30 September 2025

Sabadell Asset Management

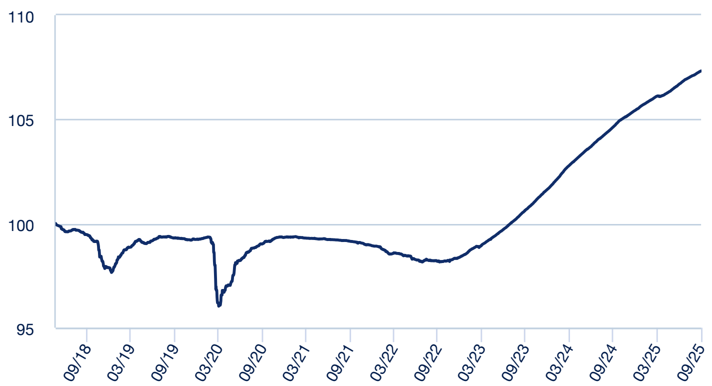
Marketing communication for retail investors

SABADELL BONOS FLOTANTES EURO, F.I. - PYME

INVESTMENT POLICY

The Fund invests in public and private fixed income securities, denominated in Euro, mainly located in markets of countries that are part of the European Union, as well as Switzerland, the United States and others where fixed income securities are traded in Euro. The Fund invests more than 50% in euro-denominated floating rate assets, i.e. assets whose yield and coupon are linked to the price or performance of an interest rate index that is periodically reviewed or calculated (mainly Euribor). Under normal conditions, the financial duration of the portfolio will be a maximum of 12 months. The selection of securities is made taking 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, by applying the ESG methodology developed by Amundi. WARNING: This Fund may invest up to 100% in fixed income issues of low credit quality and therefore has a high credit risk. A fuller description of the investment policy can be found in the KID (Key Information Document) available at sabadellassetmanagement.com.

UNIT CLASS PERFORMANCE (NET ASSET VALUE)



The Fund is actively managed against a benchmark and seeks to outperform the 100% BLOOMBERG EURO FLOATING RATE NOTES 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	EURO FLOATING RATE FIXED INCOME
Asset allocation guideline	100% euro floating rate fixed income
Recommended investment term	2 years
Benchmark	Bloomberg Euro Floating Rate Notes Index
Date of incorporation	09/04/2018
Asset base	250,185,548.92
Reference currency	EUR
CNMV registration number	05268

CLASS FACTS

Management fees	0.75%
Minimum investment	10,000 €
ISIN	ES0174356057
Date of creation	21/05/2018
Depositary fees	0.05%

PORTFOLIO STRUCTURE AT REPORTING DATE (SUBJECT TO CHANGE)

Number of holdings	102
Duration in years	0.15

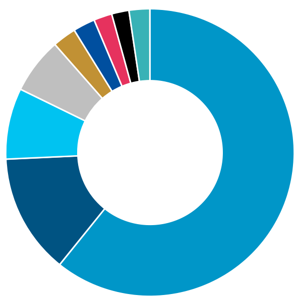
Top ten holdings

ISPIM FRN 04/27	2.82%
UCGIM FRN 11/28 EMTN	2.82%
CABKSM FRN 09/28 EMTN	2.81%
BPCEGP FRN 03/27 EMTN	2.41%
AM EURO LIQUIDITY-RATED RESP - Z (C)	2.06%
BMO FRN 04/27 EMTN	2.01%
AYVFP FRN 11/27	2.01%
RABOBK FRN 07/28 GMTN	2.01%
BFCM FRN 03/27 EMTN	2.01%
BAC FRN 01/28 EMTN	2.01%

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

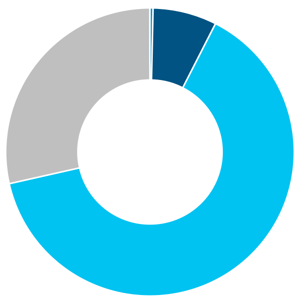
Sectorial distribution

- Banks: 60.78%
- Financial Services: 13.50%
- Automobiles & Components: 7.98%
- Capital Goods: 6.30%
- Telecommunication Services: 2.66%
- Food, Beverage & Tobacco: 2.46%
- Transportation: 2.05%
- Utilities: 1.94%
- Others: 2.33%



Credit Rating distribution

- AAA: 0.35%
- AA: 7.16%
- A: 63.96%
- BBB: 28.53%



PERFORMANCE

Annualised returns

2015	-
2016	-
2017	-
2018	-
2019	1.41%
2020	0.09%
2021	-0.42%
2022	-0.54%
2023	3.31%
2024	3.73%

Cumulative returns

YTD	1.78%
1 Month	0.19%
3 Months	0.61%
6 Months	1.14%
12 Months	2.56%

Past performance is not a reliable indicator of future performance.

PYME unit class is intended exclusively for legal entities.

RISK & REWARD STATISTICS (Last 36 months)

Return

% Months with positive return	100%
Best monthly return	0.38%
Worst monthly return	0.01%

Risk

Fund volatility	0.17%
Guideline volatility	-
Beta	-
Sharpe Ratio	-0.18
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.

Sabadell Asset Management a company of **Amundi**

Source: Sabadell Asset Management

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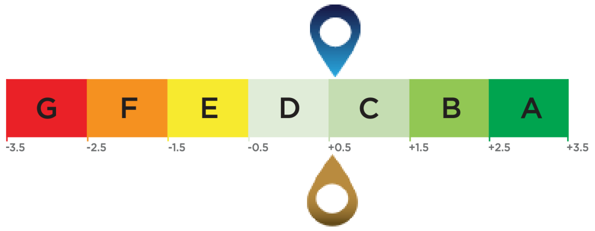
AVERAGE ESG RATING (source : Amundi)

Environmental, social and governance rating

ESG Investment Universe: 100% BLOOMBERG EURO FLOATING RATE NOTES



Investment Portfolio Score: 0.56

ESG Investment Universe Score[1]: 0.53

ESG Coverage (source: Amundi) *

	Portfolio	ESG Investment Universe
Percentage with an Amundi ESG rating [2]	100.00%	99.51%
Percentage that can have an ESG rating [3]	99.51%	97.25%

* 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).

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.

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.

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