

UBAM (CH) - SWISS SMALL AND MID CAP EQUITY

Monthly Institutional Factsheet | 31.05.2024

Marketing Communication for Professional Investors in Switzerland or Professional Investors as defined by the relevant laws.

PERFORMANCE & KEY METRICS

ISIN: CH0117983848 (ID - Share CHF)

NAV: 259.24 CHF

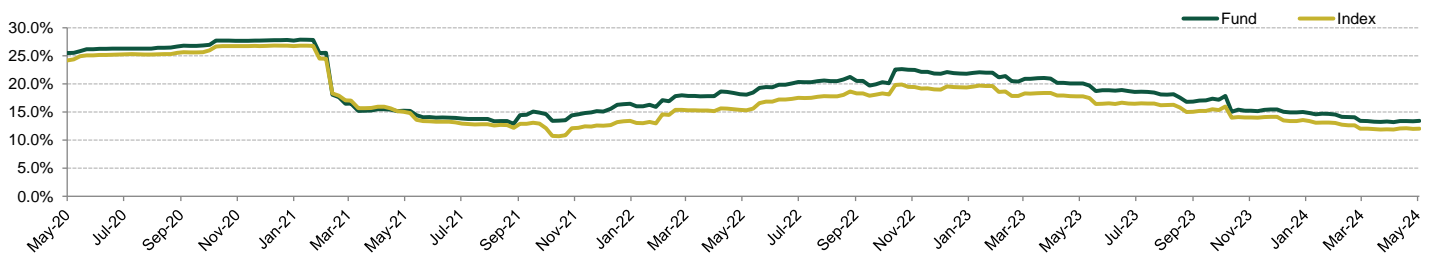
PERFORMANCE

	Fund ¹	Index ²
May 2024	3.38%	3.32%
YTD	7.72%	6.42%
1Y	3.66%	3.51%
3Y	-14.74%	-8.18%
5Y	22.18%	28.84%
10Y	-	-
Since inception*	75.13%	89.62%
2023	6.46%	6.53%
2022	-32.27%	-24.02%
2021	27.91%	22.19%

*Inception date : 30.06.2015

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.

1 YEAR-ROLLING VOLATILITY



* rebased at 100

KEY METRICS**

	Fund ¹	Index ²	Fund ¹	Index ²
Annualised Volatility %	18.92	17.31	Sharpe Ratio	0.22 / 0.31
Annualised Tracking Error %	4.30	-	Information Ratio	-0.26 / -
Beta	1.07	-	Jensen's Alpha %	-1.46 / -
Max Drawdown %	-40.10	-31.02	Active Share	55.54 / -
Drawdown begins at	03.09.2021	03.09.2021	Dividend Yield %	1.89 / -
Period to recover (number of weeks)	≥ 88	≥ 88	AUM (CHF Mn)	19.24 / -

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

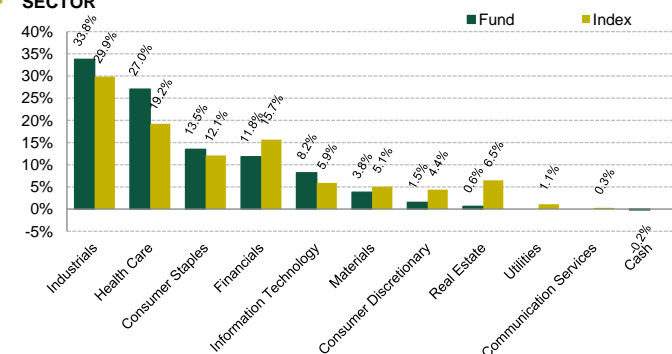
Source: UBP; data as at 31.05.2024

¹ Based on UBAM (CH) - Swiss Small and Mid Cap Equity ID-Share net of fees, CHF, ISIN: CH0117983848

