

SANTANDER GO DYNAMIC BOND BEH

May 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	€ 96.11
Fund AUM	\$389.66M
Number of holdings	614
Average Duration	4.22
Average YTM	4.93%
BMK	-
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 (%)	3.08	-
Sharpe Ratio	-0.53	-
Information Ratio	-	-
Beta	-	-
R ²	-	-
Alpha (%)	-	-
Jensen Alpha (%)	-	-
Correlation	-	-
Treynor Ratio	-	-
Tracking Error (%)	-	-

* Calculation period 3 years. Data calculated using daily values.

Cumulative performance since launch



Monthly performance (%)¹

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Total
2025	0.55	1.33	0.41	0.06	-0.47	-	-	-	-	-	-	-	1.88
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

¹ Performance calculated net of fees.

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	Inception*
Fund	-0.47	0.00	1.49	1.88	4.43	-0.90
BMK						

Annualized return*

Annual performance (%)¹

	2025	2024	2023	2022	2021	2020*
Fund	1.88	3.87	3.85	-11.42	-1.99	0.52
BMK						

* Since inception.

Annual volatility (%)¹

	2025	2024	2023	2022	2021	2020*
Fund	3.34	1.93	3.06	3.82	1.13	0.82
BMK						

* Since inception.

Portfolio breakdown

Top 10 holdings (%)

	100.57
UNITED STATES OF AMERICA NOTES FIXED 1.625%	77.48
GNMA II MORTPASS 3% 20/MAY/2050 SF PN# MA6656	20.44
Government Of The United States Of America	0.82
US 5YR NOTE (CBT) BOND 30/SEP/2025 FVU5 COMDTY	0.54
PIMCO Select Funds Plc - (USD) Short-Term Floating NAV Fund	0.39
US 2YR NOTE (CBT) BOND 30/SEP/2025 TUU5 COMDTY	0.36
Federal National Mortgage Association	0.36
US 10YR NOTE (CBT) BOND 19/SEP/2025 TYU5 COMDTY	0.18

Currency allocation (%)

USD	96.37
EUR	3.52
INR	0.06
JPY	0.05
Others	0.00

Issuers (%)

	Fund	BMK	Diff.
UNITED STATES OF AMERICA NOTES FIXED 1.625%	77.48	-	-
GNMA II MORTPASS 3% 20/MAY/2050 SF PN# MA6	20.44	-	-
Forward Currency Contracts (Long)	6.55	-	-
Government of the United States of America	1.01	-	-
Federal National Mortgage Association	0.76	-	-
US 5YR NOTE (CBT) BOND 30/SEP/2025 FVU5 COI	0.54	-	-
PIMCO Select Funds Plc - (USD) Short-Term Floating	0.39	-	-
US 2YR NOTE (CBT) BOND 30/SEP/2025 TUU5 CO	0.36	-	-
Government National Mortgage Association	0.27	-	-
Others	-5.90	-	-

Geographic

	Fund	BMK	Diff.
Others	97.97	-	-
United States	2.68	-	-
Germany	0.43	-	-
Peru	0.15	-	-
South Africa	0.13	-	-
United Kingdom	0.10	-	-
Japan	0.10	-	-
Brazil	0.05	-	-
France	0.05	-	-
Others	-1.66	-	-

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