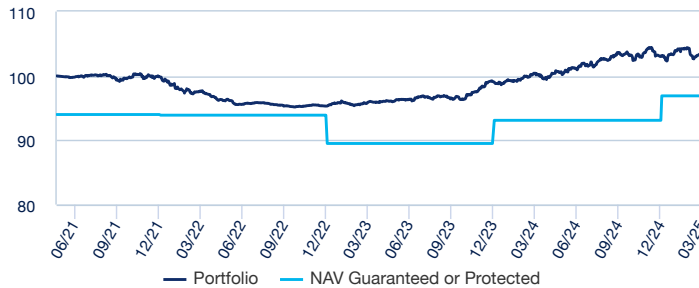


## INVESTMENT POLICY

Sabadell Consolida 94, FI combines the search for profitability with partial protection of the investment in successive protection periods. The Fund is designed so that its daily net asset value is no less than 94% of the last net asset value of the previous calendar year, regardless of the subscription date of the unitholder. This consolidated net asset value is guaranteed and remains constant each period (from the first to the last business day of the year) and is reset at the beginning of each year, either upwards or downwards. The Fund invests worldwide (maximum 30% of assets in emerging markets) and in all asset classes, enabling it to constantly adapt to different environments. In favourable market conditions, it prioritizes risk assets (invests up to 30% of the portfolio in equities) and in bear markets it invests in more conservative assets. Further description of the investment policy can be found in the key investor information document (KIID), which is available at [www.sabadellassetmanagement.com](http://www.sabadellassetmanagement.com).

**WARNING:** This Fund can invest up to 10% in fixed income securities rated below investment grade, which represents a high credit risk. Despite the guarantee, there are clauses that condition its effectiveness which can be consulted in the prospectus.

## UNIT CLASS PERFORMANCE (NET ASSET VALUE)



The Fund is actively managed against a benchmark and seeks to outperform the benchmark. 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.

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

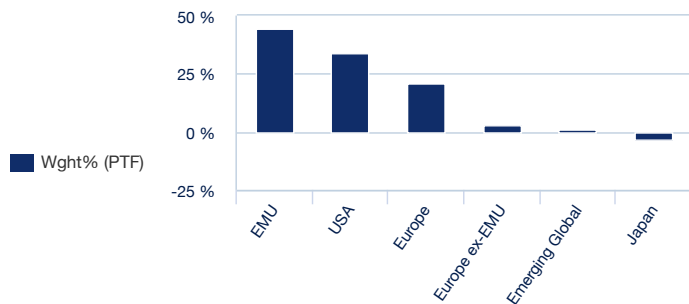
Number of holdings	48
Duration in years	2.92

### Top ten holdings

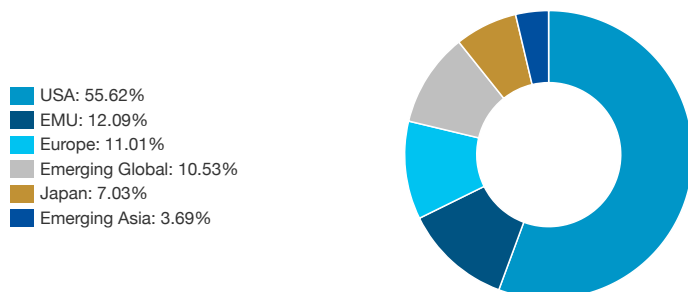
PART.AM ENHANCED ULTRA S-T BOND SELECT - I C	16.12%
ETF.LYXOR US TREASURY 7-10Y DR ETF EUR HGD C	9.81%
ETFA-I BARCL EUR CORP BBB 1-5-UCETF	9.16%
ETF.ISHRS EUR CRP BD SRI 0-3 UCITS ETF DIST	8.72%
ETF.Amundi Euro Corporate SRI - DR C	8.03%
PART.CPR OBLIG 12 MOIS - I C	7.68%
PART.BFT CREDIT 12 MOIS ISR-I	7.55%
FUT.US 5YR NOTE (CBT) 06/25 CBOT (USD)	6.74%
ETF.AMUNDI S&P 500 ESG UCITS AEH	5.80%
PART.AMUNDI ABS RESPONSIBLE - I (C)	3.68%

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

### Fixed Income geographical allocation



### Equity geographical allocation



## FUND FACTS

Category	BALANCED
Recommended investment term	3 years
Date of incorporation	12/04/2021
Asset base	121,809,272.69
Reference currency	EUR
<b>CLASS FACTS</b>	
Management fees	0.93%
Minimum investment	30 €
ISIN	ES0111203008
Date of creation	12/04/2021
Depository fees	0.05%

## PERFORMANCE

### Annualised returns

2020	-
2021	-
2022	-4.59%
2023	4.01%
2024	4.00%

### Cumulative returns

YTD	-0.15%
1 Month	-1.36%
3 Months	-0.15%
6 Months	-0.57%
12 Months	2.52%

Past performance is not a reliable indicator of future performance.

## RISK & REWARD STATISTICS (Last 36 months)

### Return

% Months with positive return	56.52%
Best monthly return	1.57%
Worst monthly return	-1.36%

### Risk

Fund volatility	2.17%
Sharpe Ratio	-0.36

**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.

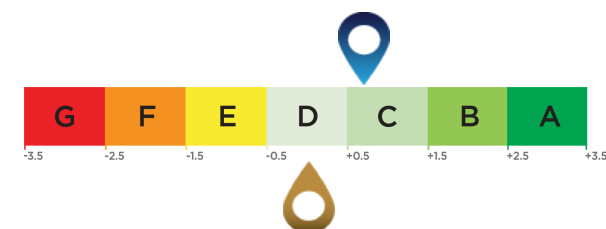
## Breakdown by asset class and geographic area

<b>Liquidity</b>	6.92%
<b>Fixed Income</b>	62.41%
EMU	27.78%
USA	21.05%
Europe	13.20%
Europe ex-EMU	1.80%
Emerging Global	0.69%
Japan	-2.11%
<b>Equity</b>	15.45%
USA	8.59%
EMU	1.87%
Europe	1.70%
Emerging Global	1.63%
Japan	1.09%
Emerging Asia	0.57%
Canada	0.00%
Europe ex-EMU	0.00%
Emerging Latin America	0.00%
<b>Alternative Investment</b>	15.23%
<b>Total</b>	100%

## AVERAGE ESG RATING (source : Amundi)

Environmental, social and governance rating

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



**Investment Portfolio Score: 0.68**

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

## 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.

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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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