

SANTANDER GO DYNAMIC BOND IEH

May 2025

Fund overview

Fund Manager	PIMCO
ISIN	LU2264041802
Launch Date	15/12/2020
Currency Class	USD
Minimum Subscription	\$ 500,000.00
Management Fee	0.60%
NAV	\$ 98.51
Fund AUM	\$389.66M
Number of holdings	614
Average Duration	4.22
Average YTM	4.93%
BMK	-
Category	
Management Company	Santander AM Lux

Fund statistics*

	Fund	BMK
Volatility (%)	3.07	-
Sharpe Ratio	-0.92	-
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	0.61	1.40	0.44	0.08	-0.42	-	-	-	-	-	-	-	2.13
2024	0.62	-0.23	0.79	-0.37	0.83	0.13	1.21	0.39	1.06	-0.60	1.05	-0.35	4.59
2023	1.42	-0.84	-0.33	0.17	0.08	0.17	0.62	-0.23	-0.46	-1.03	3.03	1.91	4.53
2022	-1.11	-1.18	-1.88	-2.38	0.23	-3.37	1.77	-1.66	-2.64	-0.06	1.00	-0.07	-10.89
2021	-0.03	-0.29	-0.09	0.31	0.07	-0.08	0.16	-0.03	-0.40	-0.87	-0.28	0.21	-1.32
2020	-	-	-	-	-	-	-	-	-	-	-	-	0.23

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	-0.42	0.11	1.78	2.13	5.11	-0.35
BMK						

Annualized return*

Annual performance (%)¹

	2025	2024	2023	2022	2021	2020*
Fund	2.13	4.59	4.53	-10.89	-1.32	0.23
BMK						

* Since inception.

Annual volatility (%)¹

	2025	2024	2023	2022	2021	2020*
Fund	3.35	1.93	3.07	3.79	1.13	0.79
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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