

# Performance update

## Bloomberg Commodity Soybeans Index TR

### August 2020 Update

#### About the index

The Bloomberg Soybeans Subindex Swiss Franc Hedged TR (the Index) measures the collateralized returns of soybeans futures contracts. It is designed to provide exposure to near-dated commodity futures contracts. Hedging mechanism: The collateral on the index notional amount is converted to US dollars; the currency risk is hedged on a monthly basis. The monthly positive or negative commodity performance in USD is exposed to changes in USD/CHF exchange rate. Further information on the Index and the index composition is available on the Bloomberg website [www.bloombergindices.com/bloomberg-commodity-index-family](http://www.bloombergindices.com/bloomberg-commodity-index-family).

#### Historical index performance comparison

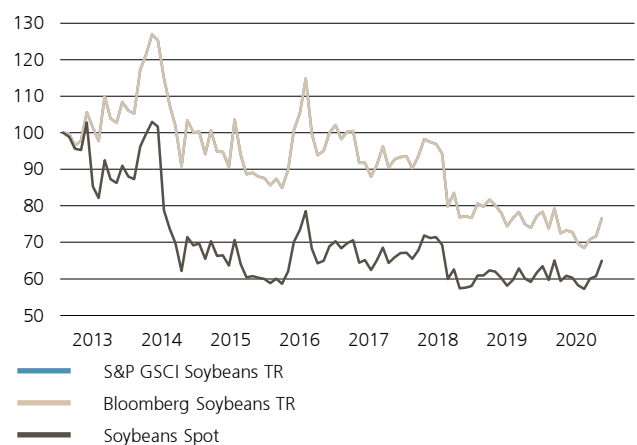


Chart based on monthly closing prices since January 2, 2013.  
Source: Bloomberg, UBS Switzerland AG.

#### Historical index key figures

1 month	6.84%
6 months	3.56%
Year to date	-3.00%
1 year	3.59%
Since launch	68.20%
Year high (USD)	371.47
Year low (USD)	315.92

Figures based on daily closing prices 02.01.2013 - 31.08.2020.  
Source: Bloomberg, UBS Switzerland AG.

#### Index comparison

	Bloomberg Soybeans TR	S&P GSCI Soybeans TR
Performance p.a.	-2.71%	-2.71%
Volatility p.a.	18.40%	18.40%
Sharpe Ratio	-0.15	-0.15

Figures based on daily closing prices 02.01.2013 - 31.08.2020. Performance and volatility is based on Total Return indices, Sharpe Ratio is based on Excess Return Indices.  
Source: Bloomberg, UBS Switzerland AG.

# ETCs on Bloomberg Commodity Soybeans Index TR

## Key benefits

- UBS ETCs offer a high degree of transparency, cost efficiency and 1:1 index tracking less the management fee
- Clients can benefit from daily exchange liquidity at the exchange (SIX SP)
- With ETCs on Bloomberg commodity indices clients have access to one of the key commodity benchmarks in the market

## Key risks

- The investor may lose some or all of the investment
- Each investor bears the general risk that the financial situation of the issuer could deteriorate. In case of insolvency of the issuer, the products constitute immediate, unsecured and unsubordinated obligations of the issuer
- Currency hedged ETCs are exposed to exchange rate risks, as the performance of the USD-index is converted into the currency of the ETC on a monthly basis

## Currency

USD  
EUR currency hedged  
CHF currency hedged

## ISIN

CH0384598444  
CH0388002047  
CH0388001841

The product documentation, i.e. the prospectus and the Key Information Document (KID) as well as information about opportunities and risks can be found on [ubs.com/keyinvest](http://ubs.com/keyinvest).

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