

UBAM (CH) - SWISS SMALL AND MID CAP EQUITY

Monthly Institutional Factsheet | 30.04.2020

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: 212.32 CHF

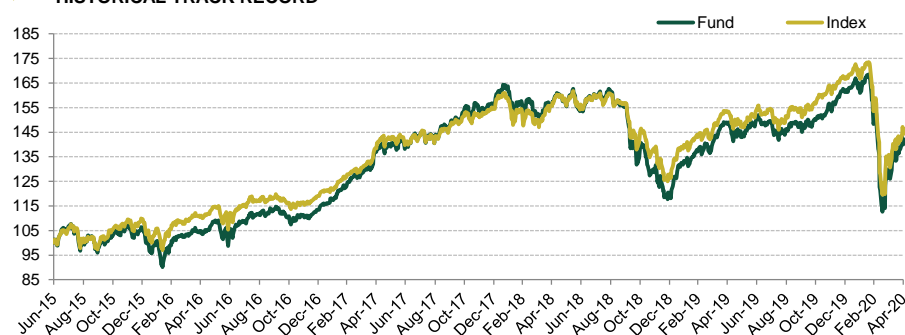
PERFORMANCE

	Fund ¹	Index ²
April 2020	7.66%	6.17%
YTD	-13.23%	-13.49%
1Y	-5.65%	-5.89%
3Y	2.25%	4.19%
5Y	-	-
Since inception*	40.03%	44.20%
2019	34.04%	30.42%
2018	-22.86%	-17.23%
2017	37.65%	29.73%

*Inception date : 30.06.2015

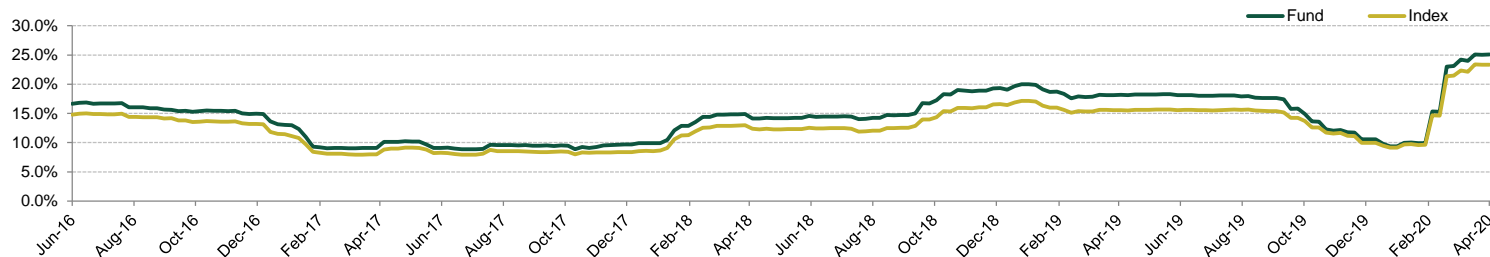
Past performance is not a guide to current or future results. See the disclaimer at the end of this document.

HISTORICAL TRACK RECORD *



* rebased at 100

1 YEAR-ROLLING VOLATILITY



KEY METRICS**

	Fund ¹	Index ²	Fund ¹	Index ²
Annualised Volatility %	17.63	15.81	Sharpe Ratio	0.44
Annualised Tracking Error %	3.57	-	Information Ratio	-0.15
Beta	1.10	-	Jensen's Alpha %	-1.34
Max Drawdown %	-29.94	-28.25	Active Share	49.93
Drawdown begins at	14.02.2020	14.02.2020	Dividend Yield %	2.40
Period to recover (number of weeks)	≥ 5	≥ 5	AUM (CHF Mn)	24

