

SANTANDER GO DYNAMIC BOND BEH

April 2025

Fund overview

Fund Manager	PIMCO		
ISIN	LU2260720631		
Launch Date	01/12/2020		
Currency Class	EUR		
Minimum Subscription	€ 15,000.00		
Management Fee	1.25%		
NAV	€ 96.57		
Fund AUM	\$156.76M		
Number of holdings	508		
Average Duration	5.38		
Average YTM	4.85%		
ВМК	-		
Category			
Management Company	Santander AM Lux		
* The fund currency is USD and this may lead to an increase or decrease in the investments due to Currency Exchange fluctuations.			

Fund statistics*

	Fund	BMK
Volatility (%)	3.05	-
Sharpe Ratio	-0.40	-
Information Ratio	-	
Beta	-	
R ²	-	
Alpha (%)	-	
Jensen Alpha (%)	-	
Correlation	-	
Treynor Ratio	-	
Tracking Error (%)	-	

^{*} Calculation period 3 years. Data calculated using daily values.

Investment policy

The investment objective of the Sub-Fund is to seek maximum long-term return and preservation of capital. The Sub-Fund seeks to invest at least two-thirds of its assets in a diversified portfolio of fixed income instruments of varying maturities.

Cumulative performance (%)1

	1M	3M	6M	YTD	1Y lı	nception*
Fund	0.06	1.81	2.96	2.37	5.74	-0.81
вмк						

Annualized return*

Annual performance (%)1

	2025	2024	2023	2022	2021	2020*
Fund	2.37	3.87	3.85	-11.42	-1.99	0.52
вмк						

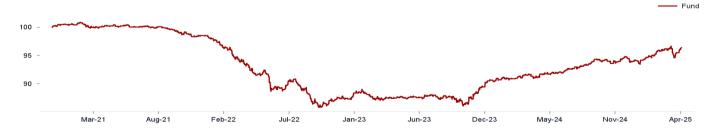
^{*} Since inception.

Annual volatility (%)1

	2025	2024	2023	2022	2021	2020*
Fund	3.14	1.93	3.06	3.82	1.13	0.82
вмк						

^{*} Since inception.

Cumulative performance since launch



Monthly performance (%)1

¹ Performance calculated net of fees.

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Total
2025	0.55	1.33	0.41	0.06	-	-	-	-	-	-	-	-	2.37
2024	0.56	-0.29	0.73	-0.44	0.77	0.07	1.16	0.34	1.00	-0.68	0.97	-0.38	3.87
2023	1.38	-0.87	-0.40	0.11	0.04	0.11	0.56	-0.29	-0.51	-1.09	2.97	1.86	3.85
2022	-1.17	-1.23	-1.96	-2.45	0.17	-3.43	1.71	-1.72	-2.73	-0.08	1.02	-0.07	-11.42
2021	-0.08	-0.34	-0.14	0.26	0.01	-0.15	0.10	-0.09	-0.46	-0.93	-0.34	0.15	-1.99
2020	-	-	-	-	-	-	-	-	-	-	-	-	0.52

Portfolio breakdown

Top 10 holdings (%)

RFR USD SOFR/3.00000 03/19/25-5Y CME	25%
U S TREASURY REPO	19%
RFR GBP SONIO/3.50000 03/19/25-5Y LCH	13%
FIN FUT US 10YR CBT 06/18/25	12%
FIN FUT US 2YR CBT 06/30/25	11%
PIMCO USD (4749) ST FLT NAV FUND	9%
FNMA TBA 5.0% JUN 30YR	9%
ORO USD 1Y C 3.75000 L 10/30/25 DUB	7%
U S TREASURY INFLATE PROT BD	7%
FIN FUT US 5YR CBT 06/30/25	6%

^{*}Short positions in absolute value

Maturity allocation (%)

0-1 years	2,5%
1-3 years	0,1%
3-5 years	50,7%
5-10 years	47,7%
10-20 years	11,4%
20+ years	-12,4%

Currency allocation (%)

USD	98,63%
JPY	1,58%
GBP	0,65%
ZAR	0,49%
IDR	0,47%
MXN	0,35%
EUR	0,33%
PEN	0,12%
SEK	0,01%
NOK	0,00%

Sector allocation (%)

US Government Related	29,3%
Securitized	36,5%
Invest. Grade Credit	15,7%
High Yield Credit	15,0%
Non-USD Developed	22,8%
Emerging Markets	13,7%
Other	0,7%
Net Other Short Duration Instruments	-20,3%

Quality allocation (%)

A1/P1	4,1%
Below A1/P1	0,0%
AAA	0,9%
AA	54,5%
A	5,0%
BBB	20,4%
ВВ	7,1%
В	1,8%
Below B	6,3%

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This fund has a prospectus which is drafted in English and can be obtained from www.santanderassetmanagement.lu

For product information, please contact Santander Asset Management Luxembourg S.A. (19, rue de Bitbourg L-1273 Luxembourg - Grand Duchy of Luxembourg), management company of the fund under the supervision of Commission de Surveillance du Secteur Financier (CSSF). The depositary and administrator of the fund is JP Morgan SE, Luxembourg Branch (6, route de Treves, L-2633 Senningerberg - Grand Duchy of Luxembourg).

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Past performance is not indicative of future results. Returns are calculated on a net asset value basis, net of fees and are annualized for periods longer than one year.

Prior to investment in the fund it is advisable that the investor seeks personalized advice regarding taxation as it depends on the individual circumstances of each investor and may change in the future.

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