

UBAM - SWISS EQUITY

Monthly Institutional Factsheet | 30.06.2020

For Qualified Investors in Switzerland or Professional Investors or Eligible Counterparties as defined by the relevant laws

PERFORMANCE & KEY METRICS

ISIN: LU0132668087 (IC - Share CHF)

NAV: 392.79 CHF

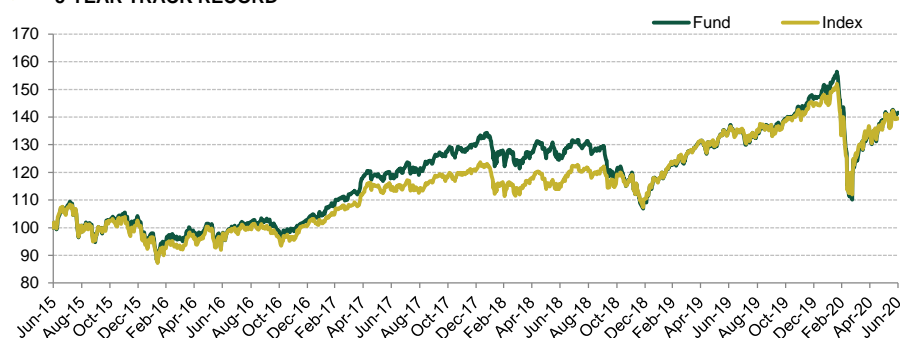
PERFORMANCE

	Fund ¹	Index ²
June 2020	2.48%	1.55%
YTD	-3.27%	-3.13%
1Y	5.29%	3.83%
3Y	20.09%	22.78%
5Y	41.67%	39.44%
Since inception*	130.89%	108.81%
2019	33.63%	30.59%
2018	-15.33%	-8.57%
2017	26.54%	19.92%

*Inception date : 30.06.2006

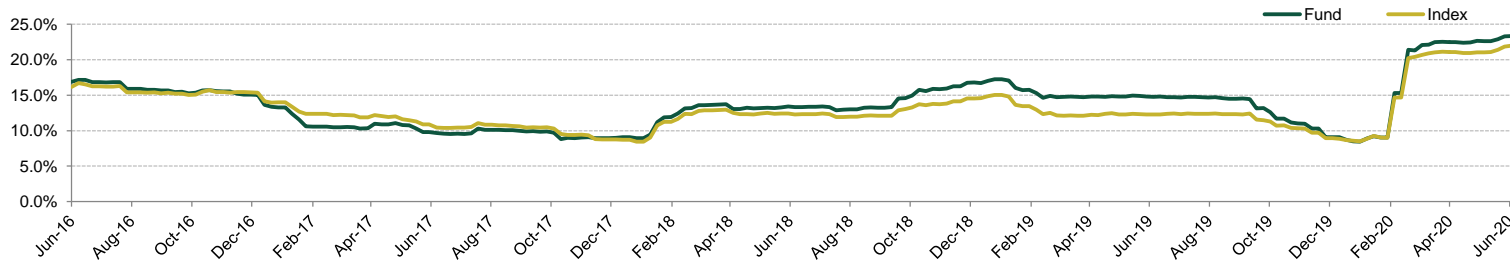
Past performance is not a guide to current or future results. See the disclaimer at the end of this document.

5-YEAR TRACK RECORD *



* rebased at 100

1 YEAR-ROLLING VOLATILITY



KEY METRICS**

	Fund ¹	Index ²	Fund ¹	Index ²
Annualised Volatility %	16.17	15.20	Sharpe Ratio	0.46
Annualised Tracking Error %	4.31	-	Information Ratio	0.06
Beta	1.03	-	Jensen's Alpha %	0.07
Max Drawdown %	-25.72	-23.79	Active Share	51.75
Drawdown begins at	21.02.2020	14.02.2020	Dividend Yield %	2.58
Period to recover (number of weeks)	≥ 14	≥ 15	AUM (CHF Mn)	1535.82

**Statistics computed over the last 5 years except Active share, Dividend Yield and AUM which are based on the current portfolio holdings

