

AMUNDI FUNDS

SICAV con Subfondos de conformidad con la legislación luxemburguesa

Contrato de la Sociedad
Amundi Luxembourg S.A.

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Depositario
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Auditor
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AMUNDI FUNDS

Informe anual auditado

R.C.S. Luxemburgo B 68.806

Para el ejercicio con fecha de cierre a 30/06/22

No podrán recibirse suscripciones basadas en los informes financieros. Las suscripciones sólo serán válidas de realizarse en base al folleto de oferta en vigor, acompañado por el último informe anual disponible de la SICAV y por el informe semestral sin auditar, en caso de publicación posterior al informe anual, así como del último documento de datos fundamentales para el inversor del subfondo correspondiente.

Información adicional relativa a la representación y distribución del Fondo en Hong Kong a 30 de junio de 2022:

Los residentes en Hong Kong deberán tener en cuenta que los siguientes Subfondos no están autorizados actualmente en dicho territorio y que, por tanto, no se encuentran a su disposición:

Subfondos de renta variable:

Euroland Equity / European Equity ESG Improvers / Euroland Equity Small Cap / European Equity Green Impact / European Equity Value / European Equity Sustainable Income / European Equity Small Cap / Equity Japan Target / Global Ecology ESG / Global Equity ESG Improvers / Global Equity Sustainable Income / Japan Equity Engagement / Japan Equity Value / Montpensier Great European Models SRI / Montpensier M Climate Solutions / Pioneer US Equity Dividend Growth / Pioneer US Equity ESG Improvers / Pioneer US Equity Fundamental Growth / Pioneer US Equity Research / Polen Capital Global Growth / US Pioneer Fund / Pioneer US Equity Mid Cap / Emerging Europe and Mediterranean Equity / Emerging Markets Equity ESG Improvers / New Silk Road / Russian Equity / Euroland Equity Dynamic Multi Factors / Euroland Equity Risk Parity / European Equity Conservative / European Equity Dynamic Multi Factors / European Equity Risk Parity / Global Equity Conservative / Global Equity Dynamic Multi Factors.

Subfondos de renta fija:

European Convertible Bond / Montpensier Global Convertible Bond / Euro Aggregate Bond / Euro Corporate Bond / Euro Corporate Short Term Green Bond / Euro Government Bond / Euro Inflation Bond / Strategic Bond / Euro High Yield Short Term Bond / Global Subordinated Bond / Pioneer Global High Yield Bond / Pioneer Global High Yield ESG Improvers Bond / Pioneer US High Yield Bond / European Subordinated Bond ESG / Global Aggregate Bond / Global Corporate Bond / Global Corporate ESG Improvers Bond / Global Inflation Bond / Global Total Return Bond / Impact Green Bonds / Optimal Yield / Optimal Yield Short Term / Pioneer Strategic Income / Pioneer US Corporate Bond / Pioneer US Short Term Bond / Emerging Markets Blended Bond / Emerging Markets Corporate Bond / Emerging Markets Corporate High Yield Bond / Emerging Markets Hard Currency Bond / Emerging Markets Local Currency Bond / Emerging Markets Short Term Bond.

Subfondos multi asset:

Euro Multi-Asset Target Income / Global Multi-Asset / Global Multi-Asset Conservative / Global Multi-Asset Target Income / Sustainable Global Perspectives / Multi-Asset Real Return / Multi-Asset Sustainable Future / Pioneer Flexible Opportunities / Pioneer Income Opportunities / Real Assets Target Income / Target Coupon.

Subfondos de rentabilidad absoluta:

Absolute Return Credit / Absolute Return European Equity / Absolute Return Multi-Strategy / Absolute Return Global Opportunities Bond / Absolute Return Global Opportunities Bond Dynamic / Global Macro Bonds & Currencies / Global Macro Bonds & Currencies Low Vol / Absolute Return Forex / Multi-Strategy Growth / Volatility Euro / Volatility World.

Subfondos protegidos:

Protect 90.

Subfondos efectivo:

Cash EUR.

Respecto de todos los Subfondos autorizados en Hong Kong, tenga en cuenta que las acciones

A AUD MD3 (D), A CHF HGD (C), A CZK HGD (C), A EUR (C), A EUR AD (D), A EUR HGD (C), A EUR HGD AD (D), A EUR HGD MD (D), A EUR MD (D), A USD (C), A USD AD (D), A USD HGD (C), A USD HGD MD (D), A USD MD (D), A USD MGI (D), A ZAR MD3 (D), A2 AUD HGD MD3 (D), A2 CHF HGD (C), A2 EUR (C), A2 EUR AD (D), A2 EUR HGD (C), A2 EUR MD (D), A2 EUR MD3 (D), A2 EUR QD (D), A2 GBP HGD QD (D), A2 SGD HGD (C), A2 SGD HGD MD (D), A2 SGD HGD MGI (D), A2 USD (C), A2 USD AD (D), A2 USD HGD MD3 (D), A2 USD MD (D), A2 USD MGI (D), A2 ZAR HGD MD3 (C), A2 ZAR HGD MD3 (D), A2 ZAR MD3 (D), A2-7 USD (C), A5 EUR (C), A6 EUR (C), B AUD HGD MD3 (D), B AUD MD3 (D), B EUR (C), B USD (C), B USD AD (D), B USD MD (D), B USD MD3 (D), B USD MGI (D), B ZAR HGD MD3 (D), B ZAR MD3 (D), C EUR (C), C EUR MD (D), C USD (C), C USD HGD (C), C USD MD (D), E2 CHF HGD (C), E2 EUR (C), E2 EUR AD (D), E2 EUR HGD (C), E2 EUR QTD (D), E2 HGD (C), E2 USD (C), E2 USD AD (D), F EUR (C), F EUR HGD MD (D), F EUR HGD QTD (D), F EUR MD (D), F EUR QTD (D), F USD (C), F2 EUR (C), F2 EUR HGD (C), F2 EUR HGD MD (D), F2 EUR HGD QTD (D), F2 EUR MD (D), F2 USD (C), F2 USD MD (D), G AUD HGD (C), G AUD HGD MD (D), G EUR (C), G EUR HDG MD (D), G EUR HGD (C), G EUR HGD AD (D), G EUR HGD MD (D), G EUR HGD QTD (D), G EUR MD (D), G EUR QTD (D), G HGD (C), G USD (C), G USD HGD (C), G USD HGD MD (D), G USD MD (D), G2 USD (C), H EUR (C), H EUR HGD (C), H EUR QD (D), H EUR QTD (D), H USD (C), I 2 USD MD2 (D), I EUR (C), I EUR AD (D), I EUR HGD (C), I GBP (C), I GBP AD (D), I GBP HGD (C), I GBP HGD AD (D), I USD (C), I USD AD (D), I USD HGD (C), I USD MD (D), I14 GBP HGD QD (D), I2 (C), I2 CHF HDG (C), I2 CHF HGD (C), I2 EUR (C), I2 EUR HGD (C), I2 EUR HGD AD (D), I2 EUR MD2 (D), I2 EUR QTD (D), I2 GBP (C), I2 GBP HGD (C), I2 GBP HGD QD (D), I2 SEK (C), I2 USD (C), I2 USD AD (D), I2 USD HGD (C), I2 USD MD2 (D), I2 USD QD (D), I2 USD QTD (D), J EUR AD (D), J EUR HDG (C), J USD (C), J2 EUR (C), J2 EUR AD (D), J2 EUR HGD (C), J2 USD (C), J3 GBP (C), J3 GBP HGD (C), J3 GBP QD (D), M EUR (C), M EUR AD (D), M EUR HGD (C), M GBP (C), M USD (C), M2 EUR (C), M2 EUR AD (D), M2 EUR HGD (C), M2 EUR QTD (D), M2 USD (C), O EUR (C), O EUR HGD (C), O USD (C), OR EUR (C), OR USD AD (D), P2 USD (C), P2 USD HGD (C), P2 USD MD (D), Q-A3 CHF HGD (C), Q-A3 EUR (C), Q-A3 USD HGD (C), Q-A3 USD HGD MD (D), Q-A5 CZK (C), Q-A5 PLN HGD (C), Q-A5 USD (C), Q-A6 EUR HGD (C), Q-D USD (C), Q-D USD MD (D), Q-F2 USD (C), Q-I GBP (C), Q-I GBP HGD (C), Q-I GBP HGD AD (D), Q-I10 EUR (C), Q-I11 USD (C), Q-I13 USD (C), Q-I15 EUR AD (D), Q-I20 EUR (C), Q-I20 USD (C), Q-I21 GBP HGD (C), Q-I4 EUR (C), Q-I4 USD (C), Q-I6 USD (C), Q-I8 USD (C), Q-I9 USD (C), Q-O1 USD (C), Q-OF EUR (C), Q-OF USD (C), Q-S2 USD (C), Q-X EUR (C), Q-X EUR HGD (C), Q-X USD (C), Q-X USD AD (D), R EUR (C), R EUR AD (D), R EUR HGD (C), R EUR HGD AD (D), R GBP HGD (C), R GBP HGD AD (D), R USD (C), R USD AD (D), R2 (C), R2 CHF HGD (C), R2 EUR (C), R2 EUR HGD (C), R2 EUR QD (D), R2 GBP (C), R2 GBP HGD (C), R2 USD (C), R2 USD AD (D), R2 USD HGD (C), R2 USD MD (D), R2 USD QD (D), R3 (C), R3 GBP (C), R3 HGD (C), R3 QD (D), R4 CHF HGD (C), R4 EUR HGD (C), R4 EUR HGD AD (D), R4 GBP HGD (C), R4 GBP HGD AD (D), R4 USD (C), R4 USD AD (D), SE EUR HDG (C), SE USD (C), T AUD MD3 (D), T EUR (C), T USD (C), T USD MD3 (D), T USD MGI (D), T ZAR MD3 (D), U AUD HGD MD3 (D), U AUD MD3 (D), U EUR (C), U EUR MD3 (D), U USD (C), U USD HGD (C), U USD HGD MD3 (D), U USD MD3 (D), U USD MGI (D), U ZAR MD3 (D), X EUR (C), X GBP (C), X USD (C), Z EUR (C), Z EUR AD (D), Z EUR HGD (C), Z EUR HGD AD (D), Z USD (C), Z USD AD (D), Z USD HGD (C) y Z USD QD (D).

no están autorizadas en Hong Kong.

Respecto de todos los Subfondos autorizados en Hong Kong, tenga en cuenta que las acciones A2 USD AD (D), A2 USD (C), I2 USD AD (D) e I2 USD (C) no se encuentran autorizadas en Hong Kong salvo respecto de los subfondos Cash USD.

Respecto de todas las clases autorizadas en Hong Kong, tenga en cuenta que no se aplican comisiones de rentabilidad.

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■ Estados Unidos

En el tercer trimestre de 2021, la actividad económica estadounidense avanzó a un ritmo sólido, aunque se desaceleró en la segunda mitad del trimestre, una tendencia que confirmaron los indicadores económicos. Los índices PMI mostraron una expansión moderada en los sectores de servicios e industria, que se vieron afectados por la propagación de la variante delta, la ralentización de la demanda y la importante interrupción de las cadenas de suministro, que penalizó la producción industrial. Las ventas al por menor aumentaron un 0,7% en agosto, mientras que la producción industrial se incrementó un 0,4% a pesar de los cuellos de botella. En agosto, la tasa de paro se situó en el 5,2%, frente al 5,4% de julio, a medida que las empresas siguieron contratando nuevos empleados. En agosto, la tasa de inflación a 12 meses se situó en el 5,2%, impulsada por efectos de base y factores temporales, pero también por aumentos más estructurales. La Reserva Federal estadounidense no anunció un calendario para reducir sus compras de activos, pero sugirió con claridad que dicho anuncio tendría lugar durante su comité de política monetaria en noviembre de 2021.

En el cuarto trimestre, la actividad económica de EE. UU. volvió a repuntar tras la ralentización del final del tercer trimestre. Los datos económicos confirmaron el dinamismo positivo, ya que tanto el sector industrial como el de servicios registraron una notable mejora del clima empresarial. No obstante, los volúmenes de producción en EE. UU. siguieron viéndose limitados por las graves disrupciones de la cadena de suministro y la escasez de productos intermedios, a pesar de algunos indicios de mejora durante el trimestre. Las ventas al por menor subieron un 0,3% en noviembre, tras un aumento del 1,7% en octubre, mientras que la producción industrial aumentó un 0,5%. En noviembre, la tasa de desempleo se situó en el 4,2%, frente al 4,6% de octubre, ya que el mercado laboral estadounidense siguió mejorando. La inflación se aceleró en noviembre hasta el 6,8% interanual, impulsada por efectos de base y factores temporales, pero también por causas más estructurales. En diciembre, al tiempo que se confirmó el segundo mandato de Jerome Powell como presidente de la Reserva Federal, la institución monetaria anunció que a partir de enero de 2022 se duplicaría el ritmo de su reducción en la compra de activos hasta llegar a los 30 000 millones de dólares mensuales, con el fin de las compras netas previsto para marzo de 2022.

A principios de 2022, los datos económicos mostraron una desaceleración de la actividad económica a principios de enero debido a la propagación de la variante ómicron. Sin embargo, la situación mejoró a partir de febrero. Los indicadores de confianza empresarial siguieron la misma trayectoria, a pesar de que los indicadores industriales apuntaban a una desaceleración. El mercado laboral estadounidense siguió reforzándose. A pesar de que los problemas de la cadena de suministro disminuyeron, las presiones al alza sobre los precios siguieron siendo elevadas debido a los importantes desequilibrios entre la oferta y la demanda. Las encuestas de confianza a los consumidores (como la encuesta de confianza a los consumidores del Conference Board) reflejaron la preocupación por la economía, probablemente debido al aumento de los precios de la energía y a la guerra en Ucrania. El marcado aumento de las expectativas de inflación de los hogares se reflejó en la aceleración del índice de precios al consumo, que se situó muy cerca del 8% interanual en febrero de 2022. El conflicto de Ucrania afectó a Estados Unidos con menos intensidad que a Europa, pero el aumento de los precios de las materias primas penalizó a los consumidores estadounidenses.

En el segundo trimestre de 2022, la economía estadounidense se ralentizaba, como demostraba el deterioro de la confianza de los consumidores y la persistencia de la inflación (que afectaba a la renta disponible), impulsada por los elevados costes de la energía y los servicios. Las cifras de inflación al consumo de mayo de 2022 se situaron en el nivel más elevado de los últimos 40 años, lo que mantuvo las presiones sobre la Reserva Federal para que respondiera a una cuestión que se ha convertido en un asunto político en el país, ya que el presidente Biden debe hacer frente a las elecciones de mitad de mandato este año. La Reserva Federal (Fed) subió los tipos de interés en 75 puntos básicos en junio, y es probable que mantenga la senda de endurecimiento a corto plazo. Sin embargo, las presiones sobre el crecimiento económico siguieron aumentando, ya que el PMI manufacturero de junio cayó. En consecuencia, la tarea de la Reserva Federal era cada vez más compleja a la luz de su doble mandato de equilibrar la estabilidad de los precios con el crecimiento económico. No obstante, la solidez de los mercados laborales y las reducidas tasas de desempleo propiciaron la solidez del consumo general a pesar de algunos obstáculos en el horizonte.

■ Zona euro

En la zona euro, la actividad económica creció a un ritmo constante en septiembre de 2021, confirmando así el sólido crecimiento del PIB en el tercer trimestre. Sin embargo, las cifras de producción y consumo se debilitaron ligeramente, indicando una desaceleración gradual. La actividad empresarial mantuvo su vigor tras la relajación de las restricciones contra la COVID-19 durante el verano. Sin embargo, las disrupciones de la cadena de suministro mundial y la escasez de productos intermedios penalizaron al sector manufacturero, lo que limitó el crecimiento de la producción. Las ventas al por menor disminuyeron un 2,3% en julio (+3,1% interanual) tras un sólido crecimiento en junio, mientras que la producción industrial aumentó un 1,5% (+7,7% interanual). El mercado laboral siguió siendo débil, si bien los planes de protección del empleo siguieron manteniendo la tasa de desempleo estable en el 7,5% en agosto. La inflación alcanzó el 3,4% en septiembre (primera estimación), impulsada por efectos de base, el fortalecimiento de la demanda y las perturbaciones del comercio internacional. El Banco Central Europeo (BCE) mantuvo una posición muy acomodaticia, si bien anunció una reducción moderada de su programa de compras de emergencia pandémica (PEPP) en el cuarto trimestre de 2021. Los fondos europeos de recuperación NGEU realizaron sus primeros desembolsos.

La actividad económica se desaceleró en la zona euro a finales del cuarto trimestre debido al importante aumento de casos de COVID-19. Las interrupciones de la cadena de suministro siguieron afectando negativamente a la producción industrial, junto con la escasez de productos intermedios y la intensa presión al alza sobre los precios. Sin embargo, durante el trimestre aparecieron indicios de una posible relajación en toda la zona euro. Las ventas al por menor subieron un 0,2% en octubre (+1,4% interanual), mientras que la producción industrial aumentó un 1,1% (+3,3% interanual). El mercado laboral siguió mejorando en el cuarto trimestre, con una tasa de desempleo que bajó hasta el 7,3% en octubre, desde el 7,4% de septiembre. La inflación se aceleró al 4,9% en noviembre debido a los efectos de base, las importantes perturbaciones del comercio internacional, el repunte de la demanda y los elevados precios de la energía. El BCE anunció una reducción considerable de sus compras: el programa PEPP continuaría en el primer trimestre a un ritmo más lento que en el trimestre anterior, antes de llegar a su fin en marzo de 2022 y el programa de compra de activos (APP) se reduciría también gradualmente.

Las cifras del PIB publicadas a finales de enero de 2022 mostraron una importante ralentización del crecimiento económico en la zona euro durante el cuarto trimestre de 2021: el PIB alemán se contrajo, mientras que el de Francia, España e Italia creció mucho menos que en el tercer trimestre de 2021. Las cifras del primer trimestre de 2022 mostraron una nueva ralentización de la actividad económica a principios de año debido a la propagación de la variante ómicron. Sin embargo, a partir de mediados de enero, las encuestas a empresas y consumidores indicaron una mejora significativa. Los índices PMI mostraron que el sector servicios, en particular, se vio penalizado en enero y se recuperó en febrero, mientras que el sector industrial se mantuvo más estable. Sin embargo, en marzo se produjo un nuevo deterioro debido a la guerra en Ucrania: el PMI manufacturero cayó a su nivel más bajo en 14 meses, situándose en 56,5. El mercado laboral siguió mejorando, pero la inflación constituyó un problema creciente para los hogares: el índice de precios al consumo se disparó a nuevos máximos, ya que los precios de la energía siguieron subiendo. El repunte de los precios de las materias primas y las sanciones impuestas debido a la guerra de Ucrania aumentaron significativamente el riesgo de estanflación en la zona euro, y la situación de una recesión técnica y una inflación sostenida por encima del 5% pasó a ser una posibilidad.

En el segundo trimestre, los temores de estanflación cobraron fuerza tras la subida de los precios y las perspectivas de crecimiento de la zona euro se vieron presionadas, una situación agravada por las tensiones geopolíticas y la decisión de Rusia de interrumpir el suministro de gas. Mientras los líderes mundiales abordaban las formas de dejar atrás el gas ruso a largo plazo y reforzar las líneas de defensa en Europa del Este, las consecuencias a corto plazo se hicieron evidentes. Si bien la última lectura del PMI compuesto de la zona euro se situó en su nivel más bajo en más de un año, los precios al consumo aumentaron un 8,6% (en términos interanuales) en junio de 2022. Los efectos de esta disminución del poder adquisitivo de los ciudadanos se dejaron sentir en la política francesa. El presidente Macron perdió la mayoría tras la segunda vuelta de las elecciones. Por otro lado, la tarea del BCE se está complicando, dado que debe intentar equilibrar el control de la inflación (en parte causada por las limitaciones de la oferta) con la prevención de la fragmentación en la UE. El BCE decidió poner fin a sus compras netas de activos en el marco de su programa de compras y creó una nueva herramienta antiinflamación.

■ Mercados emergentes

El tercer trimestre de 2021 terminó con la revisión a la baja de las previsiones de crecimiento de los mercados emergentes. Las perspectivas para China, en particular, se deterioraron debido a la debilidad de los indicadores del mercado inmobiliario, las restricciones de la política contra la COVID-19 y medioambientales y la escasez mundial de semiconductores. La movilidad se mantuvo estable al final del trimestre, aunque más en Asia que en las regiones de Latinoamérica, Europa Central y del Este y Oriente Medio. La inflación se mantuvo por encima de los niveles fijados por los bancos centrales, excepto en Asia, donde el dinamismo alcista fue más contenido. Con una combinación de políticas más restrictiva, la normalización monetaria creció más rápido de lo esperado, si bien los tipos reales siguieron siendo moderados. Este fue el caso de los países que continuaron sus ciclos de subidas de tipos (Brasil, Perú, Chile, Rusia, República Checa y Hungría) o que los habían iniciado (Corea del Sur, México y Sri Lanka). En términos fiscales, el apoyo presupuestario fue limitado y muchos países experimentaron un aumento de su deuda.

En el cuarto trimestre de 2021, las perspectivas para las economías emergentes siguieron empeorando. La economía china, penalizada por sus propias limitaciones políticas al principio del cuarto trimestre, mostró una ligera recuperación. Los responsables políticos chinos dieron una sorpresa a finales de año al volver a aplicar una política monetaria ampliamente acomodaticia (mediante, en particular, un recorte de 50 puntos básicos en el tipo de interés real), e indicaron que la estabilidad del crecimiento a través de la demanda interna sería la prioridad de su política en 2022. En lo que respecta a la inflación, a excepción de Asia, donde las presiones inflacionistas se contuvieron, las cifras siguieron siendo muy elevadas, muy por encima de los objetivos de los bancos centrales en algunos países, lo que obligó a las instituciones monetarias a continuar con sus políticas monetarias restrictivas. El aumento de los precios de la energía, el petróleo y los alimentos, así como las interrupciones de la cadena de suministro siguen siendo las principales causas de estos elevados niveles de inflación. Se dieron otros factores internos que también alimentaron estas presiones inflacionistas: subidas de los precios de los inmuebles y de los salarios, así como depreciación de las monedas. Durante el primer trimestre de 2022, las perspectivas de las economías emergentes siguieron empeorando. La economía china registró una ligera recuperación y los responsables políticos volvieron a indicar que el crecimiento a través de la demanda interna sería la prioridad en 2022. El final del primer trimestre se vio marcado por un nuevo aumento de la incertidumbre económica debido a la rápida propagación de la variante

ómicron. Algunos países emergentes introdujeron medidas sanitarias que restringían la movilidad de las personas.

Durante el segundo trimestre de 2022, los mercados emergentes presentaron un entorno económico heterogéneo, con la inflación y las políticas de los bancos centrales en el punto de mira. En China, la política de «Covid cero» del Gobierno afectó a la actividad económica. En consecuencia, el Banco Central de China (PBoC) recortó los tipos de interés en mayo para respaldar el crecimiento. Si bien el PMI manufacturero de junio mostró solidez, las perspectivas de crecimiento se vieron ensombrecidas por las políticas contra la COVID-19. Por otra parte, el Banco de la Reserva de la India subió los tipos de interés en 50 puntos básicos en junio para controlar la inflación. Además, los exportadores latinoamericanos se beneficiaron de los elevados precios de las materias primas, pero siguieron haciendo frente a una inflación persistente. En Brasil, además del endurecimiento monetario, se aplicaron medidas de apoyo fiscal para compensar el impacto de los altos precios. La geopolítica y la invasión rusa de Ucrania siguieron repercutiendo en los costes de los alimentos y las materias primas en los países de Europa del Este. El banco central ruso redujo los tipos en múltiples ocasiones para salvar a una economía afectada por las sanciones occidentales. En cambio, en Turquía, los dirigentes políticos prometieron aplicar políticas no ortodoxas para controlar los precios.

■ Renta fija

El tercer trimestre de 2021 se vio caracterizado por un aumento de los tipos largos. El tipo de interés estadounidense a 10 años subió casi 17 puntos básicos, hasta el 1,5%. La subida del tipo alemán a 10 años fue menos notoria: +9 puntos básicos, hasta alcanzar el -0,22%. La subida de diez tipos de interés se explica, en parte, por el cambio de tono de la Fed, que confirmó sus intenciones de endurecimiento monetario. El BCE mostró un tono diferente y anunció una disminución de sus compras mensuales. Christine Lagarde señaló que se trata de una recalibración de las compras, no de una reducción. Además, el BCE también preparó el camino para el anuncio en diciembre de un nuevo apoyo monetario en 2022 para evitar un endurecimiento de las condiciones financieras.

Durante el cuarto trimestre, regresó la volatilidad a los mercados de tipos de interés y las curvas de rendimientos de los bonos se aplanaron. Los inversores revisaron al alza sus expectativas de subida de los tipos de interés tras la persistencia de la inflación. Además, los principales bancos centrales se acercaron a las expectativas del mercado al anunciar un cambio de rumbo en su política monetaria con el fin de las medidas de apoyo tras la pandemia. La Fed anunció una aceleración de la normalización de su política monetaria ante las presiones inflacionistas y un entorno económico favorable. El BCE quería poner fin a sus medidas de emergencia relacionadas con la pandemia, pero adoptó una estrategia de respaldo, al tiempo que mantuvo la flexibilidad para la reinversión de los títulos adquiridos en el marco de su programa de emergencia. Los títulos que llegaban a vencimiento debían reinvertirse libremente por clase de activos y jurisdicción.

Durante el primer trimestre de 2022, el mercado de tipos de interés protagonizó importantes subidas de los tipos de la deuda pública. La diferencia entre los rendimientos de la deuda pública estadounidense a corto y medio plazo se redujo de forma considerable. La inflación era elevada y los riesgos seguían aumentando, y los inversores esperaban nuevas subidas de los tipos de interés. La subida de los precios del petróleo, de las materias primas y de los alimentos incrementó aún más las presiones inflacionistas. Jerome Powell, presidente de la Reserva Federal, se mostró claramente decidido a hacer todo lo posible para reducir la inflación. Además, el BCE reiteró su deseo de restablecer una política monetaria más normalizada a pesar del riesgo de que la guerra en Ucrania pudiera afectar negativamente al crecimiento de la zona euro. El BCE aceleró la reducción de su programa de compra de activos. En este contexto, cabe destacar el comportamiento positivo de los bonos corporativos, impulsados por la esperanza de una guerra breve entre Rusia y Ucrania.

En el segundo trimestre de 2022, los mercados de renta fija bailaron al son de la inflación, las políticas de los bancos centrales y las preocupaciones por el crecimiento. Si bien la persistencia de la inflación hizo que los rendimientos de los UST a 10 años alcanzaran un máximo de diez años del 3,47% en junio, las preocupaciones sobre el crecimiento y la subida de tipos de la Fed de 75 puntos básicos, la mayor desde 1994, señalaron la seriedad de los bancos centrales a la hora de controlar la inflación, y los rendimientos cerraron el trimestre en el 3,01%. Al otro lado del Atlántico, los rendimientos de los bonos alemanes siguieron una pauta similar. El endurecimiento del BCE se reflejó en el aumento de los diferenciales BTP-Bund a 10 años, lo que le llevó a anunciar una nueva herramienta antifragmentación. En cuanto a la deuda corporativa, los segmentos de alta calidad en Estados Unidos se comportaron mejor que los títulos de más riesgo. El país debería resistir mejor la desaceleración del crecimiento gracias a la solidez del consumo. En los mercados emergentes, el sentimiento siguió siendo débil debido al continuo endurecimiento de las políticas monetarias en los mercados desarrollados y a la apreciación del dólar.

■ Renta variable

En el tercer trimestre de 2021, el barómetro de la renta variable mundial, el índice MSCI World AC, cayó un -0,8%, con lo que su crecimiento fue del +11,6% desde principios de año. En términos geográficos, los resultados fueron heterogéneos, con unos mercados desarrollados generalmente estables (+0,2%) y unos mercados emergentes que quedaron rezagados (-7,5%). Entre los principales mercados desarrollados, Japón se situó a la cabeza en el tercer trimestre (+4,4%), impulsado por el anuncio de cambio de su primer ministro. A pesar de la recogida de beneficios en septiembre, Estados Unidos y la zona euro mostraron su resistencia en el conjunto del trimestre (+0,1% y +0,2% respectivamente). En cambio, la caída del mercado chino (-18,5%) debido a la ralentización interna, un endurecimiento sin precedentes de las normativas y los problemas de Evergrande lastraron el índice de los mercados emergentes. En el resto de mercados emergentes, Latinoamérica (-9,1%) se vio afectada por la desaceleración china y la perspectiva de un endurecimiento monetario por parte de la Fed. En este contexto, la India destacó, dado que subió un 12,1%, impulsada por el tamaño de su mercado interno y por el retroceso de la pandemia. A nivel sectorial en Europa (+0,1%), el principal ganador fue el sector energético (+10,6%), impulsado por la subida de los precios del petróleo. En segundo lugar, el de tecnologías de la información (+5,3%) siguió registrando buenos resultados, a pesar de la recogida de beneficios en los valores de semiconductores en septiembre. Por último, los bancos (+5,1%) se beneficiaron de la subida de los tipos de interés. En cambio, los sectores vinculados a China (materiales básicos -4,4%, lujo -8,1%) o penalizados por las subidas de tipos (suministros públicos -3,5%, inmobiliario -1,8%) registraron un rendimiento inferior.

En el cuarto trimestre de 2021, el índice MSCI World AC subió un 6,7%, lo que elevó su crecimiento al 19% desde el comienzo del año. Esto se debe a la publicación de los resultados de las empresas, que en octubre superaron ampliamente las expectativas. Por otro lado, la aceleración de la inflación y la renovada preocupación por la pandemia provocaron una recogida de beneficios en noviembre (-1,8%). Sin embargo, el mercado volvió a repuntar en diciembre (+3,6%). En términos geográficos, los resultados fueron heterogéneos: los mercados desarrollados registraron un sólido crecimiento (+7,8%) y los mercados emergentes quedaron rezagados (-1,3%), y China (-6,2%) quedó una vez más rezagada. Entre los mercados desarrollados, destacó Estados Unidos, con un +9,7% para el MSCI US. En cambio, Japón, que había registrado un rendimiento notablemente superior en el tercer trimestre, protagonizó un episodio de recogida de beneficios en el cuarto trimestre (-1,0%). Por último, Europa obtuvo un buen resultado global, con un +6,2%. Sin embargo, esto enmascaró una importante dispersión, ya que Francia (+9,0%), Suecia (+9,1%) y Suiza (+10,2%) subieron, mientras que Alemania (+2,7%) y, sobre todo, España (0%) registraron un rendimiento inferior. A nivel sectorial en Europa (+6,2%), los títulos defensivos (+6,6%) superaron ligeramente a los cíclicos (+5,9%), mientras que los títulos de crecimiento (+7,8%) superaron a los de valor (+4,4%). Los títulos de lujo repuntaron (+16,1%), así como los de semiconductores (+11,8%) y los suministros públicos (+12,1%).

En el primer trimestre de 2022, el índice MSCI World AC bajó un 5,1%. El índice cayó en tres fases. A principios de 2022, los valores de crecimiento en particular se corrigieron debido a la postura de endurecimiento de la Fed. A finales de enero, la publicación de unos resultados sumamente positivos por parte de las empresas ayudó a que el índice repuntara. Sin embargo, los mercados volvieron a caer a partir de mediados de febrero, tras las advertencias de Estados Unidos de que la invasión de Ucrania a manos de Rusia era inminente, y de nuevo a partir del 24 de febrero de 2022, cuando el ejército ruso entró en Ucrania. Algunos mercados cayeron más que la media, como la mayoría de los mercados cíclicos europeos y los más expuestos a Rusia, como Suecia (-13,7%) y Alemania (-11,2%). Los Países Bajos cayeron un -15,6%, mientras que el Reino Unido (+3,5%) resistió mucho mejor en el conjunto del periodo. Francia se acercó a la media mundial (-6,8%). En general, Europa (-5,9%) bajó casi exactamente lo mismo que el MSCI World AC. Estados Unidos también se situó cerca de la media (-5,5%). Japón (-2,5%) registró un peor comportamiento que Asia-Pacífico excl. Japón (+0,6%). Por último, los mercados emergentes en general (-6,5%) también registraron niveles de crecimiento cercanos a la media, aunque con una amplia gama de resultados: un +14,6% para Brasil y un -13,9% para China.

En cuanto a la renta variable, el segundo trimestre de 2022 se caracterizó por las divergencias existentes en los mercados. Si bien la persistencia de la inflación fue la principal preocupación en el primer trimestre, en el segundo trimestre aumentó la inquietud por el crecimiento económico, especialmente en Europa y, hasta cierto punto, en Estados Unidos. La caída de la renta variable estadounidense y europea en el segundo trimestre reflejó el ajuste de valoraciones derivado de la preocupación por la estancamiento. El temor al endurecimiento de los bancos centrales y el aumento de los tipos de interés afectó a los valores de tecnología de la información, más sensibles a los tipos de interés, que se habían beneficiado de la temática de «quedarse en casa» durante la crisis de la COVID-19. Al mismo tiempo, el temor sobre el crecimiento hizo que sectores cíclicos como el consumo discrecional y el sector inmobiliario obtuvieran resultados inferiores en el universo desarrollado. Por otro lado, los sectores de energía y bienes de consumo fueron los mejor situados para resistir a la volatilidad. A nivel regional, las acciones chinas se revalorizaron gracias a la mejora del sentimiento por la reapertura de la economía y las posturas políticas favorables.

