

UBAM - SWISS 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: LU0132668087 (IC - Share CHF)

NAV: 411.71 CHF

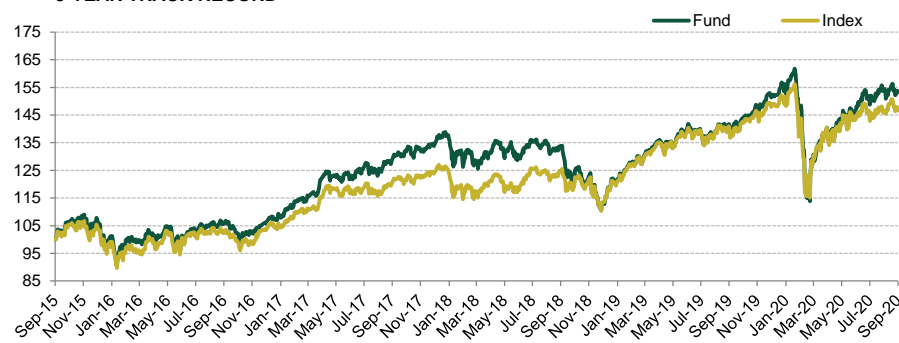
PERFORMANCE

	Fund ¹	Index ²
September 2020	-0.36%	0.52%
YTD	1.39%	-0.88%
1Y	8.26%	4.02%
3Y	19.35%	21.80%
5Y	53.51%	46.60%
Since inception*	142.01%	113.66%
2019	33.63%	30.59%
2018	-15.33%	-8.57%
2017	26.54%	19.92%

*Inception date : 30.06.2006

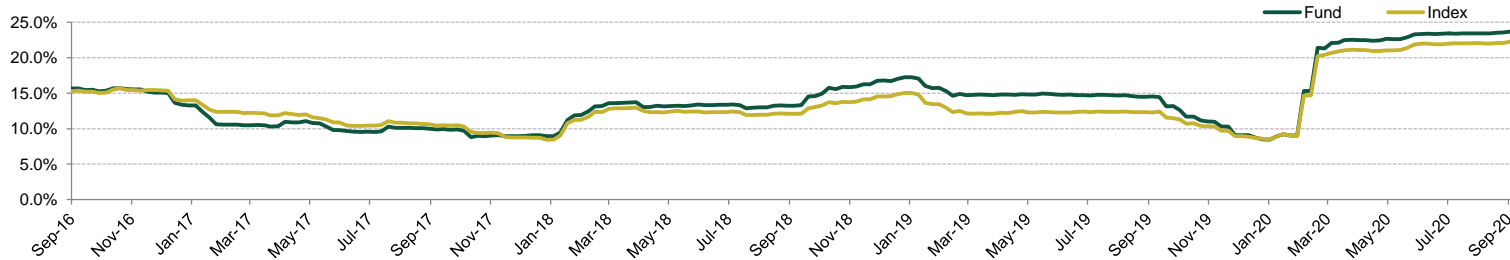
Past performance is not a guide to current or future results. See the disclaimer at the end of this document.

5-YEAR TRACK RECORD *



* rebased at 100

1 YEAR-ROLLING VOLATILITY



KEY METRICS**

	Fund ¹	Index ²	Fund ¹	Index ²
Annualised Volatility %	15.94	14.96	Sharpe Ratio	0.59
Annualised Tracking Error %	4.33	-	Information Ratio	0.14
Beta	1.03	-	Jensen's Alpha %	0.36
Max Drawdown %	-25.72	-23.79	Active Share	51.85
Drawdown begins at	21.02.2020	14.02.2020	Dividend Yield %	2.27
Period to recover (number of weeks)	≥ 27	≥ 28	AUM (CHF Mn)	1631.33

