

UBAM - Money Market CHF

Monthly Institutional Factsheet | 29.11.2024

Marketing communication for Professional Investors in Switzerland or Professional Investors as defined by the relevant laws, Fund classification under the Sustainable Financial Disclosure Regulation (SFDR): Article 6

PERFORMANCE & KEY METRICS

ISIN : LU2661245204 (IC - Share CHF)

NAV : 100.72 CHF

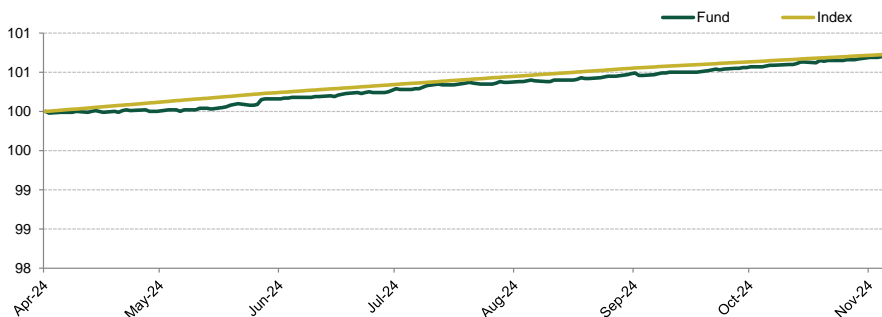
PERFORMANCE

	Fund ¹	Index ²
November 2024	0.13%	0.08%
YTD	-	-
1Y	-	-
3Y	-	-
5Y	-	-
10Y	-	-
Since 25.04.2024*	0.72%	0.73%
2023	-	-
2022	-	-
2021	-	-

* Inception date of the IC share class

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.

HISTORICAL TRACK RECORD *



* rebased at 100

Source: UBP; data as at 29.11.2024

KEY METRICS

	Fund
Yield in %	0.9
Spread over CHF cash in bp	62
Modified duration, in years	0.4
Weighted Average Maturity (WAM), in days	138
Weighted Average life (WAL), in days	138
Credit spread duration	0.4
Average rating ³	A+ / A-1

	Fund
Size, in M USD	41.9
Volatility (260 days), in %	n.a.
Number of holdings (bond portfolio)	36
Top 10 holdings (bond portfolio), %	38.6
Average coupon, in %	1.0

Source: Bloomberg Finance L.P., UBP; data as at 29.11.2024

¹ Based on IC-Share class (LU2661245204), net of fees. UBP Money Market Fund (USD) merged with UBAM - Money Market USD as of 23.05.2024.

² ICE BofA USD Overnight Deposit

³ Long-term rating / Short-term rating

PORTFOLIO BREAKDOWN

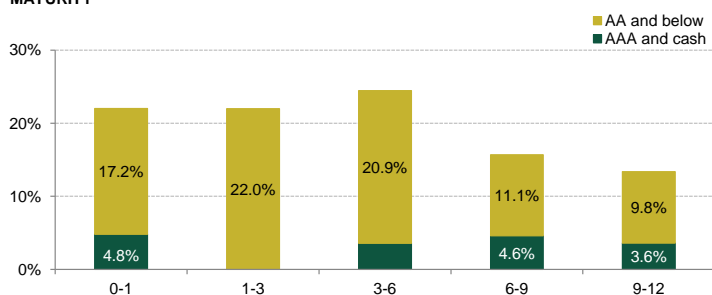
INSTRUMENT

	Weight	Weighted Modified Duration*
Cash	4.8%	0.0
Floating rate notes, in %	0.0%	0.0
Fixed, in %	95.2%	0.4
Total	100%	0.4

Source: UBP; data as at 29.11.2024

* in years

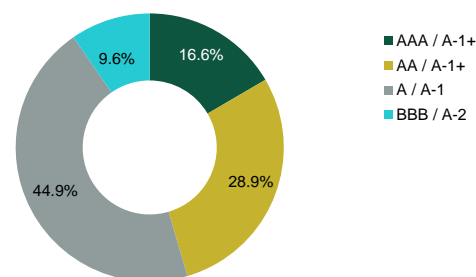
MATURITY *



Source: UBP; data as at 29.11.2024

* in months

RATING



♦ SECTOR

	Weight	Modified Duration*
Cash	4.8%	0.0
Banks	76.0%	0.4
Industrials	3.4%	0.2
Autos	0.0%	0.0
Consumer	0.4%	0.0
Agencies	0.7%	0.6
Sovereign	0.0%	0.0
Utilities	4.0%	0.7
TMT	7.7%	0.3
Insurance	3.0%	0.0
Total	100%	0.4

