Sabadell Asset Management

Commitment to Sustainability

Marketing Communication

SABADELL ACUMULA SOSTENIBLE, F.I. - BASE

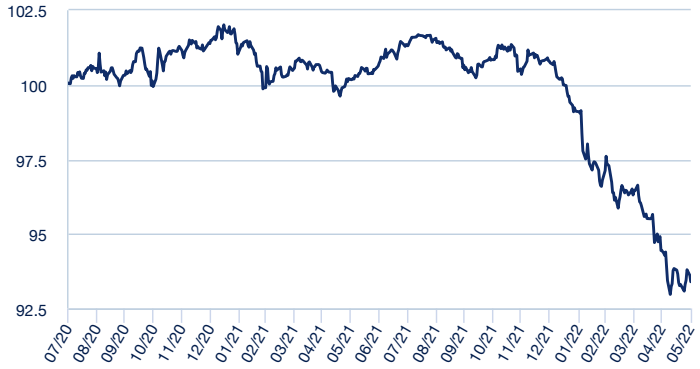
31 May 2022

a company of Amundi

INVESTMENT POLICY

This is a Responsible Investment Fund. It invests following financial investment criteria and extra-financial criteria to make sustainable, environmental, social and good governance investments, also known as "ESG". It invests in public and private fixed income assets and equity assets, without geographic, capitalization or denomination currency restrictions. The equity position is between 0% and 30% of the Fund's assets. Further description of the investment policy can be found in the key investor information document (KIID), which is available at www.sabadellassetmanagement.com.
WARNING: This Fund can invest up to 100% in fixed income securities rated below investment grade, which represents a high credit risk.

UNIT CLASS PERFORMANCE (NET ASSET VALUE)



FUND FACTS

Category	BALANCED
Recommended investment term	3 years
Date of incorporation	02/03/2020
Asset base	94,272,812.43
Reference currency	EUR

Synthetic Risk and Reward Indicator 1 2 **3** 4 5 6 7

CLASS FACTS

Management fees	1.60%
Minimum investment	200 €
ISIN	ES0166369001
Date of creation	03/07/2020
Depositary fees	0.05%

PORTFOLIO INFORMATION

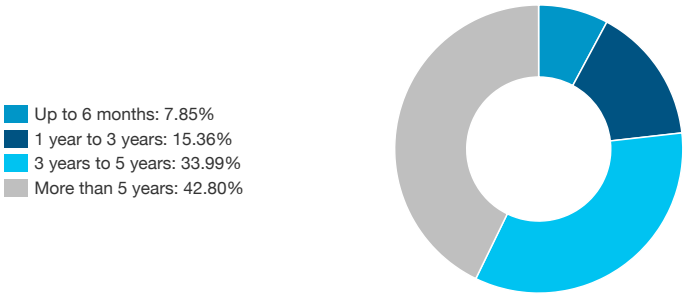
Number of holdings	215
Duration in years	2.84

Top ten holdings

OB.BTPS 1.25% 12/26	2.04%
OB.ICO % 04/26 GMTN	2.01%
OB.BTPS 0.95% 09/27	1.98%
OB.AUSTRIA 2.4% 05/34	1.70%
OB.IRELAND 1.35% 03/31	1.58%
AC.MICROSOFT CORP	0.56%
AC.WASTE MANAGEMENT INC	0.27%
AC.ANTHEM INC	0.26%
AC.FIRST SOLAR INC	0.25%
AC.MONDELEZ INTL	0.23%

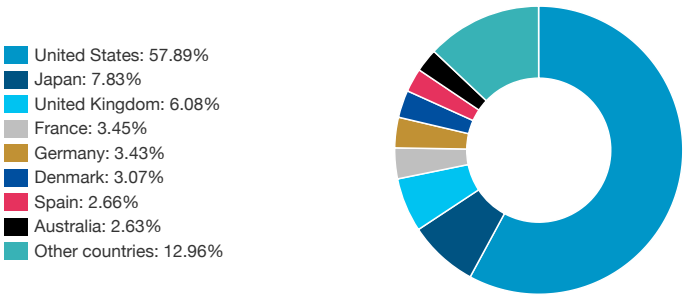
Fixed Income: 85.76%

Duration allocation



Equity: 14.24%

Geographical allocation



PERFORMANCE

Annualised returns

2017	-
2018	-
2019	-
2020	-
2021	-0.75%

Cumulative returns

YTD	-7.29%
1 Month	-1.11%
3 Months	-3.84%
6 Months	-6.93%
12 Months	-6.76%

Past performance is not a reliable indicator of future performance.

RISK & REWARD STATISTICS (Last 36 months)

Return

% Months with positive return	40.91%
Best monthly return	1.21%
Worst monthly return	-2.08%

Risk

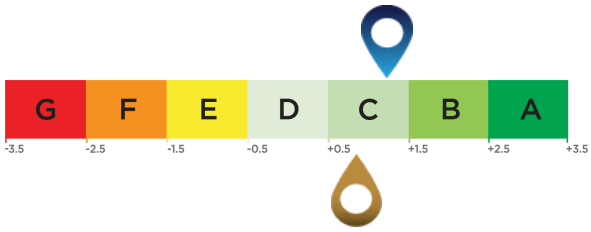
Fund volatility	3.08%
Sharpe Ratio	-1.91

This document is not an offering or a recommendation for the purchase or sale, or to execute any other transaction. None of the information contained in this report must be construed as an advice or counsel. The decisions to invest or divest in the fund must be taken by the investor according to the informative documents foreseen in the applicable regulations. The investments are subject to market fluctuations and to the risks inherent in the investments in transferable securities and other financial instruments; therefore, the fund's acquisition value and the achieved performance may vary, either increasing or decreasing, and it is possible that an investor does not recover the amount initially invested. All the informative documents of the fund are available at sabadellassetmanagement.com. Source: Sabadell Asset Management.

Average ESG rating (source : Amundi)

Environmental, social and governance rating

ESG Investment Universe: 15% STOXX GLOBAL 3000 + 85% ICE BOFA 3-5 YEAR EURO LARGE CAP



Investment Portfolio Score: 1.24

ESG Investment Universe Score[1]: 0.87

ESG Coverage (source : Amundi)

	Portfolio	ESG Investment Universe
Percentage with an Amundi ESG rating [2]	96.37%	99.15%
Percentage that can have an ESG rating [3]	96.37%	99.93%

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).
[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 corporate ESG risk analysis provided by Sustainalytics used in the calculation of Morningstar's sustainability score.
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