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

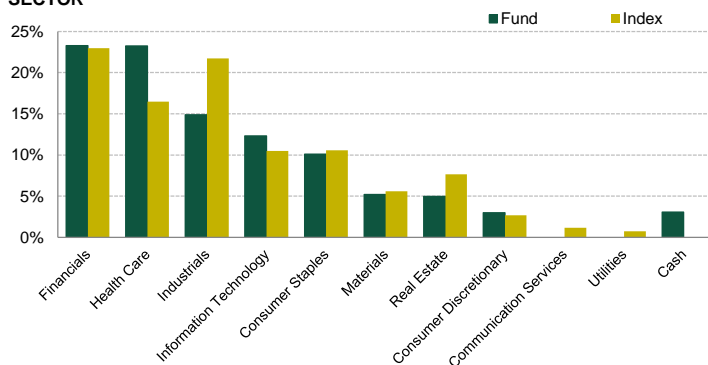
Source: UBP; data as at 30.04.2020

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 30.04.2020

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TOP 10 HOLDINGS

Name	Portfolio Weight (end)	Index Weight (end)	Country	Sector
PARTNERS GRP HLDG N	8.74%	6.64%	Switzerland	Financials
STRAUMANN HOLD NOM.	4.18%	3.17%	Switzerland	Health Care
BALOISE-HOLDING NOM	4.11%	2.58%	Switzerland	Financials
TEMENOS AG -NOM-	4.06%	3.19%	Switzerland	Information Technology
LOGITECH INTL N	3.85%	3.10%	Switzerland	Information Technology
VIFOR PHARMA RG	3.68%	2.13%	Switzerland	Health Care
CEMBRA MONEY BANK N	3.52%	1.06%	Switzerland	Financials
SONOVA HLDG -NOM.-	3.50%	3.63%	Switzerland	Health Care
TECAN GROUP AG -NOM-	3.28%	1.42%	Switzerland	Health Care
PSP SWISS PROPRT N	3.10%	1.86%	Switzerland	Real Estate
Total	42.0%	28.8%		

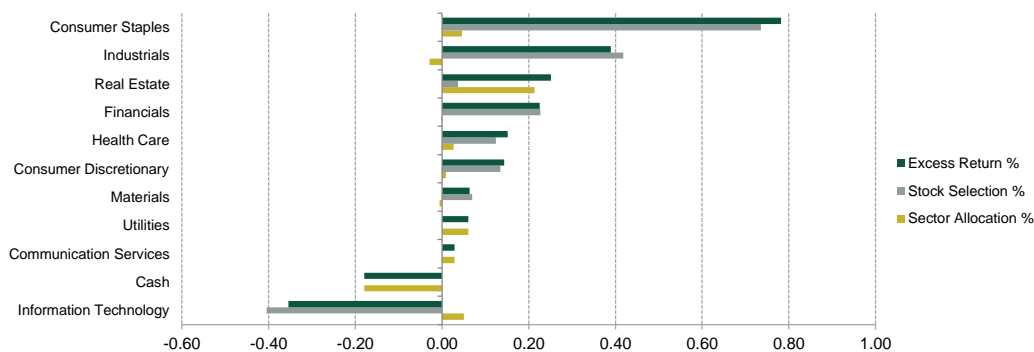
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PERFORMANCE ATTRIBUTION

SECTOR PERFORMANCE ATTRIBUTION

Period	31/03/2020 - 30/04/2020
Net Return %	7.66
Index Return %	6.17
Excess Return %	1.49
Allocation %	0.22
Selection %	1.34
Currency %	0.00
Residual %	0.00
Others %	-0.07



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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		0.52%	29.62%		0.36%	Switzerland	Consumer Staples
LINDT & SPRUENGLI/N.		3.55%			0.31%	Switzerland	Consumer Staples
LINDT & SPRUENGLI AG		3.37%	-6.04%		0.29%	Switzerland	Consumer Staples
SWISS PRIME SITE N		2.72%			0.28%	Switzerland	Real Estate
SCHINDLER HLDG PS		3.49%			0.19%	Switzerland	Industrials