² 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 31.05.2024

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TOP 10 HOLDINGS

Name	Portfolio Weight (end)	Index Weight (end)	Country	Sector
LINDT & SPRUENGLI AG	7.90%	3.43%	Switzerland	Consumer Staples
SANDOZ GROUP RG	6.49%	4.42%	Switzerland	Health Care
VAT GROUP N	5.91%	4.19%	Switzerland	Industrials
STRAUMANN HLDG RG	5.15%	4.24%	Switzerland	Health Care
SWISSQUOTE GRP -NOM-	3.59%	0.99%	Switzerland	Financials
SIG COMBI GRP RG	3.14%	2.08%	Switzerland	Materials
GEORG FISCHER RG	2.93%	1.63%	Switzerland	Industrials
ACCELERON IND RG	2.79%	1.10%	Switzerland	Industrials
BELIMO HLDG RG	2.78%	1.33%	Switzerland	Industrials
GALENICA SANTE RG	2.65%	1.20%	Switzerland	Health Care
Total	43.3%	24.6%		

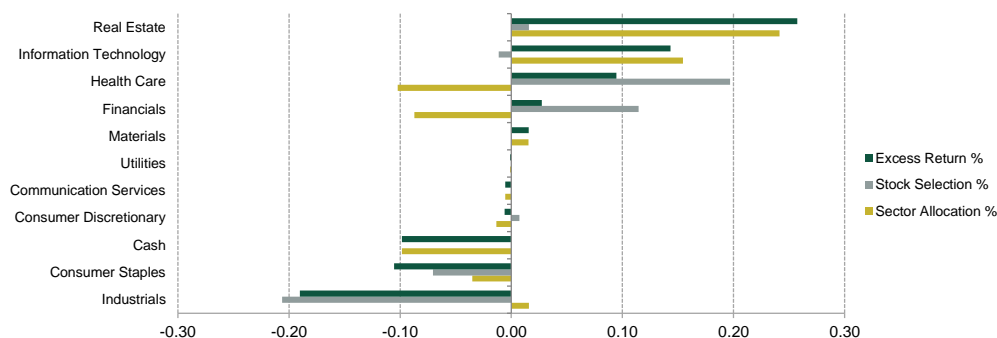
Source: UBP; data as at 31.05.2024

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PERFORMANCE ATTRIBUTION

SECTOR PERFORMANCE ATTRIBUTION

Period	30/04/2024 - 31/05/2024
Net Return %	3.38
Index Return %	3.32
Excess Return %	0.06
Allocation %	0.08
Selection %	0.05
Currency %	0.00
Residual %	0.00
Others %	-0.07



Source: UBP; data as at 31.05.2024

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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
SWISSQUOTE GRP -NOM-	3.47%	0.96%	11.88%	0.39%	0.20%	Switzerland	Financials
YPSOMED HLDG N	1.94%	0.57%	16.11%	0.29%	0.17%	Switzerland	Health Care
ALSO-ACTEBIS HLDG N	1.53%	0.48%	15.34%	0.22%	0.12%	Switzerland	Information Technology
SWISS PRIME SITE N		2.10%			0.12%	Switzerland	Real Estate
LINDT & SPRUENGLI/N.		3.91%			0.10%	Switzerland	Consumer Staples

MAIN RELATIVE DETRACTORS

Name	Portfolio Weight (avg)	Index Weight (avg)	Portfolio Return	Portfolio Contribution	Excess Return Contribution	Country	Sector
LINDT & SPRUENGLI AG	7.93%	3.47%	-0.92%	-0.07%	-0.20%	Switzerland	Consumer Staples
JULIUS BAER GRP N		3.55%			-0.19%	Switzerland	Financials
BALOISE-HOLDING NOM		2.17%			-0.19%	Switzerland	Financials
INTERROLL-HLDG N50	1.78%	0.73%	-5.71%	-0.10%	-0.10%	Switzerland	Industrials
AMS		0.42%			-0.09%	Switzerland	Information Technology

