

# UBAM (CH) - SWISS EQUITY

Monthly Institutional Factsheet | 29.02.2024

Marketing Communication for Professional Investors in Switzerland or Professional Investors as defined by the relevant laws.

## PERFORMANCE & KEY METRICS

ISIN: CH0506063244 (ID - Share CHF)

NAV: 103.76 CHF

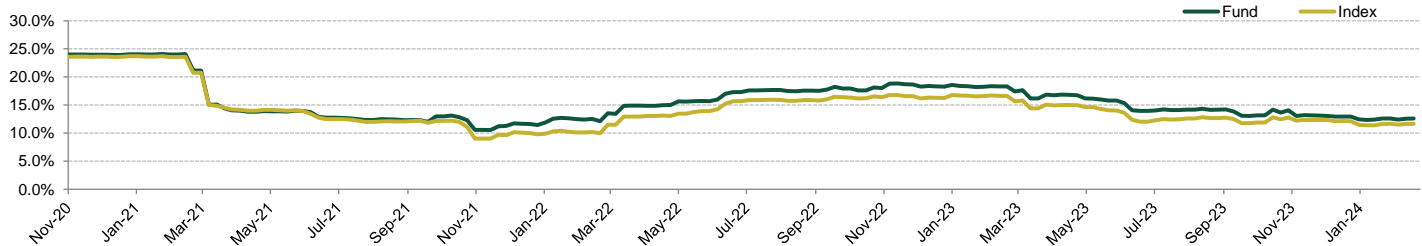
### PERFORMANCE

	Fund <sup>1</sup>	Index <sup>2</sup>
February 2024	1.79%	0.56%
YTD	2.57%	1.97%
1Y	3.65%	3.87%
3Y	2.51%	13.12%
5Y	-	-
10Y	-	-
Since inception*	9.93%	19.37%
2023	5.51%	6.09%
2022	-25.85%	-16.48%
2021	25.84%	23.38%

\*Inception date : 13.11.2019

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

### 1 YEAR-ROLLING VOLATILITY



### KEY METRICS\*\*

	Fund <sup>1</sup>	Index <sup>2</sup>		Fund <sup>1</sup>	Index <sup>2</sup>
Annualised Volatility %	16.99	15.89	Sharpe Ratio	0.15	0.29
Annualised Tracking Error %	3.53	-	Information Ratio	-0.57	-
Beta	1.05	-	Jensen's Alpha %	-2.24	-
Max Drawdown %	-29.79	-23.79	Active Share	29.76	-
Drawdown begins at	31.12.2021	14.02.2020	Dividend Yield %	2.21	-
Period to recover (number of weeks)	≥ 74	43	AUM (CHF Mn)	10.85	-

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

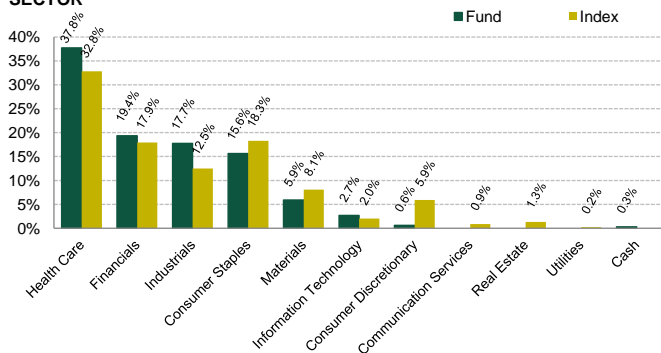
Source: UBP; data as at 29.02.2024

<sup>1</sup> Based on UBAM (CH) - Swiss Equity ID-Share net of fees, CHF, ISIN: CH0506063244

<sup>2</sup> The index is the Swiss Performance Index, provided for information purposes only. The investment objective does not aim to replicate the index.

## PORTFOLIO BREAKDOWNS

### SECTOR



Source: UBP; data as at 29.02.2024

The index is the Swiss Performance Index, provided for information purposes only. The investment objective does not aim to replicate the index.

TOP 10 HOLDINGS

Name	Portfolio Weight (end)	Country	Sector
NESTLE N	13.01%	Switzerland	Consumer Staples
ROCHE HLDG AG	10.49%	Switzerland	Health Care
NOVARTIS NOM	9.15%	Switzerland	Health Care
ABB LTD -NOM.-	6.70%	Switzerland	Industrials
UBS GROUP N	5.45%	Switzerland	Financials
ALCON N	4.08%	Switzerland	Health Care
ZURICH INSUR GRP N	3.59%	Switzerland	Financials
SIKA RG	3.38%	Switzerland	Materials
PARTNERS GRP HLDG N	3.15%	Switzerland	Financials
LONZA GROUP AG	2.97%	Switzerland	Health Care
Total	62.0%		

Source: UBP; data as at 29.02.2024  
The index is the Swiss Performance Index, provided for information purposes only. The investment objective does not aim to replicate the index.

