

# Alma Platinum IV UBS Multi Strategy Alternatives

Data as of  
29 December 2023

Fund AUM  
€ 123,082,644

Fund Launch  
28 August 2019



ALMA CAPITAL

## Investment Strategy

- Alma Platinum IV UBS Multi Strategy Alternatives ("the Fund") is a "multi-manager" fund, meaning that Alma Capital Investment Management (the "Management Company") appoints a number of sub-investment managers to each manage a segment of the assets of the Fund (Segment).
- UBS Hedge Fund Solutions LLC (the "Investment Adviser") advises the Management Company on selection of sub-investment managers and allocation of Fund to each Segment from time to time.
- The sub-investment managers will invest in a wide range of investments, using a variety of investment strategies and techniques. Among these may be i) "equity hedge" strategies, where the Fund will invest in shares of companies but use financial contracts (derivatives) to try to limit the effect of negative market movements; ii) "relative value" strategies, where the Fund will invest in across a variety of assets but will try to take advantage of mis-pricing and other opportunities to gain a return; iii) "trading strategies" where the Fund will invest in a broad range of assets (share in companies, foreign exchange, tradable debt issues by companies and governments, currencies) where a sub-investment manager believes that it can achieve a return; and iv) "credit/income" strategies where the Fund will invest in debt investments.

## Investment Manager - Alma Capital London <sup>(1)</sup>

- FCA-authorized fund management company, which is a subsidiary of Alma Capital Investment Management, a Luxembourg-based independent management company founded in 2006.
- Offers investors a range of funds across strategies and geographies managed by asset managers.
- Signatory to the United Nations Principles for Responsible Investment and member of LuxFLAG.

## Performance History (28 Aug 2019 - 29 Dec 2023) <sup>(2)</sup>



Alma Platinum IV UBS Multi Strategy Alternatives (I4C-E Share Class)

## Investment Advisor - UBS Hedge Fund Solutions <sup>(2)</sup>

- SEC-registered Stamford-based investment advisor founded in 2001, with over \$38bn in AUM in hedge funds.
- Provides hedge fund solutions, including commingled products, customised discretionary products, as well as portfolio advisory and strategic advisory services.
- Signatory to the United Nations Principles for Responsible Investment.

## Underlying Managers

- DLD Asset Management Management
- Magnetar Financial
- Millburn Ridgefield Corporation
- MY Alpha Management
- Two Sigma Advisers LP

## Fund Performance Summary (I4C-E Share Class) <sup>(2)</sup>

	Return				Annualised Return		
	1M	6M	YTD	ITD	1Y	3Y	ITD
<b>UBS Multi Strategy Alternatives</b>	-0.01%	4.67%	3.00%	-5.48%	3.00%	-2.58%	-1.29%

Volatility since Launch (%): 4.51%

Absolute VaR (99%/20 day): 1.86%

Please refer to our website to find performances for other shares classes.

## Monthly Fund Performance (I4C-E Share Class) <sup>(3)</sup>

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2023	-0.53%	0.21%	-0.61%	-0.78%	-0.29%	0.40%	1.50%	1.07%	1.07%	-0.31%	1.29%	-0.01%	3.00%
2022	-2.75%	-1.19%	0.34%	0.43%	-0.97%	-0.34%	-1.28%	0.00%	0.05%	-0.02%	-2.05%	0.53%	-7.08%
2021	0.56%	0.45%	-3.19%	1.19%	0.13%	-0.83%	-2.71%	0.83%	-0.38%	0.54%	-1.33%	1.42%	-3.38%
2020	-1.08%	-2.32%	-3.22%	2.27%	0.83%	-0.14%	0.83%	0.87%	-0.77%	-0.46%	2.02%	1.83%	1.39%
2019									0.27%*	-0.27%	0.22%	0.60%	0.82%

\*Performance has been calculated since the share class launch

## Alma Capital Commitments



## Contact Details

+33 1 56 88 36 61 (FR)  
info.investors@almacapital.com  
www.almacapital.com

(1) Represents the views of Alma Capital Investment Management. (2) Represents the views of UBS Hedge Fund Solutions LLC. Alma Capital Investment Management does not take any responsibility for these views and does not necessarily endorse or support such views. (3) Source: Alma Capital Investment Management. The Fund's performance above is shown net of all fund fees. Past performance is not a reliable indicator of future returns.

