

UBAM - SMART DATA US EQUITY

Monthly Institutional Factsheet | 30.10.2020

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

PERFORMANCE & KEY METRICS

ISIN: LU2001978522 (IC - Share USD)

NAV: 100.45 USD

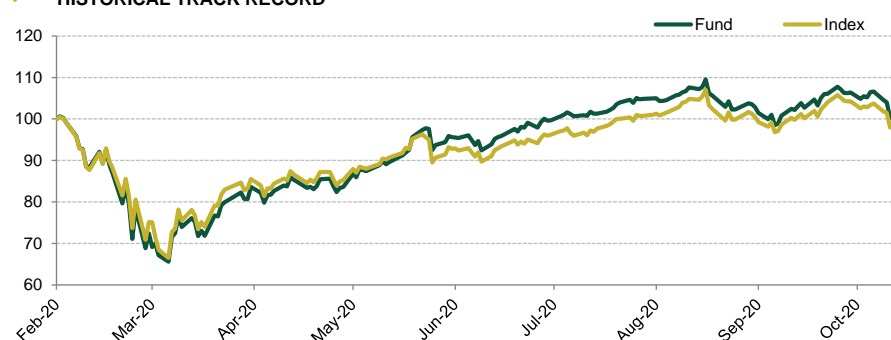
PERFORMANCE

	Fund ¹	Index ²
October 2020	-2.54%	-2.69%
YTD	-	-
1Y	-	-
3Y	-	-
5Y	-	-
Since inception*	0.45%	-2.10%
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 ¹	Index ²
Annualised Volatility %	35.90	35.96
Annualised Tracking Error %	6.86	-
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 ¹	Index ²
Sharpe Ratio	0.00	-0.10
Information Ratio	0.52	-
Jensen's Alpha %	3.50	-
Active Share	70.94	-
Dividend Yield %	2.24	-
AUM (USD Mn)	16.32	-

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

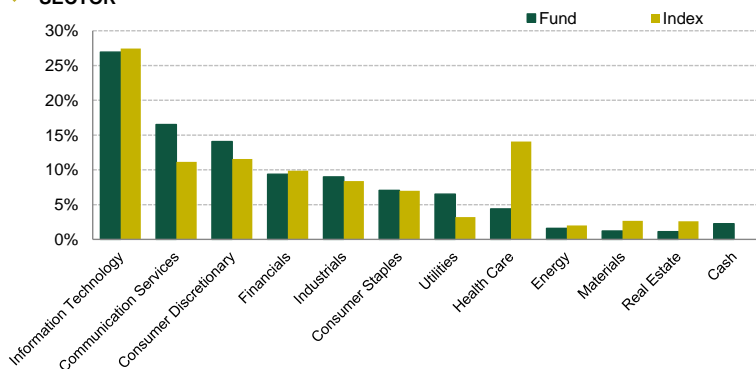
Source: UBP; data as at 30.10.2020

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

² 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 30.10.2020

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TOP 10 HOLDINGS

Name	Portfolio Weight (end)	Index Weight (end)	Country	Sector
APPLE INC	5.91%	6.45%	USA	Information Technology
AT & T INC	5.62%	0.71%	USA	Communication Services
J.P. MORGAN CHASE	5.24%	1.10%	USA	Financials
GARMIN N	5.02%	0.06%	USA	Consumer Discretionary
WAL-MART STORES INC	4.89%	0.71%	USA	Consumer Staples
EVERSOURCE ENERGY	4.24%	0.11%	USA	Utilities
ADVANCED MICRO DEVIC	4.17%	0.33%	USA	Information Technology
AKAMAI TECHNOLOGIES	3.73%	0.06%	USA	Information Technology
INTEL CORP.	3.53%	0.69%	USA	Information Technology
NETFLIX	2.69%	0.77%	USA	Communication Services
Total	45.1%	11.0%		

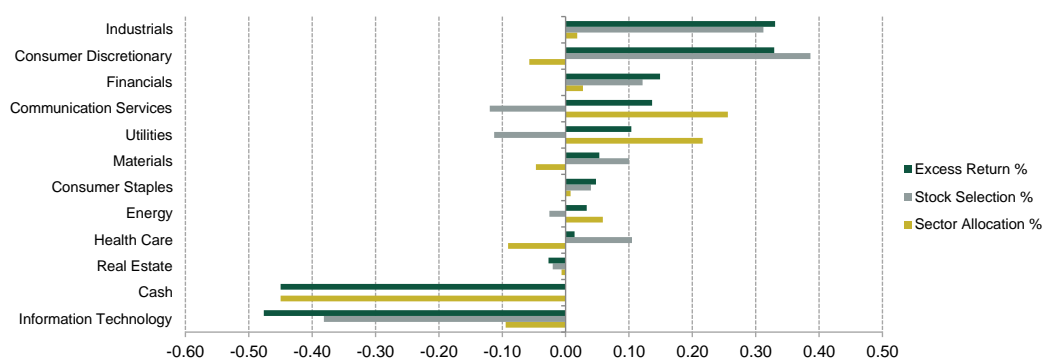
Source: UBP; data as at 30.10.2020

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PERFORMANCE ATTRIBUTION

SECTOR PERFORMANCE ATTRIBUTION

Period	30/09/2020 - 30/10/2020
Net Return %	-2.54
Index Return %	-2.69
Excess Return %	0.15
Allocation %	-0.16
Selection %	0.41
Currency %	0.00
Residual %	-0.00
Others %	-0.09



Source: UBP; data as at 30.10.2020

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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
FORD MOTOR CO (NEW)	1.82%	0.10%	16.91%	0.28%	0.34%	USA	Consumer Discretionary
AT & T INC	3.16%	0.70%	-2.62%	-0.16%	0.25%	USA	Communication Services
EVERSOURCE ENERGY	3.20%	0.11%	4.18%	0.06%	0.20%	USA	Utilities
J.P. MORGAN CHASE	4.97%	1.07%	1.31%	-0.04%	0.17%	USA	Financials
GARMIN N	0.47%	0.05%	3.05%	0.15%	0.14%	USA	Consumer Discretionary

MAIN RELATIVE DETRACTORS

Name	Portfolio Weight (avg)	Index Weight (avg)	Portfolio Return	Portfolio Contribution	Excess Return Contribution	Country	Sector
CVS HEALTH	3.46%	0.27%	1.40%	0.04%	-0.27%	USA	Health Care
DARDEN RESTAURANTS	1.58%	0.05%	-3.14%	-0.14%	-0.26%	USA	Consumer Discretionary
ALPHABET-C		1.59%			-0.20%	USA	Communication Services
AKAMAI TECHNOLOGIES	1.09%	0.06%	-11.16%	-0.37%	-0.19%	USA	Information Technology
SYSCO CORP	0.70%	0.11%	-18.53%	-0.19%	-0.15%	USA	Consumer Staples

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HISTORICAL ANALYSIS

PORTFOLIO DATA

	Oct-20	Sep-20	Aug-20	Jul-20	Jun-20	May-20	Apr-20
Top 10 holdings weight	45.1%	48.4%	49.5%	41.0%	43.5%	54.6%	47.7%
Number of holdings	50	41	37	43	41	42	43
Large Caps (> USD 5 billion)	100.0%	100.0%	100.0%	100.0%	100.0%	99.2%	100.0%
Mid Caps (USD 1.5-5 billion)	0.0%	0.0%	0.0%	0.0%	0.0%	0.8%	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 30.10.2020

GENERAL INFORMATION

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

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

² 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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