

SANTANDER GO GLOBAL EQUITY ESG BE

February 2023

Fund overview

Fund Manager	Robeco Institutional AM
ISIN	LU2134693980
Launch Date	31/03/2020
Currency Class	EUR
Minimum Subscription	€ 25,000.00
Management Fee	1.20%
NAV	€ 158.63
Fund AUM	\$531.59M
Number of holdings	56
BMK	MSCI WORLD (Net)
Category	Global Large-Cap Blend Equity

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 (%)	16.87	17.22
Sharpe Ratio	0.48	0.08
Information Ratio	0.66	
Beta	0.81	
R ²	0.68	
Alpha (%)	6.86	
Jensen Alpha (%)	6.89	
Correlation	0.83	
Treynor Ratio	0.10	
Tracking Error (%)	10.05	

* Calculation period 2 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
2023	3.91	0.30	-	-	-	-	-	-	-	-	-	-	4.22
2022	-4.66	-3.18	3.98	-2.85	-1.79	-4.77	10.06	-3.62	-5.34	5.12	1.50	-9.00	-14.97
2021	-0.30	4.05	9.54	-0.54	2.10	4.74	1.83	2.59	-3.61	7.26	0.17	4.25	36.34
2020	-	-	-	9.08	2.74	0.98	-1.94	2.64	-0.49	-2.27	7.30	0.93	19.97
2019	-	-	-	-	-	-	-	-	-	-	-	-	-
2018	-	-	-	-	-	-	-	-	-	-	-	-	-

¹ Performance calculated net of fees.

Investment policy

The fund will invest at least two-thirds of its total assets in the equities of companies all over the world, with a focus on mature economies. During the investment process the fund will apply an ESG approach, seeking to access the impact of environmental, social and governance factors on the cash flows of the companies in which it invests. The Fund will mainly invest its assets in equities, although, depending on the opportunities of the markets, it could also invest in convertible bonds or derivative instruments, such as options, swaps, futures and forwards, to achieve the exposure to equity markets as well as for hedging purposes.

Cumulative performance (%)¹

	1M	3M	6M	YTD	1Y	Inception*
Fund	0.30	-5.16	-4.21	4.22	-4.00	13.58
BMK	-2.40	0.06	4.04	4.50	-7.33	15.70

Annualized return*

Annual performance (%)¹

	2023	2022	2021	2020*	2019	2018
Fund	4.22	-14.97	36.34	19.97	-	-
BMK	4.50	-18.14	21.82	46.81	-	-

* Since inception.

Annual volatility (%)¹

	2023	2022	2021	2020*	2019	2018
Fund	11.53	20.36	12.76	21.47	-	-
BMK	13.02	21.36	11.44	19.56	-	-

* Since inception.

Portfolio Breakdown

Top 10 holdings (%)

	34.24
Microsoft Corporation	4.65
Apple Inc.	3.97
Alphabet Inc.	3.89
Visa Inc.	3.59
Thermo Fisher Scientific Inc.	3.43
AstraZeneca	3.28
UnitedHealth Group Incorporated	2.95
Bank Of America Corporation	2.87
STMicroelectronics NV	2.86
Sony Group Corporation	2.75

Geographic breakdown (%)

United States	63.89
United Kingdom	10.11
Japan	6.44
France	4.90
Germany	4.81
Finland	2.39
Cash	1.79
Hong Kong	1.68
Netherlands	1.34
Others	2.66

Sector breakdown %

Technology	23.33
Industrials	17.47
Consumer Discretionary	17.39
Health Care	15.17
Financials	13.31
Energy	4.56
Consumer Staples	1.99
Real Estate	1.84
Cash	1.79
Others	3.17

Currency allocation (%)

USD	67.24
EUR	13.50
GBP	10.15
JPY	6.43
HKD	1.68
Others	1.00

This document is intended to provide information that summarizes the main characteristics of the product and under no circumstances constitutes a contractual agreement, a recommendation, personalized advice, an offer or solicitation. This is a marketing communication.

It is recommended that the Prospectus and the KIID (Key Investor Information Document) are consulted before taking any investment decision, subscribing or purchasing shares or redeeming investments, together with the list of countries where the product is registered for sale, available at www.santanderassetmanagement.lu or via authorised intermediaries in your country of residence. It has not been proven that the data contained in this document meet marketing requirements of all countries of sale. The product described in this document may not be eligible for sale or distribution in certain jurisdictions or to certain categories or types of investors. This product may not be directly or indirectly offered or sold to or for the benefit of a United States Person under FATCA regulation (Foreign Account Tax Compliance Act), in line with the selling restrictions of the prospectus of the fund.

This fund has a prospectus which is drafted in English and can be obtained from www.santanderassetmanagement.lu

For product information, please contact Santander Asset Management Luxembourg S.A. (43, Avenue John F.Kennedy L-1855 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).

Investment in mutual funds may be subject to investment risks, including but not limited to, market risk, credit risk, issuer and counterparty risk, liquidity risk, foreign currency risk and, where applicable, risks pertaining to emerging markets. Additionally, if funds hold investments in hedge funds, assets, real estate funds, commodities and private equity, it should be noted that these can be subject to valuation and operational risks inherent in this type of assets and markets as well as the risk of fraud or risk derived from investing in unregulated or unsupervised markets or unlisted assets.

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. Prior to investment in the fund it is advisable that the investor seeks personalized advice regarding taxation as it depends on the individual circumstances of each investor and may change in the future.

Investors can obtain a summary of investor rights from www.santanderassetmanagement.lu

Information herein is believed to be reliable but Santander Asset Management Luxembourg S.A. does not warrant its completeness or accuracy. Santander Asset Management Luxembourg S.A. assumes no responsibility for any use of the information contained herein.

© Santander Asset Management Luxembourg S.A.. All Rights Reserved."