Luxemburgo, 21 octubre 2022
El Consejo de administración

Las cifras recogidas en el presente informe son históricas y no necesariamente indicativas de los resultados futuros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---|----------------------|--------------|--|----------------------|--------------|
| | EUR | | | EUR | |
| Posiciones a largo plazo | 3,096,079,183 | 99.16 | 181,705 ASML HOLDING N.V. | 82,830,225 | 2.66 |
| Valores mobiliarios admitidos a cotización oficial en una bolsa de valores y/o negociados en otro mercado regulado | 3,090,188,589 | 98.97 | 822,247 HEINEKEN NV | 71,535,489 | 2.29 |
| Acciones | 3,090,188,589 | 98.97 | 7,455,750 ING GROUP NV | 70,315,178 | 2.25 |
| <i>Alemania</i> | 693,190,914 | 22.20 | 2,554,851 STELLANTIS NV | 30,101,254 | 0.96 |
| 415,207 ADIDAS NOM | 70,070,333 | 2.24 | <i>Reino Unido</i> | 202,041,044 | 6.47 |
| 538,046 ALLIANZ SE-NOM | 97,988,938 | 3.14 | 6,978,428 PRUDENTIAL PLC | 82,366,204 | 2.64 |
| 889,029 BAYERISCHE MOTORENWERKE | 65,308,070 | 2.09 | 464,200 RECKITT BENCKISER GROUP PLC | 33,272,700 | 1.07 |
| 1,513,029 DAIMLER TRUCK HOLDING AG | 37,689,552 | 1.21 | 3,477,647 SHELL PLC | 86,402,140 | 2.76 |
| 541,029 DEUTSCHE BOERSE AG | 86,348,228 | 2.77 | <i>Suiza</i> | 88,141,571 | 2.82 |
| 784,286 DEUTSCHE POST AG-NOM | 28,030,382 | 0.90 | 173,322 LONZA GROUP AG N | 88,141,571 | 2.82 |
| 5,038,794 DEUTSCHE TELEKOM AG-NOM | 95,464,991 | 3.06 | Acción/Participaciones de OICVM/OIC | 5,890,594 | 0.19 |
| 4,096,867 INFINEON TECHNOLOGIES AG-NOM | 94,596,659 | 3.03 | Acción/Participaciones en fondos de inversión | 5,890,594 | 0.19 |
| 1,212,213 SIEMENS AG-NOM | 117,693,761 | 3.76 | <i>Francia</i> | 5,890,594 | 0.19 |
| <i>Bélgica</i> | 86,996,825 | 2.79 | 0.035 AMUNDI EURO LIQUIDITY SHORT TERM SRI EUR (ISIN FR0011210111) | 35 | 0.00 |
| 1,624,894 KBC GROUPE | 86,996,825 | 2.79 | 26 AMUNDI EURO LIQUIDITY SRI EUR (ISIN FR0010251660) | 5,890,559 | 0.19 |
| <i>Dinamarca</i> | 32,222,310 | 1.03 | Total cartera de títulos | 3,096,079,183 | 99.16 |
| 304,403 NOVO NORDISK | 32,222,310 | 1.03 | | | |
| <i>España</i> | 226,213,483 | 7.24 | | | |
| 13,927,394 IBERDROLA SA | 137,825,491 | 4.41 | | | |
| 4,093,932 INDITEX | 88,387,992 | 2.83 | | | |
| <i>Francia</i> | 1,001,570,617 | 32.09 | | | |
| 2,209,386 BNP PARIBAS | 100,228,796 | 3.21 | | | |
| 428,490 CAP GEMINI SE | 70,036,691 | 2.24 | | | |
| 385,650 COMPAGNIE DE SAINT-GOBAIN SA | 15,790,439 | 0.51 | | | |
| 1,119,589 DANONE SA | 59,629,310 | 1.91 | | | |
| 7,362 EUROAPI | 110,828 | 0.00 | | | |
| 346,292 LOREAL SA | 114,033,956 | 3.65 | | | |
| 295,032 LVMH MOET HENNESSY LOUIS VUITTON SE | 171,620,113 | 5.51 | | | |
| 177,694 PUBLICIS GROUPE | 8,291,202 | 0.27 | | | |
| 1,376,406 SANOFI | 132,602,953 | 4.25 | | | |
| 1,080,723 SCHNEIDER ELECTRIC SA | 122,013,626 | 3.91 | | | |
| 768,950 SODEXO | 51,565,787 | 1.65 | | | |
| 362,991 THALES SA | 42,488,097 | 1.36 | | | |
| 1,331,907 VINCI SA | 113,158,819 | 3.62 | | | |
| <i>Irlanda</i> | 356,419,175 | 11.41 | | | |
| 1,991,311 CRH PLC | 65,713,263 | 2.10 | | | |
| 813,120 DCC PLC | 48,156,201 | 1.54 | | | |
| 836,962 KERRY GROUP A | 76,448,110 | 2.46 | | | |
| 254,657 LINDE PLC | 69,763,285 | 2.23 | | | |
| 4,441,328 RYANAIR HOLDINGS PLC | 50,075,973 | 1.60 | | | |
| 1,442,093 SMURFIT KAPPA | 46,262,343 | 1.48 | | | |
| <i>Italia</i> | 82,983,429 | 2.66 | | | |
| 4,117,595 MEDIOBANCA SPA | 34,003,100 | 1.09 | | | |
| 6,196,904 NEXI SPA | 48,980,329 | 1.57 | | | |
| <i>Países Bajos</i> | 320,409,221 | 10.26 | | | |
| 1,048,021 AKZO NOBEL NV | 65,627,075 | 2.10 | | | |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---|--------------------|--------------|------------------------------------|--------------------|--------------|
| | EUR | | | EUR | |
| Posiciones a largo plazo | 390,667,466 | 98.62 | | | |
| Valores mobiliarios admitidos a cotización oficial en una bolsa de valores y/o negociados en otro mercado regulado | 390,667,466 | 98.62 | | | |
| Acciones | 390,667,466 | 98.62 | | | |
| <i>Alemania</i> | 76,886,173 | 19.40 | <i>Países Bajos</i> | 18,801,604 | 4.75 |
| 63,137 ALLIANZ SE-NOM | 11,498,511 | 2.90 | 331,104 KONINKLIJKE AHOLD DELHAIZE | 8,231,245 | 2.08 |
| 173,864 BASF SE | 7,219,703 | 1.82 | 47,305 KONINKLIJKE DSM NV | 6,485,516 | 1.64 |
| 123,830 BAYERISCHE MOTORENWERKE | 9,096,552 | 2.30 | 346,702 STELLANTIS NV | 4,084,843 | 1.03 |
| 63,760 DEUTSCHE BOERSE AG | 10,176,096 | 2.57 | <i>Reino Unido</i> | 67,601,146 | 17.07 |
| 295,232 INFINEON TECHNOLOGIES AG-NOM | 6,816,907 | 1.72 | 1,233,583 BRITVIC | 11,622,163 | 2.93 |
| 50,750 MERCK KGAA | 8,170,750 | 2.06 | 1,673,701 INFORMA PLC | 10,281,751 | 2.60 |
| 99,911 SAP SE | 8,685,263 | 2.19 | 637,062 PRUDENTIAL PLC | 7,519,226 | 1.90 |
| 79,259 SIEMENS AG-NOM | 7,695,256 | 1.94 | 2,279,406 RENTOKIL INITIAL | 12,567,451 | 3.17 |
| 256,025 VONOVIA SE NAMEN AKT REIT | 7,527,135 | 1.90 | 47,041 SHELL PLC | 1,166,188 | 0.29 |
| <i>Bélgica</i> | 6,674,296 | 1.68 | 412,879 SHELL PLC | 10,257,979 | 2.59 |
| 124,660 KBC GROUPE | 6,674,296 | 1.68 | 2,929,917 TESCO PLC | 8,696,489 | 2.20 |
| <i>Dinamarca</i> | 9,216,814 | 2.33 | 124,222 UNILEVER | 5,369,773 | 1.36 |
| 82,386 ORSTED SH | 8,219,046 | 2.08 | 2,773 UNILEVER PLC | 120,126 | 0.03 |
| 49,500 VESTAS WIND SYSTEM A/S | 997,768 | 0.25 | <i>Suecia</i> | 2,559,604 | 0.65 |
| <i>España</i> | 3,067,899 | 0.77 | 286,925 ATLAS COPCO AB-A | 2,559,604 | 0.65 |
| 310,014 IBERDROLA SA | 3,067,899 | 0.77 | <i>Suiza</i> | 43,227,782 | 10.91 |
| <i>Finlandia</i> | 15,000,627 | 3.79 | 24,068 LONZA GROUP AG N | 12,239,596 | 3.09 |
| 277,351 NESTE CORPORATION | 11,715,306 | 2.96 | 183,076 NESTLE SA | 20,383,644 | 5.14 |
| 391,296 NORDEA BANK ABP | 3,285,321 | 0.83 | 33,320 ROCHE HOLDING LTD | 10,604,542 | 2.68 |
| <i>Francia</i> | 76,573,331 | 19.33 | Total cartera de títulos | 390,667,466 | 98.62 |
| 156,877 BUREAU VERITAS | 3,835,643 | 0.97 | | | |
| 63,182 CAP GEMINI SE | 10,327,098 | 2.61 | | | |
| 165,816 CIE GENERALE DES ETABLISSEMENTS MICHELIN SA | 4,307,071 | 1.09 | | | |
| 107,047 ESSILOR LUXOTTICA SA | 15,297,016 | 3.85 | | | |
| 20,451 LVMH MOET HENNESSY LOUIS VUITTON SE | 11,896,347 | 3.00 | | | |
| 79,621 SCHNEIDER ELECTRIC SA | 8,989,211 | 2.27 | | | |
| 473,813 VEOLIA ENVIRONNEMENT | 11,035,105 | 2.79 | | | |
| 128,129 VINCI SA | 10,885,840 | 2.75 | | | |
| <i>Irlanda</i> | 42,771,508 | 10.80 | | | |
| 1,750,959 BANK OF IRELAND GROUP PLC | 10,561,785 | 2.67 | | | |
| 10,420 CRH PLC | 341,846 | 0.09 | | | |
| 387,639 CRH PLC | 12,792,087 | 3.22 | | | |
| 134,328 KINGSPAN GROUP PLC | 7,710,427 | 1.95 | | | |
| 41,487 LINDE PLC | 11,365,363 | 2.87 | | | |
| <i>Italia</i> | 26,815,529 | 6.77 | | | |
| 1,229,576 POSTE ITALIANE SPA | 10,957,980 | 2.76 | | | |
| 276,303 PRYSMIAN SPA | 7,241,902 | 1.83 | | | |
| 1,723,474 SNAM RETE GAS | 8,615,647 | 2.18 | | | |
| <i>Noruega</i> | 1,471,153 | 0.37 | | | |
| 44,359 EQUINOR ASA | 1,471,153 | 0.37 | | | |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---|--------------------|--------------|--|--------------------|--------------|
| | EUR | | | EUR | |
| Posiciones a largo plazo | 411,516,795 | 98.55 | | | |
| Valores mobiliarios admitidos a cotización oficial en una bolsa de valores y/o negociados en otro mercado regulado | 405,161,677 | 97.03 | | | |
| Acciones | 405,161,670 | 97.03 | | | |
| <i>Alemania</i> | 62,789,949 | 15.04 | <i>Irlanda</i> | 15,143,007 | 3.63 |
| 24,071 ADESSO AG | 3,523,994 | 0.84 | 1,445,302 BANK OF IRELAND GROUP PLC | 8,718,062 | 2.09 |
| 294,381 AIXTRON | 7,118,133 | 1.70 | 6,871,599 GLENVEAGH PROPERTIES PLC | 6,424,945 | 1.54 |
| 130,846 BECHTLE | 5,104,302 | 1.22 | <i>Italia</i> | 52,501,223 | 12.57 |
| 211,305 CTS EVENTIM AKT | 10,565,250 | 2.54 | 201,973 AMPLIFON | 5,907,710 | 1.41 |
| 310,763 DUERR | 6,824,355 | 1.63 | 506,172 ANIMA HOLDING | 1,770,590 | 0.42 |
| 107,359 DWS GROUP GMBH CO KGAA | 2,679,681 | 0.64 | 4,080,256 A2A SPA | 4,945,270 | 1.18 |
| 163,734 FIELMANN | 7,777,365 | 1.86 | 4,265,811 BPER BANCA SPA | 6,686,659 | 1.60 |
| 158,807 FRIEDRICH VORWERK GROUP SE | 4,033,698 | 0.97 | 70,517 BRUNELLO CUCINELLI | 3,030,821 | 0.73 |
| 120,779 KION GROUP | 4,781,641 | 1.15 | 1,329,421 ENA V SPA | 5,299,072 | 1.27 |
| 69,023 LEG IMMOBILIEN SE | 5,461,100 | 1.31 | 336,624 ERG SPA | 9,977,535 | 2.39 |
| 296,233 SYNLAB AG | 4,920,430 | 1.18 | 455,665 INFRASTRUTTURE WIRELESS ITALIANE SPA | 4,412,660 | 1.06 |
| <i>Austria</i> | 22,626,197 | 5.42 | 2,022,640 IREN SPA | 4,215,182 | 1.01 |
| 206,869 ANDRITZ AG | 7,952,045 | 1.90 | 757,535 MEDIOBANCA SPA | 6,255,724 | 1.50 |
| 185,770 BAWAG GROUP AG | 7,460,523 | 1.79 | <i>Luxemburgo</i> | 19,140,139 | 4.58 |
| 352,228 WIENERBERGER | 7,213,629 | 1.73 | 159,404 BEFESA SA | 7,396,346 | 1.77 |
| <i>Bélgica</i> | 20,928,770 | 5.01 | 171,173 SHURGARD SELF STORAGE SA | 7,608,639 | 1.82 |
| 401,574 BARCO NV | 8,095,732 | 1.94 | 190,912 SUSE SA | 4,135,154 | 0.99 |
| 86,842 COFINIMMO SICAFI REIT | 8,996,831 | 2.15 | <i>Países Bajos</i> | 64,109,914 | 15.35 |
| 248,459 FAGRON SA | 3,836,207 | 0.92 | 329,178 ARCADIS NV | 10,566,614 | 2.53 |
| <i>España</i> | 30,510,311 | 7.31 | 339,064 ASR NEDERLAND N.V. | 13,077,698 | 3.12 |
| 691,476 ACERINOX SA | 6,386,472 | 1.53 | 269,727 BASIC FIT N.V. | 9,731,750 | 2.33 |
| 1,131,749 APPLUS SERVICES | 7,469,543 | 1.79 | 87,855 BE SEMICONDUCTOR INDUSTRIES NV BESI | 4,029,909 | 0.97 |
| 6,274,730 BANCO DE SABADELL | 4,772,560 | 1.14 | 134,958 EURONEXT | 10,513,228 | 2.52 |
| 217,762 CONSTRUCCION Y AUXILIAR DE FERROCARRILES SA | 6,119,112 | 1.47 | 269,320 SIGNIFY NV | 8,518,592 | 2.04 |
| 297,964 FLUIDRA SA | 5,762,624 | 1.38 | 212,642 TKH GROUP NV | 7,672,123 | 1.84 |
| <i>Finlandia</i> | 22,050,418 | 5.28 | Warrants, Derechos | 7 | 0.00 |
| 370,522 HUHTAMAKI OYJ | 14,005,731 | 3.35 | <i>Francia</i> | 7 | 0.00 |
| 1,125,131 METSO OUTOTEC OYI | 8,044,687 | 1.93 | 4 FAURECIA SE RIGHTS | 7 | 0.00 |
| <i>Francia</i> | 95,361,742 | 22.84 | Acción/Participaciones de OICVM/OIC | 6,355,118 | 1.52 |
| 42,618 ALTEN | 4,423,748 | 1.06 | Acción/Participaciones en fondos de inversión | 6,355,118 | 1.52 |
| 844,329 ELIS SA | 10,722,978 | 2.57 | <i>Francia</i> | 6,355,118 | 1.52 |
| 198,189 FAURECIA | 3,748,745 | 0.90 | 64 AMUNDI EURO LIQUIDITY & SHORT TERM SRI FCP | 6,355,118 | 1.52 |
| 121,915 FNAC DARTY | 4,930,243 | 1.18 | Total cartera de títulos | 411,516,795 | 98.55 |
| 101,315 GAZTRANSPORT ET TECHNIGAZ | 12,107,143 | 2.90 | | | |
| 280,142 M6 METROPOLE TELEVISION | 3,947,201 | 0.95 | | | |
| 117,052 NEXANS SA | 8,655,995 | 2.07 | | | |
| 236,831 NEXITY REIT | 6,039,191 | 1.45 | | | |
| 301,599 PLASTIC OMNIUM | 4,985,431 | 1.19 | | | |
| 41,509 SOITEC SA | 5,624,470 | 1.35 | | | |
| 516,231 SPIE SA | 10,685,982 | 2.56 | | | |
| 170,953 TIKEHAU CAPITAL SCA | 3,313,069 | 0.79 | | | |
| 338,958 VERALLIA SASU | 7,721,463 | 1.85 | | | |
| 22,762 VIRBAC SA | 8,456,083 | 2.02 | | | |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---|--------------------|--------------|---|------------------|----------|
| | EUR | | | EUR | |
| Posiciones a largo plazo | 222,852,600 | 96.32 | 523 LEM HOLDING SA N | 953,094 | 0.41 |
| Valores mobiliarios admitidos a cotización oficial en una bolsa de valores y/o negociados en otro mercado regulado | 222,852,600 | 96.32 | 25,508 PRYSMIAN SPA | 668,565 | 0.29 |
| Acciones | 222,852,600 | 96.32 | <i>Industria farmacéutica y biotecnología</i> | 7,629,465 | 3.30 |
| <i>Banca de inversión y servicios de intermediación</i> | 328,954 | 0.14 | 133,187 NOVOZYMES AS-B | 7,629,465 | 3.30 |
| 31,187 HUFVUDSTADEN A | 328,954 | 0.14 | <i>Industria general</i> | 1,164,992 | 0.50 |
| <i>Construcción y materiales</i> | 20,206,784 | 8.73 | 17,520 SCHOUW & CO | 1,164,992 | 0.50 |
| 52,293 ACCIONA SA | 9,177,422 | 3.96 | <i>Industrias químicas</i> | 21,064,245 | 9.11 |
| 7,033 BELIMO HOLDING LTD | 2,360,963 | 1.02 | 86,382 AKZO NOBEL NV | 5,409,241 | 2.34 |
| 70,320 CAREL INDUSTRIES S P A | 1,333,267 | 0.58 | 132,318 BORREGAARD ASA | 2,052,266 | 0.89 |
| 200,010 FERROVIAL SA | 4,838,242 | 2.09 | 82,105 CRODA INTERNATIONAL PLC | 6,173,136 | 2.67 |
| 411 FORBO HOLDING N | 522,322 | 0.23 | 170,047 KEMIRA OYJ | 1,982,748 | 0.86 |
| 29,985 KINGSPAN GROUP PLC | 1,721,139 | 0.74 | 163,471 UMICORE SA | 5,446,854 | 2.35 |
| 1,818 STO AG VORZ. PFD | 253,429 | 0.11 | <i>Ingeniería industrial</i> | 20,301,067 | 8.78 |
| <i>Cuidado personal, farmacias y tiendas de alimentación</i> | 7,084,255 | 3.06 | 157,625 ABB LTD-NOM | 4,009,524 | 1.73 |
| 496,693 SVENSKA CELLULOSA SCA AB | 7,084,255 | 3.06 | 92,380 ANDRITZ AG | 3,551,087 | 1.53 |
| <i>Electricidad</i> | 29,341,150 | 12.69 | 82,324 ATLAS COPCO AB-A | 734,397 | 0.32 |
| 128,127 ACEA SPA | 1,807,872 | 0.78 | 86,061 KNORR BREMSE AG | 4,683,440 | 2.02 |
| 376,515 EDP RENOVAVEIS | 8,479,119 | 3.67 | 136,117 KONE B | 6,174,266 | 2.68 |
| 62,555 ELIA GROUP SA | 8,457,436 | 3.66 | 64,928 TOMRA SYSTEMS ASA | 1,148,353 | 0.50 |
| 31,799 ENCAVIS AG | 555,688 | 0.24 | <i>Inversión y servicios inmobiliarios</i> | 1,576,396 | 0.68 |
| 60,419 NEOEN SPA | 2,172,667 | 0.94 | 115,511 FABEGE AB | 1,041,341 | 0.45 |
| 22,198 PNE WIND AG | 294,789 | 0.13 | 44,737 NEINOR HOMES | 535,055 | 0.23 |
| 81,131 VERBUND A | 7,573,579 | 3.27 | <i>Materiales industriales</i> | 6,972,630 | 3.01 |
| <i>Energías alternativas</i> | 2,188,225 | 0.95 | 64,697 HOLMEN AB | 2,505,592 | 1.08 |
| 14,794 SIEMENS GAMESA RENEWABLE ENERGY SA | 264,961 | 0.11 | 298,499 STORA ENSO OYJ-R | 4,467,038 | 1.93 |
| 94,976 SOLARIA ENERGIA Y MEDIO AMBIENTE SA | 1,923,264 | 0.84 | <i>Metales industriales y minería</i> | 5,490,593 | 2.37 |
| <i>Equipo electrónico y eléctrico</i> | 14,185,822 | 6.13 | 35,249 AURUBIS AG | 2,282,725 | 0.99 |
| 175,467 ALSTOM | 3,788,333 | 1.64 | 337,159 SMART METERING SYSTEMS PLC | 3,207,868 | 1.38 |
| 262,575 HALMA PLC | 6,128,173 | 2.64 | <i>Productores de alimentos</i> | 9,761,449 | 4.22 |
| 4,633 LANDIS GYR HOLDINGS LTD | 231,673 | 0.10 | 48,621 BAKKAFROST | 2,965,628 | 1.28 |
| 35,763 SCHNEIDER ELECTRIC SA | 4,037,643 | 1.75 | 11,921 ORIGIN ENTERPRISES | 48,995 | 0.02 |
| <i>Equipo y servicios médicos</i> | 6,644,730 | 2.87 | 100,630 SALMAR ASA | 6,746,826 | 2.92 |
| 88,502 EUROFINS SCIENTIFIC SE | 6,644,730 | 2.87 | <i>Proveedores de servicios de telecomunicaciones</i> | 539,590 | 0.23 |
| <i>Fondos de inversión inmobiliarios</i> | 9,044,436 | 3.91 | 249,318 BT GROUP PLC | 539,590 | 0.23 |
| 26,686 BEFIMMO SCA SICAFI REIT | 1,259,579 | 0.54 | <i>Servicios de soporte industrial</i> | 6,154,933 | 2.66 |
| 13,222 CITYCON OYJ | 85,679 | 0.04 | 2,624 ARCADIS NV | 84,230 | 0.04 |
| 21,424 GECINA ACT | 1,906,736 | 0.82 | 124,243 INTERTEK GROUP | 6,070,703 | 2.62 |
| 510,456 SEGRO PLC REIT | 5,792,442 | 2.51 | <i>Software y servicios informáticos</i> | 16,135,227 | 6.97 |
| <i>Gas, agua y suministros públicos múltiples</i> | 17,415,084 | 7.53 | 62,021 BECHTLE | 2,419,439 | 1.05 |
| 276,898 PENNON GROUP PLC | 3,063,956 | 1.32 | 187,380 DASSAULT SYSTEMES SE | 6,579,849 | 2.84 |
| 226,486 SEVERN TRENT PLC | 7,153,990 | 3.09 | 22,478 NEMETSCHKE | 1,298,329 | 0.56 |
| 607,382 UNITED UTILITIES GROUP PLC | 7,197,138 | 3.12 | 67,153 SAP SE | 5,837,610 | 2.52 |
| <i>Hardware y equipo tecnológico</i> | 6,923,492 | 2.99 | <i>Transporte industrial</i> | 12,699,081 | 5.49 |
| 75,246 LEGRAND | 5,301,833 | 2.29 | 18,985 BUCHER INDUSTRIES AG-NOM | 6,297,352 | 2.72 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL |
|---------------------------------|--------------------|--------------|
| | EUR | |
| 181,579 STADLER RAIL AG | 5,634,772 | 2.44 |
| 239,300 TALGO SA | 766,957 | 0.33 |
| Total cartera de títulos | 222,852,600 | 96.32 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---|--|-------------------|---------------------------------|-----------------------------|------------------|
| | EUR | | | EUR | |
| Posiciones a largo plazo | 3,431,299,960 | 98.08 | 107,171,290 | ITV | 81,249,981 2.32 |
| Valores mobiliarios admitidos a cotización oficial en una bolsa de valores y/o negociados en otro mercado regulado | 3,431,299,960 | 98.08 | 6,916,919 | NATIONAL GRID PLC | 84,532,978 2.42 |
| Acciones | 3,431,299,960 | 98.08 | 3,850,658 | PERSIMMON PLC | 83,338,474 2.38 |
| <i>Alemania</i> | 604,536,839 | 17.28 | 7,488,360 | PRUDENTIAL PLC | 88,384,918 2.53 |
| 466,083 | ALLIANZ SE-NOM | 84,883,036 2.43 | 1,294,448 | RECKITT BENCKISER GROUP PLC | 92,782,809 2.65 |
| 1,886,586 | BASF SE | 78,340,484 2.24 | 1,517,242 | SHELL PLC | 37,613,783 1.08 |
| 1,194,856 | BAYERISCHE MOTORENWERKE | 87,774,122 2.51 | 2,284,544 | SHELL PLC | 56,759,496 1.62 |
| 4,890,993 | DEUTSCHE TELEKOM AG-NOM | 92,664,753 2.65 | | <i>Suecia</i> | 160,715,002 4.59 |
| 3,792,402 | INFINEON TECHNOLOGIES AG-NOM | 87,566,562 2.50 | 6,258,034 | SWEDBANK A SHS A | 75,529,960 2.16 |
| 414,974 | MUENCHENER RUECKVERSICHERUNGS-AG-NOM | 93,037,171 2.66 | 5,762,092 | VOLVO AB-B | 85,185,042 2.43 |
| 826,766 | SIEMENS AG-NOM | 80,270,711 2.29 | | <i>Suiza</i> | 269,214,181 7.70 |
| | <i>Austria</i> | 8,916,605 0.25 | 676,520 | NESTLE SA | 75,323,598 2.15 |
| 1,309,340 | FACC | 8,916,605 0.25 | 1,262,612 | NOVARTIS AG-NOM | 101,990,388 2.92 |
| | <i>España</i> | 157,409,600 4.50 | 288,755 | ROCHE HOLDING LTD | 91,900,195 2.63 |
| 54,646,155 | INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA | 68,320,390 1.95 | Total cartera de títulos | 3,431,299,960 | 98.08 |
| 6,340,869 | REPSOL | 89,089,210 2.55 | | | |
| | <i>Francia</i> | 695,947,348 19.89 | | | |
| 898,195 | ARKEMA | 76,274,719 2.18 | | | |
| 1,821,334 | BNP PARIBAS | 82,624,817 2.36 | | | |
| 522,150 | CAP GEMINI SE | 85,345,418 2.44 | | | |
| 8,686 | EUROAPI | 130,759 0.00 | | | |
| 189,115 | KERING | 92,685,262 2.65 | | | |
| 3,672,911 | RENAULT SA | 87,378,553 2.50 | | | |
| 960,739 | SANOFI | 92,557,595 2.65 | | | |
| 3,762,763 | SOCIETE GENERALE A | 78,604,119 2.25 | | | |
| 1,992,180 | TOTAL ENERGIES SE | 100,346,106 2.86 | | | |
| | <i>Isla de Jersey</i> | 83,243,657 2.38 | | | |
| 8,689,806 | WPP PLC | 83,243,657 2.38 | | | |
| | <i>Italia</i> | 163,678,992 4.68 | | | |
| 46,242,041 | INTESA SANPAOLO SPA | 82,310,833 2.35 | | | |
| 3,104,470 | PRYSMIAN SPA | 81,368,159 2.33 | | | |
| | <i>Noruega</i> | 84,339,476 2.41 | | | |
| 4,934,134 | DNB BANK ASA | 84,339,476 2.41 | | | |
| | <i>Países Bajos</i> | 404,089,669 11.55 | | | |
| 7,301,604 | ABN AMRO GROUP N.V. | 78,236,687 2.24 | | | |
| 7,338,540 | CNH INDUSTRIAL N.V. | 80,870,711 2.31 | | | |
| 1,787,588 | RANDSTAD HOLDING NV | 82,586,565 2.36 | | | |
| 2,585,041 | SIGNIFY NV | 81,764,847 2.34 | | | |
| 6,843,563 | STELLANTIS NV | 80,630,859 2.30 | | | |
| | <i>Reino Unido</i> | 799,208,591 22.85 | | | |
| 4,724,194 | ASSOCIATED BRITISH FOODS | 86,602,906 2.48 | | | |
| 16,246,418 | HSBC HOLDINGS PLC | 101,087,146 2.89 | | | |
| 14,138,754 | INFORMA PLC | 86,856,100 2.48 | | | |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---|--------------------|--------------|------------------------------------|--------------------|--------------|
| | EUR | | | EUR | |
| Posiciones a largo plazo | 712,578,836 | 98.78 | | | |
| Valores mobiliarios admitidos a cotización oficial en una bolsa de valores y/o negociados en otro mercado regulado | 712,578,836 | 98.78 | | | |
| Acciones | 712,578,836 | 98.78 | | | |
| <i>Alemania</i> | 120,242,634 | 16.67 | <i>Países Bajos</i> | 53,117,845 | 7.36 |
| 62,608 ALLIANZ SE-NOM | 11,402,169 | 1.58 | 1,174,211 ING GROUP NV | 11,073,984 | 1.54 |
| 262,567 BAYERISCHE MOTORENWERKE | 19,288,171 | 2.66 | 427,679 KONINKLIJKE AHOLD DELHAIZE | 10,632,100 | 1.47 |
| 67,256 DEUTSCHE BOERSE AG | 10,734,058 | 1.49 | 5,734,628 KONINKLIJKE KPN NV | 19,503,470 | 2.70 |
| 330,344 DEUTSCHE POST AG-NOM | 11,806,495 | 1.64 | 1,010,719 STELLANTIS NV | 11,908,291 | 1.65 |
| 615,103 DEUTSCHE TELEKOM AG-NOM | 11,653,741 | 1.62 | <i>Reino Unido</i> | 116,038,843 | 16.09 |
| 112,675 HANNOVER RUECK SE | 15,605,488 | 2.16 | 524,249 ANGLO AMERICAN PLC | 17,887,074 | 2.48 |
| 147,289 HUGO BOSS AG | 7,417,474 | 1.03 | 4,608,775 HSBC HOLDINGS PLC | 28,676,346 | 3.98 |
| 570,441 INFINEON TECHNOLOGIES AG-NOM | 13,171,483 | 1.83 | 136,773 PERSIMMON PLC | 2,960,131 | 0.41 |
| 122,437 SIEMENS AG-NOM | 11,887,408 | 1.65 | 317,542 RIO TINTO PLC | 18,136,562 | 2.51 |
| 247,488 VONOVIA SE NAMEN AKT REIT | 7,276,147 | 1.01 | 1,700,362 SSE PLC | 31,921,295 | 4.43 |
| <i>Bélgica</i> | 18,937,687 | 2.63 | 5,544,642 TESCO PLC | 16,457,435 | 2.28 |
| 353,711 KBC GROUPE | 18,937,687 | 2.63 | <i>Suecia</i> | 102,132 | 0.01 |
| <i>España</i> | 14,746,405 | 2.04 | 156,532 ORRON ENERGY AB | 102,132 | 0.01 |
| 94,858 LABORATORIOS FARMACEUTICOS ROV | 5,539,707 | 0.77 | <i>Suiza</i> | 115,474,711 | 16.01 |
| 655,281 REPSOL | 9,206,698 | 1.27 | 368,852 NESTLE SA | 41,067,905 | 5.70 |
| <i>Finlandia</i> | 17,189,651 | 2.38 | 417,897 NOVARTIS AG-NOM | 33,756,592 | 4.68 |
| 3,871,979 NOKIA OYJ | 17,189,651 | 2.38 | 127,725 ROCHE HOLDING LTD | 40,650,214 | 5.63 |
| <i>Francia</i> | 186,597,217 | 25.87 | Total cartera de títulos | 712,578,836 | 98.78 |
| 760,476 AXA | 16,471,910 | 2.28 | | | |
| 317,906 BNP PARIBAS | 14,421,806 | 2.00 | | | |
| 105,618 CAP GEMINI SE | 17,263,262 | 2.39 | | | |
| 1,001,899 CARREFOUR SA | 16,917,065 | 2.35 | | | |
| 783,940 CIE GENERALE DES ETABLISSEMENTS MICHELIN SA | 20,362,841 | 2.82 | | | |
| 463,219 COMPAGNIE DE SAINT-GOBAIN SA | 18,966,502 | 2.63 | | | |
| 27,949 KERING | 13,697,805 | 1.90 | | | |
| 323,381 SANOFI | 31,154,525 | 4.32 | | | |
| 366,336 TOTAL ENERGIES SE | 18,452,344 | 2.56 | | | |
| 222,330 VINCI SA | 18,889,157 | 2.62 | | | |
| <i>Grecia</i> | 5,030,238 | 0.70 | | | |
| 303,575 HELLENIC TELECOMMUNICATIONS ORGANIZATIONS OTE | 5,030,238 | 0.70 | | | |
| <i>Irlanda</i> | 36,812,028 | 5.10 | | | |
| 564,395 CRH PLC | 18,625,035 | 2.58 | | | |
| 66,388 LINDE PLC | 18,186,993 | 2.52 | | | |
| <i>Italia</i> | 23,169,309 | 3.21 | | | |
| 1,288,304 ENEL SPA | 6,724,947 | 0.93 | | | |
| 966,750 ENI SPA | 10,951,344 | 1.52 | | | |
| 132,330 RECORDATI INDUSTRIA CHIMICA E | 5,493,018 | 0.76 | | | |
| <i>Noruega</i> | 5,120,136 | 0.71 | | | |
| 148,858 AKER BP ASA SDR | 5,120,136 | 0.71 | | | |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---|--------------------|--------------|--|--------------------|--------------|
| | EUR | | | EUR | |
| Posiciones a largo plazo | 304,936,247 | 98.19 | 128,139 ERG SPA | 3,798,040 | 1.22 |
| Valores mobiliarios admitidos a cotización oficial en una bolsa de valores y/o negociados en otro mercado regulado | 304,936,247 | 98.19 | 1,121,421 HERA SPA | 3,095,122 | 1.00 |
| Acciones | 304,936,247 | 98.19 | 618,230 INFRASTRUTTURE WIRELESS ITALIANE SPA | 5,986,939 | 1.93 |
| <i>Alemania</i> | 16,916,518 | 5.45 | 536,901 MEDIOBANCA SPA | 4,433,728 | 1.43 |
| 16,373 ADESSO AG | 2,397,007 | 0.77 | 338,617 NEXI SPA | 2,676,429 | 0.86 |
| 141,311 CTS EVENTIM AKT | 7,065,550 | 2.28 | <i>Luxemburgo</i> | 13,180,631 | 4.24 |
| 109,223 JUNGHEINRICH VORZ. | 2,271,838 | 0.73 | 97,314 BEFESA SA | 4,515,370 | 1.45 |
| 65,497 LEG IMMOBILIEN SE | 5,182,123 | 1.67 | 1,125,988 B&M EUROPEAN VALUE RETAIL SA. | 4,796,698 | 1.54 |
| <i>Austria</i> | 16,810,911 | 5.41 | 178,604 SUSE SA | 3,868,563 | 1.25 |
| 155,756 ANDRITZ AG | 5,987,261 | 1.93 | <i>Países Bajos</i> | 20,940,006 | 6.74 |
| 123,864 BAWAG GROUP AG | 4,974,378 | 1.60 | 11,851 ASM INTERNATIONAL NV | 2,827,649 | 0.91 |
| 285,609 WIENERBERGER | 5,849,272 | 1.88 | 211,550 ASR NEDERLAND N.V | 8,159,483 | 2.63 |
| <i>Bélgica</i> | 3,408,493 | 1.10 | 100,959 EURONEXT | 7,864,706 | 2.53 |
| 163,242 AZELIS GROUP NV | 3,408,493 | 1.10 | 90,281 RHI MAGNESITA NV | 2,088,168 | 0.67 |
| <i>Dinamarca</i> | 25,819,003 | 8.31 | <i>Reino Unido</i> | 61,798,460 | 19.90 |
| 505,573 ALK ABELLO A/S | 8,375,624 | 2.69 | 702,811 BRITVIC | 6,621,512 | 2.13 |
| 145,844 DFDS A/S | 4,208,632 | 1.36 | 203,137 DECHRA PHARMACEUTICALS | 8,160,406 | 2.64 |
| 90,763 GN GREAT NORDIC | 3,035,340 | 0.98 | 185,596 DERWENT LONDON PLC REIT | 5,631,700 | 1.81 |
| 99,472 NETCOMPANY GROUP AS | 5,187,180 | 1.67 | 61,406 GENUS | 1,789,106 | 0.58 |
| 59,316 ROYAL UNIBREW SHS | 5,012,227 | 1.61 | 489,023 PETS AT HOME GROUP PLC-WI | 1,745,212 | 0.56 |
| <i>España</i> | 8,183,283 | 2.64 | 3,656,895 QUILTER PLC | 4,354,458 | 1.40 |
| 654,983 ACERINOX SA | 6,049,423 | 1.95 | 1,280,556 RENTOKIL INITIAL | 7,060,315 | 2.27 |
| 2,805,496 BANCO DE SABADELL | 2,133,860 | 0.69 | 680,377 RS GROUP PLC | 6,868,583 | 2.21 |
| <i>Finlandia</i> | 11,045,794 | 3.56 | 682,380 THE WATCHES OF SWITZERLAND GROUP LIMITED | 6,096,076 | 1.96 |
| 166,439 HUHTAMAKI OYJ | 6,291,394 | 2.03 | 650,667 VISTRY GROUP PLC | 6,319,210 | 2.03 |
| 664,951 METSO OUTOTEC OYI | 4,754,400 | 1.53 | 437,862 WH SMITH | 7,151,882 | 2.31 |
| <i>Francia</i> | 38,920,959 | 12.53 | <i>Suecia</i> | 21,923,336 | 7.06 |
| 49,199 ALTEN | 5,106,856 | 1.64 | 72,342 BOLIDEN AB | 2,196,970 | 0.71 |
| 419,585 ELIS SA | 5,328,730 | 1.72 | 276,761 BYGGFAKTA GROUP NORDIC HOLD CO AB | 804,463 | 0.26 |
| 9,173 HARLANT PARFUMEUR PFD | - | 0.00 | 316,857 CASTELLUM REIT | 3,887,825 | 1.25 |
| 94,543 NEXANS SA | 6,991,455 | 2.25 | 426,844 NORDNET AB | 5,233,107 | 1.69 |
| 180,984 NEXITY REIT | 4,615,092 | 1.49 | 121,498 THULE GROUP AB SHS | 2,849,997 | 0.92 |
| 283,041 PLASTIC OMNIUM | 4,678,668 | 1.51 | 361,314 TRELLEBORG AB | 6,950,974 | 2.23 |
| 30,716 SOITEC SA | 4,162,018 | 1.34 | <i>Suiza</i> | 10,863,996 | 3.50 |
| 388,316 SPIE SA | 8,038,140 | 2.58 | 105,539 DKSH HOLDING | 8,308,995 | 2.68 |
| <i>Irlanda</i> | 18,054,148 | 5.81 | 1,195 INTERROLL HOLDING N | 2,555,001 | 0.82 |
| 841,154 BANK OF IRELAND GROUP PLC | 5,073,841 | 1.63 | Acción/Participaciones de OICVM/OIC | - | 0.00 |
| 4,689,598 GLENVEAGH PROPERTIES PLC | 4,384,774 | 1.41 | Acción/Participaciones en fondos de inversión | - | 0.00 |
| 686,084 GRAFTON GROUP UNIT | 6,191,334 | 2.00 | <i>Francia</i> | - | 0.00 |
| 41,885 KINGSPAN GROUP PLC | 2,404,199 | 0.77 | 0.004 AMUNDI EURO LIQUIDITY SHORT TERM SRI EUR (ISIN FR0011176627) | - | 0.00 |
| <i>Italia</i> | 37,070,709 | 11.94 | Total cartera de títulos | 304,936,247 | 98.19 |
| 138,683 AMPLIFON | 4,056,478 | 1.31 | | | |
| 3,554,042 BPER BANCA SPA | 5,570,961 | 1.79 | | | |
| 92,008 BRUNELLO CUCINELLI | 3,954,504 | 1.27 | | | |
| 877,699 ENA V SPA | 3,498,508 | 1.13 | | | |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---|-----------------------|--------------|---|------------------|----------|
| | JPY | | | JPY | |
| Posiciones a largo plazo | 13,853,993,200 | 94.99 | 59,700 NITTO KOGYO | 140,115,900 | 0.96 |
| Valores mobiliarios admitidos a cotización oficial en una bolsa de valores y/o negociados en otro mercado regulado | 13,853,993,200 | 94.99 | 275,600 RICOH COMPANY LTD | 292,411,600 | 2.00 |
| Acciones | 13,853,993,200 | 94.99 | <i>Industria farmacéutica y biotecnología</i> | 506,867,200 | 3.48 |
| <i>Artículos de ocio</i> | 727,049,800 | 4.98 | 155,800 KYORIN | 276,389,200 | 1.90 |
| 126,500 HAPPINET CORP | 201,135,000 | 1.38 | 71,800 TORII PHARMACEUTICAL | 230,478,000 | 1.58 |
| 137,800 MAXELL LTD | 182,585,000 | 1.25 | <i>Industria general</i> | 72,510,900 | 0.50 |
| 47,600 MIZUNO CORP | 111,431,600 | 0.76 | 51,100 TOYO SEIKAN KAISHA | 72,510,900 | 0.50 |
| 147,800 NIKON CORP | 231,898,200 | 1.59 | <i>Industrias químicas</i> | 1,611,879,700 | 11.05 |
| <i>Artículos domésticos y construcción de viviendas</i> | 258,375,000 | 1.77 | 143,700 ARISAWA MFG | 143,700,000 | 0.99 |
| 206,700 TAKARA STANDARD | 258,375,000 | 1.77 | 32,200 HODOGAYA CHEMICAL | 106,260,000 | 0.73 |
| <i>Artículos personales</i> | 366,847,500 | 2.52 | 73,300 MITSUBISHI GAS CHEMICAL CO INC | 143,301,500 | 0.98 |
| 49,500 GUNZE | 182,160,000 | 1.25 | 200,200 NIPPON KAYAKU | 219,819,600 | 1.51 |
| 187,500 JAPAN WOOL TEXTILE | 184,687,500 | 1.27 | 387,900 RIKEN TECHNOS CORP | 166,797,000 | 1.14 |
| <i>Automoción y piezas</i> | 916,782,300 | 6.29 | 116,900 SAKAI CHEMICAL | 220,707,200 | 1.51 |
| 176,900 FCC | 238,461,200 | 1.63 | 38,800 SANYO CHEMICAL IND | 184,494,000 | 1.26 |
| 60,600 SUBARU CORP | 146,136,900 | 1.00 | 96,600 TOSOH CORP | 162,771,000 | 1.12 |
| 199,300 TOKAI RIKA | 294,964,000 | 2.03 | 57,600 TOYO TANSO | 162,720,000 | 1.12 |
| 168,600 TS TECH | 237,220,200 | 1.63 | 77,100 ZEON CORP | 101,309,400 | 0.69 |
| <i>Construcción y materiales</i> | 1,597,496,300 | 10.95 | <i>Ingeniería industrial</i> | 1,347,962,100 | 9.24 |
| 303,800 C I TAKIRON CORP | 163,748,200 | 1.12 | 323,000 AIDA ENGINEERING LTD | 293,607,000 | 2.01 |
| 96,500 KAJIMA CORP | 150,250,500 | 1.03 | 255,900 AMADA CO LTD | 255,132,300 | 1.75 |
| 178,300 KINDEN | 279,396,100 | 1.92 | 51,000 MAKINO MILLING MACHINE | 215,220,000 | 1.48 |
| 183,700 MIRAIT ONE CORPORATION | 293,368,900 | 2.02 | 113,100 NITTA | 312,042,900 | 2.13 |
| 115,300 NORITZ | 166,839,100 | 1.14 | 26,900 SHIBAURA MACHINE CO LTD | 71,042,900 | 0.49 |
| 69,900 TAIKISHA LTD | 222,282,000 | 1.52 | 66,200 TSUBAKIMOTO CHAIN CO | 200,917,000 | 1.38 |
| 74,800 TOA CORP | 185,878,000 | 1.27 | <i>Medios de comunicación</i> | 621,482,400 | 4.26 |
| 69,500 YOKOGAWA BRIDGE | 135,733,500 | 0.93 | 212,400 DAI NIPPON PRINTING CO LTD | 621,482,400 | 4.26 |
| <i>Cuidado personal, farmacias y tiendas de alimentación</i> | 521,259,000 | 3.57 | <i>Metales industriales y minería</i> | 275,901,600 | 1.89 |
| 173,700 KOKUYO | 298,416,600 | 2.04 | 96,200 MARUICHI STEEL TUBE | 275,901,600 | 1.89 |
| 151,800 MITSUBISHI PENCIL | 222,842,400 | 1.53 | <i>Productores de alimentos</i> | 521,137,600 | 3.57 |
| <i>Distribución minorista</i> | 85,377,600 | 0.59 | 130,400 FUJICCO | 260,017,600 | 1.78 |
| 53,900 JOYFUL HONDA | 85,377,600 | 0.59 | 160,000 NIPPON CORPORATION | 261,120,000 | 1.79 |
| <i>Equipo de telecomunicaciones</i> | 179,565,900 | 1.23 | <i>Seguros de no vida</i> | 350,519,400 | 2.40 |
| 77,100 DENKI KOGYO | 179,565,900 | 1.23 | 84,300 MS AD ASSURANCE | 350,519,400 | 2.40 |
| <i>Equipo electrónico y eléctrico</i> | 17,693,900 | 0.12 | <i>Seguros de vida</i> | 291,345,600 | 2.00 |
| 15,700 HI LEX | 17,693,900 | 0.12 | 179,400 T&D HOLDINGS INC | 291,345,600 | 2.00 |
| <i>Hardware y equipo tecnológico</i> | 1,830,135,400 | 12.55 | <i>Servicios de soporte industrial</i> | 474,828,200 | 3.26 |
| 108,500 CANON MARKETING JAPAN INC | 305,753,000 | 2.11 | 70,200 DOSHISHA | 110,284,200 | 0.76 |
| 86,300 COSEL | 70,593,400 | 0.48 | 178,000 GLORY | 364,544,000 | 2.50 |
| 72,900 EIZO NANA0 | 274,833,000 | 1.88 | <i>Transporte industrial</i> | 1,016,867,800 | 6.97 |
| 45,300 ENPLAS CORP | 144,280,500 | 0.99 | 140,800 KAMIGUMI CO LTD | 369,459,200 | 2.54 |
| 132,200 KOA | 213,767,400 | 1.47 | 104,900 KYOKUTO KAIHATSU | 150,741,300 | 1.03 |
| 134,800 NICHICON | 169,713,200 | 1.16 | 55,600 MARUZEN SHOWA UNYU | 169,858,000 | 1.16 |
| 84,200 NIPPON ELECTRIC GLASS | 218,667,400 | 1.50 | 183,300 SEINO HOLDINGS | 199,063,800 | 1.36 |
| | | | 106,900 WAKITA & CO | 127,745,500 | 0.88 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado JPY | % del VL |
|---------------------------------|-------------------------|--------------|
| <i>Viajes y Ocio</i> | 262,108,000 | 1.80 |
| 170,200 DOUTOR-NICHIRE HOLDINGS | 262,108,000 | 1.80 |
| Total cartera de títulos | 13,853,993,200 | 94.99 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---|----------------------|--------------|---------------------------------------|----------------------|--------------|
| | EUR | | | EUR | |
| Posiciones a largo plazo | 2,457,878,567 | 81.95 | | | |
| Valores mobiliarios admitidos a cotización oficial en una bolsa de valores y/o negociados en otro mercado regulado | 2,457,878,567 | 81.95 | | | |
| Acciones | 2,457,878,567 | 81.95 | | | |
| <i>Alemania</i> | 243,015,972 | 8.10 | <i>Italia</i> | 18,785,703 | 0.63 |
| 151,550 DEUTSCHE BOERSE AG | 24,187,380 | 0.81 | 716,738 PRYSMIAN SPA | 18,785,703 | 0.63 |
| 644,956 DEUTSCHE POST AG-NOM | 23,050,727 | 0.77 | <i>Japón</i> | 120,613,995 | 4.02 |
| 922,502 INFINEON TECHNOLOGIES AG-NOM | 21,300,571 | 0.71 | 275,700 FUJITSU LTD | 32,931,508 | 1.10 |
| 297,088 MERCK KGAA | 47,831,168 | 1.59 | 1,156,600 KURITA WATER INDUSTRIES LTD | 39,983,947 | 1.33 |
| 236,900 MUENCHENER RUECKVERSICHERUNGS-AG-NOM | 53,112,980 | 1.77 | 610,600 SONY GROUP CORPORATION | 47,698,540 | 1.59 |
| 899,970 SIEMENS HEALTHINEERS AG | 43,639,546 | 1.45 | <i>Noruega</i> | 44,104,417 | 1.47 |
| 217,250 WACKER CHEMIE | 29,893,600 | 1.00 | 8,258,584 NORSK HYDRO ASA | 44,104,417 | 1.47 |
| <i>Canadá</i> | 91,900,526 | 3.06 | <i>Países Bajos</i> | 252,057,585 | 8.40 |
| 1,380,863 CDN PACIFIC RAILWAY LTD | 91,900,526 | 3.06 | 3,636,353 ABN AMRO GROUP N.V. | 38,963,522 | 1.30 |
| <i>Dinamarca</i> | 173,819,786 | 5.80 | 12,060,536 AEGON NV | 49,785,893 | 1.66 |
| 13,264 A.P. MOELLER-MAERSK B | 29,527,478 | 0.98 | 3,304,963 ING GROUP NV | 31,169,106 | 1.04 |
| 199,545 DSV A/S | 26,596,519 | 0.89 | 2,113,045 KONINKLIJKE AHOLD DELHAIZE | 52,530,298 | 1.75 |
| 776,960 NOVO NORDISK | 82,244,413 | 2.75 | 238,415 KONINKLIJKE DSM NV | 32,686,697 | 1.09 |
| 618,872 NOVOZYMES AS-B | 35,451,376 | 1.18 | 362,153 SIGNIFY NV | 11,454,899 | 0.38 |
| <i>Estados Unidos de América</i> | 798,203,672 | 26.61 | 1,182,239 STMICROELECTRONICS NV | 35,467,170 | 1.18 |
| 248,619 ACUITY BRANDS INC. | 36,622,819 | 1.22 | <i>Reino Unido</i> | 60,886,003 | 2.03 |
| 214,198 AMERICAN WATER WORKS | 30,489,076 | 1.02 | 4,982,003 NATIONAL GRID PLC | 60,886,003 | 2.03 |
| 453,610 AMERISOURCEBERGEN | 61,408,411 | 2.05 | <i>Suecia</i> | 105,734,229 | 3.53 |
| 1,419,165 CISCO SYSTEMS INC | 57,882,439 | 1.93 | 1,542,429 ESSITY AB | 38,455,803 | 1.28 |
| 124,321 DANAHER CORP | 30,177,378 | 1.01 | 4,717,041 SVENSKA CELLULOSA SCA AB | 67,278,426 | 2.25 |
| 204,435 DEERE & CO | 58,595,770 | 1.95 | <i>Suiza</i> | 171,475,090 | 5.72 |
| 771,971 LKQ CORPORATION | 36,248,559 | 1.21 | 7,618 GIVAUDAN N | 25,550,630 | 0.85 |
| 284,799 MICROSOFT CORP | 69,965,017 | 2.33 | 60,085 LONZA GROUP AG N | 30,555,765 | 1.02 |
| 1,028,126 ON SEMICONDUCTOR | 49,476,320 | 1.65 | 130,836 SWISS LIFE HOLDING NOM | 60,784,035 | 2.03 |
| 447,508 PACKAGING CORP. OF AMERICA | 58,848,725 | 1.96 | 738,494 SWISS RE AG | 54,584,660 | 1.82 |
| 180,043 PERKINELMER INC | 24,509,752 | 0.82 | Total cartera de títulos | 2,457,878,567 | 81.95 |
| 1,338,902 PFIZER INC | 67,223,651 | 2.24 | | | |
| 476,598 PROCTER AND GAMBLE CO | 65,678,391 | 2.19 | | | |
| 98,161 ROCKWELL AUTOMATION INC | 18,724,249 | 0.62 | | | |
| 84,963 THERMO FISHER SCIE | 44,194,251 | 1.47 | | | |
| 602,272 WASTE MANAGEMENT INC | 88,158,864 | 2.94 | | | |
| <i>Francia</i> | 258,204,801 | 8.61 | | | |
| 436,322 AIR LIQUIDE | 55,901,575 | 1.86 | | | |
| 443,664 CAP GEMINI SE | 72,516,880 | 2.42 | | | |
| 29,602 EUROAPI | 445,629 | 0.01 | | | |
| 680,865 SANOFI | 65,594,533 | 2.19 | | | |
| 208,657 SCHNEIDER ELECTRIC SA | 23,557,375 | 0.79 | | | |
| 1,923,830 SOCIETE GENERALE A | 40,188,809 | 1.34 | | | |
| <i>Irlanda</i> | 119,076,788 | 3.97 | | | |
| 952,809 JOHNSON CONTROLS INTERNATIONAL PLC | 43,646,299 | 1.46 | | | |
| 275,344 LINDE PLC | 75,430,489 | 2.51 | | | |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---|-------------------|--------------|-----------------------------------|-------------------|--------------|
| | USD | | | USD | |
| Posiciones a largo plazo | 22,813,603 | 97.84 | | | |
| Valores mobiliarios admitidos a cotización oficial en una bolsa de valores y/o negociados en otro mercado regulado | 22,813,603 | 97.84 | | | |
| Acciones | 22,813,603 | 97.84 | | | |
| <i>Alemania</i> | 923,946 | 3.96 | <i>Japón</i> | 2,331,261 | 10.00 |
| 9,474 DEUTSCHE POST AG-NOM | 353,990 | 1.52 | 16,400 KDDI CORP | 517,755 | 2.22 |
| 23,611 INFINEON TECHNOLOGIES AG-NOM | 569,956 | 2.44 | 8,000 KURITA WATER INDUSTRIES LTD | 289,132 | 1.24 |
| <i>Estados Unidos de América</i> | 13,609,101 | 58.35 | 44,000 ORIX CORP | 737,138 | 3.17 |
| 333 ALPHABET INC | 725,694 | 3.11 | 600 SHIMANO | 101,226 | 0.43 |
| 4,420 AMAZON.COM INC | 469,448 | 2.01 | 8,400 SONY GROUP CORPORATION | 686,010 | 2.94 |
| 6,865 AMERICAN ELECTRIC POWER INC | 658,628 | 2.82 | <i>Países Bajos</i> | 764,230 | 3.28 |
| 8,282 APPLE INC | 1,132,315 | 4.86 | 77,511 ING GROUP NV | 764,230 | 3.28 |
| 5,456 BALL CORP | 375,373 | 1.61 | <i>Portugal</i> | 484,479 | 2.08 |
| 9,726 COCA-COLA CO | 612,349 | 2.63 | 41,432 GALP ENERGIA SGPS SA-B | 484,479 | 2.08 |
| 6,828 CROWN HOLDINGS | 628,995 | 2.70 | <i>Reino Unido</i> | 603,893 | 2.59 |
| 2,157 DEERE & CO | 646,345 | 2.77 | 4,604 ASTRAZENECA PLC | 603,893 | 2.59 |
| 2,507 DIGITAL REALTY TRUST REIT | 325,434 | 1.40 | <i>Taiwán</i> | 218,130 | 0.94 |
