

UBAM - Money Market GBP

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 : LU2661244140 (IC - Share GBP)

NAV : 102.63 GBP

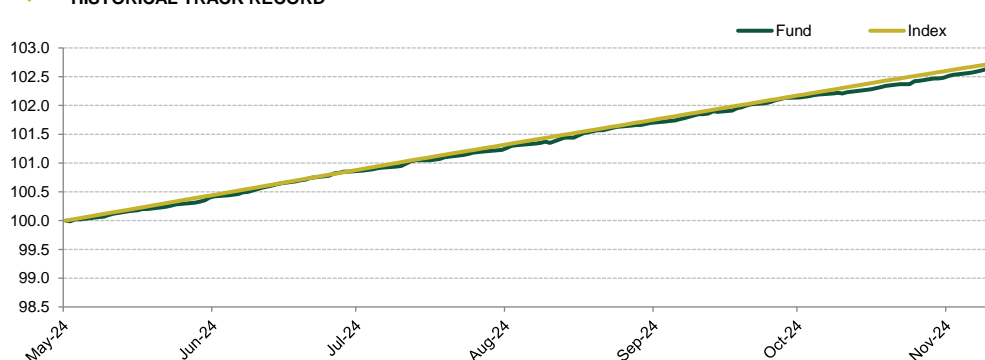
PERFORMANCE

	Fund ¹	Index ²
November 2024	0.39%	0.38%
YTD	-	-
1Y	-	-
3Y	-	-
5Y	-	-
10Y	-	-
Since 21.05.2024*	2.63%	2.71%
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		Fund
Yield in %	5.0	Size, in M GBP	92.2
Spread over GBP cash in bp	35	Volatility (260 days), in %	n.a.
Modified duration, in years	0.4	Number of holdings (bond portfolio)	48
Weighted Average Maturity (WAM), in days	128	Top 10 holdings (bond portfolio), %	32.6
Weighted Average life (WAL), in days	221	Average coupon, in %	2.6
Credit spread duration	0.4		
Average rating ³	A+ / A-1		

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

¹ Based on IC-Share class (LU2661244140, UBMSIC LX), net of fees. UBP Money Market Fund (GBP) merged with UBAM - Money Market GBP as of 21.05.2024.

² SONIA

³ Long-term rating / Short-term rating

PORTFOLIO BREAKDOWN

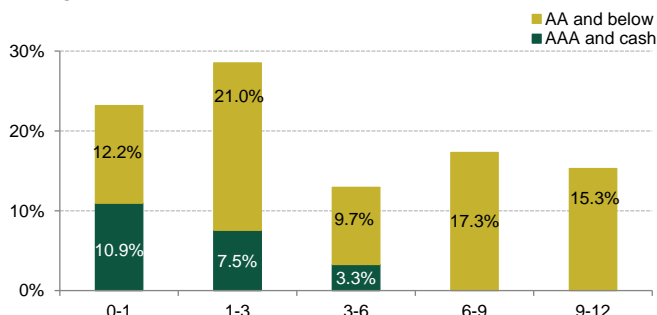
INSTRUMENT

	Weight	Weighted Modified Duration*
Cash	8.0%	0.0
Floating rate notes, in %	12.6%	0.0
Fixed, in %	79.5%	0.3
Total	100%	0.4

Source: UBP; data as at 29.11.2024

* in years

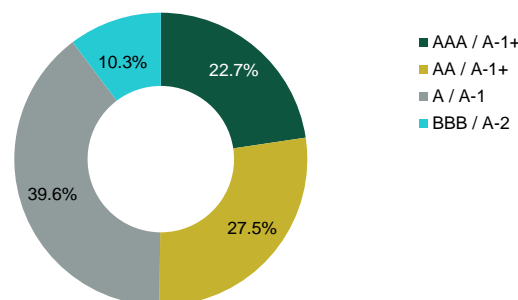
MATURITY *



Source: UBP; data as at 29.11.2024

* in months

RATING



◆ **SECTOR**

	Weight	Modified Duration*
Cash	8.0%	0.0
Banks	69.8%	0.4
Industrials	5.9%	0.2
Autos	2.2%	0.6
Consumer	4.4%	0.5
Agencies	5.0%	0.1
Sovereign	0.0%	0.0
Utilities	0.0%	0.0
TMT	3.6%	0.9
Insurance	1.1%	0.0
Total	100%	0.4

