This is a marketing communication.

September 30, 2024

UBS (CH) Index Fund - Bonds CHF Foreign NSL A-acc

Fund information

Fixed income

188'482'403

Fund total net assets in CHF

Share class TNA, CHF	Share class NAV, CHF	Ongoing charges[1]
6'333'499	**958.39**	**0.1585%**

MTD (net) return	QTD (net) return	YTD (net) return
0.67%	**1.89%**	**3.47%**
Bench. 0.69%	**Bench. 1.93%**	**Bench. 3.48%**

Fund details

Investment Manager	UBS Asset Management Switzerland AG, Index Solutions Team
Fund launch date	17.07.2012
Share class launch date	23.08.2012
Share class	A-acc
Share class currency	CHF
Distribution policy	Accumulating
Fund domicile	Switzerland
ISIN	CH0189988337
Benchmark	SBI Foreign AAA-BBB (TR)

Investment Policy

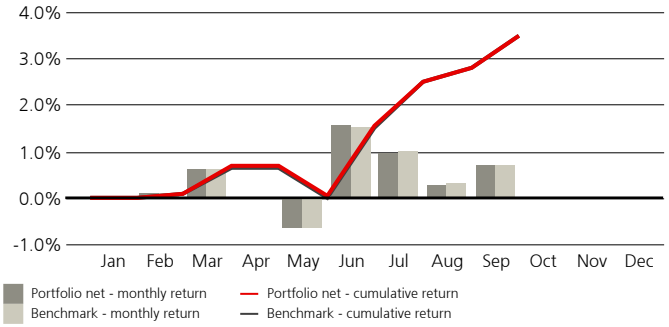
The fund is managed with an indexed method and is distinguished by broad diversification, low tracking errors, and low-cost management. The investment objective is to replicate the reference index as closely as possible and to minimize performance deviations from the benchmark. The SBI® Foreign AAA-BBB Total Return Index reflects the price development of bonds from foreign issuers and denominated in Swiss francs (CHF), which are listed on the SIX Swiss Exchange.

The fund follows the exclusion recommendations of the Swiss Association for Responsible Investments (www.svvk-asir.ch). The recommendations affect issuers whose conduct or products violate the normative criteria of SVVK-ASIR, e.g. violations of international conventions or production of controversial weapons. This fund is not a sustainable fund and it does not integrate any environmental, social and governance (ESG) considerations into its investment process.

Investing involves risk including the risk of loss of capital. Past performance does not predict future returns. Neither simulated nor historical performance is a reliable indicator for current or future performance.

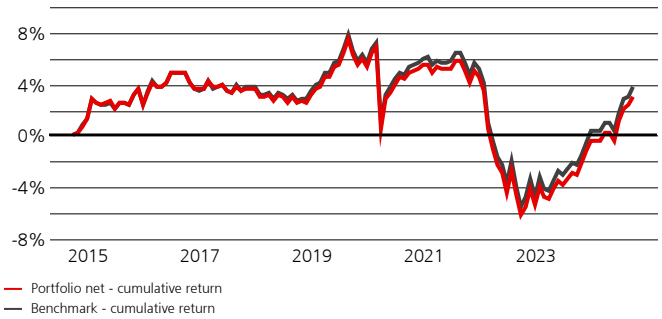
Performance overview - monthly & cumulative

since 01.01.2024



Performance overview - cumulative

since 01.10.2014



Performance overview - monthly & YTD

since 01.01.2024, in %

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
Portfolio net	0.00	0.09	0.59	0.00	-0.66	1.53	0.95	0.27	0.67				3.47
Benchmark	0.00	0.06	0.58	0.00	-0.64	1.51	0.96	0.27	0.69				3.48
Relative net	**-0.01**	**0.02**	**0.01**	**0.00**	**-0.01**	**0.02**	**-0.01**	**-0.01**	**-0.02**				**-0.01**

