

UBAM (CH) - SWISS SMALL AND MID CAP EQUITY

Monthly Institutional Factsheet | 28.02.2020

For Qualified Investors in Switzerland or Professional Investors or Eligible Counterparties as defined by the relevant laws

PERFORMANCE & KEY METRICS

ISIN CH0117983848 (ID - Share CHF) NAV: 224.92 CHF

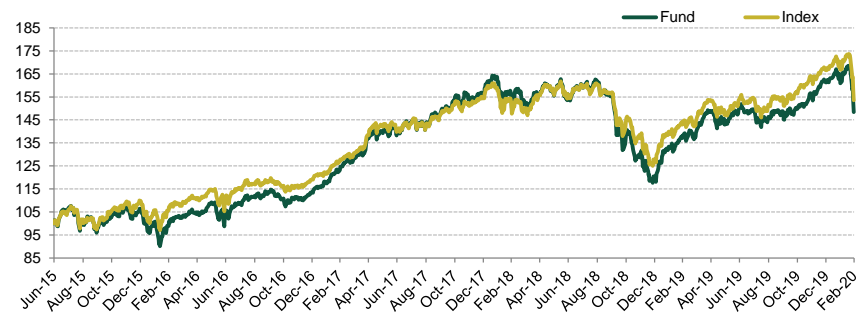
PERFORMANCE

	Fund ¹	Index ²
February 2020	-7.82%	-7.91%
YTD	-8.08%	-7.90%
1Y	8.13%	7.40%
3Y	20.36%	20.76%
5Y	-	-
Since inception*	48.34%	53.52%
2019	34.04%	30.42%
2018	-22.86%	-17.23%
2017	37.65%	29.73%

*Inception date : 30.06.2015

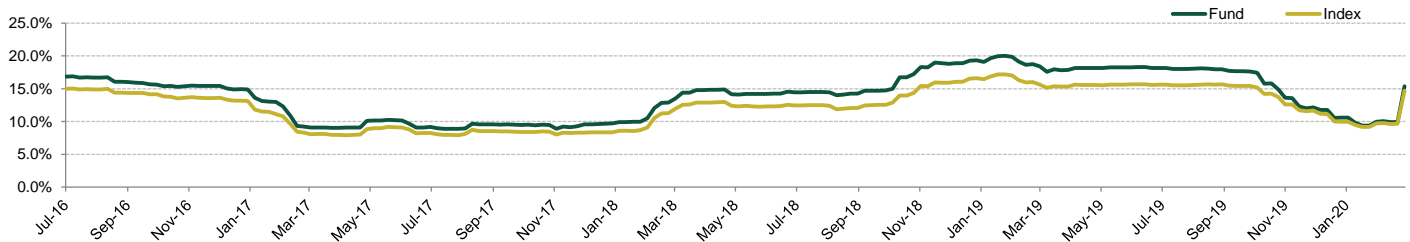
Past performance is not a guide to current or future results. See the disclaimer at the end of this document.

HISTORICAL TRACK RECORD *



* rebased at 100

1 YEAR-ROLLING VOLATILITY



KEY METRICS**

	Fund ¹	Index ²	Fund ¹	Index ²
Annualised Volatility %	15.23	13.53	0.62	0.76
Annualised Tracking Error %	3.43	-	-0.24	-
Beta	1.10	-	-1.87	-
Max Drawdown %	-27.51	-21.53	50.58	-
Drawdown begins at	19.01.2018	19.01.2018	2.30	-
Period to recover (number of weeks)	56	48	27.63	-
			AUM (CHF Mn)	-

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

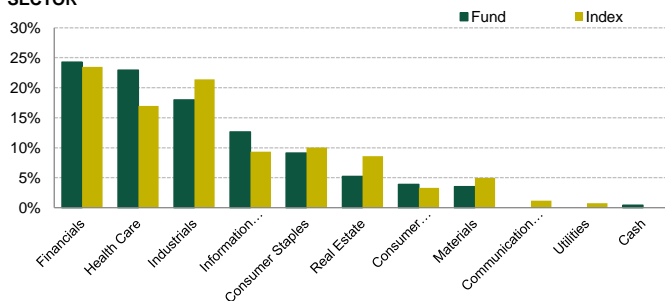
Source: UBP; data as at 28.02.2020

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 28.02.2020

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TOP 10 HOLDINGS

Name	Portfolio Weight (end)	Index Weight (end)	Country	Sector
PARTNERS GRP HLDG N	9.04%	6.80%	Switzerland	Financials
STRAUMANN HOLD NOM.	5.43%	3.66%	Switzerland	Health Care
TEMENOS AG -NOM-	4.59%	3.22%	Switzerland	Information Technology
SONOVA HLDG -NOM.-	4.39%	4.48%	Switzerland	Health Care
BALOISE-HOLDING NOM	4.01%	2.59%	Switzerland	Financials
VIFOR PHARMA RG	3.56%	2.21%	Switzerland	Health Care
CEMBRA MONEY BANK N	3.50%	1.17%	Switzerland	Financials
PSP SWISS PROPERT N	3.43%	2.15%	Switzerland	Real Estate
HELVETIA HLDG RG	3.39%	1.51%	Switzerland	Financials
LOGITECH INTL N	3.39%	2.32%	Switzerland	Information Technology
Total	44.7%	30.1%		