| 7,412 DTE ENERGY CO | 940,064 | 4.03 | 2,665 TAIWAN SEMICONDUCTOR-SP ADR | 218,130 | 0.94 |
| 37,349 GRAPHIC PACKAGING HOLDING CO | 765,655 | 3.28 | Total cartera de títulos | 22,813,603 | 97.84 |
| 2,801 INTL BUSINESS MACHINES CORP | 395,697 | 1.70 | | | |
| 1,223 JOHNSON & JOHNSON | 217,462 | 0.93 | | | |
| 4,761 JP MORGAN CHASE & CO | 536,422 | 2.30 | | | |
| 7,762 MARVELL TECHNOLOGY INC | 337,880 | 1.45 | | | |
| 1,960 MASTERCARD INC SHS A | 618,262 | 2.65 | | | |
| 4,522 MICROSOFT CORP | 1,161,386 | 4.97 | | | |
| 1,712 NORFOLK SOUTHERN CORP | 389,857 | 1.67 | | | |
| 3,687 PEPSICO INC | 614,475 | 2.64 | | | |
| 8,522 PFIZER INC | 447,320 | 1.92 | | | |
| 2,408 SNAP ON INC | 474,930 | 2.04 | | | |
| 3,926 VERIZON COMMUNICATIONS INC | 199,323 | 0.85 | | | |
| 3,714 WASTE MANAGEMENT INC | 568,353 | 2.44 | | | |
| 1,170 XYLEM | 91,494 | 0.39 | | | |
| 2,625 ZIMMER BIOMET HOLDINGS INC | 275,940 | 1.18 | | | |
| <i>Francia</i> | 2,408,747 | 10.33 | | | |
| 3,095 AIR LIQUIDE | 414,554 | 1.78 | | | |
| 32,491 AXA | 735,742 | 3.15 | | | |
| 3,520 CAP GEMINI SE | 601,493 | 2.58 | | | |
| 3,885 SANOFI | 391,292 | 1.68 | | | |
| 5,045 TOTAL ENERGIES SE | 265,666 | 1.14 | | | |
| <i>Irlanda</i> | 801,965 | 3.44 | | | |
| 1,827 ACCENTURE SHS CLASS A | 507,412 | 2.18 | | | |
| 3,279 MEDTRONIC PLC | 294,553 | 1.26 | | | |
| <i>Islas Bermudas</i> | 607,690 | 2.61 | | | |
| 6,700 BUNGE LTD | 607,690 | 2.61 | | | |
| <i>Islas Caimán</i> | 60,161 | 0.26 | | | |
| 56,000 CIMC ENRIC HOLDINGS LTD | 60,161 | 0.26 | | | |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---|----------------------|--------------|--|----------------------|--------------|
| | USD | | | USD | |
| Posiciones a largo plazo | 1,214,383,068 | 99.85 | | | |
| Valores mobiliarios admitidos a cotización oficial en una bolsa de valores y/o negociados en otro mercado regulado | 1,150,513,113 | 94.60 | | | |
| Acciones | 1,150,513,113 | 94.60 | | | |
| <i>Alemania</i> | 121,329,346 | 9.98 | <i>Japón</i> | 98,012,985 | 8.06 |
| 85,421 ALLIANZ SE-NOM | 16,263,932 | 1.34 | 541,700 BRIDGESTONE CORP | 19,737,325 | 1.62 |
| 355,875 BASF SE | 15,449,356 | 1.27 | 624,100 KDDI CORP | 19,703,096 | 1.62 |
| 495,631 DEUTSCHE POST AG-NOM | 18,518,947 | 1.52 | 938,400 SEKISUI HOUSE LTD | 16,415,347 | 1.35 |
| 1,228,655 DEUTSCHE TELEKOM AG-NOM | 24,336,087 | 2.00 | 642,800 TAKEDA PHARMACEUTICAL CO LTD | 18,064,920 | 1.49 |
| 1,068,042 E.ON SE | 8,941,609 | 0.74 | 1,558,600 TOYOTA MOTOR CORP | 24,092,297 | 1.98 |
| 75,793 MUENCHENER RUECKVERSICHERUNGS-AG-NOM | 17,765,113 | 1.46 | <i>Noruega</i> | 9,010,174 | 0.74 |
| 197,574 SIEMENS AG-NOM | 20,054,302 | 1.65 | 216,273 YARA INTERNATIONAL ASA | 9,010,174 | 0.74 |
| <i>España</i> | 38,345,736 | 3.15 | <i>Países Bajos</i> | 81,070,378 | 6.67 |
| 1,875,273 IBERDROLA SA | 19,401,150 | 1.59 | 1,804,730 ING GROUP NV | 17,793,986 | 1.46 |
| 1,289,750 REPSOL | 18,944,586 | 1.56 | 749,818 KONINKLIJKE AHOLD DELHAIZE | 19,487,685 | 1.60 |
| <i>Estados Unidos de América</i> | 531,002,363 | 43.65 | 6,662,847 KONINKLIJKE KPN NV | 23,690,255 | 1.96 |
| 167,294 ABBVIE INC | 25,679,629 | 2.11 | 1,631,700 STELLANTIS NV | 20,098,452 | 1.65 |
| 202,626 AMERICAN ELECTRIC POWER INC | 19,439,938 | 1.60 | <i>Reino Unido</i> | 63,833,095 | 5.25 |
| 404,119 APPLE INC | 55,251,151 | 4.53 | 425,094 ANGLO AMERICAN PLC | 15,163,167 | 1.25 |
| 386,635 BRISTOL MYERS SQUIBB CO | 29,786,360 | 2.45 | 296,351 RIO TINTO PLC | 17,695,525 | 1.45 |
| 601,274 CISCO SYSTEMS INC | 25,638,323 | 2.11 | 669,945 SHELL PLC | 17,363,392 | 1.43 |
| 582,901 COCA-COLA CO | 36,699,447 | 3.01 | 125,881 SHELL PLC | 3,269,659 | 0.27 |
| 175,988 DTE ENERGY CO | 22,320,558 | 1.84 | 7,299,474 TAYLOR WINPEY PLC | 10,341,352 | 0.85 |
| 1,322,095 GRAPHIC PACKAGING HOLDING CO | 27,102,948 | 2.23 | <i>Suiza</i> | 23,556,522 | 1.94 |
| 328,610 INTEL CORP | 12,293,300 | 1.01 | 70,798 ROCHE HOLDING LTD | 23,556,522 | 1.94 |
| 207,154 INTL BUSINESS MACHINES CORP | 29,264,646 | 2.41 | <i>Taiwán</i> | 19,146,611 | 1.57 |
| 252,231 JP MORGAN CHASE & CO | 28,418,867 | 2.34 | 1,196,000 TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD | 19,146,611 | 1.57 |
| 148,104 KIMBERLY-CLARK CORP | 20,025,142 | 1.65 | Acción/Participaciones de OICVM/OIC | 63,869,955 | 5.25 |
| 331,186 MERCK AND CO INC | 30,224,034 | 2.49 | Acción/Participaciones en fondos de inversión | 63,869,955 | 5.25 |
| 225,356 MICROSOFT CORP | 57,878,182 | 4.75 | <i>Luxemburgo</i> | 63,869,955 | 5.25 |
| 393,377 MORGAN STANLEY | 29,943,857 | 2.46 | 59,169 AMUNDI MONEY MARKET FUND SICAV SHS IV CAP | 63,869,955 | 5.25 |
| 558,611 PFIZER INC | 29,321,491 | 2.41 | Total cartera de títulos | 1,214,383,068 | 99.85 |
| 441,912 VERIZON COMMUNICATIONS INC | 22,435,872 | 1.84 | | | |
| 191,326 WASTE MANAGEMENT INC | 29,278,618 | 2.41 | | | |
| <i>Finlandia</i> | 16,746,209 | 1.38 | | | |
| 1,907,835 NORDEA BANK ABP | 16,746,209 | 1.38 | | | |
| <i>Francia</i> | 133,521,332 | 10.98 | | | |
| 972,175 AXA | 22,014,365 | 1.81 | | | |
| 768,188 ENGIE SA | 8,806,818 | 0.72 | | | |
| 321,810 PUBLICIS GROUPE | 15,698,116 | 1.29 | | | |
| 253,227 SANOFI | 25,504,683 | 2.10 | | | |
| 178,144 SCHNEIDER ELECTRIC SA | 21,026,569 | 1.73 | | | |
| 413,015 TOTAL ENERGIES SE | 21,749,088 | 1.79 | | | |
| 210,779 VINCI SA | 18,721,693 | 1.54 | | | |
| <i>Italia</i> | 14,938,362 | 1.23 | | | |
| 2,737,343 ENEL SPA | 14,938,362 | 1.23 | | | |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---|-----------------------|--------------|--|-----------------------|--------------|
| | JPY | | | JPY | |
| Posiciones a largo plazo | 14,318,980,300 | 96.55 | 8,600 DISCO CORPORATION | 276,920,000 | 1.87 |
| Valores mobiliarios admitidos a cotización oficial en una bolsa de valores y/o negociados en otro mercado regulado | 14,318,980,300 | 96.55 | 117,700 SHIMADZU CORP | 504,933,000 | 3.40 |
| Acciones | 14,318,980,300 | 96.55 | <i>Productores de alimentos</i> | 301,320,000 | 2.03 |
| <i>Artículos de ocio</i> | 748,720,000 | 5.05 | 54,000 ARIAKE JAPAN | 301,320,000 | 2.03 |
| 133,700 YAMAHA CORP | 748,720,000 | 5.05 | <i>Seguros de vida</i> | 567,712,800 | 3.83 |
| <i>Artículos domésticos y construcción de viviendas</i> | 650,475,000 | 4.39 | 876,100 ANICOM HOLDINGS | 567,712,800 | 3.83 |
| 122,500 SHOEI CO LTD | 650,475,000 | 4.39 | <i>Servicios al consumidor</i> | 317,124,600 | 2.14 |
| <i>Automoción y piezas</i> | 142,495,500 | 0.96 | 141,700 KAKAKU.COM | 317,124,600 | 2.14 |
| 33,100 KOITO MFG | 142,495,500 | 0.96 | <i>Servicios de soporte industrial</i> | 721,571,400 | 4.87 |
| <i>Banca de inversión y servicios de intermediación</i> | 1,241,326,600 | 8.37 | 79,400 MONOTARO CO LTD | 160,070,400 | 1.08 |
| 123,100 ORIX CORP | 280,175,600 | 1.89 | 58,200 RECRUIT HOLDING CO LTD | 232,509,000 | 1.57 |
| 82,400 TOKYO CENTURY SHS | 369,976,000 | 2.49 | 147,200 UNITED TECHNOLOGY HOLD. | 328,992,000 | 2.22 |
| 139,100 ZENKOKU HOSHO CO LTD | 591,175,000 | 3.99 | <i>Software y servicios informáticos</i> | 1,432,435,500 | 9.66 |
| <i>Cuidado personal, farmacias y tiendas de alimentación</i> | 216,790,000 | 1.46 | 165,600 NOMURA RESEARCH | 597,816,000 | 4.03 |
| 65,200 KOBE BUSSAN CO LTD | 216,790,000 | 1.46 | 13,500 OBIC | 259,065,000 | 1.75 |
| <i>Construcción y materiales</i> | 357,509,600 | 2.41 | 161,900 TIS INC | 575,554,500 | 3.88 |
| 62,800 AICA KOGYO | 177,849,600 | 1.20 | Total cartera de títulos | 14,318,980,300 | 96.55 |
| 138,200 SANWA HOLDINGS CORP | 179,660,000 | 1.21 | | | |
| <i>Distribución minorista</i> | 710,800,000 | 4.79 | | | |
| 10,000 FAST RETAILING | 710,800,000 | 4.79 | | | |
| <i>Equipo de telecomunicaciones</i> | 245,474,000 | 1.66 | | | |
| 13,900 SHIFT INC | 245,474,000 | 1.66 | | | |
| <i>Equipo electrónico y eléctrico</i> | 356,818,000 | 2.41 | | | |
| 30,800 HOYA CORP | 356,818,000 | 2.41 | | | |
| <i>Equipo y servicios médicos</i> | 2,549,773,700 | 17.18 | | | |
| 85,100 AS ONE | 455,285,000 | 3.07 | | | |
| 122,700 ASAHİ INTECC | 251,289,600 | 1.69 | | | |
| 397,900 EIKEN CHEMICAL | 709,853,600 | 4.78 | | | |
| 284,900 NAKANISHI | 681,765,700 | 4.60 | | | |
| 55,300 SYSMEX | 451,579,800 | 3.04 | | | |
| <i>Hardware y equipo tecnológico</i> | 1,106,186,600 | 7.46 | | | |
| 79,600 MURATA MANUFACTURING CO LTD | 588,721,600 | 3.97 | | | |
| 123,500 TDK CORPORATION | 517,465,000 | 3.49 | | | |
| <i>Industria farmacéutica y biotecnología</i> | 653,967,000 | 4.41 | | | |
| 95,400 SHIONOGI & CO LTD | 653,967,000 | 4.41 | | | |
| <i>Industrias químicas</i> | 188,883,000 | 1.27 | | | |
| 55,800 JCU CORPORATION | 188,883,000 | 1.27 | | | |
| <i>Ingeniería industrial</i> | 1,809,597,000 | 12.20 | | | |
| 71,900 DAIFUKU | 557,944,000 | 3.76 | | | |
| 21,600 DAIKIN INDUSTRIES LTD | 469,800,000 | 3.17 | | | |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---|-----------------------|--------------|---|------------------|----------|
| | JPY | | | JPY | |
| Posiciones a largo plazo | 14,950,657,800 | 98.79 | | | |
| Valores mobiliarios admitidos a cotización oficial en una bolsa de valores y/o negociados en otro mercado regulado | 14,950,657,800 | 98.79 | | | |
| Acciones | 14,950,657,800 | 98.79 | | | |
| <i>Artículos de ocio</i> | 1,254,209,500 | 8.29 | <i>Hardware y equipo tecnológico</i> | 2,221,065,850 | 14.68 |
| 17,700 BANDAI NAMCO HOLDINGS INC | 169,548,300 | 1.12 | 21,100 FUJITSU LTD | 357,961,500 | 2.37 |
| 266,000 CASIO | 334,894,000 | 2.22 | 11,415 HIROSE ELECTRIC | 205,584,150 | 1.36 |
| 164,000 PANASONIC HOLDINGS CORPORATION | 179,826,000 | 1.19 | 43,900 NEC CORP | 231,353,000 | 1.53 |
| 124,500 SEGA SAMMY HOLDINGS | 271,161,000 | 1.79 | 110,500 NGK INSULATORS LTD | 201,994,000 | 1.33 |
| 261,400 YONEX CO LTD | 298,780,200 | 1.97 | 145,300 OKI ELECTRIC INDUSTRY | 107,667,300 | 0.71 |
| <i>Artículos domésticos y construcción de viviendas</i> | 348,742,700 | 2.30 | 169,000 RENESAS ELECTRONICS CORP | 208,377,000 | 1.38 |
| 38,600 MAKITA | 130,545,200 | 0.86 | 346,100 RICOH COMPANY LTD | 367,212,100 | 2.43 |
| 117,500 SEKISUI CHEMICAL CO LTD | 218,197,500 | 1.44 | 11,900 SCREEN HOLDINGS CO LTD | 109,123,000 | 0.72 |
| <i>Artículos personales</i> | 229,200,000 | 1.51 | 64,200 SUMCO CORP | 112,927,800 | 0.75 |
| 38,200 ABC MART | 229,200,000 | 1.51 | 33,400 TDK CORPORATION | 139,946,000 | 0.92 |
| <i>Automoción y piezas</i> | 1,203,119,800 | 7.95 | 213,000 WACOM | 178,920,000 | 1.18 |
| 32,100 AISIN CORPORATION | 134,820,000 | 0.89 | <i>Industria farmacéutica y biotecnología</i> | 889,144,600 | 5.88 |
| 39,000 BRIDGESTONE CORP | 193,050,000 | 1.28 | 138,000 ASTELLAS PHARMA INC | 291,870,000 | 1.93 |
| 57,400 NGK SPARK PLUG | 141,376,200 | 0.93 | 72,800 KYOWA HAKKO KIRIN | 222,040,000 | 1.47 |
| 272,000 NISSAN MOTOR CO LTD | 143,670,400 | 0.95 | 53,700 OTSUKA HOLDINGS CO LTD | 258,726,600 | 1.71 |
| 138,900 PIOLAX | 278,077,800 | 1.84 | 109,500 SANTEN PHARMACEUTICAL | 116,508,000 | 0.77 |
| 97,000 SUMITOMO ELECTRIC INDUSTRIES | 145,403,000 | 0.96 | <i>Industria general</i> | 396,751,000 | 2.62 |
| 39,100 SUZUKI MOTOR CORP | 166,722,400 | 1.10 | 62,200 IHI CORP | 225,786,000 | 1.49 |
| <i>Banca de inversión y servicios de intermediación</i> | 475,657,000 | 3.14 | 31,000 TOSHIBA | 170,965,000 | 1.13 |
| 114,500 ORIX CORP | 260,602,000 | 1.72 | <i>Industrias químicas</i> | 896,605,400 | 5.92 |
| 81,000 SBI HOLDINGS | 215,055,000 | 1.42 | 213,300 ASAHI KASEI | 220,978,800 | 1.46 |
| <i>Bebidas</i> | 163,518,750 | 1.08 | 66,400 EARTH CHEMICAL | 345,280,000 | 2.28 |
| 76,500 KIRIN HOLDINGS CO LTD | 163,518,750 | 1.08 | 327,400 TOAGOSEI | 330,346,600 | 2.18 |
| <i>Construcción y materiales</i> | 374,998,200 | 2.48 | <i>Ingeniería industrial</i> | 762,264,900 | 5.04 |
| 41,100 ASAHI GLASS CO LTD | 196,047,000 | 1.30 | 111,700 AMADA CO LTD | 111,364,900 | 0.74 |
| 69,200 COMSYS HOLDINGS | 178,951,200 | 1.18 | 42,900 KURITA WATER INDUSTRIES LTD | 210,639,000 | 1.39 |
| <i>Cuidado personal, farmacias y tiendas de alimentación</i> | 379,594,000 | 2.51 | 88,000 THE JAPAN STEEL WORKS | 259,424,000 | 1.72 |
| 46,000 SHISEIDO CO LTD | 250,516,000 | 1.66 | 71,000 THK CO LTD | 180,837,000 | 1.19 |
| 42,600 SUNDRUG | 129,078,000 | 0.85 | <i>Inversión y servicios inmobiliarios</i> | 191,388,000 | 1.26 |
| <i>Distribución minorista</i> | 953,807,700 | 6.30 | 65,600 MITSUI FUDOSAN CO LTD REIT | 191,388,000 | 1.26 |
| 313,800 ISETAN MITSUKHOSHI HOLDINGS LTD | 345,180,000 | 2.27 | <i>Medios de comunicación</i> | 776,682,600 | 5.13 |
| 52,000 MARUI GROUP CO LTD | 123,500,000 | 0.82 | 97,000 DAI NIPPON PRINTING CO LTD | 283,822,000 | 1.88 |
| 11,400 NITORI | 147,003,000 | 0.97 | 31,500 DENTSU INC | 128,362,500 | 0.85 |
| 87,200 RYOHIN KEIKAKU | 120,597,600 | 0.80 | 124,700 KADOKAWA CORPORATION | 364,498,100 | 2.40 |
| 41,300 SEVEN & I HOLDINGS CO LTD | 217,527,100 | 1.44 | <i>Metales industriales y minería</i> | 107,780,000 | 0.71 |
| <i>Equipo electrónico y eléctrico</i> | 98,260,000 | 0.65 | 34,000 MITSUI MINING AND SMELTING CO | 107,780,000 | 0.71 |
| 17,000 HORIBA LTD | 98,260,000 | 0.65 | <i>Productores de alimentos</i> | 728,947,500 | 4.82 |
| <i>Equipo y servicios médicos</i> | 145,354,800 | 0.96 | 78,800 AJINOMOTO CO INC | 260,040,000 | 1.72 |
| 17,800 SYSMEX | 145,354,800 | 0.96 | 25,500 KAMEDA SEIKA | 123,037,500 | 0.81 |
| | | | 75,600 SAKATA SEED | 345,870,000 | 2.29 |
| | | | <i>Proveedores de servicios de telecomunicaciones</i> | 372,068,000 | 2.46 |
| | | | 95,500 NIPPON TELEGRAPH & TELEPHONE | 372,068,000 | 2.46 |
| | | | <i>Servicios al consumidor</i> | 188,496,000 | 1.25 |
| | | | 308,000 RAKUTEN GROUP INC | 188,496,000 | 1.25 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL |
|--|------------------|--------------|
| | EUR | |
| Posiciones a largo plazo | 189,605 | 99.56 |
| <i>Acción/Participaciones de OICVM/OIC</i> | <i>189,605</i> | <i>99.56</i> |
| <i>Acción/Participaciones en fondos de inversión</i> | <i>189,605</i> | <i>99.56</i> |
| <i>Fondos de inversión</i> | <i>189,605</i> | <i>99.56</i> |
| 1,541 GREAT EUROPEAN MODELS SRI SICAV | 189,605 | 99.56 |
| Total cartera de títulos | 189,605 | 99.56 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL |
|--|------------------|--------------|
| | EUR | |
| Posiciones a largo plazo | 377,750 | 99.61 |
| <i>Acción/Participaciones de OICVM/OIC</i> | <i>377,750</i> | <i>99.61</i> |
| <i>Acción/Participaciones en fondos de inversión</i> | <i>377,750</i> | <i>99.61</i> |
| <i>Fondos de inversión</i> | <i>377,750</i> | <i>99.61</i> |
| 3,245 M CLIMATE SOLUTIONS FCP | 377,750 | 99.61 |
| Total cartera de títulos | 377,750 | 99.61 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---|--------------------|--------------|---|--------------------|--------------|
| | EUR | | | EUR | |
| Posiciones a largo plazo | 991,852,112 | 99.23 | 123,391 UNITED PARCEL SERVICE-B | 21,558,165 | 2.16 |
| Valores mobiliarios admitidos a cotización oficial en una bolsa de valores y/o negociados en otro mercado regulado | 991,852,112 | 99.23 | 624,742 WELLS FARGO & CO | 23,419,235 | 2.34 |
| Acciones | 991,852,110 | 99.23 | 110,200 ZOOM VIDEO COMMUNICATIONS INC | 11,381,026 | 1.14 |
| <i>Alemania</i> | 41,028,217 | 4.10 | <i>Francia</i> | 19 | 0.00 |
| 1,078,769 DEUTSCHE TELEKOM AG-NOM | 20,438,357 | 2.04 | 1 FAURECIA | 19 | 0.00 |
| 854,351 HENSOLDT AG | 20,589,860 | 2.06 | <i>Irlanda</i> | 50,197,887 | 5.02 |
| <i>Canadá</i> | 31,152,365 | 3.12 | 535,977 CRH PLC | 17,687,241 | 1.77 |
| 947,755 BARRICK GOLD CORP | 15,953,460 | 1.60 | 85,413 EATON CORP | 10,298,253 | 1.03 |
| 521,539 TECK RESOURCES B | 15,198,905 | 1.52 | 117,645 WILLIS TOWERS — SHS | 22,212,393 | 2.22 |
| <i>China</i> | 10,216,594 | 1.02 | <i>Islas Caimán</i> | 25,643,864 | 2.57 |
| 1,571,000 PING AN INSURANCE GROUP CO-H | 10,216,594 | 1.02 | 1,880,000 ALIBABA GROUP HOLDING LTD | 25,643,864 | 2.57 |
| <i>Corea del Sur</i> | 34,268,201 | 3.43 | <i>Italia</i> | 5,354,115 | 0.54 |
| 966,066 KB FINANCIAL GROUP | 34,268,201 | 3.43 | 590,636 UNICREDIT SPA | 5,354,115 | 0.54 |
| <i>Estados Unidos de América</i> | 587,464,812 | 58.77 | <i>Japón</i> | 91,460,245 | 9.15 |
| 200,093 ABBVIE INC | 29,378,999 | 2.94 | 123,900 EISAI | 4,994,221 | 0.50 |
| 23,534 ADOBE INC | 8,240,333 | 0.82 | 541,160 MITSUBISHI ELECTRIC CORP | 5,528,586 | 0.55 |
| 246,073 ADVANCED MICRO DEVICES INC | 17,999,141 | 1.80 | 4,129,900 MITSUBISHI UFJ FINANCIAL GROUP | 21,209,297 | 2.12 |
| 23,653 ALNYLAM PHARMACEUTICALS | 3,299,814 | 0.33 | 532,100 SEVEN & I HOLDINGS CO LTD | 19,732,293 | 1.97 |
| 9,055 ALPHABET INC | 18,875,316 | 1.89 | 172,700 SONY GROUP CORPORATION | 13,490,891 | 1.35 |
| 3,121 AUTOZONE INC | 6,421,388 | 0.64 | 1,068,500 SUBARU CORP | 18,141,900 | 1.82 |
| 462,284 CARDINAL HEALTH INC | 23,113,095 | 2.31 | 257,100 ULVAC INC | 8,363,057 | 0.84 |
| 61,293 CDW CORP | 9,237,482 | 0.92 | <i>México</i> | 14,670,844 | 1.47 |
| 203,115 CENTERPOINT ENERGY INC | 5,748,886 | 0.58 | 2,753,100 GRUPO FIN BANORTE | 14,670,844 | 1.47 |
| 20,077 CIGNA CORPORATION | 5,065,676 | 0.51 | <i>Países Bajos</i> | 61,609,124 | 6.16 |
| 121,182 CISCO SYSTEMS INC | 4,942,561 | 0.49 | 1,149,978 ABN AMRO GROUP N.V. | 12,322,014 | 1.23 |
| 338,328 COGNIZANT TECH SO-A | 21,841,080 | 2.19 | 291,574 AERCAP HOLDINGS NV | 11,412,510 | 1.14 |
| 433,417 EBAY INC | 17,275,323 | 1.73 | 240,945 EURONEXT | 18,769,616 | 1.88 |
| 134,191 ELECTRONIC ARTS INC | 15,614,649 | 1.56 | 1,621,540 STELLANTIS NV | 19,104,984 | 1.91 |
| 60,782 ELEVANCE HEALTH INC | 28,080,242 | 2.81 | <i>Reino Unido</i> | 38,785,823 | 3.88 |
| 77,575 EXPEDIA GROUP | 7,036,623 | 0.70 | 762,941 ASSOCIATED BRITISH FOODS | 13,986,070 | 1.40 |
| 39,104 GENERAC HOLDINGS | 7,875,784 | 0.79 | 4,802,328 NATWEST GROUP PLC | 12,178,766 | 1.22 |
| 417,528 HARTFORD FINANCIAL SERVICES GRP | 26,135,188 | 2.61 | 507,989 SHELL PLC | 12,620,987 | 1.26 |
| 1,338,231 HEWLETT PACKARD ENTERPRISE | 16,960,697 | 1.70 | <i>Rusia</i> | - | 0.00 |
| 82,324 INTERNATIONAL FLAVORS & FRAGRANCES | 9,384,834 | 0.94 | 107,631 MAGNIT PJSC | - | 0.00 |
| 212,431 INTL BUSINESS MACHINES CORP | 28,705,463 | 2.87 | 2,123,817 ROSNEFT OIL COMPANY USD (ISIN RU000A0J2Q06) | - | 0.00 |
| 20,290 LAM RESEARCH CORP | 8,270,681 | 0.83 | Warrants, Derechos | 2 | 0.00 |
| 229,060 MICRON TECHNOLOGY INC | 12,111,949 | 1.21 | <i>Francia</i> | 2 | 0.00 |
| 20,798 MICROSOFT CORP | 5,109,331 | 0.51 | 1 FAURECIA SE RIGHTS | 2 | 0.00 |
| 90,471 MOSAIC CO THE -WI | 4,085,452 | 0.41 | Total cartera de títulos | 991,852,112 | 99.23 |
| 686,451 MPLX PARTNERSHIP UNITS | 19,133,562 | 1.91 | | | |
| 231,945 NATL INSTRUMENTS | 6,928,732 | 0.69 | | | |
| 449,326 OCCIDENTAL PETROLEUM CORP | 25,301,852 | 2.53 | | | |
| 368,203 ORACLE CORP | 24,607,914 | 2.46 | | | |
| 873,169 PFIZER INC | 43,840,107 | 4.39 | | | |
| 151,725 PROGRESSIVE CORP | 16,887,198 | 1.69 | | | |
| 160,002 QUALCOMM INC | 19,550,103 | 1.96 | | | |
| 920,435 RANGE RESOURCES CORPORATION | 21,777,187 | 2.18 | | | |
| 420,295 TAPESTRY INC | 12,269,744 | 1.23 | | | |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---|--------------------|--------------|---|------------------|----------|
| | USD | | | USD | |
| Posiciones a largo plazo | 313,473,990 | 98.97 | | | |
| Valores mobiliarios admitidos a cotización oficial en una bolsa de valores y/o negociados en otro mercado regulado | 313,473,990 | 98.97 | | | |
| Acciones | 313,473,990 | 98.97 | | | |
| <i>Artículos personales</i> | 1,550,055 | 0.49 | | | |
| 35,085 VF CORP | 1,550,055 | 0.49 | | | |
| <i>Automoción y piezas</i> | 6,722,201 | 2.12 | | | |
| 102,421 BORG WARNER INC | 3,417,788 | 1.07 | | | |
| 164,314 FORD MOTOR CO | 1,828,815 | 0.58 | | | |
| 61,152 HONDA MOTOR CO ADR | 1,475,598 | 0.47 | | | |
| <i>Banca de inversión y servicios de intermediación</i> | 22,139,297 | 7.00 | | | |
| 64,370 BANK OF NEW YORK MELLON CORP | 2,688,091 | 0.85 | | | |
| 10,063 BROADRIDGE FINANCIAL SOLUTIONS | 1,435,487 | 0.45 | | | |
| 72,115 CHARLES SCHWAB CORP | 4,564,158 | 1.45 | | | |
| 18,013 MORGAN STANLEY | 1,371,150 | 0.43 | | | |
| 40,995 NORTHERN TRUST CORP | 3,955,198 | 1.25 | | | |
| 36,402 RAYMOND J FINANCIAL | 3,253,975 | 1.03 | | | |
| 38,442 STATE STREET CORP | 2,373,409 | 0.75 | | | |
| 21,986 T ROWE PRICE GROUP INC | 2,497,829 | 0.79 | | | |
| <i>Bancos</i> | 21,467,447 | 6.78 | | | |
| 166,564 BANK OF AMERICA CORP | 5,191,800 | 1.64 | | | |
| 30,712 CITIZENS FINANCIAL GROUP | 1,096,726 | 0.35 | | | |
| 57,013 JP MORGAN CHASE & CO | 6,423,654 | 2.02 | | | |
| 26,535 M&T BANK CORPORATION | 4,230,210 | 1.34 | | | |
| 28,665 PNC FINANCIAL SERVICES GROUP | 4,525,057 | 1.43 | | | |
| <i>Bebidas</i> | 737,137 | 0.23 | | | |
| 4,423 PEPSICO INC | 737,137 | 0.23 | | | |
| <i>Cuidado personal, farmacias y tiendas de alimentación</i> | 13,245,668 | 4.18 | | | |
| 25,634 AMERISOURCEBERGEN | 3,627,980 | 1.15 | | | |
| 13,914 CLOROX CO | 1,961,735 | 0.62 | | | |
| 41,879 CVS HEALTH CORP | 3,882,183 | 1.22 | | | |
| 26,194 PROCTER AND GAMBLE CO | 3,773,770 | 1.19 | | | |
| <i>Distribución minorista</i> | 6,943,374 | 2.19 | | | |
| 11,571 DOLLAR GENERAL | 2,841,723 | 0.89 | | | |
| 19,234 KOHL S CORP | 686,654 | 0.22 | | | |
| 17,302 TARGET CORP | 2,443,388 | 0.77 | | | |
| 17,403 TJX COMPANIES INC | 971,609 | 0.31 | | | |
| <i>Electricidad</i> | 11,522,961 | 3.64 | | | |
| 12,911 AMERICAN ELECTRIC POWER INC | 1,238,681 | 0.39 | | | |
| 35,292 CMS ENERGY CORP | 2,382,563 | 0.75 | | | |
| 47,034 EVERSOURCE ENERGY | 3,973,433 | 1.26 | | | |
| 50,681 NEXTERA ENERGY INC | 3,928,284 | 1.24 | | | |
| <i>Equipo electrónico y eléctrico</i> | 5,974,167 | 1.89 | | | |
| 63,139 EMERSON ELECTRIC CO | 5,023,338 | 1.59 | | | |
| 30,446 NATL INSTRUMENTS | 950,829 | 0.30 | | | |
| | | | <i>Equipo de telecomunicaciones</i> | 2,311,850 | 0.73 |
| | | | 37,918 CORNING INC | 1,194,417 | 0.38 |
| | | | 11,378 GARMIN LTD | 1,117,433 | 0.35 |
| | | | <i>Equipo y servicios médicos</i> | 8,712,060 | 2.75 |
| | | | 47,735 ABBOTT LABORATORIES | 5,193,091 | 1.64 |
| | | | 54,787 BAXTER INTERNATIONAL INC | 3,518,969 | 1.11 |
| | | | <i>Fondos de inversión inmobiliarios</i> | 17,111,445 | 5.40 |
| | | | 39,083 ALEXANDRIA REAL ESTATE EQUITIES REIT | 5,672,115 | 1.80 |
| | | | 26,359 CAMDEN PROPERTY TRUST SBI REIT | 3,546,076 | 1.12 |
| | | | 8,839 CROWN CASTLE INTERNATIONAL CORP REIT | 1,489,637 | 0.47 |
| | | | 11,585 DIGITAL REALTY TRUST REIT | 1,503,849 | 0.47 |
| | | | 33,833 DUKE REALTY REIT | 1,863,183 | 0.59 |
| | | | 61,093 HEALTHCARE REALTY TRUST INC | 1,661,730 | 0.52 |
| | | | 11,682 PROLOGIS REIT | 1,374,855 | 0.43 |
| | | | <i>Gas, agua y suministros públicos múltiples</i> | 1,975,539 | 0.62 |
| | | | 43,087 ESSENTIAL UTILITIES INC | 1,975,539 | 0.62 |
| | | | <i>Hardware y equipo tecnológico</i> | 22,026,823 | 6.96 |
| | | | 27,416 ANALOG DEVICES INC | 4,005,203 | 1.26 |
| | | | 9,971 CMC MATERIALS INC | 1,739,840 | 0.55 |
| | | | 140,752 HEWLETT PACKARD ENTERPRISE | 1,864,964 | 0.59 |
| | | | 13,484 KLA CORPORATION | 4,302,474 | 1.37 |
| | | | 19,657 MICROCHIP TECHNOLOGY INC | 1,141,679 | 0.36 |
| | | | 14,180 QUALCOMM INC | 1,811,353 | 0.57 |
| | | | 28,343 TE CONNECTIVITY LTD | 3,209,278 | 1.01 |
| | | | 25,721 TEXAS INSTRUMENTS | 3,952,032 | 1.25 |
| | | | <i>Industria aeroespacial y defensa</i> | 4,403,679 | 1.39 |
| | | | 45,743 RAYTHEON TECHNOLOGIES CORPORATION | 4,403,679 | 1.39 |
| | | | <i>Industria farmacéutica y biotecnología</i> | 25,796,154 | 8.15 |
| | | | 40,674 ASTRAZENECA ADR | 2,686,111 | 0.85 |
| | | | 32,540 CARDINAL HEALTH INC | 1,700,866 | 0.54 |
| | | | 17,306 ELI LILLY & CO | 5,616,835 | 1.77 |
| | | | 21,540 JOHNSON & JOHNSON | 3,830,027 | 1.21 |
| | | | 41,428 NOVO NORDISK B ADR | 4,613,422 | 1.46 |
| | | | 31,470 ORGANON AND COMPANY | 1,061,483 | 0.34 |
| | | | 119,783 PFIZER INC | 6,287,410 | 1.98 |
| | | | <i>Industria general</i> | 4,094,730 | 1.29 |
| | | | 38,751 CARTER'S | 2,730,783 | 0.86 |
| | | | 66,534 GRAPHIC PACKAGING HOLDING CO | 1,363,947 | 0.43 |
| | | | <i>Industrias químicas</i> | 6,466,515 | 2.04 |
| | | | 25,442 CELANESE SER RG | 2,993,506 | 0.95 |
| | | | 47,130 MATERION | 3,473,009 | 1.09 |
| | | | <i>Ingeniería industrial</i> | 12,047,747 | 3.80 |
| | | | 6,892 ILLINOIS TOOL WORKS INC | 1,256,618 | 0.40 |
| | | | 19,162 MSA SAFETY | 2,322,818 | 0.73 |
| | | | 20,395 OSHKOSH | 1,674,633 | 0.53 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---|-------------------|-------------|--|--------------------|--------------|
| | USD | | | USD | |
| 52,845 PACCAR INC | 4,351,257 | 1.37 | | | |
| 31,233 XYLEM | 2,442,421 | 0.77 | | | |
| <i>Medios de comunicación</i> | <i>7,328,017</i> | <i>2.31</i> | <i>Software y servicios informáticos</i> | <i>8,044,993</i> | <i>2.54</i> |
| 108,368 INTERPUBLIC GROUP OF COS INC | 2,983,371 | 0.94 | 8,655 CDW CORP | 1,363,682 | 0.43 |
| 44,584 OMNICOM GROUP INC | 2,834,205 | 0.89 | 23,332 COGNIZANT TECH SO-A | 1,574,677 | 0.50 |
| 61,201 PARAMOUNT GLOBAL | 1,510,441 | 0.48 | 18,195 INTL BUSINESS MACHINES CORP | 2,570,407 | 0.81 |
| <i>Metales industriales y minería</i> | <i>11,325,059</i> | <i>3.58</i> | 22,273 PAYCHEX INC | 2,536,227 | 0.80 |
| 21,231 KAISER ALUMINUM | 1,679,160 | 0.53 | <i>Transporte industrial</i> | <i>5,294,559</i> | <i>1.67</i> |
| 29,252 NUCOR CORP | 3,053,616 | 0.96 | 21,627 C.H. ROBINSON WORLDWIDE | 2,192,329 | 0.69 |
| 26,599 RELIANCE STEEL & ALUMINUM CO. | 4,519,968 | 1.44 | 13,623 NORFOLK SOUTHERN CORP | 3,102,230 | 0.98 |
| 39,034 TIMKEN | 2,072,315 | 0.65 | Total cartera de títulos | 313,473,990 | 98.97 |
| <i>Metales preciosos y minería</i> | <i>4,172,783</i> | <i>1.32</i> | | | |
| 69,931 NEWMONT CORPORAION | 4,172,783 | 1.32 | | | |
| <i>Petróleo, gas y carbón</i> | <i>16,885,920</i> | <i>5.33</i> | | | |
| 66,331 BAKER HUGHES REGISTERED SHS A | 1,914,976 | 0.60 | | | |
| 38,498 CHEVRON CORP | 5,574,125 | 1.76 | | | |
| 46,971 CONOCOPHILLIPS | 4,218,466 | 1.33 | | | |
| 35,359 EXXON MOBIL CORP | 3,032,741 | 0.96 | | | |
| 26,166 PHILLIPS 66 | 2,145,612 | 0.68 | | | |
| <i>Productores de alimentos</i> | <i>16,767,356</i> | <i>5.29</i> | | | |
| 33,580 CAMPBELL SOUP CO | 1,613,855 | 0.51 | | | |
| 24,057 CORTEVA INC | 1,303,168 | 0.41 | | | |
| 15,820 JOHN B SAN FILIPPO | 1,146,792 | 0.36 | | | |
| 45,710 MCCORMICK NON VTG | 3,806,272 | 1.20 | | | |
| 74,374 MONDELEZ INTERNATIONAL | 4,617,881 | 1.46 | | | |
| 22,172 NESTLE SA-SPONS ADR FOR REG | 2,580,599 | 0.81 | | | |
| 7,894 THE HERSHEY CO | 1,698,789 | 0.54 | | | |
| <i>Proveedores de atención sanitaria</i> | <i>8,546,070</i> | <i>2.70</i> | | | |
| 10,230 ELEVANCE HEALTH INC | 4,940,886 | 1.56 | | | |
| 7,695 HUMANA | 3,605,184 | 1.14 | | | |
| <i>Proveedores de servicios de telecomunicaciones</i> | <i>16,190,873</i> | <i>5.11</i> | | | |
| 146,768 AT&T INC | 3,079,193 | 0.97 | | | |
| 37,510 BCE INC | 1,838,100 | 0.58 | | | |
| 116,564 COMCAST CLASS A | 4,573,971 | 1.44 | | | |
| 131,960 VERIZON COMMUNICATIONS INC | 6,699,609 | 2.12 | | | |
| <i>Seguros de no vida</i> | <i>6,941,676</i> | <i>2.19</i> | | | |
| 26,867 CHUBB LIMITED | 5,285,814 | 1.67 | | | |
| 31,284 FIRST AMERICAN FINANCIAL CORP | 1,655,862 | 0.52 | | | |
| <i>Seguros de vida</i> | <i>10,459,049</i> | <i>3.30</i> | | | |
| 84,508 LINCOLN NATIONAL CORP | 3,954,129 | 1.25 | | | |
| 142,435 SUN LIFE FINANCIAL | 6,504,920 | 2.05 | | | |
| <i>Servicios de soporte industrial</i> | <i>6,268,786</i> | <i>1.98</i> | | | |
| 10,961 AUTOMATIC DATA PROCESSING INC | 2,302,248 | 0.73 | | | |
| 25,287 FERGUSON PLC | 2,821,755 | 0.89 | | | |
| 12,484 FIDELITY NATIONAL INFORM SVCES | 1,144,783 | 0.36 | | | |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---|--------------------|---------------|---|------------------|----------|
| | USD | | | USD | |
| Posiciones a largo plazo | 148,462,908 | 100.33 | | | |
| Valores mobiliarios admitidos a cotización oficial en una bolsa de valores y/o negociados en otro mercado regulado | 148,462,908 | 100.33 | | | |
| Acciones | 148,462,908 | 100.33 | | | |
| <i>Automoción y piezas</i> | 2,751,302 | 1.86 | <i>Industria farmacéutica y biotecnología</i> | 13,216,319 | 8.94 |
| 16,565 APTIV REGISTERED SHS | 1,476,935 | 1.00 | 19,283 ABBVIE INC | 2,959,941 | 2.01 |
| 38,189 BORG WARNER INC | 1,274,367 | 0.86 | 7,538 ALNYLAM PHARMACEUTICALS | 1,099,417 | 0.74 |
| <i>Banca de inversión y servicios de intermediación</i> | 3,821,324 | 2.58 | 65,513 ORGANON AND COMPANY | 2,209,753 | 1.49 |
| 19,010 BROADRIDGE FINANCIAL SOLUTIONS | 2,711,777 | 1.83 | 132,353 PFIZER INC | 6,947,208 | 4.70 |
| 4,334 MARKETAXESS HOLDING | 1,109,547 | 0.75 | <i>Industrias químicas</i> | 9,616,549 | 6.50 |
| <i>Bancos</i> | 8,233,174 | 5.56 | 14,617 ECOLAB INC | 2,249,702 | 1.52 |
| 20,718 COMERICA INC | 1,519,251 | 1.03 | 19,302 INTERNATIONAL FLAVORS & FRAGRANCES | 2,300,412 | 1.55 |
| 33,807 JP MORGAN CHASE & CO | 3,809,035 | 2.57 | 17,690 LINDE PLC | 5,066,435 | 3.43 |
| 120,083 REGIONS FINANCIAL CORP | 2,252,757 | 1.52 | <i>Metales industriales y minería</i> | 3,891,961 | 2.63 |
| 12,812 ZIONS BANCORP RG REGISTERED SHS | 652,131 | 0.44 | 45,267 ALCOA CORP | 2,062,818 | 1.39 |
| <i>Bebidas</i> | 1,928,150 | 1.30 | 60,037 TECK RESOURCES B | 1,829,143 | 1.24 |
| 30,625 COCA-COLA CO | 1,928,150 | 1.30 | <i>Petróleo, gas y carbón</i> | 11,123,588 | 7.52 |
| <i>Cuidado personal, farmacias y tiendas de alimentación</i> | 8,055,667 | 5.44 | 78,761 BAKER HUGHES REGISTERED SHS A | 2,273,829 | 1.54 |
| 40,802 CHURCH & DWIGHT INC | 3,782,753 | 2.56 | 39,480 EXXON MOBIL CORP | 3,386,199 | 2.28 |
| 46,094 CVS HEALTH CORP | 4,272,914 | 2.88 | 9,600 PIONEER NATURAL RES | 2,140,800 | 1.45 |
| <i>Distribución minorista</i> | 1,808,263 | 1.22 | 54,307 RANGE RESOURCES CORPORATION | 1,343,284 | 0.91 |
| 6,587 HOME DEPOT INC | 1,808,263 | 1.22 | 55,339 SCHLUMBERGER LTD | 1,979,476 | 1.34 |
| <i>Electricidad</i> | 6,552,222 | 4.43 | <i>Productores de alimentos</i> | 1,166,671 | 0.79 |
| 36,185 EVERSOURCE ENERGY | 3,056,909 | 2.07 | 18,790 MONDELEZ INTERNATIONAL | 1,166,671 | 0.79 |
| 45,095 NEXTERA ENERGY INC | 3,495,313 | 2.36 | <i>Proveedores de atención sanitaria</i> | 2,198,606 | 1.49 |
| <i>Equipo de telecomunicaciones</i> | 3,670,392 | 2.48 | 8,335 CIGNA CORPORATION | 2,198,606 | 1.49 |
| 65,074 CISCO SYSTEMS INC | 2,774,756 | 1.87 | <i>Proveedores de servicios de telecomunicaciones</i> | 8,345,247 | 5.64 |
| 4,269 MOTOROLA SOLUTIONS INC | 895,636 | 0.61 | 185,211 AT&T INC | 3,885,727 | 2.62 |
| <i>Equipo electrónico y eléctrico</i> | 2,777,831 | 1.88 | 14,909 T-MOBILE US INC | 2,005,857 | 1.36 |
| 10,828 MKS INSTRUMENTS INC | 1,111,278 | 0.75 | 48,329 VERIZON COMMUNICATIONS INC | 2,453,663 | 1.66 |
| 8,357 ROCKWELL AUTOMATION INC | 1,666,553 | 1.13 | <i>Seguros de no vida</i> | 1,765,763 | 1.19 |
| <i>Equipo y servicios médicos</i> | 10,513,580 | 7.10 | 15,175 PROGRESSIVE CORP | 1,765,763 | 1.19 |
| 21,198 DANAHER CORP | 5,379,416 | 3.63 | <i>Servicios al consumidor</i> | 1,846,410 | 1.25 |
| 39,673 MEDTRONIC PLC | 3,563,826 | 2.41 | 21,851 BRIGHT HORIZONS FAMILY SOLUTIONS | 1,846,410 | 1.25 |
| 7,486 RESMED | 1,570,338 | 1.06 | <i>Servicios de finanzas y crédito</i> | 1,923,299 | 1.30 |
| <i>Fondos de inversión inmobiliarios</i> | 7,160,621 | 4.84 | 5,699 S&P GLOBAL INC | 1,923,299 | 1.30 |
| 19,610 AMERICAN TOWER REDIT | 5,019,768 | 3.39 | <i>Servicios de soporte industrial</i> | 9,764,651 | 6.60 |
| 126,304 OUTFRONT MEDIA REIT | 2,140,853 | 1.45 | 17,975 MASTERCARD INC SHS A | 5,670,034 | 3.83 |
| <i>Hardware y equipo tecnológico</i> | 9,785,809 | 6.61 | 23,656 VERISK ANALYTICS INC | 4,094,617 | 2.77 |
| 24,626 ADVANCED MICRO DEVICES INC | 1,883,150 | 1.27 | <i>Software y servicios informáticos</i> | 11,014,684 | 7.44 |
| 3,247 LAM RESEARCH CORP | 1,383,709 | 0.94 | 7,122 ADOBE INC | 2,607,079 | 1.76 |
| 69,096 MICRON TECHNOLOGY INC | 3,819,627 | 2.58 | 6,735 ANSYS | 1,611,618 | 1.09 |
| 17,568 TEXAS INSTRUMENTS | 2,699,323 | 1.82 | 7,369 AUTODESK INC | 1,267,173 | 0.86 |
| | | | 5,830 SERVICENOW INC | 2,773,040 | 1.87 |
| | | | 9,074 SYNOPSYS INC | 2,755,774 | 1.86 |
| | | | <i>Transporte industrial</i> | 3,387,092 | 2.29 |
| | | | 14,929 FEDEX CORP | 3,387,092 | 2.29 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL |
|---------------------------------|--------------------|---------------|
| | USD | |
| <i>Viajes y Ocio</i> | 2,143,733 | 1.45 |
| 28,063 STARBUCKS | 2,143,733 | 1.45 |
| Total cartera de títulos | 148,462,908 | 100.33 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---|----------------------|---------------|--|----------------------|---------------|
| | EUR | | | EUR | |
| Posiciones a largo plazo | 1,785,260,409 | 100.26 | | | |
| Valores mobiliarios admitidos a cotización oficial en una bolsa de valores y/o negociados en otro mercado regulado | 1,785,260,409 | 100.26 | | | |
| Acciones | 1,785,260,409 | 100.26 | | | |
| <i>Artículos de ocio</i> | 33,938,773 | 1.91 | | | |
| 291,667 ELECTRONIC ARTS INC | 33,938,773 | 1.91 | | | |
| <i>Banca de inversión y servicios de intermediación</i> | 62,805,972 | 3.53 | | | |
| 350,737 CHARLES SCHWAB CORP | 21,233,100 | 1.19 | | | |
| 462,218 INTERCONTINENTALEXCHANGE GROUP | 41,572,872 | 2.34 | | | |
| <i>Bebidas</i> | 69,908,406 | 3.93 | | | |
| 438,532 PEPSICO INC | 69,908,406 | 3.93 | | | |
| <i>Distribución minorista</i> | 207,366,251 | 11.65 | | | |
| 1,024,169 AMAZON.COM INC | 104,048,007 | 5.85 | | | |
| 62,546 OREILLY AUTOMOTIVE INC | 37,796,223 | 2.12 | | | |
| 444,573 ROSS STORES INC | 29,864,998 | 1.68 | | | |
| 667,699 TJX COMPANIES INC | 35,657,023 | 2.00 | | | |
| <i>Equipo de telecomunicaciones</i> | 35,297,653 | 1.98 | | | |
| 175,891 MOTOROLA SOLUTIONS INC | 35,297,653 | 1.98 | | | |
| <i>Equipo electrónico y eléctrico</i> | 13,695,688 | 0.77 | | | |
| 71,799 ROCKWELL AUTOMATION INC | 13,695,688 | 0.77 | | | |
| <i>Equipo y servicios médicos</i> | 75,298,663 | 4.23 | | | |
| 172,873 DANAHER CORP | 41,962,773 | 2.36 | | | |
| 366,082 EDWARDS LIFESCIENCES | 33,335,890 | 1.87 | | | |
| <i>Hardware y equipo tecnológico</i> | 336,260,320 | 18.88 | | | |
| 212,671 ADVANCED MICRO DEVICES INC | 15,555,934 | 0.87 | | | |
| 829,219 AMPHENOL CORPORATION-A | 51,064,249 | 2.87 | | | |
| 584,698 APPLE INC | 76,464,595 | 4.30 | | | |
| 368,985 NVIDIA CORP | 53,502,737 | 3.00 | | | |
| 583,240 QUALCOMM INC | 71,264,123 | 4.00 | | | |
| 131,515 THERMO FISHER SCIE | 68,408,682 | 3.84 | | | |
| <i>Industria farmacéutica y biotecnología</i> | 110,712,559 | 6.22 | | | |
| 209,906 ELI LILLY & CO | 65,165,327 | 3.66 | | | |
| 907,170 PFIZER INC | 45,547,232 | 2.56 | | | |
| <i>Ingeniería industrial</i> | 25,131,351 | 1.41 | | | |
| 144,099 ILLINOIS TOOL WORKS INC | 25,131,351 | 1.41 | | | |
| <i>Petróleo, gas y carbón</i> | 56,423,296 | 3.17 | | | |
| 1,649,084 SCHLUMBERGER LTD | 56,423,296 | 3.17 | | | |
| <i>Seguros de no vida</i> | 62,665,058 | 3.52 | | | |
| 103,147 MARSH & MCLENNAN COMPANIES | 15,320,356 | 0.86 | | | |
| 425,374 PROGRESSIVE CORP | 47,344,702 | 2.66 | | | |
| <i>Servicios al consumidor</i> | 17,360,759 | 0.97 | | | |
| 167,033 COPART | 17,360,759 | 0.97 | | | |
| | | | Total cartera de títulos | 1,785,260,409 | 100.26 |
| | | | <i>Servicios de finanzas y crédito</i> | 41,498,593 | 2.33 |
| | | | 48,285 FACTSET RESH SYS | 17,785,248 | 1.00 |
| | | | 125,773 VISA INC-A | 23,713,345 | 1.33 |
| | | | <i>Servicios de soporte industrial</i> | 161,015,128 | 9.04 |
| | | | 153,473 EATON CORP | 18,504,253 | 1.04 |
| | | | 278,705 MASTERCARD INC SHS A | 84,092,692 | 4.72 |
| | | | 461,621 PAYPAL HOLDINGS INC | 30,838,023 | 1.73 |
| | | | 166,582 VERISK ANALYTICS INC | 27,580,160 | 1.55 |
| | | | <i>Software y servicios informáticos</i> | 394,948,726 | 22.17 |
| | | | 105,465 ADOBE INC | 36,928,134 | 2.07 |
| | | | 63,814 ALPHABET INC-C | 133,521,387 | 7.50 |
| | | | 300,189 CDW CORP | 45,241,550 | 2.54 |
| | | | 576,680 MICROSOFT CORP | 141,669,832 | 7.95 |
| | | | 238,101 SALESFORCE.COM | 37,587,823 | 2.11 |
| | | | <i>Viajes y Ocio</i> | 80,933,213 | 4.55 |
| | | | 32,578 BOOKING HOLDINGS INC | 54,501,503 | 3.07 |
| | | | 247,741 HILTON WORLDWIDE HOLDINGS INC | 26,431,710 | 1.48 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---|--------------------|--------------|---|------------------|----------|
| | EUR | | | EUR | |
| Posiciones a largo plazo | 596,588,619 | 98.82 | | | |
| Valores mobiliarios admitidos a cotización oficial en una bolsa de valores y/o negociados en otro mercado regulado | 596,588,619 | 98.82 | | | |
| Acciones | 596,588,619 | 98.82 | | | |
| <i>Artículos personales</i> | 3,702,972 | 0.61 | | | |
| 87,625 VF CORP | 3,702,972 | 0.61 | | | |
| <i>Automoción y piezas</i> | 5,941,792 | 0.98 | | | |