Source: UBP; data as at 29.11.2024

* in years

◆ **COUNTRY**

	Weight	Modified Duration*
Cash	8.0%	0.0
United States	21.6%	0.5
United Kingdom	13.0%	0.3
Netherlands	11.0%	0.3
France	9.0%	0.3
Germany	8.5%	0.3
Canada	8.1%	0.4
Australia	8.0%	0.2
Switzerland	3.2%	0.7
Norway	2.9%	0.5
Spain	2.4%	0.6
Others	4.2%	0.0
Total	100%	0.4

TOP 10 ISSUERS

Name	Sector	Weight	Modified Duration
Goldman Sachs	Banks	3.8%	0.2
Bank of America	Banks	3.5%	0.7
Deutsche Bank	Banks	3.4%	0.0
Wells Fargo	Banks	3.4%	0.7
Lloyds Banking Group	Banks	3.4%	0.1
Credit Mutuel	Banks	3.4%	0.1
National Australia Bank	Banks	3.3%	0.2
UBS Group	Banks	3.2%	0.7
Rabobank	Banks	3.2%	0.1
ABN Amro	Banks	3.1%	0.1
Total		33.9%	

Source: UBP; data as at 29.11.2024

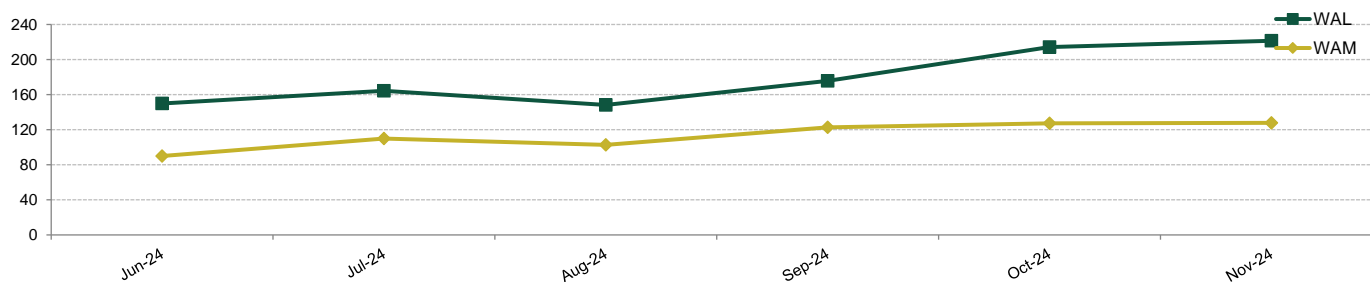
HISTORICAL ANALYSIS

PORTFOLIO DATA

	Nov-24	Oct-24	Sep-24	Aug-24	Jul-24	Jun-24	May-24
Yield in %	5.0	5.1	5.0	5.3	5.4	5.4	-
Modified duration, in years	0.4	0.4	0.3	0.3	0.3	0.2	-
Average rating	A+ / A-1	A+ / A-1	AA- / A-1+	A+ / A-1	A+ / A-1	A+ / A-1	-
Top 10 Holdings, in %	32.6%	33.9%	35.8%	35.6%	37.0%	40.7%	-
Number of holdings	48	44	44	42	38	33	-

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 GBP	Applicable Management fee¹	AC GBP: 0.20% IC GBP: 0.15% UC GBP: 0.15%
Legal form	Sub-fund of UBAM, Luxembourg Domiciled SICAV, UCITS	Registered Countries²	CH, ES, IT, LU, NL, PT, UK, SG
Base Currency	GBP	ISIN	AC GBP: LU2661246194 IC GBP: LU2661244140 UC GBP: LU2661244496
Currency Hedged Share Classes	-	Bloomberg Ticker	-
Cut-off time	13:00 (LU time)	Investment Manager	Union Bancaire Privée, UBP SA
Inception date of the sub-fund	10/04/2024	Depository 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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