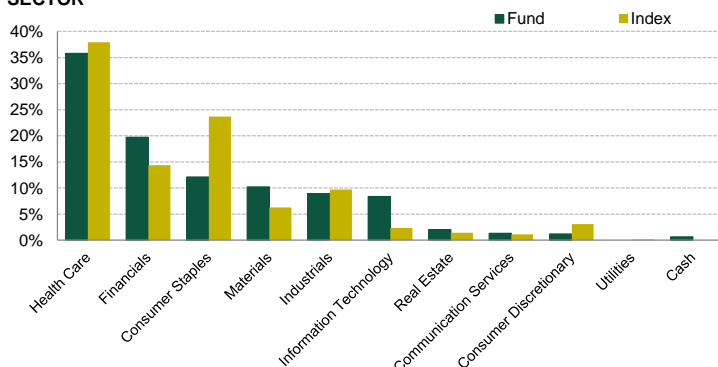
Source: UBP; data as at 30.06.2020

¹ Based on UBAM - Swiss Equity IC-Share net of fees, CHF, ISIN: LU0132668087

² 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 30.06.2020

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TOP 10 HOLDINGS

Name	Portfolio Weight (end)	Index Weight (end)	Country	Sector
ROCHE HLDG AG - BDJ	9.12%	16.07%	Switzerland	Health Care
NESTLE N	8.43%	21.72%	Switzerland	Consumer Staples
NOVARTIS NOM	7.80%	14.17%	Switzerland	Health Care
LONZA GROUP AG	7.07%	2.60%	Switzerland	Health Care
ZURICH INSUR GRP N	4.90%	3.50%	Switzerland	Financials
GIVAUDAN SA -NOMIN.-	4.48%	1.96%	Switzerland	Materials
PARTNERS GRP HLDG N	4.47%	1.36%	Switzerland	Financials
SIKA RG	3.86%	1.80%	Switzerland	Materials
GEBERIT N	3.43%	1.22%	Switzerland	Industrials
SWISS LIFE HDG-NOM.-	3.13%	0.78%	Switzerland	Financials
Total	56.7%	65.2%		

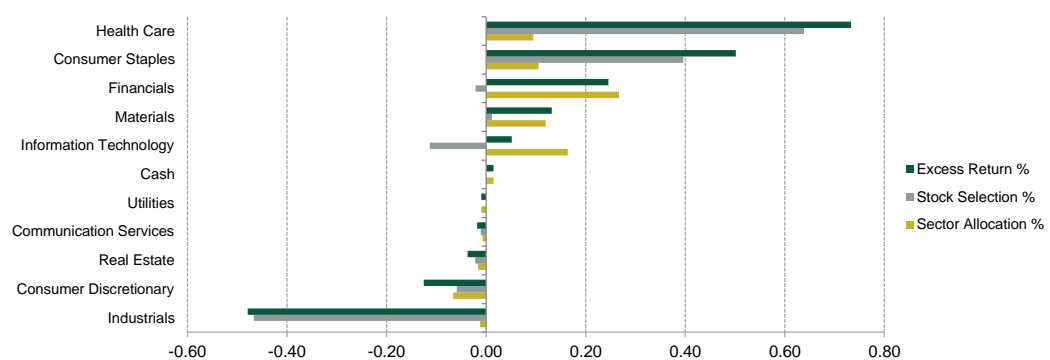
Source: UBP; data as at 30.06.2020

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PERFORMANCE ATTRIBUTION

SECTOR PERFORMANCE ATTRIBUTION

Period	29/05/2020 - 30/06/2020
Net Return %	2.48
Index Return %	1.55
Excess Return %	0.92
Allocation %	0.65
Selection %	0.35
Currency %	0.00
Residual %	0.00
Others %	-0.09



Source: UBP; data as at 30.06.2020

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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
ZUR ROSE N	1.52%	0.13%	33.94%	0.49%	0.42%	Switzerland	Consumer Staples
ALCON N		1.99%			0.29%	Switzerland	Health Care
ROCHE HLDG AG - BDJ	8.88%	16.40%	-1.39%	-0.13%	0.21%	Switzerland	Health Care
SIKA RG	3.85%	1.62%	10.83%	0.40%	0.20%	Switzerland	Materials
LONZA GROUP AG	6.94%	2.50%	6.07%	0.43%	0.20%	Switzerland	Health Care

MAIN RELATIVE DETRACTORS

Name	Portfolio Weight (avg)	Index Weight (avg)	Portfolio Return	Portfolio Contribution	Excess Return Contribution	Country	Sector
ABB LTD -NOM.-		2.58%			-0.28%	Switzerland	Industrials
MOLECULAR PARTNERS	0.53%	0.02%	-30.74%	-0.17%	-0.17%	Switzerland	Health Care
CRE SUISSE GROUP N		1.58%			-0.15%	Switzerland	Financials
CIE FIN RICHEMONT N		2.23%			-0.14%	Switzerland	Consumer Discretionary
MASTERCARD-A	2.55%		-3.07%	-0.08%	-0.12%	USA	Information Technology