| 195,464 GENERAL MOTORS | 5,941,792 | 0.98 | | | |
| <i>Banca de inversión y servicios de intermediación</i> | 33,630,424 | 5.57 | | | |
| 28,347 AFFILIATED MANAGERS | 3,162,109 | 0.52 | | | |
| 62,986 CME GROUP INC | 12,332,713 | 2.05 | | | |
| 75,546 CROWN HOLDINGS | 6,656,748 | 1.10 | | | |
| 55,320 IQVIA HOLDINGS INC | 11,478,854 | 1.90 | | | |
| <i>Bancos</i> | 35,559,086 | 5.89 | | | |
| 61,303 PNC FINANCIAL SERVICES GROUP | 9,256,580 | 1.53 | | | |
| 34,769 SIGNATURE BANK | 5,960,067 | 0.99 | | | |
| 542,664 WELLS FARGO & CO | 20,342,439 | 3.37 | | | |
| <i>Bebidas</i> | 32,038,002 | 5.31 | | | |
| 333,843 COCA-COLA CO | 20,104,984 | 3.33 | | | |
| 53,524 CONSTELLATION BRANDS INC-A | 11,933,018 | 1.98 | | | |
| <i>Cuidado personal, farmacias y tiendas de alimentación</i> | 10,868,818 | 1.80 | | | |
| 44,581 ESTEE LAUDER COMPANIES INC-A | 10,868,818 | 1.80 | | | |
| <i>Distribución minorista</i> | 26,379,234 | 4.37 | | | |
| 259,657 AMAZON.COM INC | 26,379,234 | 4.37 | | | |
| <i>Electricidad</i> | 20,575,549 | 3.41 | | | |
| 224,210 AMERICAN ELECTRIC POWER INC | 20,575,549 | 3.41 | | | |
| <i>Equipo de telecomunicaciones</i> | 24,859,874 | 4.12 | | | |
| 348,860 CISCO SYSTEMS INC | 14,228,696 | 2.36 | | | |
| 52,976 MOTOROLA SOLUTIONS INC | 10,631,178 | 1.76 | | | |
| <i>Equipo electrónico y eléctrico</i> | 12,639,261 | 2.09 | | | |
| 62,403 MKS INSTRUMENTS INC | 6,125,993 | 1.01 | | | |
| 218,037 NATL INSTRUMENTS | 6,513,268 | 1.08 | | | |
| <i>Equipo y servicios médicos</i> | 29,825,147 | 4.94 | | | |
| 295,293 BOSTON SCIENTIFIC CORP | 10,529,937 | 1.74 | | | |
| 79,490 DANAHER CORP | 19,295,210 | 3.20 | | | |
| <i>Fondos de inversión inmobiliarios</i> | 13,517,151 | 2.24 | | | |
| 55,199 CROWN CASTLE INTERNATIONAL CORP REIT | 8,898,262 | 1.47 | | | |
| 284,886 OUTFRONT MEDIA REIT | 4,618,889 | 0.77 | | | |
| <i>Hardware y equipo tecnológico</i> | 36,433,040 | 6.03 | | | |
| 143,227 ADVANCED MICRO DEVICES INC | 10,476,416 | 1.74 | | | |
| 907,836 HEWLETT PACKARD ENTERPRISE | 11,505,885 | 1.91 | | | |
| 273,291 MICRON TECHNOLOGY INC | 14,450,739 | 2.38 | | | |
| | | | <i>Industria aeroespacial y defensa</i> | 4,455,270 | 0.74 |
| | | | 158,968 SPIRIT AEROSYSTEMS HLDGS CL A | 4,455,270 | 0.74 |
| | | | <i>Industria farmacéutica y biotecnología</i> | 39,908,160 | 6.60 |
| | | | 25,402 ALNYLAM PHARMACEUTICALS | 3,543,815 | 0.59 |
| | | | 189,139 CARDINAL HEALTH INC | 9,456,498 | 1.56 |
| | | | 535,927 PFIZER INC | 26,907,847 | 4.45 |
| | | | <i>Ingeniería industrial</i> | 15,693,991 | 2.60 |
| | | | 32,220 DEERE & CO | 9,234,992 | 1.53 |
| | | | 64,353 STANLEY BLACK AND DECKER INC. | 6,458,999 | 1.07 |
| | | | <i>Medios de comunicación</i> | 3,415,852 | 0.57 |
| | | | 266,103 WARNER BROS DISCOVERY INC | 3,415,852 | 0.57 |
| | | | <i>Metales industriales y minería</i> | 5,465,131 | 0.91 |
| | | | 125,379 ALCOA CORP | 5,465,131 | 0.91 |
| | | | <i>Petróleo, gas y carbón</i> | 31,191,170 | 5.17 |
| | | | 313,579 BAKER HUGHES REGISTERED SHS A | 8,659,454 | 1.44 |
| | | | 176,951 EQT CORP | 5,820,790 | 0.96 |
| | | | 36,066 PIONEER NATURAL RES | 7,693,068 | 1.27 |
| | | | 263,565 SCHLUMBERGER LTD | 9,017,858 | 1.50 |
| | | | <i>Proveedores de atención sanitaria</i> | 13,186,098 | 2.18 |
| | | | 52,261 CIGNA CORPORATION | 13,186,098 | 2.18 |
| | | | <i>Proveedores de servicios de telecomunicaciones</i> | 12,228,114 | 2.03 |
| | | | 325,787 COMCAST CLASS A | 12,228,114 | 2.03 |
| | | | <i>Seguros de no vida</i> | 25,603,007 | 4.24 |
| | | | 55,010 CHUBB LIMITED | 10,352,162 | 1.71 |
| | | | 137,023 PROGRESSIVE CORP | 15,250,845 | 2.53 |
| | | | <i>Servicios al consumidor</i> | 4,857,022 | 0.80 |
| | | | 60,092 BRIGHT HORIZONS FAMILY SOLUTIONS | 4,857,022 | 0.80 |
| | | | <i>Servicios de finanzas y crédito</i> | 19,953,275 | 3.31 |
| | | | 105,830 VISA INC-A | 19,953,275 | 3.31 |
| | | | <i>Servicios de soporte industrial</i> | 7,456,416 | 1.24 |
| | | | 61,843 EATON CORP | 7,456,416 | 1.24 |
| | | | <i>Software y servicios informáticos</i> | 93,858,885 | 15.54 |
| | | | 3,438 ALPHABET INC | 7,166,575 | 1.19 |
| | | | 43,895 AUTODESK INC | 7,220,034 | 1.20 |
| | | | 44,853 CDW CORP | 6,759,806 | 1.12 |
| | | | 149,001 COGNIZANT TECH SO-A | 9,618,899 | 1.59 |
| | | | 142,559 INTL BUSINESS MACHINES CORP | 19,263,771 | 3.19 |
| | | | 82,571 META PLATFORMS INC | 12,735,735 | 2.11 |
| | | | 81,659 MICROSOFT CORP | 20,060,720 | 3.31 |
| | | | 69,891 SALESFORCE.COM | 11,033,345 | 1.83 |
| | | | <i>Transporte industrial</i> | 20,742,913 | 3.44 |
| | | | 113,126 AERCAP HOLDINGS NV | 4,427,869 | 0.73 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL |
|---------------------------------|--------------------|--------------|
| | EUR | |
| 36,471 FEDEX CORP | 7,914,812 | 1.31 |
| 38,565 NORFOLK SOUTHERN CORP | 8,400,232 | 1.40 |
| <i>Viajes y Ocio</i> | <i>12,602,965</i> | <i>2.09</i> |
| 4,417 BOOKING HOLDINGS INC | 7,389,438 | 1.23 |
| 162,265 LAS VEGAS SANDS | 5,213,527 | 0.86 |
| Total cartera de títulos | 596,588,619 | 98.82 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---|----------------------|--------------|---|----------------------|--------------|
| | EUR | | | EUR | |
| Posiciones a largo plazo | 1,225,717,545 | 99.78 | 528,944 ORGANON AND COMPANY | 17,065,647 | 1.39 |
| Valores mobiliarios admitidos a cotización oficial en una bolsa de valores y/o negociados en otro mercado regulado | 1,225,717,545 | 99.78 | 1,288,244 PFIZER INC | 64,680,213 | 5.26 |
| Acciones | 1,225,717,545 | 99.78 | <i>Industrias químicas</i> | 37,395,691 | 3.04 |
| <i>Automoción y piezas</i> | 26,532,775 | 2.16 | 123,140 FMC CORP | 12,605,522 | 1.03 |
| 159,273 APTIV REGISTERED SHS | 13,583,415 | 1.11 | 217,460 INTERNATIONAL FLAVORS & FRAGRANCES | 24,790,169 | 2.01 |
| 405,691 BORG WARNER INC | 12,949,360 | 1.05 | <i>Ingeniería industrial</i> | 50,546,506 | 4.11 |
| <i>Banca de inversión y servicios de intermediación</i> | 23,901,143 | 1.95 | 139,612 CATERPILLAR INC | 23,866,714 | 1.94 |
| 78,842 AFFILIATED MANAGERS | 8,794,829 | 0.72 | 265,819 STANLEY BLACK AND DECKER INC. | 26,679,792 | 2.17 |
| 220,325 SYNEOS HEALTH INC | 15,106,314 | 1.23 | <i>Medios de comunicación</i> | 7,803,907 | 0.64 |
| <i>Bancos</i> | 146,345,993 | 11.91 | 607,943 WARNER BROS DISCOVERY INC | 7,803,907 | 0.64 |
| 292,839 CITIZENS FINANCIAL GROUP | 10,002,660 | 0.81 | <i>Metales industriales y minería</i> | 37,364,964 | 3.04 |
| 294,882 JP MORGAN CHASE & CO | 31,779,956 | 2.59 | 369,686 ALCOA CORP | 16,114,201 | 1.31 |
| 94,979 SIGNATURE BANK | 16,281,206 | 1.33 | 729,204 TECK RESOURCES B | 21,250,763 | 1.73 |
| 665,807 US BANCORP | 29,346,584 | 2.39 | <i>Petróleo, gas y carbón</i> | 139,012,046 | 11.32 |
| 1,290,642 WELLS FARGO & CO | 48,381,329 | 3.93 | 505,435 BAKER HUGHES REGISTERED SHS A | 13,957,538 | 1.14 |
| 216,777 ZIONS BANCORP RG REGISTERED SHS | 10,554,258 | 0.86 | 508,026 CABOT OIL & GAS | 12,527,534 | 1.02 |
| <i>Bebidas</i> | 29,177,860 | 2.38 | 1,283,116 ENERGY TRANSFER LP | 12,261,064 | 1.00 |
| 484,498 COCA-COLA CO | 29,177,860 | 2.38 | 627,161 EXXON MOBIL CORP | 51,453,058 | 4.19 |
| <i>Distribución minorista</i> | 9,150,288 | 0.74 | 98,859 PIONEER NATURAL RES | 21,087,146 | 1.72 |
| 136,212 ROSS STORES INC | 9,150,288 | 0.74 | 457,385 SCHLUMBERGER LTD | 15,649,396 | 1.27 |
| <i>Electricidad</i> | 73,406,676 | 5.98 | 486,066 SHELL PLC | 12,076,310 | 0.98 |
| 481,415 AMERICAN ELECTRIC POWER INC | 44,179,019 | 3.60 | <i>Productores de alimentos</i> | 18,794,838 | 1.53 |
| 382,812 DOMINION ENERGY INC | 29,227,657 | 2.38 | 316,461 MONDELEZ INTERNATIONAL | 18,794,838 | 1.53 |
| <i>Equipo electrónico y eléctrico</i> | 28,909,527 | 2.35 | <i>Proveedores de atención sanitaria</i> | 34,192,229 | 2.78 |
| 104,017 MKS INSTRUMENTS INC | 10,211,167 | 0.83 | 67,992 CIGNA CORPORATION | 17,155,224 | 1.39 |
| 625,943 NATL INSTRUMENTS | 18,698,360 | 1.52 | 36,878 ELEVANCE HEALTH INC | 17,037,005 | 1.39 |
| <i>Equipo y servicios médicos</i> | 42,447,938 | 3.46 | <i>Proveedores de servicios de telecomunicaciones</i> | 104,423,026 | 8.50 |
| 430,218 BOSTON SCIENTIFIC CORP | 15,341,266 | 1.25 | 2,702,336 AT&T INC | 54,230,245 | 4.41 |
| 315,470 MEDTRONIC PLC | 27,106,672 | 2.21 | 1,337,259 COMCAST CLASS A | 50,192,781 | 4.09 |
| <i>Fondos de inversión inmobiliarios</i> | 33,249,519 | 2.71 | <i>Servicios de soporte industrial</i> | 15,808,312 | 1.29 |
| 168,246 DIGITAL REALTY TRUST REIT | 20,890,538 | 1.70 | 185,757 FISERV INC | 15,808,312 | 1.29 |
| 762,283 OUTFRONT MEDIA REIT | 12,358,981 | 1.01 | <i>Software y servicios informáticos</i> | 31,682,180 | 2.58 |
| <i>Hardware y equipo tecnológico</i> | 47,504,128 | 3.87 | 188,871 COGNIZANT TECH SO-A | 12,192,744 | 0.99 |
| 1,532,956 HEWLETT PACKARD ENTERPRISE | 19,428,636 | 1.58 | 144,229 INTL BUSINESS MACHINES CORP | 19,489,436 | 1.59 |
| 530,961 MICRON TECHNOLOGY INC | 28,075,492 | 2.29 | <i>Transporte industrial</i> | 48,192,741 | 3.92 |
| <i>Industria aeroespacial y defensa</i> | 12,375,337 | 1.01 | 125,353 AERCAP HOLDINGS NV | 4,906,447 | 0.40 |
| 441,563 SPIRIT AEROSYSTEMS HLDGS CLA | 12,375,337 | 1.01 | 161,554 AGCO CORP | 15,247,533 | 1.24 |
| <i>Industria farmacéutica y biotecnología</i> | 178,434,184 | 14.52 | 129,201 FEDEX CORP | 28,038,761 | 2.28 |
| 303,828 ABBVIE INC | 44,610,070 | 3.63 | <i>Viajes y Ocio</i> | 49,065,737 | 3.99 |
| 570,527 CARDINAL HEALTH INC | 28,524,986 | 2.32 | 165,177 DARDEN RESTAURANTS INC | 17,881,996 | 1.46 |
| 690,913 ELANCO ANIMAL HEALTH INC | 12,966,391 | 1.06 | 692,458 INTERNATIONAL GAME TECHNOLOGY PLC | 12,306,538 | 1.00 |
| 65,757 MERCK KGAA | 10,586,877 | 0.86 | 410,995 LAS VEGAS SANDS | 13,205,148 | 1.07 |
| | | | 77,626 STARBUCKS | 5,672,055 | 0.46 |
| | | | Total cartera de títulos | 1,225,717,545 | 99.78 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL |
|---|--------------------|--------------|
| | USD | |
| Posiciones a largo plazo | 714,484,310 | 97.16 |
| Valores mobiliarios admitidos a cotización oficial en una bolsa de valores y/o negociados en otro mercado regulado | 714,484,310 | 97.16 |
| Acciones | 714,484,310 | 97.16 |
| <i>Alemania</i> | 88,498,357 | 12.03 |
| 118,629 ADIDAS NOM | 20,929,731 | 2.85 |
| 352,676 SAP SE | 32,051,536 | 4.36 |
| 700,619 SIEMENS HEALTHINEERS AG | 35,517,090 | 4.82 |
| <i>Australia</i> | 19,995,398 | 2.72 |
| 108,074 CSL LTD | 19,995,398 | 2.72 |
| <i>Estados Unidos de América</i> | 455,999,897 | 62.01 |
| 335,225 ABBOTT LABORATORIES | 36,469,128 | 4.96 |
| 129,621 ADOBE INC | 47,449,063 | 6.45 |
| 101,824 ALIGN TECHNOLOGY | 24,098,686 | 3.28 |
| 29,613 ALPHABET INC-C | 64,776,956 | 8.80 |
| 316,160 AMAZON.COM INC | 33,579,354 | 4.57 |
| 188,575 AUTODESK INC | 32,427,357 | 4.41 |
| 127,680 AUTOMATIC DATA PROCESSING INC | 26,817,907 | 3.65 |
| 101,577 MASTERCARD INC SHS A | 32,041,449 | 4.36 |
| 134,592 META PLATFORMS INC | 21,702,960 | 2.95 |
| 179,719 MICROSOFT CORP | 46,157,231 | 6.28 |
| 139,350 NIKE INC-B | 14,242,964 | 1.94 |
| 262,325 STARBUCKS | 20,039,007 | 2.73 |
| 285,109 VISA INC-A | 56,197,835 | 7.63 |
| <i>Francia</i> | 14,640,929 | 1.99 |
| 24,075 LVMH MOET HENNESSY LOUIS VUITTON SE | 14,640,929 | 1.99 |
| <i>Irlanda</i> | 107,491,905 | 14.62 |
| 94,591 ACCENTURE SHS CLASS A | 26,270,758 | 3.57 |
| 126,975 AON PLC | 34,273,092 | 4.66 |
| 216,650 ICON PLC | 46,948,055 | 6.39 |
| <i>Suiza</i> | 27,857,824 | 3.79 |
| 239,328 NESTLE SA | 27,857,824 | 3.79 |
| Total cartera de títulos | 714,484,310 | 97.16 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---|--------------------|---------------|--|--------------------|---------------|
| | EUR | | | EUR | |
| Posiciones a largo plazo | 535,273,314 | 100.06 | | | |
| Valores mobiliarios admitidos a cotización oficial en una bolsa de valores y/o negociados en otro mercado regulado | 535,255,600 | 100.06 | | | |
| Acciones | 535,255,600 | 100.06 | | | |
| <i>Alemania</i> | 76,738,165 | 14.35 | <i>Reino Unido</i> | 94,144,127 | 17.60 |
| 37,025 ADIDAS NOM | 6,248,339 | 1.17 | 152,571 ANGLO AMERICAN PLC | 5,205,635 | 0.97 |
| 75,333 ALLIANZ SE-NOM | 13,719,646 | 2.56 | 13,937,241 ITV | 10,566,268 | 1.98 |
| 117,261 BAYERISCHE MOTORENWERKE | 8,613,993 | 1.61 | 1,378,603 PRUDENTIAL PLC | 16,271,615 | 3.04 |
| 102,695 DEUTSCHE BOERSE AG | 16,390,122 | 3.07 | 219,323 RECKITT BENCKISER GROUP PLC | 15,720,526 | 2.94 |
| 608,204 DEUTSCHE TELEKOM AG-NOM | 11,523,033 | 2.15 | 954,291 RELX PLC | 24,677,646 | 4.62 |
| 140,072 KION GROUP | 5,545,450 | 1.04 | 751,053 SMITHS GROUP | 12,210,719 | 2.28 |
| 151,381 SIEMENS AG-NOM | 14,697,582 | 2.75 | 977,329 VISTRY GROUP PLC | 9,491,718 | 1.77 |
| <i>Austria</i> | 9,991,728 | 1.87 | <i>Suiza</i> | 68,217,525 | 12.75 |
| 248,798 BAWAG GROUP AG | 9,991,728 | 1.87 | 114,314 CIE FINANCIERE RICHEMONT SA | 11,609,569 | 2.17 |
| <i>Bélgica</i> | 11,553,182 | 2.16 | 35,120 LONZA GROUP AG N | 17,860,006 | 3.34 |
| 215,786 KBC GROUPE | 11,553,182 | 2.16 | 99,350 ROCHE HOLDING LTD | 31,619,486 | 5.91 |
| <i>Dinamarca</i> | 43,682,435 | 8.17 | 23,470 SONOVA HOLDING AG | 7,128,464 | 1.33 |
| 263,867 NOVO NORDISK | 27,931,407 | 5.23 | Acción/Participaciones de OICVM/OIC | 17,714 | 0.00 |
| 157,885 ORSTED SH | 15,751,028 | 2.94 | Acción/Participaciones en fondos de inversión | 17,714 | 0.00 |
| <i>España</i> | 13,209,949 | 2.47 | <i>Francia</i> | 17,714 | 0.00 |
| 611,855 INDITEX | 13,209,949 | 2.47 | 0.001 AMUNDI EURO LIQUIDITY RATED SRI | 1,039 | 0.00 |
| <i>Finlandia</i> | 12,673,563 | 2.37 | 0.093 AMUNDI EURO LIQUIDITY SHORT TERM SRI EUR (ISIN FR0011210111) | 92 | 0.00 |
| 300,037 NESTE CORPORATION | 12,673,563 | 2.37 | 0.072 AMUNDI EURO LIQUIDITY SRI EUR (ISIN FR0010251660) | 16,583 | 0.00 |
| <i>Francia</i> | 118,888,405 | 22.21 | Total cartera de títulos | 535,273,314 | 100.06 |
| 299,868 BNP PARIBAS | 13,603,512 | 2.54 | | | |
| 82,841 CAP GEMINI SE | 13,540,361 | 2.53 | | | |
| 198,377 DANONE SA | 10,565,559 | 1.98 | | | |
| 96,040 ESSILOR LUXOTTICA SA | 13,724,116 | 2.57 | | | |
| 61,782 LOREAL SA | 20,344,814 | 3.79 | | | |
| 170,924 PUBLICIS GROUPE | 7,975,314 | 1.49 | | | |
| 199,424 SANOFI | 19,212,508 | 3.59 | | | |
| 176,459 SCHNEIDER ELECTRIC SA | 19,922,221 | 3.72 | | | |
| <i>Irlanda</i> | 46,407,610 | 8.68 | | | |
| 50,643 CRH PLC | 1,671,219 | 0.31 | | | |
| 261,901 DCC PLC | 15,510,820 | 2.90 | | | |
| 163,266 KERRY GROUP A | 14,912,716 | 2.79 | | | |
| 31,015 LINDE PLC | 8,496,559 | 1.59 | | | |
| 181,306 SMURFIT KAPPA | 5,816,296 | 1.09 | | | |
| <i>Italia</i> | 8,846,394 | 1.65 | | | |
| 1,119,230 NEXI SPA | 8,846,394 | 1.65 | | | |
| <i>Países Bajos</i> | 30,902,517 | 5.78 | | | |
| 159,918 AKZO NOBEL NV | 10,014,065 | 1.87 | | | |
| 474,120 STELLANTIS NV | 5,586,082 | 1.04 | | | |
| 510,079 STMICROELECTRONICS NV | 15,302,370 | 2.87 | | | |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---|----------------------|---------------|--|----------------------|---------------|
| | EUR | | | EUR | |
| Posiciones a largo plazo | 3,458,222,464 | 100.33 | | | |
| Valores mobiliarios admitidos a cotización oficial en una bolsa de valores y/o negociados en otro mercado regulado | 3,432,972,254 | 99.60 | | | |
| Acciones | 3,432,972,254 | 99.60 | | | |
| Artículos de ocio | 76,762,785 | 2.23 | | | |
| 659,693 ELECTRONIC ARTS INC | 76,762,785 | 2.23 | | | |
| Artículos personales | 43,338,233 | 1.26 | | | |
| 443,283 NIKE INC-B | 43,338,233 | 1.26 | | | |
| Banca de inversión y servicios de intermediación | 68,899,383 | 2.00 | | | |
| 351,885 CME GROUP INC | 68,899,383 | 2.00 | | | |
| Bancos | 172,257,351 | 5.00 | | | |
| 2,659,488 CITIZENS FINANCIAL GROUP | 90,841,567 | 2.64 | | | |
| 1,793,051 TRUIST FINANCIAL CORPORATION | 81,415,784 | 2.36 | | | |
| Bebidas | 52,430,453 | 1.52 | | | |
| 870,607 COCA-COLA CO | 52,430,453 | 1.52 | | | |
| Construcción y materiales | 78,746,037 | 2.28 | | | |
| 275,077 MARTIN MARIETTA | 78,746,037 | 2.28 | | | |
| Cuidado personal, farmacias y tiendas de alimentación | 34,388,626 | 1.00 | | | |
| 141,053 ESTEE LAUDER COMPANIES INC-A | 34,388,626 | 1.00 | | | |
| Distribución minorista | 173,118,953 | 5.02 | | | |
| 767,833 AMAZON.COM INC | 78,006,164 | 2.26 | | | |
| 138,785 COSTCO WHOLESALE | 63,625,113 | 1.85 | | | |
| 119,914 HOME DEPOT INC | 31,487,676 | 0.91 | | | |
| Equipo electrónico y eléctrico | 23,549,662 | 0.68 | | | |
| 123,458 ROCKWELL AUTOMATION INC | 23,549,662 | 0.68 | | | |
| Equipo y servicios médicos | 107,944,446 | 3.13 | | | |
| 297,264 DANAHER CORP | 72,157,143 | 2.09 | | | |
| 416,496 MEDTRONIC PLC | 35,787,303 | 1.04 | | | |
| Hardware y equipo tecnológico | 592,407,977 | 17.19 | | | |
| 1,176,281 ANALOG DEVICES INC | 164,372,176 | 4.77 | | | |
| 1,261,696 APPLE INC | 164,999,834 | 4.78 | | | |
| 195,244 KLA CORPORATION | 59,590,086 | 1.73 | | | |
| 182,311 LAM RESEARCH CORP | 74,314,250 | 2.16 | | | |
| 449,487 NVIDIA CORP | 65,175,508 | 1.89 | | | |
| 122,955 THERMO FISHER SCIE | 63,956,123 | 1.86 | | | |
| Industria farmacéutica y biotecnología | 259,505,151 | 7.53 | | | |
| 4,209,743 ELANCO ANIMAL HEALTH INC | 79,004,407 | 2.29 | | | |
| 290,456 ELI LILLY & CO | 90,172,079 | 2.62 | | | |
| 112,105 REGENERON PHARMA | 63,387,660 | 1.84 | | | |
| 99,952 VERTEX PHARMACEUTICALS INC | 26,941,005 | 0.78 | | | |
| Industria general | 49,708,802 | 1.44 | | | |
| 763,787 PLANET FITNESS INC A | 49,708,802 | 1.44 | | | |
| | | | <i>Industrias químicas</i> | 122,019,595 | 3.54 |
| | | | 1,070,359 INTERNATIONAL FLAVORS & FRAGRANCES | 122,019,595 | 3.54 |
| | | | <i>Ingeniería industrial</i> | 84,711,177 | 2.46 |
| | | | 495,531 CATERPILLAR INC | 84,711,177 | 2.46 |
| | | | <i>Medios de comunicación</i> | 40,089,455 | 1.16 |
| | | | 103,854 NETFLIX INC | 17,371,418 | 0.50 |
| | | | 251,382 WALT DISNEY CO/THE | 22,718,037 | 0.66 |
| | | | <i>Metales industriales y minería</i> | 66,554,136 | 1.93 |
| | | | 2,377,957 FREEPORT MCMORAN INC | 66,554,136 | 1.93 |
| | | | <i>Petróleo, gas y carbón</i> | 246,295,579 | 7.15 |
| | | | 1,078,874 EOG RESOURCES | 113,754,155 | 3.30 |
| | | | 3,873,789 SCHLUMBERGER LTD | 132,541,424 | 3.85 |
| | | | <i>Proveedores de atención sanitaria</i> | 92,221,274 | 2.68 |
| | | | 187,231 UNITEDHEALTH GROUP | 92,221,274 | 2.68 |
| | | | <i>Servicios de finanzas y crédito</i> | 128,573,904 | 3.73 |
| | | | 681,942 VISA INC-A | 128,573,904 | 3.73 |
| | | | <i>Servicios de soporte industrial</i> | 29,532,389 | 0.86 |
| | | | 97,878 MASTERCARD INC SHS A | 29,532,389 | 0.86 |
| | | | <i>Software y servicios informáticos</i> | 550,456,432 | 15.97 |
| | | | 162,169 ADOBE INC | 56,782,806 | 1.65 |
| | | | 320,790 AKAMAI TECHNOLOGIES INC | 28,024,057 | 0.81 |
| | | | 128,337 ALPHABET INC | 267,520,867 | 7.76 |
| | | | 806,501 MICROSOFT CORP | 198,128,702 | 5.75 |
| | | | <i>Transporte industrial</i> | 195,911,483 | 5.68 |
| | | | 439,504 UNION PACIFIC CORP | 89,691,691 | 2.60 |
| | | | 607,963 UNITED PARCEL SERVICE-B | 106,219,792 | 3.08 |
| | | | <i>Viajes y Ocio</i> | 143,548,971 | 4.16 |
| | | | 40,420 BOOKING HOLDINGS INC | 67,620,810 | 1.96 |
| | | | 961,006 LIVE NATION ENTERTAINMENT INC | 75,928,161 | 2.20 |
| | | | Instrumentos del mercado monetario | 25,250,210 | 0.73 |
| | | | <i>Gobiernos</i> | 25,250,210 | 0.73 |
| | | | 26,400,000 USA T-BILLS 0% 05/07/2022 | 25,250,210 | 0.73 |
| | | | Total cartera de títulos | 3,458,222,464 | 100.33 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---|-------------------|--------------|---|------------------|----------|
| | USD | | | USD | |
| Posiciones a largo plazo | 38,644,036 | 98.40 | 3,435 EXTRA SPACE STORAGE INC | 584,637 | 1.49 |
| Valores mobiliarios admitidos a cotización oficial en una bolsa de valores y/o negociados en otro mercado regulado | 38,644,036 | 98.40 | 6,503 FIRST IND REALTY TR | 308,697 | 0.79 |
| Acciones | 38,644,036 | 98.40 | 9,306 GAMING AND LEISURE PROPERTIE | 426,773 | 1.09 |
| <i>Artículos domésticos y construcción de viviendas</i> | 563,750 | 1.44 | 12,501 HOST HOTELS & RESORTS INC REITS | 196,016 | 0.50 |
| 7,984 LENNAR CORP A | 563,750 | 1.44 | 31,918 KIMCO REALTY CORP REIT | 631,338 | 1.61 |
| <i>Artículos personales</i> | 410,916 | 1.05 | 1,082 SBA COMMUNICATIONS CORPORATION SHS -A- | 346,294 | 0.88 |
| 4,581 POLO RALPH LAUREN A | 410,916 | 1.05 | 7,425 VENTAS INC REIT | 382,091 | 0.97 |
| <i>Automoción y piezas</i> | 461,298 | 1.17 | 7,926 WELLTOWER INC REIT | 652,865 | 1.65 |
| 3,664 LEAR CORP | 461,298 | 1.17 | <i>Gas, agua y suministros públicos múltiples</i> | 1,151,643 | 2.93 |
| <i>Banca de inversión y servicios de intermediación</i> | 1,165,625 | 2.97 | 38,920 CENTERPOINT ENERGY INC | 1,151,643 | 2.93 |
| 9,544 STATE STREET CORP | 589,246 | 1.50 | <i>Hardware y equipo tecnológico</i> | 507,329 | 1.29 |
| 8,041 SYNEOS HEALTH INC | 576,379 | 1.47 | 38,289 HEWLETT PACKARD ENTERPRISE | 507,329 | 1.29 |
| <i>Bancos</i> | 4,691,586 | 11.96 | <i>Industria farmacéutica y biotecnología</i> | 1,660,808 | 4.23 |
| 21,013 CITIZENS FINANCIAL GROUP | 750,374 | 1.91 | 15,508 CARDINAL HEALTH INC | 810,603 | 2.07 |
| 4,032 FIRST REPUBLIC BANK | 582,060 | 1.48 | 12,000 ORGANON AND COMPANY | 404,760 | 1.03 |
| 6,876 M&T BANK CORPORATION | 1,096,171 | 2.80 | 2,159 STERIS PLC | 445,445 | 1.13 |
| 10,609 POPULAR INC | 816,149 | 2.08 | <i>Industria general</i> | 2,461,373 | 6.27 |
| 35,109 REGIONS FINANCIAL CORP | 658,645 | 1.68 | 38,152 GRAPHIC PACKAGING HOLDING CO | 782,116 | 1.99 |
| 15,485 ZIONS BANCORP RG REGISTERED SHS | 788,187 | 2.01 | 16,388 HOSTESS BRANDS INC | 347,589 | 0.89 |
| <i>Bebidas</i> | 592,688 | 1.51 | 4,726 PPG INDUSTRIES INC | 540,276 | 1.38 |
| 10,879 MOLSON COORS BREWING CO-B | 592,688 | 1.51 | 13,699 SEALED AIR | 791,392 | 2.01 |
| <i>Construcción y materiales</i> | 502,190 | 1.28 | <i>Industrias químicas</i> | 397,650 | 1.01 |
| 3,863 TRANE TECHNOLOGIES PLC | 502,190 | 1.28 | 8,423 MOSAIC CO THE -WI | 397,650 | 1.01 |
| <i>Distribución minorista</i> | 1,517,897 | 3.86 | <i>Ingeniería industrial</i> | 1,324,698 | 3.37 |
| 1,307 OREILLY AUTOMOTIVE INC | 825,710 | 2.10 | 17,145 INGERSOLL RAND INC | 721,805 | 1.83 |
| 9,856 ROSS STORES INC | 692,187 | 1.76 | 7,322 PACCAR INC | 602,893 | 1.54 |
| <i>Electricidad</i> | 2,198,271 | 5.60 | <i>Inversión y servicios inmobiliarios</i> | 267,129 | 0.68 |
| 23,049 EXELON CORP | 1,044,581 | 2.66 | 3,627 CBRE GROUP-A | 267,129 | 0.68 |
| 18,220 PUBLIC SERVICE ENTERPRISE GROU | 1,153,690 | 2.94 | <i>Metales industriales y minería</i> | 1,009,209 | 2.57 |
| <i>Equipo de telecomunicaciones</i> | 551,984 | 1.41 | 4,666 RELIANCE STEEL & ALUMINUM CO. | 792,894 | 2.02 |
| 2,631 MOTOROLA SOLUTIONS INC | 551,984 | 1.41 | 7,100 TECK RESOURCES B | 216,315 | 0.55 |
| <i>Equipo electrónico y eléctrico</i> | 1,757,627 | 4.48 | <i>Petróleo, gas y carbón</i> | 2,785,429 | 7.09 |
| 9,210 EMERSON ELECTRIC CO | 732,747 | 1.87 | 19,438 BAKER HUGHES REGISTERED SHS A | 561,175 | 1.43 |
| 2,368 KEYSIGHT TECHNOLOGIES SHS WI INC | 326,571 | 0.83 | 24,734 CABOT OIL & GAS | 637,643 | 1.62 |
| 3,714 MKS INSTRUMENTS INC | 381,168 | 0.97 | 4,940 OASIS PETROLEUM INC | 600,951 | 1.53 |
| 10,155 NATL INSTRUMENTS | 317,141 | 0.81 | 4,420 PIONEER NATURAL RES | 985,660 | 2.51 |
| <i>Equipo y servicios médicos</i> | 605,596 | 1.54 | <i>Proveedores de servicios de telecomunicaciones</i> | 811,775 | 2.07 |
| 5,761 ZIMMER BIOMET HOLDINGS INC | 605,596 | 1.54 | 4,976 DOLBY LABORATORIES-A | 355,635 | 0.91 |
| <i>Fondos de inversión inmobiliarios</i> | 4,078,586 | 10.38 | 12,653 LIBERTY SIRIUS GROUP-C | 456,140 | 1.16 |
| 1,148 AVALONBAY COMMUNITIE REIT | 223,102 | 0.57 | <i>Seguros de no vida</i> | 1,568,439 | 3.99 |
| 2,429 CAMDEN PROPERTY TRUST SBI REIT | 326,773 | 0.83 | 14,460 HARTFORD FINANCIAL SERVICES GRP | 946,262 | 2.41 |
| | | | 27,813 OLD REPUB.INTL CORP | 622,177 | 1.58 |
| | | | <i>Seguros de vida</i> | 671,928 | 1.71 |
| | | | 12,144 AFLAC INC | 671,928 | 1.71 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL |
|---------------------------------|--|--------------|
| | USD | |
| | <i>Servicios de finanzas y crédito</i> | |
| | 395,450 | 1.01 |
| 4,182 | DISCOVER FINANCIAL SERVICES | 1.01 |
| | <i>Servicios de soporte industrial</i> | |
| | 602,393 | 1.53 |
| 4,779 | EATON CORP | 1.53 |
| | <i>Software y servicios informáticos</i> | |
| | 473,153 | 1.20 |
| 3,003 | CDW CORP | 1.20 |
| | <i>Transporte industrial</i> | |
| | 1,537,092 | 3.91 |
| 10,593 | AERCAP HOLDINGS NV | 1.10 |
| 5,553 | AGCO CORP | 1.40 |
| 3,529 | J.B HUNT TRANSPORT SERVICES | 1.41 |
| | <i>Viajes y Ocio</i> | |
| | 1,920,524 | 4.89 |
| 6,132 | DARDEN RESTAURANTS INC | 1.77 |
| 6,067 | EXPEDIA GROUP | 1.46 |
| 5,838 | HILTON WORLDWIDE HOLDINGS INC | 1.66 |
| Total cartera de títulos | 38,644,036 | 98.40 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---|--------------------|--------------|--|------------------|----------|
| | USD | | | USD | |
| Posiciones a largo plazo | 176,313,897 | 97.89 | 219,567 BHARTI AIRTEL LTD INR (ISIN INE397D01024) | 1,904,364 | 1.06 |
| Valores mobiliarios admitidos a cotización oficial en una bolsa de valores y/o negociados en otro mercado regulado | 168,755,717 | 93.69 | 126,201 HDFC BANK LTD | 2,154,154 | 1.20 |
| Acciones | 168,755,717 | 93.69 | 246,233 HINDALCO INDUSTRIES | 1,055,897 | 0.59 |
| <i>Australia</i> | 447,346 | 0.25 | 103,145 HOUSING DEVELOPMENT FINANCE CORP LTD | 2,835,321 | 1.56 |
| 20,432 WOODSIDE ENERGY GROUP LTD | 447,346 | 0.25 | 150,947 ICICI BANK SP.ADR | 2,677,800 | 1.49 |
| <i>China</i> | 22,467,280 | 12.47 | 54,716 ICICI PRUDENTIAL LIFE INSURANCE COMPANY LTD | 338,803 | 0.19 |
| 43,500 ASYMECHAN LABORATORIES CO LTD | 1,025,557 | 0.57 | 146,911 INFOSYS TECHNOLOGIES | 2,719,544 | 1.51 |
| 12,000 BYD CO LTD-H | 480,186 | 0.27 | 105,855 LARSEN & TOUBRO LTD | 2,088,683 | 1.16 |
| 974,000 CHINA OILFIELD SERVICES-H | 954,518 | 0.53 | 55,003 MACROTECH DEVELOPERS LIMITED | 744,540 | 0.41 |
| 454,200 FANGDA CARBON NEW MATERIAL-A | 515,651 | 0.29 | 10,367 MARUTI SUZUKI SHS | 1,111,985 | 0.62 |
| 55,025 GLODON COMPANY LTD | 447,480 | 0.25 | 258,954 MAX HEALTHCARE INSTITUTE LTD | 1,203,244 | 0.67 |
| 270,800 GOERTEK INC-A | 1,359,199 | 0.75 | 409,991 OIL & NATURAL GAS CORPORATION LTD | 786,782 | 0.44 |
| 269,300 HANGZHOU GREAT STAR INDUSTRIAL CO LTD | 757,901 | 0.42 | 137,997 PHOENIX MILLS DS | 2,068,404 | 1.15 |
| 333,800 LONGSHINE TECHNOLOGY CO LTD-A | 1,256,058 | 0.70 | 127,075 RELIANCE INDUSTRIES LTD | 4,176,673 | 2.31 |
| 67,900 LUXSHARE PRECISION INDUSTR-A | 342,731 | 0.19 | 96,875 STATE BANK OF INDIA | 571,516 | 0.32 |
| 4,676,000 PETROCHINA CO LTD-H | 2,228,666 | 1.23 | 178,111 WIPRO | 938,340 | 0.52 |
| 951,603 PING AN BANK CO LTD-A | 2,129,427 | 1.18 | <i>Indonesia</i> | 9,192,382 | 5.10 |
| 490,000 PING AN INSURANCE GROUP CO-H | 3,331,419 | 1.84 | 6,752,200 BANK CENTRAL ASIA | 3,286,019 | 1.83 |
| 291,100 SHANGHAI LIANGXIN ELECTRICAL CO LTD | 718,804 | 0.40 | 1,990,200 BANK MANDIRI | 1,058,724 | 0.59 |
| 52,800 SKSHU PAINT CO LTD A | 1,020,855 | 0.57 | 13,184,200 PAKUWON JATI TBK PT | 417,718 | 0.23 |
| 77,600 SUNGROW POWER SUPPLY CO LTD | 1,138,910 | 0.63 | 7,256,600 PT BANK RAKYAT INDONESIA | 2,021,474 | 1.12 |
| 327,700 VENUSTECH GROUP CO LTD- A | 975,616 | 0.54 | 2,051,500 PT CISARUA MOUNTAIN DAIRY TBK | 578,373 | 0.32 |
| 36,800 WULIANGYE YIBIN -A- | 1,110,053 | 0.62 | 20,489,000 PT DAYAMITRA TELEKOMUNIKASI TBK | 962,733 | 0.53 |
| 59,172 YUNNAN ENERGY NEW MATERIAL CO LTD | 2,213,770 | 1.23 | 3,230,300 TELKOM INDONESIA SERIE B | 867,341 | 0.48 |
| 376,000 ZIJIN MINING GROUP CO LTD-H | 460,479 | 0.26 | <i>Islas Bermudas</i> | 1,012,367 | 0.56 |
| <i>Corea del Sur</i> | 16,734,179 | 9.29 | 2,648,000 PACIFIC BASIN SHIPPING | 1,012,367 | 0.56 |
| 8,396 AMOREPACIFIC | 840,635 | 0.47 | <i>Islas Caimán</i> | 43,133,374 | 23.95 |
| 47,515 HANA FINANCIAL GROUP | 1,440,015 | 0.80 | 39,000 AIRTAC INTERNATIONAL GROUP | 1,299,846 | 0.72 |
| 15,638 KIA CORPORATION | 931,005 | 0.52 | 28,000 ALCHIP TECHNOLOGIES LIMITED | 653,539 | 0.36 |
| 31,585 KT | 886,686 | 0.49 | 521,800 ALIBABA GROUP HOLDING LTD | 7,441,028 | 4.13 |
| 3,382 LG CHEM | 1,344,048 | 0.75 | 1,555,000 CHINA EDUCATION GROUP HOLDIN | 1,537,768 | 0.85 |
| 5,001 NAVER CORP | 924,399 | 0.51 | 682,000 CHINA RESOURCES LAND LTD | 3,181,004 | 1.77 |
| 8,271 SAMSUNG ELECTRONICS GDR | 9,023,661 | 5.01 | 41,038 FULL TRUCK ALLIANCE COMPANY LIMITED ADR | 371,804 | 0.21 |
| 19,105 SK HYNIX INC | 1,338,998 | 0.74 | 191,100 HUAZHU GROUP LTD | 740,343 | 0.41 |
| 32 SK INNOVATION CO LTD | 4,732 | 0.00 | 81,500 HUTCHMED CHINA LTD | 197,965 | 0.11 |
| <i>Estados Unidos de América</i> | 1,478,008 | 0.82 | 56,835 HYGEIA HEALTHCARE HOLDINGS CO LIMITED | 377,719 | 0.21 |
| 30,443 YUM CHINA HOLDINGS INC | 1,478,008 | 0.82 | 87,855 JD COM INC-A | 2,830,364 | 1.57 |
| <i>Hong Kong (China)</i> | 18,813,816 | 10.45 | 234,500 LI NING CO LTD | 2,172,581 | 1.21 |
| 783,400 AIA GROUP LTD -H- | 8,490,958 | 4.71 | 133,800 MEITUAN | 3,311,343 | 1.84 |
| 79,100 CHERVON HOLDINGS LIMITED | 444,543 | 0.25 | 87,064 NETEASE INC | 1,598,827 | 0.89 |
| 260,000 CHINA RESOURCES BEER HOLDING COMPANY LTD -H | 1,938,331 | 1.08 | 26,700 NIO INC ADR | 580,725 | 0.32 |
| 266,000 GALAXY ENTERTAINMENT GROUP L -H- | 1,586,450 | 0.88 | 746,000 REAL GOLD MINING LTD | 10 | 0.00 |
| 44,600 HKG EXCHANGES & CLEARING LTD -H- | 2,193,921 | 1.22 | 115,700 SHENZHOU INTERNATIONAL GROUP | 1,401,472 | 0.78 |
| 222,200 LINK REIT -H- | 1,812,270 | 1.01 | 6,000 SILERGY CORP | 483,293 | 0.27 |
| 394,000 SWIRE PACIFIC A -H- | 2,347,343 | 1.30 | 228,000 TENCENT HOLDINGS LTD | 10,297,395 | 5.71 |
| <i>India</i> | 27,803,112 | 15.44 | 1,980,000 TOWNGAS SMART ENERGY COMPANY LIMITED | 1,054,727 | 0.59 |
| 9,156 APOLLO HOSPITALS ENTERPRISE | 427,062 | 0.24 | 81,850 TRIP COM GROUP LTD | 2,311,465 | 1.28 |
| | | | 141,000 WUXI BIOLOGICS INC | 1,290,156 | 0.72 |
| | | | <i>Islas Mauricio</i> | 1,412,991 | 0.78 |
| | | | 55,023 MAKEMYTRIP LTD | 1,412,991 | 0.78 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL |
|---|--------------------|--------------|
| | USD | |
| <i>Reino Unido</i> | 1,668,289 | 0.93 |
| 135,200 PRUDENTIAL PLC | 1,668,289 | 0.93 |
| <i>Singapur</i> | 2,050,122 | 1.14 |
| 64,500 JARDINE CYCLE & CARRIAGE | 1,311,136 | 0.73 |
| 406,500 SINGAPORE TELECOMM | 738,986 | 0.41 |
| <i>Tailandia</i> | 2,367,810 | 1.31 |
| 213,700 PTT EXPLORATION PRODUC PUBLIC FOREIGN | 964,082 | 0.54 |
| 477,200 SCB X PUBLIC COMPANY LIMITED | 1,403,728 | 0.77 |
| <i>Taiwán</i> | 20,174,641 | 11.20 |
| 2,571,000 CHINATRUST FIN HLDG | 2,170,349 | 1.20 |
| 243,000 DELTA ELECTRONIC INDUSTRIAL INC | 1,810,230 | 1.01 |
| 91,000 GIANT MANUFACTURE | 734,525 | 0.41 |
| 150,000 MAKALOT INDUSTRIAL | 711,319 | 0.39 |
| 63,000 MEDIATEK INC | 1,379,353 | 0.77 |
| 835,091 TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD | 13,368,865 | 7.42 |
| Acción/Participaciones de OICVM/OIC | 7,558,180 | 4.20 |
| Acción/Participaciones en fondos de inversión | 7,558,180 | 4.20 |
| <i>Hong Kong (China)</i> | 4,016,019 | 2.23 |
| 288,300 AMUNDI HK PORTFOLIOS-AMUNDI HK-NEW GENERATION ASIA PAC FCP | 4,016,019 | 2.23 |
| <i>Luxemburgo</i> | 3,542,161 | 1.97 |
| 690 AMUNDI INTERINVEST CHINA A SHARES I C | 1,557,627 | 0.86 |
| 1,980 STRUCTURA SICAV STRATAGEM | 1,984,534 | 1.11 |
| Total cartera de títulos | 176,313,897 | 97.89 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---|--------------------|--------------|--|------------------|----------|
| | EUR | | | EUR | |
| Posiciones a largo plazo | 625,187,263 | 99.29 | | | |
| Valores mobiliarios admitidos a cotización oficial en una bolsa de valores y/o negociados en otro mercado regulado | 625,187,263 | 99.29 | | | |
| Acciones | 625,187,263 | 99.29 | | | |
| <i>Artículos de ocio</i> | 22,067,182 | 3.50 | | | |
| 1,052,234 GOERTEK INC-A | 5,051,770 | 0.80 | | | |
| 389,000 KINGSOFT CORP LTD | 1,450,997 | 0.23 | | | |
| 306,449 NETEASE INC | 5,382,917 | 0.85 | | | |
| 97,135 NETEASE SP ADR SHS | 8,674,278 | 1.38 | | | |
| 70,005 OPPEIN HOME GROUP INC | 1,507,220 | 0.24 | | | |
| <i>Artículos domésticos y construcción de viviendas</i> | 17,579,772 | 2.79 | | | |
| 581,218 MIDEA GROUP CO | 5,015,290 | 0.80 | | | |
| 4,762,200 SAMSONITE INTERNATIONAL SA | 9,067,429 | 1.43 | | | |
| 350,500 TECHTRONIC INDUSTRIES CO LTD -H- | 3,497,053 | 0.56 | | | |
| <i>Artículos personales</i> | 25,531,605 | 4.06 | | | |
| 318,000 ANTA SPORTS PRODUCTS LTD | 3,736,798 | 0.59 | | | |
| 6,928,000 BOSIDENG INTERNATIONAL HLDGS | 4,112,751 | 0.65 | | | |
| 1,159,021 LI NING CO LTD | 10,271,201 | 1.64 | | | |
| 555,200 PRADA | 2,974,431 | 0.47 | | | |
| 382,900 SHENZHOU INTERNATIONAL GROUP | 4,436,424 | 0.71 | | | |
| <i>Automoción y piezas</i> | 23,136,078 | 3.67 | | | |
| 68,000 BYD CO LTD-H | 2,602,760 | 0.41 | | | |
| 24,100 CONTEMPORARY AMPEREX TECHNOLOGY CO LTD | 1,838,867 | 0.29 | | | |
| 1,232,500 GREAT WALL MOTOR COMPANY-H | 2,424,856 | 0.39 | | | |
| 168,410 LI AUTO INC SHS A ADR | 6,171,301 | 0.98 | | | |
| 1,433,000 NEXTEER AUTOMOTIVE GROUP LTD | 985,192 | 0.16 | | | |
| 275,149 NINGBO TUOPU GROUP CO LTD | 2,690,335 | 0.43 | | | |
| 308,721 NIO INC ADR | 6,422,767 | 1.01 | | | |
| <i>Banca de inversión y servicios de intermediación</i> | 5,707,771 | 0.91 | | | |
| 2,586,400 CHINA INTL CAPITAL-H | 5,271,419 | 0.84 | | | |
| 947,000 SHIMAO SERVICES HOLDINGS LIMITED | 436,352 | 0.07 | | | |
| <i>Bancos</i> | 41,720,249 | 6.63 | | | |
| 5,054,000 AGRICULTURAL BANK OF CHINA-H | 1,823,570 | 0.29 | | | |
| 1,928,000 CHINA MERCHANTS BANK-H | 12,338,486 | 1.96 | | | |
| 151,200 HSBC HOLDINGS PLC | 940,784 | 0.15 | | | |
| 29,071,375 INDUSTRIAL & COMMERCIAL BANK OF CHINA-H | 16,513,800 | 2.62 | | | |
| 1,279,370 INDUSTRIAL BANK | 3,637,820 | 0.58 | | | |
| 3,020,771 PING AN BANK CO LTD-A | 6,465,789 | 1.03 | | | |
| <i>Bebidas</i> | 21,227,417 | 3.37 | | | |
| 212,000 CHINA RESOURCES BEER HOLDING COMPANY LTD -H | 1,511,775 | 0.24 | | | |
| 19,408 KWEICHOW MOUTAI CO LTD -A- | 5,671,083 | 0.90 | | | |
| 890,000 TSINGTAO BREWERY CO LTD-H | 8,852,700 | 1.41 | | | |
| 179,941 WULIANGYE YIBIN -A- | 5,191,859 | 0.82 | | | |
| <i>Construcción y materiales</i> | 6,045,654 | 0.96 | | | |
| 822,048 BEIJING ORIENTAL YUHONG WATERPROOF TECHNOLOGY CO LTD | 6,045,654 | 0.96 | | | |
| | | | <i>Cuidado personal, farmacias y tiendas de alimentación</i> | 3,483,030 | 0.55 |
| | | | 118,700 JD HEALTH INTERNATIONAL INC | 890,583 | 0.14 |
| | | | 109,840 PROYA COSMETICS CO LTD A | 2,592,447 | 0.41 |
| | | | <i>Distribución minorista</i> | 27,232,113 | 4.33 |
| | | | 392,000 CHINA MEIDONG AUTO HOLDINGS LTD | 1,180,262 | 0.19 |
| | | | 218,555 JD COM INC-A | 6,734,934 | 1.07 |
| | | | 285,978 JD.COM ADR | 17,567,083 | 2.79 |
| | | | 141,207 MINISO GROUP HOLDING LIMITED ADR | 1,061,636 | 0.17 |
| | | | 102,000 ZHONGSHENG GROUP HOLDINGS LTD | 688,198 | 0.11 |
| | | | <i>Energías alternativas</i> | 8,608,301 | 1.37 |
| | | | 613,187 SUNGROW POWER SUPPLY CO LTD | 8,608,301 | 1.37 |
| | | | <i>Equipo de telecomunicaciones</i> | 5,547,995 | 0.88 |
| | | | 630,231 LUXSHARE PRECISION INDUSTR-A | 3,042,845 | 0.48 |
| | | | 42,800 WILL SEMICONDUCTOR CO LTD SHANGHAI -A | 1,058,174 | 0.17 |
| | | | 132,984 YEALINK NETWORK TECHNOLOGY CORP LTD | 1,446,976 | 0.23 |
| | | | <i>Equipo electrónico y eléctrico</i> | 4,735,728 | 0.75 |
| | | | 223,900 CHERVON HOLDINGS LIMITED | 1,203,617 | 0.19 |
| | | | 268,600 JI MAG RARE EARTH CO LTD | 933,139 | 0.15 |
| | | | 166,700 SUNNY OPTICAL TECHNOLOGY | 2,598,972 | 0.41 |
| | | | <i>Equipo y servicios médicos</i> | 867,800 | 0.14 |
| | | | 66,000 MICROPORT CARDIO FLOW MEDTECH CORPORATION | 25,182 | 0.00 |
| | | | 395,000 VENUS MEDTECH HANGZHOU INC H | 842,618 | 0.14 |
| | | | <i>Gas, agua y suministros públicos múltiples</i> | 445,841 | 0.07 |
| | | | 875,000 TOWNGAS SMART ENERGY COMPANY LIMITED | 445,841 | 0.07 |
| | | | <i>Hardware y equipo tecnológico</i> | 12,356,582 | 1.96 |
| | | | 410,340 ESTUN AUTOMATION CO LTD-A | 1,436,488 | 0.23 |
| | | | 598,304 LONGI GREEN ENERGY TECHNOLOGY CO LTD | 5,696,179 | 0.90 |
| | | | 1,617,383 SHANGHAI LIANGXIN ELECTRICAL CO LTD | 3,820,126 | 0.61 |
| | | | 155,500 WUXI LEAD INTELLIGENT EQUIPMENT CO LTD | 1,403,789 | 0.22 |
| | | | <i>Industria farmacéutica y biotecnología</i> | 24,603,897 | 3.91 |
| | | | 1,074,500 ANTENGENE CORPORATION LIMITED | 923,403 | 0.15 |
| | | | 144,100 ASYMECHAN LABORATORIES CO LTD | 3,249,610 | 0.51 |
| | | | 2,786,000 CHINA ANIMAL HEALTHCARE LTD | - | 0.00 |
| | | | 93,000 EVEREST MEDICINES LIMITED | 255,071 | 0.04 |
| | | | 403,000 HUTCHMED CHINA LTD | 936,338 | 0.15 |
| | | | 91,680 I MAB ADR | 990,946 | 0.16 |
| | | | 2,034,500 KINDSTAR GLOBALGENE TECHNOLOGY INC | 538,162 | 0.09 |
