

# U ACCESS (IRL) CAMPBELL ABSOLUTE RETURN UCITS

Monthly Institutional Factsheet | 29.10.2021

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: IE00BKYBH48 (B - Share USD) NAV: 105.03 USD

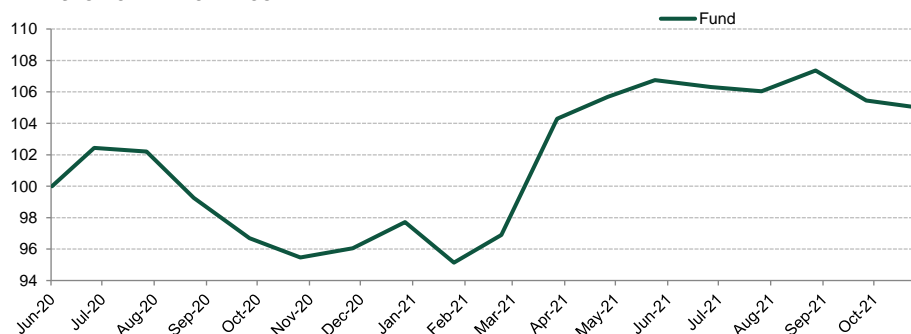
### PERFORMANCE

	Fund <sup>1</sup>
October 2021	-0.40%
YTD	7.48%
1Y	10.02%
3Y	-
5Y	-
Since Inception*	5.03%
2020	-
2019	-
2018	-

\*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.

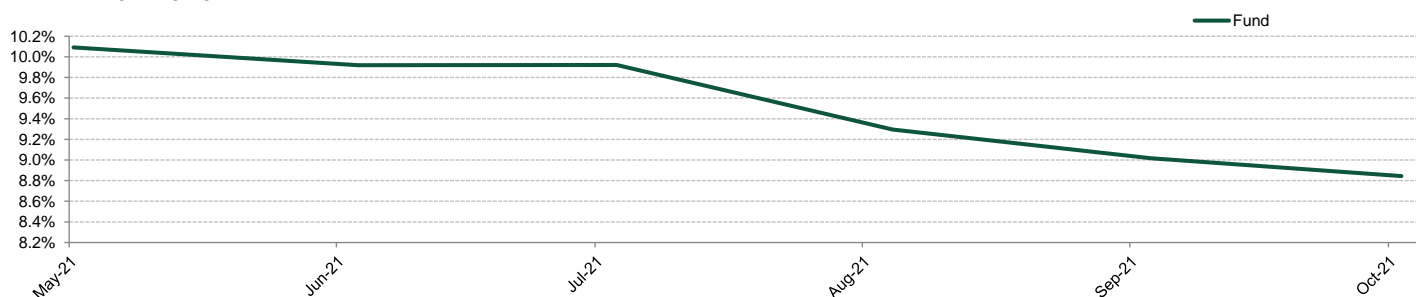
### HISTORICAL TRACK RECORD \*



\* rebased at 100

Source: UBP; data as at 29.10.2021

### 1 YEAR-ROLLING VOLATILITY



Source: UBP; data as at 29.10.2021

### KEY METRICS

	Fund <sup>1</sup>
Annualised Volatility* %	8.70
Sharpe Ratio*	0.39
Max Drawdown* %	-7.12
<sup>2</sup> Beta Equities*	0.15
<sup>2</sup> Correlation with Equities*	22.3%
Size, in M USD	17.6

\*minimum 12 months

Source: Campbell & Company Investment Adviser, LLC and UBP; data as at 29.10.2021

<sup>1</sup> Based on B-Share class net of fees, USD, ISIN:IE00BKYBH48

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

### PERFORMANCE CONTRIBUTION

#### BY STYLE

	MTD	YTD
Systematic Macro	-2.05%	-0.27%
Short-term	0.69%	5.22%
Trend Following	1.10%	0.24%
Quantitative Equities	0.28%	7.31%
<b>Total</b>	<b>0.01%</b>	<b>12.50%</b>

Source: Campbell & Company Investment Adviser, LLC; data as at 29.10.2021

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Performance contribution figures are shown gross of fees.

#### BY SECTOR

	MTD	YTD
Fixed income	-1.83%	-6.46%
Foreign exchange	-0.24%	4.11%
Credit	-0.01%	0.36%
Equity indices	1.81%	7.18%
Cash equities	0.28%	7.31%
<b>Total</b>	<b>0.01%</b>	<b>12.50%</b>

## TOP POSITIONS

### Top 5 Long Positions

Investment name	Asset Class	Dollar risk*
Euro-Bund	Fixed Income	0.3%
Canadian Dollar	Currency	0.3%
Osaka Nikkei	Equity	0.2%
Mini S&P 500 Index	Equity	0.2%
New Zealand Dollar	Currency	0.2%
<b>Total</b>		<b>1.3%</b>

Source: Campbell & Company Investment Adviser, LLC; data as at 29.10.2021

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

### Top 5 Short Positions

Investment name	Asset Class	% NAV
Long Gilt	Fixed Income	-0.6%
Canadian 10 Year Government Bond	Fixed Income	-0.4%
Swedish Krona	Currency	-0.4%
Japanese Yen	Currency	-0.3%
Euro	Currency	-0.3%
<b>Total</b>		<b>-1.9%</b>

Source: Campbell & Company Investment Adviser, LLC; data as at 29.10.2021

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

## TOP 5 CONTRIBUTORS / DETRACTORS

### MAIN CONTRIBUTORS

Name	Asset Class	MTD Contribution*
Japanese Yen	Currency	1.0%
Canadian Dollar	Currency	0.8%
Emini S&P Index	Equity	0.7%
Canadian Bond	Fixed Income	0.6%
Australian 3 Year Bond	Fixed Income	0.5%

Name	Asset Class	YTD Contribution*
Japanese Yen	Currency	2.7%
Gilts	Fixed Income	2.6%
New Zealand Dollar	Currency	1.6%
Osaka Nikkei	Equity	1.4%
Emini S&P Index	Equity	1.3%

### MAIN DETRACTORS

Name	Asset Class	MTD Contribution*
Australian 10 Year Bond	Fixed Income	-1.4%
Australian Dollar	Currency	-1.3%
EuroDollar	Currency	-1.3%
Swedish Krona	Currency	-0.7%
Euro Bund	Fixed Income	-0.7%

Name	Asset Class	YTD Contribution*
Australian 10 Year Bond	Fixed Income	-4.6%
FTSE Index	Equity	-2.0%
EuroDollar	Currency	-1.5%
British Pound	Currency	-1.5%
Euro Bund	Currency	-1.0%

Source: Campbell & Company Investment Adviser, LLC; data as at 29.10.2021

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## PORTFOLIO EXPOSURE

### ◆ BY ASSET CLASS (NET)

Name	Component risk*	VaR**
Fixed income	21.7%	0.5%
Foreign exchange	34.4%	0.8%
Credit	1.2%	0.0%
Equity indices	25.7%	0.8%
Cash equities	17.0%	0.3%
<b>Total</b>	<b>100.0%</b>	<b>2.4%</b>

Source: Campbell & Company Investment Adviser, LLC; data as at 29.10.2021

\*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>4</sup>Inception date corresponds to when the fund was launched.

<sup>1</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.

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>4</sup>Other share classes are available

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