

# UBAM - SWISS SMALL AND MID CAP 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: LU1088705832 (IC - Share CHF)

NAV: 156.10 CHF

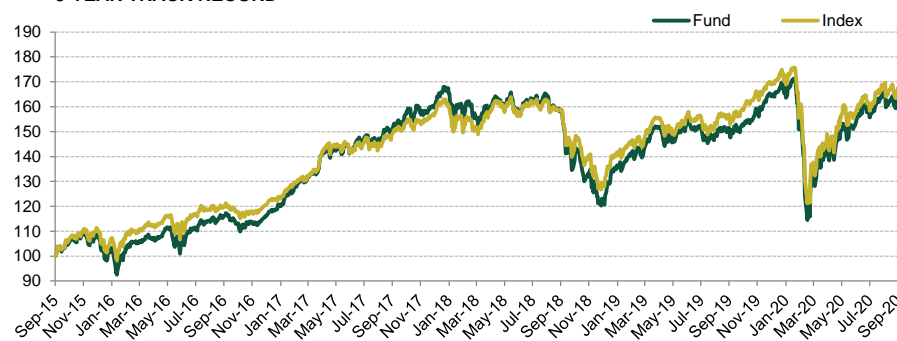
### PERFORMANCE

	Fund <sup>1</sup>	Index <sup>2</sup>
September 2020	-0.78%	0.18%
YTD	-0.19%	-0.72%
1Y	8.09%	6.83%
3Y	8.77%	12.65%
5Y	63.80%	67.63%
Since inception*	56.10%	62.21%
2019	33.32%	30.42%
2018	-22.88%	-17.23%
2017	37.79%	29.73%

\*Inception date : 10.07.2015

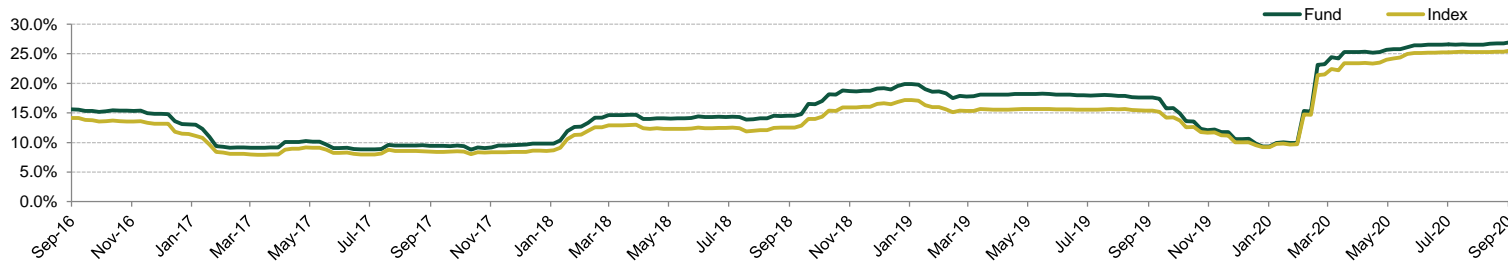
Past performance is not a guide to current or future results. See the disclaimer at the end of this document.

### 5-YEAR TRACK RECORD \*



\* rebased at 100

### 1 YEAR-ROLLING VOLATILITY



### KEY METRICS\*\*

	Fund <sup>1</sup>	Index <sup>2</sup>	Fund <sup>1</sup>	Index <sup>2</sup>
Annualised Volatility %	17.66	16.13	Sharpe Ratio	0.58 / 0.68
Annualised Tracking Error %	3.58	-	Information Ratio	-0.22 / -
Beta	1.07	-	Jensen's Alpha %	-1.61 / -
Max Drawdown %	-30.05	-28.25	Active Share	53.08 / -
Drawdown begins at	14.02.2020	14.02.2020	Dividend Yield %	1.66 / -
Period to recover (number of weeks)	≥ 27	≥ 27	AUM (CHF Mn)	66.06 / -

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

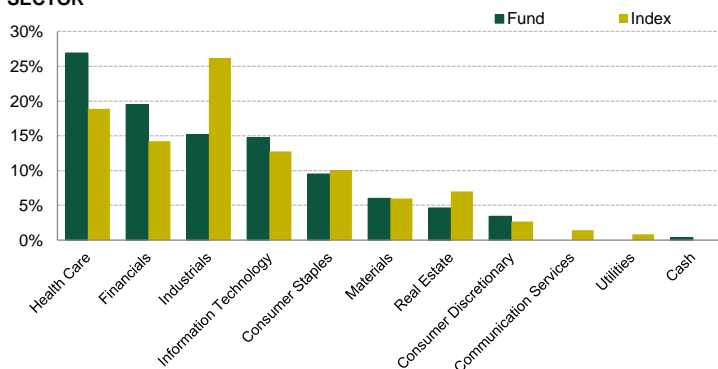
Source: UBP; data as at 30.09.2020

<sup>1</sup> Based on UBAM - Swiss Small and Mid Cap Equity IC-Share net of fees, CHF, ISIN: LU1088705832