All information as of 29 December 2023 unless otherwise specified.  
Please refer to the disclaimers at the end of this document.

# Alma Platinum IV UBS Multi Strategy Alternatives

Data as of  
29 December 2023

Fund AUM  
€ 123,082,644

Fund Launch  
28 August 2019



## Fund Characteristics

Regional Exposure (% AUM) <sup>(4)</sup>				
Region	Short	Long	Net	Gross
North America	-63.43	98.90	35.47	162.32
Europe	-2.96	29.91	26.95	32.86
Global	-7.21	1.46	-5.75	8.67
Asia	-10.77	22.72	11.95	33.49
Africa	-0.04	0.51	0.47	0.55
Oceania	-0.67	2.59	1.92	3.26
South America	-0.28	0.01	-0.27	0.29
<b>TOTAL</b>	<b>-85.36</b>	<b>156.10</b>	<b>70.73</b>	<b>241.46</b>

Investment Strategy Exposure (% AUM) <sup>(5)</sup>	
Strategy	Portfolio
Equity Hedged	20.1
Relative Value	68.4
Trading	11.0
Cash & Other	0.6
<b>TOTAL</b>	<b>100.0</b>

Asset Class Exposure (% AUM) <sup>(6)</sup>				
Credit Spectrum	Net	Long	Short	Gross
Equity	61.90	143.11	-81.21	224.33
Credit	11.34	11.95	-0.61	12.56
Currency	1.38	7.71	-6.33	14.04
Commodity	-2.50	1.04	-3.54	4.58
Interest Rate	14.56	14.57	-0.01	14.58
<b>TOTAL</b>	<b>86.68</b>	<b>178.38</b>	<b>-91.70</b>	<b>270.08</b>

## Key Facts

Issuer / Manager	Alma Platinum IV/ Alma Capital Investment Management	
Fund Type	Luxembourg UCITS SICAV	
Share Classes	I1C-E	I4C-E*
ISIN-Code	LU1960255450	LU1960255708
BBG Ticker	ALMSAI1 LX	DBMSI4C LX
Currency	EUR	EUR
Management Fee p.a. <sup>(7)</sup>	1.78%	1.44%
Tax d'abonnement p.a.	0.01%	0.01%
Performance Fee <sup>(8)</sup>	A performance fee may be payable to Sub-Investment Managers	
Initial Issue Price	€ 100	€ 100
Launch Date	-	28 August 2019
Subscription and Redemption Cut-Off	10:00 a.m. CET (T-2)	
Transaction Day (T)	Daily	
NAV Publication	Daily, published on a T+2 basis	
Settlement	T+3	
Depository, Administrator, Transfer Agent	CACEIS Investor Services Bank S.A.	
Registered Countries <sup>(9)</sup>	Luxembourg, United Kingdom	
SRRI	4	

\*The share class is closed to new subscriptions other than subsequent subscriptions by existing shareholders

(4) Source: Alma Capital Investment Management. Exposure by region is calculated on a delta adjusted basis and is determined by the country where the issuer of the security generates a majority of its revenue, where this information is available. Regional exposures reflect the equity, credit and commodity exposures, and do not include currency or interest rate exposures. (5) Source: Alma Capital Investment Management. (6) Source: Alma Capital. Seeks to capture the full market value or 'market exposure' of positions decomposed by asset class, with the exception of Interest Rate Exposure which is expressed in U.S. 10yr Equivalent terms. For equity, credit and commodity instruments this is the market value of the position or underlying position in the case of derivatives, delta-adjusted in the case of options. In the case of Credit Default Swaps the notional quantity is used. Foreign Currency Exposure seeks to capture the inherent currency risk determined at instrument level. For cash securities this is normally the market value, however for 'financed exposures' via derivatives this may equal the mark-to-market as appropriate. Foreign Currency Exposure includes all currencies except EUR, and captures cash holdings and the notional legs of foreign exchange transactions. As certain instruments have exposure to multiple risk factors, they are captured in multiple asset classes like for example corporate bonds having both credit and interest rate exposure. (7) Management Fee is payable monthly to the Management Company and is calculated on each Valuation Day on the basis of the Net Asset Value of the relevant Share Class. The Investment Manager is remunerated by the Management Company out of the Management Fee. (8) The Performance Fee is deducted from the NAVs cumulative outperformance subject to a high watermark. (9) Registered countries where at least one share of the fund is registered. All information as of 29 December 2023 unless otherwise specified. Please refer to the disclaimers at the end of this document.

