Sabadell Asset Management

Marketing communication for retail investors

SABADELL EUROACCIÓN, F.I. - EMPRESA

INVESTMENT POLICY

The Fund invests mainly in equity securities listed on the exchanges of Eurozone area countries. The selection of securities takes into account not only economic and financial aspects but also extra-financial criteria of sustainable investment, environmental, social and good governance, also known as ESG, applying the ESG methodology developed by Amundi. Further description of the investment policy can be found in the key investor information document (KIID), which is available at sabadellassetmanagement.com.
WARNING: This Fund can invest up to 25% in fixed income securities rated below investment grade, which represents a high credit risk.

UNIT CLASS PERFORMANCE (NET ASSET VALUE)

The Fund is actively managed against a benchmark and seeks to outperform the MSCI EMU Net Total Return (EUR) Index Index. The Fund is primarily exposed to benchmark issuers. However, management of the Fund is discretionary and will be in issuers not included in the benchmark. The Fund monitors risk exposure relative to the benchmark, even if the deviation from the benchmark is significant.

FUND FACTS

Category	EUROZONE EQUITIES
Recommended investment term	7 years
Benchmark Index	MSCI EMU Net Total Return (EUR) Index
Date of incorporation	27/07/2004
Asset base	115,722,779.98
Reference currency	EUR
CNMV registration number	03000

CLASS FACTS

Management fees	1.25%
Minimum investment	500,000 €
ISIN	ES0111098044
Date of creation	17/06/2016
Depositary fees	0.10%

EMPRESA unit class is intended exclusively for legal entities.

PORTFOLIO STRUCTURE AT REPORTING DATE (SUBJECT TO CHANGE)

Number of holdings	41

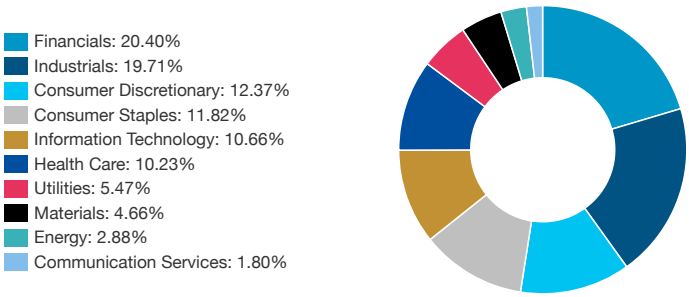
Top ten holdings

AC.ASML HOLDING NV	7.02%
AC.SIEMENS AG-REG	4.77%
AC.ALLIANZ SE-REG	4.26%
AC.SCHNEIDER ELECT SE	4.23%
AC.ING GROEP NV	4.18%
AC.L OREAL (PARIS)	3.82%
AC.KBC GROUP NV	3.62%
AC.SANOFI - PARIS	3.26%
AC.BNP PARIBAS	2.82%
AC.THALES SA	2.77%

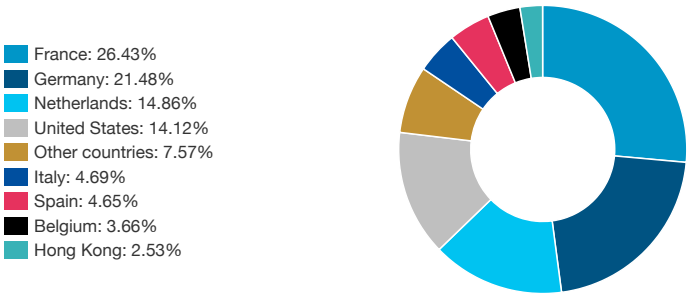
Reference to portfolio holdings should not be considered as a recommendation to buy or sell any security and securities are subject to risk.

Portfolio structure at reporting date (Subject to change)

Sector allocation



Geographical allocation



PERFORMANCE

Annualised returns

2015	-
2016	-
2017	10.95%
2018	-24.23%
2019	22.15%
2020	-2.71%
2021	21.12%
2022	-11.31%
2023	23.11%
2024	6.50%

Cumulative returns

YTD	10.34%
1 Month	2.07%
3 Months	3.44%
6 Months	4.77%
12 Months	6.90%

Past performance is not a reliable indicator of future performance.

RISK & REWARD STATISTICS (Last 36 months)

Return

% Months with positive return	66.67%
Best monthly return	9.88%
Worst monthly return	-4.16%

Risk

Fund volatility	14.07%
Guideline volatility	14.48%
Beta	0.96
Sharpe Ratio	0.97
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.

Source: Sabadell Asset Management

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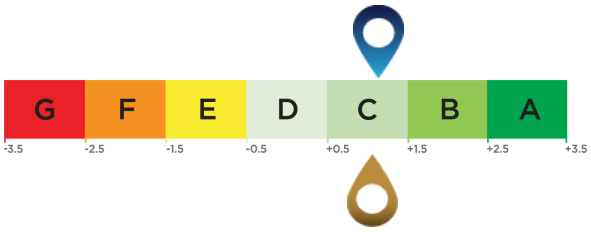
AVERAGE ESG RATING (source : Amundi)

Environmental, social and governance rating

ESG Investment Universe: MSCI EMU Net Total Return



Investment Portfolio Score: 1.11

ESG Investment Universe Score[1]: 1.03

ESG Coverage (source: Amundi) *

	Portfolio	ESG Investment Universe
Percentage with an Amundi ESG rating [2]	100.00%	100.00%
Percentage that can have an ESG rating [3]	98.66%	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[4], 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.

[1] The investment universe reference is defined by either the fund's reference indicator or an index representative of the ESG-related investable universe.
[2] Percentage of securities with an Amundi ESG rating out of the total portfolio (measured in weight) that can be related.
[3] Percentage of securities for which an ESG rating methodology is applicable out of total portfolio (measured in weight).
[4] 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.
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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.

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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.

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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.

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