

UBS Systematic Allocation Portfolio Medium Fund (USD) K-1-4%-mdist Fund Fact Sheet

UBS Asset Allocation Funds > UBS Systematic Allocation Portfolio Funds

Fund description

- The actively managed fund invests globally and flexibly in a diversified range of equities, mainly high-quality bonds as well as alternative investments, including hedge funds.
- The equity exposure varies decisively depending on the market situation and will normally be within a range of 10% and 55%. In deteriorating investment environments, the model reduces risk in the portfolio by lowering equity exposure. In improving investment environments the model increases equity exposure.

Please see additional information on the following page. 3.

Name of fund	UBS (Lux) Strategy SICAV - Systematic Allocation Portfolio Medium (USD)
Share class	UBS (Lux) Strategy SICAV - Systematic Allocation Portfolio Medium (USD) K-1-4%-mdist
ISIN	LU1717044132
Securities no.	38 856 962
Bloomberg	USK14MD LX
Currency of fund / share class	USD/USD
Launch date	14.11.2017
Issue/redemption	daily
Swing pricing	yes
Accounting year end	31 May
Modified duration	1.26
Distribution	monthly
Last distribution 13.09.2024	USD 15 964.41
Management fee p.a.	0.820%
Minimum investment	5 mn
Ongoing costs p.a. ¹	1.29%
Name of the Management Company	UBS Asset Management (Europe) S.A., Luxembourg
Fund domicile	Luxembourg
SFDR Classification	Art.6

¹ As at 20.09.2024, without transaction costs

Fund Statistics

Net asset value (USD, 30.09.2024)	4 865 603.38
Last 12 months (USD) – high	4 874 867.78
– low	4 213 646.67
Total fund assets (USD m)	963.90
Share class assets (USD m)	4.38

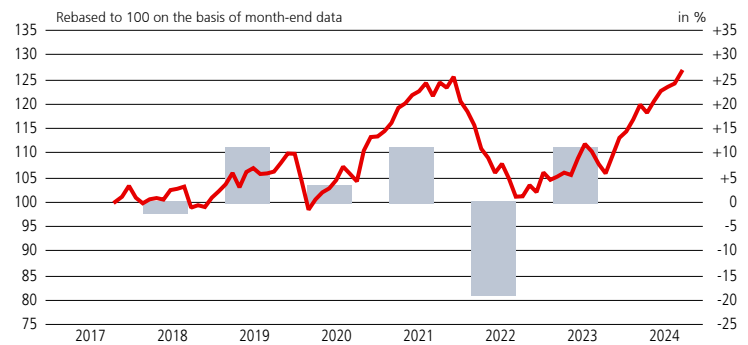
For more information

UBS Fund Infoline: 0800 899 899
Internet: www.ubs.com/funds
Contact your client advisor

Portfolio management representatives

Sebastian Richner
Roland Kramer
Daniel Hammar

Performance (basis USD, net of fees)¹



— Fund performance net of fees (left-hand scale)

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

Past performance is not a reliable indicator of future results.

in %	2021	2022	2023	2024	Sep. 2024	LTD ³	Ø p.a. 3 years	Ø p.a. 5 years
Fund (USD)	10.85	-18.75	10.87	11.92	1.94	27.71	1.34	3.65

The performance shown does not take account of any commissions, entry or exit charges.

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 LTD: launch-to-date

in %	04.2024	05.2024	06.2024	07.2024	08.2024	09.2024
Fund (USD)	-1.39	2.00	1.74	0.67	0.56	1.94

Key Figures

	2 years	3 years	5 years
Volatility ¹			
– Fund	6.43%	8.01%	8.18%
Sharpe ratio	1.06	-0.29	0.15
Risk free rate	5.09%	3.70%	2.45%

¹ Annualised standard deviation

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Asset Allocation (%)¹

	Fund
Liquidity	2.00
Cash USD	2.00
Bonds	25.00
High grade bonds	4.00
Corporate bonds	7.00
High yield bonds	6.00
Emerging markets bonds	8.00
Equities	55.00
Global equities (incl. emerging markets)	55.00
Alternatives	18.00
Hedge funds	10.00
Risk Parity	4.00
Commodity	4.00
Total	100.00

¹ All the figures in above table are target weights. The Portfolio Manager rebalances the portfolio back to the target weights each month end. The effective weights therefore are very close to the target weights.

