

SANTANDER US EQUITY ESG AE

February 2025

Fund overview

Fund Manager	Jorge Trigo & Rocío Maldonado
ISIN	LU2631566333
Launch Date	06/07/2023
Currency Class	EUR
Minimum Subscription	€ 100.00
Management Fee	1.00%
NAV	€ 141.59
Fund AUM	\$68.18M
Number of holdings	54
BMK	S&P 500® Net Total Return Index
Category	
Management Company	Santander AM Lux

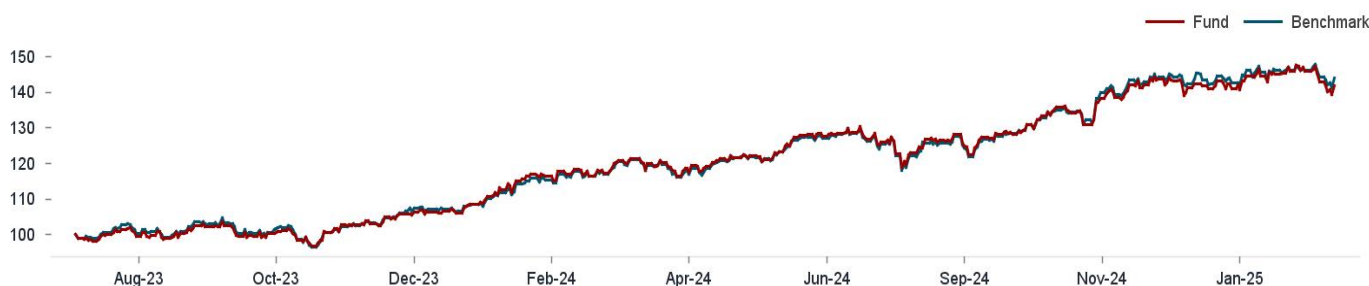
* The fund currency is USD and this may lead to an increase or decrease in the investments due to Currency Exchange fluctuations.

Fund statistics*

	Fund	BMK
Volatility (%)	13.81	13.50
Sharpe Ratio	1.27	1.49
Information Ratio	-0.56	
Beta	0.97	
R ²	0.89	
Alpha (%)	-1.76	
Jensen Alpha (%)	-1.89	
Correlation	0.94	
Treynor Ratio	0.18	
Tracking Error (%)	4.61	

* Calculation period 1 year. Data calculated using daily values.

Cumulative performance since launch



Monthly performance (%)¹

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Total
2025	3.05	-2.41	-	-	-	-	-	-	-	-	-	-	0.56
2024	4.95	5.22	3.09	-2.95	2.88	5.52	-0.39	0.66	0.66	1.63	8.39	-0.78	32.29
2023	-	-	-	-	-	-	-	0.16	-2.33	-0.86	5.18	2.78	6.52
2022	-	-	-	-	-	-	-	-	-	-	-	-	-
2021	-	-	-	-	-	-	-	-	-	-	-	-	-
2020	-	-	-	-	-	-	-	-	-	-	-	-	-

¹ Performance calculated net of fees.

Investment policy

The investment objective of the Sub-Fund is to invest its assets in a diversified portfolio of securities issued by US companies seeking long term capital appreciation.

Cumulative performance (%)¹

	1M	3M	6M	YTD	1Y	Inception*
Fund	-2.41	-0.23	10.64	0.56	20.48	23.49
BMK	-1.46	0.85	12.76	1.17	22.81	24.70

Annualized return*

Annual performance (%)¹

	2025	2024	2023*	2022	2021	2020
Fund	0.56	32.29	6.52	-	-	-
BMK	1.17	32.72	7.25	-	-	-

* Since inception.

Annual volatility (%)¹

	2025	2024	2023*	2022	2021	2020
Fund	14.33	13.42	11.60	-	-	-
BMK	13.21	13.18	11.57	-	-	-

* Since inception.

Portfolio Breakdown

Top 10 holdings (%)

	41.02
Microsoft Corporation	6.85
NVIDIA Corporation	6.29
Amazon.com, Inc.	5.17
Apple Inc.	5.08
Alphabet Inc.	3.85
EMini S&P 500 (CME) Mar 25	3.50
Meta Platforms, Inc.	2.83
Eli Lilly And Company	2.51
JPMorgan Chase & Co.	2.49
Broadcom Inc.	2.46

Geographic breakdown (%)

United States	90.47
Derivatives	3.10
Ireland	1.68
Canada	1.31
Cash Offset	-3.50
Cash	6.94

Sector breakdown %

Technology	35.60
Consumer Discretionary	14.86
Financials	10.39
Industrials	10.18
Health Care	8.87
Others	4.78
Consumer Staples	3.41
Energy	2.94
Cash	6.94
Others	2.02

Currency allocation (%)

USD	99.17
EUR	0.83

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