# Santander GO Global High Yield Bond A | Fixed Income

October 2026

Santander Asset Management

Marketing Communication

## Fund Overview

| | |
|---|---|
| **ISIN** | LU2360100155 |
| **Domicile** | LUX |
| **Management Company** | Santander Asset Management Luxembourg S.A. |
| **Investment Manager** | BlueBay Asset Management LLP |
| **Portfolio Manager** | Rbc Gam Uk Limited |
| **Category** | Fixed Income |
| **Benchmark*** | Composite |
| **SFDR Classification** | Article 6 |
| **Fund AUM** | 139,357,871.82 |
| **Base Currency** | USD |
| **Share Class Currency** | USD |
| **Share Class Launch Date** | 04-04-2022 |
| **Minimum Subscription** | 500.00 |
| **Distribution Frequency** | - |
| **NAV** | 119.39 |
| **Management Fee (%)** | 1.15 |
| **Performance Fee (%)** | - |
| **TER** | 1.41 |
| **Underlying Holdings** | 216 |

## Portfolio Statistics (if applies)

| | |
|---|---|
| **Effective Duration (years)** | 3.30 |
| **YTM (%)** | 8.27 |
| **YTC/YTW (%)** | 8.27 |

## Ratio Performance (if applies) **

| | Fund |
|---|---|
| **Volatility (%)** | 3.16 |
| **Sharpe Ratio** | 1.09 |

** Calculation period 3 years. Data calculated using daily values.

## Investment Policy

The investment objective of the Sub-Fund is to seek maximum long-term return by investing in a global portfolio of fixed income securities. The Sub-Fund invests at least two-thirds of its net assets in fixed and floating rate, senior and subordinated debt obligations of companies rated below investment grade (rated below BBB- or Baa3 by major rating agencies or market benchmarks at the time of the investment).

## Performance

### Cumulative Performance (%)

| | YTD | MTD | 3 months | 6 months | 1 year | 3 years | 5 years |
|---|---|---|---|---|---|---|---|
| **Fund** | -0.28 | -0.82 | -2.13 | -1.39 | 0.40 | 8.06 | - |

More than 1 year return stated in terms of APR.

### Annual Performance (%)

| | 2025 | 2024 | 2023 | 2022 | 2021 |
|---|---|---|---|---|---|
| **Fund** | 6.66 | 8.94 | 11.90 | - | - |

Returns corresponding to calendar years

### Monthly Returns per year (%)

| | Jan | Feb | Mar | Apr | May | Jun | Jul | Aug | Sep | Oct | Nov | Dec |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **2026** | 0.95 | -0.16 | -1.72 | 2.09 | 0.86 | 0.27 | -0.37 | 0.68 | -2.00 | -0.82 | - | - |
| **2025** | 0.99 | 0.86 | -1.28 | -1.27 | 1.97 | 1.36 | 1.31 | 1.02 | 0.73 | 0.14 | -0.07 | 0.76 |
| **2024** | 0.47 | 0.46 | 1.23 | -0.90 | 1.13 | 0.37 | 1.99 | 1.49 | 1.49 | -0.07 | 0.99 | -0.01 |
| **2023** | 3.94 | -1.57 | -0.73 | 0.31 | -0.65 | 1.38 | 1.79 | 0.12 | -0.46 | -1.31 | 4.61 | 4.12 |
| **2022** | - | - | - | - | -1.04 | -6.66 | 5.14 | -1.39 | -4.48 | 2.84 | 2.28 | -0.44 |
| **2021** | - | - | - | - | - | - | - | - | - | - | - | - |

### Annual Volatility (%)

| | 2025 | 2024 | 2023 | 2022 | 2021 |
|---|---|---|---|---|---|
| **Fund** | 3.29 | 2.58 | 5.00 | - | - |

Volatility corresponding to calendar years

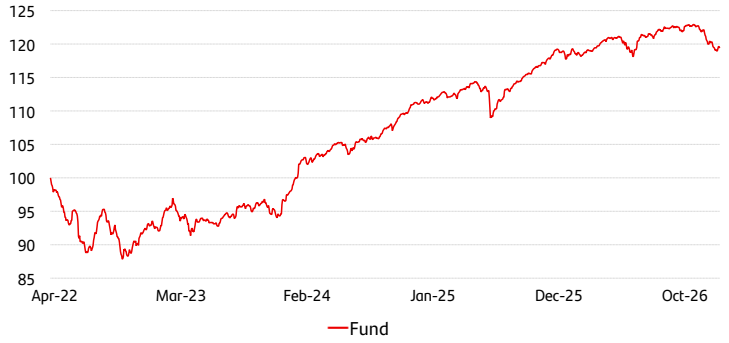
## Risk Profile

Lower return, lower risk — 1 **2** 3 4 5 6 7 — Higher return, higher risk.

