

UBAM - SMART DATA US EQUITY

Monthly Institutional Factsheet | 31.12.2020

For Professional Investors in Switzerland or Professional Investors as defined by the relevant laws.

PERFORMANCE & KEY METRICS

ISIN: LU2001978522 (IC - Share USD)

NAV: 117.35 USD

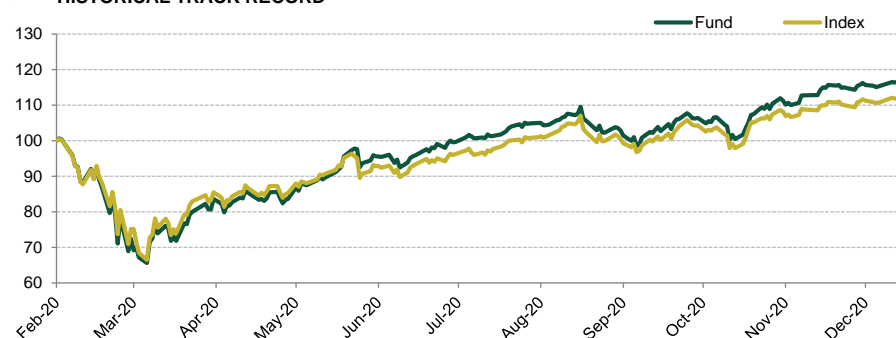
PERFORMANCE

	Fund ¹	Index ²
December 2020	4.00%	3.81%
YTD	-	-
1Y	-	-
3Y	-	-
5Y	-	-
Since inception*	17.35%	12.69%
2019	-	-
2018	-	-
2017	-	-

*Inception date : 18.02.2020

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

KEY METRICS**

	Fund ¹	Index ²	Fund ¹	Index ²
Annualised Volatility %	33.60	33.69	Sharpe Ratio	0.51 / 0.35
Annualised Tracking Error %	6.33	-	Information Ratio	0.86 / -
Beta	0.98	-	Jensen's Alpha %	5.67 / -
Max Drawdown %	-32.85	-31.51	Active Share	72.06 / -
Drawdown begins at	21.02.2020	21.02.2020	Dividend Yield %	1.17 / -
Period to recover (number of weeks)	18	20	AUM (USD Mn)	17.10 / -

**Statistics computed since inception except Active share, Dividend Yield and AUM which are based on the current portfolio holdings

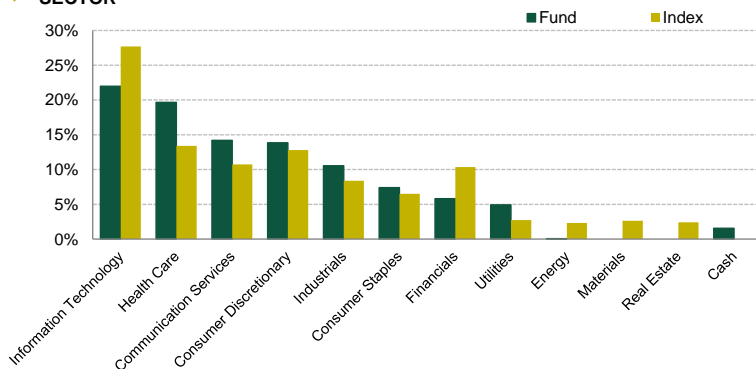
Source: UBP; data as at 31.12.2020

¹ Based on UBAM - Smart Data US Equity IC-Share net of fees, USD, ISIN: LU2001978522

² The index is the S&P 500, provided for information purposes only. The investment objective does not aim to replicate the index.

PORTFOLIO BREAKDOWNS

SECTOR



Source: UBP; data as at 31.12.2020

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TOP 10 HOLDINGS

Name	Portfolio Weight (end)	Index Weight (end)	Country	Sector
AMAZON.COM INC	9.10%	4.46%	USA	Consumer Discretionary
CVS HEALTH	5.68%	0.28%	USA	Health Care
ADVANCED MICRO DEVIC	5.29%	0.35%	USA	Information Technology
WAL-MART STORES INC	3.76%	0.64%	USA	Consumer Staples
MICRON TECHNOL INC	3.71%	0.25%	USA	Information Technology
J.P. MORGAN CHASE	3.69%	1.21%	USA	Financials
TYSON FOODS INC CL.A	3.63%	0.06%	USA	Consumer Staples
ALPHABET-A	3.29%	1.66%	USA	Communication Services
FORTINET	3.27%	0.06%	USA	Information Technology
WALT DISNEY-DISNEY	3.16%	1.04%	USA	Communication Services
Total	44.6%	10.0%		

