

GMO SGM Major Markets Investment Fund C EUR

Categoria Morningstar™

Alt - Global Macro

Benchmark Morningstar

Morningstar Euro Cautious Global Target

Allocation NR EUR

Usato nel Report

Benchmark Dichiarato

FTSE Treasury Bill 3 Mon USD

Morningstar Rating™

Senza rating

Obiettivo d'Investimento Dichiarato

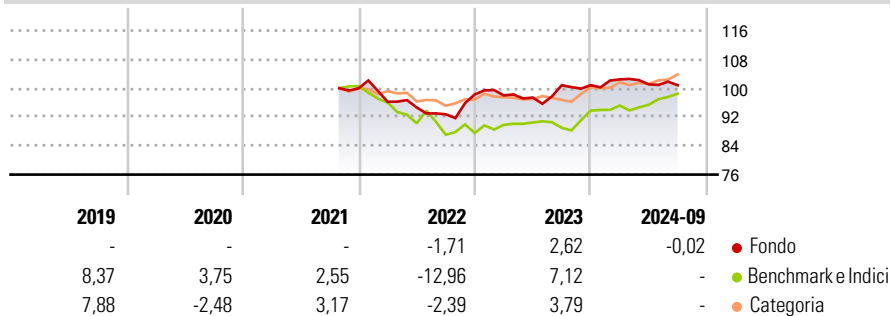
The Fund's investment objective is to seek long-term total return. The Fund is expected to invest, directly and indirectly, in a wide range of assets that are eligible investments for UCITS. The permitted investments of the Fund will include long and short positions in equity and equity-related securities, debt securities, money market instruments, currencies, interest rates, instruments (e.g., swaps, futures and options) relating to commodities indices which are cleared by the Central Bank, and derivatives as described below. Short positions will be achieved through the use of derivative instruments such as swaps, futures and options. Such securities and instruments and the reference assets underlying such derivatives may be located,...

Misure di Rischio

3Y Alpha	-	3Y Sharpe Ratio	-
3Y Beta	-	3Y Std Dev	-
3Y R-Squared	-	3Y Risk	-
3Y Info Ratio	-	5Y Risk	-
3Y Tracking Error	-	10Y Risk	-

Basati su Morningstar Euro Cautious Global Target Allocation NR EUR (dove applicabile)

Rendimenti



Rend. Cumulati %

	Fondo	Bmk	Cat
3-Mesi	-1,20	2,13	2,10
6-Mesi	-1,52	2,92	3,16
1-Anno	0,44	6,10	5,36
3-Anni Ann.ti	-0,19	0,70	0,37
5-Anni Ann.ti	-	0,78	1,44
10-Anni Ann.ti	-	-	-

Rendimenti aggiornati al 23/10/2024

Rendimenti

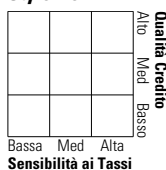
	Q1	Q2	Q3	Q4
2025	-	-	-	-
2024	1,59	-1,34	-0,25	-
2023	-0,27	-0,61	3,52	0,01
2022	-3,76	-1,63	-1,99	5,94
2021	-	-	-	-

Portafoglio 30/09/2024



Fixed Income

Style Box™



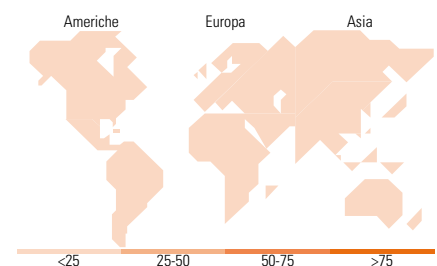
Sensibilità ai Tassi

Duration Effettiva

Maturità effettiva

Qualità Credito Media

Fondo



Titoli principali

Nome	Settore	%
Contra Derivatives - Swaps	-	27,73
United States Treasury Notes...	-	22,05
Future on TOPIX	-	15,49
United States Treasury Notes...	-	14,15
United States Treasury Bills...	-	13,82
Long Gilt Future	-	12,28
United States Treasury Bills...	-	10,16
Federal Home Loan Banks 0%	-	9,60
CAC 40 Index Future Oct 24	-	9,53
United States Treasury Bills...	-	9,24
% Primi 10 Titoli sul Patrimonio		144,04
Numero Complessivo di Titoli Azionari		0
Numero Complessivo di Titoli Obbligazionari		8

Fixed Income Sector Weightings %

	Fondo
Governativo	93,35
Societario	0,00
Cartolarizzazioni	0,00
Enti Locali	0,00
Liquidità ed equivalenti	6,99
Derivati	-0,34

Coupon Range %

	Fondo
0 coupon	21,15
Da 0 a 4 cedole	0,09
Da 4 a 6 cedole	78,76
Da 6 a 8 cedole	0,00
Da 8 a 10 cedole	0,00
Da 10 a 12 cedole	0,00
Oltre 12 cedole	0,00

Anagrafica

Società di Gestione	GMO	Patrimonio Classe (Mln)	8,30 EUR	Investimento Min. Ingresso	5.000.000 USD
Telefono	+1 617 3307500	(23/10/2024)		Investimento Min. Successivo	100.000 USD
Web	www.gmo.com	Domicilio	IRLANDA	T.E.R.	-
Data di Partenza	29/09/2017	Valuta del Fondo	EUR	Spese correnti	1,01%
Nome del Gestore	-	UCITS	Si	Commissione di incentivo	-
Data Inizio Gestione	01/02/2017	Inc/Acc	Acc		
NAV (23/10/2024)	EUR 19.976,43	ISIN	IE00BD398442		

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Patrimonio Netto (Mln) 10,76 USD

(30/09/2024)