

# SANTANDER PROSPERITY AE

February 2023

## Fund overview

|                      |                               |
|----------------------|-------------------------------|
| Fund Manager         | Jorge Trigo & Rocío Maldonado |
| ISIN                 | LU2492356287                  |
| Launch Date          | 11/11/2022                    |
| Currency Class       | EUR                           |
| Minimum Subscription | € 100.00                      |
| Management Fee       | 1.25%                         |
| NAV                  | € 98.67                       |
| Fund AUM             | \$28.84M                      |
| Number of holdings   | 63                            |
| BMK                  | -                             |
| Category             |                               |

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 (%)     |      |     |
| Sharpe Ratio       |      |     |
| Information Ratio  |      |     |
| Beta               |      |     |
| R <sup>2</sup>     |      |     |
| Alpha (%)          |      |     |
| Jensen Alpha (%)   |      |     |
| Correlation        |      |     |
| Treynor Ratio      |      |     |
| Tracking Error (%) |      |     |

\* History under a year, impossible to calculate statistics.

## Cumulative performance since launch



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

|      | Jan  | Feb   | Mar | Apr | May | Jun | Jul | Aug | Sep | Oct | Nov | Dec   | Total |
|------|------|-------|-----|-----|-----|-----|-----|-----|-----|-----|-----|-------|-------|
| 2023 | 3.44 | -0.24 | -   | -   | -   | -   | -   | -   | -   | -   | -   | -     | 3.20  |
| 2022 | -    | -     | -   | -   | -   | -   | -   | -   | -   | -   | -   | -4.21 | -2.87 |
| 2021 | -    | -     | -   | -   | -   | -   | -   | -   | -   | -   | -   | -     | -     |
| 2020 | -    | -     | -   | -   | -   | -   | -   | -   | -   | -   | -   | -     | -     |
| 2019 | -    | -     | -   | -   | -   | -   | -   | -   | -   | -   | -   | -     | -     |
| 2018 | -    | -     | -   | -   | -   | -   | -   | -   | -   | -   | -   | -     | -     |

<sup>1</sup> Performance calculated net of fees.

## Investment policy

The investment objective of the Sub-Fund is to create positive social impact, by investing in companies that contribute to selected United Nations Sustainable Development Goals that relate to social issues.

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

|      | 1M    | 3M    | 6M | YTD  | 1Y | Inception |
|------|-------|-------|----|------|----|-----------|
| Fund | -0.24 | -1.15 | -  | 3.20 | -  | 0.24      |
| BMK  |       |       |    |      |    |           |

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

|      | 2023 | 2022* | 2021 | 2020 | 2019 | 2018 |
|------|------|-------|------|------|------|------|
| Fund | 3.20 | -2.87 | -    | -    | -    | -    |
| BMK  |      |       |      |      |      |      |

\* Since inception.

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

|      | 2023 | 2022* | 2021 | 2020 | 2019 | 2018 |
|------|------|-------|------|------|------|------|
| Fund | 8.02 | 10.57 | -    | -    | -    | -    |
| BMK  |      |       |      |      |      |      |

\* Since inception.

## Portfolio Breakdown

| Top 10 holdings (%)            | 18.00 |
|--------------------------------|-------|
| Spot Currency Contracts (Long) | 2.03  |
| NVIDIA Corporation             | 1.91  |
| Stride, Inc.                   | 1.87  |
| Kurita Water Industries Ltd.   | 1.79  |
| Pearson Plc                    | 1.79  |
| Intuitive Surgical, Inc.       | 1.74  |
| Pfizer Inc.                    | 1.73  |
| Grupo Bimbo SAB De CV          | 1.72  |
| Danone SA                      | 1.71  |
| Unicharm Corporation           | 1.71  |

| Sector breakdown %     |       |
|------------------------|-------|
| Health Care            | 27.58 |
| Consumer Staples       | 24.86 |
| Real Estate            | 12.19 |
| Industrials            | 10.49 |
| Consumer Discretionary | 8.19  |
| Technology             | 4.99  |
| Financials             | 3.18  |
| Utilities              | 2.86  |
| Cash                   | 2.89  |
| Others                 | 2.77  |

| Geographic breakdown (%) |       |
|--------------------------|-------|
| United States            | 33.30 |
| Japan                    | 13.59 |
| United Kingdom           | 9.28  |
| France                   | 6.27  |
| Germany                  | 5.87  |
| Spain                    | 4.77  |
| Brazil                   | 4.33  |
| Mexico                   | 3.38  |
| Norway                   | 3.16  |
| Others                   | 16.07 |

| Currency allocation (%) |       |
|-------------------------|-------|
| USD                     | 32.68 |
| EUR                     | 24.29 |
| JPY                     | 13.61 |
| GBP                     | 9.31  |
| BRL                     | 4.42  |
| Others                  | 15.69 |

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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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