| | | | 652,500 MEDLIVE TECHNOLOGY CO LTD | 917,871 | 0.15 |
| | | | 470,700 PHARMARON BEIJING CO LTD H | 4,506,983 | 0.71 |
| | | | 1,177,500 WUXI BIOLOGICS INC | 10,305,780 | 1.63 |
| | | | 320,000 ZAI LAB LTD | 1,043,444 | 0.17 |
| | | | 1,149,500 ZHAOKE OPHTHALMOLOGY LIMITED | 560,486 | 0.09 |
| | | | 213,500 ZYLOX TONBRIDGE MEDICAL TECHNOLOGY CO LTD | 375,803 | 0.06 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|--|------------------|----------|--|--------------------|--------------|
| | EUR | | | EUR | |
| <i>Industria general</i> | 5,998,447 | 0.95 | <i>Seguros de no vida</i> | 3,099,439 | 0.49 |
| 167,620 YUNNAN ENERGY NEW MATERIAL CO LTD | 5,998,447 | 0.95 | 3,116,000 PICC PROPERTY & CASUALTY-H | 3,099,439 | 0.49 |
| <i>Industrias químicas</i> | 5,673,208 | 0.90 | <i>Seguros de vida</i> | 35,471,873 | 5.63 |
| 531,000 FANGDA CARBON NEW MATERIAL-A | 576,634 | 0.09 | 753,400 AIA GROUP LTD -H- | 7,810,799 | 1.24 |
| 106,400 GANFENG LITHIUM CO LTD | 1,119,952 | 0.18 | 2,341,638 CHINA LIFE INSURANCE CO-H | 3,899,114 | 0.62 |
| 152,460 HANGZHOU FIRST APPLIED MATERIAL CO LTD | 1,427,321 | 0.23 | 2,615,500 PING AN INSURANCE GROUP CO-H | 17,009,231 | 2.70 |
| 137,846 SKSHU PAINT CO LTD A | 2,549,301 | 0.40 | 572,121 PRUDENTIAL PLC | 6,752,729 | 1.07 |
| <i>Ingeniería industrial</i> | 10,083,998 | 1.60 | <i>Servicios al consumidor</i> | 87,590,074 | 13.91 |
| 1,253,460 HANGZHOU GREAT STAR INDUSTRIAL CO LTD | 3,374,297 | 0.54 | 3,028,800 ALIBABA GROUP HOLDING LTD | 41,313,900 | 6.56 |
| 129,556 JIANGSU HENGLI HYDRAULIC CO LTD | 1,142,550 | 0.18 | 99,681 ALIBABA GROUP HOLDING-SP ADR | 10,842,913 | 1.72 |
| 420,200 RIYUE HEAVY INDUSTRY CO LTD A | 1,525,042 | 0.24 | 5,123,000 CHINA EDUCATION GROUP HOLDIN | 4,845,980 | 0.77 |
| 1,029,436 ZHEJIANG SANHUA INTELLIGENT CO-A | 4,042,109 | 0.64 | 1,292,100 MEITUAN | 30,587,281 | 4.86 |
| <i>Inversión y servicios inmobiliarios</i> | 30,079,665 | 4.78 | <i>Servicios de soporte industrial</i> | 6,523,408 | 1.04 |
| 829,000 CENTRAL CHINA NEW LIFE LIMITED | 393,097 | 0.06 | 1,967,014 CENTRE TESTING INTERNATIONAL GROUP CO LTD -A | 6,523,408 | 1.04 |
| 1,755,500 CHINA OVERSEAS LAND & INVESTMENT LTD -H- | 5,306,987 | 0.85 | <i>Software y servicios informáticos</i> | 76,602,889 | 12.17 |
| 2,138,000 CHINA RESOURCES LAND LTD | 9,538,593 | 1.52 | 958,000 ARCHOSAUR GAMES INC | 657,460 | 0.10 |
| 529,031 CHINA RESOURCES MIXC LIFESTYLE SERVICES LIMITED | 2,508,570 | 0.40 | 283,500 BAIDU INC-A | 5,131,863 | 0.82 |
| 578,000 COUNTRY GARDEN SERVICES HOLDINGS COMPANY LIMITED | 2,462,468 | 0.39 | 28,034 BAIDU SP ADR | 3,988,232 | 0.63 |
| 608,000 GREENTOWN SERVICE GROUP CO LTD | 658,131 | 0.10 | 37,517 BILIBILI INC ADR | 918,681 | 0.15 |
| 134,094 KE HOLDINGS INC ADR | 2,301,063 | 0.37 | 1,494,000 CHINASOFT INTERNATIONAL LTD | 1,462,385 | 0.23 |
| 4,086,000 KWG LIVING GROUP HOLDINGS LIMITED | 1,220,281 | 0.19 | 626,600 KUAISHOU TECHNOLOGY | 6,675,708 | 1.06 |
| 812,000 LONGFOR GROUP HOLDINGS LIMITED | 3,667,244 | 0.58 | 1,355,719 LONGSHINE TECHNOLOGY CO LTD-A | 4,879,662 | 0.78 |
| 208,800 MIDEA REAL ESTATE HOLDING LIMITED | 322,734 | 0.05 | 26,000 MING YUAN CLOUD GROUP HOLDINGS LIMITED | 39,807 | 0.01 |
| 373,000 WHARF REAL ESTATE INVESTMENT | 1,700,497 | 0.27 | 5,774 SEA LTD ADR | 369,432 | 0.06 |
| <i>Medios de comunicación</i> | 16,643,549 | 2.64 | 236,994 SHANGHAI BAOSIGHT SOFTWARE CO LTD | 1,848,936 | 0.29 |
| 4,364,944 CATHAY MEDIA AND EDUCATION GROUP INC | 654,454 | 0.10 | 1,159,100 TENCENT HOLDINGS LTD | 50,073,752 | 7.95 |
| 51,385 DADA NEXUS LTD ADR | 398,615 | 0.06 | 25,233 VNET GROUP INCORPORATION | 145,782 | 0.02 |
| 1,997,603 EAST MONEY INFORMATION CO LTD- A | 7,249,947 | 1.15 | 240,155 ZHIHU INCORPORATION ADR | 411,189 | 0.07 |
| 141,094 PINDUODUO INC ADR | 8,340,533 | 1.33 | <i>Transporte industrial</i> | 21,572,855 | 3.43 |
| <i>Metales industriales y minería</i> | 1,845,556 | 0.29 | 253,357 FULL TRUCK ALLIANCE COMPANY LIMITED ADR | 2,195,623 | 0.35 |
| 1,254,000 CHINA MOLYBDENUM CO LTD H | 669,526 | 0.11 | 2,263,099 GUANGZHOU BAIYUN INTERNATIONAL AIRPORT CO LTD | 4,821,400 | 0.77 |
| 3,304,000 MMG LTD-H | 1,176,030 | 0.18 | 1,222,000 MINTH GROUP | 3,187,722 | 0.51 |
| <i>Metales preciosos y minería</i> | 3,987,571 | 0.63 | 5,590,000 PACIFIC BASIN SHIPPING | 2,044,224 | 0.32 |
| 3,404,000 ZIJIN MINING GROUP CO LTD-H | 3,987,571 | 0.63 | 3,757,056 SHENZHEN AIRPORT | 4,144,355 | 0.66 |
| <i>Petróleo, gas y carbón</i> | 14,860,265 | 2.36 | 1,914,000 SITC INTERNATIONAL HOLDINGS CO | 5,179,531 | 0.82 |
| 984,600 CHINA GAS HLDGS LTD | 1,454,648 | 0.23 | <i>Viajes y Ocio</i> | 38,892,703 | 6.18 |
| 7,496,000 CHINA OILFIELD SERVICES-H | 7,026,700 | 1.12 | 145,243 CHINA TOURISM GROUP DUTY FREE COPERATION LIMITED | 4,834,066 | 0.77 |
| 13,992,000 PETROCHINA CO LTD-H | 6,378,917 | 1.01 | 1,429,000 GALAXY ENTERTAINMENT GROUP L -H- | 8,152,177 | 1.30 |
| <i>Productores de alimentos</i> | 10,408,593 | 1.65 | 550,860 HUAZHU GROUP LTD | 2,041,317 | 0.32 |
| 871,000 CHINA MENGNIU DAIRY CO | 4,156,669 | 0.66 | 91,556 HUAZHU GROUP LTD ADR | 3,336,634 | 0.53 |
| 1,123,348 INNER MONGOLIA YILI INDUSTRIAL GROUP CO LTD | 6,251,924 | 0.99 | 771,000 JJUMAOJIU INTERNATIONAL HOLDINGS LIMITED | 1,959,548 | 0.31 |
| <i>Proveedores de atención sanitaria</i> | 4,956,155 | 0.79 | 5,885,000 SJM HOLDINGS LTD -H- | 2,553,830 | 0.41 |
| 277,700 HANGZHOU TIGERMED CONSULTING CO LTD | 3,070,285 | 0.49 | 240,800 TRIP COM GROUP LTD | 6,504,617 | 1.03 |
| 296,662 HYGIEIA HEALTHCARE HOLDINGS CO LIMITED | 1,885,870 | 0.30 | 172,492 TRIP COM INTERNATIONAL LTD | 4,529,060 | 0.72 |
| | | | 107,268 YUM CHINA HOLDINGS INC | 4,981,454 | 0.79 |
| | | | Total cartera de títulos | 625,187,263 | 99.29 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---|-------------------|--------------|---|------------------|----------|
| | EUR | | | EUR | |
| Posiciones a largo plazo | 66,643,467 | 88.46 | 294,463 HELLENIC EXCHANGE HOLDING | 927,558 | 1.23 |
| Valores mobiliarios admitidos a cotización oficial en una bolsa de valores y/o negociados en otro mercado regulado | 66,643,467 | 88.46 | 101,559 HELLENIC TELECOMMUNICATIONS ORGANIZATIONS OTE | 1,682,833 | 2.23 |
| Acciones | 66,643,467 | 88.46 | 64,328 JUMBO SA | 891,586 | 1.18 |
| <i>Arabia Saudí</i> | <i>11,732,406</i> | <i>15.57</i> | 21,863 MOTOR OIL HELLAS | 385,882 | 0.51 |
| 41,919 AL KHALEEJ TRAINING AND EDUCATION CO | 153,670 | 0.20 | 148,260 MYTILINEOS SA | 2,075,640 | 2.77 |
| 79,932 AL RAJHI BANK | 1,681,106 | 2.23 | 828,046 NATIONAL BANK OF GREECE SA | 2,337,574 | 3.11 |
| 4,011 DR SULAIMAN AL HAB | 198,165 | 0.26 | 22,694 PIRAEUS PORT AUTHORITY | 347,672 | 0.46 |
| 52,867 ETIHAD ETISALAT CO | 471,708 | 0.63 | 3,798 TERNA ENERGY | 65,174 | 0.09 |
| 30,641 JARIR MARKETING | 1,270,118 | 1.69 | <i>Hungría</i> | 533,624 | 0.71 |
| 3,352 MOUWASAT AB | 182,014 | 0.24 | 31,001 RICHTER GEDEON | 533,624 | 0.71 |
| 19,726 RIYAD BANK | 161,423 | 0.21 | <i>Isla de Jersey</i> | 161,691 | 0.21 |
| 28,976 SAUDI ARABIAN MINING | 368,234 | 0.49 | 76,897 POLYMETAL INTERNATIONAL PLC | 161,691 | 0.21 |
| 151,052 SAUDI ARABIAN OIL COMPANY | 1,494,096 | 1.98 | <i>Islas Virgenes Británicas</i> | - | 0.00 |
| 40,108 SAUDI CHEMICAL HOLDING COMPANY | 310,832 | 0.41 | 100,076 FIX PRICE GLOBAL DEPOSITARY RECEIPTS LIMITED | - | 0.00 |
| 29,079 SAVOLA | 249,080 | 0.33 | <i>Kazajstán</i> | 239,675 | 0.32 |
| 297,032 THE SAUDI NATIONAL BANK | 4,990,098 | 6.63 | 5,507 KASPI KZ JSC GDR | 239,675 | 0.32 |
| 6,995 UNITED ELECTRONICS CO | 201,862 | 0.27 | <i>Kuwait</i> | 109,003 | 0.14 |
| <i>Austria</i> | 266,152 | 0.35 | 11,300 HUMAN SOFT HOLDING CO KSCC | 109,003 | 0.14 |
| 10,998 ERSTE GROUP BANK | 266,152 | 0.35 | <i>Luxemburgo</i> | 996,192 | 1.32 |
| <i>Chipre</i> | 57,716 | 0.08 | 196,362 ALLEGRO EU | 996,192 | 1.32 |
| 411,668 CAIRO MEZZ PLC | 57,716 | 0.08 | <i>Países Bajos</i> | 755,185 | 1.00 |
| 63,842 GLOBALTRANS INVESTMENTS PLC GDR | - | 0.00 | 11,324 OCI | 356,480 | 0.47 |
| 14,748 HEADHUNTER GROUP PLC ADR | - | 0.00 | 53,788 PEPKO GROUP N V | 398,705 | 0.53 |
| <i>Croacia</i> | 406,302 | 0.54 | 57,951 X 5 RETAIL GROUP NV REGS GDR | - | 0.00 |
| 12,240 ARENATURIST D D | 406,302 | 0.54 | <i>Polonia</i> | 9,499,058 | 12.61 |
| <i>Egipto</i> | 967,469 | 1.28 | 452,715 AGORA | 534,572 | 0.71 |
| 235,614 CAIRO INVESTMENT REAL ESTATE DEVELOPMENT | 134,863 | 0.18 | 42,990 BANK PEKAO SA | 745,807 | 0.99 |
| 733,394 EDITA FOOD INDUSTRIES SAE SHS | 269,037 | 0.36 | 4,057 CCC SA | 39,706 | 0.05 |
| 1,827,830 ELSWEDY CABLES | 563,569 | 0.74 | 11,247 COMARCH SA | 401,529 | 0.53 |
| <i>Emiratos Árabes Unidos</i> | <i>11,134,797</i> | <i>14.78</i> | 19,289 DINO POLSKA SA | 1,309,148 | 1.74 |
| 550,361 ABU DHABI COMMERCIAL BANK | 1,269,827 | 1.69 | 2,517 GRUPA KETY | 324,522 | 0.43 |
| 1,774,254 ABU DHABI NATIONAL OIL COMPANY FOR DISTRIBUTION PJSC | 1,949,806 | 2.59 | 7,876 GRUPA PRACUJ SPOLKA AKCYJNA | 94,006 | 0.12 |
| 1,387,910 ADNOC DRILLING COMPANY PJSC | 1,228,863 | 1.63 | 7,434 KGHM POLSKA MIEDZ SA | 188,058 | 0.25 |
| 365,910 ARAMEX | 362,094 | 0.48 | 23,191 KRUK | 1,181,223 | 1.57 |
| 2,711,975 EMAAR PROPERTIES REIT | 3,672,418 | 4.87 | 242,898 ORANGE POLSKA SA | 324,026 | 0.43 |
| 92,459 EMIRATES NBD PJSC | 317,824 | 0.42 | 283,032 PKO BANK POLSKI SA | 1,686,094 | 2.24 |
| 595,606 FERTIGLOBE PLC | 746,049 | 0.99 | 21,094 POLSKI KONCERN NAFTOWY ORLEN SA | 307,514 | 0.41 |
| 158,121 FIRST ABU DHABI BANK PJSC | 773,300 | 1.03 | 130,905 POWSZECHNY ZAKLAD UBEZPIECZEN | 834,980 | 1.11 |
| 440,030 NATIONAL BANK OF RAS AL-KHAI | 515,653 | 0.68 | 18,200 SANTANDER BANK POLSKA SPOLKA AKCYJNA | 902,227 | 1.20 |
| 412,962 RAS AL KHAIMAH CERAMICS | 298,963 | 0.40 | 37,990 SHOPER SPOLKA AKCYJNA | 288,957 | 0.38 |
| <i>Grecia</i> | <i>14,876,748</i> | <i>19.76</i> | 459,625 TAURON POLSKA ENERGIA SA | 336,689 | 0.45 |
| 111,928 ALPHA SERVICES AND HOLDINGS SA | 93,124 | 0.12 | <i>Qatar</i> | 1,857,723 | 2.47 |
| 5,561,064 EUROBANK ERGASIAS SERVICES AND HOLDINGS SA | 4,689,088 | 6.23 | 76,616 INDUSTRIES QATAR | 320,969 | 0.43 |
| 479,381 FOURLIS HOLDING | 1,380,617 | 1.83 | 292,837 QATAR NATIONAL BANK | 1,536,754 | 2.04 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL |
|---------------------------------|--|----------------|
| | EUR | |
| <i>República Checa</i> | | |
| | 7,548,960 | 10.02 |
| 144,186 | CESKE ENERGETICKE ZAVODY A.S. | 6,196,346 8.22 |
| 50,502 | KOMERCNI BANKA AS | 1,352,614 1.80 |
| <i>Rusia</i> | | |
| | - | 0.00 |
| 954,790 | ALROSA CJSC | - |
| 321,240 | DETSKY MIR PJSC | - |
| 1,793,362 | GAZPROM PJSC | - |
| 221,778 | GAZPROM PJSC-SPON ADR REG | - |
| 14,534 | LUKOIL OAO | - |
| 23,857 | MAGNIT PJSC | - |
| 44,214 | MINING AND METALLURGICAL COMPANY NORILSK ADR | - |
| 12,764 | NOVATEK OAO-SPONS GDR REG S | - |
| 58,767 | OIL COMPANY LUKOIL ADR 1 SH | - |
| 8,637 | POLYUS GOLD | - |
| 778,429 | SBERBANK OF RUSSIA PJSC REGISTERED SHS | - |
| 149,455 | SOLLERS PJSC SHS | - |
| 344,345 | SURGUTNEFTEGAS PUBLIC JOINT STOCK COMPANY | - |
| 139,318 | SURGUTNEFTEGAS PUBLIC JPINT STOCK COMPANY | - |
| 281,450 | UNITED COMPANY RUSAL INTERNATIONAL PUBLIC JOINT STOCK COMPAN | - |
| <i>Sudáfrica</i> | | |
| | 1,852,157 | 2.46 |
| 2,641 | ANGLO PLATINUM LTD | 219,736 0.29 |
| 31,170 | ANGLOGOLD ASHANTI | 445,937 0.59 |
| 28,525 | ASPEN PHARMACARE | 231,570 0.31 |
| 33,549 | IMPALA PLATINUM HOLDINGS LTD | 354,823 0.47 |
| 13,332 | MR. PRICE GROUP LIMITED | 138,068 0.18 |
| 29,774 | NEDBANK GROUP LTD | 360,305 0.48 |
| 8,804 | SHOPRIETE HOLDINGS LTD | 101,718 0.14 |
| <i>Turquía</i> | | |
| | 3,648,609 | 4.84 |
| 1,059,350 | AKBANK | 486,727 0.65 |
| 78,044 | BIM BIRLESIK MAGAZALAR AS | 361,486 0.48 |
| 105,473 | D MARKET ELEKTRONIK HIZMETLER VE TICARET A S ADR | 65,577 0.09 |
| 118,298 | EREGLI DEMIR VE CE | 183,933 0.24 |
| 23,554 | FORD OTOMOTIV | 360,286 0.48 |
| 153,417 | SOK MARKETLER TICARET A S | 100,723 0.13 |
| 144,786 | TOFAS TURK OTOMOBIL FABRIKA | 497,679 0.66 |
| 98,940 | TUPRAS | 1,499,232 1.99 |
| 75,477 | TURK SISE CAM | 92,966 0.12 |
| Total cartera de títulos | 66,643,467 | 88.46 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---|----------------------|--------------|---|------------------|----------|
| | USD | | | USD | |
| Posiciones a largo plazo | 1,693,791,858 | 99.56 | | | |
| Valores mobiliarios admitidos a cotización oficial en una bolsa de valores y/o negociados en otro mercado regulado | 1,634,594,709 | 96.08 | | | |
| Acciones | 1,634,594,709 | 96.08 | | | |
| <i>Brasil</i> | <i>101,014,751</i> | <i>5.94</i> | | | |
| 2,399,100 AMBEV SA | 6,138,281 | 0.36 | | | |
| 2,517,500 ATACADAO RG SA | 8,025,043 | 0.47 | | | |
| 2,682,606 BANCO BRADESCO PFD | 8,818,101 | 0.52 | | | |
| 2,146,800 B3 SA BRASIL BOLSA BALCAO | 4,519,820 | 0.27 | | | |
| 3,408,339 CAIXA SEGURIDADE PARTICIPACOES SA | 4,555,775 | 0.27 | | | |
| 1,539,900 COSAN | 5,356,332 | 0.31 | | | |
| 3,101,800 HAPVIDA PARTICIPACOES E INVESTIMENTOS SA | 3,238,536 | 0.19 | | | |
| 1,709,111 ITAU UNIBANCO ADR | 7,306,450 | 0.43 | | | |
| 7,689,781 ITAUSA SA | 12,263,722 | 0.72 | | | |
| 4,789,300 PETROLEO BRASILEIRO PREF.SHS | 25,569,941 | 1.51 | | | |
| 955,400 SABESP | 7,675,032 | 0.45 | | | |
| 480,600 TIM RG | 1,173,591 | 0.07 | | | |
| 1,998,400 VIBRA ENERGIA SA | 6,374,127 | 0.37 | | | |
| <i>China</i> | <i>150,967,190</i> | <i>8.87</i> | | | |
| 10,272,000 CHINA COMMUNICATION SERVI-H | 4,516,197 | 0.27 | | | |
| 14,139,000 CHINA LONGYUAN POWER GROUP-H | 27,315,974 | 1.61 | | | |
| 1,029,000 CHINA MERCHANTS BANK-H | 6,884,517 | 0.40 | | | |
| 7,062,000 CHINA OILFIELD SERVICES-H | 6,920,745 | 0.41 | | | |
| 359,090 CHINA TOURISM GROUP DUTY FREE COOPERATION LIMITED | 12,494,645 | 0.73 | | | |
| 3,192,349 CHINA YANGTZE POWER CO LTD | 11,025,376 | 0.65 | | | |
| 915,200 EAST MONEY INFORMATION CO LTD-A | 3,472,521 | 0.20 | | | |
| 4,347,500 GREAT WALL MOTOR COMPANY-H | 8,942,149 | 0.53 | | | |
| 2,661,418 HANGZHOU HANGYANG CO LTD | 12,427,886 | 0.73 | | | |
| 589,400 MIDEA GROUP CO | 5,317,045 | 0.31 | | | |
| 1,695,120 NARI TECHNOLOGY DEVELOPMEN-A | 6,836,903 | 0.40 | | | |
| 2,020,000 TSINGTAO BREWERY CO LTD-H | 21,005,853 | 1.23 | | | |
| 331,570 WANHUA CHEMICAL GROUP CO LTD | 4,803,938 | 0.28 | | | |
| 6,848,000 WEICHAI POWER CO LTD-H | 10,873,781 | 0.64 | | | |
| 1,648,400 ZHUZHOU CRRR TIMES ELECTRI-H | 8,129,660 | 0.48 | | | |
| <i>Corea del Sur</i> | <i>179,736,814</i> | <i>10.56</i> | | | |
| 29,513 BGF RETAIL CO | 4,296,024 | 0.25 | | | |
| 212,932 COWAY CO LTD | 10,479,325 | 0.62 | | | |
| 283,758 FILA HOLDINGS | 6,141,097 | 0.36 | | | |
| 358,060 HANA FINANCIAL GROUP | 10,851,557 | 0.64 | | | |
| 49,007 HUGEL INC | 3,970,684 | 0.23 | | | |
| 35,587 KAKAO CORP | 1,915,844 | 0.11 | | | |
| 242,062 KANGWON LAND | 4,735,347 | 0.28 | | | |
| 26,640 LG CHEM | 10,587,061 | 0.62 | | | |
| 34,803 NAVER CORP | 6,433,087 | 0.38 | | | |
| 494,411 SAMSUNG ELECTRONICS CO LTD | 21,704,735 | 1.28 | | | |
| 1,690,722 SAMSUNG ELECTRONICS PREF SHS | 67,712,219 | 3.98 | | | |
| 279,713 SK HYNIX INC | 19,604,039 | 1.15 | | | |
| 282,297 SK TELECOM | 11,305,795 | 0.66 | | | |
| <i>Dinamarca</i> | <i>14,655,444</i> | <i>0.86</i> | | | |
| 115,320 CARLSBERG B | 14,655,444 | 0.86 | | | |
| | | | <i>Emiratos Árabes Unidos</i> | 33,323,194 | 1.96 |
| | | | 9,727,780 ALDAR PROPERTIES | 11,785,287 | 0.69 |
| | | | 8,042,364 EMAAR PROPERTIES REIT | 11,385,535 | 0.67 |
| | | | 1,985,663 FIRST ABU DHABI BANK PJSC | 10,152,372 | 0.60 |
| | | | <i>Estados Unidos de América</i> | 15,048,946 | 0.88 |
| | | | 309,968 YUM CHINA HOLDINGS INC | 15,048,946 | 0.88 |
| | | | <i>Filipinas</i> | 6,265,606 | 0.37 |
| | | | 1,872,360 INTERNATIONAL CONTAINER TERMINAL SERVICES | 6,265,606 | 0.37 |
| | | | <i>Grecia</i> | 1,156,166 | 0.07 |
| | | | 1,329,210 ALPHA SERVICES AND HOLDINGS SA | 1,156,166 | 0.07 |
| | | | <i>Hong Kong (China)</i> | 57,285,497 | 3.37 |
| | | | 1,623,400 AIA GROUP LTD -H- | 17,595,379 | 1.03 |
| | | | 13,736,926 CHINA EVERBRIGHT ENVIRONMENT GROUP LIMITED | 8,105,305 | 0.48 |
| | | | 3,291,000 CHINA OVERSEAS LAND & INVESTMENT LTD -H- | 10,401,078 | 0.61 |
| | | | 4,091,000 HANG LUNG PROPERTIES LTD-H | 7,757,668 | 0.46 |
| | | | 184,500 HKG EXCHANGES & CLEARING LTD -H- | 9,075,749 | 0.53 |
| | | | 1,752,400 SWIRE PROPERTIES LTD -H- | 4,350,318 | 0.26 |
| | | | <i>India</i> | 255,152,841 | 15.00 |
| | | | 271,018 APOLLO HOSPITALS ENTERPRISE | 12,641,043 | 0.74 |
| | | | 6,425,952 ASHOK LEYLAND DEMAT. | 12,026,411 | 0.71 |
| | | | 1,369,168 AXIS BANK | 11,040,377 | 0.65 |
| | | | 693,189 BHARAT FORGE | 5,721,240 | 0.34 |
| | | | 1,441,337 BHARTI AIRTEL LTD INR (ISIN INE397D01024) | 12,501,108 | 0.73 |
| | | | 199,972 BHARTI AIRTEL LTD INR (ISIN IN9397D01014) | 765,729 | 0.05 |
| | | | 1,156,893 DLF LTD | 4,580,841 | 0.27 |
| | | | 198,793 EICHER MOTOR LTD | 7,034,059 | 0.41 |
| | | | 763,287 EMBASSY OFFICE PARKS REITS | 3,616,824 | 0.21 |
| | | | 551,329 GRASIM INDUSTRIES LTD | 9,220,523 | 0.54 |
| | | | 608,745 HCL TECHNOLOGIES LTD | 7,502,119 | 0.44 |
| | | | 948,937 HDFC BANK LTD | 16,197,627 | 0.95 |
| | | | 859,804 HDFC LIFE INSURANCE COMPANY LTD | 5,988,062 | 0.35 |
| | | | 2,118,477 HINDALCO INDUSTRIES | 9,084,456 | 0.53 |
| | | | 750,969 HOUSING DEVELOPMENT FINANCE CORP LTD | 20,643,148 | 1.22 |
| | | | 2,448,966 ICICI BANK LTD | 21,930,529 | 1.30 |
| | | | 1,534,721 ICICI PRUDENTIAL LIFE INSURANCE COMPANY LTD | 9,503,037 | 0.56 |
| | | | 500,316 INDRAPRASTHA GAS LTD | 2,254,740 | 0.13 |
| | | | 1,082,191 INFOSYS TECHNOLOGIES | 20,032,986 | 1.18 |
| | | | 413,246 KPR MILL LTD | 2,698,285 | 0.16 |
| | | | 626,369 LARSEN & TOUBRO LTD | 12,359,233 | 0.73 |
| | | | 1,391,930 MAX HEALTHCARE INSTITUTE LTD | 6,467,678 | 0.38 |
| | | | 426,567 OBEROI REALTY | 3,984,389 | 0.23 |
| | | | 1,625,811 PETRONET | 4,473,566 | 0.26 |
| | | | 413,895 PHOENIX MILLS DS | 6,203,774 | 0.36 |
| | | | 7,105,860 POWER GRID CORP OF INDIA | 19,066,532 | 1.12 |
| | | | 1,290,702 STATE BANK OF INDIA | 7,614,525 | 0.45 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|--|------------------|----------|---|----------------------|--------------|
| | USD | | | USD | |
| <i>Indonesia</i> | 61,375,595 | 3.61 | <i>Países Bajos</i> | 12,059,986 | 0.71 |
| 85,718,000 AKR CORPORINDO TBK PT | 5,926,471 | 0.35 | 366,445 OCI | 12,059,986 | 0.71 |
| 47,435,400 BANK CENTRAL ASIA | 23,084,872 | 1.35 | <i>Polonia</i> | 3,941,729 | 0.23 |
| 21,582,700 BANK NEGARA INDONESIA PERSERO | 11,372,667 | 0.67 | 632,903 PKO BANK POLSKI SA | 3,941,729 | 0.23 |
| 70,317,929 CIPUTRA DEVT | 4,059,302 | 0.24 | <i>República Checa</i> | 3,497,508 | 0.21 |
| 96,186,300 PT SARANA MENARA NUSANTARA TBK | 7,102,198 | 0.42 | 124,908 KOMERCNI BANKA AS | 3,497,508 | 0.21 |
| 36,610,900 TELKOM INDONESIA SERIE B | 9,830,085 | 0.58 | <i>Rusia</i> | - | 0.00 |
| <i>Islas Bermudas</i> | 1,310,317 | 0.08 | 7,646,700 GAZPROM PJSC | - | 0.00 |
| 10,282,000 BRILLIANCE CHINA AUTOMOTIVE | 1,310,317 | 0.08 | 23,057 MINING AND METALLURGICAL COMPANY NORILSK NICKEL PJSC | - | 0.00 |
| <i>Islas Caimán</i> | 402,147,757 | 23.64 | 179,521 OIL COMPANY LUKOIL ADR 1 SH | - | 0.00 |
| 3,234,600 ALIBABA GROUP HOLDING LTD | 46,126,389 | 2.71 | 10,596,893 SBERBANK OF RUSSIA PJSC | - | 0.00 |
| 160,857 ALIBABA GROUP HOLDING-SP ADR | 18,292,658 | 1.08 | 17,319,300 SISTEMA JSFC | - | 0.00 |
| 454,070 BAOZUN INC ADR A | 4,967,526 | 0.29 | <i>Singapur</i> | 51,008,166 | 3.00 |
| 405,100 BEIGENE LTD | 5,085,074 | 0.30 | 4,807,600 CAPITALAND INVESTMENT LIMITED | 13,196,139 | 0.78 |
| 1,563,399 CHAILEASE | 10,963,007 | 0.64 | 1,540,100 CITY DEVELOPMENTS LTD | 9,019,069 | 0.53 |
| 3,654,500 CHINA CONCH ENVIRONMENT PRTECTION HOLDINGS LIMITED | 2,542,842 | 0.15 | 745,100 JARDINE CYCLE & CARRIAGE | 15,146,166 | 0.89 |
| 5,371,000 CHINA EDUCATION GROUP HOLDIN | 5,311,481 | 0.31 | 7,506,800 SINGAPORE TELECOMM | 13,646,792 | 0.80 |
| 3,758,667 CHINA RESOURCES LAND LTD | 17,531,284 | 1.03 | <i>Sudáfrica</i> | 20,932,312 | 1.23 |
| 9,082,000 CN YONGDA AUTO | 8,587,845 | 0.50 | 666,971 ANGLOGOLD ASHANTI | 9,975,781 | 0.58 |
| 8,686,000 GREENTOWN SERVICE GROUP CO LTD | 9,829,504 | 0.58 | 433,099 BIDVEST GROUP | 5,540,876 | 0.33 |
| 273,271 JD COM INC-A | 8,803,785 | 0.52 | 428,070 NEDBANK GROUP LTD | 5,415,655 | 0.32 |
| 303,436 JD.COM ADR | 19,486,660 | 1.15 | <i>Suiza</i> | 11,088,576 | 0.65 |
| 949,000 LI NING CO LTD | 8,792,238 | 0.52 | 1,052,847 RICHEMONT(CIE FIN) SADR | 11,088,576 | 0.65 |
| 1,781,500 LONGFOR GROUP HOLDINGS LIMITED | 8,411,488 | 0.49 | <i>Tailandia</i> | 12,662,268 | 0.74 |
| 1,124,300 MEITUAN | 27,824,683 | 1.64 | 27,321,000 THAI BEVERAGE PUBLIC CO LTD | 12,662,268 | 0.74 |
| 341,900 NETEASE INC | 6,278,586 | 0.37 | <i>Taiwán</i> | 198,750,000 | 11.68 |
| 130,887 NETEASE SP ADR SHS | 12,219,610 | 0.72 | 22,200,000 CHINATRUST FIN HLDG | 18,740,470 | 1.10 |
| 877,900 NEW ORIENTAL EDUCATION AND TECHNOLOGY GROUP INC | 1,769,906 | 0.10 | 1,069,000 CHROMA ATE | 5,500,763 | 0.32 |
| 287,166 NEW ORIENTAL EDUCATION AND TECHNOLOGY GROUP INC SP ADR | 5,858,186 | 0.34 | 2,241,000 DELTA ELECTRONIC INDUSTRIAL INC | 16,694,345 | 0.98 |
| 677,455 NIO INC ADR | 14,734,646 | 0.87 | 2,598,000 FAR EASTONE TELECOMMUNICATION | 7,304,647 | 0.43 |
| 82,093 PINDUODUO INC ADR | 5,073,347 | 0.30 | 1,947,000 FORMOSA PLASTICS | 7,104,761 | 0.42 |
| 607,200 SHENZHOU INTERNATIONAL GROUP | 7,355,000 | 0.43 | 1,438,000 GIANT MANUFACTURE | 11,607,105 | 0.68 |
| 41,000 SILERGY CORP | 3,302,503 | 0.19 | 951,394 LAND MARK OPTOELECTRONICS CORPORATION | 3,711,694 | 0.22 |
| 1,823,000 TENCENT HOLDINGS LTD | 82,333,993 | 4.85 | 636,000 PRESIDENT CHAIN STORE CORP | 5,828,777 | 0.34 |
| 4,354,000 TINGYI HOLDING | 7,457,384 | 0.44 | 6,402,000 TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD | 102,488,801 | 6.03 |
| 164,450 TRIP COM GROUP LTD | 4,644,109 | 0.27 | 8,773,000 UNI-PRESIDENT ENTERPRISES CORP | 19,768,637 | 1.16 |
| 453,754 TRIP COM INTERNATIONAL LTD | 12,455,547 | 0.73 | Acción/Participaciones de OICVM/OIC | 59,197,149 | 3.48 |
| 4,065,000 XINYI GLASS HOLDINGS | 9,749,424 | 0.57 | Acción/Participaciones en fondos de inversión | 59,197,149 | 3.48 |
| 5,106,000 XINYI SOLAR HOLDINGS LTD | 7,886,462 | 0.46 | <i>Luxemburgo</i> | 59,197,149 | 3.48 |
| 10,208,000 XTEP INTERNATIONAL | 18,472,590 | 1.09 | 28,789 AMUNDI FUNDS CASH USD Z USD (C) | 28,818,123 | 1.69 |
| <i>Islas Mauricio</i> | 6,807,075 | 0.40 | 27,919 AMUNDI MONEY MARKET FUND SHORT TERM (USD) OV C | 30,379,026 | 1.79 |
| 265,073 MAKEMYTRIP LTD | 6,807,075 | 0.40 | Total cartera de títulos | 1,693,791,858 | 99.56 |
| <i>Luxemburgo</i> | 19,127,491 | 1.12 | | | |
| 9,609,000 SAMSONITE INTERNATIONAL SA | 19,127,491 | 1.12 | | | |
| <i>México</i> | 15,279,480 | 0.90 | | | |
| 1,549,100 FOMENTO ECO UNIT | 10,421,384 | 0.61 | | | |
| 1,169,500 GRUPO MEXICO SAB DE CV-B | 4,858,096 | 0.29 | | | |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---|-------------------|--------------|--|------------------|--------------|
| | USD | | | USD | |
| Posiciones a largo plazo | 18,657,752 | 96.60 | 259 NCSOFT | 69,717 | 0.36 |
| Valores mobiliarios admitidos a cotización oficial en una bolsa de valores y/o negociados en otro mercado regulado | 18,657,752 | 96.60 | 3,460 SAMSUNG ELECTRONICS CO LTD | 151,895 | 0.79 |
| Acciones | 18,657,752 | 96.60 | 572 SAMSUNG ELECTRONICS GDR | 624,052 | 3.22 |
| <i>Brasil</i> | <i>1,517,144</i> | <i>7.86</i> | 670 SAMSUNG FIRE MARINE INS.PREFERED SHARE NON VOTING | 81,273 | 0.42 |
| 54,300 AMERICANAS SA | 139,865 | 0.72 | 1,873 SHINHAN FINANCIAL GROUP | 53,446 | 0.28 |
| 31,800 ATACADAO RG SA | 101,369 | 0.52 | 7,500 SHINHAN FINANCIAL GROUP ADR | 214,350 | 1.11 |
| 25,963 BANCO BRADESCO-SPONSORED ADR | 84,380 | 0.44 | 7,488 SK HYNIX INC | 524,806 | 2.72 |
| 39,400 B3 SA BRASIL BOLSA BALCAO | 82,952 | 0.43 | <i>Emiratos Árabes Unidos</i> | <i>117,964</i> | <i>0.61</i> |
| 15,700 DIAGNOSTICOS DA AMERICA | 46,264 | 0.24 | 29,132 ABU DHABI COMMERCIAL BANK | 70,271 | 0.36 |
| 113,400 ENJOEI COM BR ATIVIDADES DE INTERNET SA | 22,335 | 0.12 | 39,367 ALDAR PROPERTIES | 47,693 | 0.25 |
| 6,267 LOCALIA RENT A CAR SA ADR | 58,596 | 0.30 | <i>Filipinas</i> | <i>32,904</i> | <i>0.17</i> |
| 14,400 LOCALIZA RENT A CAR | 144,236 | 0.75 | 311,400 BLOOMBERRY | 32,904 | 0.17 |
| 87,300 MAGAZINE LUIZA SA | 39,397 | 0.20 | <i>Grecia</i> | <i>298,884</i> | <i>1.55</i> |
| 46,200 MINERVA | 116,969 | 0.61 | 243,582 EUROBANK ERGASIAS SERVICES AND HOLDINGS SA | 214,724 | 1.11 |
| 11,688 PETROLEO BRASILEIRO-SP ADR | 124,243 | 0.64 | 4,561 MOTOR OIL HELLAS | 84,160 | 0.44 |
| 82,300 RAIZEN SA PREFERRED | 72,079 | 0.37 | <i>Hong Kong (China)</i> | <i>141,655</i> | <i>0.73</i> |
| 14,700 SABESP | 118,090 | 0.61 | 37,000 HANG LUNG PROPERTIES LTD-H | 70,162 | 0.36 |
| 18,000 SUZANO PAPEL E CELULOSE SA ADR | 170,460 | 0.89 | 12,000 SWIRE PACIFIC A -H- | 71,493 | 0.37 |
| 4,200 SUZANO SA | 40,004 | 0.21 | <i>India</i> | <i>1,763,655</i> | <i>9.13</i> |
| 17,208 TELEFONICA BRASIL-ADR | 155,905 | 0.81 | 36,153 AXIS BANK | 291,522 | 1.51 |
| <i>Chile</i> | <i>332,080</i> | <i>1.72</i> | 2,750 AXIS BANK GLOBAL DEPOSIT RECEIPT | 110,550 | 0.57 |
| 1,626,572 BANCO SANTANDER CHILE | 64,847 | 0.34 | 7,495 ICICI BANK SP.ADR | 132,961 | 0.69 |
| 4,407,484 ENERSIS CHILE SA | 97,665 | 0.51 | 9,116 INFOSYS TECHNOLOGIES SP ADR | 168,737 | 0.87 |
| 2,031 SOC QUIM&MIN SP ADR | 169,568 | 0.87 | 4,362 RELIANCE INDS-SPONS GDR 144A | 283,748 | 1.47 |
| <i>China</i> | <i>2,624,793</i> | <i>13.59</i> | 3,334 RELIANCE INDUSTRIES LTD | 109,581 | 0.57 |
| 525,000 AGRICULTURAL BANK OF CHINA-H | 198,039 | 1.03 | 20,713 SBI CARDS AND PAYMENT SERVICES LTD | 201,498 | 1.04 |
| 38,000 ANHUI CONCH CEMENT CO LTD-H | 164,650 | 0.85 | 7,472 STATE BANK OF INDIA | 44,081 | 0.23 |
| 803,000 CHINA CONSTRUCTION BANK H | 539,292 | 2.80 | 5,669 STATE BANK OF INDIA-GDR | 329,937 | 1.71 |
| 86,000 CHINA LONGYUAN POWER GROUP-H | 166,149 | 0.86 | 8,656 SUN PHARMACEUTICAL INDUSTRIES | 91,040 | 0.47 |
| 420,000 CHINA MOLYBDENUM CO LTD H | 234,435 | 1.21 | <i>Indonesia</i> | <i>164,101</i> | <i>0.85</i> |
| 17,600 FUYAO GROUP GLASS INDUSTR-A | 109,923 | 0.57 | 337,200 BANK CENTRAL ASIA | 164,101 | 0.85 |
| 47,000 GREAT WALL MOTOR COMPANY-H | 96,672 | 0.50 | <i>Islas Caimán</i> | <i>3,423,676</i> | <i>17.73</i> |
| 251,000 INDUSTRIAL & COMMERCIAL BANK OF CHINA-H | 149,059 | 0.77 | 61,016 ALIBABA GROUP HOLDING LTD | 870,107 | 4.50 |
| 14,700 LONGI GREEN ENERGY TECHNOLOGY CO LTD | 146,313 | 0.76 | 15,400 ANTA SPORTS PRODUCTS LTD | 189,189 | 0.98 |
| 55,500 PING AN INSURANCE GROUP CO-H | 377,334 | 1.95 | 12,650 BAIDU INC-A | 239,395 | 1.24 |
| 3,620 PROYA COSMETICS CO LTD A | 89,323 | 0.46 | 1,050 BAIDU SP ADR | 156,167 | 0.81 |
| 219,500 SIPONEC ENGINEERING GROUP-H | 100,701 | 0.52 | 46,500 BUDWEISER BREWING COPMABY APAC LIMITED | 139,258 | 0.72 |
| 4,900 SUNGROW POWER SUPPLY CO LTD | 71,916 | 0.37 | 52,000 CHINA MEDICAL SYSTEM HOLDING | 81,112 | 0.42 |
| 6,000 WULIANGYE YIBIN -A- | 180,987 | 0.94 | 21,000 CHINA MENGNIU DAIRY CO | 104,773 | 0.54 |
| <i>Colombia</i> | <i>230,747</i> | <i>1.19</i> | 39,600 FOSUN TOURISM GROUP | 67,119 | 0.35 |
| 5,431 BANCOLOMBIA ADR | 167,383 | 0.86 | 573,000 GCL TECHNOLOGY HOLDINGS LIMITED | 276,753 | 1.43 |
| 5,840 ECOPETROL SA ADR | 63,364 | 0.33 | 770,000 GOODBABY INTL HOLDING | 99,109 | 0.51 |
| <i>Corea del Sur</i> | <i>2,333,407</i> | <i>12.08</i> | 256,000 GREATVIEW ASEPT | 51,220 | 0.27 |
| 263 HYUNDAI MOTOR | 36,562 | 0.19 | 8,046 HELLO GROUP INC | 40,632 | 0.21 |
| 3,770 HYUNDAI MOTOR GDR REG.S | 128,685 | 0.67 | 5,047 I MAB ADR | 57,031 | 0.30 |
| 4,842 LG ELECTRONICS PFD | 158,305 | 0.82 | 22,950 JD HEALTH INTERNATIONAL INC | 180,015 | 0.93 |
| 2,340 MANDO CORP | 85,695 | 0.44 | | | |
| 1,107 NAVER CORP | 204,621 | 1.06 | | | |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|--|------------------|----------|--|-------------------|--------------|
| | USD | | | USD | |
| 7,100 KUAISHOU TECHNOLOGY | 79,080 | 0.41 | 206,200 KRUNG THAI BANK PUBLIC - F | 90,400 | 0.47 |
| 2,800 NETEASE INC | 51,419 | 0.27 | 9,900 SIAM CEMENT -F- | 104,726 | 0.54 |
| 2,210 NETEASE SP ADR SHS | 206,326 | 1.07 | | | |
| 1,522 SEALTD ADR | 101,807 | 0.53 | <i>Taiwán</i> | 2,035,041 | 10.54 |
| 7,000 WUXI BIOLOGICS INC | 64,050 | 0.33 | 23,000 DELTA ELECTRONIC INDUSTRIAL INC | 171,339 | 0.89 |
| 106,000 XINYI SOLAR HOLDINGS LTD | 163,722 | 0.85 | 30,000 EVERGREEN MARINE | 85,358 | 0.44 |
| 113,500 XTEP INTERNATIONAL | 205,392 | 1.06 | 34,000 HON HAI PRECISION INDUSTRY | 124,641 | 0.65 |
| <i>Islas Virgenes Británicas</i> | 176,063 | 0.91 | 16,000 MAKALOT INDUSTRIAL | 75,874 | 0.39 |
| 20,231 ARCOS DORADOS HOLDINGS -A | 136,155 | 0.70 | 6,000 MEDIATEK INC | 131,367 | 0.68 |
| 4,933 DESPEGAR COM CORP | 39,908 | 0.21 | 32,000 POWERTECH TECHNOLO TWD10 | 94,493 | 0.49 |
| <i>Luxemburgo</i> | 265,722 | 1.38 | 6,000 REALTEK SEMICONDUCTOR | 73,251 | 0.38 |
| 17,105 ALLEGRO EU | 90,722 | 0.47 | 15,000 TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD | 240,132 | 1.24 |
| 4,849 TERNIUM SAADR | 175,000 | 0.91 | 11,928 TAIWAN SEMICONDUCTOR-SP ADR | 976,306 | 5.06 |
| <i>Malasia</i> | 92,932 | 0.48 | 94,000 YUANTA FINANCIAL HOLDINGS CO LTD | 62,280 | 0.32 |
| 192,300 SIME DARBY | 92,932 | 0.48 | Total cartera de títulos | 18,657,752 | 96.60 |
| <i>México</i> | 599,427 | 3.10 | | | |
| 10,100 ARCA CONTINENTAL | 66,395 | 0.34 | | | |
| 82,500 BOLSA MEXICANA DE VALORES | 145,162 | 0.75 | | | |
| 60,800 FIBRA UNO ADMINISTRACION SA | 60,451 | 0.31 | | | |
| 31,212 GRUPO TELEVISIA GDR | 255,314 | 1.33 | | | |
| 7,800 INDUSTRIAS PENOLES SA DE CV | 72,105 | 0.37 | | | |
| <i>Países Bajos</i> | 355,470 | 1.84 | | | |
| 5,442 PROSUS N V | 355,470 | 1.84 | | | |
| <i>Polonia</i> | 67,123 | 0.35 | | | |
| 3,154 CD PROJECKT S.A. | 67,123 | 0.35 | | | |
| <i>Reino Unido</i> | 157,332 | 0.81 | | | |
| 6,948 ANTOFAGASTA PLC | 97,463 | 0.50 | | | |
| 40,773 HELIOS TOWERS PLC | 59,869 | 0.31 | | | |
| <i>Rumania</i> | 129,282 | 0.67 | | | |
| 48,470 BRD BANCA ROMANA DEZ GROUPE SG | 129,282 | 0.67 | | | |
| <i>Sudáfrica</i> | 1,332,928 | 6.90 | | | |
| 10,449 ABSA GROUP LIMITED | 98,606 | 0.51 | | | |
| 3,167 ANGLOGOLD ASHANTI | 47,368 | 0.25 | | | |
| 7,438 GOLD FIELDS LIMITED | 69,465 | 0.36 | | | |
| 11,312 IMPALA PLATINUM HOLDINGS LTD | 125,076 | 0.65 | | | |
| 11,123 MTN GROUP LTD | 89,650 | 0.46 | | | |
| 7,111 MULTICHOICE GROUP LIMITED | 50,269 | 0.26 | | | |
| 4,581 NASPERS-N- | 662,082 | 3.43 | | | |
| 8,013 NEDBANK GROUP LTD | 101,375 | 0.52 | | | |
| 2,377 SANTAM LTD | 36,522 | 0.19 | | | |
| 21,154 SIBANYE STILLWATER LIMITED | 52,515 | 0.27 | | | |
| <i>Tailandia</i> | 465,422 | 2.41 | | | |
| 11,800 ADVANCED INFO SCE PUB RGD - F | 64,916 | 0.34 | | | |
| 138,400 BANGKOK DUSIT MEDICAL SERVICES PUBLIC CO LTD FOREIGN | 97,864 | 0.51 | | | |
| 146,200 CHAROEN POKPHAND FOOD F | 107,516 | 0.55 | | | |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---|----------------------|--------------|--|------------------|----------|
| | USD | | | USD | |
| Posiciones a largo plazo | 1,060,677,196 | 99.89 | | | |
| Valores mobiliarios admitidos a cotización oficial en una bolsa de valores y/o negociados en otro mercado regulado | 1,020,411,759 | 96.10 | | | |
| Acciones | 1,020,411,759 | 96.10 | | | |
| <i>Arabia Saudí</i> | 47,384,853 | 4.46 | | | |
| 770,681 ALINMA BANK | 6,860,327 | 0.65 | | | |
| 207,776 ALMARAI CO LTD | 2,901,686 | 0.27 | | | |
| 36,494 JARIR MARKETING | 1,581,487 | 0.15 | | | |
| 178,352 SAUDI ARABIAN MINING | 2,369,555 | 0.22 | | | |
| 140,885 SIPCHEM AB | 1,884,917 | 0.18 | | | |
| 1,667,398 THE SAUDI NATIONAL BANK | 29,285,214 | 2.75 | | | |
| 82,920 UNITED ELECTRONICS CO | 2,501,667 | 0.24 | | | |
| <i>Argentina</i> | 1,076,551 | 0.10 | | | |
| 108,014 BOLSAS Y MERCADOS ARGENTINOS SA | 1,076,551 | 0.10 | | | |
| <i>Austria</i> | 2,078,310 | 0.20 | | | |
| 82,147 ERSTE GROUP BANK | 2,078,310 | 0.20 | | | |
| <i>Brasil</i> | 85,855,634 | 8.09 | | | |
| 1,248,655 AMERICANAS SA | 3,216,269 | 0.30 | | | |
| 1,451,100 ATACADAO RG SA | 4,625,676 | 0.44 | | | |
| 1,558,203 BANCO BRADESCO PFD | 5,122,031 | 0.48 | | | |
| 152,631 BANCO BRADESCO-SPONSORED ADR | 496,051 | 0.05 | | | |
| 187,900 BANCO BTG PACTUAL SA-UNIT | 804,854 | 0.08 | | | |
| 1,090,500 BANCO DO BRASIL SA | 6,952,381 | 0.65 | | | |
| 321,600 BB SEGURIDADE PARTICIPACOES SA | 1,598,938 | 0.15 | | | |
| 1,475,800 BR MALLS PARTICIPACOES SA | 2,127,851 | 0.20 | | | |
| 190,073 BRADESPAR PREF | 917,022 | 0.09 | | | |
| 2,708,800 CAIXA SEGURIDADE PARTICIPACOES SA | 3,620,732 | 0.34 | | | |
| 1,493 CEMIG SP ADR | 3,016 | 0.00 | | | |
| 101,200 CENTRAIS ELETRICAS BRASILEIRAS SA | 893,476 | 0.08 | | | |
| 132,936 COMPANHIA BRASILEIRA DE DISTRIBUICAO ADR | 410,772 | 0.04 | | | |
| 99,400 COSAN | 345,749 | 0.03 | | | |
| 161,893 COSAN CL A ADR | 2,243,837 | 0.21 | | | |
| 453,725 EZ TEC EMPREENDIMENTOS PARTICI | 1,250,256 | 0.12 | | | |
| 725,300 HAPVIDA PARTICIPACOES E INVESTIMENTOS SA | 757,273 | 0.07 | | | |
| 1,644,861 IOCHPE MAXION | 4,916,210 | 0.46 | | | |
| 734,747 ITAU UNIBANCO ADR | 3,141,043 | 0.30 | | | |
| 768,586 ITAUSA SA | 1,225,747 | 0.12 | | | |
| 1,753,300 JBS | 10,611,389 | 1.00 | | | |
| 191,700 PETROLEO BRASILEIRO | 1,120,257 | 0.11 | | | |
| 2,347,500 PETROLEO BRASILEIRO PREF.SHS | 12,533,238 | 1.17 | | | |
| 202,669 PETROLEO BRASILEIRO-SP ADR | 2,154,371 | 0.20 | | | |
| 331,928 PORTO SUDESTE ROYALTIES FUNDO DE INVESTIMENTO | 317,998 | 0.03 | | | |
| 48,200 SABESP | 387,206 | 0.04 | | | |
| 378,480 SABESP SP.ADR | 3,018,378 | 0.28 | | | |
| 129,219 SENDAS DISTRIBUIDORA SA ADR | 1,757,378 | 0.17 | | | |
| 350,755 SUZANO SA | 3,340,894 | 0.31 | | | |
| 300,000 TIM RG | 732,579 | 0.07 | | | |
| 49,558 TIM SA ADR | 602,130 | 0.06 | | | |
| 1,148,800 VIBRA ENERGIA SA | 3,664,230 | 0.35 | | | |
| 377,800 YDUQS PARTICIPACOES SA | 946,402 | 0.09 | | | |
| | | | <i>Chile</i> | 2,967,012 | 0.28 |
| | | | 975,920 EMBOTELLADORA ANDINA S.A. -B- | 1,769,827 | 0.16 |
| | | | 16,908,662 ENERSIS CHILE SA | 374,679 | 0.04 |
| | | | 363,360 FALABELLA SA | 822,506 | 0.08 |
| | | | <i>China</i> | 73,915,407 | 6.96 |
| | | | 7,863,000 AGRICULTURAL BANK OF CHINA-H | 2,966,052 | 0.28 |
| | | | 7,453,000 CHINA LONGYUAN POWER GROUP-H | 14,398,894 | 1.37 |
| | | | 1,004,000 CHINA MERCHANTS BANK-H | 6,717,255 | 0.63 |
| | | | 4,604,000 CHINA OILFIELD SERVICES-H | 4,511,910 | 0.42 |
| | | | 224,700 CHINA TOURISM GROUP DUTY FREE COOPERATION LIMITED | 7,818,505 | 0.74 |
| | | | 2,758,000 GREAT WALL MOTOR COMPANY-H | 5,672,788 | 0.53 |
| | | | 1,532,315 HANGZHOU HANGYANG CO LTD | 7,155,372 | 0.67 |
| | | | 367,200 MIDEA GROUP CO | 3,312,553 | 0.31 |
| | | | 1,186,000 TSINGTAO BREWERY CO LTD-H | 12,333,139 | 1.16 |
| | | | 1,853,000 WEICHAI POWER CO LTD-H | 2,942,336 | 0.28 |
| | | | 930,600 ZHUZHOU CRRC TIMES ELECTRI-H | 4,589,579 | 0.43 |
| | | | 2,803,600 ZOOMLION HEAVY INDUSTRY - H | 1,497,024 | 0.14 |
| | | | <i>Corea del Sur</i> | 106,064,204 | 9.99 |
| | | | 18,770 BGF RETAIL CO | 2,732,232 | 0.26 |
| | | | 135,326 COWAY CO LTD | 6,659,990 | 0.63 |
| | | | 179,244 FILA HOLDINGS | 3,879,203 | 0.37 |
| | | | 51,014 HANA FINANCIAL GROUP | 1,546,057 | 0.15 |
| | | | 18,899 HUGEL INC | 1,531,250 | 0.14 |
| | | | 155,075 KANGWON LAND | 3,033,661 | 0.29 |
| | | | 15,022 LG CHEM | 5,969,926 | 0.56 |
| | | | 28,200 NAVER CORP | 5,212,569 | 0.49 |
| | | | 744,766 SAMSUNG ELECTRONICS CO LTD | 32,695,366 | 3.07 |
| | | | 3,884 SAMSUNG ELECTRONICS GDR | 4,237,444 | 0.40 |
| | | | 462,509 SAMSUNG ELECTRONICS PREF SHS | 18,523,158 | 1.74 |
| | | | 186,428 SHINHAN FINANCIAL GROUP | 5,319,746 | 0.50 |
| | | | 133,544 SK HYNIX INC | 9,359,600 | 0.88 |
| | | | 133,935 SK TELECOM | 5,364,002 | 0.51 |
| | | | <i>Emiratos Árabes Unidos</i> | 40,084,523 | 3.77 |
| | | | 856,486 ABU DHABI COMMERCIAL BANK | 2,065,953 | 0.19 |
| | | | 1,824,230 ABU DHABI NATIONAL OIL COMPANY FOR DISTRIBUTION PJSC | 2,095,841 | 0.20 |
| | | | 7,465,580 ALDAR PROPERTIES | 9,044,612 | 0.85 |
| | | | 6,060,341 EMAAR PROPERTIES REIT | 8,579,595 | 0.81 |
| | | | 6,487,349 FERTIGLOBE PLC | 8,495,300 | 0.80 |
| | | | 1,917,374 FIRST ABU DHABI BANK PJSC | 9,803,222 | 0.92 |
| | | | <i>Estados Unidos de América</i> | 9,866,768 | 0.93 |
| | | | 203,229 YUM CHINA HOLDINGS INC | 9,866,768 | 0.93 |
| | | | <i>Filipinas</i> | 881,613 | 0.08 |
| | | | 1,901,000 AYALA LAND INC | 881,613 | 0.08 |
| | | | <i>Hong Kong (China)</i> | 11,271,934 | 1.06 |
| | | | 7,459,000 CHINA EVERBRIGHT ENVIRONMENT GROUP LIMITED | 4,401,091 | 0.41 |
| | | | 2,174,000 CHINA OVERSEAS LAND & INVESTMENT LTD -H- | 6,870,843 | 0.65 |

