

SANTANDER GO DYNAMIC BOND M

June 2025

Fund overview

Fund Manager	PIMCO
ISIN	LU2004895780
Launch Date	30/11/2020
Currency Class	USD
Minimum Subscription	\$ 0.00
Management Fee	0.42%
NAV	\$ 109.44
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 (%)	2.96	-
Sharpe Ratio	0.38	-
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	0.76	1.53	0.66	0.33	-0.22	1.65	-	-	-	-	-	-	4.79
2024	0.75	-0.09	0.92	-0.25	1.00	0.24	1.40	0.58	1.21	-0.49	1.14	-0.18	6.36
2023	1.71	-0.66	-0.12	0.32	0.30	0.36	0.77	-0.03	-0.30	-0.88	3.18	2.09	6.86
2022	-1.03	-1.14	-1.71	-2.24	0.34	-3.11	2.02	-1.44	-2.37	0.19	1.27	0.28	-8.70
2021	0.06	-0.24	0.04	0.39	0.14	-0.01	0.24	0.04	-0.32	-0.80	-0.25	0.41	-0.30
2020	-	-	-	-	-	-	-	-	-	-	-	0.95	0.95

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	1.65	1.76	4.79	4.79	8.66	1.99
BMK						

Annualized return*

Annual performance (%)¹

	2025	2024	2023	2022	2021	2020*
Fund	4.79	6.36	6.86	-8.70	-0.30	0.95
BMK						

* Since inception.

Annual volatility (%)¹

	2025	2024	2023	2022	2021	2020*
Fund	3.51	1.96	3.08	3.76	1.13	0.95
BMK						

* Since inception.

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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