

UBS Systematic Allocation Portfolio Medium Fund (USD) P-4%-mdist

Fund Fact Sheet

UBS Asset Allocation Funds > UBS Systematic Allocation Portfolio Funds

Fund description

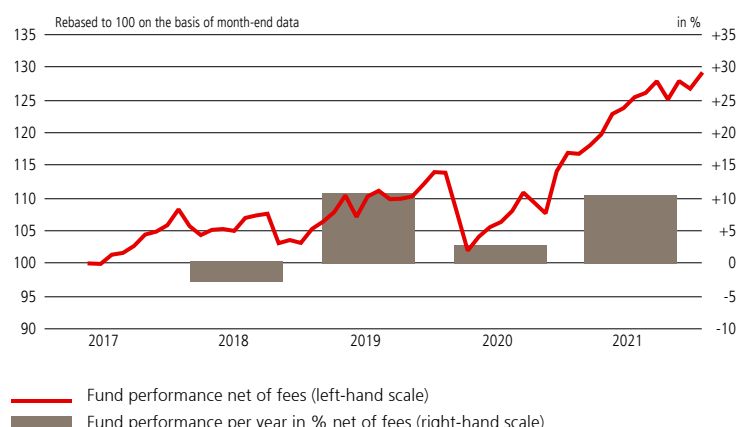
- The actively managed fund invests globally and flexibly in a diversified range of equities, mainly high-quality bonds as well as alternative investments, including hedge funds.
- The equity exposure varies decisively depending on the market situation and will normally be within a range of 10% and 55%. In deteriorating investment environments, the model reduces risk in the portfolio to lower equity exposure in downturns. In improving investment environments the model increases equity exposure.
- The fund relies on the proprietary and quantitative UBS WM CIO World Equity Market model to determine the equity allocation and thereby avoids emotional human biases.

Please see additional important information on page 2.

Name of fund	UBS (Lux) Strategy SICAV - Systematic Allocation Portfolio Medium (USD)
Share class	UBS (Lux) Strategy SICAV - Systematic Allocation Portfolio Medium (USD) P-4%-mdist
ISIN	LU1599187181
Bloomberg	USAPMP4 LX
Currency of fund / share class	USD/USD
Launch date	31.05.2017
Issue/redemption	daily
Swing pricing	yes
Accounting year end	31 May
Modified duration	2.35
Distribution	monthly
Last distribution 15.12.2021	USD 0.35
Management fee p.a.	1.20%
Ongoing charges p.a. ¹	1.81%
Name of the Management Company	UBS Fund Management (Luxembourg) S.A., Luxembourg
Fund domicile	Luxembourg

¹ as at 15.11.2021

Performance (basis USD, net of fees)¹



Past performance is not a reliable indicator of future results.

in %	1 year	3 years	4 years	Ø p.a. 3 years	Ø p.a. 4 years
Fund (USD)	10.32	25.05	21.84	7.74	5.06

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 or financial service is different from your reference currency, the return can increase or decrease as a result of currency fluctuations. Source for all data and charts (if not indicated otherwise): UBS Asset Management.

Fund statistics

Net asset value (USD, 31.12.2021)	108.05
Last 12 months (USD) – high	109.29
– low	101.40
Total fund assets (USD m)	1 993.62
Share class assets (USD m)	127.62

	3 years	5 years
Volatility ¹		
– Fund	7.70%	n.a.
Sharpe ratio	0.87	n.a.
Risk free rate	1.02%	n.a.

¹ Annualised standard deviation

For more information

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Contact your client advisor

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Asset Allocation (%)¹

LIQUIDITY		2.00
Cash USD		2.00
Bonds		48.00
High grade bonds		15.00
Inflation linked bonds		4.00
Corporate bonds		15.00
High yield bonds		6.00
Emerging markets bonds		8.00
EQUITIES		40.00
Global equities (incl. emerging markets)		40.00
ALTERNATIVES		10.00
Hedge funds		6.00
Risk Parity		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

The fund participates in rising equity markets and aims to reduce risk during equity market drawdowns, which is well suited for clients who get nervous when markets start trending down and then focus more on reducing the downside.

The large decisive moves in risk via the equity allocation fits clients who don't fancy small tactical adjustments, but rather look for significant allocation changes as answer to changing market environments.

The investment strategy is driven by pre-defined rules. This quantitative approach is using the innovative and proprietary UBS WM CIO World Equity Market Indicator and aims to avoid human decision error or bias.

Additional information

- 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.

Equity Allocation Signal

	Fund
High equity allocation	
Medium equity allocation	yes
Low equity allocation	

Risks

The fund invests in bonds of varying credit quality and equities on a global basis, as well as in alternative forms of investment such as hedge funds. It may therefore be subject to 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. It therefore cannot be ruled out that the daily issue and redemption of fund units may be suspended temporarily. The value of a unit may fall below the purchase price. This requires an elevated risk tolerance and capacity. Every fund reveals specific risks, a description of these risks can be found in the prospectus.

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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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 Investor Information Document (KIID), 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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