

Schroder International Selection Fund Alternative Securitised Income X Acc

Categoria Morningstar™

Obbligazionario Altro

Benchmark Morningstar

Not Categorized

Usato nel Report

Benchmark Dichiarato

50% JP CLOIE TR USD, 50% ICE BofA CABS

TR USD

Morningstar Rating™

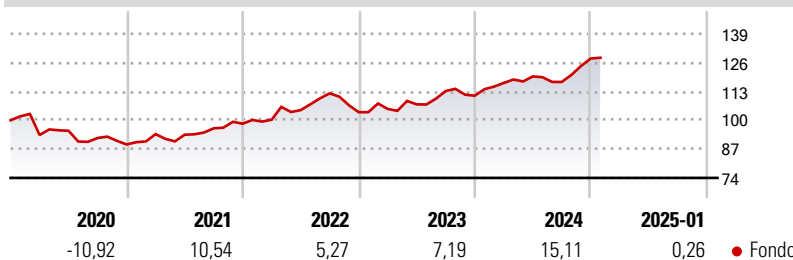
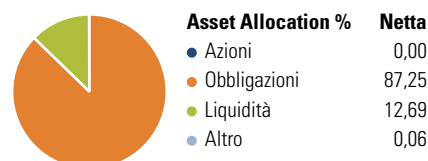
Senza rating

Obiettivo d'Investimento Dichiarato

The Fund aims to provide income and capital growth of ICE BofA 3 Month US Treasury Bill Index +3.5% before fees have been deducted* over a three to five year period by investing in securitised assets issued by entities worldwide. The Fund is actively managed and invests at least two-thirds of its assets in fixed and floating rate securitised investments including, but not limited to, asset-backed securities (ABS), agency and non-agency residential mortgage-backed securities (MBS) including forward-settling securities such as to be announced (TBA) trades, commercial mortgage-backed securities (CMBS), collateralised loan obligations (CLOs) and credit risk transfer securities (CRTs). Underlying assets of the asset-backed securities may...

Misure di Rischio

| | | | |
|-------------------|---|-----------------|------|
| 3Y Alpha | - | 3Y Sharpe Ratio | 0,82 |
| 3Y Beta | - | 3Y Std Dev | 7,62 |
| 3Y R-Squared | - | 3Y Risk | - |
| 3Y Info Ratio | - | 5Y Risk | - |
| 3Y Tracking Error | - | 10Y Risk | - |

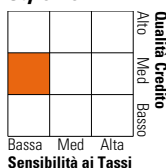
Rendimenti

Portafoglio 31/12/2024

Rend. Cumulati %

| Rend. Cumulati % | Fondo |
|------------------|-------|
| 3-Mesi | 7,00 |
| 6-Mesi | 8,55 |
| 1-Anno | 11,63 |
| 3-Anni Ann.ti | 9,38 |
| 5-Anni Ann.ti | 4,67 |
| 10-Anni Ann.ti | - |

Rendimenti aggiornati al 04/02/2025

Rendimenti

| Rendimenti | Q1 | Q2 | Q3 | Q4 |
|----------------------|------|-------|-------|-------|
| Trimestrali % | | | | |
| 2025 | - | - | - | - |
| 2024 | 5,17 | 2,52 | -2,07 | 9,02 |
| 2023 | 1,43 | 1,95 | 5,61 | -1,85 |
| 2022 | 1,83 | 4,32 | 7,23 | -7,58 |
| 2021 | 5,29 | -0,32 | 3,08 | 2,18 |

Fixed Income
Style Box™


Sensibilità ai Tassi

| Duration Effettiva | Fondo |
|-----------------------|-------|
| 0,49 | |
| Maturità effettiva | Fondo |
| 15,68 | |
| Qualità Credito Media | Fondo |
| A | |

Credit Quality %

| Credit Quality % | Fond | Credit Quality % | Fond |
|------------------|-------|------------------|-------|
| AAA | 42,96 | BBB | 36,26 |
| AA | 8,50 | BB | 0,00 |
| A | 12,19 | B | 0,00 |
| | | Below B | 0,10 |
| | | Not Rated | 0,00 |

Titoli principali

| Nome | Settore | % |
|---|---------|-------|
| Government National Mortgage... | - | 3,25 |
| United States Treasury Bills... | - | 2,13 |
| Schroder GAIA Cat Bond I Acc... | - | 2,13 |
| BELLEMEADE RE 2022-2 LTD... | - | 1,60 |
| Government National Mortgage... | - | 1,50 |
| United States Treasury Bills... | - | 1,50 |
| Saluda Grade Alternative Mtg... | - | 1,32 |
| HOME RE 2023-1 LTD 9.1601% | - | 1,30 |
| Perpetual Limited As Trustee... | - | 1,29 |
| EAGLE RE 2023-1 LTD 8.5101% | - | 1,28 |
| % Primi 10 Titoli sul Patrimonio | | 17,30 |
| Numero Complessivo di Titoli Azionari | | 0 |
| Numero Complessivo di Titoli Obbligazionari | | 235 |

Fixed Income Sector Weightings %

| Fixed Income Sector Weightings % | Fondo |
|----------------------------------|-------|
| Governativo | -2,66 |
| Societario | 6,34 |
| Cartolarizzazioni | 87,04 |
| Enti Locali | 0,00 |
| Liquidità ed equivalenti | 7,58 |
| Derivati | 1,70 |

Coupon Range %

| Coupon Range % | Fondo |
|-------------------|-------|
| 0 coupon | 11,95 |
| Da 0 a 4 cedole | 5,85 |
| Da 4 a 6 cedole | 25,01 |
| Da 6 a 8 cedole | 24,47 |
| Da 8 a 10 cedole | 20,84 |
| Da 10 a 12 cedole | 7,63 |
| Oltre 12 cedole | 4,24 |

Scadenze %

| Scadenze % | Fondo |
|------------|-------|
| da 1 a 3 | 4,29 |
| da 3 a 5 | 5,58 |
| da 5 a 7 | 5,93 |
| da 7 a 10 | 23,42 |
| da 10 a 15 | 16,17 |
| da 15 a 20 | 6,18 |
| da 20 a 30 | 25,15 |
| oltre 30 | 12,68 |

Anagrafica

| | | | | | |
|------------------------|--|-------------------------|--------------|------------------------------|----------------|
| Società di Gestione | Schroder Investment Management (Europe) S.A. | Patrimonio Classe (Mln) | 14,99 USD | Investimento Min. Ingresso | 25.000.000 EUR |
| Telefono | +352 341 342 202 | (04/02/2025) | | Investimento Min. Successivo | 12.500.000 EUR |
| Web | www.schroders.com | Domicilio | LUSSEMBURGO | T.E.R. | 0,46% |
| Data di Partenza | 08/07/2020 | Valuta del Fondo | USD | Spese correnti | 0,44% |
| Nome del Gestore | Michelle Russell-Dowe | UCITS | Si | Commissione di incentivo | 0,00% |
| Data Inizio Gestione | 17/12/2019 | Inc/Acc | Acc | | |
| NAV (04/02/2025) | USD 124,76 | ISIN | LU2196479724 | | |
| Patrimonio Netto (Mln) | 1.030,50 USD | | | | |

(31/12/2024)