Source: UBP; data as at 29.11.2024

* in years

♦ COUNTRY

	Weight	Modified Duration*
Cash	4.8%	0.0
France	20.0%	0.4
United States	12.4%	0.4
United Kingdom	11.4%	0.3
Canada	11.2%	0.4
Australia	9.6%	0.9
Germany	6.8%	0.5
Switzerland	6.8%	0.2
Spain	5.6%	0.4
Netherlands	4.6%	0.1
Finland	3.8%	0.6
Others	3.2%	0.0
Total	100%	0.4

TOP 10 ISSUERS

Name	Sector	Weight	Modified Duration
Santander	Banks	4.1%	0.2
Goldman Sachs	Banks	4.0%	0.0
BNP Paribas	Banks	3.9%	0.5
Royal Bank of Canada	Banks	3.9%	0.6
Credit Agricole	Banks	3.9%	0.2
Lloyds Banking Group	Banks	3.8%	0.3
Natwest group	Banks	3.8%	0.3
Deutsche Bank	Banks	3.8%	0.2
Societe Generale	Banks	3.8%	0.2
Wells Fargo	Banks	3.8%	0.5
Total		38.9%	

Source: UBP; data as at 29.11.2024

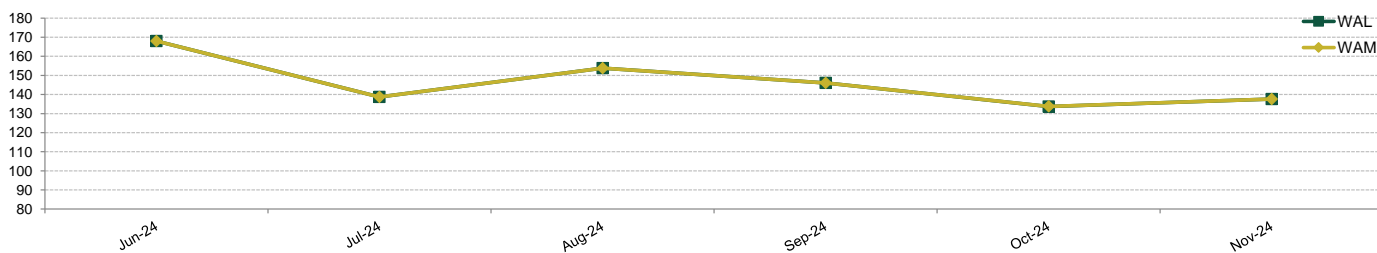
HISTORICAL ANALYSIS

PORTFOLIO DATA

	Nov-24	Oct-24	Sep-24	Aug-24	Jul-24	Jun-24	May-24
Yield in %	0.9	1.1	1.1	1.2	1.4	1.4	-
Modified duration, in years	0.4	0.4	0.4	0.4	0.4	0.4	-
Average rating	A+ / A-1	A+ / A-1	A+ / A-1	A+ / A-1	A+ / A-1	A / A-1	-
Top 10 Holdings, in %	38.6%	39.5%	38.1%	37.4%	0.0%	37.4%	-
Number of holdings	36	35	36	42	42	36	-

Source: UBP; data as at 29.11.2024

♦ WEIGHTED AVERAGE LIFE (WAL) and WEIGHTED AVERAGE MATURITY (WAM) *



Source: UBP; data as at 29.11.2024

* in days

GENERAL INFORMATION

Name	UBAM - Money Market CHF	Applicable Management fee¹	AC CHF: 0.20% IC CHF: 0.15% UC CHF: 0.15%
Legal form	Sub-fund of UBAM, Luxembourg Domiciled SICAV, UCITS	Registered Countries²	CH, ES, IT, LU, NL, PT, UK, SG
Base Currency	CHF	ISIN	AC CHF: LU2661245972 IC CHF: LU2661245204 UC CHF: LU2661245469
Currency Hedged Share Classes	-	Bloomberg Ticker	AC CHF: UBAMAAAC LX IC CHF: UBMMCLC LX
Cut-off time	13:00 (LU time)	Investment Manager	Union Bancaire Privée, UBP SA
Inception date of the sub-fund	25/04/2024	Depositary Bank	BNP Paribas S.A. Luxembourg Branch
Minimum Investment	None	Administrator	CACEIS Bank, Luxembourg Branch
Liquidity	Daily		

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. Subscriptions to shares of the Fund can only be made on the basis of the current Key Information Document (KID) or Key Investor Information Document (KIID as appropriate), the full prospectus of the Fund, accompanied by the latest available audited annual report and the latest semi-annual report, if published thereafter and available from the fund's headquarters, the general distributor (Union Bancaire Privée, UBP SA, Geneva), or from the local representative for their country.

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