

# Performance update

## Bloomberg Commodity Industrial Metals Index TR

### August 2020 update

#### About the index

The Bloomberg Industrial Metals Subindex Euro Hedged TR (the Index) measures the collateralized returns from a basket of commodity futures contracts within the industrial metals sector. 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 EUR/USD 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

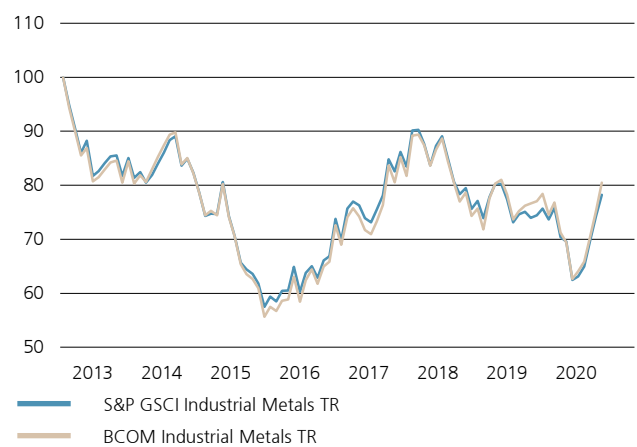
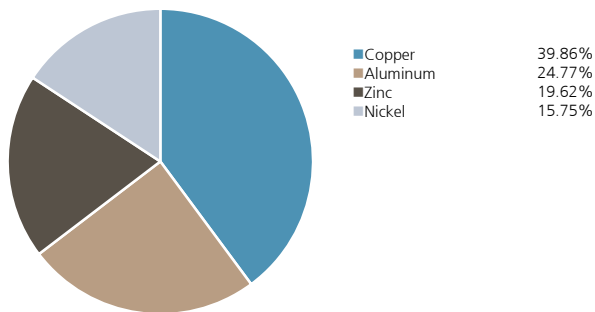


Chart based on monthly closing prices since January 2, 2013.  
Source: Bloomberg, UBS Switzerland AG

#### Target index component weights (as of August 2020)



Source: Bloomberg, UBS Switzerland AG

#### Historical index key figures

1 month	6.94%
6 months	13.98%
Year to date	4.76%
1 year	5.32%
Since launch	-34.87%
Year high (USD)	255.17
Year low (USD)	191.99

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

#### Index comparison

	BCOM Industrial Metals TR	S&P GSCI Industrial Metals TR
Performance p.a.	-2.87%	-3.27%
Volatility p.a.	16.53%	15.80%
Sharpe Ratio	-0.17	-0.21

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 Industrial Metals 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

CH0363893824  
CH0363893832  
CH0363893840

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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