

SANTANDER GO DYNAMIC BOND I

June 2025

Fund overview

Fund Manager	PIMCO
ISIN	LU2004895517
Launch Date	21/11/2019
Currency Class	USD
Minimum Subscription	\$ 500,000.00
Management Fee	0.60%
NAV	\$ 113.87
Fund AUM	\$422.19M
Number of holdings	638
Average Duration	3.92
Average YTM	4.63%
BMK	-
Category	
Management Company	Santander AM Lux

Fund statistics*

	Fund	BMK
Volatility (%)	2.95	-
Sharpe Ratio	0.28	-
Information Ratio	-	-
Beta	-	-
R ²	-	-
Alpha (%)	-	-
Jensen Alpha (%)	-	-
Correlation	-	-
Treynor Ratio	-	-
Tracking Error (%)	-	-

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

5 year cumulative performance



Monthly performance (%)¹

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Total
2025	0.75	1.52	0.65	0.32	-0.24	1.64	-	-	-	-	-	-	4.71
2024	0.73	-0.11	0.90	-0.27	0.98	0.23	1.38	0.56	1.20	-0.50	1.13	-0.20	6.18
2023	1.69	-0.67	-0.13	0.31	0.29	0.35	0.76	-0.04	-0.31	-0.90	3.17	2.08	6.70
2022	-1.04	-1.15	-1.72	-2.26	0.33	-2.65	1.58	-1.45	-2.38	0.18	1.25	0.26	-8.79
2021	0.05	-0.25	0.02	0.38	0.12	-0.03	0.23	0.03	-0.33	-0.81	-0.26	0.39	-0.47
2020	0.27	-0.43	-3.41	1.68	1.30	1.22	0.99	0.88	-0.25	0.41	1.26	0.93	4.84

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	1.64	1.72	4.71	4.71	8.49	2.34
BMK						

Annualized return*

Annual performance (%)¹

	2025	2024	2023	2022	2021	2020
Fund	4.71	6.18	6.70	-8.79	-0.47	4.84
BMK						

Annual volatility (%)¹

	2025	2024	2023	2022	2021	2020
Fund	3.51	1.96	3.08	3.78	1.13	3.82
BMK						

Portfolio breakdown

Top 10 holdings (%)	101.43
UNITED STATES OF AMERICA NOTES FIXED 4.25%	49.71
UNITED STATES OF AMERICA NOTES FIXED 0.125%	49.64
Government Of The United States Of America	0.64
US 2YR NOTE (CBT) BOND 30/SEP/2025 TUU5 COMDTY	0.42
US 5YR NOTE (CBT) BOND 30/SEP/2025 FVU5 COMDTY	0.39
Federal National Mortgage Association	0.33
PIMCO Select Funds Plc - (USD) Short-Term Floating NAV Fund	0.29

Currency allocation (%)	
USD	97.01
EUR	2.73
TRY	0.06
COP	0.04
Others	0.15

Issuers (%)	Fund	BMK	Diff.
UNITED STATES OF AMERICA NOTES FIXED 4.25%	49.71	-	-
UNITED STATES OF AMERICA NOTES FIXED 0.12%	49.64	-	-
Forward Currency Contracts (Long)	4.91	-	-
Government of the United States of America	0.90	-	-
Federal National Mortgage Association	0.55	-	-
US 2YR NOTE (CBT) BOND 30/SEP/2025 TUU5 COI	0.42	-	-
US 5YR NOTE (CBT) BOND 30/SEP/2025 FVU5 COI	0.39	-	-
PIMCO Select Funds Plc - (USD) Short-Term Floating	0.29	-	-
Government National Mortgage Association	0.20	-	-
Others	-5.46	-	-

Geographic	Fund	BMK	Diff.
Others	98.31	-	-
United States	2.12	-	-
Germany	0.33	-	-
South Africa	0.14	-	-
Peru	0.13	-	-
Brazil	0.09	-	-
United Kingdom	0.08	-	-
Japan	0.07	-	-
Colombia	0.04	-	-
Others	-1.32	-	-

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