Benefits

UBS Systematic Allocation Portfolio funds invest flexibly across asset classes on a global basis.

The sub-fund participates in equity markets via a flexible equity allocation with the aim to reduce drawdowns during significant bear markets accompanying economic downturns. Potential to provide appealing risk-adjusted returns over a full market cycle, by capturing significant and longer-lasting bull and bear markets in equities.

Systematic asset allocation process ensures investment discipline and aims to avoid emotional biases which is particularly important for a strategy with such wide allocation ranges.

Investment decisions are based on an investment philosophy and fundamental research.

Equity Allocation Signal

	Fund
High equity allocation	Y
Medium equity allocation	-
Low equity allocation	-

Duration Stance

	Fund
Long Duration	Y
Neutral Duration	-
Short Duration	-

Risks

The fund invests in fixed income and equity instruments on a global basis, as well as in alternative investments such as hedge funds. The fund purses a very active management style and may be subject to high fluctuations in value. The quantitative model is expected to be less effective during periods without notable upswings or downturns. The fund may use derivatives which can reduce investment risk or give rise to additional risks (inter alia the counterparty risk). The fund can invest in less liquid assets that may be difficult to sell in the case of distressed markets. The value of a unit may fall below the purchase price. Investors should therefore have an appropriate risk tolerance and capacity. Every fund reveals specific risks, a description of these risks can be found in the prospectus. This Fund may not be appropriate for investors who plan to withdraw their money before the recommended holding period disclosed in the PRIIPs KID, if available for this share class.

The monthly 4%-mdist distributing share classes may distribute capital as well as income. It is possible that the distributions result in an erosion of assets and a reduction of invested capital. There are potential negative tax consequences for some investors in some jurisdictions. Investors in some jurisdictions may incur a higher rate of tax on distributed capital than on any capital gains which are realised on disposal of fund shares. Some investors may therefore choose to invest in the accumulating (-acc) instead of the distributing (-dist) share classes. Investors may be taxed at a later point in time on income and capital arising on accumulating (-acc) share classes compared to distributing (-dist) share classes. Investors should seek their own tax advice.

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Additional information

- The fund relies on the proprietary and quantitative UBS GWM CIO World Equity Market model to determine the equity allocation and thereby aims to avoid human decision error or bias.
- The high-grade bond and liquidity allocation is duration managed and adjusted to a short, neutral or long duration position to reflect the prevailing interest rate environment.
- The fund invests without any benchmark restrictions. The performance of the fund is not benchmarked against an index.
- Owing to the varying mixed asset allocation, this fund could be treated in specific phases as a bond fund for tax purposes in the UK. Investors should therefore contact a tax advisor.
- This share class distributes a constant percentage share of the NAV, not a constant amount.
- This share class is designed for investors who want to profit from performance opportunities on the financial markets and at the same time wish more stable distributions at a specific percentage level to cover recurring liquidity needs.
- As the distributions are substantial, this share class is not designed for investors who want to build wealth. The latter may prefer the accumulating share class.
- This share class must not be seen as an alternative to a savings account or fixed-interest paying investments.
- The percentage distribution rate of this share class is unrelated to the interest or other income generated in the fund. The distribution is a percentage payment of the current amount of investment.
- It is possible that the distributions result in an erosion of assets and a reduction of invested capital.
- This share class may distribute capital as well as income. There are potential negative tax consequences for some investors in some jurisdictions. See risk section below.

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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