Sabadell Asset Management

Marketing Communication

SABADELL DÓLAR FIJO, F.I. - BASE

a company of Amundi

INVESTMENT POLICY

The Fund invests in long-term fixed income assets denominated in U.S. dollars that have an overall credit quality suitable for institutional investment. The financial duration of the portfolio is normally between two and fifteen years. Its mission is to accumulate interest on long-term bonds with the capital gains resulting from active trading of its fixed-income securities portfolio. The Fund actively manages the dollar/euro exchange rate risk. A more complete description of the investment policy can be found in the Key Investor Information Document (DFI) 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)

On 18/03/2015 there were significant changes in the investment policy.

FUND FACTS

Category	INTERNATIONAL FIXED INCOME
Asset allocation guideline	100% in long-term fixed income in USD
Recommended investment term	5 years
Date of incorporation	12/03/1992
Asset base	30,218,267.72
Reference currency	EUR
Synthetic Risk and Reward Indicator	1 2 3 **4** 5 6 7

CLASS FACTS

Management fees	1.40%
Minimum investment	200 €
ISIN	ES0138950037
Date of creation	18/03/2015
Depositary fees	0.10%

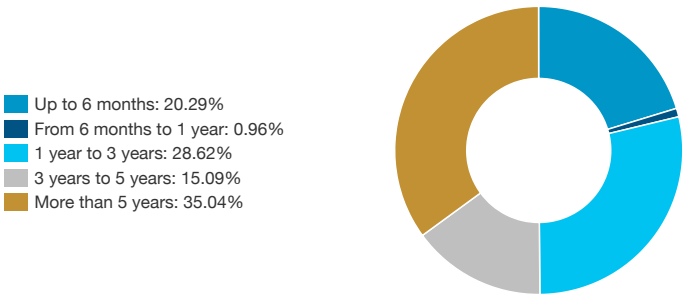
PORTFOLIO INFORMATION

Number of holdings	44
Duration in years	6.10

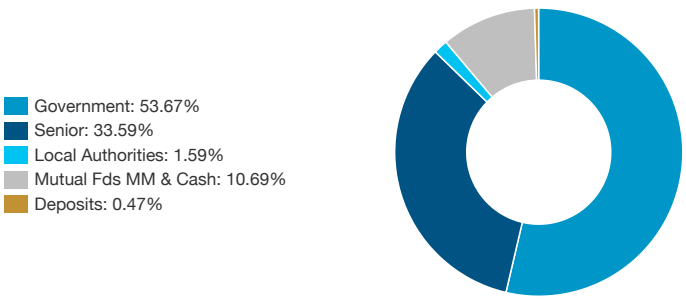
Top ten holdings

OB.US TSY 2.75% 02/25	6.73%
OB.US TSY 1.5% 02/30	6.11%
OB.US TSY 5.375% 02/31	5.70%
OB.US TSY 3.25% 06/27	5.56%
OB.US TSY 2.125% 12/22	5.22%
OB.US TSY 3.125% 05/48	4.70%
OB.AMUNDI EURO LIQUIDITY-RATED SRI - Z (C)	4.30%
OB.US TSY 2.25% 08/49	3.97%
OB.US TSY 4.50% 02/36	3.79%
OB.US TSY 3.25% 06/29	3.28%

Duration allocation



Allocation by issue type



PERFORMANCE

On 18/03/2015 there were significant changes in the investment policy.

Annualised returns

2012	-0.37%
2013	-6.23%
2014	19.54%
2015	11.27%
2016	3.45%
2017	-10.56%
2018	3.39%
2019	7.64%
2020	-1.43%
2021	3.66%

Cumulative returns

YTD	2.04%
1 Month	-1.34%
3 Months	4.45%
6 Months	3.37%
12 Months	4.67%

Past performance is not a reliable indicator of future performance.

RISK & REWARD STATISTICS (Last 36 months)

Return

% Months with positive return	44.44%
Best monthly return	4.62%
Worst monthly return	-3.47%

Risk

Fund volatility	8.47%
Sharpe Ratio	0.17

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.