

UBS ETF (IE) Bloomberg Commodity CMCI SF UCITS ETF (hedged to EUR) A-acc Fund Fact Sheet

UBS Exchange Traded Funds > UBS ETFs plc

Fund description

- The investment objective is to replicate the performance of the UBS Bloomberg BCOM Constant Maturity Commodity Index hedged to EUR (Total Return).
- The fund synthetically replicates the index performance by investing in a swap.
- UBS targets to over-collateralise the funds exposure to the swap counterparty by 105%.
- The fund is passively managed.
- The product described herein aligns to Article 6 of Regulation (EU) 2019/2088.

| | | |
|---|--|--|
| Name of fund | UBS (Irl) Fund Solutions plc – Bloomberg Commodity CMCI SF UCITS ETF | |
| Share class | UBS (Irl) Fund Solutions plc – Bloomberg Commodity CMCI SF UCITS ETF (hedged to EUR) A-acc | |
| ISIN | IE00BYLJVJ24 | |
| UCITS V | yes | |
| Launch date | 25.05.2017 | |
| Currency of fund / share class | USD/EUR | |
| Management fee p.a. | 0.34% | |
| Total expense ratio (TER) p.a. ¹ | 0.34% | |
| Name of the Management Company: | Lantern Structured Asset Management Limited | |
| Accounting year end | 30 June | |
| Distribution | Reinvestment | |
| Replication methodology | Synthetic (Fully Funded + Total Return Swap) | |
| Portfolio management representatives | UBS Asset Management (UK) Ltd., London | |
| Fund domicile | Ireland | |

¹ as at 30.06.2021

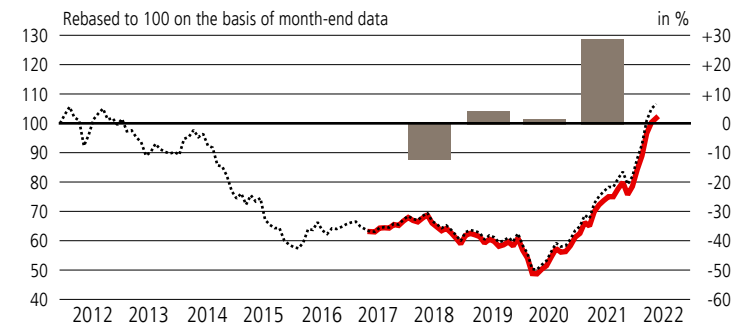
Fund statistics

| | |
|-----------------------------------|--------|
| Net asset value (EUR, 31.05.2022) | 15.99 |
| Last 12 months (EUR) – high | 16.27 |
| – low | 11.06 |
| Total fund assets (EUR m) | 428.69 |
| Share class assets (EUR m) | 21.20 |

| | 2 years | 3 years | 5 years |
|--------------------------|---------|---------|---------|
| Volatility ¹ | | | |
| – Fund | 11.01% | 14.20% | 12.35% |
| – Benchmark | 10.99% | 14.18% | 12.33% |
| Tracking error (ex post) | 0.22% | 0.18% | 0.14% |

¹ Annualised standard deviation

Performance (basis EUR, net of fees)¹



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

Past performance is not a reliable indicator of future results.

| in % | 1 year | 3 years | 5 years | Ø p.a. 3 years | Ø p.a. 5 years |
|--------------------|--------|---------|---------|----------------|----------------|
| Fund (EUR) | 41.03 | 72.04 | 61.37 | 19.82 | 10.04 |
| Index ² | 41.82 | 76.34 | 68.95 | 20.81 | 11.06 |

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

Index description

The UBS Bloomberg BCOM Constant Maturity Commodity Index hedged to EUR is designed to provide enhanced beta exposure to commodities' investment by applying the daily rolling mechanism and tenor-diversification principle to its underlying components. The UBS Bloomberg BCOM Constant Maturity Commodity Index hedged to EUR applies the CMCI rolling methodology using commodity components and weights of the Bloomberg Commodity Index.

| | | |
|--------------------------|---|--|
| Index name | UBS Bloomberg BCOM Constant Maturity Commodity Index hedged to EUR | |
| Index type | Total Return | |
| Bloomberg | CMDJEMT | |
| Reuters | n.a. | |
| Index online information | https://www.ubs.com/global/en/investment-bank/bloomberg-cmci/universe/composite-index/bcom.html | |

For more information

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For Italy: institutional clients only.