Performance overview

since 01.09.2012, in %

	Rolling Returns				Annualized Returns	
	1 months	3 months	1 year	3 years	5 years	ITD
Portfolio net	0.67	1.89	6.23	-0.64	-0.63	0.58
Benchmark	0.69	1.93	6.22	-0.58	-0.54	0.68
Relative net	**-0.02**	**-0.04**	**0.01**	**-0.06**	**-0.09**	**-0.10**

Risk overview - ex post

since 01.09.2012, in %

	Annualized risk, in %			
	1 year	3 years	5 years	ITD
Portfolio volatility	2.04	3.87	4.25	3.05
Benchmark volatility	2.02	3.88	4.21	3.02
Tracking error	**0.05**	**0.12**	**0.12**	**0.10**

[1] If the currency of a financial product and/or its costs is different from your reference currency, the return and cost may increase or decrease as a result of currency fluctuations.

Please find the definition of all the acronyms/terms used in this document in the Glossary. Additional important information can be found at the end of the document.

Performance overview - yearly

since 01.01.2015, in %

	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024	ITD
Portfolio net	1.09	1.17	0.07	-0.50	2.11	0.12	-0.84	-9.49	5.23	3.47	7.29
Benchmark	1.10	1.09	0.21	-0.33	2.13	0.30	-0.72	-9.38	5.23	3.48	8.60
Relative net	**0.00**	**0.07**	**-0.13**	**-0.18**	**-0.02**	**-0.18**	**-0.12**	**-0.12**	**-0.01**	**-0.01**	**-1.31**

Asset breakdown by instrument currency

In % of total economic exposure

	Portfolio	Benchmark
CHF	100.00	100.00
USD	0.00	-

Asset breakdown by duration

In % of total economic exposure

	Portfolio	Benchmark
<1 year	1.46	0.11
1-3 years	34.35	34.22
3-5 years	35.44	35.99
5-7 years	17.88	18.88
7-10 years	6.17	6.36
>10 years	4.71	4.44

Asset breakdown by SIX rating

In % of total economic exposure

	Portfolio	Benchmark
AAA	26.33	26.80
AA	30.95	30.83
A	30.36	29.35
BBB	11.70	12.02
Others	0.66	1.00

Asset breakdown by Bloomberg sector

In % of total economic exposure

	Portfolio	Benchmark
Financial Institutions	39.76	40.02
Covered	15.61	15.43
Agency	14.84	15.11
Industrials	12.45	12.23
Local Authority	8.28	8.47
Supranational	7.10	6.70
Utility	1.29	1.48
Sovereign	0.59	0.56
Cash	0.09	-

Asset breakdown by risk country

In % of total economic exposure

	Portfolio	Benchmark
France	17.14	16.85
Germany	12.77	13.67
Canada	11.93	11.99
United States	11.16	10.57
Australia	6.48	5.93
Others	40.52	40.99

Potential Risks

The Fund's risk and reward profile does not reflect the risk inherent in future circumstances that differ from what the Fund has experienced in the recent past. This includes the following events which are rare but can have a large impact.

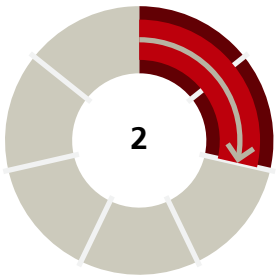
- Credit risk: Issuers of assets held by the Fund may not pay income or repay capital when due. The Fund's investments generally have low credit risk.
- Liquidity risk: Assets cannot necessarily be sold at limited cost in an adequately short timeframe. The Fund's investments may be prone to limited liquidity. The Fund will endeavor to mitigate this risk by various measures.
- Counterparty risk: Bankruptcy or insolvency of the Fund's derivative counterparties may lead to payment or delivery default.
- Operational risk: Deficient processes, technical failures or catastrophic events may cause losses.
- Political and Legal risks: Investments are exposed to changes of rules and standards applied by a specific country. This includes restrictions on currency convertibility, the imposing of taxes or controls on transactions, the limitations of property rights or other legal risks.

The product's investment objectives, risks, charges and expenses, as well as more complete information about the product, are provided in the prospectus (or relevant offering document), which should be read carefully before investing.

