

# SANTANDER GO GLOBAL EQUITY ESG RKP

February 2023

## Fund overview

Fund Manager	Robeco Institutional AM
ISIN	LU2013631366
Launch Date	01/07/2020
Currency Class	GBP
Minimum Subscription	£ 500.00
Management Fee	0.60%
NAV	£ 1.25
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 (%)	16.92	17.22
Sharpe Ratio	6.44	5.88
Information Ratio	0.65	
Beta	0.75	
R <sup>2</sup>	0.58	
Alpha (%)	8.08	
Jensen Alpha (%)	33.55	
Correlation	0.76	
Treynor Ratio	1.46	
Tracking Error (%)	11.87	

\* 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	3.38	-0.37	-	-	-	-	-	-	-	-	-	-	3.00
2022	-5.07	-2.96	5.03	-3.36	-0.60	-3.51	7.19	-0.54	-3.82	2.87	2.28	-6.57	-9.61
2021	-1.40	2.15	7.53	1.57	0.95	4.71	1.22	3.23	-3.36	5.40	1.00	2.93	28.66
2020	-	-	-	-	-	-	-	1.81	1.10	-2.89	6.77	0.88	5.93
2019	-	-	-	-	-	-	-	-	-	-	-	-	-
2018	-	-	-	-	-	-	-	-	-	-	-	-	-

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

	1M	3M	6M	YTD	1Y	Inception*
Fund	-0.37	-3.77	-2.62	3.00	1.06	9.35
BMK	-2.40	0.06	4.04	4.50	-7.33	9.59

Annualized return\*

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

	2023	2022	2021	2020*	2019	2018
Fund	3.00	-9.61	28.66	5.93	-	-
BMK	4.50	-18.14	21.82	22.46	-	-

\* Since inception.

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

	2023	2022	2021	2020*	2019	2018
Fund	14.26	20.49	12.18	15.23	-	-
BMK	13.02	21.36	11.44	14.32	-	-

\* 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

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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. (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).

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