Schroder GAIA Cat Bond F Accumulation USD / LU0951570505 / A1W3VK / Schroder IM (EU)
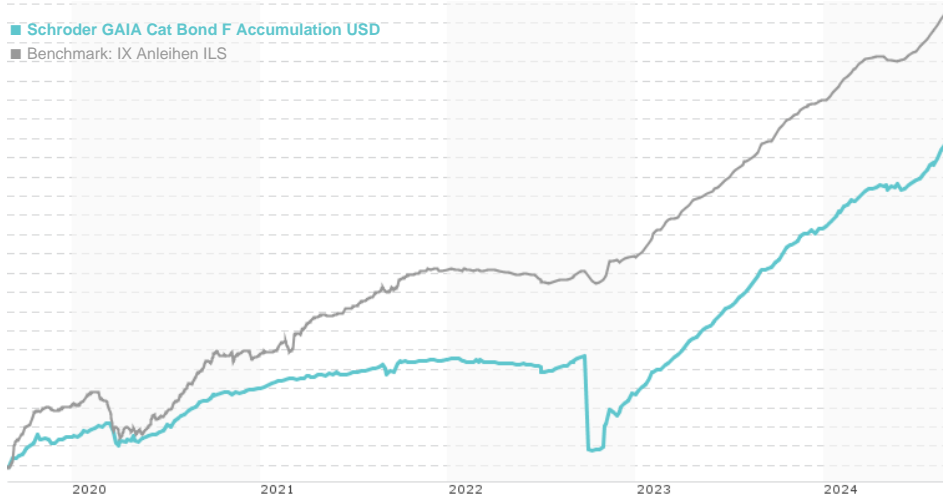
Last 08/23/2024[1]	Region	Branch	Type of yield	Type
1765.68 USD	Worldwide	Insurance Linked Securities	reinvestment	Fixed-Income Fund

■ **Schroder GAIA Cat Bond F Accumulation USD**
■ Benchmark: IX Anleihen ILS

Risk key figures

SRI	1	2	**3**	4	5	6	7

Mountain-View Funds Rating[2] EDA[3]
⌂ ⌂ ⌂ ⌂ ⌂ -

Yearly Performance

2023	+16.04%
2022	-3.27%
2021	+2.87%
2020	+4.78%
2019	+3.68%

Master data

Fund type	Single fund
Category	Bonds
Sub category	Insurance Linked Securities
Fund domicile	Luxembourg
Tranch volume	(12/16/2022) USD 20.47 mill.
Total volume	(07/31/2024) USD 3,362.40 mill.
Launch date	10/21/2013
KESt report funds	Yes
Business year start	01.10.
Sustainability type	-
Fund manager	Daniel Ineichen

Conditions

Issue surcharge	1.00%
Planned administr. fee	0.00%
Deposit fees	0.03%
Redemption charge	0.00%
Ongoing charges	-

Dividends

Other figures

Minimum investment	USD 100,000.00
Savings plan	-
UCITS / OGAW	Yes
Performance fee	0.00%
Redeployment fee	0.00%

Investment company

Schroder IM (EU)

5, rue Höhenhof, 1736, Senningerberg

Luxembourg

https://www.schroders.com

Performance

Performance	1M	6M	YTD	1Y	2Y	3Y	5Y	Since start
Performance	+1.62%	+4.54%	+6.97%	+11.43%	+20.41%	+20.76%	+32.41%	+50.88%
Performance p.a.	-	-	-	+11.46%	+9.76%	+6.51%	+5.77%	+3.87%
Sharpe ratio	9.42	3.11	4.39	4.70	0.93	0.53	0.50	0.06
Volatility	2.11%	1.86%	1.75%	1.69%	6.69%	5.56%	4.48%	5.13%
Worst month	-	-0.39%	-0.39%	-0.39%	-8.26%	-8.26%	-8.26%	-8.26%
Best month	-	1.40%	1.44%	2.03%	2.49%	2.49%	2.49%	2.49%
Maximum loss	-0.20%	-0.48%	-0.48%	-0.48%	-8.88%	-8.88%	-8.88%	-

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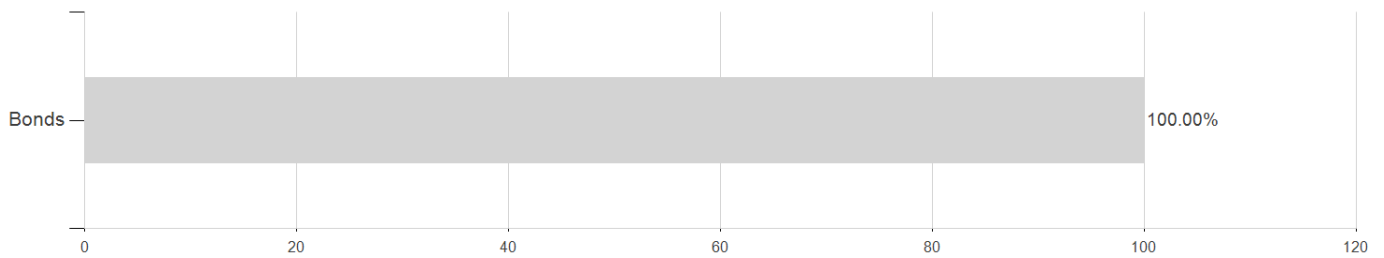
Investment strategy

The fund invests: - at least 80% of its assets in investments linked to natural catastrophe and/or life risks, - at least 50% of its assets in investments linked to meteorological risks, - at least 5% of its assets in investments that are designed to address the unavailability of affordable insurance cover against natural catastrophes. The fund may hold cash (subject to the restrictions provided in appendix I in the fund's prospectus) and invest in money market investments and liquid assets other than cash. The fund will not invest more than 10% into funds. The fund maintains a positive absolute sustainability score, based on the manager's rating system.
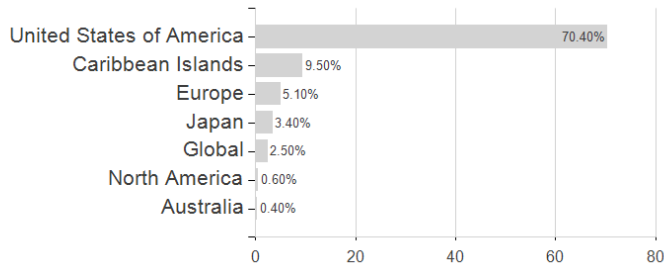
Investment goal

The fund aims to provide a positive return after fees have been deducted over a three year period by providing exposure to insurance risks that meet the manager's sustainability criteria. The fund is actively managed and will invest globally in a diversified portfolio providing exposure to insurance risks. These include insurance- linked securities and financial derivative instruments that are exposed to catastrophe risks denominated in various currencies.

Assessment Structure

Assets

Bonds — 100.00%

Countries

Country	%
United States of America	70.40%
Caribbean Islands	9.50%
Europe	5.10%
Japan	3.40%
Global	2.50%
North America	0.60%
Australia	0.40%

Duration

Term	%
Short terms	51.60%
Very short terms	29.20%
Medium terms	19.20%