

# UBAM - SWISS SMALL AND MID CAP EQUITY

Monthly Institutional Factsheet | 31.08.2020

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

## PERFORMANCE & KEY METRICS

ISIN: LU1088705832 (IC - Share CHF)

NAV: 157.33 CHF

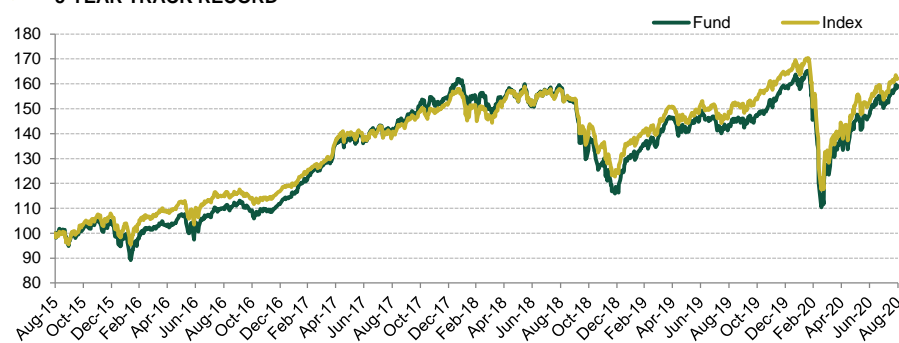
### PERFORMANCE

	Fund <sup>1</sup>	Index <sup>2</sup>
August 2020	5.97%	5.59%
YTD	0.60%	-0.90%
1Y	10.88%	8.99%
3Y	12.89%	15.63%
5Y	59.19%	62.18%
Since inception*	57.33%	61.92%
2019	33.32%	30.42%
2018	-22.88%	-17.23%
2017	37.79%	29.73%

\*Inception date : 10.07.2015

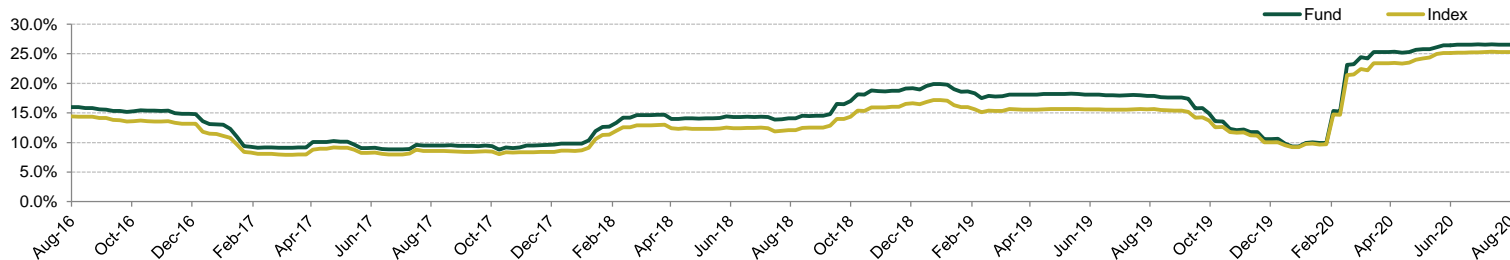
Past performance is not a guide to current or future results. See the disclaimer at the end of this document.

### 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 %	17.61	16.07	Sharpe Ratio	0.60
Annualised Tracking Error %	3.59	-	Information Ratio	-0.16
Beta	1.08	-	Jensen's Alpha %	-1.39
Max Drawdown %	-30.05	-28.25	Active Share	48.31
Drawdown begins at	14.02.2020	14.02.2020	Dividend Yield %	1.65
Period to recover (number of weeks)	≥ 23	≥ 23	AUM (CHF Mn)	66.02

