

## INVESTMENT POLICY

Sabadell Dinámico, FI invests mainly in other CILs. The equity position is over 75% with no capitalisation limit. The selected equity CILs invest in Western Europe and in other markets such as the United States, Japan or emerging countries. It also invests in global equity CIS specialised in specific economic themes or sectors and up to 15% in CIS investing in commodities. The selected fixed income CIS invest in public and private fixed income instruments denominated in any currency. You may invest in CILs specialised in corporate and high yield bonds. The non-fund portion is invested in public and private fixed income assets, without geographical or currency restriction, and in non-traded deposits and money market instruments. The selection is made taking into account not only economic and financial aspects but also extra-financial criteria of sustainable investment, environmental, social and governance, also known as ESG, by applying the ESG methodology developed by Amundi. A more complete description of the investment policy can be found in the Key Information Document (KID) available at [sabadellassetmanagement.com](https://www.sabadellassetmanagement.com).

## UNIT CLASS PERFORMANCE (NET ASSET VALUE)



The Fund is actively managed and not against a benchmark index.

## FUND FACTS

Category	GLOBAL
Recommended investment term	5 years
Date of incorporation	13/01/2015
Asset base	135,935,815.68
Reference currency	EUR
CNMV registration number	04855

## CLASS FACTS

Management fees	0.85%
Minimum investment	1,000,000 €
ISIN	ES0107489033
Date of creation	06/02/2015
Depository fees	0.05%

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

Number of holdings	60
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## Top Positions

### Sabadell Asset Management

SABADELL EEUU BOL CARTERA. FI	16.06%
SABADELL EUROPA BOLSA FUTURO, FI-CART	5.82%
SABADELL EUROACCION CART. FI	4.28%

### Other Asset Managers

FCH JPMORGAN US EQUITY FOCUS - Z USD (C)	5.29%
A-F US EQ RESCH VAL-I2 EUR	5.17%
ELEVA EUROPEAN SELECTION FD-I2	4.53%

## Exposure by asset category

Money Market	5.75%
Fixed Income	3.34%
Mutual Funds	3.34%
Equity	90.19%
Mutual Funds	86.05%
Futures	4.77%
Options	-0.63%
Alternative Investment	-
Commodities	5.49%
Mutual Funds	5.49%

## Monthly Returns (Last 36 months)



## PERFORMANCE

### Annualised returns

2015	-
2016	1.64%
2017	10.08%
2018	-13.03%
2019	22.69%
2020	5.13%
2021	20.71%
2022	-14.86%
2023	8.73%
2024	13.32%

### Cumulative returns

YTD	-2.04%
1 Month	5.11%
3 Months	-5.01%
6 Months	-3.23%
12 Months	2.44%

Past performance is not a reliable indicator of future performance.

## RISK & REWARD STATISTICS (Last 36 months)

### Return

% Months with positive return	50.00%
Best monthly return	6.62%
Worst monthly return	-6.55%

### Risk

Fund volatility	12.10%
Sharpe Ratio	0.10

### Risk Indicator

1 2 3 4 5 6 7

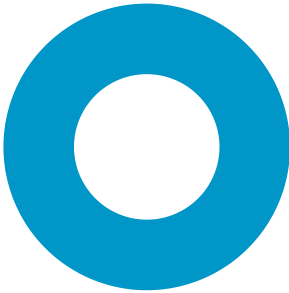
The risk indicator represents the risk and return profile as presented in the KID. The lower risk level does not imply no risk. The risk indicator is not guaranteed and may change over time. Detailed information on the Fund's risks can be found in its prospectus.

