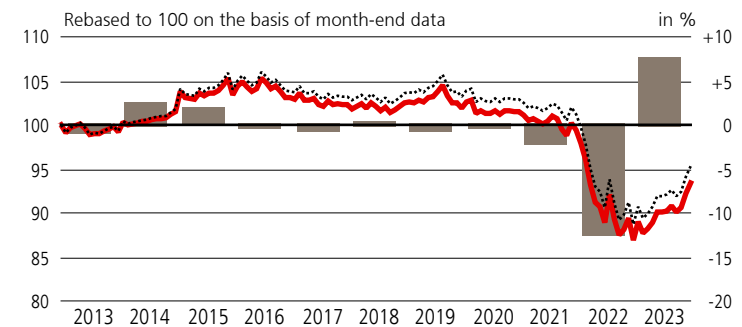
Fund statistics

Net asset value (CHF, 29.12.2023)	95.73
Last 12 months (CHF) – high	96.38
– low	90.11
Total fund assets (CHF m)	81.12
Share class assets (CHF m)	81.12

	2 years	3 years	5 years
Volatility ¹			
– Fund	6.23%	5.24%	4.22%
– Index	6.21%	5.20%	4.20%
Tracking error (ex post)	0.13%	0.20%	0.14%

¹ Annualised standard deviation

Performance (basis CHF, net of fees)¹



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

Past performance is not a reliable indicator of future results.

in %	2019	2020	2021	2022	2023	Dec. 2023	5 years	Ø p.a. 5 years
Fund (CHF)	-0.58	-0.44	-2.07	-12.54	7.45	1.27	-8.91	-1.85
Index ³	-0.39	-0.27	-1.63	-12.41	7.48	1.27	-8.01	-1.66

¹ 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.

² YTD: year-to-date (since beginning of the year)

³ Index in the unit class's currency (excluding costs)

Index description

The SBI[®] ESG Screened AAA-BBB Total Return is a sub-index of the Swiss Bond Index "SBI[®]" and includes domestic government bonds denominated in Swiss francs. Each bond included in the respective index is weighted by its market capitalisation.

Index name	SBI [®] ESG Screened AAA-BBB Total Return
Index type	Total Return Gross
Number of index constituents	1629
Reweighting frequency	monthly
Bloomberg	CHESG SW
Reuters	CHESG.S
Index online information	http://www.lbma.org.uk
Market Capitalization (in CHF bn)	495.97
Yield to maturity	1.22%
Modified duration	7.20
Average remaining maturity	7.78

For more information

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Registrations for public distribution

CH, LI

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Index Sector exposure (%)

	Index
Non-Government	63.2
Government	16.9
Foreign Corporate	14.8
Foreign Government	3.5
Supranationals	1.7

Index 4 largest fixed income positions (%)

	Index
4 EIDG AP 98-28	1.32
3.50 EIDG 03-33	1.17

Benefits

Clients benefit from the flexibility of an exchange-traded investment.
 Provides access to this segment of the market with a single transaction.
 No reinvestment required as bonds mature, as index rebalancing automatically includes new issues and excludes bonds below maturity requirements.
 The fund offers a high degree of transparency and cost efficiency.

Credit quality (%)

	Index
AAA	61.1
AA	19.5
A	13.1
BBB	6.2

	Index
2.50 EIDG 06-36	1.13
2 EIDG 14-64	1.09

Risks

This UBS Exchange Traded Fund invests primarily in bonds issued by borrowers denominated in CHF, which are included in the relevant SBI ESG Screened AAA-BBB index. This Fund may not be appropriate for investors who plan to withdraw their money before the recommended holding period disclosed in the PRIIPs KID. All investments are subject to market fluctuations. Sustainability characteristics and risks are considered as part of the Index selection process. Every fund has specific risks, which may significantly increase under unusual market conditions. The fund's assets are passively managed. As a result, the net asset value of the fund is directly dependent on the performance of the underlying index. Losses that could be avoided via active management will not be offset.

Listing and trading information

Exchange	Trading currency	Trading hours (local time)	Bloomberg Ticker	Reuters RIC	iNAV Bloomberg
SIX Swiss Exchange	CHF	09:00am - 05:00pm CET	CHESG SW	CHESG.S	ISB3CHAS

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Glossary of key terms

Benchmark

Index against which an investment fund's performance is measured. Also called a reference index.

Beta

A measure of risk which indicates the sensitivity of an investment, such as an investment fund, to fluctuations in the market, as represented by the relevant benchmark. For example, a beta of 1.2 tells us that the value of an investment fund can be expected to change by 12% if the market is forecast to move by 10%. The relation is based on historical data and is only an approximation. However, the closer the correlation between the benchmark and the investment fund, the better this approximation.

Correlation

A measure of the degree to which the price trends of various investment categories or instruments move in the same direction. The correlation quantifies the strength of the relationship as a figure between -1 and +1. The closer the coefficient is to 1, the stronger the correlation. If the coefficient is -1, the investments and the benchmark move in opposite directions. If the value is 0, there is no correlation.

Duration

The duration represents the length of time for which capital is "tied up" in a bond investment. In contrast to residual maturity calculations, the concept of duration takes account of the time structure of returning cash flows (such as coupon repayments). The average duration of the portfolio is derived from the weighted average duration of the individual securities. The "modified duration" is derived from the duration and provides a measure of the risk with which the

sensitivity of bonds or bond portfolios to interest-rate changes can be estimated. A 1% increase (decrease) in the interest level accordingly produces a percentage fall (rise) in the price in proportion to the modified duration. For example: the modified duration of a bond fund is 4.5, the theoretical yield to maturity is 5.3%. If the theoretical yield to maturity drops in the example by 1% to 4.3% due to the decline in interest rates, the fund price increases by around 4.5%. For bond and asset allocation funds, the duration is given for all fixed-income instruments.

Investment grade

Term used to denote securities with ratings of between BBB and AAA, indicating that their credit quality is satisfactory or good.

Sharpe ratio

The Sharpe ratio expresses how much higher (or lower) a return an investor can expect compared to the risk-free rate of interest (e.g. interest rates on savings accounts) per unit of risk (volatility). The risk-free rate of interest varies from currency to currency.

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. Expressed as a percentage. The more passively the investment fund is managed, the smaller the tracking error.

Volatility

In portfolio theory the risk of an investment is measured by the amount of volatility. Risk and return are directly related: Markowitz's portfolio theory posits that a higher return can only be obtained with a higher risk.

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.

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