

# UBAM - SWISS SMALL AND MID CAP EQUITY

Monthly Institutional Factsheet | 30.10.2020

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

## PERFORMANCE & KEY METRICS

ISIN: LU1088705832 (IC - Share CHF)

NAV: 149.92 CHF

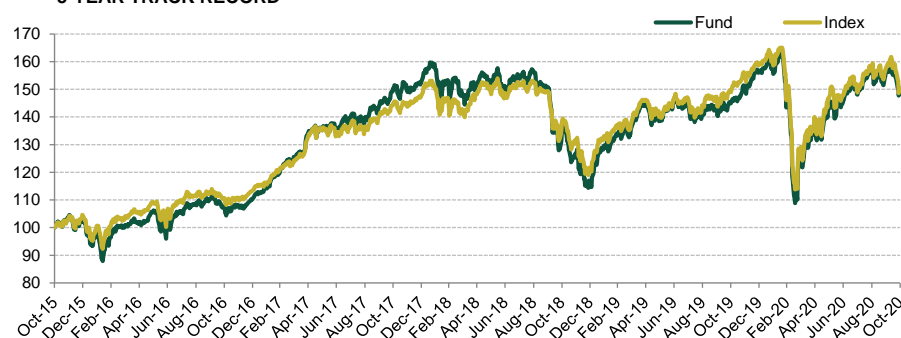
### PERFORMANCE

	Fund <sup>1</sup>	Index <sup>2</sup>
October 2020	-3.96%	-4.73%
YTD	-4.14%	-5.41%
1Y	3.18%	0.72%
3Y	-0.56%	3.53%
5Y	49.55%	50.01%
Since inception*	49.92%	54.55%
2019	33.32%	30.42%
2018	-22.88%	-17.23%
2017	37.79%	29.73%

\*Inception date : 10.07.2015

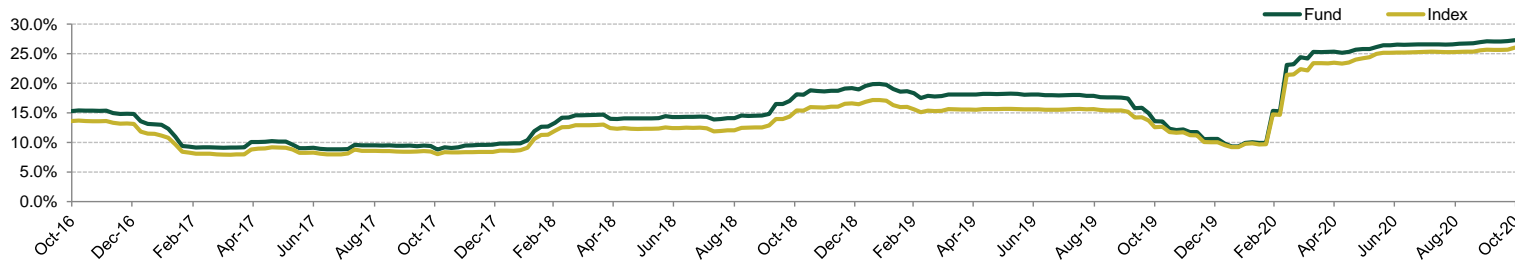
Past performance is not a guide to current or future results. See the disclaimer at the end of this document.

### 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 %	17.71	16.21	Sharpe Ratio	0.52
Annualised Tracking Error %	3.61	-	Information Ratio	-0.02
Beta	1.07	-	Jensen's Alpha %	-0.74
Max Drawdown %	-30.05	-28.25	Active Share	52.42
Drawdown begins at	14.02.2020	14.02.2020	Dividend Yield %	1.68
Period to recover (number of weeks)	≥ 32	≥ 32	AUM (CHF Mn)	62.00

