

**PRESENTATION**

Sabadell Portfolio is a discretionary portfolio management service of Collective Investment Institutions (CIIs), provided by Banco de Sabadell, S.A. It is managed with a global approach, investing in CIIs of the Amundi Group with positions in all financial asset classes and geographical areas. The Portfolio is normally around 50% invested in equities, although this proportion is actively managed above or below this level depending on expectations about financial markets. The Portfolio promotes ESG (Environmental, Social and Corporate Governance) characteristics, selecting CIIs taking into account not only economic and financial aspects but also the ESG dimension.

**PORTFOLIO STRUCTURE AT REPORTING DATE (SUBJECT TO CHANGE)**

<b>Number of holdings</b>	10
<b>Equity</b>	51.99%
<b>Fixed Income</b>	41.43%
<b>Alternative Investment</b>	6.58%
<b>Money Market</b>	-

**PORTFOLIO DATA**

**Benchmark** 15% BLOOMBERG EURO GOVERNMENT 1-5 YEARS + 50% MSCI ACWI + 35% BLOOMBERG EURO CORPORATE BONDS 1-5 YEARS

**Reference currency** EUR

**Minimum initial contribution** 500 euros

**Additional minimum contribution** 50 euros

**FEES**

**Fixed Annual \*** 0.75%

**Performance** 0%

**Subscription** -

**Cancellation or disposition** -

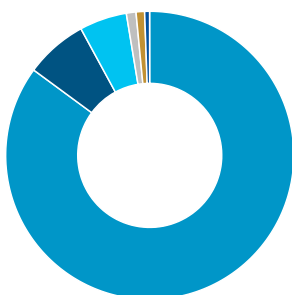
\*Charged semi-annually on the effective value of the average assets under management. The amount of all fees will be increased, if applicable, by the corresponding VAT or tax set by the legislation in force.

**PORTFOLIO ALLOCATION**

**Fixed Income**

**Fixed Income geographical allocation**

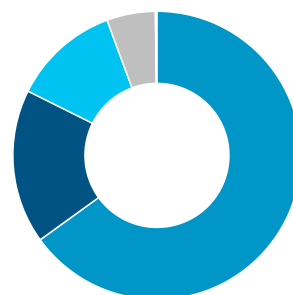
- Europe: 85.10%
- North America: 6.98%
- Other: 5.31%
- Asia ex-Japan: 1.08%
- Emerging countries: 0.95%
- Japan: 0.56%



**Equity**

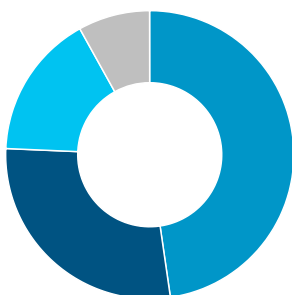
**Equity geographical allocation**

- North America: 65.04%
- Europe: 17.32%
- Emerging countries: 12.01%
- Japan: 5.46%
- Asia ex-Japan: 0.17%



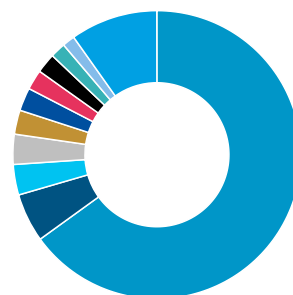
**Issuer allocation**

- Treasury: 47.71%
- Corporate: 27.98%
- Government related: 16.25%
- Securitized: 8.06%



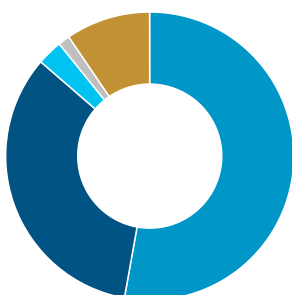
**Country allocation**

- United States: 65.04%
- Japan: 5.46%
- China: 3.43%
- Luxembourg: 3.37%
- France: 2.70%
- Germany: 2.60%
- Taiwan: 2.24%
- India: 2.23%
- United Kingdom: 1.72%
- Netherlands: 1.41%
- Other countries: 9.81%



