

U ACCESS (IRL) CAMPBELL ABSOLUTE RETURN UCITS

Monthly Institutional Factsheet | 30.06.2021

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: IE00BKYPBH48 (B - Share USD) NAV: 106.31 USD

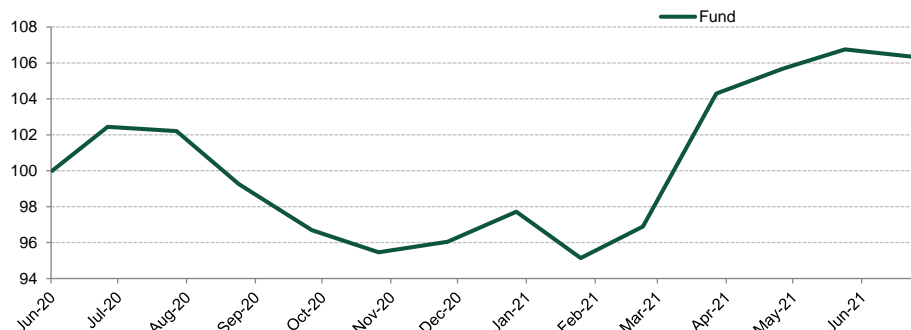
PERFORMANCE

	Fund ¹
June 2021	-0.41%
YTD	8.79%
1Y	3.78%
3Y	-
5Y	-
Since Inception*	6.31%
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 30.06.2021

KEY METRICS

	Fund ¹
Annualised Volatility* %	9.71
Sharpe Ratio*	0.59
Max Drawdown* %	-7.12
² Beta Equities*	0.12
² Correlation with Equities*	16.8%
Size, in M USD	17.0

*minimum 12 months

Source: Campbell & Company Investment Adviser, LLC and UBP; data as at 30.06.2021

¹ Based on B-Share class net of fees, USD, ISIN:IE00BKYPBH48

² Compared to the MSCI World NR (local)

PERFORMANCE CONTRIBUTION

BY STYLE

	MTD	YTD
Systematic Macro	1.13%	0.82%
Short-term	-0.69%	6.19%
Trend Following	-0.52%	-0.11%
Quantitative Equities	0.26%	5.12%
Total	0.17%	12.02%

Source: Campbell & Company Investment Adviser, LLC; data as at 30.06.2021

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Performance contribution figures are shown gross of fees.

BY SECTOR

	MTD	YTD
Fixed income	-0.64%	-4.64%
Foreign exchange	0.34%	5.20%
Credit	0.09%	0.34%
Equity indices	0.12%	6.00%
Cash equities	0.26%	5.12%
Total	0.17%	12.02%

TOP POSITIONS

Top 5 Long Positions

Investment name	Asset Class	Dollar risk*
Canadian Dollar	Currency	0.4%
Osaka Nikkei	Equity Index	0.3%
Euro-Bund	Fixed Income	0.2%
Norwegian Krone	Currency	0.2%
Eurodollar	Currency	0.2%
Total		1.2%

Source: Campbell & Company Investment Adviser, LLC; data as at 30.06.2021

*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	-0.3%
Swedish Krona	Currency	-0.3%
New Zealand Dollar	Currency	-0.3%
Australian Dollar	Currency	-0.3%
Euro	Currency	-0.3%
Total		-1.6%

Source: Campbell & Company Investment Adviser, LLC; data as at 30.06.2021
*Volatility-normalized measure showing positions in terms of risk per unit of capital.

TOP 5 CONTRIBUTORS / DETRACTORS

MAIN CONTRIBUTORS

Name	Asset Class	MTD Contribution*
New Zealand Dollar	Currency	1.2%
Swedish Krona	Currency	0.9%
Emini NASDAQ	Equity Index	0.4%
Brazilian Real	Currency	0.4%
Euro	Currency	0.3%

Name	Asset Class	YTD Contribution*
Japanese Yen	Currency	2.2%
Gilts	Fixed Income	1.7%
New Zealand Dollar	Currency	1.6%
DAX Index	Equity Index	1.2%
Swedish Krona	Currency	1.1%

MAIN DETRACTORS

Name	Asset Class	MTD Contribution*
Canadian Dollar	Currency	-1.0%
British Pound	Currency	-0.6%
Norwegian Krone	Currency	-0.6%
Hungarian Forint	Currency	-0.4%
Polish Zloty	Currency	-0.3%

Name	Asset Class	YTD Contribution*
Australian 10YR Bond	Fixed income	-1.9%
Canadian Bond	Fixed income	-1.6%
FTSE Index	Equity Index	-1.1%
US 10YR Notes	Fixed income	-0.8%
Norwegian Krone	Currency	-0.7%

Source: Campbell & Company Investment Adviser, LLC; data as at 30.06.2021
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PORTFOLIO EXPOSURE

◆ BY ASSET CLASS (NET)

Name	Component risk*	VaR**
Fixed income	3.3%	0.2%
Foreign exchange	18.5%	0.4%
Credit	2.6%	0.0%
Equity indices	56.1%	0.7%
Cash equities	19.5%	0.4%
Total	100.0%	1.7%

Source: Campbell & Company Investment Adviser, LLC; data as at 30.06.2021
* 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

Name	U ACCESS (IRL) Campbell Absolute Return UCITS	ISIN⁴ (main share class)	B USD: IE00BKYBHH48 B EUR: IE00BKYBHJ61 B CHF: IE00BKYBHK76	B GBP: IE00BKYBHL83 B SEK: IE00BKYBHM90
Legal form	Irish open-ended umbrella investment company with variable capital and segregated liability between sub-funds. UCITS compliant	Bloomberg Ticker⁴ (main share class)	B USD: UARUBUS ID B EUR: UARUBEU ID B CHF: UARUBCH ID	B GBP: UARUBGB ID B SEK: UARUBSE ID
Base Currency	USD	Portfolio Manager	Campbell & Company Investment Adviser, LLC	
Hedged Share Classes	EUR, CHF, GBP, SEK	Principal Investment Manager	Union Bancaire Privée, UBP SA	
NAV Valuation Frequency	Daily	Management Company	Carne Global Fund Managers (Ireland) Limited	
Inception date	05/06/2020	Depository Bank	BNY Mellon Trust Company (Ireland) Limited	
Subscription / Redemption	Daily, with 2 business days notice	Administrator	BNY Mellon Fund Services (Ireland) Designated Activity Company	
Fees Structure (main share class)	1.05% Management Fee ¹ ; 15% Performance Fee with HWM ² , no hurdle	Auditor	KPMG	
Registered Countries³	BE, CH, DE, ES, FI, FR, IE, IT, LU, NL, SE, UK, SG			

⁴Inception date corresponds to when the fund was launched.

¹Includes the Portfolio Manager Fee and the Investment Manager Fee.

³We remind you that depending on the country, certain share classes may or may not be registered. Please inform yourself about them before any subscription.

²Subscriptions 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

⁴Other share classes are available

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