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Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL | |
|--------------|--|-------------|----------|--|--|-----------------|
| | USD | | | USD | | |
| <i>India</i> | 121,189,728 | 11.42 | 153,436 | NEW ORIENTAL EDUCATION AND TECHNOLOGY GROUP INC SP ADR | 3,130,094 0.29 | |
| 81,971 | APOLLO HOSPITALS ENTERPRISE | 3,823,358 | 0.36 | 421,883 | NIO INC ADR | 9,175,955 0.86 |
| 4,697,660 | ASHOK LEYLAND DEMAT. | 8,791,847 | 0.83 | 94,764 | PINDUODUO INC ADR | 5,856,415 0.55 |
| 495,281 | AXIS BANK | 3,993,731 | 0.38 | 400,800 | SHENZHOU INTERNATIONAL GROUP | 4,854,881 0.46 |
| 746,191 | BHARTI AIRTEL LTD INR (ISIN INE397D01024) | 6,471,918 | 0.61 | 30,000 | SILERGY CORP | 2,416,465 0.23 |
| 59,603 | BHARTI AIRTEL LTD INR (ISIN IN9397D01014) | 228,231 | 0.02 | 1,131,235 | TENCENT HOLDINGS LTD | 51,091,109 4.82 |
| 743,479 | DLF LTD | 2,943,884 | 0.28 | 2,692,000 | TINGYI HOLDING | 4,610,766 0.43 |
| 166,913 | EICHER MOTOR LTD | 5,906,022 | 0.56 | 52,700 | TRIP COM GROUP LTD | 1,488,261 0.14 |
| 179,158 | GRASIM INDUSTRIES LTD | 2,996,270 | 0.28 | 298,957 | TRIP COM INTERNATIONAL LTD | 8,206,370 0.77 |
| 413,263 | HCL TECHNOLOGIES LTD | 5,093,016 | 0.48 | 2,338,000 | XINYI GLASS HOLDINGS | 5,607,418 0.53 |
| 448,143 | HDFC BANK LTD | 7,649,457 | 0.72 | 2,802,000 | XINYI SOLAR HOLDINGS LTD | 4,327,824 0.41 |
| 16,940 | HDFC BANK LTD ADR | 930,853 | 0.09 | 6,711,500 | XTEP INTERNATIONAL | 12,145,258 1.14 |
| 1,195,381 | HINDALCO INDUSTRIES | 5,126,035 | 0.48 | | <i>Islas Mauricio</i> | 3,982,223 0.38 |
| 497,988 | HOUSING DEVELOPMENT FINANCE CORP LTD | 13,689,035 | 1.29 | 155,071 | MAKEMYTRIP LTD | 3,982,223 0.38 |
| 1,948,593 | ICICI BANK LTD | 17,449,682 | 1.64 | | <i>Kuwait</i> | 2,786,315 0.26 |
| 630,541 | ICICI PRUDENTIAL LIFE INSURANCE COMPANY LTD | 3,904,328 | 0.37 | 276,292 | HUMAN SOFT HOLDING CO KSCC | 2,786,315 0.26 |
| 683,704 | INFOSYS TECHNOLOGIES | 12,656,391 | 1.19 | | <i>Luxemburgo</i> | 13,835,275 1.30 |
| 322,354 | LARSEN & TOUBRO LTD | 6,360,545 | 0.60 | 5,562,000 | SAMSONITE INTERNATIONAL SA | 11,071,611 1.04 |
| 57,830 | LARSEN & TOUBRO-GDR REG S | 1,139,251 | 0.11 | 76,577 | TERNIUM SA ADR | 2,763,664 0.26 |
| 243,730 | PHOENIX MILLS DS | 3,653,211 | 0.34 | | <i>México</i> | 21,791,662 2.05 |
| 879,373 | STATE BANK OF INDIA | 5,187,880 | 0.49 | 260,952 | CEMEX SAB DE CV-SPONS ADR PART CER | 1,020,322 0.10 |
| 252,300 | TECH MAHINDRA LTD | 3,194,783 | 0.30 | 992,050 | CORPORACION INMOBILIARIA VESTA SAB | 1,843,890 0.17 |
| | <i>Indonesia</i> | 21,699,249 | 2.04 | 313,500 | EL PUERTO DE LIVERPOOL SAB CI | 1,352,933 0.13 |
| 27,626,000 | AKR CORPORINDO TBK PT | 1,910,038 | 0.18 | 336,600 | FOMENTO ECO UNIT | 2,264,436 0.21 |
| 30,393,100 | BANK CENTRAL ASIA | 14,791,081 | 1.39 | 14,926 | FOMENTO ECONOMICO MEXICANO SA DE CV FEMSAADR | 1,007,654 0.09 |
| 18,614,900 | TELKOM INDONESIA SERIE B | 4,998,130 | 0.47 | 510,706 | GRUPO FIN BANORTE | 2,845,164 0.27 |
| | <i>Islas Bermudas</i> | 559,198 | 0.05 | 68,155 | GRUPO INDUSTRIAL MASECA S.A.B. | 750,099 0.07 |
| 4,388,000 | BRILLIANCE CHINA AUTOMOTIVE | 559,198 | 0.05 | 1,562,762 | GRUPO MEXICO SAB DE CV-B | 6,491,705 0.61 |
| | <i>Islas Caimán</i> | 246,028,151 | 23.18 | 975,100 | GRUPO TELEVISA SA-SER | 1,592,482 0.15 |
| 525,300 | ALIBABA GROUP HOLDING LTD | 7,490,939 | 0.71 | 354,936 | VISTA ENERGY SAB DE CV ADR | 2,622,977 0.25 |
| 284,116 | ALIBABA GROUP HOLDING-SP ADR | 32,309,671 | 3.05 | | <i>Nigeria</i> | 1,961,139 0.18 |
| 277,513 | BAOZUN INC ADR A | 3,035,992 | 0.29 | 47,765,855 | ACCESS BANK PLC | 1,064,660 0.10 |
| 211,100 | BEIGENE LTD | 2,649,862 | 0.25 | 49,938,117 | UNITED BANK OF AFRICA | 896,479 0.08 |
| 494,340 | CHAILEASE | 3,466,455 | 0.33 | | <i>Países Bajos</i> | 2,764,077 0.26 |
| 2,158,000 | CHINA CONCH ENVIRONMENT PRTECTION HOLDINGS LIMITED | 1,501,561 | 0.14 | 83,987 | OCI | 2,764,077 0.26 |
| 844,000 | CHINA CONCH VENTURE HOLDINGS | 1,839,236 | 0.17 | | <i>Polonia</i> | 2,667,010 0.25 |
| 2,629,000 | CHINA EDUCATION GROUP HOLDIN | 2,599,867 | 0.24 | 428,228 | PKO BANK POLSKI SA | 2,667,010 0.25 |
| 2,480,183 | CHINA RESOURCES LAND LTD | 11,568,142 | 1.09 | | <i>Qatar</i> | 13,854,662 1.30 |
| 5,713,000 | CN YONGDA AUTO | 5,402,154 | 0.51 | 1,189,179 | INDUSTRIES QATAR | 5,208,277 0.49 |
| 3,384,000 | GREENTOWN SERVICE GROUP CO LTD | 3,829,500 | 0.36 | 1,575,988 | QATAR NATIONAL BANK | 8,646,385 0.81 |
| 88,647 | JD COM INC-A | 2,855,880 | 0.27 | | <i>República Checa</i> | 5,689,522 0.54 |
| 230,653 | JD.COM ADR | 14,812,536 | 1.39 | 69,061 | CESKE ENERGETICKE ZAVODY A.S. | 3,102,764 0.30 |
| 551,600 | KINGSOFT CORP LTD | 2,151,020 | 0.20 | 92,382 | KOMERCNI BANKA AS | 2,586,758 0.24 |
| 605,000 | LI NING CO LTD | 5,605,167 | 0.53 | | | |
| 1,132,000 | LONGFOR GROUP HOLDINGS LIMITED | 5,344,824 | 0.50 | | | |
| 590,600 | MEITUAN | 14,616,435 | 1.38 | | | |
| 117,733 | NETEASE SP ADR SHS | 10,991,553 | 1.04 | | | |
| 519,100 | NEW ORIENTAL EDUCATION AND TECHNOLOGY GROUP INC | 1,046,541 | 0.10 | | | |

