SABADELL EUROACCIÓN, F.I. - BASE

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)

FUND FACTS

Category	EUROZONE EQUITIES
Recommended investment term	7 years
Indice Reference	MSCI EMU Net Total Return
Date of incorporation	27/07/2004
Asset base	131,915,425.04
Reference currency	EUR
Synthetic Risk and Reward Indicator	1 2 3 4 5 **6** 7

CLASS FACTS

Management fees	1.75%
Minimum investment	200 €
ISIN	ES0111098036
Date of creation	26/06/2015
Depositary fees	0.10%

PORTFOLIO INFORMATION

Number of holdings	41

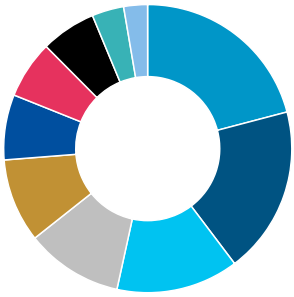
Top ten holdings

AC.LVMH MOET HENNESSY	5.83%
AC.IBERDROLA SA	4.28%
AC.SIEMENS AG-REG	4.09%
AC.BNP PARIBAS	4.04%
AC.ALLIANZ SE-REG	3.98%
AC.VINCI SA (PARIS)	3.96%
AC.SCHNEIDER ELECT SE	3.78%
AC.SHELL PLC	3.54%
AC.L OREAL	3.46%
AC.SANOFI	3.45%

Portfolio allocation

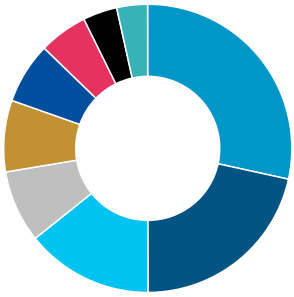
Sector allocation

- Financials: 20.91%
- Industrials: 18.79%
- Consumer discretionary: 13.73%
- Consumer staples: 10.92%
- Information Technology: 9.40%
- Materials: 7.32%
- Utilities: 6.49%
- Health care: 6.18%
- Energy: 3.59%
- Communication Services: 2.68%



Geographical allocation

- France: 28.44%
- Germany: 21.54%
- Netherlands: 14.29%
- Other countries: 8.12%
- Ireland: 8.02%
- Spain: 6.84%
- United Kingdom: 5.46%
- United States: 3.84%
- Belgium: 3.46%



PERFORMANCE

Annualised returns

2013	24.72%
2014	-2.19%
2015	13.07%
2016	1.66%
2017	10.40%
2018	-24.60%
2019	21.54%
2020	-3.20%
2021	20.51%
2022	-11.76%

Cumulative returns

YTD	-11.76%
1 Month	-3.41%
3 Months	10.54%
6 Months	7.41%
12 Months	-11.76%

Past performance is not a reliable indicator of future performance.

RISK & REWARD STATISTICS (Last 36 months)

Return

% Months with positive return	52.78%
Best monthly return	16.77%
Worst monthly return	-16.86%

Risk

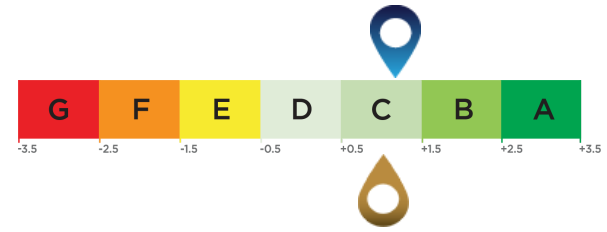
Fund volatility	22.62%
Guideline volatility	-
Sharpe Ratio	0.05

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: MSCI EMU Net Total Return



Investment Portfolio Score: 1.14

ESG Investment Universe Score[1]: 1.00

ESG Coverage (source : Amundi)

	Portfolio	ESG Investment Universe
Percentage with an Amundi ESG rating [2]	98.55%	100.00%
Percentage that can have an ESG rating [3]	98.55%	100.00%

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[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).
esg_btb_ratable
[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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