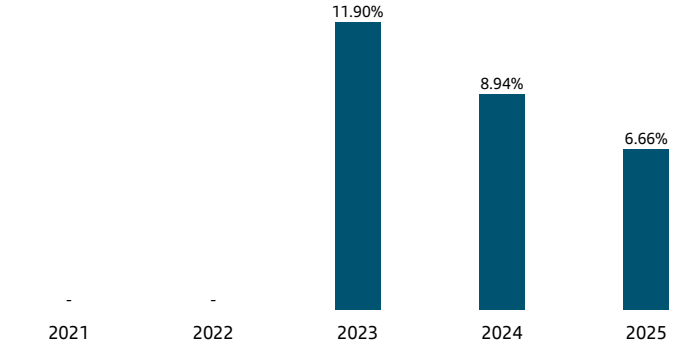
The risk profile of the fund corresponds to the one assigned in the PRIIP KID which is published in www.santanderassetmanagement.lu

Beside the market risks included in the risk indicator, other risks may affect the share performance: Currency, Emerging Markets, Operational, Liquidity, Sustainability Risks. Please refer to the Prospectus for full details about the risks associated with this Sub-Fund

## Cumulative performance since launch




## Performance evolution chart -Per Year (last 5 years)




Source: Santander Asset Management

Data as of 30-10-2026. Data calculated with daily valuations.

Past performance in any case does not guarantee future performance. The net asset value incorporates the costs of the product.

*100% ICE BofA Merril Lynch Global High Yield Constrained Index

For further information, please refer to Important Information section and the glossary sheet.

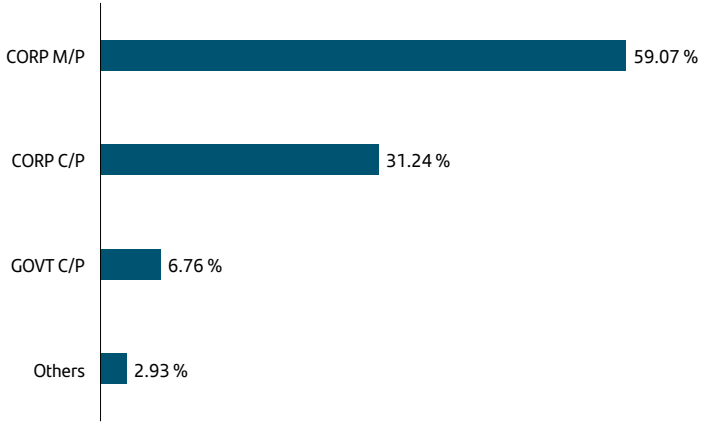
# Santander GO Global High Yield Bond A

## PORTFOLIO COMPOSITION

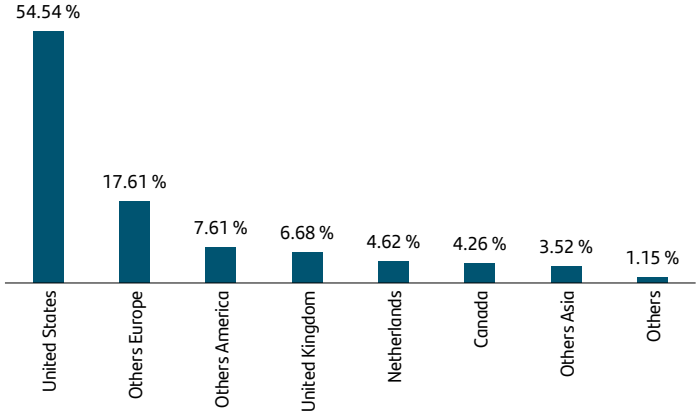
### Top ten holdings (of total net Assets) (*)

| | |
|---|---|
| Treasury Note 28/02/2027 | 4.35% |
| Treasury Note 15/11/2027 | 2.11% |
| Sunoco Lp (texas) 144a 31/12/2079 | 1.07% |
| Cloud Software Group Inc 144a 30/09/2029 | 1.06% |
| Centene Corporation 15/12/2029 | 1.06% |
| Galaxy Helios Data Centers Ii Llc 144a 01/08/2031 | 1.04% |
| Rakuten Group Inc Regs 15/04/2029 | 1.00% |
| Vedanta Resources Finance Ii Plc Regs 13/07/2037 | 0.90% |
| Pg&e Corporation 15/03/2055 | 0.87% |
| Ally Financial Inc 31/12/2079 | 0.86% |
| **Total** | **14.32%** |