TOP CONTRIBUTORS / DETRACTORS

MAIN RELATIVE CONTRIBUTORS							
Name	Portfolio Weight (avg)	Index Weight (avg)	Portfolio Return	Portfolio Contribution	Excess Return Contribution	Country	Sector
NESTLE N	13.88%	17.19%	-6.90%	-0.97%	0.25%	Switzerland	Consumer Staples
ABB LTD -NOM.-	6.51%	4.18%	10.98%	0.68%	0.23%	Switzerland	Industrials
ALCON N	3.75%	2.26%	14.88%	0.54%	0.20%	Switzerland	Health Care
BACHEM HLDG RG	0.83%	0.13%	20.27%	0.16%	0.13%	Switzerland	Health Care
YPSOMED HLDG N	0.81%	0.11%	19.31%	0.14%	0.12%	Switzerland	Health Care

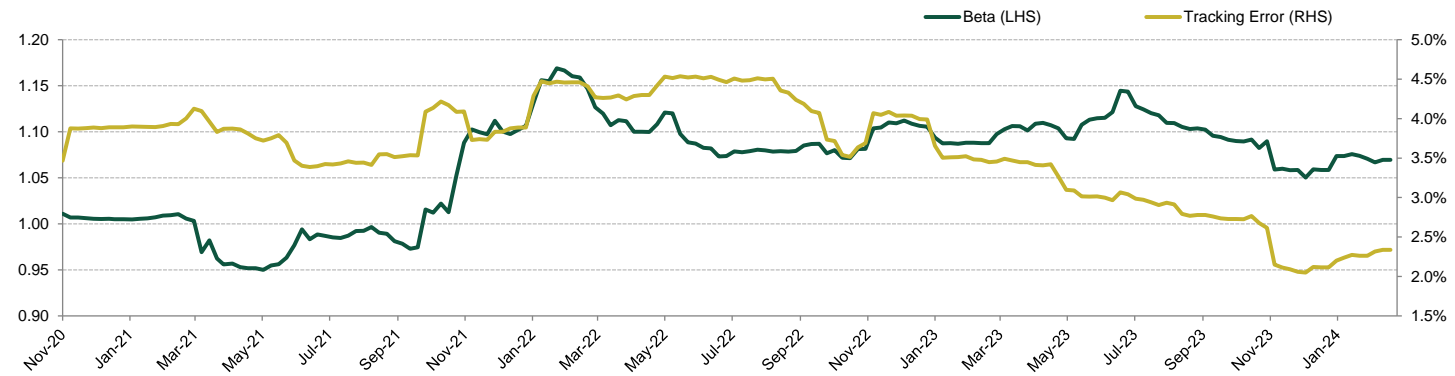
MAIN RELATIVE DETRACTORS							
Name	Portfolio Weight (avg)	Index Weight (avg)	Portfolio Return	Portfolio Contribution	Excess Return Contribution	Country	Sector
CIE FIN RICHEMONT N		4.78%			-0.39%	Switzerland	Consumer Discretionary
HOLCIM N		2.37%			-0.20%	Switzerland	Materials
SANDOZ GROUP RG	1.60%	0.81%	-7.85%	-0.13%	-0.07%	Switzerland	Health Care
ZURICH INSUR GRP N	3.44%	4.32%	7.04%	0.24%	-0.06%	Switzerland	Financials
LOGITECH INTL N		0.83%			-0.06%	Switzerland	Information Technology

Source: UBP; data as at 29.02.2024  
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HISTORICAL ANALYSIS

PORTFOLIO DATA							
	Feb-24	Jan-24	Dec-23	Nov-23	Oct-23	Sep-23	Aug-23
Top 10 holdings weight	62.0%	62.8%	62.7%	62.7%	63.0%	63.7%	62.9%
Number of holdings	50	51	52	52	53	52	53
Tracking Error (1 year)	2.3%	2.3%	2.1%	2.1%	2.7%	2.7%	2.8%
Beta (1 year)	1.07	1.07	1.05	1.05	1.08	1.09	1.10
Large Caps (> CHF 10 billion)	77.9%	78.6%	77.9%	77.5%	77.7%	78.0%	78.4%
Mid Caps (CHF 2-10 billion)	18.6%	17.9%	18.4%	17.7%	17.5%	18.7%	17.4%
Small Caps (< CHF 2 billion)	3.5%	3.5%	3.7%	4.7%	4.9%	3.3%	4.2%

♦ BETA AND TRACKING ERROR - TRAILING 52 WEEKS



Source: UBP; data as at 29.02.2024

GENERAL INFORMATION

Name	UBAM (CH) - Swiss Equity	Applicable Management fee <sup>1</sup>	AD CHF: 1.40% ID CHF: 0.90% UD CHF: 0.90%	APD CHF: 1.20% IPD CHF: 0.70% UPD CHF: 0.70%
Legal form	Sub-Fund of UBAM (CH) Swiss Contractual Fund	Performance fee	15% above SPI (applicable only to P-shares)	
Base Currency	CHF	Registered Countries <sup>2</sup>	CH,	
Currency Hedged Share Classes	None	ISIN	AD CHF: CH0506063228 ID CHF: CH0506063244 UD CHF: CH0506063285	APD CHF: CH0506063236 IPD CHF: CH0506063251 UPD CHF: CH0506063293
Cut-off time	12:00 (CH time)	Bloomberg Ticker	ID CHF: UBSWEQI SW	
Inception date	13/11/2019	Investment Manager	Union Bancaire Privée, UBP SA	
Minimum Investment	1 share	Depository Bank	Banque Cantonale Vaudoise	
Liquidity	Daily	Administrator	Gerifonds SA	

<sup>1</sup> Only distribution shares classes are available (D:Distribution share class. I: Institutional share class. U: RDR compliant share class. P: Performance-fee 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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