

# U ACCESS (IRL) CAMPBELL ABSOLUTE RETURN UCITS

Monthly Institutional Factsheet | 31.03.2021

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

## PERFORMANCE & KEY METRICS

ISIN: IE00BKYPBH48 (B - Share USD) NAV: 104.30 USD

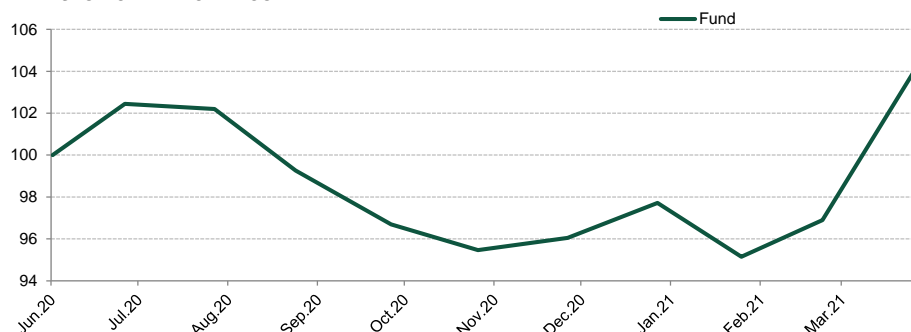
### PERFORMANCE

	Fund <sup>1</sup>
March 2021	7.63%
YTD	6.73%
1Y	-
3Y	-
5Y	-
Since Inception*	4.30%
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 31.03.2021

### KEY METRICS

	Fund <sup>1</sup>
Annualised Volatility* %	-
Sharpe Ratio*	-
Max Drawdown* %	-7.12
<sup>2</sup> Beta Equities*	-
<sup>2</sup> Correlation with Equities*	-
Size, in M USD	18.6

\*minimum 12 months

Source: Campbell & Company Investment Adviser, LLC and UBP; data as at 31.03.2021

<sup>1</sup> Based on B-Share class net of fees, USD, ISIN:IE00BKYPBH48

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

## PERFORMANCE CONTRIBUTION

### BY STYLE

	MTD	YTD
Systematic Macro	2.98%	-0.09%
Short-term	1.50%	4.64%
Trend Following	1.48%	0.35%
Quantitative Equities	2.35%	3.81%
<b>Total</b>	<b>8.30%</b>	<b>8.71%</b>

Source: Campbell & Company Investment Adviser, LLC; data as at 31.03.2021

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Performance contribution figures are shown gross of fees.

### BY SECTOR

	MTD	YTD
Fixed income	-0.02%	-3.56%
Foreign exchange	4.16%	5.02%
Credit	0.19%	0.04%
Equity indices	1.63%	3.40%
Cash equities	2.35%	3.81%
<b>Total</b>	<b>8.30%</b>	<b>8.71%</b>

## TOP POSITIONS

### Top 5 Long Positions

Investment name	Asset Class	Dollar risk*
Canadian Dollar	Currency	0.3%
Hang Seng Index	Fixed income	0.2%
German Stock Index	Currency	0.2%
British Pound	Equity Index	0.2%
Brazilian Real	Currency	0.2%
<b>Total</b>		<b>1.1%</b>

Source: Campbell & Company Investment Adviser, LLC; data as at 31.03.2021

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

### Top 5 Short Positions

Investment name	Asset Class	% NAV
Australian Dollar	Currency	-0.4%
New Zealand Dollar	Currency	-0.3%
Polish Zloty	Currency	-0.1%
Colombian Peso	Currency	-0.1%
10 Year Japanese Government Bond	Fixed income	-0.1%
<b>Total</b>		<b>-1.0%</b>

Source: Campbell & Company Investment Adviser, LLC; data as at 31.03.2021

\*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	1.1%
DAX Index	Equity Index	0.7%
Australian 10 Year Bond	Fixed income	0.7%
Australian Dollar	Currency	0.6%
Euro Stoxx50	Equity Index	0.4%

Name	Asset Class	YTD Contribution*
Gilts	Fixed income	1.7%
Japanese Yen	Currency	1.6%
Gasoline Blendstock	Commodity	1.4%
Beanoil	Commodity	0.9%
Euro Bund	Fixed income	0.8%

#### MAIN DETRACTORS

Name	Asset Class	MTD Contribution*
FTSE Index	Equity Index	-0.6%
OMX 30 Index	Equity Index	-0.4%
British Pound	Currency	-0.3%
US 10 Year Note	Fixed income	-0.3%
Japan Government Bond OSE	Fixed income	-0.2%

Name	Asset Class	YTD Contribution*
Australian 10 Year Bond	Fixed income	-2.0%
Canadian Bond	Currency	-1.1%
US 10 Year Note	Fixed income	-0.8%
FTSE Index	Equity Index	-0.6%
OMX 30 Index	Equity Index	-0.6%

Source: Campbell & Company Investment Adviser, LLC; data as at 31.03.2021

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### PORTFOLIO EXPOSURE

#### ◆ BY ASSET CLASS (NET)

Name	Component risk*	VaR**
Fixed income	14.1%	0.5%
Foreign exchange	20.7%	0.5%
Credit	4.0%	0.1%
Equity indices	48.5%	0.8%
Cash equities	12.8%	0.4%
<b>Total</b>	<b>100.0%</b>	<b>2.2%</b>

Source: Campbell & Company Investment Adviser, LLC; data as at 31.03.2021

\* 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> (main share class)</b>	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> (main share class)</b>	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 (main share class)</b>	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> Includes the Portfolio Manager Fee and the Investment Manager Fee.

<sup>2</sup> High Water-Mark is the highest peak in value that the investment fund has reached

<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.

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<sup>4</sup> Other share classes are available

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