

SANTANDER GO GLOBAL EQUITY ESG SE

February 2023

Fund overview

| | |
|----------------------|-------------------------------|
| Fund Manager | Robeco Institutional AM |
| ISIN | LU2353312502 |
| Launch Date | 16/06/2021 |
| Currency Class | EUR |
| Minimum Subscription | - |
| Management Fee | 0.60% |
| NAV | € 104.09 |
| Fund AUM | \$531.59M |
| Number of holdings | 56 |
| BMK | MSCI WORLD (Net) |
| Category | Global Large-Cap Blend Equity |

Management Company Santander AM Lux

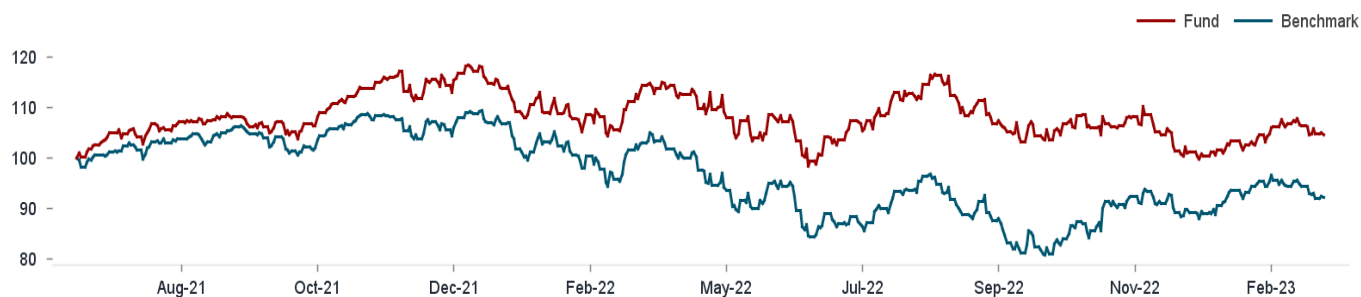
* The fund currency is USD and this may lead to an increase or decrease in the investments due to Currency Exchange fluctuations.

Fund statistics*

| | Fund | BMK |
|--------------------|-------|-------|
| Volatility (%) | 19.63 | 20.83 |
| Sharpe Ratio | -0.17 | -0.35 |
| Information Ratio | 0.34 | |
| Beta | 0.79 | |
| R ² | 0.70 | |
| Alpha (%) | 2.38 | |
| Jensen Alpha (%) | 2.38 | |
| Correlation | 0.84 | |
| Treynor Ratio | -0.04 | |
| Tracking Error (%) | 11.59 | |

* Calculation period 1 year. 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 | 3.96 | 0.34 | - | - | - | - | - | - | - | - | - | - | 4.32 |
| 2022 | -4.61 | -3.13 | 4.04 | -2.81 | -1.70 | -4.73 | 10.12 | -3.57 | -5.30 | 5.17 | 1.55 | -8.95 | -14.45 |
| 2021 | - | - | - | - | - | - | 1.87 | 2.65 | -3.56 | 7.31 | 0.22 | 4.31 | 17.27 |
| 2020 | - | - | - | - | - | - | - | - | - | - | - | - | - |
| 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 | 0.34 | -5.02 | -3.94 | 4.32 | -3.41 | 2.71 |
| BMK | -2.40 | 0.06 | 4.04 | 4.50 | -7.33 | -4.34 |

Annualized return*

Annual performance (%)¹

| | 2023 | 2022 | 2021* | 2020 | 2019 | 2018 |
|------|------|--------|-------|------|------|------|
| Fund | 4.32 | -14.45 | 17.27 | - | - | - |
| BMK | 4.50 | -18.14 | 8.12 | - | - | - |

* Since inception.

Annual volatility (%)¹

| | 2023 | 2022 | 2021* | 2020 | 2019 | 2018 |
|------|-------|-------|-------|------|------|------|
| Fund | 11.53 | 20.36 | 12.44 | - | - | - |
| BMK | 13.02 | 21.36 | 11.13 | - | - | - |

* 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 |

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 |

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 |

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

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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