Investors may lose part or all of their invested amount. The investment promoted in this marketing material concerns the acquisition of units or shares in a fund and not of any underlying assets. The underlying assets are owned by the fund only. Any decision to invest should take into account all the characteristics or objectives of the promoted fund as described in its prospectus, or similar legal documentation.

Risk profile[2]

PRIIP SRI



Larger values (up to 7) indicate higher risk while lower values (up to 1) indicate lower risk.

BVV2

- Total alternative investments (in accordance with Art. 53 BVV 2): 0
- Of which alternative investments (in accordance with Art. 53 para. 1e BVV 2): 0
- Of which debt-type investments (in accordance with Art. 53 para. 3 BVV 2): 0
- The fund only invests in debt instruments permitted in accordance with Art. 53 para. 1b point 9 BVV 2.

The statements from UBS in relation to the Ordinance on Occupational Retirement, Survivors' and Disability Pension Plans (BVV 2) were made with the greatest of care and to the best of its knowledge and belief. They represent the views of UBS at the time the fact sheet was produced and are subject to change at any time without notice. UBS makes no representation with regard to the classifications and accepts no liability with respect thereto.

[2] The risk indicator assumes you keep the Product for 5 years. The actual risk can vary significantly if you redeem at an early stage and you may get back less. The Summary Risk Indicator is a guide to the level of risk of this Product compared to other products. It shows how likely it is that the Product will lose money because of movements in the markets. Be aware of currency risk if your reference currency differs from the currency of the Product. You may receive payments in a different currency, so the final return you will get depends on the exchange rate between the two currencies. Investors shall note that the Product may be exposed to further risks such as operational, counterparty, political, sustainability and legal risks that are not included in the Summary Risk Indicator. This Product does not include any protection from future market performance so you could lose some or all of your investment.

Top 10 positions

In % of total economic exposure

Instrument Name[3]	ISIN	Coupon p.a.	Maturity date	Weight
OESTERREICHISCHE KONTROLLBANK AG	CH0020632144	2.88%	25.02.2030	1.13%
BANK OF NOVA SCOTIA	CH0441186514	0.20%	19.11.2025	0.69%
KOMMUNEKREDIT	CH0026985520	2.88%	13.10.2031	0.63%
EUROPEAN INVESTMENT BANK	CH0025896942	3.13%	30.06.2036	0.63%
COCA-COLA CO	CH0297974898	1.00%	02.10.2028	0.60%
NEW YORK LIFE GLOBAL FUNDING	CH0471297959	0.25%	18.10.2027	0.59%
RABOBANK NEDERLAND NV	CH0026620846	3.13%	15.09.2026	0.57%
TOYOTA MOTOR FINANCE (NETHERLANDS)	CH1264414348	2.13%	15.06.2027	0.55%
SHELL INTERNATIONAL FINANCE BV	CH0292877898	0.88%	21.08.2028	0.49%
NESTLE HOLDINGS INC.	CH0383104335	0.25%	04.10.2027	0.46%

Top 10 issuers

In % of total economic exposure

Issuer name[3]	Weight
MUENCHENER HYPOTHEKENBK EG	3.46%
DEUTSCHE BAHN FINANCE GMBH	2.72%
BANK OF NOVA SCOTIA	2.62%
BANQUE FEDERATIVE DU CREDIT	2.03%
CREDIT AGRICOLE SA	1.98%
EUROPEAN INVESTMENT BANK	1.90%
NEW YORK LIFE GLOBAL FUNDING	1.72%
BNP PARIBAS SA	1.61%
CANADIAN IMPERIAL BANK OF COMMER	1.61%
BANCO SANTANDER SA	1.61%

Key risk figures

	Portfolio	Benchmark
Percentage of top 10 positions	6.34%	5.83%
Modified duration	4.25	4.26
Yield to maturity	1.06%	1.06%
Yield to worst	1.05%	1.06%

	Portfolio	Benchmark
Number of securities	505	566
Linear weighted average credit rating	AA-	A+

