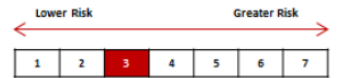


CAPITAL RESPONSIBLE FUND R

Fund Benchmark: 25% Stoxx 50 NR; 32% ICE BofAML Euro Broad Market; 43% ICE BofAML Euro Treasury Bill
Fund Category: Blend Europe

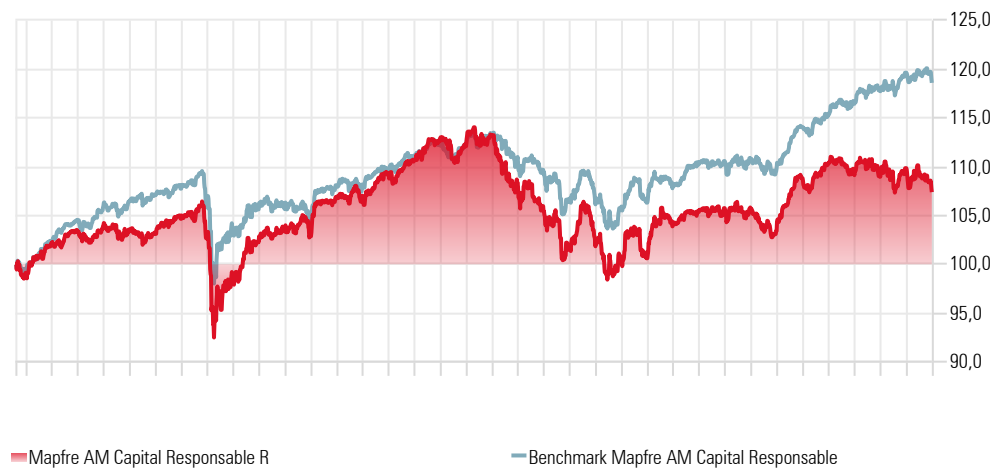


Investment Objective

The fund seeks to strike a balance between the preservation of capital and long-term growth, through the construction and management of a balanced portfolio of European stocks and bonds. The investment process incorporates a framework that analyzes the social and environmental impact of the entities when considered as an investment. In particular, the governance of corporate is examined as an important indicator. The objective is to favor those companies and entities that have a strategy focused on following social, environmental and governance criteria (ESG), under the assumption that these entities grant a more adequate risk profitability profile. Accordingly, the fund will be considered an ESG investment.

The fund will invest a maximum of 50% of its assets in equities. Up to a maximum of 70% of the fund assets may be invested in debt instruments issued by EU Member States or Supranational Entities with at least an investment

Performance (since inception)



Portfolio Ratios

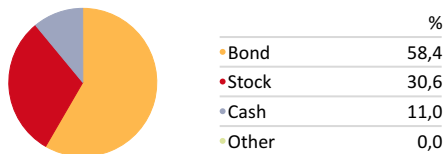
P/E	24,37
Debt to Capital	30,47%
ROE	25,02%
Effective Duration	3,19
Average Credit Quality	A
Tracking Error 3 Yrs (%)	2,54

	2021	2022	2023	YTD	1 Month	3 Months	6 Months	1 Year	2 Years	3 Years
Mapfre AM Capital Responsible R	6,02	-11,12	8,17	-1,32	-2,00	-1,94	-1,77	3,85	3,30	-1,42
Benchmark Mapfre AM Capital Responsible	4,90	-6,11	7,30	3,96	-0,88	-0,16	1,79	8,27	5,93	1,87

Portfolio Date: 31/10/2024

Asset Allocation (net)

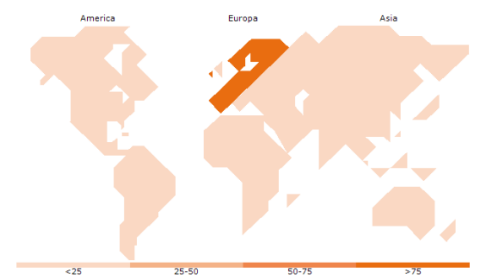
Portfolio Date: 31/10/2024



Morningstar Equity Style Box

	Value	Blend	Growth	Market Cap	%
Large	8,6	23,3	48,2	Market Cap Giant %	56,6
	3,4	6,5	7,2	Market Cap Large %	23,5
Small	1,1	0,0	1,5	Market Cap Mid %	17,2
				Market Cap Small %	2,7
				Market Cap Micro %	0,0