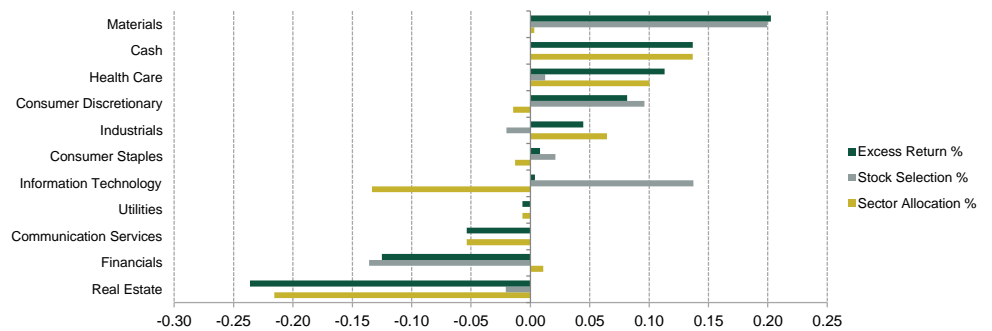
Source: UBP; data as at 28.02.2020

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PERFORMANCE ATTRIBUTION

SECTOR PERFORMANCE ATTRIBUTION

Period	31/01/2020 - 28/02/2020
Net Return %	-7.82
Index Return %	-7.91
Excess Return %	0.09
Allocation %	-0.12
Selection %	0.29
Currency %	0.00
Residual %	-0.00
Others %	-0.08



Source: UBP; data as at 28.02.2020

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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
SCHINDLER HLDG PS		3.20%			0.21%	Switzerland	Industrials
SIKA RG	1.42%		-1.33%	-0.03%	0.09%	Switzerland	Materials
SCHINDLER HLDG N		1.47%			0.09%	Switzerland	Industrials
AMS		1.07%			0.09%	Switzerland	Information Technology
STRAUMANN HOLD NOM.	5.17%	3.57%	-2.09%	-0.15%	0.09%	Switzerland	Health Care

MAIN RELATIVE DETRACTORS

Name	Portfolio Weight (avg)	Index Weight (avg)	Portfolio Return	Portfolio Contribution	Excess Return Contribution	Country	Sector
SWISS PRIME SITE N		3.01%			-0.19%	Switzerland	Real Estate
ALLREAL HLDG AG		0.98%			-0.10%	Switzerland	Real Estate
DKSH HLDG N		0.65%			-0.10%	Switzerland	Industrials
FORBO HOLDING AG N	1.90%	0.62%	-14.41%	-0.27%	-0.09%	Switzerland	Consumer Discretionary
JUNGRAUBAHN HLDG N2	0.96%	0.24%	-19.27%	-0.18%	-0.08%	Switzerland	Industrials

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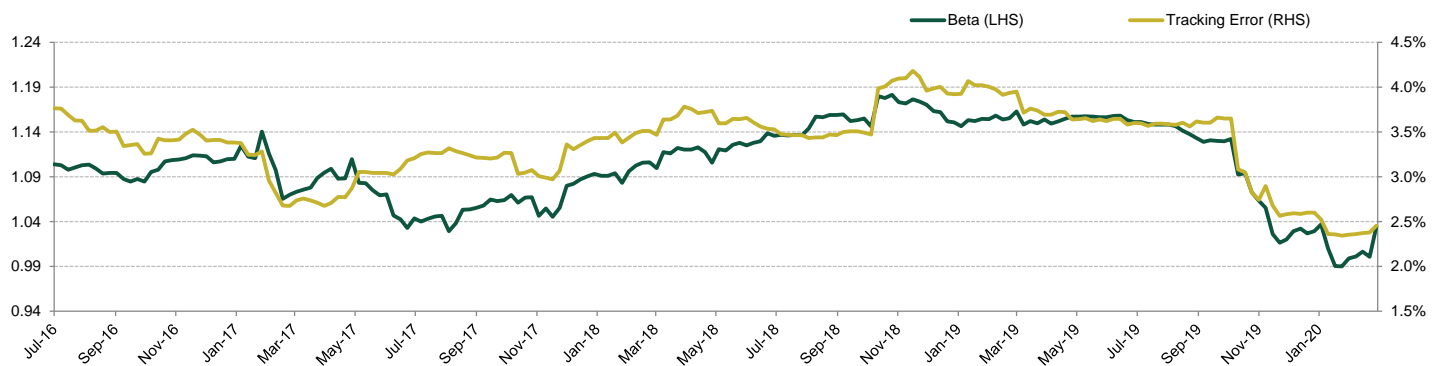
HISTORICAL ANALYSIS

PORTFOLIO DATA

	Feb-20	Jan-20	Dec-19	Nov-19	Oct-19	Sep-19	Aug-19
Top 10 holdings weight	44.7%	42.9%	43.0%	44.6%	46.9%	48.0%	48.9%
Number of holdings	57	58	58	56	55	54	54
Tracking Error (1 year)	2.5%	2.4%	2.6%	2.6%	2.8%	3.7%	3.6%
Beta (1 year)	1.03	1.00	1.03	1.02	1.07	1.13	1.13
Large Caps (> CHF 5 billion)	49.0%	53.1%	50.2%	52.1%	51.3%	51.0%	51.6%
Mid Caps (CHF 1.5-5 billion)	34.9%	32.8%	37.1%	35.0%	34.9%	34.3%	34.1%
Small Caps (< CHF 1.5 billion)	16.1%	14.2%	12.7%	12.9%	13.8%	14.6%	14.3%

Source: UBP; data as at 28.02.2020

◆ BETA AND TRACKING ERROR - TRAILING 52 WEEKS



Source: UBP; data as at 28.02.2020

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: USEXECEI 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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