MAIN RELATIVE DETRACTORS

Name	Portfolio Weight (avg)	Index Weight (avg)	Portfolio Return	Portfolio Contribution	Excess Return Contribution	Country	Sector
AMS		1.00%			-0.26%	Switzerland	Information Technology
JULIUS BAER GRP N		3.05%			-0.26%	Switzerland	Financials
PSP SWISS PROPRT N		1.96%	-4.14%		-0.15%	Switzerland	Real Estate
BB BIOTECH N		1.27%			-0.12%	Switzerland	Health Care
EMMI N		0.69%	1.81%		-0.10%	Switzerland	Consumer Staples

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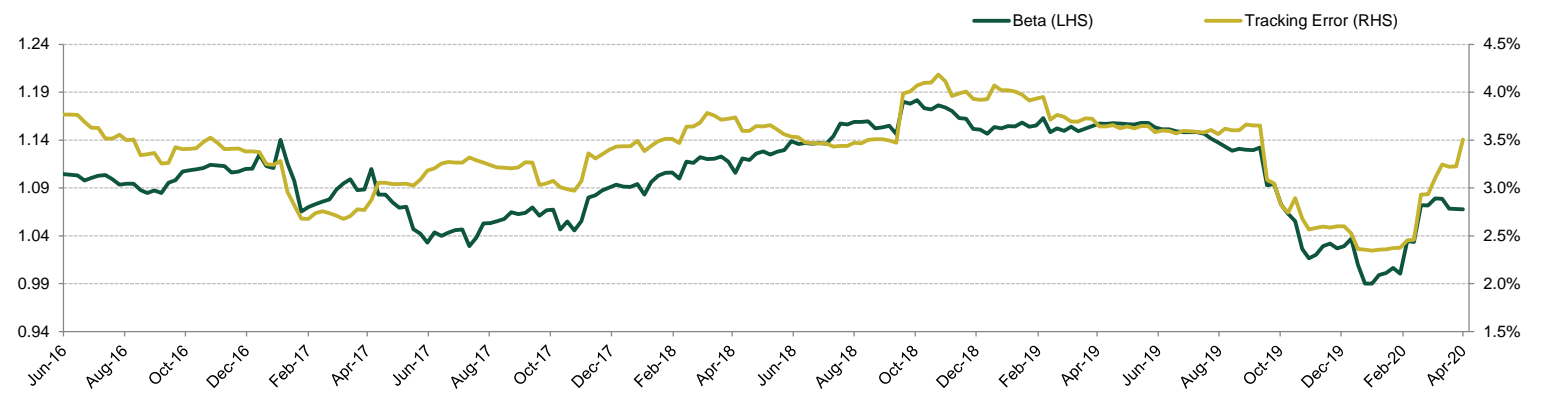
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HISTORICAL ANALYSIS

PORTFOLIO DATA

	Apr-20	Mar-20	Feb-20	Jan-20	Dec-19	Nov-19	Oct-19
Top 10 holdings weight	42.0%	42.8%	44.7%	42.9%	43.0%	44.6%	46.9%
Number of holdings	57	57	57	58	58	56	55
Tracking Error (1 year)	3.5%	3.1%	2.5%	2.4%	2.6%	2.6%	2.8%
Beta (1 year)	1.07	1.08	1.03	1.00	1.03	1.02	1.07
Large Caps (> CHF 5 billion)	41.6%	43.0%	49.0%	53.1%	50.2%	52.1%	51.3%
Mid Caps (CHF 1.5-5 billion)	43.8%	41.1%	34.9%	32.8%	37.1%	35.0%	34.9%
Small Caps (< CHF 1.5 billion)	14.7%	16.0%	16.1%	14.2%	12.7%	12.9%	13.8%

◆ BETA AND TRACKING ERROR - TRAILING 52 WEEKS



Source: UBP; data as at 30.04.2020

GENERAL INFORMATION

Name	UBAM (CH) - Swiss Small and Mid Cap Equity	Applicable Management fee ¹	AD: 1.40% ID: 0.90%
Legal form	Sub-Fund of UBAM (CH) Swiss Contractual Fund		
Base Currency	CHF	Registered Countries ²	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	Depositary 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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