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

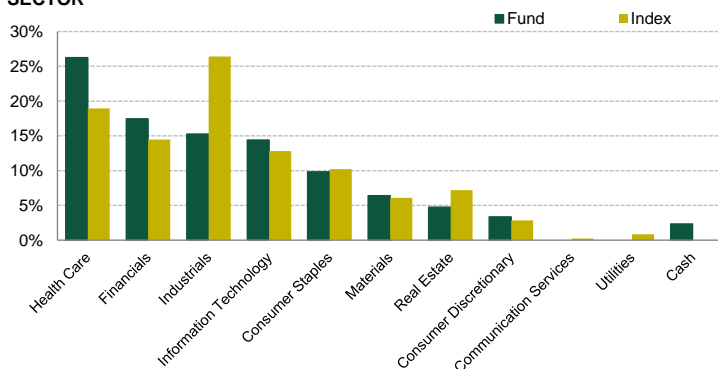
Source: UBP; data as at 30.10.2020

<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 30.10.2020

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## TOP 10 HOLDINGS

Name	Portfolio Weight (end)	Index Weight (end)	Country	Sector
LOGITECH INTL N	5.69%	4.95%	Switzerland	Information Technology
PARTNERS GRP HLDG N	5.01%		Switzerland	Financials
STRAUMANN HOLD NOM.	4.96%	3.99%	Switzerland	Health Care
SONOVA HLDG -NOM.-	4.85%	4.35%	Switzerland	Health Care
TECAN GROUP AG -NOM-	4.33%	1.92%	Switzerland	Health Care
CEMBRA MONEY BANK N	3.65%	1.13%	Switzerland	Financials
ZUR ROSE N	3.50%	0.90%	Switzerland	Consumer Staples
BALOISE-HOLDING NOM	3.31%	2.15%	Switzerland	Financials
BELIMO HLDG -NOM-	2.94%	1.25%	Switzerland	Industrials
TEMENOS AG -NOM-	2.82%	2.42%	Switzerland	Information Technology
<b>Total</b>	<b>41.1%</b>	<b>23.1%</b>		

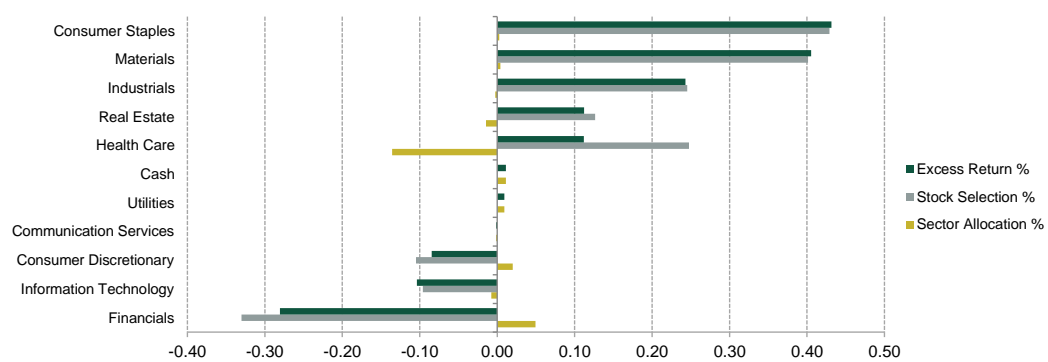
Source: UBP; data as at 30.10.2020

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## PERFORMANCE ATTRIBUTION

### SECTOR PERFORMANCE ATTRIBUTION

Period	30/09/2020 - 30/10/2020
Net Return %	-3.96
Index Return %	-4.73
Excess Return %	0.77
Allocation %	-0.07
Selection %	0.92
Currency %	0.00
Residual %	0.00
Others %	-0.09



Source: UBP; data as at 30.10.2020

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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
ZUR ROSE N	3.07%	0.81%	16.08%	0.47%	0.46%	Switzerland	Consumer Staples
PARTNERS GRP HLDG N	6.79%		-2.45%	-0.18%	0.17%	Switzerland	Financials
MOLECULAR PARTNERS	0.64%	0.16%	25.53%	0.17%	0.15%	Switzerland	Health Care
CLARIANT AG -NOM-		1.47%			0.14%	Switzerland	Materials
ALUFLEXPACK RG	1.24%	0.07%	3.61%	0.04%	0.10%	Switzerland	Materials

