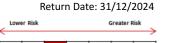
PRII Principles for Responsible Investment



**CAPITAL RESPONSABLE FUND R** 

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

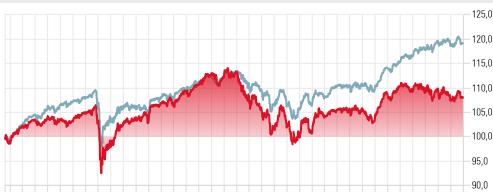


## Investment Objective

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 grade rating and complying with SRI criteria. This investment may not be suitable for investors who plan to withdraw their money in less than 5 years.

# Performance (since inception)



# Portfolio Ratios P/E 24,94 Debt to Capital 28,18% ROE 23,73% Effective Duration 2,87 Average Credit Quality A Tracking Error 3 Yrs (%) 2,51

-Mapfre AM Capital Responsable R - Benchmark Mapfre AM Capital Responsable 2022 2023 2024 YTD 1 Month 3 Months 6 Months 1 Year 2 Years 3 Years Mapfre AM Capital Responsable R -11,12 8,17 -0,64 -0,64 -0,23 -1,32 -0,83 -0,64 3,67 -1,52 Benchmark Mapfre AM Capital Responsable -6,11 7,30 4,54 4,54 -0,34 -0,33 1,21 5,91 1,74 4.54

Weight

### Portfolio Date: 31/12/2024

### Asset Allocation (net)

Portfolio Date: 31/12/2024



	%
•Bond	60,2
•Stock	31,5
• Cash	8,3
Other	0.0

Mapfre Asset Management SGIIC

Mapfre Asset Management SGIIC

07/12/2018

Luxembourg

**Fund Size** 

ISIN

Portfolio Currency

**Distribution Status** 

### Morningstar Equity Style Box

**Equity Sector Exposure %** 

1	/alue	Blend	Growth	Market Cap	%
Large	5,4	25,6	46,2	Market Cap Giant %	54,7
Lar				Market Cap Large %	22,6
ΡĮ	0,0	11,4	8,6	Market Cap Mid %	20,0
-	1.1	0.8	0.9	Market Cap Small %	1,7
Small		0,5	Market Cap Micro %	1,1	

Equity Region Exposure	e
------------------------	---



Top Holdings	
Asset Name	%
Belgium (Kingdom Of) 3%	7,35
France (Republic Of) 0.1%	5,38
Belgium (Kingdom Of) 2.85%	4,02
Italy (Republic Of) 0%	3,33
Italy (Republic Of) 0.5%	3,16
Italy (Republic Of) 0%	3,05
Italy (Republic Of) 0%	3,03
Italy (Republic Of) 0%	2,86
Spain (Kingdom of) 3.45%	2,69
Belgium (Kingdom Of) 3.1%	2,57
% Asset in Top 10 Holdings	32,18
Number of Stock Holdings	42
Key Information	

Equity Econ Super Sector Cyclical %	16,79
Equity Econ Super Sector Sensitive %	55,76
Equity Econ Super Sector Defensive %	27,45
Fixed Income Exposure %	
Government %	69,16
Corporate %	13,73
Securitized %	2,16
Municipal %	0,00
Cash & Equivalents %	14,95
Derivative %	0,00
NAV (Mo-End)	10,81€

<25	25-50	50-75	>75
Equity Region An	nericas %		0,00
Equity Country U	nited States		0,00
Equity Country Ca	anada		0,00
<b>Equity Region Lat</b>	in America		0,00
Equity Region Gr	eater Europe %		100,00
Equity Country U	nited Kingdom		7,61
<b>Equity Region Eur</b>	ozone		82,07
<b>Equity Region Eur</b>	ope ex-euro		10,32
<b>Equity Region Eur</b>	ope emrg		0,00
<b>Equity Region Afr</b>	ica		0,00
Equity Region Mid	ddle East		0,00
Equity Region Gr	eater Asia %		0,00
Equity Country Ja	pan		0,00
<b>Equity Region Aus</b>	tralasia		0,00
Equity Region Asia	a dev		0,00
Equity Region Asia	a emrg		0,00
Minimum Investme	ent (Base Currency	)	10€
Max Management	Fee		1,50%
Portfolio Managers	David Iturralde; Ma	anuel Rodríguez; Pati	rick Nielsen
Advisor		LA FINANCIÈRE RESPONSABLE	

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133.658.555.00 €

LU1860585428

Euro

Acc

Management Company

Inception Date

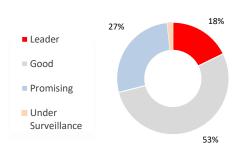
Domicile

UCITS

Firm Name

### **ESG Indicators**

### **Private Issuers Equities & Fixed Income CO2 Emissions**



Coverage Rate: 79% of Net Asset

Exclusion Rate: 31,1% (Proportion of discarded issuers

over total analyzed)

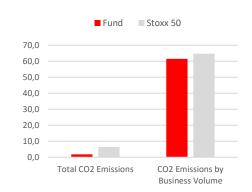
### **Public Issuers ESG Scoring**

Countries/Criteria	Environmental Scoring (maximun 100)	Level (maximun 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)

### **CO2 Emissions**



CO2 Emissions Unit of Measure: Millions of Tons Source: L'Empreinte Ecosociale®, La Financière Responsable Response Rate: 96,9%

### **ESG Indicator**







The percentage of companies that have signed the Global Compact is 60,0%. For the Stoxx Europe 50 index, this figure increases to: 51,2%.

Response Rate: 90,3%