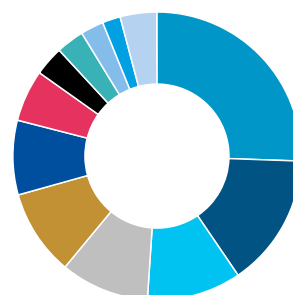
**Fund Currency allocation**

- EUR: 52.81%
- USD: 33.54%
- JPY: 2.85%
- HKD: 1.31%
- Others: 9.49%



**Sector allocation**

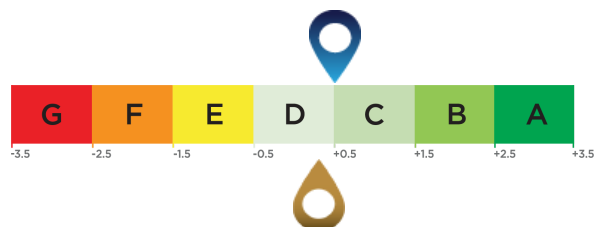
- Information Technology: 25.56%
- Financials: 14.93%
- Consumer Discretionary: 10.58%
- Health Care: 9.95%
- Industrials: 9.64%
- Communication Services: 8.36%
- Consumer Staples: 5.81%
- Energy: 3.30%
- Materials: 3.13%
- Utilities: 2.60%
- Real Estate: 2.01%
- Others: 4.12%



**AVERAGE ESG RATING (source : Amundi)**

Environmental, social and governance rating

**ESG Investment Universe:** 35% BLOOMBERG EURO CORPORATE BONDS 1-5 YEARS + 15% BLOOMBERG EURO GOVERNMENT 1-5 YEARS + 50% MSCI ACWI



**Investment Portfolio Score:** 0.49

**ESG Investment Universe Score<sup>1</sup>:** 0.29

**ESG Coverage (source : Amundi) \***

	Portfolio	ESG Investment Universe
Percentage with an Amundi ESG rating <sup>2</sup>	100.00%	99.79%
Percentage that can have an ESG rating <sup>3</sup>	100.00%	99.91%

\* Securities that can be rated on ESG criteria. The total may be different from 100% to reflect the real exposure of the portfolio (cash included).

**ESG Terminology**

**ESG criteria**

The criteria are extra-financial criteria used to assess the Environmental, Social and Governance practices of companies, states or local authorities:

“E” for Environment (energy and gas consumption levels, water and waste management, etc.).

“S” for Social/Society (respect for human rights, health and safety in the workplace, etc.).

“G” for Governance (independence of board of directors, respect for shareholders’ rights, etc.)

**ESG Rating**

**The issuer’s ESG rating:** each issuer is assessed on the basis of ESG criteria and obtains a quantitative score, the scale of which is based on the sector average. The score is translated into a rating on a scale from A (highest rating) to G (lowest rating). The Amundi methodology provides for a comprehensive, standardised and systematic analysis of issuers across all investment regions and asset classes (equities, bonds, etc.).

**ESG rating of the investment universe and the portfolio:** the portfolio and the investment universe are given an ESG score and an ESG rating (from A to G). The ESG score corresponds to the weighted average of the issuers’ scores, calculated according to their relative weighting in the investment universe or in the portfolio, excluding liquid assets and non-rated issuers.

**Amundi ESG Mainstreaming**

In addition to complying with Amundi Responsible Investment Policy<sup>4</sup>, Amundi ESG Mainstreaming portfolios have an ESG performance objective that aims to achieve a portfolio ESG score above the ESG score of their ESG Investment universe.

<sup>1</sup> The investment universe reference is defined by either the fund’s reference indicator or an index representative of the ESG-related investable universe.

<sup>2</sup> Percentage of securities with an Amundi ESG rating out of the total portfolio (measured in weight).

<sup>3</sup> Percentage of securities for which an ESG rating methodology is applicable out of total portfolio (measured in weight).

<sup>4</sup> The updated document is available at <https://www.amundi.com/int/ESG>.

This portfolio promotes environmental or social characteristics (Article 8 of Regulation (EU) 2019/2088) but does not aim at sustainable investment. The decision of the investor to invest in the portfolio should take into account all the characteristics or objectives of the portfolio. There is no guarantee that ESG considerations will improve the portfolio’s investment strategy or performance. Information on sustainability aspects can be found in the Sustainability Annex of the portfolio’s prospectus.

### Important Information

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Banco de Sabadell, S.A. (the "Bank") has delegated the management of the securities portfolios, composed exclusively of Collective Investment Institutions, to Sabadell Asset Management, S.A., S.G.I.I.C., Sociedad Unipersonal (The "Management Company"), which belongs to Amundi Asset Management, S.A.S. This delegation of management does not diminish the Bank's responsibility nor does it alter the Bank's relationships and obligations with the Client.

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The risks inherent to the strategy's investments are market risk (market risk due to investment in equities, interest rate and exchange rate), liquidity risk, credit risk, profitability risk, investment risk, emerging countries and sustainability risk.

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