

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.

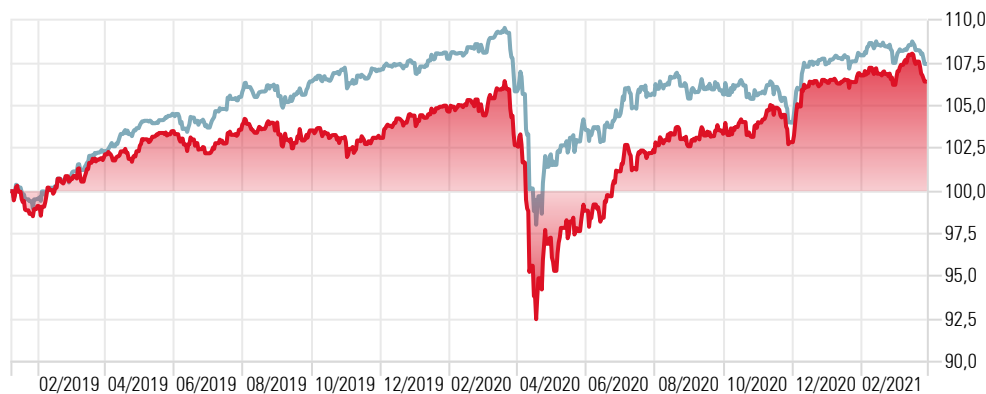
The fund may invest up to a maximum of 50% in shares and a maximum of 30% in Public Debt assets issued by EU member countries or supranational entities with investment grade. The rest of the investment may materialize in debt of private entities, exclusively European, following the criteria described above. This sub-fund may not be suitable for investors who plan to withdraw their money in less than five years.

Portfolio Ratios

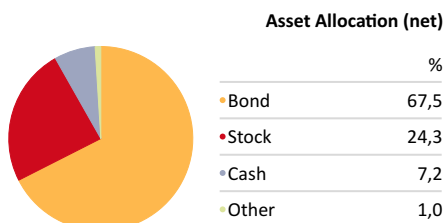
P/E	34,66
Debt to Capital	40,16%
ROE	15,32%
Effective Duration (%)	3,36
Average Credit Quality	A
Tracking Error 1 Yr (%)	2,77

Portfolio Date: 28/02/2021

Performance (since inception)

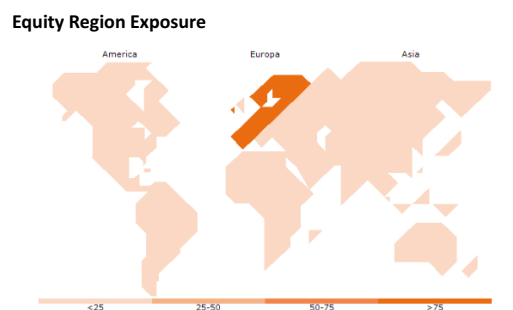


	2018	2019	2020	YTD	1 Month	3 Months	6 Months	1 Year	2 Years	3 Years
Mapfre AM Capital Responsable R		5,58	2,03	-0,34	0,18	-0,01	2,96	3,63	2,16	
Benchmark Mapfre AM Capital Responsable	-2,56	8,24	0,18	-0,46	-0,06	0,03	1,68	1,52	2,48	2,08



Morningstar Equity Style Box

	Value	Blend	Growth	Market Cap	%
Large	2,2	34,9	41,7	Market Cap Giant %	38,9
Mid	2,6	1,8	14,2	Market Cap Large %	39,9
Small	0,0	0,0	2,4	Market Cap Mid %	18,7
				Market Cap Small %	2,4
				Market Cap Micro %	0,0



Top Holdings

Asset Name	%
France (Republic Of) 1%	4,82
France (Republic Of) 0%	4,36
Italy (Republic Of) 0%	3,33
Caisse d Amortissement De La Dette Sociale 0%	3,17
SFIL 0%	3,05
Agence Francaise Development 0.5%	2,80
Spain (Kingdom of) 0.1%	2,58
Italy (Republic Of) 0%	2,57
Spain (Kingdom of) 1.95%	2,49
% Asset in Top 10 Holdings	28,40
Number of Stock Holdings	36

Equity Sector Exposure %

Equity Sector Exposure %	Weight
Equity Econ Super Sector Cyclical %	26,83
Equity Econ Super Sector Sensitive %	46,18
Equity Econ Super Sector Defensive %	26,99

Fixed Income Exposure %

Fixed Income Exposure %	Weight
Government %	64,54
Corporate %	24,03
Securitized %	0,00
Municipal %	0,00
Cash & Equivalent %	11,43
Derivative %	0,00

Equity Region Americas %

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 %

Equity Region Greater Europe %	97,20
Equity Country United Kingdom	4,09
Equity Region Eurozone	81,23
Equity Region Europe ex-euro	11,88
Equity Region Europe emrg	0,00
Equity Region Africa	0,00
Equity Region Middle East	0,00

Equity Region Greater Asia %

Equity Region Greater Asia %	2,80
Equity Country Japan	0,00
Equity Region Australasia	0,00
Equity Region Asia dev	2,80
Equity Region Asia emrg	0,00

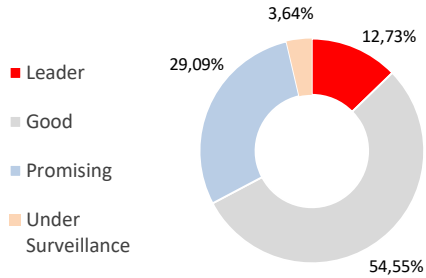
Key Information

Management Company	Mapfre Asset Management SGIIIC	NAV (Mo-End)	10,64 €	Minimum Investment (Base Currency)	10 €
Inception Date	07/12/2018	Fund Size	96.322.749,00 €	Max Management Fee	1,50%
Domicile	Luxembourg	Portfolio Currency	Euro	Portfolio Managers	David Iturralde; Manuel Rodríguez; Patrick Nielsen
Firm Name	MDO Management Company S.A.	Distribution Status	Acc	Advisor	Stéphane Prévost
UCITS	Yes	ISIN	LU1860585428		

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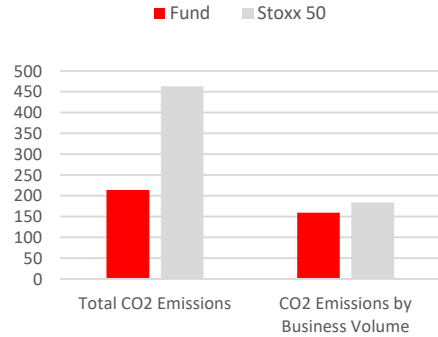
ESG Indicators

Private Issuers Equities & Fixed Income CO2 Emissions



Coverage Rate: 100% of Net Asset
 Exclusion Rate: 24,2% (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: 82.75%

Public Issuers ESG Scoring

Countries/Criteria	Environmental Scoring (maximum 100)	Level (maximum 3)
France	80	1
Italy	71	1
Portugal	67	1
Spain	74,3	1

Source: MAPFRE AM, World Bank & OCDE

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

ESG Indicator



On average, companies in which the investment fund is invested have an absenteeism rate of **3.7%** on the total agreed hours. For Stoxx Europe 50 companies, this figure rises to **4.1%**.

Response Rate: 51.7%