Risk overview - ex post

	3 years Portfolio	5 years Portfolio
Beta	1.00	1.01

Key identifiers

Instrument Name	UBS (CH) Index Fund - Bonds CHF Foreign NSL A-acc
ISIN	CH0189988337
Valor no.	18998833
Bloomberg ticker	CSSBASF SW
Benchmark	SBI Foreign AAA-BBB (TR)
Benchmark Bloomberg ticker	SBF14T
Other share classes	CH0189984427, CH0189988337, CH0189986794

Key facts

Fund management company	UBS Fund Management (Switzerland) AG
UCITS	No
Fund of funds	No
Accounting year end	28. February
Securities lending	No
Subscription frequency	daily
Subscription settlement period	T + 2
Redemption frequency	daily
Redemption settlement period	T + 2
Subscription spread (remains within the fund)	0.40%
Redemption spread (remains within the fund)	0.00%
Cut-off time	14:00 CET
Swinging single pricing (SSP*)	no swing NAV

[3] This is an indicative allocation which may change over time. This product is not a direct investment the collaterals displayed above. As a result, it does not reflect the actual performance of the product either positively or negatively. The individual entities and/or instruments mentioned on this page are meant for illustration purposes only and are not intended as a solicitation or an offer to buy or sell any interest or any investment.

Glossary

Accumulating	Indicates a regular reinvestment of the dividends received in the portfolio itself
Annualized risk	Annualized risk is a statistic, which is used to measure the risk of a fund by describing the range of returns, which were achieved in the observation period are most likely to be achieved. Greater volatility implies greater risk.
Annualized return	A measure of how much an investment has increased on average each year during a specific period.
Beta	A measure of the volatility, or systematic risk, of a single security or fund in comparison to the market as a whole.
Distribution policy	Indicates whether the fund distributes or reinvests the dividends received from underlying securities (Accumulating)
Ex post	Refers to metrics based on historical data
ITD	Inception-to-date
MTD	Month-to-date
NAV	Net Asset Value
Ongoing Charges	For a maximum of 12 months from fund fiscal year end and since inception, the ongoing charges figure is based on estimated expenses. After that, the ongoing charges correspond to the TER of the last annual report. It excludes performance fees and portfolio transaction costs, except in the case of an entry/exit charge paid by the fund when buying or selling shares/units in another collective investment undertaking.
QTD	Quarter-to-date
Rating	A measure of creditworthiness of a financial instrument (e.g. bond) or their issuer (e.g. corporate or sovereign). They are published by credit rating agencies and can be combined into a single representative metric.
Spread	The difference or gap that exists between two prices, rates, or yields.
Subscription / redemption settlement period	Number of business days after placing the order for subscription / redemption (T = order cut-off).
Swing Pricing	A method used to calculate the net asset values of investment funds. Which allows transaction costs arising funds from subscriptions made by incoming investors and redemptions made by outgoing investors to be borne by the incoming and outgoing investors, rather than existing investors.
TNA	Total Net Assets
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.
YTD	Year-to-date

Warning statements

Asset breakdown	Indicative allocation may change over time. All holdings are shown strictly for information purposes only and do not constitute investment recommendations of UBS. Please note that this does not constitute an offer or a solicitation to buy or sell any interest or any investment.
Performance start date	Performance calculation and presentation start with the first full month of an invested strategy. This can lead to a difference in launch and performance start dates.
PRIIP SRI	The Summary Risk Indicator is a guide to the level of risk of this Product compared to other products. It shows how likely it is that the Product will lose money because of movements in the markets.
Yield to maturity/Yield to worst	The shown yield to maturity/yield to worst is calculated as of 30.09.2024 and does not take into account costs, changes in the portfolio, market fluctuations and potential defaults. The yield to maturity / yield to worst is an indication only and is subject to change.

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Arrangements for marketing fund units mentioned in this document may be terminated at the initiative of the management company of the fund(s).

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More explanations of financial terms can be found at ubs.com/glossary.

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