

# U ACCESS (IRL) CAMPBELL ABSOLUTE RETURN UCITS

Monthly Institutional Factsheet | 29.04.2022

For Professional Investors in Switzerland or Professional Investors as defined by the relevant laws, The classification of the fund(s) as per the Sustainable Finance Disclosure Regulation (SFDR) is available on ubp.com or in the latest prospectus.

## PERFORMANCE & KEY METRICS

ISIN: IE00BKYBHH48 (B - Share USD) NAV: 126.41 USD

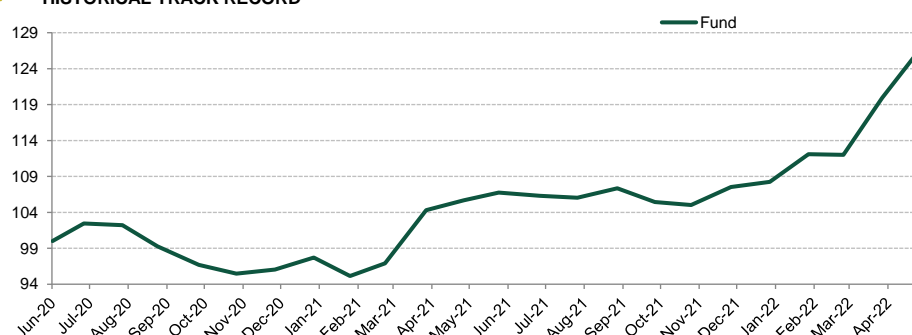
### PERFORMANCE

	Fund <sup>1</sup>
April 2022	5.40%
YTD	16.79%
1Y	19.61%
3Y	-
5Y	-
Since Inception*	26.41%
2021	10.76%
2020	-
2019	-

\*Inception date : 05.06.2020

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

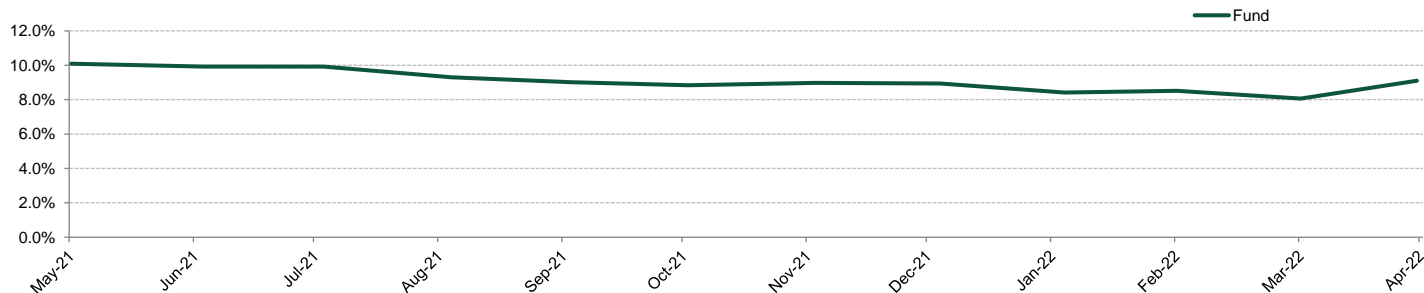
### HISTORICAL TRACK RECORD \*



\* rebased at 100

Source: UBP; data as at 29.04.2022

### 1 YEAR-ROLLING VOLATILITY



Source: UBP; data as at 29.04.2022

### KEY METRICS

	Fund <sup>1</sup>
Annualised Volatility* %	9.76
Sharpe Ratio*	1.32
Max Drawdown* %	-7.12
<sup>2</sup> Beta Equities*	-0.05
<sup>2</sup> Correlation with Equities*	-0.07
Size, in M USD	94.1

\*minimum 12 months

Source: Campbell & Company Investment Adviser, LLC and UBP; data as at 29.04.2022

<sup>1</sup> Based on B-Share class net of fees, USD, ISIN:IE00BKYBHH48

<sup>2</sup> Compared to the MSCI World NR (local)

### PERFORMANCE CONTRIBUTION

#### BY STYLE

	MTD	YTD
Systematic Macro	3.39%	7.35%
Short-term	0.49%	6.61%
Trend Following	2.56%	3.97%
Quantitative Equities	0.12%	1.92%
<b>Total</b>	<b>6.56%</b>	<b>19.84%</b>

Source: Campbell & Company Investment Adviser, LLC; data as at 29.04.2022

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Performance contribution figures are shown gross of fees.

#### BY SECTOR

	MTD	YTD
Fixed income	1.99%	6.95%
Foreign exchange	4.59%	10.38%
Credit	-0.23%	-0.57%
Equity indices	0.09%	1.16%
Cash equities	0.12%	1.92%
<b>Total</b>	<b>6.56%</b>	<b>19.84%</b>

## TOP POSITIONS

### Top 5 Long Positions

Investment name	Asset Class	Dollar risk*
Euro Bund	Fixed Income	0.3%
Osaka Nikkei	Equity	0.1%
Amsterdam Exchange Index	Equity	0.1%
5 Year Treasury Notes	Fixed Income	0.1%
Colombian Peso	Currency	0.1%
<b>Total</b>		<b>0.6%</b>

Source: Campbell & Company Investment Adviser, LLC; data as at 29.04.2022

\*Volatility-normalized measure showing positions in terms of risk per unit of capital.

