

# Algebris UCITS Funds plc - Algebris Global Credit Opportunities Fund BD USD Inc

## Morningstar Categorie Index

Morningstar Global Core Bond GR Hedged USD

Wordt gebruikt in dit rapport als index

## Benchmark van het fonds

No benchmark

## Morningstar Rating™

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## Morningstar Categorie™

Global Flexible Bond - USD Hedged

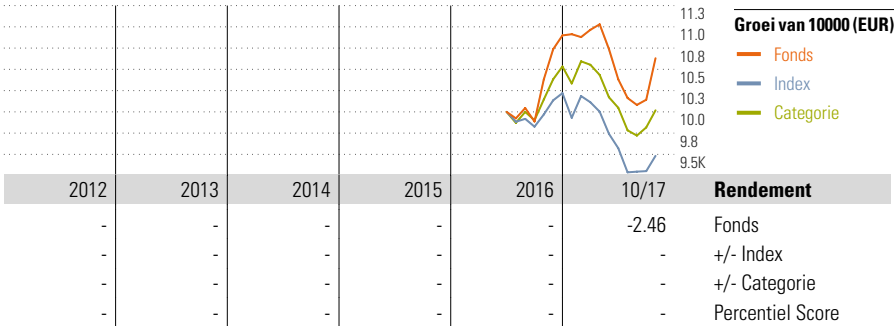
### Beleggingsdoelstelling

The Fund's objective is to achieve a high level of income diversifying across global bond and credit markets. The Fund's net income attributable to the Distributing Classes shall be distributed to the Shareholders in accordance with the Fund's distribution policy set out in the "Dividends" section hereof. The Fund's net income attributable to the Accumulating Classes shall be re-invested in the capital of the Fund.

### Risicomaatstaven

|                  |   |              |   |
|------------------|---|--------------|---|
| Alpha            | - | Sharpe Ratio | - |
| Beta             | - | Std Deviatie | - |
| R-kwadraat       | - | 3-jr Risico  | - |
| Informatie Ratio | - | 5-jr Risico  | - |
| Tracking Error   | - | 10-jr Risico | - |

Berekeningen met Morningstar Gbl Core Bd GR Hdg USD (waar van toepassing)



| Rendementen (31 okt 2017) | Rend % | +/-Idx | +/-Cat |
|---------------------------|--------|--------|--------|
| 3 Maanden                 | 4.60   | 4.39   | 3.68   |
| 6 Maanden                 | -3.62  | -7.21  | -8.64  |
| 1 jaar                    | 2.40   | -2.24  | -6.11  |
| 3 jr gean.                | -      | -      | -      |
| 5 jr gean.                | -      | -      | -      |

| Kwartaalrendementen | 1e kw | 2e kw | 3e kw | 4e kw |
|---------------------|-------|-------|-------|-------|
| 2017                | 0.60  | -5.32 | -2.30 | -     |
| 2016                | -     | -     | -     | 10.24 |

### Portefeuille 31 dec 2023

| Assetverdeling | % Long | % Short | % Netto |
|----------------|--------|---------|---------|
| Aandelen       | 1.45   | 0.42    | 1.03    |
| Obligaties     | 74.27  | 1.41    | 72.86   |
| Kas/ geldmarkt | 11.18  | 0.72    | 10.46   |
| Overig         | 15.67  | 0.04    | 15.64   |

### Morningstar Vastrentende Style Box™

| Kredietkwaliteit | Tijdsduur           |
|------------------|---------------------|
| Hoog             | Effectieve Looptijd |
| Middel           | Gem Krediet         |
| Laag             | Kwaliteit           |

|    |
|----|
| -  |
| -  |
| BB |

| Kredietkwaliteit | % Oblg | % Oblg           |
|------------------|--------|------------------|
| AAA              | 0.55   | BBB 46.42        |
| AA               | 1.05   | BB 22.45         |
| A                | 2.99   | B 12.18          |
|                  |        | Below B 6.25     |
|                  |        | Geen Rating 8.11 |

Data per 31 dec 2023

| Top 10 Onderliggende posities              | % Port |
|--------------------------------------------|--------|
| Algonquin Power & Utilities Corporation... | 1.64   |
| Stanley Black & Decker, Inc.               | 1.61   |
| Mexico (United Mexican States) 7.75%       | 1.55   |
| Alpha Services & Holdings SA 0.875%        | 1.54   |
| Citizens Financial Group Inc 5.641%        | 1.47   |
| Mexico (United Mexican States) 7.5%        | 1.40   |
| Allianz SE 2.625%                          | 1.37   |
| Ecopetrol S.A. 8.625%                      | 1.36   |
| Mitsubishi UFJ Investor Services &...      | 1.36   |
| ING Groep N.V. 4.25%                       | 1.32   |
| Totaal Aantal Aandelen                     | 21     |
| Totaal Aantal Obligaties                   | 161    |
| % Van Vermogen In Top 10 Posities          | 14.63  |

| Maturity-verdeling | % Oblg |
|--------------------|--------|
| 1 tot 3 jaar       | 24.50  |
| 3 tot 5 jaar       | 21.88  |
| 5 tot 7 jaar       | 10.87  |
| 7 tot 10 jaar      | 13.69  |
| 10 tot 15 jaar     | 9.29   |
| 15 tot 20 jaar     | 0.00   |
| 20 tot 30 jaar     | 5.60   |
| Meer dan 30 jaar   | 10.86  |

| Couponverdeling | % Oblg |
|-----------------|--------|
| 0% PIK          | 0.00   |
| 0% tot 4%       | 19.20  |
| 4% tot 6%       | 23.70  |
| 6% tot 8%       | 26.39  |
| 8% tot 10%      | 22.56  |
| 10% tot 12%     | 3.76   |
| Meer dan 12%    | 4.39   |

### Fondsinformatie

|                     |                       |                |              |                    |        |
|---------------------|-----------------------|----------------|--------------|--------------------|--------|
| Fondsgroep          | Algebris (UK) Limited | Vestigingsland | Ierland      | Min Aanvangsbedrag | 10,000 |
| Telefoon            | +44 20 78511740       | Fondsvaluta    | USD          | Min Additioneel    | 1,000  |
| Website             | -                     | UCITS          | ja           |                    |        |
| Oprichtingsdatum    | 19 jul 2016           | Inc/Acc        | Inc          |                    |        |
| Fondsmanager        | James Friedman        | ISIN           | IE00BYT35913 |                    |        |
| Aanvangsdatum       | 31 mrt 2022           |                |              |                    |        |
| Koers (31 okt 2017) | USD 105.71            |                |              |                    |        |
| Fondsvermogen (mln) | USD 4.48              |                |              |                    |        |