

UBS European Financial Debt Sustainable EUR I-X-acc

Fund Fact Sheet

UBS Bond Funds > UBS High Yield Funds

Fund description

- The actively managed fund invests primarily in European corporate bonds issued by financial institutions including banks and insurance companies, selected using strict criteria, either denominated in EUR or hedged into EUR.
- When selecting issuers of such bonds, particular attention is taken to diversify investments across the various credit ratings and capital structures.
- UBS Asset Management classifies this fund as Art.8 Sustainability Focus Fund, which promotes environmental and/or social characteristics but does not have a sustainable investment objective.

Please see additional information on the following page. 3.

Name of fund	UBS (Lux) Key Selection SICAV - European Financial Debt Sustainable (EUR)
Share class	UBS (Lux) Key Selection SICAV - European Financial Debt Sustainable (EUR) I-X-acc
ISIN	LU2520351094
Securities no.	120 952 876
Bloomberg	UBESUIX LX
Currency of fund / share class	EUR/EUR
Launch date	10.10.2023
Issue/redemption	daily
Swing pricing	yes
Accounting year end	30 September
Benchmark	Bloomberg Euro Credit Corp Sub Financials 2% Cap
Theoretical yield to maturity (gross) ¹	4.89%
Theoretical yield to worst (net) ²	4.88%
Modified duration	4.05
Option Adjusted Duration	4.12
Average remaining maturity (years)	6.05
Distribution	Reinvestment
Management fee p.a.	0.00%
Ongoing costs p.a. ³	0.04%
Name of the Management Company	UBS Asset Management (Europe) S.A., Luxembourg
Fund domicile	Luxembourg
SFDR Classification	Art.8

- ¹ The theoretical yield to maturity, refers to the fixed-income part of the portfolio.
² This does not constitute a guarantee by UBS Asset Management.
³ As at 20.09.2024, without transaction costs

Fund Statistics

Net asset value (EUR, 30.09.2024)	116.15
Last 12 months (EUR) – high	116.15
– low	98.79
Total fund assets (EUR m)	58.83
Share class assets (EUR m)	1.14

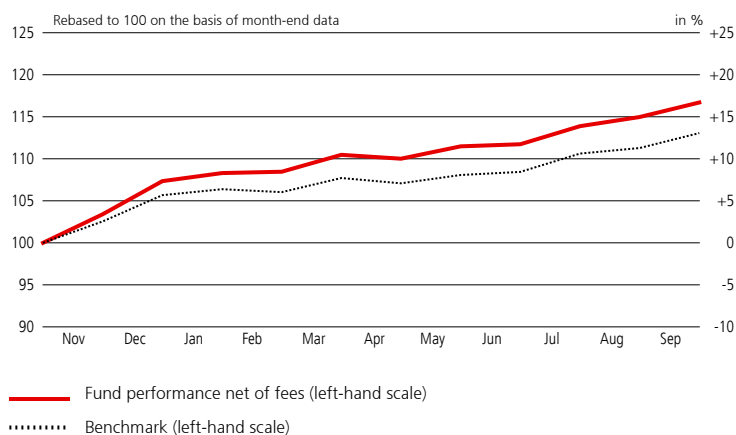
For more information

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

Portfolio management representatives

Zachary Swabe
Jonathan Mather
Anais Brunner

Performance (basis EUR, net of fees)¹



Past performance is not a reliable indicator of future results.

in %	2021	2022	2023	2024 YTD ²	Sep. 2024	LTD ³	Ø p.a. 3 years	Ø p.a. 5 years
Fund (EUR)	n.a.	n.a.	n.a.	8.71	1.50	16.15	n.a.	n.a.
Benchmark ⁴	n.a.	n.a.	n.a.	6.99	1.60	13.71	n.a.	n.a.

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

⁴ Reference Index in currency of share class (without costs)

in %	04.2024	05.2024	06.2024	07.2024	08.2024	09.2024
Fund (EUR)	-0.42	1.34	0.22	1.92	0.96	1.50
Benchmark	-0.58	0.92	0.34	2.01	0.60	1.60

Key Figures

	2 years	3 years	5 years
Beta	n.a.	n.a.	n.a.
Correlation	n.a.	n.a.	n.a.
Volatility ¹			
– Fund	n.a.	n.a.	n.a.
— Benchmark	n.a.	n.a.	n.a.
Tracking error (ex post) ²	n.a.	n.a.	n.a.
Information ratio	n.a.	n.a.	n.a.
Sharpe ratio	n.a.	n.a.	n.a.
Risk free rate	n.a.	n.a.	n.a.
R2	n.a.	n.a.	n.a.

¹ Annualised standard deviation

² The tracking error (TE) is calculated using the annualized standard deviation of a portfolio's excess return over the corresponding index return. The tracking error for a defined period expressed in months is calculated as follows: = STANDARD DEVIATION (monthly excess calculated each month over period expressed in months) * SQUARE ROOT(12 DIVIDED BY period expressed in months).

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Credit quality (%)

	Fund	Benchmark
AAA	0.00	0.00
AA	0.00	0.00
A	10.35	26.04
BBB	64.45	73.96
BB	23.47	0.00
B	0.89	0.00
CCC & lower	0.00	0.00
Cash & Equivalents	0.84	0.00
Not rated	0.00	0.00

5 largest positions (%)

	Fund
LLOYDS BANKING GROUP PLC	6.2
NATWEST GROUP PLC	4.7
ABN AMRO BANK NV	4.7

Benefits

Investors can profit from an actively managed portfolio with high return potential that is composed using strict criteria in terms of security and sector selection and credit quality. Clients can particularly benefit from UBS's expertise in markets where transparency and access to information may be limited.

The fund represents an attractive addition to a portfolio, offering high return potential from the largest sector in European Credit whilst maintaining risk diversification.

Additional information

- The research and portfolio construction processes incorporate ESG risk integration and screening and comply with UBS Asset Management Sustainability exclusion policy. For more information on Sustainability at UBS, please refer to www.ubs.com/am-si-commitment.
- The portfolio manager is not tied to the benchmark in terms of investment selection or weight.

Capital allocation (%)

	Fund	Benchmark
Lower Tier 2	39.07	88.79
Contingent Capital	34.19	0.00
Tier 1	17.93	11.21
Senior	7.97	0.00
Cash & Equivalents	0.84	0.00

	Fund
BANCO SANTANDER SA	4.3
BNP PARIBAS	3.9

Risks

The fund invests in bonds and may therefore be subject to volatility. This requires corresponding risk tolerance and capacity. The value of a unit may fall below the purchase price. Changes in interest rates have an effect on the value of the portfolio. The fund may use derivatives, which can reduce or increase investment risk (including the risk of loss due to the bankruptcy of the counterparty). The fund can invest in less liquid assets that may be difficult to sell in distressed markets. Investment grade bonds are usually considered as carrying low to medium credit risk (i.e. potential loss due to failure of issuer). Sub-investment grade bonds are usually subject to a high credit risk (i.e. potential loss due to failure of issuer). Investment in fixed income securities are usually considered as carrying credit risk (i.e. potential loss due to failure of issuer). Conversion Risk can arise from the use of contingent convertibles. Contingent convertibles are subject to equity conversion or principal writedown, if bank regulatory capital falls below predefined thresholds. Every fund reveals specific risks, a detailed and comprehensive list of risk descriptions 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. 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.

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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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