

UBS ETF (LU) MSCI USA Socially Responsible UCITS ETF (USD) A-dis

Fund Fact Sheet

UBS Exchange Traded Funds > UBS ETF SICAV

Fund description

- The fund generally invests in stocks contained in the MSCI USA SRI Low Carbon Select 5% Issuer Capped Total Return Net Index. The relative weightings of the companies correspond to their weightings in the index.
- The investment objective is to replicate the price and return performance of the MSCI USA SRI Low Carbon Select 5% Issuer Capped Total Return Net Index net of fees. The stock exchange price may differ from the net asset value.
- The fund is passively managed.
- The product described herein aligns to Article 8 of Regulation (EU) 2019/2088.

Name of fund	UBS (Lux) Fund Solutions – MSCI USA Socially Responsible UCITS ETF
Share class	UBS (Lux) Fund Solutions – MSCI USA Socially Responsible UCITS ETF (USD) A-dis
ISIN	LU0629460089
Securities no.	13 042 337
UCITS V	yes
Launch date	18.08.2011
Currency of fund / share class	USD/USD
Management fee p.a.	0.22%
Total expense ratio (TER) p.a. ¹	0.22%
Name of the Management Company	UBS Fund Management (Luxembourg) S.A., Luxembourg
Accounting year end	31 December
Distribution	February, August
Replication methodology	Physical (Full replicated)
Portfolio management representatives	UBS Asset Management (UK) Ltd., London
Fund domicile	Luxembourg
SFDR Classification	Article8

¹ as at 31.12.2022

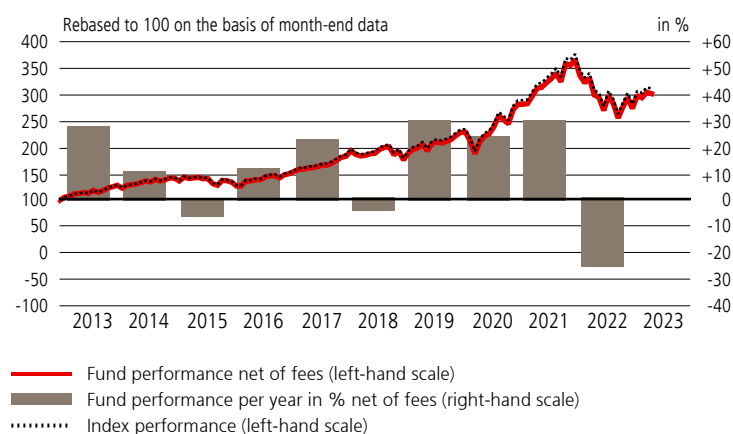
Fund statistics

Net asset value (USD, 28.04.2023)	167.84
Last 12 months (USD) – high	174.83
– low	140.58
Total fund assets (USD m)	1 696.08
Share class assets (USD m)	1 498.13

	2 years	3 years	5 years
Volatility ¹			
– Fund	21.72%	20.20%	19.61%
– Index	21.73%	20.21%	19.61%
Tracking error (ex post)	0.03%	0.02%	0.03%

¹ Annualised standard deviation

Performance (basis USD, net of fees)¹



Past performance is not a reliable indicator of future results.

in %	2019	2020	2021	2022	2023 YTD ²	Apr. 2023	5 years	Ø p.a. 5 years
Fund (USD)	29.65	23.23	30.00	-25.29	10.28	-0.78	63.24	10.30
Index ³	30.07	23.58	30.26	-25.16	10.36	-0.77	65.35	10.58

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 Reference Index in currency of share class (without costs)

Index description

The MSCI USA SRI Low Carbon Select 5% Issuer Capped Total Return Net Index is a free float-adjusted market capitalization weighted index that is designed to measure the equity market performance of North America considering only companies with high Environmental, Social and Governance (ESG) ratings relative to their sector peers, to ensure the inclusion of the best-of-class companies from an ESG perspective.

Index name ¹	MSCI USA SRI Low Carbon Select 5% Issuer Capped Total Return Net
Index type	Total Return Net
Number of index constituents	169
Bloomberg	M1CXUBP
Reuters	.dMIUS000mTNUS
Index online information	www.msci.com
Dividend yield	1.43%
PE ratio	31.87
Market Capitalization (in USD bn)	10 169.96

¹ Change in the benchmark MSCI North America Socially Responsible Total Return Net Index as of 23/11/2015.

