

# UBS (CH) Institutional Fund – Global Bonds 3 I-B

Data as of the end of April 2020

## Portrait

- Regulation / Supervision: CISA / FINMA (Funds for qualified investors)
- Authorised investors: pension funds, insurance companies, family offices and institutional investors under CISA
- Investments: bonds issued by worldwide issuers
- Currently there are no investments in securities that are on the exclusion list of SVVK-ASIR ([www.svk-asir.ch](http://www.svk-asir.ch))
- Convertible and warrant bonds: none
- Portfolio is actively managed and aims to outperform the benchmark
- Currency exposure: active currency management
- Securities lending: permitted
- Use of derivatives: permitted under BVV2
- All investments are subject to market fluctuations. Every fund has specific risks, which can significantly increase under unusual market conditions. Please consult your client advisor for more information on the investment risks of this product.

\* The exclusion of securities is voluntary. UBS will assess future adjustments independently and will not automatically implement them.

Securities no.	1,579,791
ISIN	CH0015797910
Reuters symbol	–
Bloomberg Ticker	UBSIG3B SW
Currency of account	CHF
Issue/redemption	daily
Admin/Custody fees	0.0550%
PM fees charged to the NAV	none
Swing pricing	yes
TER	0.06%
Benchmark	JP Morgan Government Bond Index Global Traded

## Current data

Net asset value 30.4.2020	CHF	98.30
– high last 12 months	CHF	100.63
– low last 12 months	CHF	93.45
Assets of the unit class in m	CHF	11.09
Fund assets in m	CHF	514.95
Last distribution		reinvested

## Key risk figures (annualised)

	2 years	3 years
Tracking error	1.26%	1.09%
Beta	0.95	0.95
Correlation	0.97	0.98
Total risk	4.87%	5.26%
Sharpe ratio	0.72	0.78
Risk-free rate (2 years) = -0.74		

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

## Original currency (in %) and duration of the investment

	Portfolio		Benchmark	
	Part	Duration	Part	Duration
GBP	5.32	15.14	7.00	13.88
JPY	15.84	12.27	20.19	10.79
DKK	0.34	9.58	0.38	9.41
USD	38.52	8.88	44.20	7.45
EUR	27.86	7.94	25.28	8.41
CAD	4.39	5.29	1.31	7.32
SEK	0.29	4.08	0.22	6.59
AUD	2.79	4.07	1.42	7.16
CHF	0.20	0.00	0.00	0.00
Others	4.45		0.00	

## Other key figures

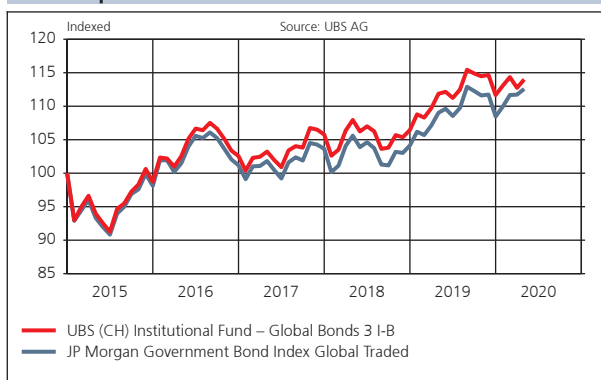
	Portfolio	Benchmark
Average rating	AA-	AA
Modified duration	9.20	8.81
Theoretical yield to maturity (gross)	0.73	0.35

\* 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.

## Performance (in %)

	Portfolio	Benchmark
05.2019	0.25	0.55
06.2019	-0.81	-0.99
07.2019	1.11	1.10
08.2019	2.64	2.89
09.2019	-0.48	-0.56
10.2019	-0.36	-0.60
11.2019	0.17	0.12
12.2019	-2.62	-2.94
01.2020	1.25	1.36
02.2020	1.14	1.58
03.2020	-1.40	0.05
04.2020	1.11	0.76
2020 YTD	2.09	3.80
2019	4.90	4.14
2018	0.63	0.49
2017	3.15	2.43
2016	3.89	3.12
2015	-1.29	-1.89
Ø p.a. 2 years	2.76	3.25
Ø p.a. 3 years	3.36	3.41
since end of fund launch month		
05.2003	34.84	31.97

## 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
Treasuries	87.74	100.00
Corporates – Financial	3.70	0.00
Sovereign/Supranational	2.58	0.00
Government Related	2.33	0.00
Corporates – Industrial	2.29	0.00
Cash	1.11	0.00
Corporates – Utility	0.25	0.00
Collateralized	0.00	0.00
<b>Total</b>	<b>100.00</b>	<b>100.00</b>

## Currency exposure (in %)

	Portfolio	Benchmark
USD	43.46	44.20
EUR	23.94	25.28
JPY	20.37	20.19
GBP	6.52	7.00
AUD	1.64	1.42
SEK	1.44	0.22
DKK	0.37	0.38
CAD	0.30	1.31
CHF	-0.10	0.00
Others	2.06	0.00
<b>Total</b>	<b>100.00</b>	<b>100.00</b>

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