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

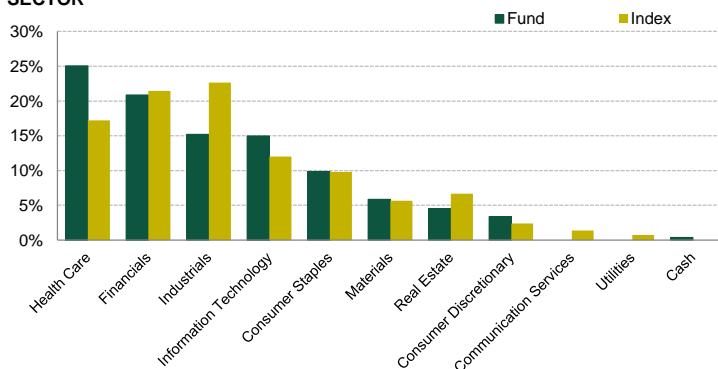
Source: UBP; data as at 31.08.2020

<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 31.08.2020

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## TOP 10 HOLDINGS

Name	Portfolio Weight (end)	Index Weight (end)	Country	Sector
PARTNERS GRP HLDG N	8.02%	7.07%	Switzerland	Financials
LOGITECH INTL N	4.76%	3.93%	Switzerland	Information Technology
STRAUMANN HOLD NOM.	4.46%	3.40%	Switzerland	Health Care
TEMENOS AG -NOM-	4.04%	3.27%	Switzerland	Information Technology
SONOVA HLDG -NOM.-	3.96%	3.87%	Switzerland	Health Care
TECAN GROUP AG -NOM-	3.93%	1.66%	Switzerland	Health Care
CEMBRA MONEY BANK N	3.75%	1.10%	Switzerland	Financials
BELIMO HLDG -NOM-	3.29%	1.33%	Switzerland	Industrials
ZUR ROSE N	3.25%	0.72%	Switzerland	Consumer Staples
VIFOR PHARMA RG	3.07%	1.89%	Switzerland	Health Care
<b>Total</b>	<b>42.5%</b>	<b>28.2%</b>		

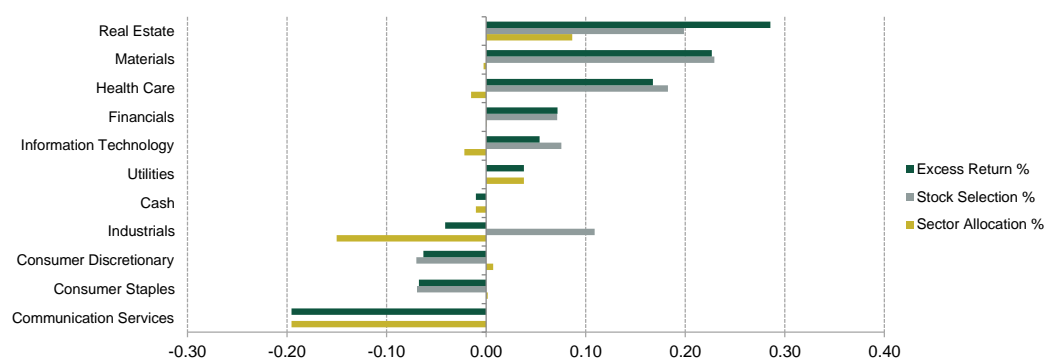
Source: UBP; data as at 31.08.2020

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## PERFORMANCE ATTRIBUTION

### SECTOR PERFORMANCE ATTRIBUTION

Period	31/07/2020 - 31/08/2020
Net Return %	5.97
Index Return %	5.59
Excess Return %	0.38
Allocation %	-0.26
Selection %	0.73
Currency %	0.00
Residual %	0.00
Others %	-0.09



Source: UBP; data as at 31.08.2020

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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
CASSIOPEA	0.91%	0.08%	42.93%	0.35%	0.29%	Italy	Health Care
BACHEM HLDG AG NOM B	1.22%	0.53%	39.49%	0.43%	0.21%	Switzerland	Health Care
SWISS PRIME SITE N		2.20%			0.18%	Switzerland	Real Estate
ALUFLEXPACK RG	1.20%	0.06%	20.37%	0.23%	0.16%	Switzerland	Materials
EMMI N	2.50%	0.59%	12.58%	0.30%	0.13%	Switzerland	Consumer Staples