### Top 5 Short Positions

Investment name	Asset Class	% NAV
Norwegian Krone	Currency	-0.3%
Euro	Currency	-0.2%
Canadian Dollar	Currency	-0.2%
Swedish Krona	Currency	-0.2%
10 Year Treasury Notes	Fixed Income	-0.2%
<b>Total</b>		<b>-1.1%</b>

Source: Campbell & Company Investment Adviser, LLC; data as at 29.04.2022

\*Volatility-normalized measure showing positions in terms of risk per unit of capital.

## TOP 5 CONTRIBUTORS / DETRACTORS

### MAIN CONTRIBUTORS

Name	Asset Class	MTD Contribution*
US 10 Year Notes	Fixed Income	1.2%
Norwegian Krone	Currency	1.0%
Euro	Currency	1.0%
New Zealand Dollar	Currency	0.9%
Japanese Yen	Currency	0.7%

Name	Asset Class	YTD Contribution*
US 10 Year Notes	Fixed Income	3.9%
Japanese Yen	Currency	2.5%
Gilts	Fixed Income	2.2%
Swedish Krona	Currency	2.1%
Euro	Currency	1.8%

### MAIN DETRACTORS

Name	Asset Class	MTD Contribution*
Euro Bund	Fixed Income	-0.6%
Canadian Dollar	Currency	-0.5%
Osaka Nikkei	Equity	-0.4%
Colombian Peso	Currency	-0.2%
Czech Koruna	Currency	-0.2%

Name	Asset Class	YTD Contribution*
Euro Bund	Fixed Income	-2.1%
Canadian Dollar	Currency	-1.3%
Australian 10 Year Bond	Fixed Income	-1.1%
Euribor	Fixed Income	-0.5%
EOE Index	Equity	-0.4%

Source: Campbell & Company Investment Adviser, LLC; data as at 29.04.2022

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## PORTFOLIO EXPOSURE

### ◆ BY ASSET CLASS (NET)

Name	Component risk*	VaR**
Fixed income	38.0%	0.9%
Foreign exchange	44.9%	0.8%
Credit	-1.4%	0.1%
Equity indices	13.6%	0.4%
Cash equities	4.9%	0.4%
<b>Total</b>	<b>100.0%</b>	<b>2.5%</b>

Source: Campbell & Company Investment Adviser, LLC; data as at 29.04.2022

\*Component Risk is a calculation that partitions the variance of a portfolio into components that sum to unity.

\*\*Expressed in terms of component VaR which is the contribution of each sub-group to the total VaR of the portfolio. Sum of component VaR will equal the total portfolio VaR.

## GENERAL INFORMATION

<b>Name</b>	U ACCESS (IRL) Campbell Absolute Return UCITS	<b>ISIN<sup>4</sup></b> (main share class)	B USD: IE00BKYBHH48 B EUR: IE00BKYBHJ61 B CHF: IE00BKYBHK76	B GBP: IE00BKYBHL83 B SEK: IE00BKYBHM90
<b>Legal form</b>	Irish open-ended umbrella investment company with variable capital and segregated liability between sub-funds. UCITS compliant	<b>Bloomberg Ticker<sup>4</sup></b> (main share class)	B USD: UARUBUS ID B EUR: UARUBEU ID B CHF: UARUBCH ID	B GBP: UARUBGB ID B SEK: UARUBSE ID
<b>Base Currency</b>	USD	<b>Portfolio Manager</b>	Campbell & Company Investment Adviser, LLC	
<b>Hedged Share Classes</b>	EUR, CHF, GBP, SEK	<b>Principal Investment Manager</b>	Union Bancaire Privée, UBP SA	
<b>NAV Valuation Frequency</b>	Daily	<b>Management Company</b>	Carne Global Fund Managers (Ireland) Limited	
<b>Inception date</b>	05/06/2020	<b>Depository Bank</b>	BNY Mellon Trust Company (Ireland) Limited	
<b>Subscription / Redemption</b>	Daily, with 2 business days notice	<b>Administrator</b>	BNY Mellon Fund Services (Ireland) Designated Activity Company	
<b>Fees Structure</b> (main share class)	1.05% Management Fee <sup>1</sup> ; 15% Performance Fee with HWM <sup>2</sup> , no hurdle	<b>Auditor</b>	KPMG	
<b>Registered Countries<sup>3</sup></b>	BE, CH, DE, ES, FI, FR, IE, IT, LU, NL, SE, UK, SG			

<sup>1</sup>Inception date corresponds to when the fund was launched.

<sup>2</sup>Includes the Portfolio Manager Fee and the Investment Manager Fee.

<sup>3</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.

<sup>4</sup>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

<sup>5</sup>Other share classes are available

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