For more information

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Registrations for public distribution

AT, BE, CH, DE, DK, ES, FI, FR, GB, IT, LI, LU, NL, NO, PT, SE

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Index Market exposure (%)

	Index
United States	100.0

Index Sector exposure (%)

	Index
Information Technology	31.6
Health Care	16.4
Consumer Discretionary	11.9
Financial Services	10.7
Consumer Staples	9.1
Industrials	8.6
Communication Services	3.2
Materials	2.8
Real estate	2.7
Energy	1.6
Utilities	1.5

Index 10 largest equity positions (%)

	Index
NVIDIA	6.32
MICROSOFT CORP	5.88
TESLA	4.08
HOME DEPOT	3.60
COCA COLA (THE)	3.09

	Index
PEPSICO	3.09
SALESFORCE	2.33
CISCO SYSTEMS	2.28
DISNEY (WALT)	2.19
ADOBE	2.06

Benefits

Clients benefit from the flexibility of an exchange-traded investment.
Provides access to the performance of the index with a single transaction.
Optimised risk/return profile thanks to a broad diversification across a range of sectors.
UCITS compliant fund.

Risks

This UBS Exchange Traded Fund invests in equities 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. All investments are subject to market fluctuations. Sustainability characteristics and risks are considered as part of the Index selection process. Every fund has specific risks, which can significantly increase under unusual market conditions. As a result, the net asset value of the funds assets is directly dependent on the performance of the underlying index. 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
Borsa Italiana	EUR	09:00am - 05:30pm CET	ASREUA IM	ASREUA.MI	UETFUIMP
Deutsche Börse (XETRA)	EUR	09:00am - 05:30pm CET	UIMP GY	ASREUA.DE	UETFUIMP
Euronext Amsterdam	EUR	09:00am - 05:30pm CET	UIMP NA	UIMP.AS	UETFUIMP
London Stock Exchange	GBX	09:00am - 05:30pm CET	UC46 LN	UC46.L	UETFUC46
SIX Swiss Exchange	USD	09:00am - 05:30pm CET	ASRUSA SW	ASRUSA.S	IASRUSAS

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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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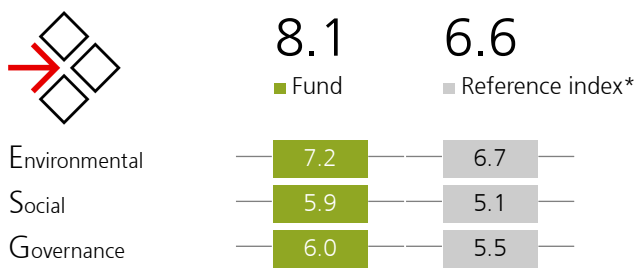
This page provides transparency on key sustainability metrics that may be of interest to investors, but may not be part of the fund's investment process. This information is provided to enable comparison with other financial products and to help investors assess their exposure to ESG topics.



As of 31.03.2023

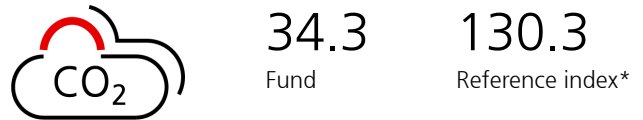
MSCI ESG Scores

Holding-weighted average (0-10)



Weighted average carbon intensity

(tCO₂ equivalents per USD million in sales)



UBS AM sustainability approaches applied

- | | | |
|---|---|--|
| <input checked="" type="checkbox"/> Exclusion | <input checked="" type="checkbox"/> ESG Integration | <input checked="" type="checkbox"/> SI Focus |
| <input type="checkbox"/> Impact | <input checked="" type="checkbox"/> Voting | <input type="checkbox"/> Engagement |

Glossary

ESG is an abbreviation for Environmental, Social and Governance (factors). These factors are used to evaluate companies and countries on how advanced they are with respect to sustainability. Once sufficient data on these factors are available, they can be used to assess and compare assets and also to inform the investment process when deciding what assets to buy, hold or sell.