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

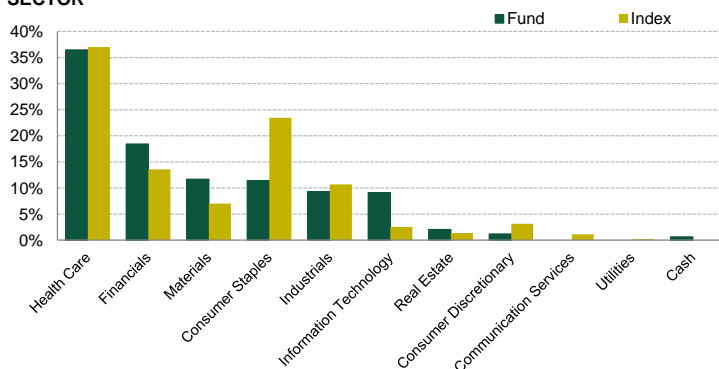
Source: UBP; data as at 30.09.2020

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 30.09.2020

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TOP 10 HOLDINGS

Name	Portfolio Weight (end)	Index Weight (end)	Country	Sector
ROCHE HLDG AG - BDJ	8.61%	15.18%	Switzerland	Health Care
NESTLE N	8.29%	21.44%	Switzerland	Consumer Staples
LONZA GROUP AG	7.56%	2.89%	Switzerland	Health Care
NOVARTIS NOM	7.12%	13.49%	Switzerland	Health Care
GIVAUDAN SA -NOMIN.-	4.75%	2.20%	Switzerland	Materials
SIKA RG	4.51%	2.20%	Switzerland	Materials
ZURICH INSUR GRP N	4.43%	3.33%	Switzerland	Financials
PARTNERS GRP HLDG N	4.15%	1.30%	Switzerland	Financials
GEBERIT N	3.72%	1.37%	Switzerland	Industrials
SWISS LIFE HDG-NOM.-	2.92%	0.77%	Switzerland	Financials
Total	56.1%	64.2%		

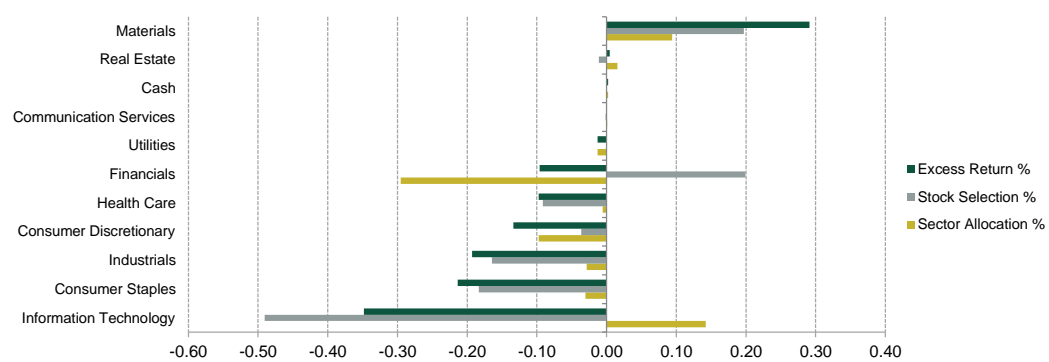
Source: UBP; data as at 30.09.2020

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PERFORMANCE ATTRIBUTION

SECTOR PERFORMANCE ATTRIBUTION

Period	31/08/2020 - 30/09/2020
Net Return %	-0.36
Index Return %	0.52
Excess Return %	-0.88
Allocation %	-0.22
Selection %	-0.58
Currency %	0.00
Residual %	0.00
Others %	-0.08



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
UBS GROUP N		2.63%			0.18%	Switzerland	Financials
CRE SUISSE GROUP N		1.55%			0.13%	Switzerland	Financials
TECAN GROUP AG -NOM-	1.45%	0.36%	12.27%	0.17%	0.12%	Switzerland	Health Care
GIVAUDAN SA -NOMIN.-	4.74%	2.12%	4.75%	0.21%	0.11%	Switzerland	Materials
THERMO FISHER SCIEN	2.33%		5.05%	0.12%	0.10%	USA	Health Care

