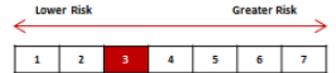


**CAPITAL RESPONSIBLE FUND R**

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

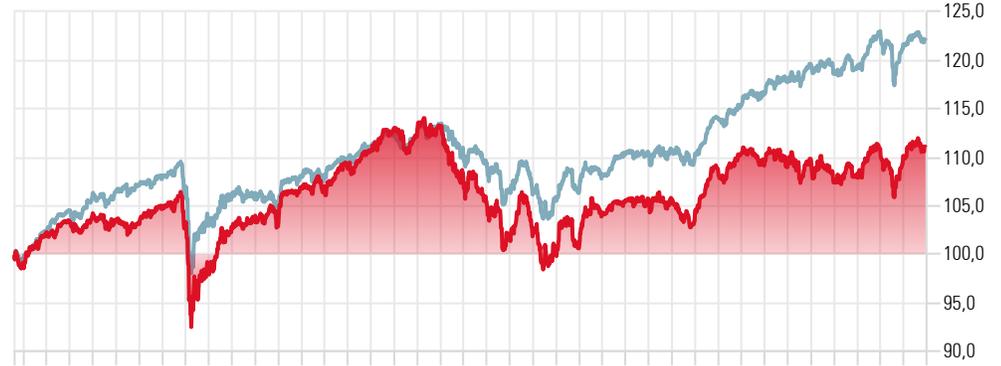


**Investment Objective**

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 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)**



■ Mapfre AM Capital Responsible R

■ Benchmark Mapfre AM Capital Responsible

**Portfolio Ratios**

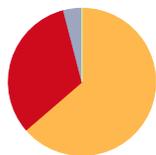
|                          |        |
|--------------------------|--------|
| P/E                      | 24,14  |
| Debt to Capital          | 30,93% |
| ROE                      | 22,31% |
| Effective Duration       | 3,11   |
| Average Credit Quality   | A      |
| Tracking Error 3 Yrs (%) | 2,43   |

|                                         | 2022   | 2023 | 2024  | YTD  | 1 Month | 3 Months | 6 Months | 1 Year | 2 Years | 3 Years | 5 Years |
|-----------------------------------------|--------|------|-------|------|---------|----------|----------|--------|---------|---------|---------|
| Mapfre AM Capital Responsible R         | -11,12 | 8,17 | -0,64 | 2,68 | -0,36   | 2,54     | 2,68     | 1,83   | 2,46    | 3,04    | 1,63    |
| Benchmark Mapfre AM Capital Responsible | -6,11  | 7,30 | 4,54  | 2,34 | -0,37   | 0,72     | 2,34     | 3,58   | 5,05    | 4,66    | 2,92    |

**Portfolio Date: 30/06/2025**

**Asset Allocation (net)**

Portfolio Date: 30/06/2025

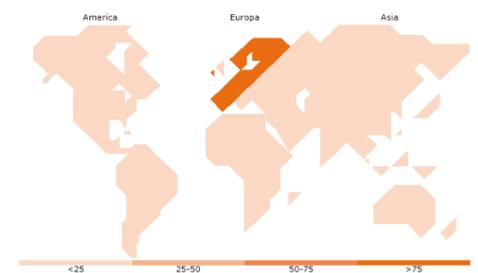


|       | %    |
|-------|------|
| Bond  | 63,7 |
| Stock | 32,3 |
| Cash  | 4,0  |
| Other | 0,0  |

**Morningstar Equity Style Box**

|       | Value | Blend | Growth | Market Cap         | %    |
|-------|-------|-------|--------|--------------------|------|
| Large | 6,2   | 26,7  | 44,2   | Market Cap Giant % | 54,0 |
| Mid   | 0,0   | 9,4   | 8,8    | Market Cap Large % | 23,1 |
| Small | 0,0   | 3,6   | 1,1    | Market Cap Mid %   | 18,2 |
|       |       |       |        | Market Cap Small % | 4,7  |
|       |       |       |        | Market Cap Micro % | 0,0  |

