

UBS ETF (IE) Bloomberg Commodity CMCI SF UCITS ETF (hedged to GBP) 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 GBP (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%.

Name of fund	UBS ETFs plc – Bloomberg Commodity CMCI SF UCITS ETF
Share class	UBS ETFs plc – Bloomberg Commodity CMCI SF UCITS ETF (hedged to GBP) A-acc
ISIN	IE00BF0V4615
UCITS V	yes
Launch date	01.03.2018
Currency of fund / share class	USD/GBP
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)
Fund domicile	Ireland

¹ as at 30.06.2019

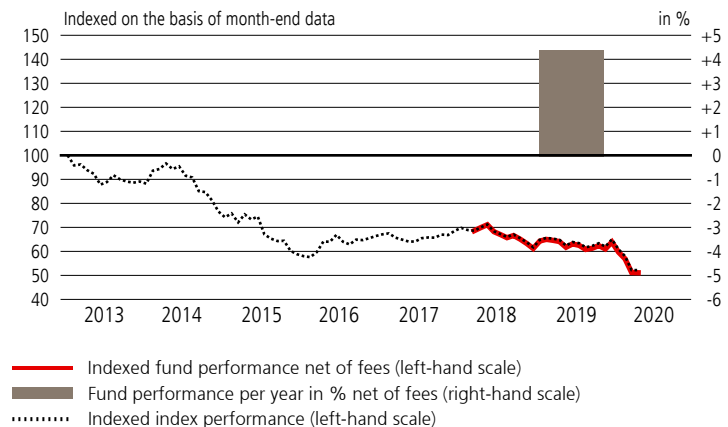
Fund statistics

Net asset value (GBP, 30.04.2020)	7.42
Last 12 months (GBP) – high	9.34
– low	6.97
Total fund assets (GBP m)	152.15
Share class assets (GBP m)	1.67

	2 years	3 years	5 years
Volatility ¹			
– Fund	12.01%	n.a.	n.a.
– Benchmark	12.00%	10.57%	11.30%
Tracking error (ex post)	0.02%	n.a.	n.a.

¹ Annualised standard deviation

Performance (basis GBP, net of fees)¹



Past performance is not a reliable indicator of future results.

Percentage growth (%)	1 year	2 years	3 years	Ø p.a. 2 years	Ø p.a. 3 years
Fund (GBP)	-20.16	-26.88	n.a.	-14.49	n.a.
Index ²	-19.37	-25.38	-19.56	-13.62	-7.00

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

Percentage growth (%)	Q1 2019 to Q1 2020	Q1 2018 to Q1 2019	Q1 2017 to Q1 2018	Q1 2016 to Q1 2017	Q1 2015 to Q1 2016
Fund (GBP)	-20.78	-5.75	n.a.	n.a.	n.a.
Index ²	-19.99	-4.76	4.33	10.11	-17.24

¹ These figures refer to the past. Source for all data and charts (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 GBP 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 GBP 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 GBP
Index type	Total Return
Bloomberg	CMDJGMT
Reuters	.CMDJGMT

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Registrations for public distribution

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Index Tenor weights by commodities (%)¹

	Composite target weight	Availability and weight of maturities				
		3m	6m	1y	2y	3y
WTI Crude Oil (Nymex)	10.1	4.26	2.26	1.89	1.06	0.63
Brent Crude Oil	9.9	4.13	2.28	1.76	1.09	0.64
Copper (LME)	8.2	4.10	1.78	1.24	0.65	0.44
High Grade Aluminum	6.8	3.07	1.61	1.07	0.65	0.40
Soybeans	5.2	2.85	1.56	0.79	0.00	0.00
Corn	4.9	2.49	1.53	0.88	0.00	0.00
Gold	4.8	3.40	0.86	0.53	0.00	0.00
High Grade Copper	4.2	2.98	1.22	0.00	0.00	0.00
RBOB Gasoline	4.2	2.89	1.31	0.00	0.00	0.00
Raw Sugar (Sugar #11)	4.1	1.94	1.34	0.83	0.00	0.00
Gasoil	4.1	2.67	1.43	0.00	0.00	0.00
Natural Gas	3.6	1.74	1.09	0.77	0.00	0.00
Zinc	3.5	1.96	0.99	0.55	0.00	0.00
Heating oil	3.5	2.03	0.94	0.52	0.00	0.00
Nickel	2.7	1.49	0.77	0.44	0.00	0.00
Live Cattle	2.5	1.54	0.96	0.00	0.00	0.00
White Sugar (Sugar #5)	2.3	1.49	0.81	0.00	0.00	0.00
Soybean Meal	2.3	1.44	0.86	0.00	0.00	0.00
SRW Wheat	1.9	1.03	0.56	0.30	0.00	0.00
Lean Hogs	1.5	0.92	0.58	0.00	0.00	0.00
Cotton	1.4	0.83	0.57	0.00	0.00	0.00
Lead	1.4	0.86	0.34	0.19	0.00	0.00
Soybean Oil	1.3	0.82	0.48	0.00	0.00	0.00
Coffee "C" Arabica	1.3	0.71	0.38	0.22	0.00	0.00
Hard Wheat	1.2	0.77	0.43	0.00	0.00	0.00
Silver	1.0	0.73	0.17	0.10	0.00	0.00
Milling Wheat	0.8	0.44	0.36	0.00	0.00	0.00
Cocoa	0.7	0.44	0.26	0.00	0.00	0.00
London Cocoa	0.6	0.32	0.28	0.00	0.00	0.00

¹ Target weights by August 2019 Source: UBS Investment Bank, CMCI Advisory Committee

Sector exposure (%)

	Index
Energy	35.4
Agriculture	28.0
Industrial metals	26.8
Precious metals	5.8
Livestocks	4.0

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. 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.

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Listing and trading information

Exchange	Trading currency	Trading hours (local time)	Bloomberg Ticker	Reuters RIC	iNAV Bloomberg
London Stock Exchange	GBX	09:00am - 05:30pm CET	UD06 LN	UD06.L	IUSVUSYS

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. For a definition of financial terms refer to the glossary available at www.ubs.com/glossary.

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