

# UBAM - SMART DATA US EQUITY

Monthly Institutional Factsheet | 30.09.2020

For Professional Investors in Switzerland or Professional Investors as defined by the relevant laws.

## PERFORMANCE & KEY METRICS

ISIN: LU2001978522 (IC - Share USD)

NAV: 103.07 USD

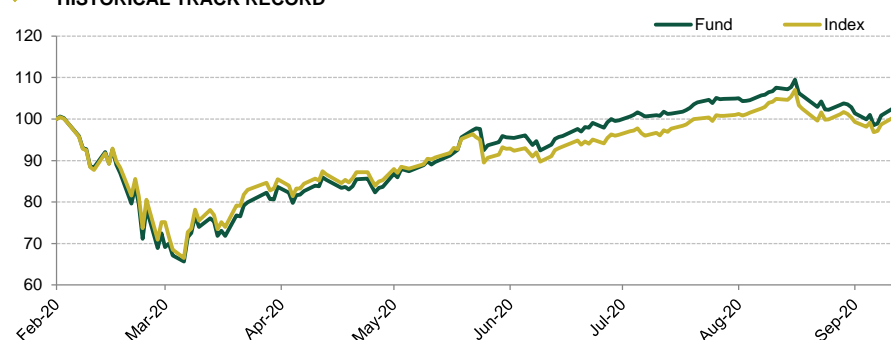
### PERFORMANCE

	Fund <sup>1</sup>	Index <sup>2</sup>
September 2020	-3.83%	-3.84%
YTD	-	-
1Y	-	-
3Y	-	-
5Y	-	-
Since inception*	3.07%	0.61%
2019	-	-
2018	-	-
2017	-	-

\*Inception date : 18.02.2020

Past performance is not a guide to current or future results. See the disclaimer at the end of this document.

### HISTORICAL TRACK RECORD \*



\* rebased at 100

### KEY METRICS\*\*

	Fund <sup>1</sup>	Index <sup>2</sup>
Annualised Volatility %	37.63	37.67
Annualised Tracking Error %	7.28	-
Beta	0.98	-
Max Drawdown %	-32.85	-31.51
Drawdown begins at	21.02.2020	21.02.2020
Period to recover (number of weeks)	18	20

	Fund <sup>1</sup>	Index <sup>2</sup>
Sharpe Ratio	0.02	-0.08
Information Ratio	0.48	-
Jensen's Alpha %	3.44	-
Active Share	72.32	-
Dividend Yield %	2.04	-
AUM (USD Mn)	19.76	-

\*\*Statistics computed since inception except Active share, Dividend Yield and AUM which are based on the current portfolio holdings

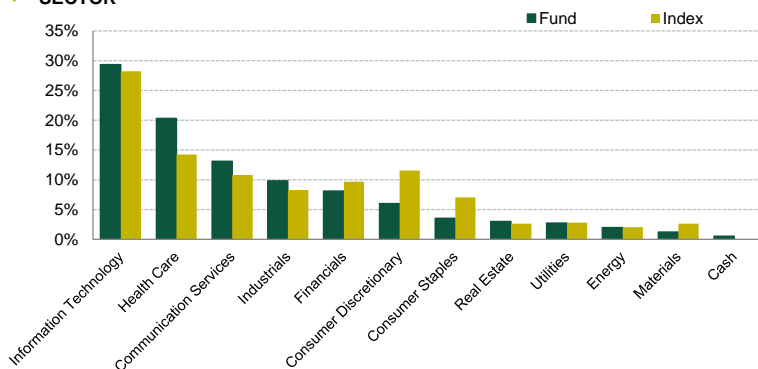
Source: UBP; data as at 30.09.2020

<sup>1</sup> Based on UBAM - Smart Data US Equity IC-Share net of fees, USD, ISIN: LU2001978522

<sup>2</sup> The index is the S&P 500, provided for information purposes only. The investment objective does not aim to replicate the index.

## PORTFOLIO BREAKDOWNS

### SECTOR



Source: UBP; data as at 30.09.2020

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## TOP 10 HOLDINGS

Name	Portfolio Weight (end)	Index Weight (end)	Country	Sector
UNITEDHEALTH GROUP	6.70%	1.06%	USA	Health Care
CVS HEALTH	6.67%	0.27%	USA	Health Care
APPLE INC	6.66%	6.69%	USA	Information Technology
INTEL CORP.	4.76%	0.79%	USA	Information Technology
ADVANCED MICRO DEVIC	4.64%	0.35%	USA	Information Technology
J.P. MORGAN CHASE	4.34%	1.05%	USA	Financials
NVIDIA CORP	4.07%	1.20%	USA	Information Technology
WAL-MART STORES INC	3.57%	0.70%	USA	Consumer Staples
PFIZER INC	3.54%	0.73%	USA	Health Care
WALT DISNEY-DISNEY	3.44%	0.81%	USA	Communication Services
<b>Total</b>	<b>48.4%</b>	<b>13.7%</b>		