MAIN RELATIVE DETRACTORS

Name	Portfolio Weight (avg)	Index Weight (avg)	Portfolio Return	Portfolio Contribution	Excess Return Contribution	Country	Sector
PARTNERS GRP HLDG N	4.24%	1.32%	-7.65%	-0.34%	-0.25%	Switzerland	Financials
ZUR ROSE N	1.50%	0.14%	-10.39%	-0.17%	-0.16%	Switzerland	Consumer Staples
TEMENOS AG -NOM-	1.47%	0.60%	-14.92%	-0.23%	-0.14%	Switzerland	Information Technology
NOVARTIS NOM	7.23%	13.36%	2.40%	0.17%	-0.12%	Switzerland	Health Care
SWISS LIFE HDG-NOM.-	3.06%	0.79%	-4.47%	-0.13%	-0.11%	Switzerland	Financials

Source: UBP; data as at 30.09.2020

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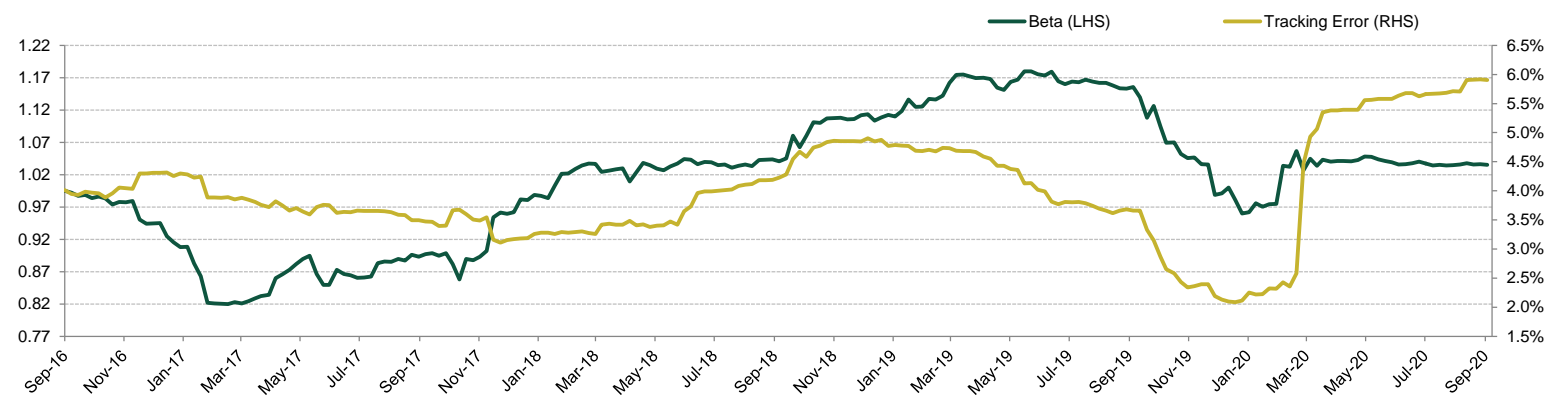
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HISTORICAL ANALYSIS

PORTFOLIO DATA

	Sep-20	Aug-20	Jul-20	Jun-20	May-20	Apr-20	Mar-20
Top 10 holdings weight	56.1%	55.9%	57.0%	56.7%	55.9%	57.2%	58.8%
Number of holdings	52	52	52	51	51	49	49
Tracking Error (1 year)	5.9%	5.7%	5.7%	5.6%	5.6%	5.4%	4.9%
Beta (1 year)	1.03	1.03	1.03	1.03	1.04	1.04	1.04
Large Caps (> CHF 5 billion)	78.2%	75.1%	75.9%	76.4%	77.6%	77.9%	80.0%
Mid Caps (CHF 1.5-5 billion)	17.5%	20.7%	19.9%	20.1%	18.8%	17.2%	16.0%
Small Caps (< CHF 1.5 billion)	4.4%	4.2%	4.1%	3.5%	3.6%	4.9%	4.1%

◆ BETA AND TRACKING ERROR - TRAILING 52 WEEKS



Source: UBP; data as at 30.09.2020

GENERAL INFORMATION

Name	UBAM - Swiss Equity	Applicable Management fee ¹	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 Countries ²	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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