Source: UBP; data as at 31.05.2024

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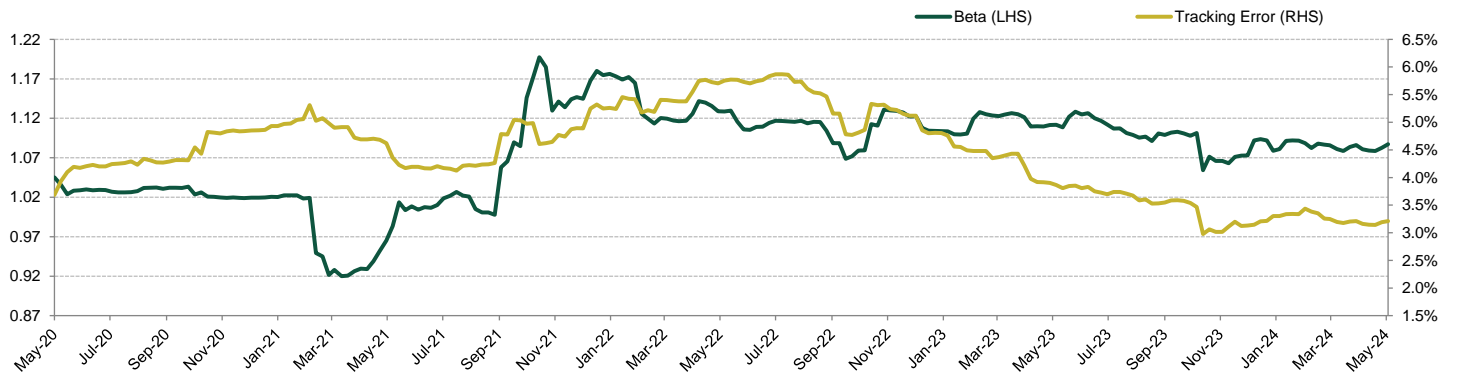
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HISTORICAL ANALYSIS

PORTFOLIO DATA

	May-24	Apr-24	Mar-24	Feb-24	Jan-24	Dec-23	Nov-23
Top 10 holdings weight	43.3%	43.5%	43.3%	43.4%	43.7%	42.9%	42.3%
Number of holdings	56	56	56	56	58	59	60
Tracking Error (1 year)	3.2%	3.2%	3.2%	3.3%	3.3%	3.1%	3.0%
Beta (1 year)	1.09	1.09	1.09	1.09	1.08	1.07	1.07
Large Caps (> CHF 10 billion)	18.7%	18.9%	18.7%	20.2%	21.8%	22.0%	21.8%
Mid Caps (CHF 2-10 billion)	58.6%	56.6%	57.4%	56.4%	55.4%	55.4%	53.7%
Small Caps (< CHF 2 billion)	22.6%	24.5%	23.9%	23.4%	22.8%	22.6%	24.4%

◆ BETA AND TRACKING ERROR - TRAILING 52 WEEKS



Source: UBP; data as at 31.05.2024

GENERAL INFORMATION

Name	UBAM (CH) - Swiss Small and Mid Cap Equity	Applicable Management fee¹	AD: 1.40% ID: 0.90%
Legal form	Sub-Fund of UBAM (CH) Swiss Contractual Fund		
Base Currency	CHF	Registered Countries²	CH,
Currency Hedged Share Classes	None	ISIN	AD CHF: CH0117983723 ID CHF: CH0117983848
Cut-off time	12:00 (CH time)	Bloomberg Ticker	AD CHF: USEXECA SW ID CHF: USEXECI SW
Inception date	30/06/2015*	Investment Manager	Union Bancaire Privée, UBP SA
Minimum Investment	1 share	Depository Bank	Banque Cantonale Vaudoise
Liquidity	Daily	Administrator	Gerifonds SA

¹ Only distribution shares classes are available (D: Distribution share class). I: Institutional 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 Investor Information Document (KIID), 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.

* Formerly UBAM (CH) - Swiss Excellence Equity. Strategy and benchmark of the fund changed on 30.06.2015 to Swiss small and mid caps and the SPI Extra, respectively.

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