Source: UBP; data as at 30.06.2020

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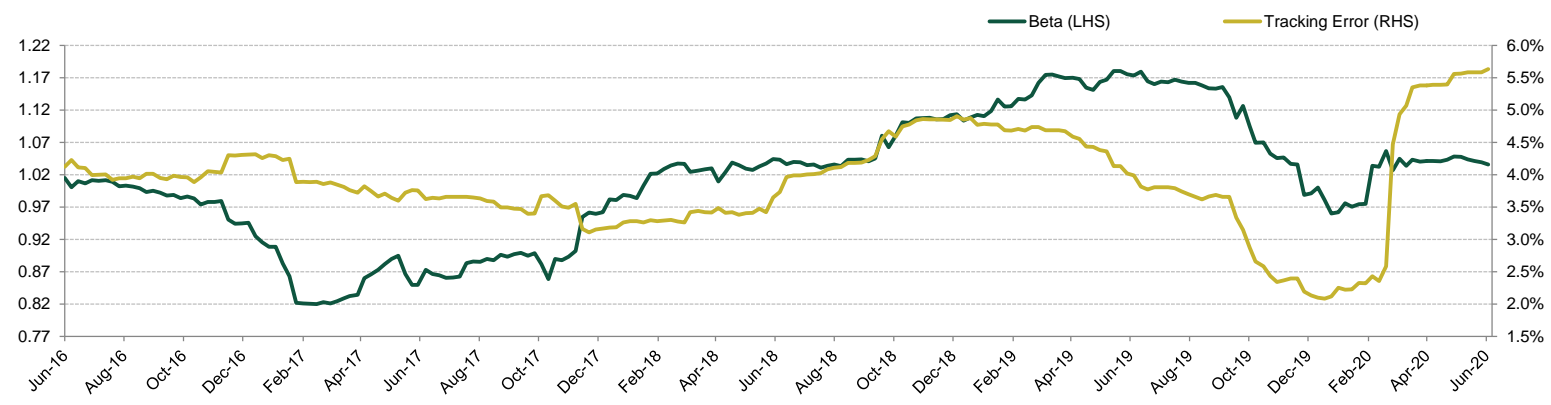
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HISTORICAL ANALYSIS

PORTFOLIO DATA

	Jun-20	May-20	Apr-20	Mar-20	Feb-20	Jan-20	Dec-19
Top 10 holdings weight	56.7%	55.9%	57.2%	58.8%	59.5%	59.6%	58.9%
Number of holdings	51	51	49	49	46	46	46
Tracking Error (1 year)	5.6%	5.6%	5.4%	4.9%	2.4%	2.2%	2.1%
Beta (1 year)	1.03	1.04	1.04	1.04	1.03	0.97	0.99
Large Caps (> CHF 5 billion)	76.4%	77.6%	77.9%	80.0%	82.0%	82.8%	81.7%
Mid Caps (CHF 1.5-5 billion)	20.1%	18.8%	17.2%	16.0%	13.9%	13.8%	14.9%
Small Caps (< CHF 1.5 billion)	3.5%	3.6%	4.9%	4.1%	4.2%	3.4%	3.3%

◆ BETA AND TRACKING ERROR - TRAILING 52 WEEKS



Source: UBP; data as at 30.06.2020

GENERAL INFORMATION

Name	UBAM - Swiss Equity	Applicable Management fee¹	AC CHF: 1.00% IC CHF: 0.65% UC CHF: 0.65%	IPC CHF: 0.45%
Legal form	Sub-fund of UBAM, Luxembourg Domiciled SICAV, UCITS	Performance fee	15% above SPI (applicable only to P-shares)	
Base Currency	CHF	Registered Countries²	AT, CH, DE, ES, FI, FR, IT, LU, NL, NO, SE, UK, CL, SG	
Currency Hedged Share Classes	CHF, EUR, USD, GBP, SEK	ISIN	AC CHF: LU0073503921 IC CHF: LU0132668087 UC CHF: LU0862308441	IPC CHF: LU1861475538
Cut-off time	13:00 (LU time)	Bloomberg Ticker	AC CHF: UBSSWEQ LX IC CHF: UBSSWIC LX	
Inception date	30/06/2006*	Investment Manager	Union Bancaire Privée, UBP SA	
Minimum Investment	None	Depositary 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. P: Performance-fee 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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* Inception date corresponds to when Martin Moller arrived in the team.

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