Controversy check: Controversial Business Involvement exposure is the exposure to companies with a revenue share exceeding a certain threshold of the respective field (production). Link to our exclusion policy for more details: -> www.ubs.com/si-exclusion-policy

UBS AM sustainability approaches applied

Exclusion: Strategies that exclude securities from portfolios where they are not aligned to an investor's values. Includes customized screening criteria.

ESG Integration: Strategies that integrate environmental, social and governance (ESG) factors into fundamental financial analysis to improve risk/return profile.

SI Focus: Strategies where sustainability is an explicit part of the investment guidelines, universe, selection and/or investment process

Impact: Strategies where the intention is to generate measurable environmental and/or social benefits ("impact") alongside the financial return.

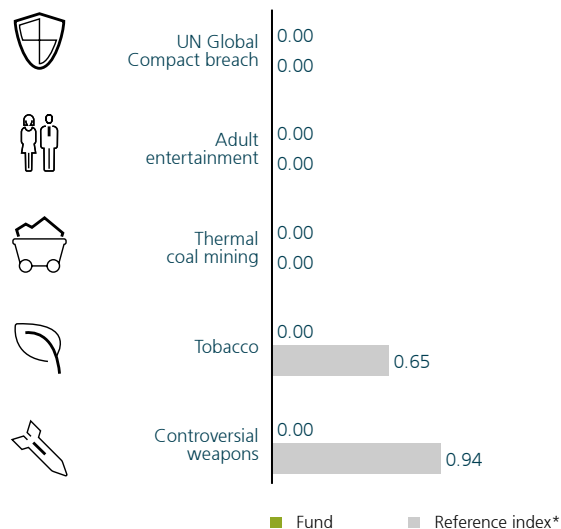
Voting: Exercising shareholder rights by proxy voting on resolutions.

Engagement: (Pro-) actively entering in a dialogue with companies to influence material ESG topics.

Weighted Average Carbon Intensity (tons CO₂e /USDm sales)

The Weighted Average Carbon Intensity (WACI) measures a portfolio's exposure to carbon-intensive companies. The WACI metric provides insight into potential risks related to the transition to a lower-carbon economy because companies with higher carbon intensity are likely to face more exposure to carbon related market and regulatory

Controversy check(in % of portfolio AuM)¹



1 Assets under Management

risks. This metrics is applicable across asset classes, including fixed income, as it's not based on equity ownership basis. It's the sum product of the portfolio weights and individual carbon intensities (carbon emissions scope 1+2 / USDm sales). Data provider: MSCI ESG Research

MSCI ESG scores are provided by MSCI ESG Research and are measured on a scale from 0 (lowest/worst score) to 10 (highest/best score). The score is based on the underlying company's exposure to industry-specific ESG risks and their ability to mitigate those risks relative to their peers. ESG scores are also shown a breakdown of the E, S and G scores, in reference to the different components that are considered for the Environmental, Social and Governance pillars. The components are also rated on a scale of 0-10. Based on the individual E, S and G values, a weighted average can be calculated. This is dynamic and takes into account the direct changes of all underlying results, which affect the individual E, S and G values. The ESG Score measures the most financially significant environmental, social and governance risks and opportunities of companies. In addition, sectoral

Sources: Fund holding data: UBS Asset Management; MSCI ESG Research

*MSCI USA (net div. reinv.). The reference index used on this page is the parent index which does not seek to include certain environmental or social characteristics promoted by the financial product in its construction and is different from the Designated Reference Benchmark.

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differences are taken into account through key industry specific ESG issues. This makes the ESG score a rather static measure, as the relative valuation of a sector remains constant over a longer period of time.

MSCI ESG Fund Ratings** are designed to measure the Environmental, Social and Governance (ESG) characteristics of a fund's underlying holdings, making it possible to rank or screen mutual funds and ETFs on a AAA to CCC ratings scale. MSCI leverage MSCI ESG Ratings for over 10,500 companies (19,500 total issuers including subsidiaries) and more than 760,000 equity and fixed-income securities globally to create ESG scores and metrics for approximately 56,000 multi-asset

class Mutual funds and ETFs globally (as of January 17, 2022).

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Sources: Fund holding data: UBS Asset Management; MSCI ESG Research

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