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Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|--|-------------------|-------------|--|----------------------|--------------|
| | USD | | | USD | |
| <i>Rusia</i> | - | 0.00 | <i>Hong Kong (China)</i> | 3,167,816 | 0.30 |
| 1,059,007 DETSKY MIR PJSC | - | 0.00 | 227,410 AMUNDI HK PORTFOLIOS-AMUNDI HK-NEW | 3,167,816 | 0.30 |
| 2,235,580 GAZPROM PJSC | - | 0.00 | GENERATION ASIA PAC FCP | | |
| 104,452 LUKOIL OAO | - | 0.00 | <i>Luxemburgo</i> | 36,974,532 | 3.48 |
| 7,527 MINING AND METALLURGICAL COMPANY | - | 0.00 | 15,276 AMUNDI FUNDS CASH USD Z USD (C) | 15,291,538 | 1.44 |
| NORILSK NICKEL PJSC | - | 0.00 | 681 AMUNDI INTERINVEST CHINA A SHARES I C | 1,537,310 | 0.14 |
| 353,783 ROSNEFT OIL COMPANY USD (ISIN | - | 0.00 | 16,165 AMUNDI MONEY MARKET FUND SHORT TERM | 17,588,842 | 1.66 |
| RU000A0J2Q06) | - | 0.00 | (USD) OV C | | |
| 1,982,140 SBERBANK OF RUSSIA PJSC | - | 0.00 | 2,551 STRUCTURA SICAV STRATAGEM | 2,556,842 | 0.24 |
| 1,259,970 SBERBANK OF RUSSIA PJSC REGISTERED SHS | - | 0.00 | Total cartera de títulos | 1,060,677,196 | 99.89 |
| 3,868,470 UNITED COMPANY RUSAL INTERNATIONAL | - | 0.00 | | | |
| PUBLIC JOINT STOCK COMPAN | | | | | |
| <i>Singapur</i> | 9,442,215 | 0.89 | | | |
| 464,500 JARDINE CYCLE & CARRIAGE | 9,442,215 | 0.89 | | | |
| <i>Sudáfrica</i> | 43,905,505 | 4.13 | | | |
| 147,427 ANGLOGOLD ASHANTI | 2,205,043 | 0.21 | | | |
| 394,032 BIDVEST GROUP | 5,041,070 | 0.47 | | | |
| 147,173 GOLD FIELDS LIMITED | 1,374,486 | 0.13 | | | |
| 307,001 IMPALA PLATINUM HOLDINGS LTD | 3,394,493 | 0.32 | | | |
| 793,443 INVESTEC LIMITED | 4,255,759 | 0.40 | | | |
| 800,018 MTN GROUP LTD | 6,448,014 | 0.61 | | | |
| 57,847 NASPERS-N- | 8,360,493 | 0.78 | | | |
| 588,869 NEDBANK GROUP LTD | 7,449,976 | 0.70 | | | |
| 1,850,751 RAND MERCHANT INVESTMENT HOLDINGS SHS | 3,145,125 | 0.30 | | | |
| 691,319 SANLAM LTD | 2,231,046 | 0.21 | | | |
| <i>Suiza</i> | 7,576,251 | 0.71 | | | |
| 719,356 RICHEMONT(CIE FIN) SADR | 7,576,251 | 0.71 | | | |
| <i>Tailandia</i> | 8,049,098 | 0.76 | | | |
| 17,367,300 THAI BEVERAGE PUBLIC CO LTD | 8,049,098 | 0.76 | | | |
| <i>Taiwán</i> | 111,183,670 | 10.48 | | | |
| 6,389,000 CHINATRUST FIN HLDG | 5,393,372 | 0.51 | | | |
| 619,000 CHROMA ATE | 3,185,194 | 0.30 | | | |
| 1,110,000 DELTA ELECTRONIC INDUSTRIAL INC | 8,268,953 | 0.78 | | | |
| 1,397,000 FAR EASTONE TELECOMMUNICATION | 3,927,864 | 0.37 | | | |
| 842,000 GIANT MANUFACTURE | 6,796,372 | 0.64 | | | |
| 122,000 GLOBAL UNICHIP | 1,973,598 | 0.19 | | | |
| 238,541 LAND MARK OPTOELECTRONICS | 930,625 | 0.09 | | | |
| CORPORATION | | | | | |
| 68,000 MEDIATEK INC | 1,488,825 | 0.14 | | | |
| 421,000 PRESIDENT CHAIN STORE CORP | 3,858,357 | 0.36 | | | |
| 4,071,203 TAIWAN SEMICONDUCTOR MANUFACTURING | 65,175,369 | 6.14 | | | |
| CO LTD | | | | | |
| 4,520,000 UNI-PRESIDENT ENTERPRISES CORP | 10,185,141 | 0.96 | | | |
| Acción/Participaciones de OICVM/OIC | 40,265,437 | 3.79 | | | |
| Acción/Participaciones en fondos de inversión | 40,265,437 | 3.79 | | | |
| <i>Francia</i> | 123,089 | 0.01 | | | |
| 21 AMUNDI SERENITE PEA FCP | 123,089 | 0.01 | | | |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---|-------------------|--------------|--|-------------------|--------------|
| | USD | | | USD | |
| Posiciones a largo plazo | 59,352,376 | 99.37 | | | |
| Valores mobiliarios admitidos a cotización oficial en una bolsa de valores y/o negociados en otro mercado regulado | 57,121,130 | 95.63 | | | |
| Acciones | 57,121,130 | 95.63 | | | |
| <i>Brasil</i> | 37,626,824 | 62.99 | | | |
| 55,142 ALUPAR INVESTIMENTO SA | 272,575 | 0.46 | | | |
| 511,240 AMERICANAS SA | 1,316,845 | 2.20 | | | |
| 367,400 ATACADAO RG SA | 1,171,162 | 1.96 | | | |
| 753,381 BANCO BRADESCO PFD | 2,476,468 | 4.16 | | | |
| 33,731 BANCO BRADESCO S.A. | 92,560 | 0.15 | | | |
| 122,208 BANCO BRADESCO-SPONSORED ADR | 397,176 | 0.66 | | | |
| 146,300 BANCO BTG PACTUAL SA-UNIT | 626,664 | 1.05 | | | |
| 315,900 BANCO DO BRASIL SA | 2,013,990 | 3.37 | | | |
| 53,700 BB SEGURIDADE PARTICIPACOES SA | 266,987 | 0.45 | | | |
| 573,600 BR MALLS PARTICIPACOES SA | 827,033 | 1.38 | | | |
| 387,492 BRADESPAR PREF | 1,869,486 | 3.13 | | | |
| 519,917 B3 SA BRASIL BOLSA BALCAO | 1,094,621 | 1.83 | | | |
| 842,011 CAIXA SEGURIDADE PARTICIPACOES SA | 1,125,479 | 1.88 | | | |
| 21,372 CENTRAIS ELC SP ADR | 189,783 | 0.32 | | | |
| 72,300 CENTRAIS ELETRICAS BRASILEIRAS SA | 638,323 | 1.07 | | | |
| 32,717 COMPANHIA BRASILEIRA DE DISTRIBUICAO ADR | 101,096 | 0.17 | | | |
| 133,368 COSAN | 463,902 | 0.78 | | | |
| 46,974 COSAN CL A ADR | 651,060 | 1.09 | | | |
| 426,300 ECORODIA | 462,211 | 0.77 | | | |
| 227,209 EZ TEC EMPREENDIMENTOS PARTICI | 626,083 | 1.05 | | | |
| 22,700 GERDAU SA | 97,190 | 0.16 | | | |
| 531,000 HAPVIDA PARTICIPACOES E INVESTIMENTOS SA | 554,408 | 0.93 | | | |
| 317,467 IOCHPE MAXION | 948,855 | 1.59 | | | |
| 109,639 ITAU UNIBANCO ADR | 468,707 | 0.78 | | | |
| 169,161 ITAU UNIBANCO HLDG | 632,073 | 1.06 | | | |
| 69,200 ITAU UNIBANCO HOLDING SA | 300,382 | 0.50 | | | |
| 992,171 ITAUSA SA | 1,582,322 | 2.65 | | | |
| 211,200 JBS | 1,278,233 | 2.14 | | | |
| 93,590 KLABIN SA UNIT | 361,512 | 0.61 | | | |
| 34,900 PETROLEO BRASILEIRO PREF.SHS | 186,330 | 0.31 | | | |
| 529,294 PETROLEO BRASILEIRO-SP ADR | 5,626,394 | 9.43 | | | |
| 179,796 PORTO SUDESTE ROYALTIES FUNDO DE INVESTIMENTO | 172,250 | 0.29 | | | |
| 92,800 RUMO REGISTERED SHS | 282,865 | 0.47 | | | |
| 75,800 SABESP | 608,926 | 1.02 | | | |
| 65,530 SABESP SP.ADR | 522,602 | 0.87 | | | |
| 47,391 SENDAS DISTRIBUIDORA SA ADR | 644,518 | 1.08 | | | |
| 57,900 SER | 68,978 | 0.12 | | | |
| 167,000 SUZANO SA | 1,590,652 | 2.66 | | | |
| 22,736 TELEFONICA BRASIL S.A. | 205,949 | 0.34 | | | |
| 30,181 TELEFONICA BRASIL-ADR | 273,440 | 0.46 | | | |
| 175,400 TIM RG | 428,314 | 0.72 | | | |
| 4,515 TIM SA ADR | 54,857 | 0.09 | | | |
| 132,667 VALE DO RIO DOCE | 1,943,781 | 3.25 | | | |
| 41,494 VALE SA - ADR | 607,057 | 1.02 | | | |
| 377,200 VIBRA ENERGIA SA | 1,203,123 | 2.01 | | | |
| 119,600 YDUQS PARTICIPACOES SA | 299,602 | 0.50 | | | |
| | | | <i>Chile</i> | 3,491,541 | 5.85 |
| | | | 323,948 CENCOSUD SA | 402,832 | 0.67 |
| | | | 8,875 EMBOT AND SP ADR-B | 98,424 | 0.16 |
| | | | 208,776 EMBOTELLADORA ANDINA S.A. -B- | 378,614 | 0.63 |
| | | | 56,430 EMBOTELLADORA ANDINA SA PFD A | 86,615 | 0.15 |
| | | | 176,284 EMPRESAS CMPC | 284,616 | 0.48 |
| | | | 24,720 ENEL AMERICAS SA | 111,487 | 0.19 |
| | | | 21,697,075 ENERSIS CHILE SA | 480,786 | 0.80 |
| | | | 205,920 ENERSIS CHILE SA ADR | 228,571 | 0.38 |
| | | | 353,695 FALABELLA SA | 800,629 | 1.35 |
| | | | 819,051 PARAUCO | 618,967 | 1.04 |
| | | | <i>Colombia</i> | 220,386 | 0.37 |
| | | | 1,222,731 GRUPO AVAL ACCIONES-PF | 220,386 | 0.37 |
| | | | <i>Islas Bermudas</i> | 501,991 | 0.84 |
| | | | 4,185 CREDICORP LTD. | 501,991 | 0.84 |
| | | | <i>Luxemburgo</i> | 687,587 | 1.15 |
| | | | 19,052 TERNIUM SA ADR | 687,587 | 1.15 |
| | | | <i>México</i> | 14,543,274 | 24.35 |
| | | | 781,500 ALFA A SHS | 553,905 | 0.93 |
| | | | 59,100 ALSEA SAB DE CV | 111,605 | 0.19 |
| | | | 114,637 AMERICA MOVIL-ADR-L | 2,342,035 | 3.91 |
| | | | 116,200 BOLSA MEXICANA DE VALORES | 204,458 | 0.34 |
| | | | 1,624,288 CEMENTOS DE MEXICO CPO | 631,979 | 1.06 |
| | | | 17,830 CEMEX SAB DE CV-SPONS ADR PART CER | 69,715 | 0.12 |
| | | | 190,363 CORPORACION INMOBILIARIA VESTA SAB | 353,821 | 0.59 |
| | | | 126,200 EL PUERTO DE LIVERPOOL SAB CI | 544,625 | 0.91 |
| | | | 30,318 FOMENTO ECONOMICO MEXICANO SA DE CV FEMSA ADR | 2,046,768 | 3.43 |
| | | | 3,601 GRUPO AEROPORT DEL CENTRO NORTE SAB B | 184,443 | 0.31 |
| | | | 351,290 GRUPO FIN BANORTE | 1,957,051 | 3.28 |
| | | | 11,020 GRUPO INDUSTRIAL MASECA S.A.B. | 121,284 | 0.20 |
| | | | 553,276 GRUPO MEXICO SAB DE CV-B | 2,298,306 | 3.85 |
| | | | 433,000 GRUPO TELEvisa SA-SER | 707,153 | 1.18 |
| | | | 13,700 INDUSTRIAS PENOLES SA DE CV | 126,646 | 0.21 |
| | | | 92,800 MEGACABLE HLDGS SAB DE CV | 224,551 | 0.38 |
| | | | 176,271 VISTA ENERGY SAB DE CV ADR | 1,302,643 | 2.18 |
| | | | 222,250 WALMART DE MEXICO-SAB DE CV | 762,286 | 1.28 |
| | | | <i>Panamá</i> | 49,506 | 0.08 |
| | | | 741,007 BAC HOLDINGS INTERNATIONAL CORP | 49,506 | 0.08 |
| | | | <i>Venezuela</i> | 21 | 0.00 |
| | | | 130,332 SIDERURGICA VENEZOLANA SIVENSA | 9 | 0.00 |
| | | | 118,887 SIDERURGICA VENEZOLANA SIVENSA SP ADR | 12 | 0.00 |
| | | | Acción/Participaciones de OICVM/OIC | 2,231,246 | 3.74 |
| | | | Acción/Participaciones en fondos de inversión | 2,231,246 | 3.74 |
| | | | <i>Luxemburgo</i> | 2,231,246 | 3.74 |
| | | | 2,229 AMUNDI FUNDS CASH USD Z USD (C) | 2,231,246 | 3.74 |
| | | | Total cartera de títulos | 59,352,376 | 99.37 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---|-------------------|--------------|---|-------------------|--------------|
| | USD | | | USD | |
| Posiciones a largo plazo | 91,646,565 | 99.62 | 1,515,140 FERTIGLOBE PLC | 1,984,103 | 2.16 |
| Valores mobiliarios admitidos a cotización oficial en una bolsa de valores y/o negociados en otro mercado regulado | 91,646,565 | 99.62 | 859,660 FIRST ABU DHABI BANK PJSC | 4,395,301 | 4.78 |
| Acciones | 91,646,565 | 99.62 | <i>Kuwait</i> | 9,169,190 | 9.97 |
| <i>Arabia Saudí</i> | 52,119,616 | 56.65 | 51,490 AGILITY PUBLIC WAREHOUSING COMPANY | 136,400 | 0.15 |
| 13,140 ADVANCED PETROCHEMICAL COMPANY | 180,004 | 0.20 | 382,789 BOUBYAN BANK | 964,140 | 1.05 |
| 359,204 AL RAJHI BANK | 7,898,031 | 8.58 | 63,800 BOURSA KUWAIT SECURITIES COMPANY KPSC | 497,467 | 0.54 |
| 30,014 ALDRESS PETROLEUM TRANSPORT SERVICES | 533,548 | 0.58 | 240,831 GULF BANK OF KUWAIT | 250,325 | 0.27 |
| 578,853 ALINMA BANK | 5,152,743 | 5.60 | 15,821 GULF NATIONAL HOLD | - | 0.00 |
| 66,879 ALMARAI CO LTD | 933,995 | 1.02 | 51,991 HUMAN SOFT HOLDING CO KSCC | 524,312 | 0.57 |
| 155,286 ARAB NATIONAL BANK | 1,220,894 | 1.33 | 103,660 JAZEERA AIRWAYS CO | 638,373 | 0.69 |
| 12,542 ARABIAN INTERNET AND COMMUNICATIONS SERVICES COMPANY | 661,176 | 0.72 | 987,508 KUWAIT FINANCE HOUSE | 2,802,593 | 3.05 |
| 14,613 ATAA EDUCATIONAL COMPANY | 239,129 | 0.26 | 69,842 MABANEE COMPANY | 171,361 | 0.19 |
| 15,847 BANQUE SAUDI FRANSI | 200,193 | 0.22 | 936,952 NATIONAL BANK OF KUWAIT | 3,184,219 | 3.46 |
| 10,348 BINDAWOOD HOLDING COMPANY | 248,212 | 0.27 | <i>Marruecos</i> | 411,560 | 0.45 |
| 21,029 BUPA ARABIA FOR COOPERATIVE INSURANCE COMPANY | 893,369 | 0.97 | 1,890 ATTIJARIWAFI BANK SA | 80,288 | 0.09 |
| 130,882 ETIHAD ETISALAT CO | 1,220,876 | 1.33 | 728 LABEL VIE SA | 331,272 | 0.36 |
| 13,549 JARIR MARKETING | 587,153 | 0.64 | <i>Omán</i> | 625,723 | 0.68 |
| 23,806 MOUWASAT AB | 1,351,418 | 1.47 | 456,315 BANK MUSCAT SAOG | 625,723 | 0.68 |
| 301,207 RIYAD BANK | 2,576,878 | 2.80 | <i>Qatar</i> | 11,723,051 | 12.74 |
| 16,145 SABIC AGRI-NUTRIENTS COMPANY | 592,940 | 0.64 | 1,313,630 BALADNA QPSC | 612,487 | 0.67 |
| 132,484 SAUDI ARABIAN MINING | 1,760,161 | 1.91 | 269,576 BARWA REAL ESTATE CO | 247,237 | 0.27 |
| 370,161 SAUDI ARABIAN OIL COMPANY | 3,827,772 | 4.16 | 336,766 COMMERCIAL BANK SHS | 632,977 | 0.69 |
| 156,880 SAUDI BASIC INDUSTRIES CORP | 4,248,005 | 4.62 | 18,365 GULF INTERNATIONAL SERVICES | 10,499 | 0.01 |
| 289,000 SAUDI BRITISH BANK | 3,134,844 | 3.41 | 466,395 INDUSTRIES QATAR | 2,042,682 | 2.22 |
| 29,177 SAUDI INDUSTRIAL INVESTMENT GROUP | 221,620 | 0.24 | 404,039 MANNAI CORPORATION | 930,610 | 1.01 |
| 45,998 SAUDI KAYAN PETROCHEMICAL | 193,450 | 0.21 | 559,837 MASRAF AL-RAYAN | 634,889 | 0.69 |
| 11,116 SAUDI TADAWUL GROUP HOLDING COMPANY | 559,930 | 0.61 | 418,416 QATAR ALUMINIUM MANUFACTURING COMPANY | 195,433 | 0.21 |
| 50,362 SAUDI TELECOM | 1,303,305 | 1.42 | 150,932 QATAR ISLAMIC BANK | 922,141 | 1.00 |
| 103,593 SAVOLA | 927,670 | 1.01 | 737,354 QATAR NATIONAL BANK | 4,045,366 | 4.40 |
| 169,996 SIPCHEM AB | 2,274,396 | 2.47 | 332,074 QATAR NAVIGATION MILAH | 765,950 | 0.83 |
| 507,239 THE SAUDI NATIONAL BANK | 8,908,851 | 9.67 | 448,833 QLM LIFE MEDICAL INSURANCE COMPANY QPSC | 682,780 | 0.74 |
| 8,918 UNITED ELECTRONICS CO | 269,053 | 0.29 | <i>Sudáfrica</i> | 362,659 | 0.39 |
| <i>Baréin</i> | 290,433 | 0.32 | 67,614 INVESTEC LIMITED | 362,659 | 0.39 |
| 94,803 ALUMINIUM BAHRAIN BSC | 290,433 | 0.32 | <i>Suiza</i> | 660,988 | 0.72 |
| <i>Emiratos Árabes Unidos</i> | 16,283,345 | 17.70 | 62,760 RICHEMONT(CIE FIN) SADR | 660,988 | 0.72 |
| 579,808 ABU DHABI COMMERCIAL BANK | 1,398,570 | 1.52 | Total cartera de títulos | 91,646,565 | 99.62 |
| 475,438 ABU DHABI ISLAMIC BANK | 970,782 | 1.06 | | | |
| 158,758 ABU DHABI NATIONAL OIL COMPANY FOR DISTRIBUTION PJSC | 182,396 | 0.20 | | | |
| 217,901 ABU DHABI PORTS COMPANY PJSC | 326,872 | 0.36 | | | |
| 498,437 ADNOC DRILLING COMPANY PJSC | 461,377 | 0.50 | | | |
| 358,434 AGTHIA GROUP | 516,216 | 0.56 | | | |
| 407,200 AIR ARABIA | 230,588 | 0.25 | | | |
| 2,053,395 ALDAR PROPERTIES | 2,487,704 | 2.70 | | | |
| 217,502 DUBAI ISLAMIC BANK | 341,077 | 0.37 | | | |
| 1,190,321 EMAAR PROPERTIES REIT | 1,685,132 | 1.83 | | | |
| 65,127 EMIRATES NBD PJSC | 234,046 | 0.25 | | | |
| 150,468 EMIRATES TELECOMMUNICATIONS GROUP COMPANY PJSC ETISALAT GROU | 1,069,181 | 1.16 | | | |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---|--------------------|---------------|--|------------------|----------|
| | USD | | | USD | |
| Posiciones a largo plazo | 476,825,627 | 101.11 | | | |
| Valores mobiliarios admitidos a cotización oficial en una bolsa de valores y/o negociados en otro mercado regulado | 466,783,118 | 98.98 | | | |
| Acciones | 466,736,228 | 98.97 | | | |
| <i>Bangladesh</i> | 1,399,895 | 0.30 | <i>Chipre</i> | - | 0.00 |
| 603,854 SQUARE PHARMACEUTICALS LTD | 1,399,895 | 0.30 | 12,690 HEADHUNTER GROUP PLC ADR | - | 0.00 |
| <i>Bélgica</i> | 673,943 | 0.14 | <i>Corea del Sur</i> | 27,506,190 | 5.83 |
| 58,604 TITAN CEMENT INTERNATIONAL NV | 673,943 | 0.14 | 8,280 AMOREPACIFIC | 829,020 | 0.18 |
| <i>Brasil</i> | 15,549,328 | 3.30 | 6,844 KAKAO CORP | 368,450 | 0.08 |
| 130,200 3R PETROLEUM OLEO E GAS SA | 875,889 | 0.19 | 1,279 KAKAOPAY CORP | 59,301 | 0.01 |
| 694,100 BANCO BTG PACTUAL SA-UNIT | 2,953,210 | 0.63 | 73,936 KB FINANCIAL GROUP | 2,741,850 | 0.58 |
| 354,800 BANCO DO BRASIL SA | 2,236,213 | 0.47 | 21,295 KIA CORPORATION | 1,267,794 | 0.27 |
| 435,831 PETROLEO BRASILEIRO-SP ADR | 4,641,601 | 0.98 | 48,747 KT | 1,368,475 | 0.29 |
| 1,977,610 RAIZEN SA PREFERRED | 1,762,255 | 0.37 | 8,694 LG CHEM | 3,455,102 | 0.73 |
| 985,900 SANTOS BRASIL PARTICIPACOES SA | 1,221,659 | 0.26 | 11,057 NAVER CORP | 2,043,808 | 0.43 |
| 80,100 SAO MARTINHO SA | 560,144 | 0.12 | 274,656 SAMSUNG ELECTRONICS PREF SHS | 10,999,778 | 2.33 |
| 88,500 VALE DO RIO DOCE | 1,298,357 | 0.28 | 62,389 SK HYNIX INC | 4,372,612 | 0.93 |
| <i>China</i> | 54,053,509 | 11.47 | <i>Emiratos Árabes Unidos</i> | 7,851,214 | 1.66 |
| 116,600 ASYMECHAN LABORATORIES CO LTD | 2,748,964 | 0.58 | 3,892,042 EMAAR PROPERTIES REIT | 5,509,945 | 1.16 |
| 146,500 BEIJING ORIENTAL YUHONG WATERPROOF TECHNOLOGY CO LTD | 1,126,385 | 0.24 | 314,071 EMIRATES NBD PJSC | 1,128,673 | 0.24 |
| 226,985 CENTRE TESTING INTERNATIONAL GROUP CO LTD -A | 786,987 | 0.17 | 237,167 FIRST ABU DHABI BANK PJSC | 1,212,596 | 0.26 |
| 705,000 CHINA MERCHANTS BANK-H | 4,716,798 | 1.00 | <i>Estados Unidos de América</i> | 2,166,729 | 0.46 |
| 3,854,000 CHINA OILFIELD SERVICES-H | 3,776,913 | 0.80 | 45,112 YUM CHINA HOLDINGS INC | 2,166,729 | 0.46 |
| 75,182 CHINA TOURISM GROUP DUTY FREE COOPERATION LIMITED | 2,615,980 | 0.55 | <i>Filipinas</i> | 1,382,950 | 0.29 |
| 8,100 CONTEMPORARY AMPEREX TECHNOLOGY CO LTD | 646,132 | 0.14 | 628,200 AYALA LAND INC | 291,336 | 0.06 |
| 672,700 EAST MONEY INFORMATION CO LTD- A | 2,552,409 | 0.54 | 90,300 INTERNATIONAL CONTAINER TERMINAL SERVICES | 302,177 | 0.06 |
| 58,800 GANFENG LITHIUM CO LTD | 647,051 | 0.14 | 908,100 METRO BANK & TRUST | 789,437 | 0.17 |
| 517,584 GOERTEK INC-A | 2,597,857 | 0.55 | <i>Grecia</i> | 5,538,960 | 1.17 |
| 254,900 GUANGZHOU BAIYUN INTERNATIONAL AIRPORT CO LTD | 567,731 | 0.12 | 2,885,949 EUROBANK ERGASIAS SERVICES AND HOLDINGS SA | 2,544,032 | 0.54 |
| 212,161 INNER MONGOLIA YILI INDUSTRIAL GROUP CO LTD | 1,234,435 | 0.26 | 138,476 FOURLIS HOLDING | 416,937 | 0.09 |
| 168,400 LONGI GREEN ENERGY TECHNOLOGY CO LTD | 1,676,128 | 0.36 | 177,916 JUMBO SA | 2,577,991 | 0.54 |
| 842,916 LONGSHINE TECHNOLOGY CO LTD-A | 3,171,814 | 0.67 | <i>Hong Kong (China)</i> | 14,255,601 | 3.02 |
| 218,967 LUXSHARE PRECISION INDUSTRIAL-A | 1,105,254 | 0.23 | 487,400 AIA GROUP LTD -H- | 5,282,732 | 1.13 |
| 7,334,000 PETROCHINA CO LTD-H | 3,495,516 | 0.74 | 1,269,500 BOC HONG KONG HOLDINGS LTD -H- | 5,015,257 | 1.06 |
| 49,500 PHARMARON BEIJING CO LTD H | 495,507 | 0.11 | 204,800 CHERVON HOLDINGS LIMITED | 1,150,979 | 0.24 |
| 805,800 PING AN BANK CO LTD-A | 1,803,160 | 0.38 | 271,500 SWIRE PACIFIC A -H- | 1,617,522 | 0.34 |
| 298,500 PING AN INSURANCE GROUP CO-H | 2,029,446 | 0.43 | 114,000 TECHTRONIC INDUSTRIES CO LTD -H- | 1,189,111 | 0.25 |
| 760,017 SHANGHAI LIANGXIN ELECTRICAL CO LTD | 1,876,685 | 0.40 | <i>India</i> | 42,714,539 | 9.06 |
| 146,220 SKSHU PAINT CO LTD A | 2,827,072 | 0.60 | 16,018 APOLLO HOSPITALS ENTERPRISE | 747,125 | 0.16 |
| 227,700 SUNGROW POWER SUPPLY CO LTD | 3,341,880 | 0.71 | 349,625 AXIS BANK | 2,819,224 | 0.60 |
| 314,638 VENUSTECH GROUP CO LTD- A | 936,728 | 0.20 | 658,934 HINDALCO INDUSTRIES | 2,825,642 | 0.60 |
| 59,010 WULIANGYE YIBIN -A- | 1,780,007 | 0.38 | 174,648 HOUSING DEVELOPMENT FINANCE CORP LTD | 4,800,843 | 1.02 |
| 104,617 YEALINK NETWORK TECHNOLOGY CORP LTD | 1,190,056 | 0.25 | 530,927 ICICI BANK LTD | 4,754,460 | 1.01 |
| 70,200 YUNNAN ENERGY NEW MATERIAL CO LTD | 2,626,355 | 0.56 | 210,857 ICICI PRUDENTIAL LIFE INSURANCE COMPANY LTD | 1,305,633 | 0.28 |
| 1,372,000 ZIJIN MINING GROUP CO LTD-H | 1,680,259 | 0.36 | 244,129 LARSEN & TOUBRO LTD | 4,817,044 | 1.01 |
| | | | 232,047 MACROTECH DEVELOPERS LIMITED | 3,141,071 | 0.67 |
| | | | 655,016 MAX HEALTHCARE INSTITUTE LTD | 3,043,567 | 0.65 |
| | | | 190,857 RELIANCE INDUSTRIES LTD | 6,273,044 | 1.32 |
| | | | 367,885 SBI CARDS AND PAYMENT SERVICES LTD | 3,578,811 | 0.76 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | | Valor de mercado | % del VL | Cantidad | | Valor de mercado | % del VL |
|------------|--|------------------|----------|----------|--|------------------|----------|
| | | USD | | | | USD | |
| 406,928 | SONA BLW PRECISION FORGINGS | 2,855,929 | 0.61 | | | | |
| 24,677 | ULTRA TECH CEMENT | 1,752,146 | 0.37 | | | | |
| | <i>Indonesia</i> | 24,353,280 | 5.16 | | | | |
| 6,479,200 | ASTRA INTERNATIONAL TBK PT | 2,881,338 | 0.61 | | | | |
| 7,830,000 | BANK CENTRAL ASIA | 3,810,541 | 0.81 | | | | |
| 10,670,500 | BANK MANDIRI | 5,676,373 | 1.20 | | | | |
| 27,268,600 | MITRA ADIPERKASA | 1,793,807 | 0.38 | | | | |
| 30,457,700 | PAKUWON JATI TBK PT | 964,997 | 0.20 | | | | |
| 13,782,500 | PT BANK RAKYAT INDONESIA | 3,839,397 | 0.81 | | | | |
| 7,369,300 | PT CISARUA MOUNTAIN DAIRY TBK | 2,077,602 | 0.44 | | | | |
| 3,711,600 | PT SEMEN GRESIK TBK | 1,775,141 | 0.38 | | | | |
| 5,713,500 | TELKOM INDONESIA SERIE B | 1,534,084 | 0.33 | | | | |
| | <i>Islas Bermudas</i> | 1,820,961 | 0.39 | | | | |
| 4,763,000 | PACIFIC BASIN SHIPPING | 1,820,961 | 0.39 | | | | |
| | <i>Islas Caimán</i> | 100,232,859 | 21.26 | | | | |
| 62,000 | ALCHIP TECHNOLOGIES LIMITED | 1,447,121 | 0.31 | | | | |
| 1,097,000 | ALIBABA GROUP HOLDING LTD | 15,643,557 | 3.32 | | | | |
| 2,474,000 | CHINA EDUCATION GROUP HOLDIN | 2,446,584 | 0.52 | | | | |
| 544,000 | CHINA MENGNIU DAIRY CO | 2,714,123 | 0.58 | | | | |
| 572,000 | CHINA RESOURCES LAND LTD | 2,667,939 | 0.57 | | | | |
| 940,000 | CHINASOFT INTERNATIONAL LTD | 961,927 | 0.20 | | | | |
| 222,507 | FULL TRUCK ALLIANCE COMPANY LIMITED ADR | 1,954,724 | 0.41 | | | | |
| 704,000 | GREENTOWN SERVICE GROUP CO LTD | 796,681 | 0.17 | | | | |
| 75,564 | HUAZHU GROUP LTD ADR | 2,863,120 | 0.61 | | | | |
| 55,457 | I MAB ADR | 584,517 | 0.12 | | | | |
| 197,393 | JD COM INC-A | 6,359,275 | 1.35 | | | | |
| 382,200 | KUAI SHOU TECHNOLOGY | 4,256,973 | 0.90 | | | | |
| 592,500 | LONGFOR GROUP HOLDINGS LIMITED | 2,797,534 | 0.59 | | | | |
| 309,300 | MEITUAN | 7,654,696 | 1.62 | | | | |
| 4,892,000 | NAGACORP LTD | 4,002,398 | 0.85 | | | | |
| 142,626 | NETEASE INC | 2,619,157 | 0.56 | | | | |
| 62,005 | NIO INC ADR | 1,349,229 | 0.29 | | | | |
| 42,829 | PINDUODUO INC ADR | 2,633,555 | 0.56 | | | | |
| 1,367,200 | SANDS CHINA LTD | 3,261,645 | 0.69 | | | | |
| 5,245 | SEA LTD ADR | 354,300 | 0.08 | | | | |
| 108,300 | SHENZHOU INTERNATIONAL GROUP | 1,311,835 | 0.28 | | | | |
| 286,000 | SHIMAO SERVICES HOLDINGS LIMITED | 137,771 | 0.03 | | | | |
| 15,000 | SILERGY CORP | 1,208,233 | 0.26 | | | | |
| 711,000 | SITC INTERNATIONAL HOLDINGS CO | 2,011,506 | 0.43 | | | | |
| 403,400 | TENCENT HOLDINGS LTD | 18,219,161 | 3.85 | | | | |
| 2,522,000 | TOWNGAS SMART ENERGY COMPANY LIMITED | 1,343,446 | 0.28 | | | | |
| 226,600 | TRIP COM GROUP LTD | 6,399,241 | 1.36 | | | | |
| 244,000 | WUXI BIOLOGICS INC | 2,232,611 | 0.47 | | | | |
| | <i>Islas Mauricio</i> | 2,791,655 | 0.59 | | | | |
| 109,778 | MAKEMYTRIP LTD | 2,791,655 | 0.59 | | | | |
| | <i>Italia</i> | 3,223,837 | 0.68 | | | | |
| 126,081 | ENI SPA | 1,493,159 | 0.32 | | | | |
| 309,000 | PRADA | 1,730,678 | 0.36 | | | | |
| | <i>Japón</i> | 3,692,706 | 0.78 | | | | |
| 108,100 | SOFTBANK CORP | 1,198,724 | 0.25 | | | | |
| 3,600 | TOKYO ELECTRON LTD | 1,173,898 | 0.25 | | | | |
| 85,400 | TOYOTA MOTOR CORP | 1,320,084 | 0.28 | | | | |
| | <i>Kazajstán</i> | 6,379,475 | 1.35 | | | | |
| 68,729 | KASPI KZ JSC GDR | 3,127,170 | 0.66 | | | | |
| 125,378 | NATIONAL ATOMIC COMPANY KAZATOMPROM JSC GDR | 3,252,305 | 0.69 | | | | |
| | <i>Kenia</i> | 4,732,874 | 1.00 | | | | |
| 4,243,800 | KCB GROUP LIMITED | 1,391,203 | 0.29 | | | | |
| 15,790,900 | SAFARICOM | 3,341,671 | 0.71 | | | | |
| | <i>Luxemburgo</i> | 5,730,354 | 1.22 | | | | |
| 63,893 | INPOST SA | 369,521 | 0.08 | | | | |
| 2,693,100 | SAMSONITE INTERNATIONAL SA | 5,360,833 | 1.14 | | | | |
| | <i>Marruecos</i> | 4,679,327 | 0.99 | | | | |
| 110,152 | ATTIJARIWABA BANK SA | 4,679,327 | 0.99 | | | | |
| | <i>México</i> | 1,275,237 | 0.27 | | | | |
| 304,700 | GRUPO MEXICO SAB DE CV-B | 1,275,237 | 0.27 | | | | |
| | <i>Nigeria</i> | 160,986 | 0.03 | | | | |
| 3,078,760 | ZENITH BANK | 160,986 | 0.03 | | | | |
| | <i>Países Bajos</i> | 1,878,856 | 0.40 | | | | |
| 28,764 | PROSUS N V | 1,878,856 | 0.40 | | | | |
| | <i>Polonia</i> | 1,612,347 | 0.34 | | | | |
| 202,764 | SHOPER SPOLKA AKCYJNA | 1,612,347 | 0.34 | | | | |
| | <i>Qatar</i> | 2,084,661 | 0.44 | | | | |
| 379,974 | QATAR NATIONAL BANK | 2,084,661 | 0.44 | | | | |
| | <i>Reino Unido</i> | 8,143,463 | 1.73 | | | | |
| 1,130,211 | HELIOS TOWERS PLC | 1,659,537 | 0.35 | | | | |
| 398,811 | PRUDENTIAL PLC | 4,921,096 | 1.05 | | | | |
| 208,018 | STANDARD CHARTERED | 1,562,830 | 0.33 | | | | |
| | <i>Rusia</i> | - | 0.00 | | | | |
| 681,390 | ALROSA CJSC | - | 0.00 | | | | |
| 289,181 | GAZPROM PJSC-SPON ADR REG | - | 0.00 | | | | |
| 18,866 | LUKOIL OAO | - | 0.00 | | | | |
| 5,340 | MINING AND METALLURGICAL COMPANY NORILSK NICKEL PJSC | - | 0.00 | | | | |
| 386,890 | SBERBANK OF RUSSIA PJSC | - | 0.00 | | | | |
| | <i>Singapur</i> | 12,542,924 | 2.66 | | | | |
| 1,013,300 | CAPITALAND INVESTMENT LIMITED | 2,781,356 | 0.59 | | | | |
| 165,800 | JARDINE CYCLE & CARRIAGE | 3,370,332 | 0.71 | | | | |
| 265,000 | SINGAPORE AIRPORT TERMINAL | 742,618 | 0.16 | | | | |
| 1,684,700 | SINGAPORE TELECOMM | 3,062,657 | 0.65 | | | | |
| 137,100 | UNITED OVERSEAS BANK LTD | 2,585,961 | 0.55 | | | | |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL |
|-----------|--|---------------------------|
| | USD | |
| | <i>Sri Lanka</i> | |
| | 738,498 | 0.16 |
| 2,167,070 | JOHN KEELLS HOLDINGS | 738,498 0.16 |
| | <i>Sudáfrica</i> | |
| | 8,378,869 | 1.78 |
| 61,196 | IMPALA PLATINUM HOLDINGS LTD | 676,641 0.14 |
| 715,744 | MTN GROUP LTD | 5,768,779 1.23 |
| 7,114 | NASPERS-N- | 1,028,170 0.22 |
| 74,948 | SHOPRIETE HOLDINGS LTD | 905,279 0.19 |
| | <i>Suiza</i> | |
| | 1,212,300 | 0.26 |
| 11,418 | CIE FINANCIERE RICHEMONT SA | 1,212,300 0.26 |
| | <i>Tailandia</i> | |
| | 8,465,279 | 1.80 |
| 450,100 | AIRPORTS THAILAND-F | 903,892 0.19 |
| 2,905,600 | LAND AND HOUSE -FOREIGN | 686,233 0.15 |
| 905,300 | PTT EXPLORATION PRODUC PUBLIC FOREIGN | 4,084,154 0.87 |
| 580,600 | SCB X PUBLIC COMPANY LIMITED | 1,707,887 0.36 |
| 2,337,000 | THAI BEVERAGE PUBLIC CO LTD | 1,083,113 0.23 |
| | <i>Taiwán</i> | |
| | 37,023,721 | 7.85 |
| 140,000 | ACCTON TECHNOLOGY CORPORATION | 1,122,975 0.24 |
| 3,955,000 | CHINATRUST FIN HLDG | 3,338,674 0.71 |
| 55,000 | GLOBAL UNICHIP | 889,737 0.19 |
| 121,695 | HIWIN TECH | 976,146 0.21 |
| 264,000 | MAKALOT INDUSTRIAL | 1,251,921 0.27 |
| 99,000 | MEDIATEK INC | 2,167,554 0.46 |
| 1,561,000 | TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD | 24,989,850 5.29 |
| 429,000 | UNIMICRON TECHNOLOGY CORP | 2,286,864 0.48 |
| | <i>Turquía</i> | |
| | 1,027,806 | 0.22 |
| 330,400 | EREGLI DEMIR VE CE | 537,062 0.12 |
| 30,688 | FORD OTOMOTIV | 490,744 0.10 |
| | <i>Vietnam</i> | |
| | 51,461,095 | 10.91 |
| 6,524,450 | HO CHI MINH CITY DEVELOPMENT JOINT STOCK COMMERCIAL BANK | 6,730,570 1.43 |
| 2,515,100 | MOBILE WORLD INVESTMENT CORP | 7,729,618 1.64 |
| 377,300 | PHUNHUAN JEWELRY JOINT STOCK COMPANY | 2,083,947 0.44 |
| 1,115,820 | SAIGON BEER ALCOHOL BEVERAGE CORP | 7,414,816 1.57 |
| 2,884,680 | VINAMILK | 8,952,237 1.90 |
| 7,662,500 | VINCOM RETAIL JOINT STOCK COMPANY | 9,403,149 1.99 |
| 3,426,722 | VINHOMES JOINT STOCK CO | 9,146,758 1.94 |
| | Bonos convertibles | 46,890 0.01 |
| | <i>Singapur</i> | |
| | 46,890 | 0.01 |
| 64,900 | SINGAPORE AIRLINES LTD 0% 08/06/2030 CV | 46,890 0.01 |
| | Acción/Participaciones de OICVM/OIC | 10,042,509 2.13 |
| | Acción/Participaciones en fondos de inversión | 10,042,509 2.13 |
| | <i>Luxemburgo</i> | |
| | 10,042,509 | 2.13 |
| 7,747 | AMUNDI FUNDS CASH USD Z USD (C) | 7,754,576 1.64 |
| 2,270 | STRUCTURA SICAV STRATAGEM | 2,287,933 0.49 |
| | Total cartera de títulos | 476,825,627 101.11 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---|------------------|-------------|---|------------------|-------------|
| | EUR | | | EUR | |
| Posiciones a largo plazo | 679,556 | 9.79 | 250,000 SURGUTNEFTEGAS PUBLIC JOINT STOCK COMPANY | - | 0.00 |
| Valores mobiliarios admitidos a cotización oficial en una bolsa de valores y/o negociados en otro mercado regulado | 679,556 | 9.79 | 210,000 TATNEFT PJSC PREF SHS | - | 0.00 |
| Acciones | 679,556 | 9.79 | 410,000 TATNEFT PJSC | - | 0.00 |
| <i>Banca de inversión y servicios de intermediación</i> | - | 0.00 | <i>Proveedores de atención sanitaria</i> | - | 0.00 |
| 715,000 MOSCOW EXCHANGE MICEX-RTS PJSC | - | 0.00 | 8,000 UNITED MEDICAL GROUP CY PLC GDR | - | 0.00 |
| <i>Bancos</i> | 459,133 | 6.61 | <i>Proveedores de servicios de telecomunicaciones</i> | - | 0.00 |
| 48,000 HALYK SAVINGS GDR SPONSORED | 459,133 | 6.61 | 365,000 MOBILE TELESYSTEMS | - | 0.00 |
| 900,000 SBERBANK OF RUSSIA PJSC REGISTERED SHS | - | 0.00 | <i>Servicios de soporte industrial</i> | - | 0.00 |
| 20,000 TCS GROUP HOLDING | - | 0.00 | 20,000 HEADHUNTER GROUP PLC ADR | - | 0.00 |
| <i>Cuidado personal, farmacias y tiendas de alimentación</i> | - | 0.00 | <i>Software y servicios informáticos</i> | - | 0.00 |
| 42,000 MAGNIT PJSC | - | 0.00 | 36,000 CIAN PLC CRT | - | 0.00 |
| 28,000 X 5 RETAIL GROUP NV REGS GDR | - | 0.00 | 20,000 OZON HOLDINGS PLC ADR | - | 0.00 |
| <i>Industria general</i> | - | 0.00 | 88,000 YANDEX CLA | - | 0.00 |
| 40,000 DETSKY MIR PJSC | - | 0.00 | Total cartera de títulos | 679,556 | 9.79 |
| <i>Industrias químicas</i> | - | 0.00 | | | |
| 99,360 PHOSAGRO PJSC GDR | - | 0.00 | | | |
| 640 PHOSAGRO PJSC USD | - | 0.00 | | | |
| <i>Inversión y servicios inmobiliarios</i> | - | 0.00 | | | |
| 30,000 PIK SPECIALIZED HOMEBUILDERPUBLIC JOINT STOCK COMPANY | - | 0.00 | | | |
| <i>Materiales industriales</i> | - | 0.00 | | | |
| 1,000,000 GROUP OF COMPANIES SEGEZHA PUBLIC JOINT STOCK COMPANY | - | 0.00 | | | |
| <i>Metales industriales y minería</i> | - | 0.00 | | | |
| 2,500,000 MAGNITOGORSK IRON & STEEL WORK | - | 0.00 | | | |
| 12,800 MINING AND METALLURGICAL COMPANY | - | 0.00 | | | |
| NORILSK NICKEL PJSC | - | 0.00 | | | |
| 115,000 NOVOLIPETSK STEEL | - | 0.00 | | | |
| 485,000 NOVOLIPETSK STEEL | - | 0.00 | | | |
| 115,000 SEVERSTAL OAO | - | 0.00 | | | |
| 2,030,000 UNITED COMPANY RUSAL INTERNATIONAL PUBLIC JOINT STOCK COMPAN | - | 0.00 | | | |
| <i>Metales preciosos y minería</i> | 220,423 | 3.18 | | | |
| 2,400,000 ALROSA CJSC | - | 0.00 | | | |
| 104,829 POLYMETAL INTERNATIONAL PLC | 220,423 | 3.18 | | | |
| 20,750 POLYUS GOLD | - | 0.00 | | | |
| <i>Petróleo, gas y carbón</i> | - | 0.00 | | | |
| 1,855,000 GAZPROM PJSC | - | 0.00 | | | |
| 180,000 GAZPROMNEFT PJSC | - | 0.00 | | | |
| 81,500 LUKOIL OAO | - | 0.00 | | | |
| 205,000 NOVATEK JOINT STOCK COMPANY | - | 0.00 | | | |
| 1,000 NOVATEK OAO-SPONS GDR REG S | - | 0.00 | | | |
| 545,000 ROSNEFT OIL COMPANY USD (ISIN RU000A0J2Q06) | - | 0.00 | | | |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---|--------------------|--------------|---|--------------------|--------------|
| | USD | | | USD | |
| Posiciones a largo plazo | 387,560,812 | 98.12 | | | |
| Valores mobiliarios admitidos a cotización oficial en una bolsa de valores y/o negociados en otro mercado regulado | 387,560,812 | 98.12 | | | |
| Acciones | 387,560,812 | 98.12 | | | |
| <i>Artículos personales</i> | 6,901,889 | 1.75 | | | |
| 13,570 PAGE INDUSTRIES LTD | 6,901,889 | 1.75 | | | |
| <i>Automoción y piezas</i> | 19,745,651 | 5.00 | | | |
| 184,088 MARUTI SUZUKI SHS | 19,745,651 | 5.00 | | | |
| <i>Banca de inversión y servicios de intermediación</i> | 4,379,402 | 1.11 | | | |
| 354,248 MUTHOOT FINANCE | 4,379,402 | 1.11 | | | |
| <i>Bancos</i> | 97,714,126 | 24.73 | | | |
| 1,947,616 AXIS BANK | 15,704,731 | 3.98 | | | |
| 1,734,300 HDFC BANK LTD | 29,603,171 | 7.49 | | | |
| 3,823,704 ICICI BANK LTD | 34,241,330 | 8.66 | | | |
| 3,079,045 STATE BANK OF INDIA | 18,164,894 | 4.60 | | | |
| <i>Construcción y materiales</i> | 51,102,409 | 12.94 | | | |
| 1,378,531 LARSEN & TOUBRO LTD | 27,200,556 | 6.89 | | | |
| 64,653 SHREE CEMENT | 15,562,812 | 3.94 | | | |
| 117,446 ULTRA TECH CEMENT | 8,339,041 | 2.11 | | | |
| <i>Cuidado personal, farmacias y tiendas de alimentación</i> | 18,153,597 | 4.60 | | | |
| 89,658 AVENUE SUPERMARTS LTD | 3,866,968 | 0.98 | | | |
| 372,117 PHOENIX MILLS DS | 5,577,573 | 1.41 | | | |
| 51,445 PROCTER & GAMBLE HYGIENE & HEALTH CARE LTD | 8,709,056 | 2.21 | | | |
| <i>Equipo de telecomunicaciones</i> | 6,857,228 | 1.74 | | | |
| 790,616 BHARTI AIRTEL LTD INR (ISIN INE397D01024) | 6,857,228 | 1.74 | | | |
| <i>Hardware y equipo tecnológico</i> | 6,724,367 | 1.70 | | | |
| 2,358,082 V GUARD INDUSTRIES | 6,724,367 | 1.70 | | | |
| <i>Industria farmacéutica y biotecnología</i> | 20,146,607 | 5.10 | | | |
| 849,611 CIPLA LTD | 9,867,526 | 2.50 | | | |
| 223,602 DIVI'S LABS | 10,279,081 | 2.60 | | | |
| <i>Industrias químicas</i> | 10,915,990 | 2.76 | | | |
| 155,779 AETHER INDUSTRIES LTD | 1,539,494 | 0.39 | | | |
| 1,574,998 CHEMPLAST SANMAR LTD | 9,376,496 | 2.37 | | | |
| <i>Ingeniería industrial</i> | 7,208,520 | 1.82 | | | |
| 247,414 ABB LTD | 7,208,520 | 1.82 | | | |
| <i>Inversión y servicios inmobiliarios</i> | 5,466,125 | 1.38 | | | |
| 1,380,472 DLF LTD | 5,466,125 | 1.38 | | | |
| <i>Metales industriales y minería</i> | 10,332,739 | 2.62 | | | |
| 2,409,574 HINDALCO INDUSTRIES | 10,332,739 | 2.62 | | | |
| <i>Petróleo, gas y carbón</i> | 16,976,335 | 4.30 | | | |
| 516,504 RELIANCE INDUSTRIES LTD | 16,976,335 | 4.30 | | | |
| | | | Total cartera de títulos | 387,560,812 | 98.12 |
| | | | <i>Proveedores de atención sanitaria</i> | 11,931,640 | 3.02 |
| | | | 2,567,847 MAX HEALTHCARE INSTITUTE LTD | 11,931,640 | 3.02 |
| | | | <i>Seguros de vida</i> | 9,856,780 | 2.50 |
| | | | 694,424 ICICI LOMBARD GENERAL INSURANCE COMPANY LTD | 9,856,780 | 2.50 |
| | | | <i>Servicios al consumidor</i> | 5,545,100 | 1.40 |
| | | | 311,248 FSN E COMMERCE VENTURES LIMITED | 5,545,100 | 1.40 |
| | | | <i>Servicios de finanzas y crédito</i> | 3,077,798 | 0.78 |
| | | | 111,966 HOUSING DEVELOPMENT FINANCE CORP LTD | 3,077,798 | 0.78 |
| | | | <i>Software y servicios informáticos</i> | 53,270,743 | 13.49 |
| | | | 1,090,540 HCL TECHNOLOGIES LTD | 13,439,717 | 3.40 |
| | | | 1,579,314 INFOSYS TECHNOLOGIES | 29,235,482 | 7.41 |
| | | | 256,116 TATA CONSULTANCY SERVICES | 10,595,544 | 2.68 |
| | | | <i>Transporte industrial</i> | 21,253,766 | 5.38 |
| | | | 230,652 EICHER MOTOR LTD | 8,161,353 | 2.07 |
| | | | 945,836 MAHINDRA & MAHINDRA LTD | 13,092,413 | 3.31 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---|--------------------|--------------|---|------------------|----------|
| | EUR | | | EUR | |
| Posiciones a largo plazo | 460,474,655 | 98.88 | 321,769 REPSOL | 4,520,854 | 0.97 |
| Valores mobiliarios admitidos a cotización oficial en una bolsa de valores y/o negociados en otro mercado regulado | 460,474,655 | 98.88 | 1,530,273 TELEFONICA SA | 7,440,188 | 1.59 |
| Acciones | 460,469,642 | 98.88 | 49,363 TELEFONICA SA EUR (ISIN ES0178430130) | - | 0.00 |
| <i>Alemania</i> | 99,655,241 | 21.40 | <i>Finlandia</i> | 21,503,005 | 4.62 |
| 29,174 ADIDAS NOM | 4,923,404 | 1.06 | 44,033 ELISA OYJ | 2,361,049 | 0.51 |
| 26,078 ALLIANZ SE-NOM | 4,749,325 | 1.02 | 122,386 FORTUM OYJ | 1,751,956 | 0.38 |
| 104,591 BASF SE | 4,343,141 | 0.93 | 49,808 KESKO OYJ B | 1,121,178 | 0.24 |
| 101,946 BAYERISCHE MOTORENWERKE | 7,488,953 | 1.61 | 20,597 KOJAMO PLC | 339,027 | 0.07 |
| 39,786 BRENNTAG AG | 2,470,711 | 0.53 | 213,772 METSO OUTOTEC OYI | 1,528,470 | 0.33 |
| 9,642 CARL ZEISS MEDITEC | 1,098,224 | 0.24 | 756,461 NOKIA OYJ | 3,358,310 | 0.72 |
| 195,970 COMMERZBANK | 1,310,255 | 0.28 | 239,789 NORDEA BANK ABP | 2,013,268 | 0.43 |
| 30,535 CONTINENTAL AG | 2,030,578 | 0.44 | 33,949 ORION NEW B | 1,446,227 | 0.31 |
| 16,800 COVESTRO AG | 554,064 | 0.12 | 72,245 SAMPO A | 2,999,612 | 0.64 |
| 32,715 DEUTSCHE BOERSE AG | 5,221,314 | 1.12 | 202,025 STORA ENSO OYJ-R | 3,023,304 | 0.65 |
| 572,919 DEUTSCHE TELEKOM AG-NOM | 10,854,523 | 2.34 | 66,664 VALMET CORPORATION | 1,560,604 | 0.34 |
| 752,323 E.ON SE | 6,024,603 | 1.29 | <i>Francia</i> | 158,637,110 | 34.07 |
| 41,200 EVONIK INDUSTRIES AG | 838,832 | 0.18 | 41,749 AIR LIQUIDE | 5,348,882 | 1.15 |
| 77,133 GEA GROUP AG | 2,536,904 | 0.54 | 100,335 ALSTOM | 2,166,233 | 0.47 |
| 68,169 HENKEL KGAA VZ PFD | 4,006,974 | 0.86 | 11,932 ALTEN | 1,238,542 | 0.27 |
| 24,209 K+S AG | 561,407 | 0.12 | 4,400 ARKEMA | 373,648 | 0.08 |
| 12,914 LEG IMMOBILIEN SE | 1,021,756 | 0.22 | 280,823 AXA | 6,082,626 | 1.31 |
| 134,040 MERCEDES BENZ GROUP AG | 7,401,689 | 1.59 | 34,135 BIOMERIEUX SA | 3,181,382 | 0.68 |
| 23,699 MUENCHENER RUECKVERSICHERUNGS-AG-NOM | 5,313,316 | 1.14 | 193,899 BOUYGUES | 5,692,875 | 1.22 |
| 23,038 NEMETSCHKE | 1,330,675 | 0.29 | 130,990 BUREAU VERITAS | 3,202,706 | 0.69 |
| 287,122 PROSIEBENSAT1 MEDIA SE | 2,529,545 | 0.54 | 10,686 CAP GEMINI SE | 1,746,627 | 0.38 |
| 44,965 RWE AG | 1,577,372 | 0.34 | 122,278 CARREFOUR SA | 2,064,664 | 0.44 |
| 124,351 SAP SE | 10,809,832 | 2.32 | 140,208 CIE GENERALE DES ETABLISSEMENTS MICHELIN SA | 3,641,903 | 0.78 |
| 4,502 SARTORIUS VZ PFD | 1,500,967 | 0.32 | 95,410 COMPAGNIE DE SAINT-GOBAIN SA | 3,906,562 | 0.84 |
| 37,355 SIEMENS AG-NOM | 3,626,797 | 0.78 | 245,730 CREDIT AGRICOLE SA | 2,145,469 | 0.46 |
| 19,571 SIEMENS HEALTHINEERS AG | 948,998 | 0.20 | 81,326 DANONE SA | 4,331,423 | 0.93 |
| 36,432 UNITED INTERNET AG & CO KGAA | 992,043 | 0.21 | 108,771 DASSAULT SYSTEMES SE | 3,819,494 | 0.82 |
| 28,167 VOLKSWAGEN AG PFD | 3,589,039 | 0.77 | 8,243 EURAZEO SE | 487,161 | 0.10 |
| <i>Austria</i> | 2,375,906 | 0.51 | 6,184 EUROAPI | 93,094 | 0.02 |
| 53,081 OMV AG | 2,375,906 | 0.51 | 13,526 GECINA ACT | 1,203,814 | 0.26 |
| <i>Bélgica</i> | 12,784,391 | 2.75 | 93,415 GETLINK SE | 1,572,174 | 0.34 |
| 11,305 ELIA GROUP SA | 1,528,436 | 0.33 | 5,333 HERMES INTERNATIONAL | 5,690,311 | 1.22 |
| 42,681 GROUPE BRUXELLES LAMBERT | 3,400,822 | 0.73 | 15,143 IPSEN | 1,363,627 | 0.29 |
| 8,754 SOFINA | 1,707,030 | 0.37 | 11,008 KERING | 5,395,021 | 1.16 |
| 33,219 SOLVAY | 2,568,493 | 0.55 | 34,884 LA FRANCAISE DES JEUX SA | 1,151,870 | 0.25 |
| 44,390 UCB SA | 3,579,610 | 0.77 | 45,114 LEGRAND | 3,178,732 | 0.68 |
| <i>España</i> | 36,944,067 | 7.93 | 37,834 L'OREAL SA | 12,458,735 | 2.68 |
| 57,276 ACS | 1,324,794 | 0.28 | 19,429 LVMH MOET HENNESSY LOUIS VUITTON SE | 11,301,849 | 2.43 |
| 1,587,068 BANCO BILBAO VIZCAYA ARGENTA | 6,872,798 | 1.48 | 695,907 ORANGE | 7,808,077 | 1.68 |
| 2,777,518 BANCO DE SABADELL | 2,112,580 | 0.45 | 41,167 PERNOD RICARD | 7,216,575 | 1.55 |
| 1,523,186 BANCO SANTANDER SA | 4,094,324 | 0.88 | 54,669 PUBLICIS GROUPE | 2,550,856 | 0.55 |
| 229,791 INDITEX | 4,961,188 | 1.07 | 78,137 RENAULT SA | 1,858,879 | 0.40 |
| 23,908 NATURGY ENERGY GROUP SA | 656,753 | 0.14 | 156,466 REXEL | 2,296,139 | 0.49 |
| 275,206 RED ELECTRICA CORPORACION SA | 4,960,588 | 1.07 | 142,245 SANOFI | 13,703,882 | 2.93 |
| | | | 71,186 SCHNEIDER ELECTRIC SA | 8,036,899 | 1.73 |
| | | | 16,454 SEB SA | 1,506,364 | 0.32 |
| | | | 161,996 SOCIETE GENERALE A | 3,384,096 | 0.73 |
| | | | 19,693 THALES SA | 2,305,066 | 0.49 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL |
|--|--------------------|--------------|
| | EUR | |
| 234,218 TOTAL ENERGIES SE | 11,797,560 | 2.53 |
| 43,072 UNIBAIL RODAMCO SE REITS | 2,095,453 | 0.45 |
| 34,987 WORLDLINE | 1,237,840 | 0.27 |
| <i>Irlanda</i> | <i>11,748,281</i> | <i>2.52</i> |
| 394,604 BANK OF IRELAND GROUP PLC | 2,380,251 | 0.51 |
| 55,612 CRH PLC | 1,835,196 | 0.39 |
| 29,653 KINGSPAN GROUP PLC | 1,702,082 | 0.37 |
| 21,284 LINDE PLC | 5,830,752 | 1.25 |
| <i>Italia</i> | <i>29,312,851</i> | <i>6.29</i> |
| 19,077 AMPLIFON | 558,002 | 0.12 |
| 254,455 ASSICURAZIONI GENERALI | 3,874,077 | 0.83 |
| 13,504 DIASORIN SPA | 1,690,701 | 0.36 |
| 311,078 ENI SPA | 3,523,892 | 0.76 |
| 114,367 INFRASTRUTTURE WIRELESS ITALIANE SPA | 1,107,530 | 0.24 |
| 632,611 ITALGAS SPA | 3,514,154 | 0.75 |
| 266,980 MEDIOBANCA SPA | 2,204,721 | 0.47 |
| 14,007 REPLY SPA | 1,620,610 | 0.35 |
| 810,588 SNAM RETE GAS | 4,052,129 | 0.87 |
| 560,851 TERNA SPA | 4,199,653 | 0.90 |
| 327,345 UNICREDIT SPA | 2,967,382 | 0.64 |
| <i>Luxemburgo</i> | <i>6,062,991</i> | <i>1.30</i> |
| 199,384 ARCELORMITTAL SA | 4,288,749 | 0.92 |
| 252,358 AROUNDTOWN REIT | 765,402 | 0.16 |
| 120,935 SES GLOBAL FDR | 1,008,840 | 0.22 |
| <i>Países Bajos</i> | <i>80,138,764</i> | <i>17.21</i> |
| 2,056 ADYEN BV | 2,853,728 | 0.61 |
| 629,505 AEGON NV | 2,598,597 | 0.56 |
| 61,474 AIRBUS BR BEARER SHS | 5,683,271 | 1.22 |
| 39,113 AKZO NOBEL NV | 2,449,256 | 0.53 |
| 15,408 ASM INTERNATIONAL NV | 3,676,349 | 0.79 |
| 35,080 ASML HOLDING N.V. | 15,991,218 | 3.43 |
| 29,625 ASR NEDERLAND N.V | 1,142,636 | 0.25 |
| 212,108 CNH INDUSTRIAL N.V | 2,337,430 | 0.50 |
| 78,127 HEINEKEN NV | 6,797,049 | 1.46 |
| 267,544 KONINKLIJKE AHOLD DELHAIZE | 6,651,144 | 1.43 |
| 38,741 KONINKLIJKE DSM NV | 5,311,391 | 1.14 |
| 708,826 KONINKLIJKE KPN NV | 2,410,717 | 0.52 |
| 24,385 NN GROUP NV | 1,056,846 | 0.23 |
| 76,499 QIAGEN NV | 3,419,505 | 0.73 |
| 65,508 SIGNIFY NV | 2,072,018 | 0.44 |
| 480,381 STELLANTIS NV | 5,659,849 | 1.22 |
| 127,566 STMICROELECTRONICS NV | 3,826,980 | 0.82 |
| 66,992 WOLTERS KLUWER CVA | 6,200,780 | 1.33 |
| <i>Portugal</i> | <i>1,307,035</i> | <i>0.28</i> |
| 63,020 JERONIMO MARTINS SGPS SA | 1,307,035 | 0.28 |
| Warrants, Derechos | 5,013 | 0.00 |
| <i>Bélgica</i> | <i>5,013</i> | <i>0.00</i> |
| 11,305 ELIA TRANSMISSION BELGIUM NV RIGHTS | 5,013 | 0.00 |
| Total cartera de títulos | 460,474,655 | 98.88 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---|--------------------|---------------|---|-------------------|--------------|
| | EUR | | | EUR | |
| Posiciones a largo plazo | 402,305,097 | 100.21 | 46,477 SIEMENS ENERGY AG | 649,981 | 0.16 |
| Valores mobiliarios admitidos a cotización oficial en una bolsa de valores y/o negociados en otro mercado regulado | 402,305,097 | 100.21 | 55,340 SIEMENS HEALTHINEERS AG | 2,683,437 | 0.67 |
| Acciones | 402,305,097 | 100.21 | 31,076 SYMRISE | 3,227,243 | 0.80 |
| <i>Alemania</i> | <i>86,047,899</i> | <i>21.43</i> | 1,286,646 TELEFONICA DEUTSCHLAND HOLDING AG | 3,525,409 | 0.88 |
| 5,712 ADIDAS NOM | 963,957 | 0.24 | 82,299 UNITED INTERNET AG & CO KGAA | 2,241,002 | 0.56 |
| 5,458 ALLIANZ SE-NOM | 994,011 | 0.25 | 3,054 VOLKSWAGEN AG | 531,091 | 0.13 |
| 31,979 BASF SE | 1,327,928 | 0.33 | 3,247 VOLKSWAGEN AG PFD | 413,733 | 0.10 |
| 29,144 BAYER AG | 1,653,048 | 0.41 | 26,924 VONOVIA SE NAMEN AKT REIT | 791,566 | 0.20 |
| 14,490 BAYERISCHE MOTOREN WERKE PFD | 979,524 | 0.24 | 23,347 ZALANDO | 582,741 | 0.15 |
| 13,798 BAYERISCHE MOTORENWERKE | 1,013,601 | 0.25 | <i>Austria</i> | <i>7,067,350</i> | <i>1.76</i> |
| 59,899 BECHTLE | 2,336,660 | 0.58 | 13,850 ERSTE GROUP BANK | 335,170 | 0.08 |
| 38,020 BEIERSDORF | 3,706,189 | 0.91 | 91,176 OMV AG | 4,081,038 | 1.02 |
| 14,732 BRENNTAG AG | 914,857 | 0.23 | 17,378 VERBUND A | 1,622,236 | 0.40 |
| 16,940 CARL ZEISS MEDITEC | 1,929,466 | 0.48 | 50,735 VOESTALPINE AG | 1,028,906 | 0.26 |
| 69,380 COMMERZBANK | 463,875 | 0.12 | <i>Bélgica</i> | <i>17,630,650</i> | <i>4.39</i> |
| 12,545 CONTINENTAL AG | 834,243 | 0.21 | 19,657 AGEAS NV | 825,201 | 0.21 |
| 47,439 COVESTRO AG | 1,564,538 | 0.39 | 37,843 ANHEUSER BUSCH INBEV SA/NV | 1,943,616 | 0.48 |
| 19,726 DAIMLER TRUCK HOLDING AG | 491,375 | 0.12 | 3,206 D'IETEREN GROUP | 447,558 | 0.11 |
| 11,762 DELIVERY HERO AG | 420,277 | 0.10 | 19,199 ELIA GROUP SA | 2,595,705 | 0.65 |
| 42,210 DEUTSCHE BANK AG-NOM | 351,103 | 0.09 | 13,024 GROUPE BRUXELLES LAMBERT | 1,037,752 | 0.26 |
| 7,175 DEUTSCHE BOERSE AG | 1,145,130 | 0.29 | 9,966 KBC GROUPE | 533,580 | 0.13 |
| 112,005 DEUTSCHE LUFTHANSA NOM | 623,196 | 0.16 | 188,938 PROXIMUS | 2,657,413 | 0.66 |
| 28,661 DEUTSCHE POST AG-NOM | 1,024,344 | 0.26 | 2,319 SOFINA | 452,205 | 0.11 |
| 245,812 DEUTSCHE TELEKOM AG-NOM | 4,657,153 | 1.15 | 25,924 SOLVAY | 2,004,444 | 0.50 |
| 339,555 E.ON SE | 2,719,156 | 0.68 | 37,363 UCB SA | 3,012,952 | 0.75 |
| 108,193 EVONIK INDUSTRIES AG | 2,202,809 | 0.55 | 46,682 UMICORE SA | 1,555,444 | 0.39 |
| 38,259 FRESENIUS MEDICAL CARE AG & CO | 1,822,276 | 0.45 | 18,826 WARAHOUSES DE PAUW NV | 564,780 | 0.14 |
| 57,193 FRESENIUS SE & CO KGAA | 1,652,878 | 0.41 | <i>España</i> | <i>46,978,008</i> | <i>11.70</i> |
| 30,678 GEA GROUP AG | 1,008,999 | 0.25 | 16,652 ACCIONA SA | 2,922,426 | 0.73 |
| 7,123 HANNOVER RUECK SE | 986,536 | 0.25 | 27,592 ACS | 638,203 | 0.16 |
| 41,904 HEIDELBERGCEMENT AG | 1,920,879 | 0.48 | 7,431 AENA SME SA | 901,009 | 0.22 |
| 25,302 HELLOFRESH SE | 780,567 | 0.19 | 46,098 AMADEUS IT GROUP SA | 2,450,570 | 0.61 |
| 59,776 HENKEL KGAA | 3,490,918 | 0.87 | 137,503 BANCO BILBAO VIZCAYA ARGENTA | 595,457 | 0.15 |
| 56,742 HENKEL KGAA VZ PFD | 3,335,295 | 0.83 | 237,262 BANCO SANTANDER SA | 637,760 | 0.16 |
| 79,989 INFINEON TECHNOLOGIES AG-NOM | 1,846,946 | 0.46 | 219,842 CAIXABANK | 729,216 | 0.18 |
| 14,941 KION GROUP | 591,514 | 0.15 | 89,491 CELLNEX TELECOM S.A. | 3,313,852 | 0.83 |
| 14,474 KNORR BREMSE AG | 787,675 | 0.20 | 109,767 EDP RENOVAVEIS | 2,471,953 | 0.62 |
| 11,429 LEG IMMOBILIEN SE | 904,262 | 0.23 | 175,008 ENAGAS | 3,687,419 | 0.92 |
| 17,560 MERCEDES BENZ GROUP AG | 969,663 | 0.24 | 184,053 ENDESA | 3,312,954 | 0.83 |
| 18,445 MERCK KGAA | 2,969,645 | 0.74 | 47,710 FERROVIAL SA | 1,154,105 | 0.29 |
| 4,756 MTU AERO ENGINES HLDG AG | 826,117 | 0.21 | 123,511 GRIFOLS SA | 2,227,521 | 0.55 |
| 4,459 MUENCHENER RUECKVERSICHERUNGS AG-NOM | 999,708 | 0.25 | 336,107 IBERDROLA SA | 3,326,115 | 0.83 |
| 22,470 NEMETSCHKE | 1,297,867 | 0.32 | 55,181 INDITEX | 1,191,358 | 0.30 |
| 10,922 PORSCHE AUTOMOBIL HOLDING SE | 689,397 | 0.17 | 112,056 NATURGY ENERGY GROUP SA | 3,078,178 | 0.77 |
| 15,745 PUMA AG | 989,416 | 0.25 | 222,242 RED ELECTRICA CORPORACION SA | 4,005,911 | 0.99 |
| 954 RATIONAL AG | 528,993 | 0.13 | 408,643 REPSOL | 5,741,433 | 1.42 |
| 47,307 RWE AG | 1,659,530 | 0.41 | 37,530 SIEMENS GAMESA RENEWABLE ENERGY SA | 672,162 | 0.17 |
| 35,034 SAP SE | 3,045,506 | 0.76 | 806,336 TELEFONICA SA | 3,920,406 | 0.97 |
| 6,415 SARTORIUS VZ PFD | 2,138,761 | 0.53 | <i>Finlandia</i> | <i>27,033,550</i> | <i>6.73</i> |
| 61,189 SCOUT 24 AG | 2,997,649 | 0.75 | 94,818 ELISA OYJ | 5,084,141 | 1.27 |
| 8,691 SIEMENS AG-NOM | 843,809 | 0.21 | 140,650 FORTUM OYJ | 2,013,405 | 0.50 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL | | |
|----------|--|------------|----------|------------------|--------------------------------------|------------|------|
| | EUR | | | EUR | | | |
| 112,738 | KESKO OYJ B | 2,537,732 | 0.63 | 61,301 | PUBLICIS GROUPE | 2,860,305 | 0.71 |
| 23,497 | KONE B | 1,065,824 | 0.27 | 10,659 | REMY COINTREAU | 1,776,855 | 0.44 |
| 123,916 | NESTE CORPORATION | 5,234,211 | 1.29 | 31,192 | RENAULT SA | 742,058 | 0.18 |
| 550,231 | NOKIA OYJ | 2,442,751 | 0.61 | 9,080 | SAFRAN | 855,427 | 0.21 |
| 75,375 | ORION NEW B | 3,210,975 | 0.80 | 40,573 | SANOFI | 3,908,802 | 0.98 |
| 21,139 | SAMPO A | 877,691 | 0.22 | 6,852 | SARTORIUS STEDIM BIOTECH | 2,050,804 | 0.51 |
| 111,691 | STORA ENSO OYJ-R | 1,671,456 | 0.42 | 9,023 | SCHNEIDER ELECTRIC SA | 1,018,697 | 0.25 |
| 73,708 | UPM KYMMENE OYJ | 2,138,269 | 0.53 | 10,308 | SEB SA-PF | 943,697 | 0.24 |
| 101,897 | WARTSILA OYJ | 757,095 | 0.19 | 4,357 | SEB SA | 398,883 | 0.10 |
| | <i>Francia</i> | 96,967,399 | 24.16 | 23,668 | SOCIETE GENERALE A | 494,425 | 0.12 |
| | | | | 909 | SODEXO | 60,958 | 0.02 |
| 33,542 | ACCOR SA | 866,390 | 0.22 | 12,176 | SODEXO PF | 816,523 | 0.20 |
| 6,294 | ADP | 760,630 | 0.19 | 2,375 | SODEXO PF 2023 | 159,268 | 0.04 |
| 17,019 | AIR LIQUIDE PRIME FIDELITE | 2,180,474 | 0.54 | 4,013 | TELEPERFORMANCE SE | 1,177,013 | 0.29 |
| 28,768 | ALSTOM | 621,101 | 0.15 | 8,195 | THALES SA | 959,225 | 0.24 |
| 15,727 | AMUNDI SA | 820,949 | 0.20 | 86,095 | TOTAL ENERGIES SE | 4,336,604 | 1.09 |
| 20,126 | ARKEMA | 1,709,100 | 0.43 | 52,600 | UBISOFT ENTERTAINMENT | 2,203,940 | 0.55 |
| 40,037 | AXA | 867,201 | 0.22 | 9,396 | UNIBAIL RODAMCO SE REITS | 457,115 | 0.11 |
| 26,078 | BIOMERIEUX SA | 2,430,470 | 0.61 | 35,521 | VALEO SA | 654,474 | 0.16 |
| 13,890 | BNP PARIBAS | 630,120 | 0.16 | 101,924 | VEOLIA ENVIRONNEMENT | 2,373,810 | 0.59 |
| 512,056 | BOLLORE SA | 2,263,288 | 0.56 | 13,475 | VINCI SA | 1,144,836 | 0.29 |
| 39,598 | BOUYGUES | 1,162,597 | 0.29 | 380,792 | VIVENDI | 3,692,159 | 0.92 |
| 46,303 | BUREAU VERITAS | 1,132,108 | 0.28 | 8,534 | WENDEL ACT | 680,587 | 0.17 |
| 16,334 | CAP GEMINI SE | 2,669,792 | 0.67 | 52,361 | WORLDLINE | 1,852,532 | 0.46 |
| 151,911 | CARREFOUR SA | 2,565,017 | 0.64 | | <i>Irlanda</i> | 8,069,957 | 2.01 |
| 40,536 | CIE GENERALE DES ETABLISSEMENTS MICHELIN SA | 1,052,923 | 0.26 | 60,762 | CRH PLC | 2,005,146 | 0.50 |
| 16,645 | COMPAGNIE DE SAINT-GOBAIN SA | 681,530 | 0.17 | 5,800 | FLUTTER ENTMT RG | 559,584 | 0.14 |
| 12,523 | COVIVIO SA REIT | 663,093 | 0.17 | 35,865 | KERRY GROUP A | 3,275,909 | 0.82 |
| 59,332 | CREDIT AGRICOLE SA | 518,028 | 0.13 | 7,064 | KINGSPAN GROUP PLC | 405,474 | 0.10 |
| 59,035 | DANONE SA | 3,144,204 | 0.78 | 56,853 | SMURFIT KAPPA | 1,823,844 | 0.45 |
| 3,822 | DASSAULT AVIATION SA | 569,096 | 0.14 | | <i>Italia</i> | 35,716,495 | 8.90 |
| 77,629 | DASSAULT SYSTEMES SE | 2,725,942 | 0.68 | 73,828 | AMPLIFON | 2,159,469 | 0.54 |
| 41,603 | EDENRED | 1,870,887 | 0.47 | 59,194 | ASSICURAZIONI GENERALI | 901,229 | 0.22 |
| 12,277 | EIFFAGE | 1,054,349 | 0.26 | 28,355 | ATLANTIA SPA | 634,585 | 0.16 |
| 114,141 | ELECTRICITE DE FRANCE SA EUR (ISIN FR0010242511) | 890,985 | 0.22 | 13,256 | DIASORIN SPA | 1,659,651 | 0.41 |
| 166,201 | ELECTRICITE DE FRANCE SA PF | 1,297,365 | 0.32 | 591,978 | ENEL SPA | 3,090,125 | 0.77 |
| 23,736 | ENGIE SA | 260,289 | 0.06 | 476,393 | ENI SPA | 5,396,581 | 1.35 |
| 118,741 | ENGIE SA LOYALTY BONUS 2020 | 1,302,114 | 0.32 | 64,510 | FINCOBANK | 736,704 | 0.18 |
| 8,910 | ESSILOR LUXOTTICA SA | 1,273,239 | 0.32 | 266,151 | INFRASTRUTTURE WIRELESS ITALIANE SPA | 2,577,406 | 0.64 |
| 11,641 | EURAZEO SE | 687,983 | 0.17 | 342,160 | INTESA SANPAOLO SPA | 609,045 | 0.15 |
| 8,889 | GECINA ACT | 791,121 | 0.20 | 86,900 | MEDIOBANCA SPA | 717,620 | 0.18 |
| 70,906 | GETLINK SE | 1,193,348 | 0.30 | 19,891 | MONCLER SPA | 814,139 | 0.20 |
| 1,208 | HERMES INTERNATIONAL | 1,288,936 | 0.32 | 228,716 | NEXI SPA | 1,807,771 | 0.45 |
| 23,504 | IPSEN | 2,116,535 | 0.53 | 88,383 | POSTE ITALIANE SPA | 787,669 | 0.20 |
| 2,118 | KERING | 1,038,032 | 0.26 | 32,616 | PRYSMIAN SPA | 854,865 | 0.21 |
| 30,508 | KLEPIERRE REITS | 560,127 | 0.14 | 78,834 | RECORDATI INDUSTRIA CHIMICA E | 3,272,399 | 0.82 |
| 39,288 | LA FRANCAISE DES JEUX SA | 1,297,290 | 0.32 | 793,274 | SNAM RETE GAS | 3,965,577 | 0.99 |
| 16,159 | LEGRAND | 1,138,563 | 0.28 | 6,835,623 | TELECOM ITALIA SPA | 1,706,855 | 0.43 |
| 10,834 | L'OREAL PRIME 2013 | 3,567,636 | 0.89 | 495,184 | TERNA SPA | 3,707,938 | 0.92 |
| 10 | LOREAL SA | 3,293 | 0.00 | 34,955 | UNICREDIT SPA | 316,867 | 0.08 |
| 2,194 | LVMH MOET HENNESSY LOUIS VUITTON SE | 1,276,250 | 0.32 | | <i>Luxemburgo</i> | 6,319,145 | 1.57 |
| 441,533 | ORANGE | 4,953,999 | 1.24 | 39,202 | ARCELORMITTAL SA | 843,235 | 0.21 |
| 19,692 | PERNOD RICARD | 3,452,008 | 0.86 | | | | |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | | Valor de mercado | % del VL |
|-----------|---------------------------------|--------------------|---------------|
| | | EUR | |
| 119,169 | AROUNDTOWN REIT | 361,440 | 0.09 |
| 32,047 | EUROFINS SCIENTIFIC SE | 2,406,089 | 0.60 |
