

## UBAM (CH) - Swiss Small and Mid Cap Equity

Monthly Institutional Factsheet | 31.10.2024

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: 255.17 CHF

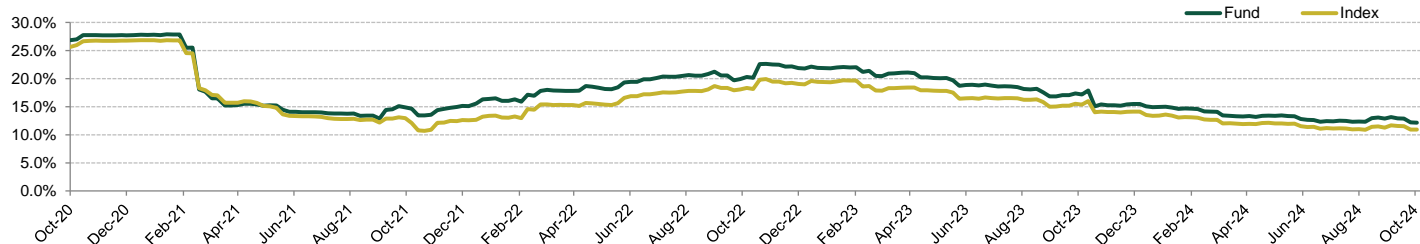
#### PERFORMANCE

	Fund <sup>1</sup>	Index <sup>2</sup>
October 2024	-4.27%	-3.96%
YTD	6.76%	4.94%
1Y	17.94%	13.81%
3Y	-22.26%	-13.51%
5Y	15.84%	19.45%
10Y	-	-
Since inception*	73.57%	86.97%
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



#### KEY METRICS\*\*

	Fund <sup>1</sup>	Index <sup>2</sup>	Fund <sup>1</sup>	Index <sup>2</sup>
Annualised Volatility %	19.12	17.44	Sharpe Ratio	0.18 / 0.24
Annualised Tracking Error %	4.31	-	Information Ratio	-0.16 / -
Beta	1.07	-	Jensen's Alpha %	-0.96 / -
Max Drawdown %	-40.10	-31.02	Active Share	55.54 / -
Drawdown begins at	03.09.2021	03.09.2021	Dividend Yield %	1.91 / -
Period to recover (number of weeks)	≥ 109	≥ 109	AUM (CHF Mn)	18.58 / -

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

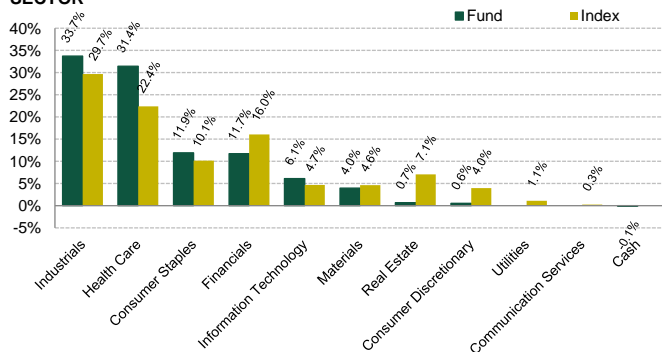
Source: UBP; data as at 31.10.2024

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

<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 31.10.2024

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## TOP 10 HOLDINGS

Name	Portfolio Weight (end)	Index Weight (end)	Country	Sector
SANDOZ GROUP RG	8.46%	5.48%	Switzerland	Health Care
LINDT & SPRUENGLI AG	8.19%	3.23%	Switzerland	Consumer Staples
STRAUMANN HLDG RG	5.32%	4.35%	Switzerland	Health Care
VAT GROUP N	4.19%	3.12%	Switzerland	Industrials
BELIMO HLDG RG	4.04%	1.83%	Switzerland	Industrials
ACCELLERON IND RG	3.52%	1.41%	Switzerland	Industrials
FLUGHAFEN ZUERICH N	3.35%	1.24%	Switzerland	Industrials
SIG COMBI GRP RG	3.32%	2.07%	Switzerland	Materials
GALDERMA GROUP RG	3.20%	2.04%	Switzerland	Health Care
SIEGFRIED HLDG N	3.07%	1.56%	Switzerland	Health Care
<b>Total</b>	<b>46.7%</b>	<b>26.3%</b>		

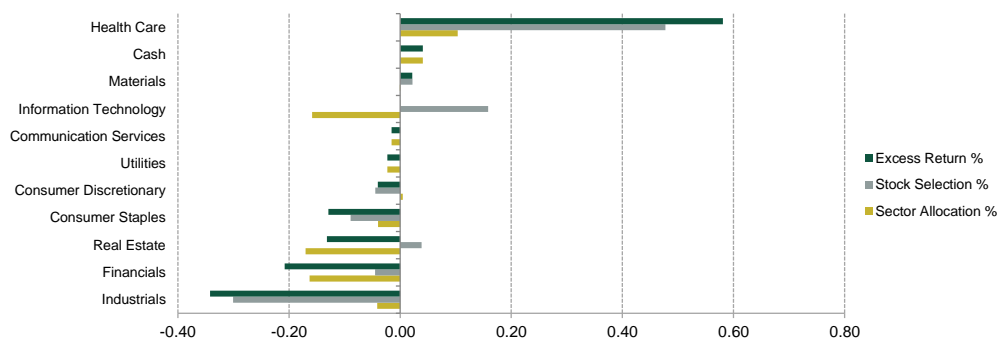
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## PERFORMANCE ATTRIBUTION

### SECTOR PERFORMANCE ATTRIBUTION

Period	30/09/2024 - 31/10/2024
Net Return %	-4.27
Index Return %	-3.96
Excess Return %	-0.31
Allocation %	-0.46
Selection %	0.22
Currency %	0.00
Residual %	0.00
Others %	-0.07