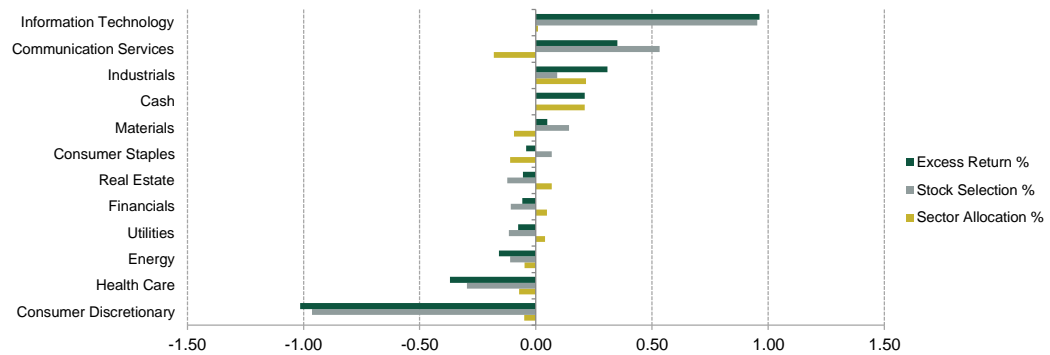
Source: UBP; data as at 30.09.2020

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## PERFORMANCE ATTRIBUTION

### SECTOR PERFORMANCE ATTRIBUTION

Period	31/08/2020 - 30/09/2020
Net Return %	-3.83
Index Return %	-3.84
Excess Return %	0.00
Allocation %	0.03
Selection %	0.07
Currency %	0.00
Residual %	0.01
Others %	-0.11



Source: UBP; data as at 30.09.2020

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## TOP CONTRIBUTORS / DETRACTORS

### MAIN RELATIVE CONTRIBUTORS

Name	Portfolio Weight (avg)	Index Weight (avg)	Portfolio Return	Portfolio Contribution	Excess Return Contribution	Country	Sector
INTEL CORP.	6.29%	0.76%	3.20%	0.26%	0.43%	USA	Information Technology
APPLE INC	5.68%	6.70%	-8.82%	-0.35%	0.33%	USA	Information Technology
NVIDIA CORP	2.80%	1.12%	1.34%	0.35%	0.31%	USA	Information Technology
TWITTER	1.88%	0.12%	9.51%	0.21%	0.29%	USA	Communication Services
ADVANCED MICRO DEVIC	2.92%	0.33%	-7.15%	0.25%	0.26%	USA	Information Technology

### MAIN RELATIVE DETRACTORS

Name	Portfolio Weight (avg)	Index Weight (avg)	Portfolio Return	Portfolio Contribution	Excess Return Contribution	Country	Sector
BORGWARNER	1.90%	0.03%	-11.61%	-0.56%	-0.51%	USA	Consumer Discretionary
OCCIDENTAL PETROLEUM	0.08%	0.04%	-8.03%	-0.19%	-0.18%	USA	Energy
CISCO SYSTEMS INC	1.14%	0.61%	-7.90%	-0.39%	-0.15%	USA	Information Technology
PAYPAL HOLDINGS-WI	0.33%	0.79%	-11.87%	-0.21%	-0.12%	USA	Information Technology
CVS HEALTH	1.33%	0.28%	1.75%	0.12%	-0.11%	USA	Health Care

Source: UBP; data as at 30.09.2020

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## HISTORICAL ANALYSIS

### PORTFOLIO DATA

	Sep-20	Aug-20	Jul-20	Jun-20	May-20	Apr-20	Mar-20
Top 10 holdings weight	48.4%	49.5%	41.0%	43.5%	54.6%	47.7%	43.7%
Number of holdings	41	37	43	41	42	43	40
Large Caps (> USD 5 billion)	100.0%	100.0%	100.0%	100.0%	99.2%	100.0%	100.0%
Mid Caps (USD 1.5-5 billion)	0.0%	0.0%	0.0%	0.0%	0.8%	0.0%	0.0%
Small Caps (< USD 1.5 billion)	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%

Source: UBP; data as at 30.09.2020

## GENERAL INFORMATION

<b>Name</b>	UBAM - Smart Data US Equity	<b>Applicable Management fee</b> <sup>1</sup>	AC USD: 1.50% IC USD: 0.75% UC USD: 1.00%
<b>Legal form</b>	Sub-fund of UBAM, Luxembourg Domiciled SICAV, UCITS		
<b>Base Currency</b>	USD	<b>Registered Countries</b> <sup>2</sup>	AT, CH, DE, ES, FR, IT, LU, NL, SE, UK, SG,
<b>Currency Hedged Share Classes</b>	CHF, EUR, GBP, SEK	<b>ISIN</b>	AC USD: LU2001977557 IC USD: LU2001978522 UC USD: LU2001979686
<b>Cut-off time</b>	13:00 (LU time)	<b>Bloomberg Ticker</b>	AC USD: USDUEAU LX IC USD: UBDUEIU LX
<b>Inception date</b>	18/02/2020	<b>Investment Manager</b>	Union Bancaire Privée, UBP SA
<b>Minimum Investment</b>	None	<b>Depository Bank</b>	BNP Paribas Securities Services, Luxembourg Branch
<b>Liquidity</b>	Daily	<b>Administrator</b>	CACEIS Bank, Luxembourg Branch

<sup>1</sup> Main share classes mentioned. Other share classes are available. I: Institutional share class. U: RDR compliant share class. C: Capitalisation share class.

<sup>2</sup> We remind you that depending on the country, certain share classes may or may not be registered. Please inform yourself about them before any subscription.

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