# Alma Platinum IV UBS Multi Strategy Alternatives

Data as of  
**29 December 2023**

Fund AUM  
**€ 123,082,644**

Fund Launch  
**28 August 2019**



## Disclaimer

### MARKETING COMMUNICATION

Alma Platinum IV is a Luxembourg undertaking for collective investment pursuant to Part I of the law of 17 December 2010 relating to undertakings for collective investment. It is registered with the Luxembourg Trade and Companies' Register under number B85828 and has its registered address at 11-13 Boulevard de la Foire, L-1528, Luxembourg, Grand Duchy of Luxembourg.

Alma Capital Investment Management S.A. acts as the management company. It is governed by chapter 15 of the law of 17 December 2010 and supervised by the Commission de Surveillance du Secteur Financier (CSSF) in Luxembourg under number S00000930. It is incorporated under the form of a société anonyme and has its registered address at 22-24 Boulevard Royal, L-2449, Luxembourg.

It is registered with the Luxembourg Trade and Companies' Register under number B171608 and its website is: [www.almacapital.com](http://www.almacapital.com)

UBS Hedge Fund Solutions LLC acts as the delegated Investment Manager. Except as otherwise stated, UBS Hedge Fund Solutions LLC does not take any responsibility for the accuracy of the contents of this document, any representations made herein or the performance of the Fund. UBS Hedge Fund Solutions LLC disclaims any liability for any direct, indirect, consequential or other losses or damages including loss of profits incurred by you or by any third party that may arise from any reliance on this document or for the reliability, accuracy or completeness thereof.

UBS Hedge Fund Solutions LLC is not responsible for, nor involved in, the marketing, distribution or sales of shares or interests in the Fund and is not responsible for compliance with any marketing or promotion laws, rules or regulations; and no third party is authorised to make any statement about any of UBS Hedge Fund Solutions LLC's products or services in connection with any such marketing, distribution or sales.

This material is issued and has been prepared by the management company. It contains opinions and statistical data that are considered lawful and correct on the day of their publication according to the economic and financial environment at the time. This document does not constitute investment advice or form part of an offer or invitation to subscribe for or to purchase any financial instrument(s) nor shall it or any part of it form the basis of any contract or commitment whatsoever.

This document has been prepared without consideration of the investment needs, objectives or financial circumstances of any investor. Before making an investment decision, investors need to consider, with or without the assistance of an investment adviser, whether the investments and strategies described or provided by Alma Capital Investment Management, are appropriate, in light of their particular investment needs, objectives and financial circumstances. Any report or analysis within this document is shown for information, discussion or illustrative purposes and does not constitute an offer, recommendation or solicitation to conclude a transaction and should not be treated as giving investment advice. Past performance does not predict future returns.

The performance figures disclosed in this document are based on the net asset values in Euro. Returns may increase or decrease as a result of currency fluctuations.

The information contained in this document is provided for information purposes only. Any investment decision in relation to a fund should be based solely on the latest version of the prospectus (which includes the specific risks that investors should consider before investing), the audited annual and, if more recent, un-audited semi-annual reports and the Key Investor Document (KID), all of which are available in English upon request to Alma Capital Investment Management S.A., 22-24 Boulevard Royal, L-2449, Luxembourg or on [www.almacapital.com](http://www.almacapital.com)

All information referred to in the present document is available on [www.almacapital.com](http://www.almacapital.com)

© Alma Capital Investment Management S.A. 2023. All rights reserved. No further distribution is allowed without prior written consent of the Issuer.