<sup>2</sup> The index is the SPI Extra, 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
PARTNERS GRP HLDG N	6.93%		Switzerland	Financials
LOGITECH INTL N	5.10%	4.38%	Switzerland	Information Technology
SONOVA HLDG -NOM.-	5.04%	4.45%	Switzerland	Health Care
STRAUMANN HOLD NOM.	4.66%	3.78%	Switzerland	Health Care
TECAN GROUP AG -NOM-	4.42%	1.87%	Switzerland	Health Care
CEMBRA MONEY BANK N	3.80%	1.16%	Switzerland	Financials
TEMENOS AG -NOM-	3.43%	2.71%	Switzerland	Information Technology
ZUR ROSE N	2.91%	0.74%	Switzerland	Consumer Staples
BELIMO HLDG -NOM-	2.90%	1.22%	Switzerland	Industrials
VIFOR PHARMA RG	2.88%	2.02%	Switzerland	Health Care
<b>Total</b>	<b>42.1%</b>	<b>22.3%</b>		

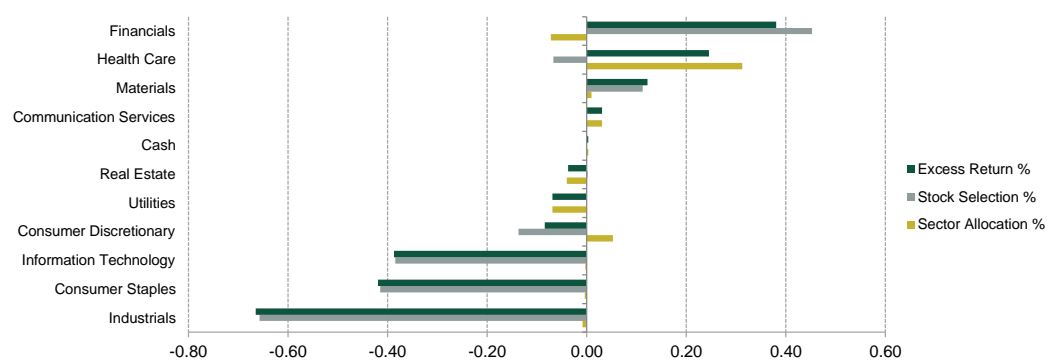
Source: UBP; data as at 30.09.2020

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## PERFORMANCE ATTRIBUTION

### SECTOR PERFORMANCE ATTRIBUTION

Period	31/08/2020 - 30/09/2020
Net Return %	-0.78
Index Return %	0.18
Excess Return %	-0.96
Allocation %	0.21
Selection %	-1.09
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
SIEGFRIED HLDG N	2.29%	0.76%	23.02%	0.49%	0.32%	Switzerland	Health Care
JULIUS BAER GRP N		3.18%			0.32%	Switzerland	Financials
TECAN GROUP AG -NOM-	4.23%	1.78%	12.44%	0.50%	0.28%	Switzerland	Health Care
LOGITECH INTL N	4.75%	3.62%	8.13%	0.39%	0.16%	Switzerland	Information Technology
CREALOGIX HLDG N	0.67%	0.02%	21.68%	0.14%	0.13%	Switzerland	Information Technology

### MAIN RELATIVE DETRACTORS

Name	Portfolio Weight (avg)	Index Weight (avg)	Portfolio Return	Portfolio Contribution	Excess Return Contribution	Country	Sector
AMS		1.67%			-0.48%	Switzerland	Information Technology
ZUR ROSE N	3.03%	0.69%	-10.39%	-0.33%	-0.26%	Switzerland	Consumer Staples
BELIMO HLDG -NOM-	2.98%	1.23%	-11.79%	-0.40%	-0.24%	Switzerland	Industrials
KUEHNE+NAGEL INT N		3.42%			-0.16%	Switzerland	Industrials
CASSIOPEA	1.07%	0.10%	-14.68%	-0.17%	-0.16%	Italy	Health Care

