

# SANTANDER MULTI ASSET AGGRESIVE GROWTH A

November 2024

## Fund Overview

Fund Manager	Nerea Heras & Javier Gayol
ISIN	LU0428586506
Launch Date	22/05/2009
Currency Class	USD
Minimum Subscription	\$ 100.00
Management Fee	1.50%
NAV	\$ 140.71
Fund AUM	\$22.10M
Number of holdings	19
Average Duration	2.52
Average YTM	3.63%
BMK	Composite
Category	Global Multi-Asset - Balanced
Management Company	Santander AM Lux

## Fund statistics\*

	Fund	BMK
Volatility (%)	4.23	5.39
Sharpe Ratio	-0.63	-0.10
Information Ratio	-0.69	
Beta	0.65	
R <sup>2</sup>	0.68	
Alpha (%)	-0.90	
Jensen Alpha (%)	-2.30	
Correlation	0.82	
Treynor Ratio	-0.04	
Tracking Error (%)	3.06	

\* 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
2024	0.17	-0.21	1.04	-1.50	0.93	1.18	1.28	1.33	1.14	-1.72	0.89	-	4.56
2023	2.64	-1.02	1.36	0.14	-0.64	0.20	0.54	-0.41	-0.66	-0.56	2.75	1.12	5.51
2022	-1.13	-0.74	-0.20	-1.77	0.50	-2.86	2.15	-1.35	-3.58	1.40	3.24	-1.42	-5.83
2021	-0.31	0.30	0.67	0.54	0.19	0.04	0.17	0.25	-0.69	0.35	-0.65	0.25	1.09
2020	0.02	-1.77	-6.27	2.38	1.91	1.06	0.34	0.43	-0.86	-0.92	2.42	0.62	-0.94
2019	0.95	-0.11	0.46	-0.25	0.73	0.43	0.66	0.75	0.12	-0.24	-0.03	-0.17	3.34

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

## Investment policy

The objective of the Sub-Fund is to provide long term growth to the investors by investing its portfolio in different asset classes.

## Cumulative performance (%)

	1M	3M	6M	YTD	1Y Inception*	
Fund	0.89	0.28	4.13	4.56	5.73	2.22
BMK	1.89	1.99	5.90	12.20	9.22	5.08

Annualized return\*

## Annual performance (%)

	2024	2023	2022	2021	2020	2019
Fund	4.56	5.51	-5.83	1.09	-0.94	3.34
BMK	9.22	10.82	-9.17	5.75	7.73	11.30

## Annual volatility (%)

	2024	2023	2022	2021	2020	2019
Fund	3.57	2.74	5.81	1.83	7.47	1.31
BMK	3.76	4.51	7.19	3.47	8.70	2.88

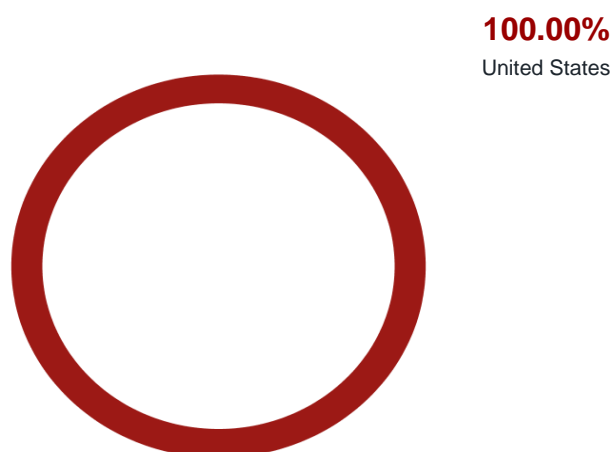
## Portfolio breakdown

Top 10 holdings (%)	79.17
IShares MSCI ACWI UCITS ETF	14.96
MSCI WORLD INDEX EQUITY INDEX 20/DEC/2024 ZWPZ4	14.19
Invesco S&P 500 UCITS ETF	8.97
Amundi S&P 500 II ETF -C-EUR- Capitalisation	8.97
MSIM USD LIQUIDITY FUND	7.22
Xtrackers MSCI EUROPE UCITS ETF Capitalisation 1C	6.00
Government Of The United States Of America 2.125% 30-nov-2024	5.49
Government Of The United States Of America 1.5% 15-feb-2030	4.98
JPMorgan Funds SICAV - Aggregate Bond Fund Capitalisation -JPM I (acc)	4.27
Government Of The United States Of America 4.5% 15-apr-2027	4.12

Duration (%)	
Effective Duration Bin 6: 0.0 - 1.0	12.89
Effective Duration Bin 4: 3.0 - 5.0	8.91
Effective Duration Bin 5: 1.0 - 3.0	8.22
Effective Duration Bin 2: 7.0 - 10.0	3.99

Yield to maturity (%)	
Yield to Maturity Bin 2: 3.0 - 5.0	28.53
Yield to Maturity Bin 4: 0.0 - 1.0	5.49

## Geographic breakdown - Fixed income



Asset allocation (%)	
Funds	56.81
Fixed Income	34.02
Derivatives	14.19
Cash	5.17
Others	-14.19

Currency Allocation (%)	
USD	97.85
EUR	2.15
CHF	0.00
JPY	-0.00

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