**Equity Region Exposure**



**Top Holdings**

| Asset Name                 | %     |
|----------------------------|-------|
| Belgium (Kingdom Of) 3%    | 7,55  |
| Belgium (Kingdom Of) 3.1%  | 6,66  |
| France (Republic Of) 0.1%  | 5,60  |
| France (Republic Of) 0%    | 4,17  |
| Italy (Republic Of) 0%     | 3,73  |
| Italy (Republic Of) 0.5%   | 3,29  |
| Spain (Kingdom of) 3.2%    | 2,61  |
| France (Republic Of) 0%    | 2,24  |
| Italy (Republic Of) 2%     | 2,18  |
| ASML Holding NV            | 1,95  |
| % Asset in Top 10 Holdings | 28,18 |
| Number of Stock Holdings   | 43    |

**Equity Sector Exposure %**

|                                      | Weight |
|--------------------------------------|--------|
| Equity Econ Super Sector Cyclical %  | 14,89  |
| Equity Econ Super Sector Sensitive % | 60,32  |
| Equity Econ Super Sector Defensive % | 24,80  |
| <b>Fixed Income Exposure %</b>       |        |
| Government %                         | 72,47  |
| Corporate %                          | 18,60  |
| Securitized %                        | 0,68   |
| Municipal %                          | 0,00   |
| Cash & Equivalent %                  | 8,25   |
| Derivative %                         | 0,00   |

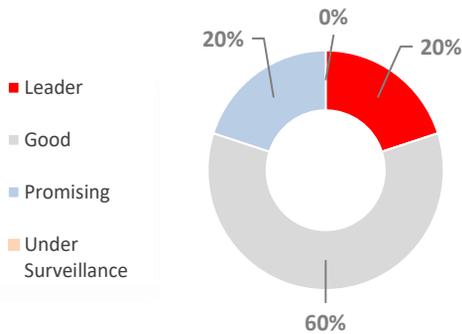
|                                       |              |
|---------------------------------------|--------------|
| <b>Equity Region Americas %</b>       | <b>2,01</b>  |
| Equity Country United States          | 2,01         |
| Equity Country Canada                 | 0,00         |
| Equity Region Latin America           | 0,00         |
| <b>Equity Region Greater Europe %</b> | <b>97,99</b> |
| Equity Country United Kingdom         | 6,48         |
| Equity Region Eurozone                | 82,47        |
| Equity Region Europe ex-euro          | 9,04         |
| Equity Region Europe emrg             | 0,00         |
| Equity Region Africa                  | 0,00         |
| Equity Region Middle East             | 0,00         |
| <b>Equity Region Greater Asia %</b>   | <b>0,00</b>  |
| 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)        | 11,10 €          | Minimum Investment (Base Currency) | 10 €                                               |
| Inception Date     | 07/12/2018                   | Fund Size           | 129.749.050,00 € | 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 – ESG Typology**



**Absenteeism rate**

Coverage Rate: 48,8% of Net Asset  
Exclusion Rate: 30% (Proportion of discarded issuers over total analyzed)

**Public Issuers ESG Scoring**

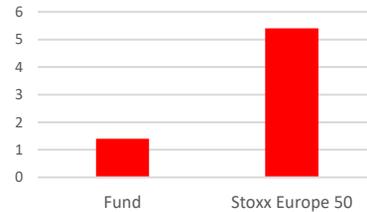
| Countries/Criteria | Environmental Scoring (maximum 100) | Level (maximum 3) |
|--------------------|-------------------------------------|-------------------|
| France             | 83,9                                | 1                 |
| Italy              | 76,9                                | 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)

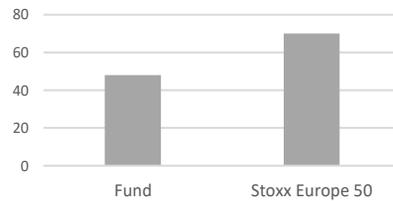
**CO2 Emissions**

**Total CO2 Emissions**



Unity of measure: Millions of teq CO2 (Mn tones of CO2 equivalents)

**CO2 Emissions by Business Volume**



Unity of measure: GHG emissions (market-based) per revenue (teq CO2/M€)

**ESG Indicator**



The percentage of companies that have signed the Global Compact is **97%**. For the Stoxx Europe 50 index, this figure increases to: **100%**.

Response Rate: **48,8%**

