

SANTANDER GO GLOBAL EQUITY ESG BEH

February 2025

Fund overview

| | |
|----------------------|-------------------------------|
| Fund Manager | Robeco Institutional AM |
| ISIN | LU2033399416 |
| Launch Date | 02/08/2019 |
| Currency Class | EUR |
| Minimum Subscription | € 25,000.00 |
| Management Fee | 1.20% |
| NAV | € 143.61 |
| Fund AUM | \$825.32M |
| Number of holdings | 69 |
| BMK | MSCI WORLD (Net) |
| Category | Global Large-Cap Blend Equity |
| Management Company | Santander AM Lux |

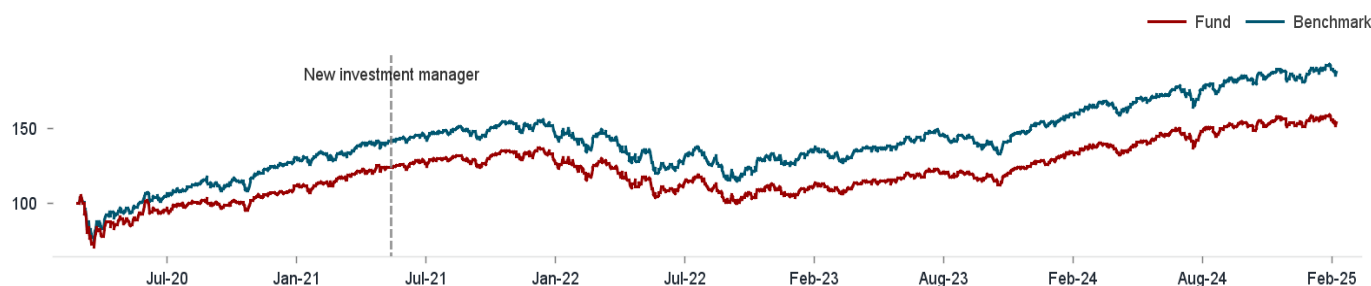
* The fund currency is USD and this may lead to an increase or decrease in the investments due to Currency Exchange fluctuations.

Fund statistics*

| | Fund | BMK |
|--------------------|-------|-------|
| Volatility (%) | 15.63 | 15.27 |
| Sharpe Ratio | 0.31 | 0.50 |
| Information Ratio | -0.74 | |
| Beta | 0.99 | |
| R ² | 0.94 | |
| Alpha (%) | -2.73 | |
| Jensen Alpha (%) | -2.74 | |
| Correlation | 0.97 | |
| Treynor Ratio | 0.05 | |
| Tracking Error (%) | 3.79 | |

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

5 year cumulative performance



Monthly performance (%)¹

| | Jan | Feb | Mar | Apr | May | Jun | Jul | Aug | Sep | Oct | Nov | Dec | Total |
|------|-------|-------|--------|-------|-------|-------|------|-------|-------|-------|-------|-------|--------|
| 2025 | 3.28 | -1.86 | - | - | - | - | - | - | - | - | - | - | 1.36 |
| 2024 | 1.92 | 4.10 | 2.44 | -3.74 | 4.31 | 4.01 | 0.21 | 3.37 | 1.16 | -2.50 | 4.42 | -2.36 | 18.24 |
| 2023 | 5.44 | -2.25 | 4.44 | 1.66 | -1.03 | 4.62 | 2.84 | -1.79 | -3.81 | -1.63 | 8.37 | 3.64 | 21.61 |
| 2022 | -6.15 | -3.11 | 2.73 | -8.02 | -0.51 | -7.35 | 7.17 | -5.19 | -8.16 | 5.70 | 5.36 | -6.03 | -22.67 |
| 2021 | -1.09 | 3.91 | 5.95 | 1.77 | 3.23 | 1.91 | 1.73 | 2.06 | -5.45 | 7.06 | -2.53 | 5.12 | 25.54 |
| 2020 | -3.42 | -9.66 | -17.62 | 8.60 | 4.11 | 1.86 | 3.08 | 3.71 | -2.51 | -3.05 | 10.07 | 3.04 | -5.14 |

¹ Performance calculated net of fees.

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 | Inception* |
|------|-------|-------|------|------|-------|------------|
| Fund | -1.86 | -1.03 | 1.93 | 1.36 | 12.96 | 6.89 |
| BMK | -0.72 | 0.11 | 4.50 | 2.78 | 15.63 | 12.48 |

Annualized return*

Annual performance (%)¹

| | 2025 | 2024 | 2023 | 2022 | 2021 | 2020 |
|------|------|-------|-------|--------|-------|-------|
| Fund | 1.36 | 18.24 | 21.61 | -22.67 | 25.54 | -5.14 |
| BMK | 2.78 | 18.67 | 23.79 | -18.14 | 21.82 | 15.90 |

Annual volatility (%)¹

| | 2025 | 2024 | 2023 | 2022 | 2021 | 2020 |
|------|-------|-------|-------|-------|-------|-------|
| Fund | 12.57 | 11.54 | 11.80 | 21.94 | 12.19 | 30.42 |
| BMK | 11.56 | 10.99 | 12.12 | 21.36 | 11.42 | 33.21 |

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 |

Geographic breakdown (%)

| | |
|----------------|-------|
| 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 |
| Cash | 2.82 |
| Others | 1.62 |

Sector breakdown %

| | |
|------------------------|-------|
| 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 (%)

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

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