Source: UBP; data as at 31.10.2024

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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
SANDOZ GROUP RG	7.78%	5.00%	11.57%	0.84%	0.40%	-	Health Care
SOFTWAREONE HLDG RG		0.50%			0.23%	-	Information Technology
KUROS BIOSCIENC N	0.62%	0.19%	36.51%	0.24%	0.20%	-	Health Care
TECAN GROUP AG -NOM-		1.01%			0.20%	-	Health Care
ACCELLERON IND RG	3.40%	1.35%	5.53%	0.17%	0.18%	-	Industrials

### MAIN RELATIVE DETRACTORS

Name	Portfolio Weight (avg)	Index Weight (avg)	Portfolio Return	Portfolio Contribution	Excess Return Contribution	Country	Sector
JULIUS BAER GRP N		3.46%			-0.24%	-	Financials
MONTANA AEROSP RG	1.08%	0.16%	-24.78%	-0.30%	-0.22%	-	Industrials
VAT GROUP N	4.60%	3.32%	-16.46%	-0.82%	-0.18%	-	Industrials
SCHINDLER HLDG PS		3.21%			-0.17%	-	Industrials
STRAUMANN HLDG RG	5.91%	4.83%	-17.54%	-1.08%	-0.16%	-	Health Care

Source: UBP; data as at 31.10.2024

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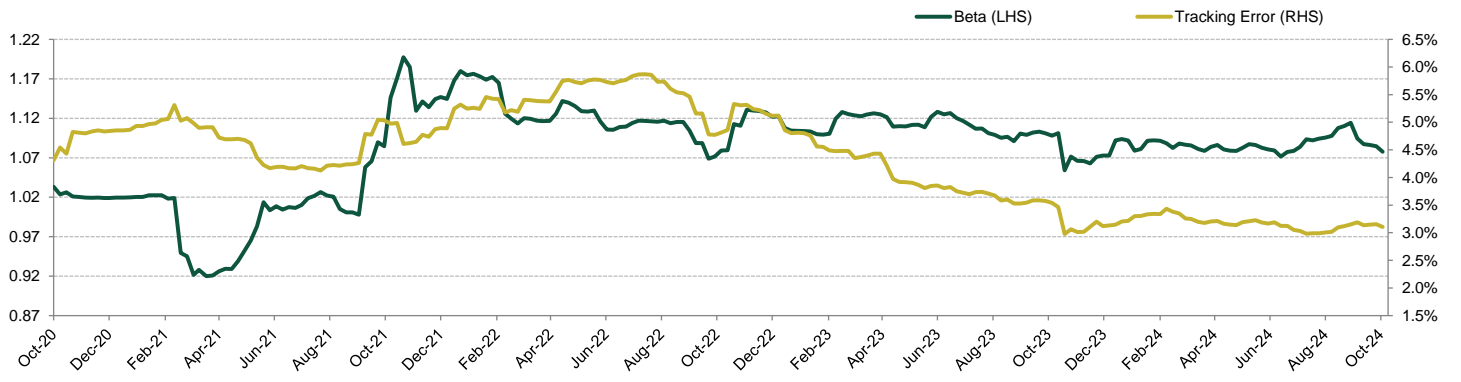
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## HISTORICAL ANALYSIS

### PORTFOLIO DATA

	Oct-24	Sep-24	Aug-24	Jul-24	Jun-24	May-24	Apr-24
Top 10 holdings weight	46.7%	46.7%	46.1%	44.8%	44.3%	43.3%	43.5%
Number of holdings	52	53	53	54	54	56	56
Tracking Error (1 year)	3.1%	3.2%	3.0%	3.0%	3.2%	3.2%	3.2%
Beta (1 year)	1.08	1.09	1.10	1.08	1.08	1.09	1.09
Large Caps (> CHF 10 billion)	17.1%	18.4%	18.4%	17.6%	18.6%	18.7%	18.9%
Mid Caps (CHF 2-10 billion)	59.9%	61.7%	61.7%	63.1%	58.1%	58.6%	56.6%
Small Caps (< CHF 2 billion)	23.0%	19.8%	20.0%	19.3%	23.3%	22.6%	24.5%

◆ BETA AND TRACKING ERROR - TRAILING 52 WEEKS



Source: UBP; data as at 31.10.2024

## GENERAL INFORMATION

<b>Name</b>	UBAM (CH) - Swiss Small and Mid Cap Equity	<b>Applicable Management fee<sup>1</sup></b>	AD: 1.40% ID: 0.90%
<b>Legal form</b>	Sub-Fund of UBAM (CH) Swiss Contractual Fund		
<b>Base Currency</b>	CHF	<b>Registered Countries<sup>2</sup></b>	CH,
<b>Currency Hedged Share Classes</b>	None	<b>ISIN</b>	AD CHF: CH0117983723 ID CHF: CH0117983848
<b>Cut-off time</b>	12:00 (CH time)	<b>Bloomberg Ticker</b>	AD CHF: USEXECA SW ID CHF: USEXECI SW
<b>Inception date</b>	30/06/2015*	<b>Investment Manager</b>	Union Bancaire Privée, UBP SA
<b>Minimum Investment</b>	1 share	<b>Depository Bank</b>	Banque Cantonale Vaudoise
<b>Liquidity</b>	Daily	<b>Administrator</b>	Gerifonds SA

<sup>1</sup> Only distribution shares classes are available (D: Distribution share class). I: Institutional 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. Subscriptions to shares of the Fund can only be made on the basis of the current Key Information Document (KID) or Key Investor Information Document (KIID as appropriate), 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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