# SANTANDER GO DYNAMIC BOND B

February 2025

## **Fund overview**

Fund Manager	PIMCO
ISIN	LU2004895434
Launch Date	21/11/2019
Currency Class	USD
Minimum Subscription	\$ 15,000.00
Management Fee	1.25%
NAV	\$ 107.10
Fund AUM	\$125.38M
Number of holdings	478
Average Duration	4.93
Average YTM	4.81%
BMK	-
Category	
Management Company	Santander AM Lux

#### **Investment policy**

The investment objective of the Sub-Fund is to seek maximum long-term return and preservation of capital. The Sub-Fund seeks to invest at least two-thirds of its assets in a diversified portfolio of fixed income instruments of varying maturities.

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

	1M	3M	6M	YTD	1Y In	ception*
Fund	1.46	1.89	3.57	2.16	7.17	1.31
BMK						
					Annuali	zed return*

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

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

	2025	2024	2023	2022	2021	2020
Fund	2.16	5.43	5.93	-9.49	-1.16	4.12
BMK						

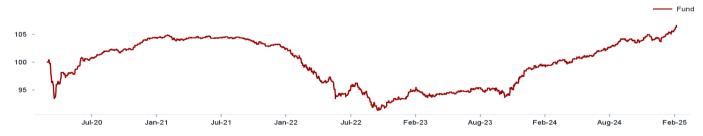
## Fund statistics\*

	Fund	BMK
Volatility (%)	3.08	-
Sharpe Ratio	-0.81	-
Information Ratio	-	
Beta	-	
R <sup>2</sup>	-	
Alpha (%)	-	
Jensen Alpha (%)	-	
Correlation	-	
Treynor Ratio	-	
Tracking Error (%)	-	
* Calculation period 3 years. Data calc	ulated using daily value	20

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

### 5 year cumulative performance

	2025	2024	2023	2022	2021	2020
Fund	2.63	1.96	3.08	3.77	1.13	3.83
BMK						



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

	Jan	Feb	Mar	Apr	Мау	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Total
2025	0.69	1.46	-	-	-	-	-	-	-	-	-	-	2.16
2024	0.67	-0.16	0.85	-0.33	0.92	0.17	1.32	0.50	1.13	-0.56	1.07	-0.26	5.43
2023	1.63	-0.73	-0.19	0.25	0.22	0.29	0.70	-0.11	-0.37	-0.96	3.10	2.02	5.93
2022	-1.10	-1.20	-1.78	-2.31	0.27	-3.18	1.95	-1.52	-2.44	0.12	1.19	0.20	-9.49
2021	-0.00	-0.31	-0.04	0.32	0.07	-0.09	0.16	-0.03	-0.39	-0.87	-0.32	0.34	-1.16
2020	0.21	-0.48	-3.47	1.62	1.25	1.16	0.93	0.82	-0.31	0.36	1.20	0.88	4.12
<sup>1</sup> Performance	calculated net of	fees.											

## Portfolio breakdown

## Top 10 holdings (%)

RFR USD SOFR/3.00000 03/19/25-5Y CME	23%
RFR GBP SONIO/4.00000 09/18/24-5Y LCH	13%
FIN FUT US 10YR CBT 06/18/25	10%
FIN FUT US 2YR CBT 06/30/25	10%
PIMCO USD (4749) ST FLT NAV FUND	10%
U S TREASURY REPO	9%
FIN FUT US 5YR CBT 06/30/25	8%
FNMA TBA 5.0% MAR 30YR	7%
U S TREASURY INFLATE PROT BD	7%
ORO USD 1Y C 3.75000 L 10/30/25 DUB	5%
*Short positions in absolute value	

#### Maturity allocation (%)

0-1 years	0,0%
1-3 years	5,5%
3-5 years	27,9%
5-10 years	70,0%
10-20 years	9,9%
20+ years	-13,4%

## Sector allocation (%)

Securitized	41,5%
US Government Related	26,3%
Non-USD Developed	23,1%
Invest. Grade Credit	19,1%
Emerging Markets	15,3%
High Yield Credit	1,4%
Other	0,9%
Net Other Short Duration Instruments	-27,5%

## **Quality allocation (%)**

A1/P1	2,5%
Below A1/P1	0,0%
AAA	1,3%
AA	50,2%
A	6,8%
BBB	20,1%
BB	8,8%
В	1,7%
Below B	8,7%

## **Currency allocation (%)**

USD	101,59%
BRL	3,77%
IDR	0,02%
ZAR	1,94%
JPY	1,04%
GBP	0,59%
MXN	0,26%
PEN	0,07%
EUR	0,09%
SEK	0,00%

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For product information, please contact Santander Asset Management Luxembourg S.A. (19, rue de Bitbourg L-1273 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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