Money Market Plus «MMP»

FOR QUALIFIED INVESTORS ONLY | FACTSHEET OCTOBER 2022

QCAM Currency Asset Management

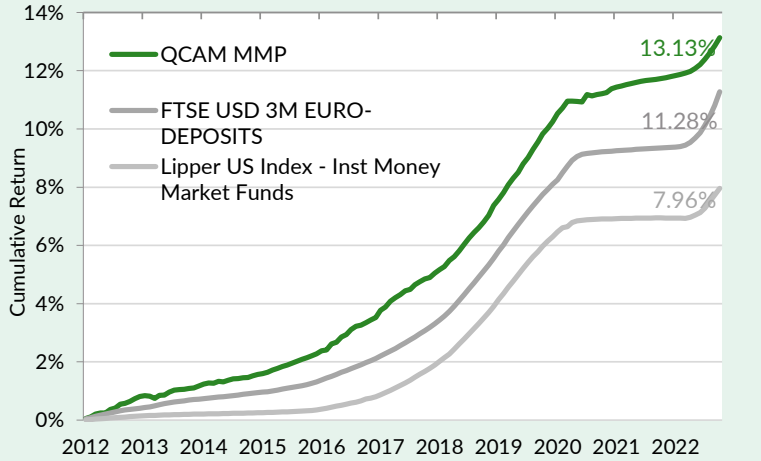
The Company

QCAM Currency Asset Management AG is an independent Swiss financial services provider that focuses primarily on currency and short term investment management. The investments offer an attractive risk/return ratio with low correlation and high liquidity. QCAM's services are precisely tailored to the aims and needs of an institutional clientele. The team of QCAM combines in-depth specialist knowledge, many years of experience in consultancy, client care and asset management, and an excellent international network of contacts. QCAM Currency Asset Management AG is regulated by the Swiss Financial Market Supervisory Authority FINMA and the U.S. Securities and Exchange Commission SEC.

The Strategy

QCAM Currency Asset Management AG's USD Money Market Plus Strategy is aimed at preserving capital and enhancing short term USD returns. QCAM's portfolio management team is taking advantage of inefficiencies in the currency, forwards and money markets. It is constantly evaluating the markets to spot situations that benefit the portfolio. QCAM applies an efficient multi-bank trading environment which contributes substantially to the attractive performance track record. The strategy has a live track record since 01/2012 with an average asset base of ~2 bn USD. The ideal investment horizon is at least three months.

Performance



Statistics

Year-to-date	1.20%	% pos. Month	94.62%
Since inception	13.13%	Volatility	0.28%
Annualized Return	1.15%	Semi volatility	0.22%
Rolling 12-month	1.26%	Sharpe ratio	1.84
Best month	0.32%	Skewness	0.63
Worst month	-0.07%	Kurtosis	-0.46
Average month	0.10%	Sortino 0%	7.97
Max. drawdown	-0.10%	VaR modified 99%	-0.03%

Portfolio by Instrument

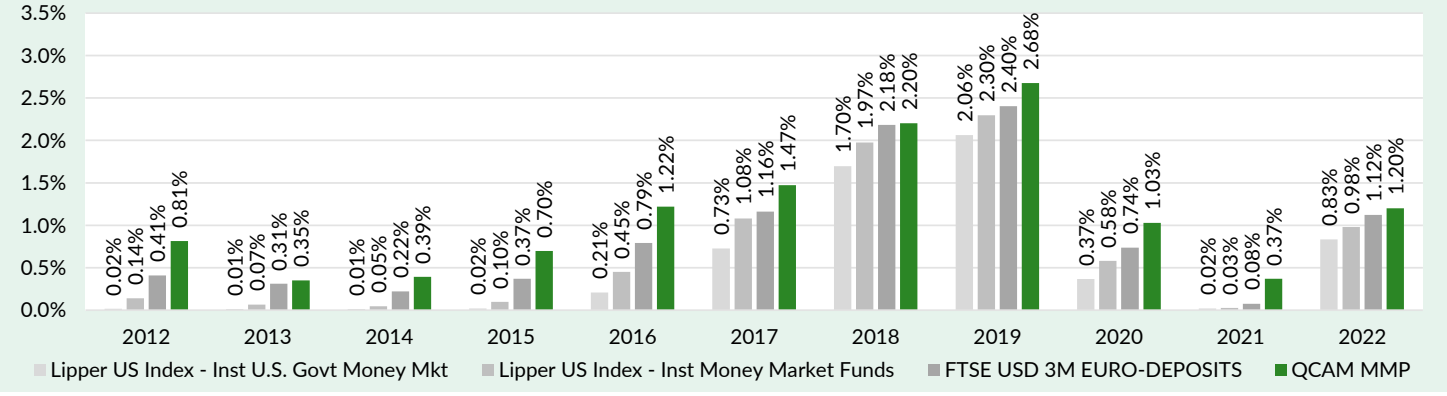
WAM (days)	51	Term Deposits	32.7%
WAL (days)	141	Commercial Papers	33.3%
Average Credit Rat.	A-1	Loans	17.1%
Positions	74	Government-Bills	16.9%
Yield to Maturity	3.23%	Total	100.0%

Historical performance

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2022	0.04%	0.03%	0.04%	0.06%	0.09%	0.12%	0.16%	0.19%	0.21%	0.25%			1.20%
2021	0.05%	0.04%	0.04%	0.04%	0.03%	0.03%	0.03%	0.02%	0.02%	0.02%	0.03%	0.03%	0.37%
2020	0.26%	0.17%	0.21%	0.01%	-0.01%	-0.02%	0.23%	-0.04%	0.04%	0.03%	0.03%	0.13%	1.03%
2019	0.19%	0.21%	0.24%	0.20%	0.18%	0.26%	0.19%	0.26%	0.23%	0.24%	0.16%	0.20%	2.60%
2018	0.11%	0.10%	0.20%	0.13%	0.18%	0.21%	0.20%	0.17%	0.14%	0.18%	0.20%	0.31%	2.16%
2017	0.24%	0.12%	0.19%	0.12%	0.10%	0.12%	0.05%	0.16%	0.10%	0.08%	0.05%	0.14%	1.47%
2016	0.10%	0.03%	0.19%	0.06%	0.18%	0.08%	0.17%	0.11%	0.04%	0.08%	0.09%	0.08%	1.22%
2015	0.03%	0.04%	0.07%	0.06%	0.06%	0.05%	0.06%	0.07%	0.07%	0.05%	0.06%	0.06%	0.70%
2014	0.07%	0.03%	-0.01%	0.07%	-0.02%	0.06%	0.05%	0.01%	0.03%	0.00%	0.05%	0.05%	0.39%
2013	0.03%	-0.02%	-0.07%	0.11%	0.01%	0.11%	0.07%	0.01%	0.01%	0.03%	0.02%	0.06%	0.35%
2012	0.06%	0.06%	0.10%	0.04%	0.00%	0.12%	0.05%	0.13%	0.02%	0.07%	0.09%	0.08%	0.81%

The track record is based on managed account returns. The managed account has had an average AuM basis of ~2 bn USD. Monthly returns are after fees (management fee: 0.09%) and administration charges. The FTSE USD 3M EURO-DEPOSITS benchmark does not carry fees and cost. Past performance is no guarantee for future performance.

Benchmark Comparison



Important disclosure and information about risks:
Past performance should not be construed as an indicator of future performance. This information does not constitute an offer to sell or the solicitation of an offer to buy any interests in the fund. While the information contained in this document has been obtained from sources deemed reliable, no representation is made as to its accuracy or completeness and it should not be relied upon as such.

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