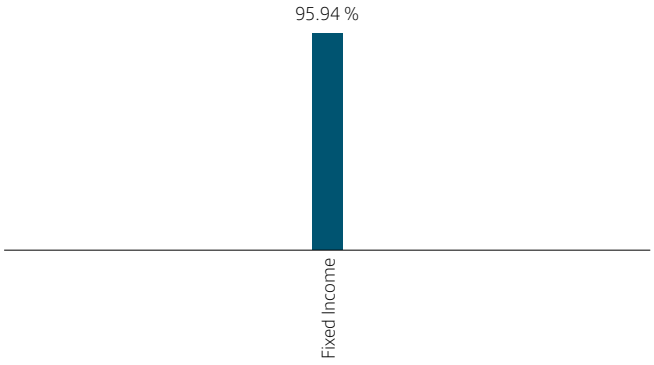
### Sector Allocation



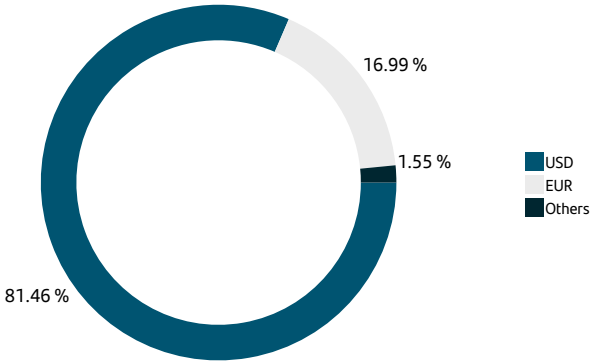

### Country Allocation



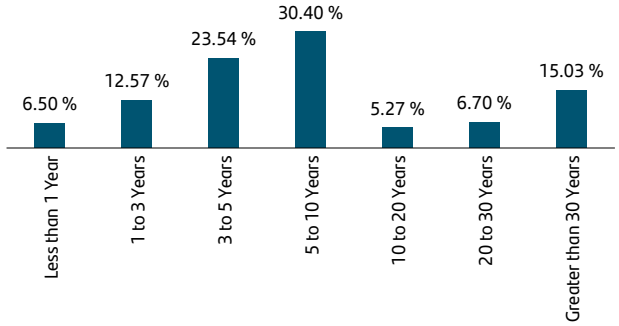

### Asset Allocation (*)




### Currency Allocation




### Maturity Breakdown (FI)




(*) These charts include the position in derivatives

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## GLOSSARY

### Volatility

Measurement of the risk of a fund. Indicates how the fund's performance has deviated from its average over a given period. High volatility means higher risk. Usually compared to the benchmark's volatility.

### Sharpe Ratio

Indicates the risk-adjusted return on investment. The higher this ratio, the better the fund's performance relative to the risk taken in the investment. A negative Sharpe ratio does not necessarily imply that the portfolio has recorded a negative return, but that the return recorded is lower than that of a risk-free investment.

### Yield to Maturity (YTM)

Measures the yield on a bond that has one or more coupon payments until maturity and is expressed as an annual rate. In other words, the YTM of a fund corresponds to the internal rate of return of the current securities in the portfolio if they are held to maturity and all coupons are paid as contracted. YTM does not take into account commissions or taxes.

### YTC/YTW

Yield to Worst (YTW) is the minimum yield that can be received from a bond, assuming the issuer does not default on any of its payments. YTW is a type of yield referred to when a bond has provisions that would allow the issuer to call it before maturity either because the issuer exercises its call option, prepayment or early redemption.
It is used to assess the worst case yield scenario at the earliest permitted withdrawal date.

### Effective Portfolio Duration

It is the weighted average of the effective durations of the instruments in the portfolio, based on their relative weights. Each effective duration measures the sensitivity of an instrument's price to changes in interest rates, accounting for potential changes in cash flows due to embedded options such as early redemption or conversion.

### Total Expense Ratio (TER)

The Total Expense Ratio (TER) is a measure calculated as a percentage of the fund's net asset value of the total annual costs associated with managing and operating an investment fund. These costs include management fees, depositary fees, administrative fees, audit fees, and other operational expenses, but exclude transaction costs and performance fees. Where a fund invests a proportion of its assets in other funds it includes the impact of the charges made in those other funds.

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**Important Information**

* Benchmark Disclaimer(s):

The Sub-fund is actively managed and do not track the Benchmark. The Benchmark is used for performance comparison purposes and Investment Manager uses its discretion to select holdings. As such, the Investment Manager may deviate from the Benchmark asset allocation and invest in other allowed assets that might not be part of it.


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