

# SANTANDER SICAV SELECT INCOME EUR

February 2023

## Fund Overview

	Francisco Esteban Tomás
Fund Manager	Dolores Pérez González
ISIN	LU1590077316
Launch Date	30/06/2017
Currency Class	EUR
Minimum Subscription	€ 500.00
Management Fee	1.50%
NAV	€ 40.94
Fund AUM	€509.48M
Number of holdings	95
Average Duration	4.12
Average YTM	3.29%
BMK	-
Category	Moderate Allocation
Management Company	Santander AM Lux

## Fund statistics\*

	Fund	BMK
Volatility (%)	6.13	-
Sharpe Ratio	-0.34	-
Information Ratio	-	-
Beta	-	-
R <sup>2</sup>	-	-
Alpha (%)	-	-
Jensen Alpha (%)	-	-
Correlation	-	-
Treynor Ratio	-	-
Tracking Error (%)	-	-

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

## 5 year cumulative performance



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

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Total
2023	2.90	-1.38	-	-	-	-	-	-	-	-	-	-	1.48
2022	-2.16	-0.91	-0.75	-1.91	-2.07	-3.23	2.95	-2.46	-4.14	0.35	2.34	-0.75	-12.24
2021	1.29	-0.69	1.02	0.77	0.72	0.82	1.51	0.27	-1.32	-0.09	0.48	0.12	4.97
2020	0.06	-3.11	-9.66	3.95	1.05	1.84	0.54	1.12	-0.47	-0.79	4.71	-1.85	-3.33
2019	2.23	1.42	1.14	1.01	-1.64	1.88	0.93	-0.21	1.20	-0.10	0.66	0.44	9.27
2018	-0.10	-1.13	-0.83	1.13	-0.43	-0.55	1.11	-0.47	0.21	-1.91	-0.13	-2.32	-5.34

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

## Investment policy

The fund aims to provide a consistent level of income and capital growth investing in a diversified range of fixed interest instruments and equities. Exposure to Equities will not exceed 70% and it be up to 100% in fixed income instruments with a maximum of 25% in securities rated lower than Baa3/BBB. Total exposure to EM will not exceed 25% and currency exposure is limited to 30%.

## Cumulative performance (%)

	1M	3M	6M	YTD	1Y Inception*	
Fund	-1.38	0.73	-0.85	1.48	-8.13	-0.98
BMK						

Annualized return\*

## Annual performance (%)

	2023	2022	2021	2020	2019	2018
Fund	1.48	-12.24	4.97	-3.33	9.27	-5.34
BMK						

## Annual volatility (%)

	2023	2022	2021	2020	2019	2018
Fund	3.29	4.62	2.62	9.41	3.32	4.81
BMK						

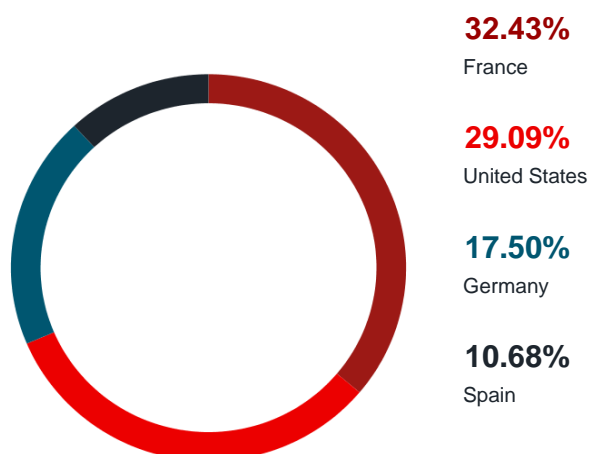
## Portfolio breakdown

Top 10 holdings (%)	47.89
Euro STOXX 50 Div (EUR) Dec 23	7.27
LAZARD RATHMORE ALTERNATIVE FUND OPEN-END FUND EUR	6.23
JANUS HENDERSON HORIZON GLOBAL PROPERTY EQUITIES	5.58
PRINCIPAL GLOBAL INVESTORS FUNDS - GLOBAL PROPERTY	5.35
Amundi Ultra Short Term Bond SRI FCP Parts -IC-	5.19
Amundi Physical Metals PLC 2019-open End On Gold Structured Note	4.77
Invesco Physical Gold ETC	4.71
IShares Listed Private Equity UCITS ETF	4.05
LYXOR NEWCITS IRL PLC - LYXOR/TIEDEMANN ARBITRAGE	2.38
PIMCO GIS EMERGING MARKETS BOND ESG FUND OPEN-END	2.36

Duration (%)	
Others Duration	9.67
Effective Duration Bin 5: 1.0 - 3.0	6.33
Effective Duration Bin 4: 3.0 - 5.0	4.62
Effective Duration Bin 3: 5.0 - 7.0	2.92
Effective Duration Bin 2: 7.0 - 10.0	2.84
Effective Duration Bin 6: 0.0 - 1.0	0.00

Yield to maturity (%)	
Yield to Maturity Bin 2: 3.0 - 5.0	11.58
Others YTM	9.67
Yield to Maturity Bin 3: 1.0 - 3.0	5.12

## Geographic breakdown - Fixed income



Asset allocation (%)	
Funds	65.73
Fixed Income	26.37
Derivatives	13.94
Cash Offset	-14.08
Cash	8.03

Currency Allocation (%)	
EUR	92.99
USD	6.98
JPY	0.02
GBP	0.00

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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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