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Index Tenor weights by commodities (%)¹

| | Composite target weight | Availability and weight of maturities | | | | |
|-----------------------|-------------------------|---------------------------------------|------|------|------|------|
| | | 3m | 6m | 1y | 2y | 3y |
| Natural Gas | 11.7 | 5.63 | 3.40 | 2.61 | 0.00 | 0.00 |
| Gold | 11.6 | 8.29 | 2.07 | 1.22 | 0.00 | 0.00 |
| WTI Crude Oil (Nymex) | 9.2 | 3.80 | 2.08 | 1.72 | 0.98 | 0.60 |
| Brent Crude Oil | 7.6 | 3.11 | 1.75 | 1.40 | 0.84 | 0.50 |
| High Grade Copper | 5.3 | 3.79 | 1.46 | 0.00 | 0.00 | 0.00 |
| Corn | 4.9 | 2.40 | 1.54 | 0.92 | 0.00 | 0.00 |
| High Grade Aluminum | 4.8 | 1.52 | 1.12 | 1.07 | 0.73 | 0.35 |
| Soybeans | 4.6 | 2.34 | 1.42 | 0.85 | 0.00 | 0.00 |
| Coffee "C" Arabica | 3.7 | 1.80 | 1.18 | 0.71 | 0.00 | 0.00 |
| Soybean Oil | 3.6 | 2.17 | 1.38 | 0.00 | 0.00 | 0.00 |
| Live Cattle | 3.5 | 2.11 | 1.37 | 0.00 | 0.00 | 0.00 |
| Silver | 3.3 | 2.42 | 0.53 | 0.33 | 0.00 | 0.00 |
| Raw Sugar (Sugar #11) | 3.1 | 1.38 | 1.01 | 0.75 | 0.00 | 0.00 |
| Gasoil | 3.0 | 1.89 | 1.12 | 0.00 | 0.00 | 0.00 |
| Zinc | 2.9 | 1.47 | 0.89 | 0.52 | 0.00 | 0.00 |
| SRW Wheat | 2.7 | 1.47 | 0.82 | 0.44 | 0.00 | 0.00 |
| RBOB Gasoline | 2.5 | 1.73 | 0.81 | 0.00 | 0.00 | 0.00 |
| Nickel | 2.5 | 1.17 | 0.72 | 0.57 | 0.00 | 0.00 |
| Heating oil | 2.4 | 1.32 | 0.66 | 0.43 | 0.00 | 0.00 |
| Soybean Meal | 2.4 | 1.48 | 0.89 | 0.00 | 0.00 | 0.00 |
| Lean Hogs | 1.9 | 1.13 | 0.72 | 0.00 | 0.00 | 0.00 |
| Hard Wheat | 1.6 | 1.02 | 0.56 | 0.00 | 0.00 | 0.00 |
| Cotton | 1.5 | 0.93 | 0.57 | 0.00 | 0.00 | 0.00 |

¹ Target weights valid until rebalancing on 1st business day in August. Source: UBS Investment Bank, CMCI Advisory Committee

Sector exposure (%)

| | Index |
|-------------------|-------|
| Energy | 36.4 |
| Agriculture | 28.0 |
| Industrial metals | 15.4 |
| Precious metals | 14.9 |
| Livestocks | 5.3 |

Benefits

Clients benefit from the flexibility of an exchange-traded investment.
 Provides access to this segment of the market with a single transaction.
 Optimised risk/return profile thanks to a broad diversification across a range of commodity sectors.
 The fund offers a high degree of transparency and cost efficiency.
 UCITS compliant fund.

Risks

The fund delivers the return of a broadly diversified commodity index and may therefore be subject to high fluctuations in value. For this reason, an investment horizon of at least five years and corresponding risk tolerance and capacity are required. The returns payable on the fund are dependant on payments received by the fund from the swap counterparty under the terms of the relevant swap and therefore are subject to the credit risk of the swap counterparty. In the event that the swap counterparty defaults under the terms of the relevant swap, the fund may suffer a loss. Every fund has specific risks, which can significantly increase under unusual market conditions. Sustainability risks are not considered as part of the Index selection process. Therefore, sustainability risks are not systematically integrated. The fund's assets are passively managed. As a result, the net asset value of the fund's assets is materially dependent on the performance of the underlying investments. Losses that could be avoided via active management will not be offset.

Listing and trading information

| Exchange | Trading currency | Trading hours (local time) | Bloomberg Ticker | Reuters RIC | iNAV Bloomberg |
|------------------------|------------------|----------------------------|------------------|-------------|----------------|
| Deutsche Börse (XETRA) | EUR | 09:00am - 05:30pm CET | BCFE GY | BCFE.DE | UETFBCFE |
| SIX Swiss Exchange | EUR | 09:00am - 05:30pm CET | BCCME SW | BCCME.S | IBCCME |

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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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