

# SANTANDER GO GLOBAL EQUITY ESG AEH

February 2025

#### **Fund overview**

Fund ManageRobeco Institutional Asset Management LU2446295128 ISIN Launch Date 31/03/2022 **Currency Class EUR** € 500.00 Minimum Subscription Management Fee 1.60% NAV € 117.86 Fund AUM \$825.32M Number of holdings 69 **BMK** MSCI WORLD (Net) Global Large-Cap Blend Equity 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 (%)	11.58	11.43
Sharpe Ratio	1.29	1.44
Information Ratio	-0.49	
Beta	0.97	
$R^2$	0.92	
Alpha (%)	-1.04	
Jensen Alpha (%)	-1.14	
Correlation	0.96	
Treynor Ratio	0.15	
Tracking Error (%)	3.30	

<sup>\*</sup> Calculation period 2 years. Data calculated using daily values.

## Investment policy

The fund will invest at least two-thirds of its total assets in the equities of companies all over the world, with a focus on mature economies. During the investment process the fund will apply an ESG approach, seeking to access the impact of environmental, social and governance factors on the cash flows of the companies in which it invests. the Fund will mainly invest its assets in equities, although, depending on the opportunities of the markets, it could also invest in convertible bonds or derivative instruments, such as options, swaps, futures and forwards, to achieve the exposure to equity markets as well as for hedging purposes.

## Cumulative performance (%)1

	1M	3M	6M	YTD	1Y lı	ception*
Fund	-1.87	-1.13	1.70	1.30	12.59	6.29
вмк	-0.72	0.11	4.50	2.78	15.63	9.50

Annualized return\*

## Annual performance (%)1

	2025	2024	2023	2022*	2021	2020
Fund	1.30	17.94	21.25	-17.53	-	-
вмк	2.78	18.67	23.79	-13.69	-	-

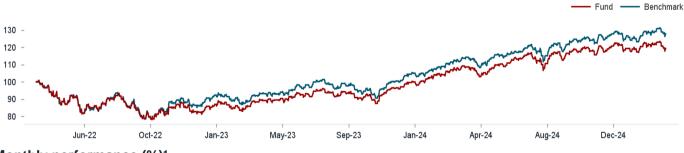
<sup>\*</sup> Since inception.

### Annual volatility (%)1

	2025	2024	2023	2022*	2021	2020
Fund	12.57	11.53	11.80	22.42	-	-
BMK	11.56	10.99	12.12	22.04	-	-

<sup>\*</sup> Since inception.

## Cumulative performance since launch



### Monthly performance (%)1

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Total
2025	3.24	-1.87	-	-	-	-	-	-	-	-	-	-	1.30
2024	1.98	4.06	2.43	-3.69	4.27	3.96	0.17	3.34	1.12	-2.55	4.38	-2.40	17.94
2023	5.41	-2.28	4.41	1.64	-1.06	4.61	2.82	-1.81	-3.82	-1.65	8.34	3.59	21.25
2022	-	-	-	-8.05	-0.55	-7.39	7.06	-5.19	-8.20	5.66	5.25	-6.03	-17.53
2021	-	-	-	-	-	-	-	-	-	-	-	-	
2020	-	-	-	-	-	-	-	-	-	-	-	-	

<sup>&</sup>lt;sup>1</sup> Performance calculated net of fees.

### Portfolio Breakdown

Top 10 holdings (%)	33.91
NVIDIA Corporation	5.08
Apple Inc.	4.58
Microsoft Corporation	3.88
Amazon.com, Inc.	3.73
Visa Inc.	3.20
Deutsche Telekom AG	2.91
JPMorgan Chase & Co.	2.75
Eli Lilly And Company	2.63
Alphabet Inc.	2.63
Bank Of America Corporation	2.52

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United States	71.68
United Kingdom	7.55
Japan	4.81
Germany	4.13
France	3.33
Switzerland	1.38
Others	1.35
Taiwan	1.32

2 82

1.62

Geographic breakdown (%)

Sector	breakd	lown	%
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Technology	26.44
Consumer Discretionary	15.19
Health Care	14.80
Industrials	12.97
Financials	12.37
Energy	4.83
Telecommunications	4.28
Real Estate	1.97
Cash	2.82
Others	4.33

Currency	allocation	(%)
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Cash

Others

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USD		77.16
GBP		7.55
EUR		7.49
JPY		4.80
CHF		1.38
Others		1.61

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