# Portfolio allocation

## Fixed Income

### Fixed Income asset class

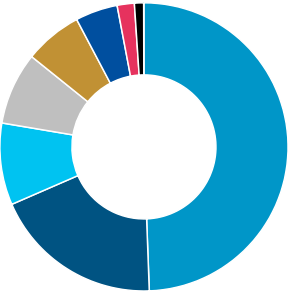
Short Term: 100.00%



## Equity

### Equity geographical allocation

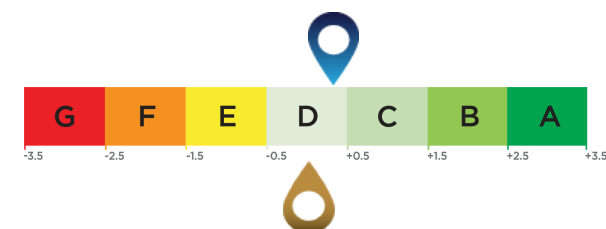
- USA: 49.41%
- Europe: 19.07%
- Global: 9.17%
- Eurozone: 8.12%
- Emerging Global: 6.50%
- Japan: 4.74%
- Asia Emerging: 1.93%
- Latin America: 1.03%
- Emerging europe: 0.02%



## AVERAGE ESG RATING (source : Amundi)

Environmental, social and governance rating

**ESG Investment Universe: 100% INDEX AMUNDI ESG RATING D**



**Investment Portfolio Score: 0.31**

**ESG Investment Universe Score<sup>1</sup>: 0.00**

## ESG Coverage (source : Amundi) \*

	Portfolio	ESG Investment Universe
Percentage with an Amundi ESG rating <sup>2</sup>	100.00%	100.00%
Percentage that can have an ESG rating <sup>3</sup>	94.22%	100.00%

\* 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>.

## Sustainability Level (source : Morningstar)



The sustainability level is a rating produced by Morningstar that aims to independently measure the level of responsibility of a fund based on the values in the portfolio. The rating ranges from very low (1 Globe) to very high (5 Globes).

Source: Morningstar © Sustainability Score - based on the corporate ESG risk analysis offered by Sustainalytics and used in the calculation of Morningstar's sustainability rating. © 2025 Morningstar. All rights reserved. Information, data, analysis and opinions ("Information") contained herein (1) include information owned by Morningstar; (2) may not be copied or redistributed; (3) do not constitute investment advice; (4) are provided for information purposes only; (5) are not guaranteed to be complete, accurate or timely; and (6) may be extracted from fund data published at various dates. Morningstar is not responsible for any business decisions, damages or other losses related to the Information or its use. Verify all the Information before using it and do not make any investment decisions without the advice of a professional financial advisor. Past returns do not guarantee future results. The value and investment income can both fall and rise.

This Fund 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 Fund should take into account all the characteristics or objectives of the Fund. There is no guarantee that ESG considerations will improve the Fund's investment strategy or performance. Information on sustainability aspects can be found in the Sustainability Annex of the Fund's prospectus, in the Global Responsible Investment Policy and in the Sustainable Finance Statement, available at [sabadellassetmanagement.com](https://www.sabadellassetmanagement.com).

## Important Information

This is a commercial communication. Please refer to the prospectus and Key Information Document before making any final investment decision.

This material is intended for retail customers.

This material contains information on Investment Funds constituted in Spain (the "Funds"), supervised and authorized for distribution by the National Securities Market Commission (CNMV). The management company of the Funds is Sabadell Asset Management, S.A., S.G.I.I.C., S.U. (hereinafter "Sabadell Asset Management"), registered with the CNMV under number 58 and with registered office at Paseo de la Castellana number 1, 28046 Madrid.

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Information on sustainability issues can be found in the Amundi Responsible Investment Policy or the Amundi Sustainable Finance Statement available at: <https://about.amundi.com/Metanav-Footer/Footer/Quick-Links/Legal-documentation> and in the Sustainability Annex of the respective Fund prospectuses available at [sabadellassetmanagement.com](https://www.sabadellassetmanagement.com).

Shares/units may only be acquired on the basis of the latest prospectus, the Key Information Document and other documentation in force, which may be obtained free of charge from the registered office of Sabadell Asset Management, or on the website [sabadellassetmanagement.com](https://www.sabadellassetmanagement.com).

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