### MAIN RELATIVE DETRACTORS

Name	Portfolio Weight (avg)	Index Weight (avg)	Portfolio Return	Portfolio Contribution	Excess Return Contribution	Country	Sector
JULIUS BAER GRP N		3.38%			-0.30%	Switzerland	Financials
KUEHNE+NAGEL INT N		3.77%			-0.22%	Switzerland	Industrials
DUFREY N		0.59%			-0.15%	Switzerland	Consumer Discretionary
VIFOR PHARMA RG	2.71%	1.92%	-17.76%	-0.50%	-0.11%	Switzerland	Health Care
TEMENOS AG -NOM-	3.11%	2.57%	-20.65%	-0.69%	-0.09%	Switzerland	Information Technology

Source: UBP; data as at 30.10.2020

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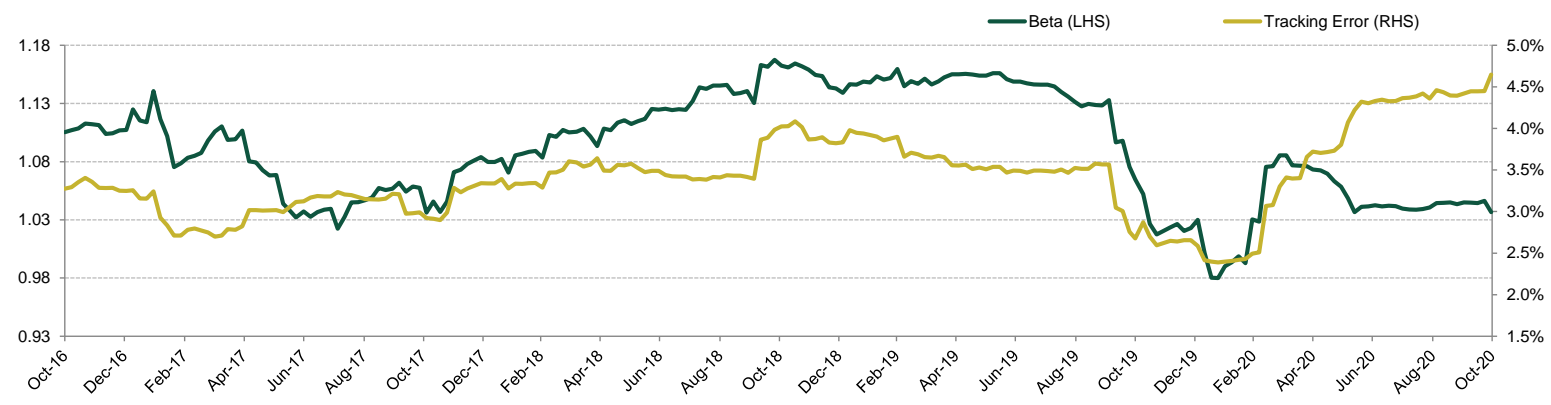
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## HISTORICAL ANALYSIS

### PORTFOLIO DATA

	Oct-20	Sep-20	Aug-20	Jul-20	Jun-20	May-20	Apr-20
Top 10 holdings weight	41.1%	42.1%	42.5%	44.1%	44.2%	43.7%	43.1%
Number of holdings	60	60	59	59	58	59	58
Tracking Error (1 year)	4.6%	4.4%	4.4%	4.4%	4.3%	3.8%	3.7%
Beta (1 year)	1.03	1.04	1.04	1.04	1.04	1.06	1.07
Large Caps (> CHF 5 billion)	46.9%	48.0%	41.3%	42.9%	44.3%	46.2%	41.5%
Mid Caps (CHF 1.5-5 billion)	36.0%	34.9%	41.6%	40.6%	41.8%	39.4%	41.4%
Small Caps (< CHF 1.5 billion)	17.1%	17.2%	17.1%	16.5%	13.9%	14.4%	17.1%

◆ BETA AND TRACKING ERROR - TRAILING 52 WEEKS



Source: UBP; data as at 30.10.2020

## 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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