



**PRESS RELEASE**

**J8 and Universal-Investment launch global absolute return fund**

- **Systematic strategy for liquid global markets**
- **Award-winning strategy already successful with institutional investors**

**London / Frankfurt am Main, 21 March 2018.** The UK manager J8 Capital Management and German investment company Universal-Investment have launched [\*\*UI - J8 Global Absolute Return UCITS Fund\*\*](#) (ISIN LU1604204054). The subfund implements J8's award-winning global absolute return strategy, a scientifically-backed, systematic and rules-based multi strategy approach focused on momentum and carry as well as value trades. The aim of this multi strategy is to generate attractive returns by trading long as well as short positions, regardless of market conditions. "The focus of our investment strategy lies exclusively on fixed income, currency and commodity markets and consciously leaves out equity markets. The subfund is therefore ideal as a natural diversifier for equity portfolios", says Dr. Tillmann Sachs, J8's founder, Chief Investment Officer and Head of Research. The fund invests in bonds and currencies of G10 countries as well as in commodity markets of the Bloomberg Commodity Index universe. Consideration is also given to ethical and social investment criteria. The risk-weighted portfolio returns are scaled to a target volatility, while the uncorrelated return profile aims to help investors diversify their portfolio risks and even out returns in the long-run.

The subfund is scaled to a target volatility of ten percent and long-term returns are expected between seven and ten percent per annum. The strategy of the subfund has already been trading live and audited for over three years in the J8 Futures Fund (ISIN MT7000006235); as a commitment vis-à-vis investors, management is significantly invested. This offshore fund outperformed the SG-CTA index in all three years, with the excess return versus the index amounting to 17.16 percent (net). 2018 also had a positive start.

J8 and the global absolute return strategy are systematic and market-agnostic which means that trading decisions are not based on opinion or emotion. Nevertheless, the current positioning of the trading model reflects the expectation of further rising interest rates, a weaker US dollar and rising oil prices.

**FUND DATA AT A GLANCE**

<b>UI - J8 Global Absolute Return UCITS Fund</b>			
<b>Name of sub fund</b>	UI		
<b>Fund name / SICAV</b>	UI		
<b>Portfolio manager</b>	J8 Capital Management LLP, London, United Kingdom		
<b>Management company</b>	Universal-Investment-Luxembourg S.A., Grevenmacher / Luxembourg		
<b>Fund category</b>	Other funds		
<b>Share class</b>	<a href="#"><b>R EUR (hedged)</b></a>	<a href="#"><b>P USD</b></a>	<a href="#"><b>F EUR (hedged)</b></a>
<b>ISIN</b>	LU1604204054	LU1604204997	LU1604203916
<b>Ongoing charges (estimate)</b>	2.33% p. a.	1.83% p. a.	1.33% p. a.
<b>Fund currency</b>	EUR	USD	EUR
<b>Subscription fee</b>	Up to 3.5%	Up to 3.5%	Up to 3.5%
<b>Redemption fee</b>	-	-	Up to 2% in the first two years
<b>Minimum first investment</b>	EUR 100	USD 1,000,000	EUR 500,000
<b>Performance-linked compensation</b>	15 % (share class R and P) and 10 % (share class F) of the outperformance of the net asset value per share governed by the high water mark (i.e. the highest net asset value per share at the end of a preceding performance		

	period) provided the hurdle rate of 0% p.a. was reached.
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#### **ABOUT J8 CAPITAL MANAGEMENT**

The investment manager J8 Capital Management LLP (J8) was founded in 2012 in London. Strong corporate governance, a mature risk management framework and the highest levels of compliance make J8 a sophisticated and trusted partner. J8 offers highly liquid, diversified, uncorrelated and cost efficient systematic investment solutions that focus on capital preservation, attractive risk-adjusted returns and superior diversification benefits. The investment solutions of J8 are derived from empirical observations and economic rationale. They offer efficient portfolio construction, are customizable, scalable and provide daily liquidity. The systematic investment process reduces behavioral bias and operational risk. Backed by rigorous research, scientific strategy development and testing with long data histories, the foundation is laid for greater investment confidence. Dr. Tillmann Sachs is Chief Investment Officer and Head of Research of J8. He is also founder and majority shareholder of J8. Prior to founding J8, Sachs was at Barclays, UBS and AIG in London. He has a Ph.D. in the application of artificial intelligence to risk quantification from the Nanyang Technological University in Singapore.

For more information, see [www.j8capital.com](http://www.j8capital.com)

#### **ABOUT UNIVERSAL-INVESTMENT**

With fund assets in excess of about EUR 368 billion under administration, thereof EUR 300 billion in own vehicles, over 1,000 funds and investment mandates and a workforce of around 650, Universal-Investment is the largest independent investment company in German-spoken Europe. The focus lies on the efficient and transparent administration of funds, securities, real assets and alternative asset classes. Universal-Investment is the central platform for independent asset management and combines the investment expertise of boutiques, private banks, international asset managers and investment firms to offer an exceptional collection of first-class private label funds. Founded in 1968 the company is headquartered in Frankfurt am Main and has subsidiaries and holdings in Luxemburg and Austria. As pioneer of the investment industry Universal-Investment is now market leader in the areas of master-KVG and private label funds. According to the 2017 PwC ManCo Survey, Universal-Investment is the largest AIFM ManCo in Luxembourg; among the Third-Party-ManCos, Universal-Investment ranks in second place. (As per 28 February)

Please visit [www.universal-investment.com](http://www.universal-investment.com) for more Information

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