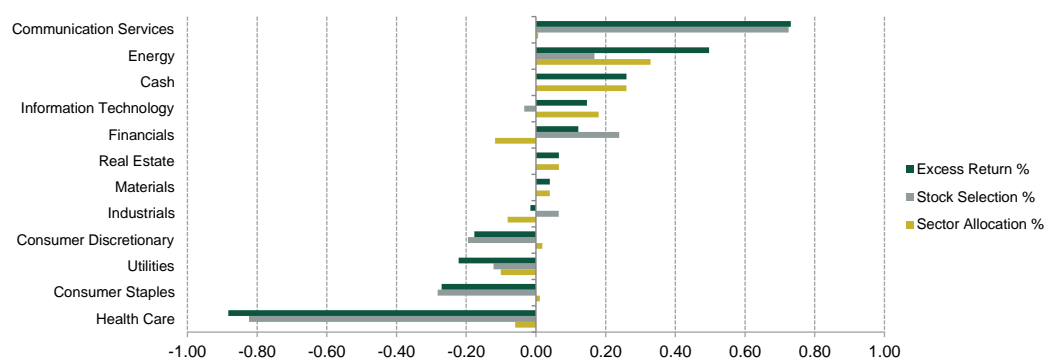
Source: UBP; data as at 31.12.2020

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PERFORMANCE ATTRIBUTION

SECTOR PERFORMANCE ATTRIBUTION

Period	30/11/2020 - 31/12/2020
Net Return %	4.00
Index Return %	3.81
Excess Return %	0.19
Allocation %	0.55
Selection %	-0.26
Currency %	0.00
Residual %	-0.00
Others %	-0.10



Source: UBP; data as at 31.12.2020

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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
EXXON MOBIL CORP	1.89%	0.58%	7.50%	0.43%	0.38%	USA	Energy
TWITTER	2.13%	0.13%	15.18%	0.40%	0.30%	USA	Communication Services
ORACLE CORP	1.80%	0.39%	12.73%	0.32%	0.23%	USA	Information Technology
APPLE INC	6.47%	6.52%	11.09%	0.94%	0.20%	USA	Information Technology
WALT DISNEY-DISNEY	1.61%	0.99%	20.52%	0.42%	0.20%	USA	Communication Services

MAIN RELATIVE DETRACTORS

Name	Portfolio Weight (avg)	Index Weight (avg)	Portfolio Return	Portfolio Contribution	Excess Return Contribution	Country	Sector
PFIZER INC	3.52%	0.71%	-1.25%	-0.49%	-0.61%	USA	Health Care
WAL-MART STORES INC	3.91%	0.65%	-5.40%	-0.23%	-0.33%	USA	Consumer Staples
GENERAL MOTORS	1.81%	0.17%	-4.74%	-0.23%	-0.27%	USA	Consumer Discretionary
EVERSOURCE ENERGY	3.35%	0.10%	-0.54%	-0.02%	-0.16%	USA	Utilities
DOMINION RESOURCES	1.88%	0.21%	-3.57%	-0.07%	-0.14%	USA	Utilities

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HISTORICAL ANALYSIS

PORTFOLIO DATA

	Dec-20	Nov-20	Oct-20	Sep-20	Aug-20	Jul-20	Jun-20
Top 10 holdings weight	44.6%	45.4%	45.1%	48.4%	49.5%	41.0%	43.5%
Number of holdings	39	47	50	41	37	43	41
Large Caps (> USD 5 billion)	100.0%	100.0%	100.0%	100.0%	100.0%	100.0%	100.0%
Mid Caps (USD 1.5-5 billion)	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%
Small Caps (< USD 1.5 billion)	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%

Source: UBP; data as at 31.12.2020

GENERAL INFORMATION

Name	UBAM - Smart Data US Equity	Applicable Management fee ¹	AC USD: 1.50% IC USD: 0.75% UC USD: 1.00%
Legal form	Sub-fund of UBAM, Luxembourg Domiciled SICAV, UCITS		
Base Currency	USD	Registered Countries ²	AT, CH, DE, ES, FR, IT, LU, NL, SE, UK, SG,
Currency Hedged Share Classes	CHF, EUR, GBP, SEK	ISIN	AC USD: LU2001977557 IC USD: LU2001978522 UC USD: LU2001979686
Cut-off time	13:00 (LU time)	Bloomberg Ticker	AC USD: USDUEAU LX IC USD: UBDUEIU LX
Inception date	18/02/2020	Investment Manager	Union Bancaire Privée, UBP SA
Minimum Investment	None	Depository 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.

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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