Equity Region Exposure



Top Holdings

Asset Name	%
Belgium (Kingdom Of) 3%	7,26
Belgium (Kingdom Of) 2.85%	6,64
France (Republic Of) 0.1%	5,23
Italy (Republic Of) 0.5%	3,07
Italy (Republic Of) 0%	2,96
Italy (Republic Of) 0%	2,95
Italy (Republic Of) 0%	2,78
Spain (Kingdom of) 3.45%	2,64
ASML Holding NV	2,16
Italy (Republic Of) 0%	2,05
% Asset in Top 10 Holdings	33,06
Number of Stock Holdings	38

Equity Sector Exposure %

Equity Sector Exposure %	Weight
Equity Econ Super Sector Cyclical %	15,07
Equity Econ Super Sector Sensitive %	58,57
Equity Econ Super Sector Defensive %	26,35

Fixed Income Exposure %

Fixed Income Exposure %	Weight
Government %	72,74
Corporate %	12,44
Securitized %	2,20
Municipal %	0,00
Cash & Equivalent %	12,62
Derivative %	0,00

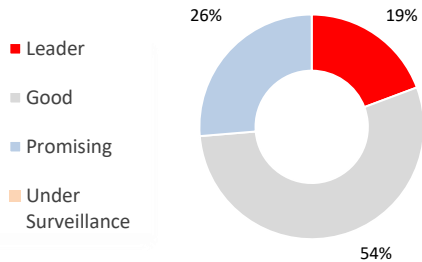
Equity Region Americas %	0,00
Equity Country United States	0,00
Equity Country Canada	0,00
Equity Region Latin America	0,00
Equity Region Greater Europe %	100,00
Equity Country United Kingdom	7,83
Equity Region Eurozone	81,77
Equity Region Europe ex-euro	10,40
Equity Region Europe emrg	0,00
Equity Region Africa	0,00
Equity Region Middle East	0,00
Equity Region Greater Asia %	0,00
Equity Country Japan	0,00
Equity Region Australasia	0,00
Equity Region Asia dev	0,00
Equity Region Asia emrg	0,00

Key Information

Management Company	Mapfre Asset Management SGIC	NAV (Mo-End)	10,74 €	Minimum Investment (Base Currency)	10 €
Inception Date	07/12/2018	Fund Size	136.558.516,00 €	Max Management Fee	1,50%
Domicile	Luxembourg	Portfolio Currency	Euro	Portfolio Managers	David Iturralde; Manuel Rodríguez; Patrick Nielsen
Firm Name	Mapfre Asset Management SGIC	Distribution Status	Acc	Advisor	
UCITS	Yes	ISIN	LU1860585428		

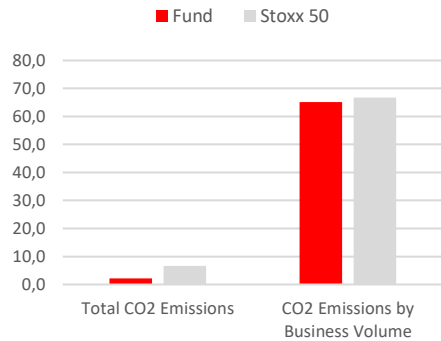
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Private Issuers Equities & Fixed Income CO2 Emissions



Coverage Rate: 18% of Net Asset
Exclusion Rate: 35,7% (Proportion of discarded issuers over total analyzed)

CO2 Emissions



CO2 Emissions Unit of Measure: Millions of Tons
Source: L'Empreinte Ecosociale®, La Financière Responsable
Response Rate: 94,6%

Public Issuers ESG Scoring

Countries/Criteria	Environmental Scoring (maximum 100)	Level (maximum 3)
France	83,9	1
Italy	76,9	1
Portugal	76,6	1
Spain	78,1	1

Source: EPI, 2022 Report.

*Criteria adopted: Education, Health, Military and Public Costs, as well as an Environmental Scoring (Environmental Performance Index, EPI)

ESG Indicator



The percentage of companies that have signed the Global Compact is **86,3%**. For the Stoxx Europe 50 index, this figure increases to: **94,4%**.

Response Rate: **95%**

