

SANTANDER GO NORTH AMERICAN EQUITY RKP

February 2023

Fund overview

Fund Manager	Morgan Stanley
ISIN	LU1980188210
Launch Date	29/01/2021
Currency Class	GBP
Minimum Subscription	£ 500.00
Management Fee	0.60%
NAV	£ 57.72
Fund AUM	\$648.75M
Number of holdings	43
BMK	S&P 500® Index
Category	USA General Eq.
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 (%)	44.73	19.75
Sharpe Ratio	1.68	5.22
Information Ratio	-0.85	
Beta	1.66	
R ²	0.54	
Alpha (%)	-30.11	
Jensen Alpha (%)	-96.11	
Correlation	0.73	
Treynor Ratio	0.45	
Tracking Error (%)	33.10	

* 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	13.02	-0.63	-	-	-	-	-	-	-	-	-	-	12.31
2022	-17.41	-4.15	-2.54	-15.43	-15.65	-5.23	13.07	7.17	-6.39	1.71	-3.40	-10.27	-47.84
2021	-	3.84	-4.59	4.69	-4.68	11.79	-0.82	2.59	-4.49	3.30	-0.75	-9.07	0.12
2020	-	-	-	-	-	-	-	-	-	-	-	-	-
2019	-	-	-	-	-	-	-	-	-	-	-	-	-
2018	-	-	-	-	-	-	-	-	-	-	-	-	-

¹ Performance calculated net of fees.

Investment policy

The investment objective of the Sub-Fund is to invest in a diversified portfolio of securities issued by US and Canadian companies in order to outperform the S&P 500® Index (the "Benchmark") on a net of fees basis over a three to five year period.

Cumulative performance (%)¹

	1M	3M	6M	YTD	1Y Inception*	
Fund	-0.63	0.77	-7.32	12.31	-26.01	-18.08
BMK	-2.49	-2.41	1.00	3.60	-8.16	4.38

Annualized return*

Annual performance (%)¹

	2023	2022	2021*	2020	2019	2018
Fund	12.31	-47.84	0.12	-	-	-
BMK	3.60	-18.51	29.51	-	-	-

* Since inception.

Annual volatility (%)¹

	2023	2022	2021*	2020	2019	2018
Fund	39.34	56.41	26.23	-	-	-
BMK	15.48	24.58	12.85	-	-	-

* Since inception.

Portfolio Breakdown

Top 10 holdings (%)

58.48

Uber Technologies, Inc.	8.77
Snowflake, Inc.	7.20
Cloudflare, Inc.	6.49
Trade Desk, Inc.	6.06
Shopify Inc.	5.65
Royalty Pharma Plc	5.24
Amazon.com, Inc.	4.95
DoorDash, Inc.	4.90
Datadog, Inc.	4.68
Roblox Corporation.	4.54

Geographic breakdown (%)

United States	87.68
Netherlands	8.20
Argentina	3.41
Derivatives	0.13
Cash	0.59

Sector breakdown %

Technology	39.18
Consumer Discretionary	36.20
Industrials	11.49
Health Care	10.18
Financials	2.25
Cash	0.59
Derivatives	0.13

Currency allocation (%)

USD	87.87
EUR	9.39
BRL	2.73
GBP	0.01
JPY	0.00

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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).

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.

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