

# SANTANDER GO DYNAMIC BOND RKP

February 2023

## Fund overview

Fund Manager	PIMCO
ISIN	LU2013632257
Launch Date	29/01/2021
Currency Class	GBP
Minimum Subscription	£ 10,000.00
Management Fee	0.60%
NAV	£ 103.65
Fund AUM	\$133.28M
Number of holdings	471
Average Duration	3.55
Average YTM	5.75%
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 (%)	9.59	-
Sharpe Ratio	10.73	-
Information Ratio	-	-
Beta	-	-
R <sup>2</sup>	-	-
Alpha (%)	-	-
Jensen Alpha (%)	-	-
Correlation	-	-
Treynor Ratio	-	-
Tracking Error (%)	-	-

\* Calculation period 2 years. Data calculated using daily values.

## Cumulative performance since launch



## Monthly performance (%)<sup>1</sup>

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Total
2023	-0.64	1.00	-	-	-	-	-	-	-	-	-	-	0.35
2022	-0.47	-1.17	0.14	2.50	-0.06	0.52	1.80	3.05	1.74	-2.88	-2.12	-0.74	2.17
2021	-	-2.03	1.35	0.02	-2.23	2.60	-0.42	1.05	1.72	-2.44	3.32	-1.59	1.16
2020	-	-	-	-	-	-	-	-	-	-	-	-	-
2019	-	-	-	-	-	-	-	-	-	-	-	-	-
2018	-	-	-	-	-	-	-	-	-	-	-	-	-

<sup>1</sup> 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 (%)<sup>1</sup>

	1M	3M	6M	YTD	1Y Inception*
<b>Fund</b>	1.00	-0.39	-3.65	0.35	4.23
<b>BMK</b>					1.77

Annualized return\*

## Annual performance (%)<sup>1</sup>

	2023	2022	2021*	2020	2019	2018
<b>Fund</b>	0.35	2.17	1.16	-	-	-
<b>BMK</b>						

\* Since inception.

## Annual volatility (%)<sup>1</sup>

	2023	2022	2021*	2020	2019	2018
<b>Fund</b>	9.74	11.56	6.56	-	-	-
<b>BMK</b>						

\* Since inception.

## Portfolio breakdown

### Top 10 holdings (%)

IRS EUR 0.50000 02/09/23-1Y (WHT) LCH	27%
IRS USD 1.27000 11/04/22-1Y (WHT) LCH	20%
U S TREASURY REPO	11%
FIN FUT US 2YR CBT 06/30/23	10%
PIMCO USD (4749) ST FLT NAV FUND	10%
IRO EUR 1Y P 2.10000 L 03/31/23 BPS	8%
IRS NZD 3.00000 12/15/22-1Y (WHT) LCH	7%
U S TREASURY BILLS	7%
JAPAN TREASURY DISC BILL #1132	6%
IRS KRW 1.75000 12/15/21-5Y LCH	6%

\*Short positions in absolute value

### Maturity allocation (%)

0-1 years	33,2%
1-3 years	33,2%
3-5 years	5,5%
5-10 years	24,0%
10-20 years	8,5%
20+ years	-4,4%

### Currency allocation (%)

USD	99,09%
EUR	-1,77%
JPY	1,32%
ZAR	0,64%
AUD	0,46%
GBP	0,44%
BRL	0,38%
MXN	0,24%
PEN	-0,20%
COP	0,10%

### Sector allocation (%)

Net Other Short Duration Instruments	31,2%
Securitized	25,0%
Invest. Grade Credit	17,6%
US Government Related	8,5%
Non-USD Developed	6,7%
High Yield Credit	5,2%
Emerging Markets	5,0%
Other	0,8%

### Quality allocation (%)

A1/P1	13,8%
Below A1/P1	0,8%
AAA	24,2%
AA	11,6%
A	6,0%
BBB	18,9%
BB	8,3%
B	6,4%
Below B	9,8%

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This fund has a prospectus which is drafted in English and can be obtained from [www.santanderassetmanagement.lu](http://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.

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