Source: UBP; data as at 30.09.2020

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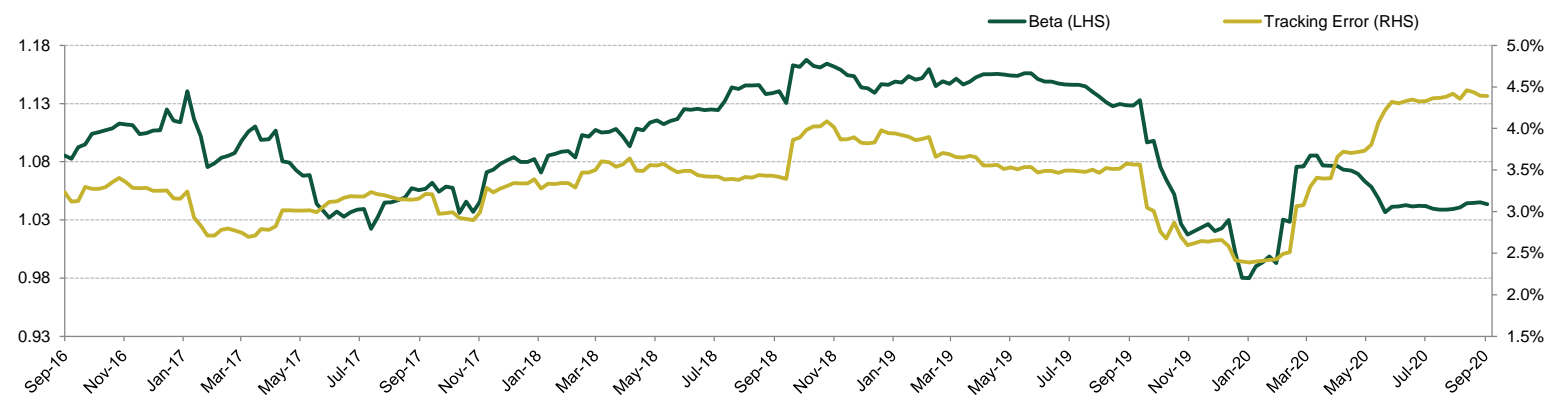
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## HISTORICAL ANALYSIS

### PORTFOLIO DATA

	Sep-20	Aug-20	Jul-20	Jun-20	May-20	Apr-20	Mar-20
Top 10 holdings weight	42.1%	42.5%	44.1%	44.2%	43.7%	43.1%	43.7%
Number of holdings	60	59	59	58	59	58	58
Tracking Error (1 year)	4.4%	4.4%	4.4%	4.3%	3.8%	3.7%	3.3%
Beta (1 year)	1.04	1.04	1.04	1.04	1.06	1.07	1.08
Large Caps (> CHF 5 billion)	48.0%	41.3%	42.9%	44.3%	46.2%	41.5%	43.4%
Mid Caps (CHF 1.5-5 billion)	34.9%	41.6%	40.6%	41.8%	39.4%	41.4%	40.8%
Small Caps (< CHF 1.5 billion)	17.2%	17.1%	16.5%	13.9%	14.4%	17.1%	15.8%

◆ BETA AND TRACKING ERROR - TRAILING 52 WEEKS



Source: UBP; data as at 30.09.2020

## GENERAL INFORMATION

<b>Name</b>	UBAM - Swiss Small and Mid Cap Equity	<b>Applicable Management fee</b> <sup>1</sup>	AC CHF: 1.00% IC CHF: 0.65% UC CHF: 0.65%	APC CHF: 0.65% IPC CHF: 0.40% UPC CHF: 0.40%
<b>Legal form</b>	Sub-fund of UBAM, Luxembourg Domiciled SICAV, UCITS	<b>Performance fee</b>	20% above SPI Extra TR (applicable only to P-shares)	
<b>Base Currency</b>	CHF	<b>Registered Countries</b> <sup>2</sup>	AT, CH, DE, ES, FI, FR, IT, LU, NL, SE, UK, SG	
<b>Currency Hedged Share Classes</b>	EUR, USD, GBP, SEK	<b>ISIN</b>	AC CHF: LU1088703548 IC CHF: LU1088705832 UC CHF: LU1088708265	APC CHF: LU1088704785 IPC CHF: LU1088707291 UPC CHF: LU1088708935
<b>Cut-off time</b>	13:00 (LU time)	<b>Bloomberg Ticker</b>	AC CHF: USSMACC LX IC CHF: USSMICC LX	APC CHF: USMAPCC LX IPC CHF: USMIPCC LX
<b>Inception date</b>	10/07/2015	<b>Investment Manager</b>	Union Bancaire Privée, UBP SA	
<b>Minimum Investment</b>	None	<b>Depository Bank</b>	BNP Paribas Securities Services, Luxembourg Branch	
<b>Liquidity</b>	Daily	<b>Administrator</b>	CACEIS Bank, Luxembourg Branch	

<sup>1</sup> 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.

<sup>2</sup> 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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