### MAIN RELATIVE DETRACTORS

Name	Portfolio Weight (avg)	Index Weight (avg)	Portfolio Return	Portfolio Contribution	Excess Return Contribution	Country	Sector
ZUR ROSE N	3.45%	0.77%	-2.77%	-0.08%	-0.23%	Switzerland	Consumer Staples
MONDOBIOTECH N		0.16%			-0.21%	Switzerland	Health Care
SUNRISE COMM GR N		1.08%			-0.20%	Switzerland	Communication Services
KUEHNE+NAGEL INT N		3.22%			-0.19%	Switzerland	Industrials
GALENICA SANTE RG	2.39%	1.11%	-4.49%	-0.13%	-0.14%	Switzerland	Health Care

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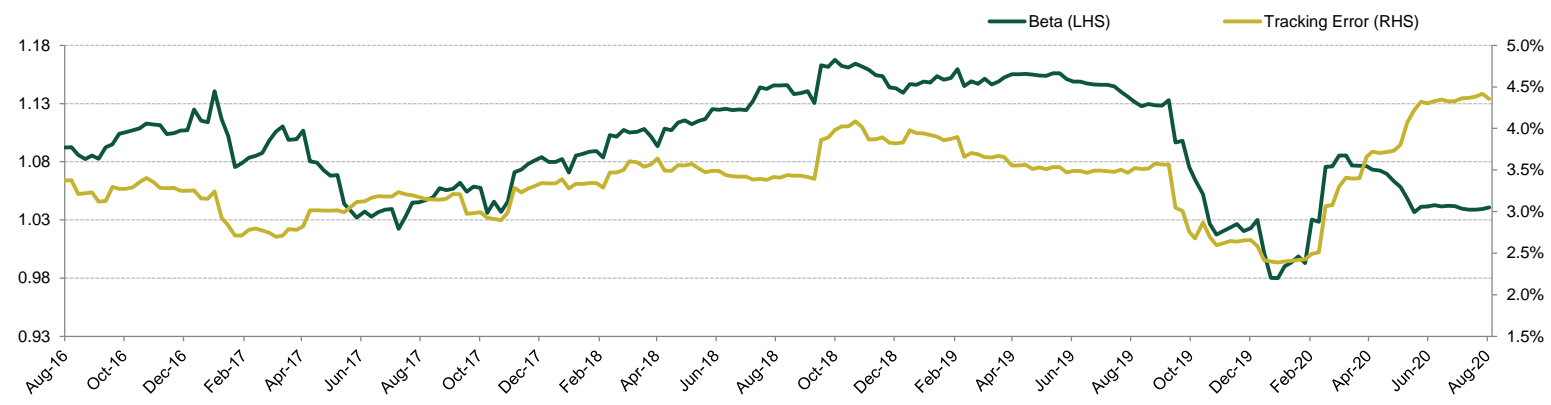
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## HISTORICAL ANALYSIS

### PORTFOLIO DATA

	Aug-20	Jul-20	Jun-20	May-20	Apr-20	Mar-20	Feb-20
Top 10 holdings weight	42.5%	44.1%	44.2%	43.7%	43.1%	43.7%	44.0%
Number of holdings	59	59	58	59	58	58	58
Tracking Error (1 year)	4.4%	4.4%	4.3%	3.8%	3.7%	3.3%	2.5%
Beta (1 year)	1.04	1.04	1.04	1.06	1.07	1.08	1.03
Large Caps (> CHF 5 billion)	41.3%	42.9%	44.3%	46.2%	41.5%	43.4%	48.2%
Mid Caps (CHF 1.5-5 billion)	41.6%	40.6%	41.8%	39.4%	41.4%	40.8%	36.1%
Small Caps (< CHF 1.5 billion)	17.1%	16.5%	13.9%	14.4%	17.1%	15.8%	15.8%

◆ BETA AND TRACKING ERROR - TRAILING 52 WEEKS



Source: UBP; data as at 31.08.2020

## 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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