| 220,732 | TENARIS SA | 2,708,381 | 0.67 |
| | <i>Países Bajos</i> | <i>55,560,117</i> | <i>13.84</i> |
| 57,475 | ABN AMRO GROUP N.V. | 615,845 | 0.15 |
| 742 | ADYEN BV | 1,029,896 | 0.26 |
| 153,568 | AEGON NV | 633,929 | 0.16 |
| 10,880 | AERCAP HOLDINGS NV | 419,610 | 0.10 |
| 8,586 | AIRBUS BR BEARER SHS | 793,776 | 0.20 |
| 32,715 | AKZO NOBEL NV | 2,048,613 | 0.51 |
| 7,423 | ARGEN-X N V | 2,653,723 | 0.66 |
| 6,845 | ASM INTERNATIONAL NV | 1,633,217 | 0.41 |
| 4,111 | ASML HOLDING N.V. | 1,873,999 | 0.47 |
| 59,727 | CNH INDUSTRIAL N.V | 658,192 | 0.16 |
| 216,861 | DAVIDE CAMPARI MILANO NV | 2,176,200 | 0.54 |
| 12,453 | EURONEXT | 970,089 | 0.24 |
| 8,196 | EXOR HOLDINGS N.V | 487,498 | 0.12 |
| 4,036 | FERRARI NV | 707,107 | 0.18 |
| 43,281 | HEINEKEN HOLDING NV | 3,005,865 | 0.75 |
| 34,687 | HEINEKEN NV | 3,017,769 | 0.75 |
| 7,999 | IMCD GROUP NV | 1,047,469 | 0.26 |
| 62,813 | ING GROUP NV | 592,389 | 0.15 |
| 114,955 | JDE PEETS B V | 3,122,178 | 0.78 |
| 32,303 | JUST EAT TAKEAWAY COM N V | 486,677 | 0.12 |
| 127,616 | KONINKLIJKE AHOLD DELHAIZE | 3,172,534 | 0.79 |
| 20,139 | KONINKLIJKE DSM NV | 2,761,057 | 0.69 |
| 1,366,416 | KONINKLIJKE KPN NV | 4,647,181 | 1.15 |
| 119,923 | KONINKLIJKE PHILIPS N.V. | 2,465,017 | 0.61 |
| 19,279 | NN GROUP NV | 835,552 | 0.21 |
| 48,304 | OCI | 1,520,610 | 0.38 |
| 18,721 | PROSUS N V | 1,169,688 | 0.29 |
| 73,509 | QIAGEN NV | 3,285,852 | 0.82 |
| 20,694 | RANDSTAD HOLDING NV | 956,063 | 0.24 |
| 68,140 | STELLANTIS NV | 802,825 | 0.20 |
| 62,267 | STMICROELECTRONICS NV | 1,868,010 | 0.47 |
| 141,461 | UNIVERSAL MUSIC GROUP NV | 2,706,715 | 0.67 |
| 15,071 | WOLTERS KLUWER CVA | 1,394,972 | 0.35 |
| | <i>Portugal</i> | <i>12,229,737</i> | <i>3.05</i> |
| 601,044 | BANCO ESPERITO SANTO REG | 60 | 0.00 |
| 761,945 | EDP - ENERGIAS DE PORTUGAL | 3,392,179 | 0.84 |
| 459,445 | GALP ENERGIA SGPS SA-B | 5,138,892 | 1.29 |
| 178,332 | JERONIMO MARTINS SGPS SA | 3,698,606 | 0.92 |
| | <i>Reino Unido</i> | <i>2,684,790</i> | <i>0.67</i> |
| 54,814 | COCA COLA EUROPEAN PARTNERS PLC | 2,684,790 | 0.67 |
| | Total cartera de títulos | 402,305,097 | 100.21 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---|--------------------|--------------|---|------------------|----------|
| | EUR | | | EUR | |
| Posiciones a largo plazo | 785,321,344 | 94.39 | 189,050 COMPAGNIE DE SAINT-GOBAIN SA | 7,740,652 | 0.93 |
| Valores mobiliarios admitidos a cotización oficial en una bolsa de valores y/o negociados en otro mercado regulado | 785,321,344 | 94.39 | 62,866 DANONE SA | 3,348,243 | 0.40 |
| Acciones | 785,321,344 | 94.39 | 91,979 DASSAULT SYSTEMES SE | 3,229,843 | 0.39 |
| <i>Alemania</i> | 92,127,313 | 11.07 | 29,785 IPSEN | 2,682,139 | 0.32 |
| 92,573 BASF SE | 3,844,094 | 0.46 | 42,704 LOREAL SA | 14,062,427 | 1.69 |
| 56,617 BECHTLE | 2,208,629 | 0.27 | 7,115 LVMH MOET HENNESSY LOUIS VUITTON SE | 4,138,796 | 0.50 |
| 137,356 BEIERSDORF | 13,389,463 | 1.61 | 66,598 PERNOD RICARD | 11,674,629 | 1.40 |
| 38,522 CARL ZEISS MEDITEC | 4,387,656 | 0.53 | 37,744 PUBLICIS GROUPE | 1,761,135 | 0.21 |
| 133,621 COVESTRO AG | 4,406,821 | 0.53 | 132,082 SANOFI | 12,724,780 | 1.53 |
| 141,740 DEUTSCHE POST AG-NOM | 5,065,788 | 0.61 | 5,356 SARTORIUS STEDIM BIOTECH | 1,603,051 | 0.19 |
| 79,083 EVONIK INDUSTRIES AG | 1,610,130 | 0.19 | 88,533 SCHNEIDER ELECTRIC SA | 9,995,376 | 1.20 |
| 362,127 FREENET | 8,571,546 | 1.03 | 36,306 SEB SA | 3,323,814 | 0.40 |
| 47,923 GEA GROUP AG | 1,576,187 | 0.19 | 16,000 SOPRA STERIA GROUP SA | 2,281,600 | 0.27 |
| 50,549 HEIDELBERGCEMENT AG | 2,317,166 | 0.28 | 7,773 TELEPERFORMANCE SE | 2,279,821 | 0.27 |
| 70,244 MERCK KGAA | 11,309,284 | 1.36 | 305,130 TOTAL ENERGIES SE | 15,369,399 | 1.85 |
| 34,827 MUENCHENER RUECKVERSICHERUNGS AG-NOM | 7,808,213 | 0.94 | 110,705 VINCI SA | 9,405,497 | 1.13 |
| 157,963 SAP SE | 13,731,723 | 1.64 | <i>Irlanda</i> | 3,166,082 | 0.38 |
| 122,573 SIEMENS AG-NOM | 11,900,613 | 1.43 | 25,410 DCC PLC | 1,504,881 | 0.18 |
| <i>Austria</i> | 3,953,371 | 0.48 | 18,187 KERRY GROUP A | 1,661,201 | 0.20 |
| 72,119 VOESTALPINE AG | 1,462,573 | 0.18 | <i>Italia</i> | 41,702,953 | 5.01 |
| 121,621 WIENERBERGER | 2,490,798 | 0.30 | 322,054 ASSICURAZIONI GENERALI | 4,903,272 | 0.59 |
| <i>Bélgica</i> | 9,116,255 | 1.10 | 1,098,790 ITALGAS SPA | 6,103,778 | 0.73 |
| 28,988 KBC GROUPE | 1,552,018 | 0.19 | 63,271 PRYSMIAN SPA | 1,658,333 | 0.20 |
| 54,816 UCB SA | 4,420,362 | 0.53 | 153,796 RECORDATI INDUSTRIA CHIMICA E | 6,384,072 | 0.77 |
| 94,354 UMICORE SA | 3,143,875 | 0.38 | 14,313 REPLY SPA | 1,656,014 | 0.20 |
| <i>Dinamarca</i> | 36,245,565 | 4.36 | 421,283 SNAM RETE GAS | 2,105,994 | 0.25 |
| 89,968 CARLSBERG B | 10,936,520 | 1.32 | 2,522,902 TERNA SPA | 18,891,490 | 2.27 |
| 74,456 COLOPLAST B | 8,093,729 | 0.97 | <i>Luxemburgo</i> | 1,174,978 | 0.14 |
| 44,577 DSV A/S | 5,941,482 | 0.71 | 275,817 B&M EUROPEAN VALUE RETAIL SA. | 1,174,978 | 0.14 |
| 82,000 NOVO NORDISK | 8,680,037 | 1.05 | <i>Noruega</i> | 7,691,399 | 0.92 |
| 121,049 TRYGVESTA | 2,593,797 | 0.31 | 208,037 GJENSIDIGE FORSIKRING ASA | 4,018,238 | 0.48 |
| <i>España</i> | 39,459,003 | 4.74 | 687,802 NORSK HYDRO ASA | 3,673,161 | 0.44 |
| 9,187 ACCIONA SA | 1,612,319 | 0.19 | <i>Países Bajos</i> | 63,163,021 | 7.59 |
| 12,025 AENA SME SA | 1,458,031 | 0.18 | 53,624 AKZO NOBEL NV | 3,357,935 | 0.40 |
| 343,415 INDITEX | 7,414,330 | 0.89 | 65,262 ARCADIS NV | 2,094,910 | 0.25 |
| 1,003,995 RED ELECTRICA CORPORACION SA | 18,097,010 | 2.17 | 110,720 HEINEKEN NV | 9,632,640 | 1.16 |
| 774,186 REPSOL | 10,877,313 | 1.31 | 475,790 KONINKLIJKE AHOLD DELHAIZE | 11,828,139 | 1.42 |
| <i>Finlandia</i> | 14,399,753 | 1.73 | 4,124,451 KONINKLIJKE KPN NV | 14,027,258 | 1.69 |
| 172,264 ELISA OYJ | 9,236,796 | 1.11 | 128,886 RANDSTAD HOLDING NV | 5,954,533 | 0.72 |
| 371,485 NOKIA OYJ | 1,649,208 | 0.20 | 175,752 WOLTERS KLUWER CVA | 16,267,606 | 1.95 |
| 121,122 UPM KYMMENE OYJ | 3,513,749 | 0.42 | <i>Reino Unido</i> | 178,706,210 | 21.49 |
| <i>Francia</i> | 129,493,630 | 15.56 | 233,542 AUTO TRADER GROUP PLC | 1,505,760 | 0.18 |
| 180,693 BOUYGUES | 5,305,146 | 0.64 | 1,004,023 BARRATT DEVELOPMENTS | 5,335,039 | 0.64 |
| 19,232 CAP GEMINI SE | 3,143,470 | 0.38 | 249,893 BELLWAY PLC | 6,229,907 | 0.75 |
| 368,835 CARREFOUR SA | 6,227,779 | 0.75 | 1,869,273 BP PLC | 8,432,141 | 1.01 |
| 354,034 CIE GENERALE DES ETABLISSEMENTS MICHELIN SA | 9,196,033 | 1.11 | 1,912,427 CENTRICA PLC | 1,777,349 | 0.21 |
| | | | 169,374 DECHRA PHARMACEUTICALS | 6,804,081 | 0.82 |
| | | | 128,038 DIAGEO | 5,251,373 | 0.63 |
| | | | 3,346,225 DIRECT LINE INSURANCE GROUP PLC | 9,784,443 | 1.18 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL |
|-------------------------------------|--------------------|--------------|
| | EUR | |
| 31,479 GAMES WORKSHOP GROUP | 2,442,841 | 0.29 |
| 56,582 GENUS | 1,648,555 | 0.20 |
| 1,065,115 GSK PLC | 21,846,735 | 2.64 |
| 150,634 HALMA PLC | 3,515,610 | 0.42 |
| 1,217,987 HAYS PLC | 1,579,082 | 0.19 |
| 2,029,245 HSBC HOLDINGS PLC | 12,626,204 | 1.52 |
| 187,561 IMI PLC | 2,555,867 | 0.31 |
| 410,158 INCHCAPE | 3,313,951 | 0.40 |
| 64,398 INTERTEK GROUP | 3,146,584 | 0.38 |
| 3,462,693 KINGFISHER | 9,827,322 | 1.18 |
| 240,168 PERSIMMON PLC | 5,197,874 | 0.62 |
| 106,548 RECKITT BENCKISER GROUP PLC | 7,637,095 | 0.92 |
| 178,192 RELX PLC | 4,607,986 | 0.55 |
| 648,926 RENTOKIL INITIAL | 3,577,838 | 0.43 |
| 996,131 RIGHTMOVE PLC | 6,577,612 | 0.79 |
| 225,805 RIO TINTO PLC | 12,896,959 | 1.55 |
| 811,943 ROTORK PLC | 2,269,441 | 0.27 |
| 303,757 SMITH & NEPHEW | 4,049,270 | 0.49 |
| 150,234 SOFTCAT PLC | 2,298,538 | 0.28 |
| 31,874 SPIRAX-SARCO ENGINEERING PLC | 3,657,660 | 0.44 |
| 1,729,511 TAYLOR WINPEY PLC | 2,343,720 | 0.28 |
| 269,546 UNITED UTILITIES GROUP PLC | 3,193,970 | 0.38 |
| 8,682,352 VODAFONE GROUP | 12,775,403 | 1.54 |
| <i>Suecia</i> | <i>33,477,015</i> | <i>4.02</i> |
| 127,044 AAK AB | 1,979,217 | 0.24 |
| 319,386 ASSA ABLOY AB | 6,478,261 | 0.78 |
| 237,679 ATLAS COPCO AB-A | 2,120,290 | 0.25 |
| 159,593 EPIROC AB-A | 2,352,969 | 0.28 |
| 303,594 ESSITY AB | 7,569,197 | 0.91 |
| 260,445 GETINGE AB | 5,747,068 | 0.69 |
| 79,457 INDUTRADE AB | 1,383,599 | 0.17 |
| 303,572 SECURITAS AB | 2,497,003 | 0.30 |
| 228,844 SKANSKA AB-B | 3,349,411 | 0.40 |
| <i>Suiza</i> | <i>131,444,796</i> | <i>15.80</i> |
| 167,665 ABB LTD-NOM | 4,264,912 | 0.51 |
| 76,172 ADECCO GROUP INC | 2,468,798 | 0.30 |
| 41,081 ALCON INC | 2,736,818 | 0.33 |
| 2,282 BARRY CALLEBAUT N | 4,856,289 | 0.58 |
| 76,823 GALENICA SANTE LTD | 5,626,062 | 0.68 |
| 9,823 GEBERIT AG-NOM | 4,502,740 | 0.54 |
| 33,926 GEORG FISCHER LTD | 1,591,732 | 0.19 |
| 42,789 LOGITECH INTERNATIONAL NOM | 2,131,969 | 0.26 |
| 12,754 LONZA GROUP AG N | 6,485,949 | 0.78 |
| 190,001 NESTLE SA | 21,154,672 | 2.54 |
| 262,196 NOVARTIS AG-NOM | 21,179,485 | 2.55 |
| 62,487 ROCHE HOLDING LTD | 19,887,335 | 2.39 |
| 12,062 SCHINDLER HOLDING PS | 2,098,106 | 0.25 |
| 1,087 SGS SA-NOM | 2,372,959 | 0.29 |
| 15,415 SWISS LIFE HOLDING NOM | 7,161,530 | 0.86 |
| 40,645 SWISSCOM N | 21,416,899 | 2.57 |
| 6,634 VAT GROUP LTD | 1,508,541 | 0.18 |
| Total cartera de títulos | 785,321,344 | 94.39 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---|--------------------|--------------|--|------------------|----------|
| | EUR | | | EUR | |
| Posiciones a largo plazo | 141,290,390 | 94.91 | | | |
| Valores mobiliarios admitidos a cotización oficial en una bolsa de valores y/o negociados en otro mercado regulado | 141,290,390 | 94.91 | | | |
| Acciones | 141,288,663 | 94.91 | | | |
| <i>Alemania</i> | 15,922,937 | 10.70 | | | |
| 3,718 ADIDAS NOM | 627,450 | 0.42 | | | |
| 4,698 ALLIANZ SE-NOM | 855,600 | 0.57 | | | |
| 13,532 BASF SE | 561,916 | 0.38 | | | |
| 10,879 BAYERISCHE MOTORENWERKE | 799,171 | 0.54 | | | |
| 9,286 BECHTLE | 362,247 | 0.24 | | | |
| 7,576 BEIERSDORF | 738,508 | 0.50 | | | |
| 7,164 BRENNTAG AG | 444,884 | 0.30 | | | |
| 1,056 COVESTRO AG | 34,827 | 0.02 | | | |
| 5,492 DEUTSCHE BOERSE AG | 876,523 | 0.59 | | | |
| 3,824 DEUTSCHE POST AG-NOM | 136,670 | 0.09 | | | |
| 102,562 DEUTSCHE TELEKOM AG-NOM | 1,943,139 | 1.32 | | | |
| 80,161 E.ON SE | 641,929 | 0.43 | | | |
| 1,512 EVONIK INDUSTRIES AG | 30,784 | 0.02 | | | |
| 5,658 GEA GROUP AG | 186,092 | 0.13 | | | |
| 8,623 HENKEL KGAA VZ PFD | 506,860 | 0.34 | | | |
| 14,034 INFINEON TECHNOLOGIES AG-NOM | 324,045 | 0.22 | | | |
| 1,557 LEG IMMOBILIEN SE | 123,190 | 0.08 | | | |
| 18,956 MERCEDES BENZ GROUP AG | 1,046,750 | 0.70 | | | |
| 2,077 MERCK KGAA | 334,397 | 0.22 | | | |
| 324 MUENCHENER RUECKVERSICHERUNGS AG-NOM | 72,641 | 0.05 | | | |
| 4,716 NEMETSCHKE | 272,396 | 0.18 | | | |
| 3,805 PUMA AG | 239,106 | 0.16 | | | |
| 22,163 SAP SE | 1,926,630 | 1.29 | | | |
| 8,696 SIEMENS AG-NOM | 844,295 | 0.57 | | | |
| 16,095 SIEMENS ENERGY AG | 225,089 | 0.15 | | | |
| 6,202 SYMRISE | 644,078 | 0.43 | | | |
| 9,659 UNITED INTERNET AG & CO KGAA | 263,015 | 0.18 | | | |
| 4,986 VOLKSWAGEN AG PFD | 635,316 | 0.43 | | | |
| 9,030 ZALANDO | 225,389 | 0.15 | | | |
| <i>Austria</i> | 839,643 | 0.56 | | | |
| 12,152 ANDRITZ AG | 467,123 | 0.31 | | | |
| 13,886 ERSTE GROUP BANK | 336,041 | 0.23 | | | |
| 815 OMV AG | 36,479 | 0.02 | | | |
| <i>Bélgica</i> | 3,429,437 | 2.30 | | | |
| 4,172 COFINIMMO SICAFI REIT | 432,219 | 0.29 | | | |
| 7,373 COLRUYT | 191,329 | 0.13 | | | |
| 2,256 D'IETTEREN GROUP | 314,938 | 0.21 | | | |
| 3,894 ELIA GROUP SA | 526,469 | 0.35 | | | |
| 7,801 GROUPE BRUXELLES LAMBERT | 621,584 | 0.41 | | | |
| 34,467 PROXIMUS | 484,778 | 0.33 | | | |
| 448 SOFINA | 87,360 | 0.06 | | | |
| 6,250 UCB SA | 504,000 | 0.34 | | | |
| 8,006 UMICORE SA | 266,760 | 0.18 | | | |
| | | | <i>Dinamarca</i> | 5,242,837 | 3.52 |
| | | | 325 A.P. MOELLER-MAERSK B | 723,494 | 0.49 |
| | | | 6,813 CARLSBERG B | 828,189 | 0.56 |
| | | | 814 COLOPLAST B | 88,486 | 0.06 |
| | | | 1,272 GENMAB | 392,890 | 0.26 |
| | | | 18,826 NOVO NORDISK | 1,992,809 | 1.33 |
| | | | 3,300 NOVOZYMES AS-B | 189,037 | 0.13 |
| | | | 5,227 PANDORA AB | 313,832 | 0.21 |
| | | | 2,737 RINGKJOBING LANDBOBANK | 284,497 | 0.19 |
| | | | 20,049 TRYGVESTA | 429,603 | 0.29 |
| | | | <i>España</i> | 5,790,571 | 3.89 |
| | | | 2,836 ACCIONA SA | 497,718 | 0.33 |
| | | | 143,525 BANCO BILBAO VIZCAYA ARGENTA | 621,535 | 0.42 |
| | | | 261,715 BANCO SANTANDER SA | 703,490 | 0.47 |
| | | | 131,386 CAIXABANK | 435,807 | 0.29 |
| | | | 35,668 IBERDROLA SA | 352,971 | 0.24 |
| | | | 27,117 INDITEX | 585,456 | 0.39 |
| | | | 2,018 NATURGY ENERGY GROUP SA | 55,434 | 0.04 |
| | | | 50,812 RED ELECTRICA CORPORACION SA | 915,886 | 0.62 |
| | | | 36,331 REPSOL | 510,451 | 0.34 |
| | | | 228,676 TELEFONICA SA | 1,111,823 | 0.75 |
| | | | 7,376 TELEFONICA SA EUR (ISIN ES0178430130) | - | 0.00 |
| | | | <i>Finlandia</i> | 2,883,699 | 1.94 |
| | | | 1,442 ELISA OYJ | 77,320 | 0.05 |
| | | | 8,915 KESKO OYJ B | 200,677 | 0.13 |
| | | | 2,080 KOJAMO PLC | 34,237 | 0.02 |
| | | | 8,000 KONE B | 362,880 | 0.24 |
| | | | 138,836 NOKIA OYJ | 616,362 | 0.42 |
| | | | 8,278 NORDEA BANK ABP | 69,502 | 0.05 |
| | | | 20,292 SAMPO A | 842,524 | 0.58 |
| | | | 18,394 STORA ENSO OYJ-R | 275,266 | 0.18 |
| | | | 3,181 VALMET CORPORATION | 74,467 | 0.05 |
| | | | 44,477 WARTSILA OYJ | 330,464 | 0.22 |
| | | | <i>Francia</i> | 22,314,012 | 14.99 |
| | | | 7,582 AIR LIQUIDE | 971,406 | 0.65 |
| | | | 15,357 ALSTOM | 331,558 | 0.22 |
| | | | 531 ARKEMA | 45,093 | 0.03 |
| | | | 50,646 AXA | 1,096,992 | 0.74 |
| | | | 15,110 BNP PARIBAS | 685,465 | 0.46 |
| | | | 8,542 BOUYGUES | 250,793 | 0.17 |
| | | | 5,252 BUREAU VERITAS | 128,411 | 0.09 |
| | | | 2,815 CAP GEMINI SE | 460,112 | 0.31 |
| | | | 3,363 CARREFOUR SA | 56,784 | 0.04 |
| | | | 655 CHRISTIAN DIOR SE | 370,730 | 0.25 |
| | | | 20,436 CIE GENERALE DES ETABLISSEMENTS MICHELIN SA | 530,825 | 0.36 |
| | | | 10,111 COMPAGNIE DE SAINT-GOBAIN SA | 413,995 | 0.28 |
| | | | 13,551 DANONE SA | 721,726 | 0.48 |
| | | | 14,471 DASSAULT SYSTEMES SE | 508,149 | 0.34 |
| | | | 30,070 ENGIE SA | 329,748 | 0.22 |
| | | | 1,979 ESSILOR LUXOTTICA SA | 282,799 | 0.19 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|--|------------------|----------|---|------------------|----------|
| | EUR | | | EUR | |
| 761 EURAZEO SE | 44,975 | 0.03 | 2,216 TELENOR | 28,106 | 0.02 |
| 861 EUROAPI | 12,961 | 0.01 | 1,036 YARA INTERNATIONAL ASA | 41,285 | 0.03 |
| 2,740 GECINA ACT | 243,860 | 0.16 | | | |
| 566 HERMES INTERNATIONAL | 603,922 | 0.41 | <i>Países Bajos</i> | 13,887,706 | 9.33 |
| 624 IPSEN | 56,191 | 0.04 | 42,302 ABN AMRO GROUP N.V. | 453,266 | 0.30 |
| 1,485 KERING | 727,799 | 0.49 | 91,656 AEGON NV | 378,356 | 0.25 |
| 3,952 LA FRANCAISE DES JEUX SA | 130,495 | 0.09 | 6,708 AIRBUS BR BEARER SHS | 620,155 | 0.42 |
| 9,352 LEGRAND | 658,942 | 0.44 | 10,822 AKZO NOBEL NV | 677,674 | 0.46 |
| 6,538 LOREAL SA | 2,152,963 | 1.44 | 2,381 ASM INTERNATIONAL NV | 568,107 | 0.38 |
| 3,114 LVMH MOET HENNESSY LOUIS VUITTON SE | 1,811,414 | 1.22 | 6,139 ASML HOLDING N.V. | 2,798,462 | 1.88 |
| 87,670 ORANGE | 983,657 | 0.66 | 3,993 ASR NEDERLAND N.V. | 154,010 | 0.10 |
| 4,835 PERNOD RICARD | 847,576 | 0.57 | 259 BE SEMICONDUCTOR INDUSTRIES NV BESI | 11,880 | 0.01 |
| 8,423 PUBLICIS GROUPE | 393,017 | 0.26 | 27,684 CNH INDUSTRIAL N.V. | 305,078 | 0.20 |
| 1,455 REMY COINTREAU | 242,549 | 0.16 | 32,403 DAVIDE CAMPARI MILANO NV | 325,164 | 0.22 |
| 15,569 REXEL | 228,475 | 0.15 | 6,403 HEINEKEN HOLDING NV | 444,688 | 0.30 |
| 19,822 SANOFI | 1,909,651 | 1.28 | 7,198 HEINEKEN NV | 626,226 | 0.42 |
| 827 SARTORIUS STEDIM BIOTECH | 247,521 | 0.17 | 3,026 IMCD GROUP NV | 396,255 | 0.27 |
| 10,451 SCHNEIDER ELECTRIC SA | 1,179,918 | 0.79 | 61,939 ING GROUP NV | 584,147 | 0.39 |
| 2,034 SEB SA | 186,213 | 0.13 | 32,643 KONINKLIJKE AHOLD DELHAIZE | 811,505 | 0.55 |
| 18,000 SOCIETE GENERALE A | 376,020 | 0.25 | 8,116 KONINKLIJKE DSM NV | 1,112,704 | 0.75 |
| 2,390 THALES SA | 279,750 | 0.19 | 74,575 KONINKLIJKE KPN NV | 253,630 | 0.17 |
| 35,965 TOTAL ENERGIES SE | 1,811,557 | 1.22 | 7,921 NN GROUP NV | 343,296 | 0.23 |
| <i>Irlanda</i> | 1,108,703 | 0.74 | 13,812 QIAGEN NV | 617,396 | 0.41 |
| 8,195 CRH PLC | 270,435 | 0.18 | 4,024 SIGNIFY NV | 127,279 | 0.09 |
| 1,355 DCC PLC | 80,248 | 0.05 | 76,319 STELLANTIS NV | 899,190 | 0.60 |
| 2,767 LINDE PLC | 758,020 | 0.51 | 15,763 STMICROELECTRONICS NV | 472,890 | 0.32 |
| <i>Isla de Jersey</i> | 1,388,243 | 0.93 | 9,792 WOLTERS KLUWER CVA | 906,348 | 0.61 |
| 7,169 FERGUSON PLC | 765,204 | 0.51 | <i>Portugal</i> | 569,871 | 0.38 |
| 65,039 WPP PLC | 623,039 | 0.42 | 42,075 GALP ENERGIA SGPS SA-B | 470,609 | 0.31 |
| <i>Italia</i> | 2,706,024 | 1.82 | 4,786 JERONIMO MARTINS SGPS SA | 99,262 | 0.07 |
| 26,429 ASSICURAZIONI GENERALI | 402,382 | 0.27 | <i>Reino Unido</i> | 30,983,276 | 20.82 |
| 68,592 ENEL SPA | 358,050 | 0.24 | 38,459 3I GROUP | 495,258 | 0.33 |
| 44,913 ENI SPA | 508,774 | 0.35 | 149,133 ABRDN PLC | 276,939 | 0.19 |
| 13,183 ITALGAS SPA | 73,232 | 0.05 | 36,500 ANGLO AMERICAN PLC | 1,245,359 | 0.84 |
| 35,394 LEONARDO AZIONE POST RAGGRUPPAMENTO | 342,543 | 0.23 | 19,302 ANTOFAGASTA PLC | 258,989 | 0.17 |
| 7,650 MEDIOBANCA SPA | 63,174 | 0.04 | 4,147 ASHTEAD GROUP | 165,678 | 0.11 |
| 1,986 REPLY SPA | 229,780 | 0.15 | 16,354 ASTRAZENECA PLC | 2,051,849 | 1.38 |
| 18,120 SNAM RETE GAS | 90,582 | 0.06 | 40,169 AUTO TRADER GROUP PLC | 258,989 | 0.17 |
| 12,794 TERNA SPA | 95,801 | 0.06 | 128,167 AVIVA PLC | 597,507 | 0.40 |
| 59,758 UNICREDIT SPA | 541,706 | 0.37 | 106,544 BAE SYSTEMS PLC | 1,027,565 | 0.69 |
| <i>Luxemburgo</i> | 395,160 | 0.27 | 60,603 BARRATT DEVELOPMENTS | 322,024 | 0.22 |
| 18,371 ARCELORMITTAL SA | 395,160 | 0.27 | 8,556 BIG YELLOW GROUP REIT | 130,407 | 0.09 |
| <i>Noruega</i> | 3,012,321 | 2.02 | 292,241 BP PLC | 1,318,276 | 0.89 |
| 15,566 AKER BP ASA SDR | 535,410 | 0.36 | 32,512 BRITVIC | 306,311 | 0.21 |
| 20,105 AKER BP SHS | 665,900 | 0.44 | 289,835 BT GROUP PLC | 627,280 | 0.42 |
| 11,133 DNB BANK ASA | 190,297 | 0.13 | 19,016 BUNZL | 600,656 | 0.40 |
| 39,422 EQUINOR ASA | 1,307,418 | 0.87 | 11,710 BURBERRY GROUP | 223,235 | 0.15 |
| 1,180 GJENSIDIGE FORSIKRING ASA | 22,792 | 0.02 | 130,035 CENTRICA PLC | 120,850 | 0.08 |
| 1,563 KONGSBERG GRUPPEN ASA | 53,418 | 0.04 | 3,678 CRODA INTERNATIONAL PLC | 276,534 | 0.19 |
| 31,401 NORSK HYDRO ASA | 167,695 | 0.11 | 5,880 DECHRA PHARMACEUTICALS | 236,211 | 0.16 |
| | | | 515 DERWENT LONDON PLC REIT | 15,627 | 0.01 |
| | | | 54,096 DIAGEO | 2,218,704 | 1.49 |
| | | | 119,750 GSK PLC | 2,456,212 | 1.66 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---------------|------------------|----------|---------------------------------|--------------------|--------------|
| | EUR | | | EUR | |
| 11,376 | 79,637 | 0.05 | 54,197 | 343,804 | 0.23 |
| 270,653 | 1,684,035 | 1.13 | | | |
| 59,490 | 168,836 | 0.11 | <i>Suiza</i> | 23,593,537 | 15.85 |
| 1,955,255 | 961,046 | 0.65 | 19,195 | 488,265 | 0.33 |
| 344 | 5,815 | 0.00 | 14,706 | 476,634 | 0.32 |
| 77,326 | 945,016 | 0.63 | 3,753 | 251,935 | 0.17 |
| 164,081 | 416,112 | 0.28 | 1,945 | 302,953 | 0.20 |
| 25,994 | 562,579 | 0.38 | 235 | 500,100 | 0.34 |
| 9,953 | 713,406 | 0.48 | 10,306 | 1,046,663 | 0.70 |
| 10,738 | 277,255 | 0.19 | 14,804 | 308,663 | 0.21 |
| 43,965 | 1,136,920 | 0.76 | 9,441 | 691,403 | 0.46 |
| 29,385 | 1,678,338 | 1.13 | 272 | 124,681 | 0.08 |
| 3,896 | 39,331 | 0.03 | 91 | 305,212 | 0.21 |
| 36,853 | 271,774 | 0.18 | 3,861 | 871,801 | 0.59 |
| 47,467 | 538,636 | 0.36 | 5 | 500,050 | 0.34 |
| 14,915 | 471,119 | 0.32 | 6,375 | 317,635 | 0.21 |
| 31,367 | 779,313 | 0.52 | 1,007 | 512,102 | 0.34 |
| 4,096 | 128,999 | 0.09 | 47,511 | 5,289,866 | 3.56 |
| 2,824 | 324,065 | 0.22 | 46,074 | 3,721,733 | 2.50 |
| 12,858 | 241,386 | 0.16 | 283 | 243,218 | 0.16 |
| 56,987 | 409,528 | 0.28 | 1,672 | 615,411 | 0.41 |
| 196,461 | 583,129 | 0.39 | 7,239 | 2,303,910 | 1.55 |
| 1,004 | 43,435 | 0.03 | 1,617 | 281,267 | 0.19 |
| 16,015 | 180,020 | 0.12 | 1,332 | 292,777 | 0.20 |
| 86,911 | 183,252 | 0.12 | 707 | 214,735 | 0.14 |
| 25,421 | 1,098,879 | 0.74 | 4,400 | 504,006 | 0.34 |
| 5,188 | 224,744 | 0.15 | 510 | 236,937 | 0.16 |
| 40,371 | 478,374 | 0.32 | 795 | 58,761 | 0.04 |
| 45,184 | 438,822 | 0.29 | 1,952 | 1,028,559 | 0.69 |
| 468,265 | 689,015 | 0.46 | 51,438 | 790,919 | 0.53 |
| | | | 3,166 | 1,313,341 | 0.88 |
| <i>Suecia</i> | 7,220,686 | 4.85 | | | |
| 22,453 | 476,803 | 0.32 | | | |
| 25,489 | 517,006 | 0.35 | Warrants, Derechos | 1,727 | 0.00 |
| 26,664 | 237,865 | 0.16 | <i>Bélgica</i> | 1,727 | 0.00 |
| 50,824 | 405,808 | 0.27 | 3,894 | 1,727 | 0.00 |
| 11,002 | 334,122 | 0.22 | | | |
| 6,325 | 157,695 | 0.11 | Total cartera de títulos | 141,290,390 | 94.91 |
| 2,951 | 256,202 | 0.17 | | | |
| 20,558 | 453,640 | 0.30 | | | |
| 9,687 | 375,159 | 0.25 | | | |
| 28,694 | 616,566 | 0.42 | | | |
| 51,900 | 814,751 | 0.56 | | | |
| 8,693 | 133,724 | 0.09 | | | |
| 16,369 | 10,680 | 0.01 | | | |
| 51,217 | 479,988 | 0.32 | | | |
| 25,833 | 378,097 | 0.25 | | | |
| 1 | 14 | 0.00 | | | |
| 8,964 | 35,410 | 0.02 | | | |
| 42,748 | 348,826 | 0.23 | | | |
| 49,038 | 591,853 | 0.41 | | | |
| 4,548 | 49,457 | 0.03 | | | |
| 42,456 | 155,270 | 0.10 | | | |
| 2,044 | 47,946 | 0.03 | | | |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---|-------------------|--------------|---|------------------|----------|
| | EUR | | | EUR | |
| Posiciones a largo plazo | 70,909,849 | 98.44 | 4,484 SIEMENS ENERGY AG | 62,709 | 0.09 |
| Valores mobiliarios admitidos a cotización oficial en una bolsa de valores y/o negociados en otro mercado regulado | 70,909,849 | 98.44 | 5,067 SIEMENS HEALTHINEERS AG | 245,699 | 0.34 |
| Acciones | 70,909,849 | 98.44 | 2,877 SYMRISE | 298,776 | 0.41 |
| <i>Alemania</i> | 8,324,012 | 11.56 | 119,247 TELEFONICA DEUTSCHLAND HOLDING AG | 326,737 | 0.45 |
| 539 ADIDAS NOM | 90,962 | 0.13 | 8,214 UNITED INTERNET AG & CO KGAA | 223,667 | 0.31 |
| 348 ALLIANZ SE-NOM | 63,378 | 0.09 | 326 VOLKSWAGEN AG | 56,691 | 0.08 |
| 2,951 BASF SE | 122,540 | 0.17 | 455 VOLKSWAGEN AG PFD | 57,976 | 0.08 |
| 2,351 BAYER AG | 133,349 | 0.19 | 2,898 VONOVIA SE NAMEN AKT REIT | 85,201 | 0.12 |
| 1,734 BAYERISCHE MOTOREN WERKE PFD | 117,218 | 0.16 | 2,406 ZALANDO | 60,054 | 0.08 |
| 1,645 BAYERISCHE MOTORENWERKE | 120,842 | 0.17 | <i>Austria</i> | 821,102 | 1.14 |
| 7,398 BECHTLE | 288,596 | 0.40 | 1,454 ERSTE GROUP BANK | 35,187 | 0.05 |
| 3,597 BEIERSDORF | 350,636 | 0.49 | 10,410 OMV AG | 465,952 | 0.64 |
| 1,196 BRENNTAG AG | 74,272 | 0.10 | 2,380 VERBUND A | 222,173 | 0.31 |
| 1,563 CARL ZEISS MEDITEC | 178,026 | 0.25 | 4,822 VOESTALPINE AG | 97,790 | 0.14 |
| 6,725 COMMERZBANK | 44,963 | 0.06 | <i>Bélgica</i> | 1,871,028 | 2.60 |
| 1,389 CONTINENTAL AG | 92,369 | 0.13 | 1,727 AGEAS NV | 72,499 | 0.10 |
| 4,197 COVESTRO AG | 138,417 | 0.19 | 3,059 ANHEUSER BUSCH INBEV SA/NV | 157,110 | 0.22 |
| 1,537 DAIMLER TRUCK HOLDING AG | 38,287 | 0.05 | 644 D'IETEREN GROUP | 89,902 | 0.12 |
| 1,678 DELIVERY HERO AG | 60,022 | 0.08 | 2,750 ELIA GROUP SA | 371,800 | 0.52 |
| 3,499 DEUTSCHE BANK AG-NOM | 29,105 | 0.04 | 1,191 GROUPE BRUXELLES LAMBERT | 94,899 | 0.13 |
| 623 DEUTSCHE BOERSE AG | 99,431 | 0.14 | 1,066 KBC GROUPE | 57,074 | 0.08 |
| 8,705 DEUTSCHE LUFTHANSA NOM | 48,435 | 0.07 | 27,813 PROXIMUS | 391,191 | 0.55 |
| 2,044 DEUTSCHE POST AG-NOM | 73,053 | 0.10 | 183 SOFINA | 35,685 | 0.05 |
| 23,066 DEUTSCHE TELEKOM AG-NOM | 437,008 | 0.62 | 2,117 SOLVAY | 163,686 | 0.23 |
| 49,290 E.ON SE | 394,714 | 0.55 | 2,896 UCB SA | 233,533 | 0.32 |
| 10,426 EVONIK INDUSTRIES AG | 212,273 | 0.29 | 4,096 UMICORE SA | 136,479 | 0.19 |
| 3,083 FRESENIUS MEDICAL CARE AG & CO | 146,843 | 0.20 | 2,239 WARAHOUSES DE PAUW NV | 67,170 | 0.09 |
| 5,023 FRESENIUS SE & CO KGAA | 145,165 | 0.20 | <i>Dinamarca</i> | 2,642,776 | 3.67 |
| 1,941 GEA GROUP AG | 63,839 | 0.09 | 17 A.P. MOELLER-MAERSK A | 37,376 | 0.05 |
| 518 HANNOVER RUECK SE | 71,743 | 0.10 | 24 A.P. MOELLER-MAERSK B | 53,427 | 0.07 |
| 4,227 HEIDELBERGCEMENT AG | 193,766 | 0.27 | 2,049 CARLSBERG B | 249,077 | 0.35 |
| 3,299 HELLOFRESH SE | 101,774 | 0.14 | 3,655 CHR. HANSEN HOLDING A/S | 253,901 | 0.35 |
| 5,251 HENKEL KGAA | 306,658 | 0.43 | 2,323 COLOPLAST B | 252,521 | 0.35 |
| 4,591 HENKEL KGAA VZ PFD | 269,859 | 0.37 | 4,504 DANSKE BANK A/S | 60,747 | 0.08 |
| 9,146 INFINEON TECHNOLOGIES AG-NOM | 211,181 | 0.29 | 5,124 DEMANT AS | 183,486 | 0.25 |
| 968 KION GROUP | 38,323 | 0.05 | 470 DSV A/S | 62,644 | 0.09 |
| 1,083 KNORR BREMSE AG | 58,937 | 0.08 | 836 GENMAB | 258,220 | 0.36 |
| 1,103 LEG IMMOBILIEN SE | 87,269 | 0.12 | 4,814 GN GREAT NORDIC | 160,992 | 0.22 |
| 1,542 MERCEDES BENZ GROUP AG | 85,149 | 0.12 | 2,562 NOVO NORDISK | 271,198 | 0.38 |
| 1,570 MERCK KGAA | 252,770 | 0.35 | 3,656 NOVOZYMES AS-B | 209,430 | 0.29 |
| 300 MTU AERO ENGINES HLDG AG | 52,110 | 0.07 | 3,445 ORSTED SH | 343,683 | 0.49 |
| 438 MUENCHENER RUECKVERSICHERUNGS AG-NOM | 98,200 | 0.14 | 1,073 PANDORA AB | 64,423 | 0.09 |
| 2,780 NEMETSCHEK | 160,573 | 0.22 | 127 ROCKWOOL A/S | 27,281 | 0.04 |
| 1,126 PORSCHE AUTOMOBIL HOLDING SE | 71,073 | 0.10 | 3,829 TRYGVESTA | 82,047 | 0.11 |
| 1,550 PUMA AG | 97,402 | 0.14 | 3,588 VESTAS WIND SYSTEM A/S | 72,323 | 0.10 |
| 73 RATIONAL AG | 40,479 | 0.06 | <i>España</i> | 5,527,468 | 7.67 |
| 6,971 RWE AG | 244,543 | 0.34 | 2,281 ACCIONA SA | 400,316 | 0.56 |
| 4,252 SAP SE | 369,626 | 0.51 | 2,374 ACS | 54,911 | 0.08 |
| 546 SARTORIUS VZ PFD | 182,036 | 0.25 | 643 AENA SME SA | 77,964 | 0.11 |
| 5,689 SCOUT 24 AG | 278,704 | 0.39 | 5,271 AMADEUS IT GROUP SA | 280,206 | 0.39 |
| 727 SIEMENS AG-NOM | 70,584 | 0.10 | 9,830 BANCO BILBAO VIZCAYA ARGENTA | 42,569 | 0.06 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL | | |
|----------|---|-----------|----------|------------------|--|---------|------|
| | EUR | | | EUR | | | |
| 19,549 | BANCO SANTANDER SA | 52,548 | 0.07 | 4,548 | EDENRED | 204,524 | 0.28 |
| 24,481 | CAIXABANK | 81,203 | 0.11 | 921 | EIFFAGE | 79,095 | 0.11 |
| 8,321 | CELLNEX TELECOM S.A. | 308,127 | 0.43 | 19,247 | ELECTRICITE DE FRANCE SA EUR (ISIN FR0010242511) | 150,242 | 0.21 |
| 16,616 | EDP RENOVAVEIS | 374,192 | 0.52 | 19,713 | ELECTRICITE DE FRANCE SA PF | 153,880 | 0.21 |
| 24,200 | ENAGAS | 509,894 | 0.71 | 1,625 | ELECTRICITE DE FRANCE SA PF-2024 | 12,685 | 0.02 |
| 25,169 | ENDESA | 453,042 | 0.63 | 3,634 | ENGIE SA | 39,850 | 0.06 |
| 3,643 | FERROVIAL SA | 88,124 | 0.12 | 15,091 | ENGIE SA LOYALTY BONUS 2020 | 165,488 | 0.23 |
| 10,512 | GRIFOLS SA | 189,584 | 0.26 | 1,857 | ENGIE SA LOYALTY BONUS 2024 | 20,364 | 0.03 |
| 48,666 | IBERDROLA SA | 481,599 | 0.67 | 884 | ESSILOR LUXOTTICA SA | 126,324 | 0.18 |
| 5,140 | INDITEX | 110,973 | 0.15 | 801 | EURAZEO REGISTERED SHS LOYALTY BONUS 24 | 47,339 | 0.07 |
| 14,781 | NATURGY ENERGY GROUP SA | 406,034 | 0.56 | 318 | EURAZEO SE | 18,794 | 0.03 |
| 30,439 | RED ELECTRICA CORPORACION SA | 548,663 | 0.76 | 742 | GECINA ACT | 66,038 | 0.09 |
| 44,503 | REPSOL | 625,266 | 0.86 | 5,362 | GETLINK SE | 90,242 | 0.13 |
| 4,340 | SIEMENS GAMESA RENEWABLE ENERGY SA | 77,729 | 0.11 | 139 | HERMES INTERNATIONAL | 148,313 | 0.21 |
| 74,974 | TELEFONICA SA | 364,524 | 0.51 | 1,444 | IPSEN | 130,032 | 0.18 |
| | <i>Finlandia</i> | 2,805,470 | 3.89 | 248 | KERING | 121,545 | 0.17 |
| 8,816 | ELISA OYJ | 472,714 | 0.66 | 2,004 | KLEPIERRE REITS | 36,793 | 0.05 |
| 19,366 | FORTUM OYJ | 277,224 | 0.38 | 4,720 | LA FRANCAISE DES JEUX SA | 155,854 | 0.22 |
| 9,526 | KESKO OYJ B | 214,430 | 0.30 | 1,207 | LEGRAND | 85,045 | 0.12 |
| 2,039 | KONE B | 92,489 | 0.13 | 908 | L'OREAL PRIME 2013 | 299,004 | 0.42 |
| 13,464 | NESTE CORPORATION | 568,719 | 0.79 | 40 | LOREAL SA | 13,172 | 0.02 |
| 58,647 | NOKIA OYJ | 260,363 | 0.36 | 237 | LVMH MOET HENNESSY LOUIS VUITTON SE | 137,863 | 0.19 |
| 7,035 | NORDEA BANK ABP | 59,066 | 0.08 | 42,951 | ORANGE | 481,909 | 0.66 |
| 2,746 | NORDEA BK RG | 23,069 | 0.03 | 1,709 | PERNOD RICARD | 299,588 | 0.41 |
| 6,686 | ORION NEW B | 284,824 | 0.40 | 6,067 | PUBLICIS GROUPE | 283,086 | 0.39 |
| 2,611 | SAMPO A | 108,409 | 0.15 | 1,124 | REMY COINTREAU | 187,371 | 0.26 |
| 10,162 | STORA ENSO OYJ-R | 152,074 | 0.21 | 3,002 | RENAULT SA | 71,418 | 0.10 |
| 7,314 | UPM KYMMENE OYJ | 212,179 | 0.29 | 928 | SAFRAN | 87,427 | 0.12 |
| 10,755 | WARTSILA OYJ | 79,910 | 0.11 | 3,631 | SANOFI | 349,811 | 0.48 |
| | <i>Francia</i> | 9,641,157 | 13.38 | 673 | SARTORIUS STEDIM BIOTECH | 201,429 | 0.28 |
| 3,296 | ACCOR SA | 85,136 | 0.12 | 837 | SCHNEIDER ELECTRIC SA | 94,497 | 0.13 |
| 593 | ADP | 71,664 | 0.10 | 785 | SEB SA-PF | 71,867 | 0.10 |
| 1,720 | AIR LIQUIDE PRIME FIDELITE | 220,366 | 0.31 | 458 | SEB SA | 41,930 | 0.06 |
| 363 | AIR LIQUIDE SA LOYALTY BONUS 2024 | 46,508 | 0.06 | 345 | SEB SA PF BONUS 2024 | 31,585 | 0.04 |
| 2,344 | ALSTOM | 50,607 | 0.07 | 2,054 | SOCIETE GENERALE A | 42,908 | 0.06 |
| 1,057 | AMUNDI SA | 55,175 | 0.08 | 115 | SODEXO | 7,712 | 0.01 |
| 1,803 | ARKEMA | 153,111 | 0.21 | 1,177 | SODEXO PF 2023 | 78,930 | 0.11 |
| 2,578 | AXA | 55,839 | 0.08 | 288 | TELEPERFORMANCE SE | 84,470 | 0.12 |
| 2,219 | BIOMERIEUX SA | 206,811 | 0.29 | 654 | THALES SA | 76,551 | 0.11 |
| 1,073 | BNP PARIBAS | 48,677 | 0.07 | 13,561 | TOTAL ENERGIES SE | 683,067 | 0.94 |
| 43,186 | BOLLORE SA | 190,882 | 0.26 | 4,656 | UBISOFT ENTERTAINMENT | 195,086 | 0.27 |
| 2,886 | BOUYGUES | 84,733 | 0.12 | 703 | UNIBAIL RODAMCO SE REITS | 34,201 | 0.05 |
| 3,722 | BUREAU VERITAS | 91,003 | 0.13 | 3,471 | VALEO SA | 63,953 | 0.09 |
| 1,903 | CAP GEMINI SE | 311,045 | 0.42 | 15,366 | VEOLIA ENVIRONNEMENT | 357,874 | 0.49 |
| 13,274 | CARREFOUR SA | 224,131 | 0.31 | 991 | VINCI SA | 84,195 | 0.12 |
| 4,100 | CIE GENERALE DES ETABLISSEMENTS MICHELIN SA | 106,498 | 0.15 | 35,406 | VIVENDI | 343,297 | 0.47 |
| 1,335 | COMPAGNIE DE SAINT-GOBAIN SA | 54,662 | 0.08 | 660 | WENDEL ACT | 52,635 | 0.07 |
| 1,045 | COVIVIO SA REIT | 55,333 | 0.08 | 5,686 | WORLDLINE | 201,171 | 0.28 |
| 4,466 | CREDIT AGRICOLE SA | 38,993 | 0.05 | | <i>Irlanda</i> | 771,425 | 1.07 |
| 5,558 | DANONE SA | 296,019 | 0.41 | 5,412 | CRH PLC | 178,596 | 0.25 |
| 464 | DASSAULT AVIATION SA | 69,090 | 0.10 | 1,102 | DCC PLC | 65,265 | 0.09 |
| 8,954 | DASSAULT SYSTEMES SE | 314,420 | 0.43 | 457 | FLUTTER ENTMT RG | 44,091 | 0.06 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---|------------------|-------------|------------------------------------|-------------------|--------------|
| | EUR | | | EUR | |
| 3,017 KERRY GROUP A | 275,573 | 0.38 | | | |
| 889 KINGSPAN GROUP PLC | 51,029 | 0.07 | | | |
| 4,890 SMURFIT KAPPA | 156,871 | 0.22 | | | |
| <i>Isla de Jersey</i> | <i>464,960</i> | <i>0.65</i> | | | |
| 3,172 EXPERIAN PLC | 88,660 | 0.12 | | | |
| 983 FERGUSON PLC | 104,923 | 0.15 | | | |
| 28,329 WPP PLC | 271,377 | 0.38 | | | |
| <i>Isla de Man</i> | <i>86,895</i> | <i>0.12</i> | | | |
| 6,008 ENTAIN PLC | 86,895 | 0.12 | | | |
| <i>Italia</i> | <i>3,775,841</i> | <i>5.24</i> | | | |
| 6,599 AMPLIFON | 193,021 | 0.27 | | | |
| 4,721 ASSICURAZIONI GENERALI | 71,877 | 0.10 | | | |
| 2,284 ATLANTIA SPA | 51,116 | 0.07 | | | |
| 1,234 DIASORIN SPA | 154,497 | 0.21 | | | |
| 81,080 ENEL SPA | 423,238 | 0.59 | | | |
| 48,785 ENI SPA | 552,635 | 0.78 | | | |
| 4,775 FINECOBANK | 54,531 | 0.08 | | | |
| 24,786 INFRASTRUTTURE WIRELESS ITALIANE SPA | 240,028 | 0.33 | | | |
| 25,992 INTESA SANPAOLO SPA | 46,266 | 0.06 | | | |
| 6,910 MEDIOBANCA SPA | 57,063 | 0.08 | | | |
| 2,441 MONCLER SPA | 99,910 | 0.14 | | | |
| 24,900 NEXI SPA | 196,810 | 0.27 | | | |
| 7,079 POSTE ITALIANE SPA | 63,088 | 0.09 | | | |
| 2,845 PRYSMIAN SPA | 74,567 | 0.10 | | | |
| 6,837 RECORDATI INDUSTRIA CHIMICA E | 283,804 | 0.39 | | | |
| 107,394 SNAM RETE GAS | 536,862 | 0.75 | | | |
| 619,162 TELECOM ITALIA SPA | 154,605 | 0.21 | | | |
| 65,739 TERNA SPA | 492,253 | 0.68 | | | |
| 3,273 UNICREDIT SPA | 29,670 | 0.04 | | | |
| <i>Luxemburgo</i> | <i>618,538</i> | <i>0.86</i> | | | |
| 3,235 ARCELORMITTAL SA | 69,585 | 0.10 | | | |
| 16,217 AROUNDTOWN REIT | 49,186 | 0.07 | | | |
| 2,772 EUROFINS SCIENTIFIC SE | 208,122 | 0.29 | | | |
| 23,769 TENARIS SA | 291,645 | 0.40 | | | |
| <i>Noruega</i> | <i>2,896,940</i> | <i>4.02</i> | | | |
| 20,203 ADEVINTA ASA | 139,169 | 0.19 | | | |
| 10,808 AKER BP ASA SDR | 371,753 | 0.52 | | | |
| 11,869 AKER BP SHS | 393,115 | 0.54 | | | |
| 3,203 DNB BANK ASA | 54,749 | 0.08 | | | |
| 17,830 EQUINOR ASA | 591,327 | 0.81 | | | |
| 3,252 GJENSIDIGE FORSIKRING ASA | 62,812 | 0.09 | | | |
| 2,732 KONGSBERG GRUPPEN ASA | 93,370 | 0.13 | | | |
| 8,205 MOWI ASA | 178,022 | 0.25 | | | |
| 22,442 NORSK HYDRO ASA | 119,850 | 0.17 | | | |
| 36,616 ORKLA ASA | 279,067 | 0.39 | | | |
| 2,398 SALMAR ASA | 160,776 | 0.22 | | | |
| 21,538 TELENOR | 273,167 | 0.38 | | | |
| 4,511 YARA INTERNATIONAL ASA | 179,763 | 0.25 | | | |
| | | | <i>Países Bajos</i> | <i>5,377,594</i> | <i>7.47</i> |
| | | | 4,503 ABN AMRO GROUP N.V. | 48,250 | 0.07 |
| | | | 154 ADYEN BV | 213,752 | 0.30 |
| | | | 11,584 AEGON NV | 47,819 | 0.07 |
| | | | 671 AERCAP HOLDINGS NV | 25,879 | 0.04 |
| | | | 835 AIRBUS BR BEARER SHS | 77,196 | 0.11 |
| | | | 2,731 AKZO NOBEL NV | 171,015 | 0.24 |
| | | | 692 ARGEN-X N V | 247,390 | 0.34 |
| | | | 834 ASM INTERNATIONAL NV | 198,992 | 0.28 |
| | | | 520 ASML HOLDING N.V. | 237,042 | 0.33 |
| | | | 5,995 CNH INDUSTRIAL N.V | 66,065 | 0.09 |
| | | | 21,244 DAVIDE CAMPARI MILANO NV | 213,184 | 0.30 |
| | | | 948 EURONEXT | 73,849 | 0.10 |
| | | | 961 EXOR HOLDINGS N.V | 57,160 | 0.08 |
| | | | 469 FERRARI NV | 82,169 | 0.11 |
| | | | 3,800 HEINEKEN HOLDING NV | 263,910 | 0.37 |
| | | | 3,201 HEINEKEN NV | 278,487 | 0.39 |
| | | | 575 IMCD GROUP NV | 75,296 | 0.10 |
| | | | 7,684 ING GROUP NV | 72,468 | 0.10 |
| | | | 10,903 JDE PEETS B V | 296,125 | 0.41 |
| | | | 2,144 JUST EAT TAKEAWAY COM N V | 32,302 | 0.04 |
| | | | 11,809 KONINKLIJKE AHOLD DELHAIZE | 293,572 | 0.41 |
| | | | 1,820 KONINKLIJKE DSM NV | 249,522 | 0.35 |
| | | | 133,870 KONINKLIJKE KPN NV | 455,291 | 0.62 |
| | | | 9,585 KONINKLIJKE PHILIPS N.V. | 197,020 | 0.27 |
| | | | 1,672 NN GROUP NV | 72,464 | 0.10 |
| | | | 4,377 OCI | 137,788 | 0.19 |
| | | | 1,921 PROSUS N V | 120,024 | 0.17 |
| | | | 6,252 QIAGEN NV | 279,464 | 0.39 |
| | | | 1,917 RANDSTAD HOLDING NV | 88,565 | 0.12 |
| | | | 7,837 STELLANTIS NV | 92,336 | 0.13 |
| | | | 7,673 STMICROELECTRONICS NV | 230,190 | 0.32 |
| | | | 14,009 UNIVERSAL MUSIC GROUP NV | 268,048 | 0.37 |
| | | | 1,242 WOLTERS KLUWER CVA | 114,960 | 0.16 |
| | | | <i>Portugal</i> | <i>1,360,104</i> | <i>1.89</i> |
| | | | 108,222 EDP - ENERGIAS DE PORTUGAL | 481,804 | 0.67 |
| | | | 50,008 GALP ENERGIA SGPS SA-B | 559,340 | 0.78 |
| | | | 15,379 JERONIMO MARTINS SGPS SA | 318,960 | 0.44 |
| | | | <i>Reino Unido</i> | <i>12,281,367</i> | <i>17.04</i> |
| | | | 4,491 3I GROUP | 57,833 | 0.08 |
| | | | 19,171 ABRDN PLC | 35,600 | 0.05 |
| | | | 1,575 ADMIRAL GROUP | 41,058 | 0.06 |
| | | | 3,796 ANGLO AMERICAN PLC | 129,517 | 0.18 |
| | | | 10,459 ANTOFAGASTA PLC | 140,336 | 0.19 |
| | | | 770 ASHTEAD GROUP | 30,762 | 0.04 |
| | | | 11,208 ASSOCIATED BRITISH FOODS | 205,463 | 0.29 |
| | | | 2,257 ASTRAZENACA PLC | 283,174 | 0.39 |
| | | | 34,925 AUTO TRADER GROUP PLC | 225,179 | 0.31 |
| | | | 7,520 AVEVA GROUP | 196,649 | 0.27 |
| | | | 19,573 AVIVA PLC | 91,248 | 0.13 |
| | | | 8,864 BAE SYSTEMS PLC | 85,489 | 0.12 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL | | |
|----------|-----------------------------------|----------|----------|------------------|---------------------------------|-----------|------|
| | EUR | | | EUR | | | |
| 17,301 | BARCLAYS PLC | 30,775 | 0.04 | 4,334 | ST JAMES'S PLACE | 55,509 | 0.08 |
| 20,612 | BARRATT DEVELOPMENTS | 109,525 | 0.15 | 9,045 | STANDARD CHARTERED | 65,000 | 0.09 |
| 77,706 | BP PLC | 350,526 | 0.49 | 57,564 | TAYLOR WINPEY PLC | 78,007 | 0.11 |
| 10,025 | BRITISH LAND CO REIT | 52,070 | 0.07 | 126,102 | TESCO PLC | 374,292 | 0.52 |
| 130,704 | BT GROUP PLC | 282,878 | 0.39 | 2,612 | THE BERKELEY GROUP HOLDINGS PLC | 113,001 | 0.16 |
| 3,539 | BUNZL | 111,786 | 0.16 | 4,655 | UNILEVER | 201,223 | 0.28 |
| 5,045 | BURBERRY GROUP | 96,176 | 0.13 | 3,132 | UNILEVER PLC | 135,678 | 0.19 |
| 4,969 | COCA COLA EUROPEAN PARTNERS PLC | 243,382 | 0.34 | 49,012 | UNITED UTILITIES GROUP PLC | 580,766 | 0.81 |
| 6,483 | COMPASS GROUP PLC | 126,527 | 0.18 | 251,147 | VODAFONE GROUP | 369,543 | 0.51 |
| 3,485 | CRODA INTERNATIONAL PLC | 262,023 | 0.36 | 2,474 | WHITBREAD | 71,219 | 0.10 |
| 7,696 | DIAGEO | 315,645 | 0.44 | | <i>Suecia</i> | 4,354,989 | 6.05 |
| 15,757 | GSK PLC | 323,194 | 0.45 | 2,781 | AB INDUSTRIVAERDEN C | 59,056 | 0.08 |
| 13,826 | HALMA PLC | 322,682 | 0.45 | 2,634 | ALFA LAVAL | 60,631 | 0.08 |
| 4,026 | HARGREAVES LANSDOWN | 36,846 | 0.05 | 3,945 | ASSA ABLOY AB | 80,018 | 0.11 |
| 8,150 | HIKMA PHARMACEUTICALS | 153,144 | 0.21 | 6,048 | ATLAS COPCO AB-A | 53,953 | 0.07 |
| 12,779 | HSBC HOLDINGS PLC | 79,512 | 0.11 | 9,404 | ATLAS COPCO AB-B | 75,087 | 0.10 |
| 41,740 | INFORMA PLC | 256,414 | 0.36 | 7,866 | BIOVITRUM | 162,413 | 0.23 |
| 1,633 | INTERCONTINENTAL HOTELS GROUP PLC | 82,523 | 0.11 | 4,810 | BOLIDEN AB | 146,076 | 0.20 |
| 2,387 | INTERTEK GROUP | 116,632 | 0.16 | 9,073 | ELECTROLUX AB | 116,585 | 0.16 |
| 33,400 | JD SPORTS FASHION PLC | 44,776 | 0.06 | 24,499 | EMBRACER GROUP AB | 178,349 | 0.25 |
| 6,037 | JOHNSON MATTHEY PLC | 135,040 | 0.19 | 4,647 | EPIROC AB-A | 68,513 | 0.10 |
| 45,192 | KINGFISHER | 128,258 | 0.18 | 5,882 | EPIROC AB-B | 75,878 | 0.11 |
| 7,510 | LAND SECURITIES GROUP PLC R E I T | 57,930 | 0.08 | 1,017 | EQT AB | 19,878 | 0.03 |
| 20,115 | LEGAL & GENERAL GROUP | 55,966 | 0.08 | 24,243 | ERICSSON LM-B SHS | 172,593 | 0.24 |
| 109,817 | LLOYDS BANKING GROUP PLC | 53,977 | 0.07 | 11,622 | ESSITY AB | 289,759 | 0.40 |
| 851 | LONDON STOCK EXCHANGE | 75,451 | 0.10 | 759 | EVOLUTION AB | 65,895 | 0.09 |
| 26,482 | MELROSE INDUSTRIES PLC | 46,054 | 0.06 | 4,248 | FASTIGHETS AB BALDER | 19,434 | 0.03 |
| 20,225 | M&G PLC | 45,722 | 0.06 | 4,527 | GETINGE AB | 99,894 | 0.14 |
| 10,207 | MONDI PLC | 172,528 | 0.24 | 8,872 | HENNES & MAURITZ AB-B SHS | 101,166 | 0.14 |
| 30,524 | NATIONAL GRID PLC | 373,040 | 0.52 | 20,746 | HEXAGON AB | 205,753 | 0.29 |
| 23,749 | NATWEST GROUP PLC | 60,228 | 0.08 | 3,087 | HOLMEN AB | 119,554 | 0.17 |
| 1,620 | NEXT PLC | 110,283 | 0.15 | 8,492 | HUSQVARNA AB | 59,641 | 0.08 |
| 13,367 | NMC HEALTH PLC-W/I | - | 0.00 | 2,978 | INDUSTRIVARDEN AB A | 63,990 | 0.09 |
| 18,929 | OCADO GROUP | 171,786 | 0.24 | 2,166 | INDUTRADE AB | 37,717 | 0.05 |
| 30,540 | PEARSON | 266,019 | 0.37 | 4,382 | INVESTOR AB-A | 75,118 | 0.10 |
| 5,680 | PERSIMMON PLC | 122,930 | 0.17 | 4,904 | INVESTOR AB-B | 76,985 | 0.11 |
| 12,363 | PHOENIX GROUP HOLDINGS PLC | 84,795 | 0.12 | 3,929 | KINNEVIK AB | 60,440 | 0.08 |
| 6,138 | PRUDENTIAL PLC | 72,447 | 0.10 | 1,852 | LATOUR AB INVESTMENT | 34,972 | 0.05 |
| 4,475 | RECKITT BENCKISER GROUP PLC | 320,757 | 0.45 | 2,058 | LIFCO AB | 31,552 | 0.04 |
| 2,818 | RELX PLC | 72,761 | 0.10 | 1,041 | LUNDBERGFORETAGEN AB B | 40,413 | 0.06 |
| 1,662 | RELX PLC | 42,979 | 0.06 | 5,975 | NIBE INDUSTRIER AB B | 42,833 | 0.06 |
| 16,484 | RENTOKIL INITIAL | 90,884 | 0.13 | 1,271 | SAGAX B | 22,387 | 0.03 |
| 1,938 | RIO TINTO PLC | 110,690 | 0.15 | 4,201 | SANDVIK | 65,036 | 0.09 |
| 40,393 | ROLLS-ROYCE HOLDINGS PLC | 38,924 | 0.05 | 8,698 | SECURITAS AB | 71,545 | 0.10 |
| 47,056 | SAGE GRP | 347,016 | 0.48 | 35,914 | SINCH AB | 111,616 | 0.15 |
| 103,191 | SAINSBURY(J) | 244,551 | 0.34 | 6,614 | SKANDINAVISKA ENSKILDA BAN-A | 61,984 | 0.09 |
| 3,194 | SCHRODERS LTD | 99,145 | 0.14 | 2,512 | SKANSKA AB-B | 36,766 | 0.05 |
| 6,934 | SEGRO PLC REIT | 78,684 | 0.11 | 3,536 | SKF AB-B SHS | 49,674 | 0.07 |
| 18,164 | SEVERN TRENT PLC | 573,745 | 0.80 | 12,330 | SVENSKA CELLULOSA SCA AB | 175,861 | 0.24 |
| 14,796 | SHELL PLC | 366,806 | 0.51 | 6,621 | SVENSKA HANDELSBANKEN AB | 54,028 | 0.08 |
| 18,495 | SMITH & NEPHEW | 246,550 | 0.34 | 2,670 | SWEDBANK A SHS A | 32,225 | 0.04 |
| 4,333 | SMITHS GROUP | 70,446 | 0.10 | 33,228 | TELE2 AB-B | 361,337 | 0.50 |
| 588 | SPIRAX-SARCO ENGINEERING PLC | 67,475 | 0.09 | 119,709 | TELIA COMPANY SHS | 437,799 | 0.62 |
| 27,375 | SSE PLC | 513,918 | 0.71 | | | | |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL |
|---|-------------------|--------------|
| | EUR | |
| 4,705 VOLVO A | 72,289 | 0.10 |
| 4,453 VOLVO AB-B | 65,832 | 0.09 |
| 6,694 VOLVO CAR RG | 42,464 | 0.06 |
| <i>Suiza</i> | <i>7,288,183</i> | <i>10.12</i> |
| 3,803 ABB LTD-NOM | 96,737 | 0.13 |
| 2,531 ADECCO GROUP INC | 82,032 | 0.11 |
| 1,332 ALCON INC | 88,738 | 0.12 |
| 2,226 ALCON INC | 149,429 | 0.21 |
| 2,386 BACHEM HOLDING LTD | 158,169 | 0.22 |
| 357 BALOISE-HOLDING NOM. | 55,606 | 0.08 |
| 185 BARRY CALLEBAUT N | 393,695 | 0.55 |
| 1,032 CIE FINANCIERE RICHEMONT SA | 104,808 | 0.15 |
| 13,771 CLARIANT (NAMEN) | 250,132 | 0.35 |
| 8,996 COCA COLA HBC | 190,413 | 0.26 |
| 3,550 CREDIT SUISSE GROUP AG-NOM | 19,224 | 0.03 |
| 224 EMS-CHEMIE HOLDING N | 159,009 | 0.22 |
| 205 GEBERIT AG-NOM | 93,969 | 0.13 |
| 94 GIVAUDAN N | 315,274 | 0.44 |
| 3,467 HOLCIM LTD | 141,500 | 0.20 |
| 815 JULIUS BAER GRUPPE | 35,860 | 0.05 |
| 333 KUEHNE UND NAGEL INTERNATIONAL AG-NOM | 75,190 | 0.10 |
| 3 LINDT & SPRUENGLI AG-NOM | 300,030 | 0.42 |
| 30 LINDT AND SPRUENGLI PS | 291,038 | 0.40 |
| 5,344 LOGITECH INTERNATIONAL NOM | 266,266 | 0.37 |
| 493 LONZA GROUP AG N | 250,711 | 0.35 |
| 2,360 NESTLE SA | 262,762 | 0.36 |
| 4,267 NOVARTIS AG-NOM | 344,677 | 0.48 |
| 65 PARTNERS GROUP HOLDING N | 55,863 | 0.08 |
| 899 ROCHE HOLDING | 330,894 | 0.46 |
| 1,027 ROCHE HOLDING LTD | 326,857 | 0.45 |
| 545 SCHINDLER HOLDING N | 93,438 | 0.13 |
| 635 SCHINDLER HOLDING PS | 110,454 | 0.15 |
| 57 SGS SA-NOM | 124,433 | 0.17 |
| 984 SIKA LTD | 216,285 | 0.30 |
| 759 SONOVA HOLDING AG | 230,529 | 0.32 |
| 1,176 STRAUMANN HOLDING LTD | 134,707 | 0.19 |
| 123 SWISS LIFE HOLDING NOM | 57,144 | 0.08 |
| 1,323 SWISS PRIME SITE REIT | 110,702 | 0.15 |
| 828 SWISS RE AG | 61,200 | 0.08 |
| 985 SWISSCOM N | 519,021 | 0.73 |
| 2,576 TEMENOS AG-NOM | 210,064 | 0.29 |
| 321 THE SWATCH GROUP | 72,641 | 0.10 |
| 1,706 THE SWATCH GROUP N | 72,338 | 0.10 |
| 3,628 UBS GROUP INC NAMEN AKT | 55,785 | 0.08 |
| 139 VAT GROUP LTD | 31,608 | 0.04 |
| 1,433 VIFOR PHARMA LTD | 236,948 | 0.33 |
| 270 ZURICH INSURANCE GROUP AG | 112,003 | 0.16 |
| Total cartera de títulos | 70,909,849 | 98.44 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---|--------------------|--------------|---|------------------|----------|
| | USD | | | USD | |
| Posiciones a largo plazo | 242,825,907 | 99.44 | 12,179 CVS HEALTH CORP | 1,128,993 | 0.46 |
| Valores mobiliarios admitidos a cotización oficial en una bolsa de valores y/o negociados en otro mercado regulado | 222,279,660 | 91.03 | 11,775 DANAHER CORP | 2,988,142 | 1.22 |
| Acciones | 222,279,660 | 91.03 | 55,508 DOMINION ENERGY INC | 4,430,649 | 1.82 |
| <i>Alemania</i> | 4,067,275 | 1.67 | 13,111 DUPONT DE NEMOURS INC | 728,709 | 0.30 |
| 5,618 BEIERSDORF | 572,533 | 0.23 | 4,430 ELI LILLY & CO | 1,437,801 | 0.59 |
| 24,159 SAP SE | 2,195,594 | 0.91 | 7,610 EOG RESOURCES | 838,850 | 0.34 |
| 11,966 SYMRISE | 1,299,148 | 0.53 | 44,331 EVERSOURCE ENERGY | 3,745,083 | 1.53 |
| <i>Australia</i> | 4,085,340 | 1.67 | 51,077 EXXON MOBIL CORP | 4,380,874 | 1.79 |
| 103,693 BRAMBLES LIMITED | 763,657 | 0.31 | 14,870 FASTENAL CO | 742,310 | 0.30 |
| 3,085 CSL LTD | 570,774 | 0.23 | 10,988 FIDELITY NATIONAL INFORM SVCS | 1,007,600 | 0.41 |
| 212,920 MEDIBANK | 475,838 | 0.19 | 13,215 FISERV INC | 1,175,739 | 0.48 |
| 715,922 TELSTRA CORPORATION LTD | 1,895,336 | 0.78 | 9,292 FORTIVE CORP - W/I | 505,578 | 0.21 |
| 14,590 WISETECH GLOBAL LTD | 379,735 | 0.16 | 13,483 GENERAL MILLS INC | 1,017,562 | 0.42 |
| <i>Bélgica</i> | 541,492 | 0.22 | 17,335 GENUINE PARTS CO | 2,306,422 | 0.94 |
| 6,423 UCB SA | 541,492 | 0.22 | 54,298 GILEAD SCIENCES INC | 3,356,159 | 1.37 |
| <i>Canadá</i> | 3,647,089 | 1.49 | 5,609 GLOBAL PAYMENTS | 620,804 | 0.25 |
| 25,900 BANK OF NOVA SCOTIA | 1,527,188 | 0.62 | 5,594 IDEX CORP | 1,016,318 | 0.42 |
| 27,800 CANADIAN IMPERIAL BANK OF COM | 1,345,255 | 0.55 | 13,993 INTERCONTINENTALEXCHANGE GROUP | 1,315,762 | 0.54 |
| 8,600 LOBLAW COMPANIES | 774,646 | 0.32 | 26,344 INTERNATIONAL PAPER | 1,102,233 | 0.45 |
| <i>España</i> | 3,024,493 | 1.24 | 9,375 INTL BUSINESS MACHINES CORP | 1,324,406 | 0.54 |
| 79,101 IBERDROLA SA | 818,361 | 0.34 | 21,980 JACK HENRY & ASSOCIATES | 3,956,840 | 1.62 |
| 117,072 RED ELECTRICA CORPORACION SA | 2,206,132 | 0.90 | 5,065 J.B HUNT TRANSPORT SERVICES | 797,586 | 0.33 |
| <i>Estados Unidos de América</i> | 145,460,917 | 59.57 | 63,882 JUNIPER NETWORKS | 1,819,998 | 0.75 |
| 15,901 3 M | 2,059,498 | 0.84 | 6,672 KELLOGG CO | 690,097 | 0.28 |
| 29,534 ABBOTT LABORATORIES | 3,213,004 | 1.32 | 76,258 KEURIG DR PEPPER INC | 2,698,771 | 1.11 |
| 18,450 ABBVIE INC | 2,832,075 | 1.16 | 25,994 KINDER MORGAN | 435,659 | 0.18 |
| 2,141 ADVANCE AUTO PARTS | 371,185 | 0.15 | 16,083 KNIGHT-SWIFT TRANSPORTATION | 744,321 | 0.30 |
| 4,619 AGILENT TECHNOLOGIES INC | 548,506 | 0.22 | 19,526 KROGER CO | 924,166 | 0.38 |
| 10,508 A.J.GALLAGHER | 1,714,906 | 0.70 | 12,257 LKQ CORPORATION | 601,696 | 0.25 |
| 4,719 AKAMAI TECHNOLOGIES INC | 430,986 | 0.18 | 40,884 MERCK AND CO INC | 3,731,074 | 1.53 |
| 6,560 ALLSTATE CORP | 832,202 | 0.34 | 13,524 MICROSOFT CORP | 3,473,369 | 1.42 |
| 274 ALPHABET INC | 597,117 | 0.24 | 9,620 NUCOR CORP | 1,004,232 | 0.41 |
| 10,562 AMGEN INC | 2,569,735 | 1.05 | 141 NVR | 567,027 | 0.23 |
| 13,193 A.O.SMITH CORP | 721,129 | 0.30 | 7,633 OLD DOMNION FREIGHT | 1,956,185 | 0.80 |
| 5,083 ARISTA NETWORKS | 476,480 | 0.20 | 14,201 OMNICOM GROUP INC | 902,758 | 0.37 |
| 4,424 ASSURANT | 765,219 | 0.31 | 5,904 PACCAR INC | 486,135 | 0.20 |
| 6,561 AUTOMATIC DATA PROCESSING INC | 1,378,072 | 0.56 | 8,360 PAYCHEX INC | 951,953 | 0.39 |
| 18,176 BECTON DICKINSON & CO | 4,480,021 | 1.84 | 26,474 PEPSICO INC | 4,412,157 | 1.81 |
| 1,347 BLACKROCK INC A | 820,754 | 0.34 | 92,381 PFIZER INC | 4,849,080 | 2.00 |
| 11,952 BOOZ ALLEN HAMILTON HLDG CL A | 1,079,744 | 0.44 | 1,951 POOL CORP | 685,250 | 0.28 |
| 30,479 BROWN & BROWN | 1,779,059 | 0.73 | 23,269 PROCTER AND GAMBLE CO | 3,352,365 | 1.37 |
| 9,916 BROWN-FORMAN CORP B | 695,905 | 0.28 | 10,314 PUBLIC SERVICE ENTERPRISE GROU | 653,082 | 0.27 |
| 85,656 CISCO SYSTEMS INC | 3,652,372 | 1.50 | 5,285 QUEST DIAGNOSTICS INC | 702,905 | 0.29 |
| 8,058 COGNIZANT TECH SO-A | 543,834 | 0.22 | 8,464 RAYTHEON TECHNOLOGIES CORPORATION | 814,829 | 0.33 |
| 19,890 COLGATE PALMOLIVE CO | 1,594,979 | 0.65 | 2,659 REGENERON PHARMA | 1,571,815 | 0.64 |
| 10,490 COMCAST CLASS A | 411,628 | 0.17 | 9,216 REPUBLIC SERVICES INC | 1,206,374 | 0.49 |
| 7,451 CUMMINS INC | 1,442,067 | 0.59 | 11,972 ROBERT HALF INTL | 896,703 | 0.37 |
| | | | 27,891 ROLLINS | 975,069 | 0.40 |
| | | | 34,403 SEI INVESTMENTS | 1,858,450 | 0.76 |
| | | | 11,657 SEMPRA ENERGY | 1,753,912 | 0.72 |
| | | | 2,352 SHERWIN WILLIAMS CO | 527,036 | 0.22 |
| | | | 3,559 SNAP ON INC | 701,942 | 0.29 |
| | | | 19,575 SS&C TECHNOLOGIES HOLDINGS | 1,136,720 | 0.47 |
| | | | 5,379 T ROWE PRICE GROUP INC | 611,108 | 0.25 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|--|-------------------|-------------|--|--------------------|--------------|
| | USD | | | USD | |
| 15,455 TARGET CORP | 2,182,555 | 0.89 | | | |
| 20,968 TEXAS INSTRUMENTS | 3,221,733 | 1.32 | | | |
| 4,585 TRACTOR SUPPLY | 888,802 | 0.36 | | | |
| 6,982 TRAVELERS COMPANIES INC | 1,181,285 | 0.48 | | | |
| 27,192 TRUIST FINANCIAL CORPORATION | 1,290,804 | 0.53 | | | |
| 43,644 UGI CORP | 1,685,531 | 0.69 | | | |
| 3,063 UNITEDHEALTH GROUP | 1,577,261 | 0.65 | | | |
| 2,755 VERISK ANALYTICS INC | 476,863 | 0.20 | | | |
| 6,098 VISA INC-A | 1,201,977 | 0.49 | | | |
| 6,188 VMWARE-A | 705,123 | 0.29 | | | |
| 10,473 VULCAN MATERIALS CO | 1,488,946 | 0.61 | | | |
| 7,982 WABTEC | 655,163 | 0.27 | | | |
| 14,046 WALGREEN BOOTS | 532,343 | 0.22 | | | |
| 26,557 WASTE MANAGEMENT INC | 4,064,018 | 1.66 | | | |
| 2,014 WEST PHARMACEUTICAL | 610,302 | 0.25 | | | |
| 33,617 WESTERN UNION CO | 554,344 | 0.23 | | | |
| 1,128 WW GRAINGER INC | 512,732 | 0.21 | | | |
| <i>Francia</i> | <i>6,844,705</i> | <i>2.80</i> | | | |
| 65,042 DASSAULT SYSTEMES SE | 2,387,755 | 0.98 | | | |
| 6,954 LOREAL SA | 2,394,031 | 0.98 | | | |
| 20,482 SANOFI | 2,062,919 | 0.84 | | | |
| <i>Hong Kong (China)</i> | <i>1,874,485</i> | <i>0.77</i> | | | |
| 308,500 BOC HONG KONG HOLDINGS LTD -H- | 1,218,753 | 0.50 | | | |
| 125,500 MTR CORP -H- | 655,732 | 0.27 | | | |
| <i>Irlanda</i> | <i>2,456,462</i> | <i>1.01</i> | | | |
| 8,577 LINDE PLC | 2,456,462 | 1.01 | | | |
| <i>Israel</i> | <i>2,332,331</i> | <i>0.96</i> | | | |
| 19,152 CHECK POINT SOFTWARE TECHNOLOGIES | 2,332,331 | 0.96 | | | |
| <i>Japón</i> | <i>18,688,728</i> | <i>7.65</i> | | | |
| 22,900 CANON INC | 520,014 | 0.21 | | | |
| 16,600 CAPCOM CO LTD | 402,613 | 0.16 | | | |
| 35,100 HONDA MOTOR CO LTD | 850,791 | 0.35 | | | |
| 23,400 MEIJI HOLDINGS CO LTD | 1,147,134 | 0.47 | | | |
| 141,900 MITSUBISHI ELECTRIC CORP | 1,515,563 | 0.62 | | | |
| 15,300 NISSIN FOOD PRODUCTS CO LTD | 1,055,250 | 0.43 | | | |
| 72,700 OSAKA GAS CO LTD | 1,389,195 | 0.57 | | | |
| 49,900 OTSUKA HOLDINGS CO LTD | 1,769,667 | 0.72 | | | |
| 46,400 SANKYO CO LTD | 1,402,024 | 0.57 | | | |
| 40,300 SEKISUI CHEMICAL CO LTD | 550,860 | 0.23 | | | |
| 107,600 SEKISUI HOUSE LTD | 1,882,237 | 0.77 | | | |
| 118,300 SHIMIZU CORP | 653,086 | 0.27 | | | |
| 38,500 TAKEDA PHARMACEUTICAL CO LTD | 1,081,984 | 0.44 | | | |
| 19,500 TOYO SUIKAN KAISHA LTD | 759,302 | 0.31 | | | |
| 58,800 TREND MICRO INC | 2,865,232 | 1.18 | | | |
| 48,800 USS | 843,776 | 0.35 | | | |
| <i>Noruega</i> | <i>1,129,919</i> | <i>0.46</i> | | | |
| 141,810 ORKLAASA | 1,129,919 | 0.46 | | | |
| | | | <i>Países Bajos</i> | <i>5,144,847</i> | <i>2.11</i> |
| | | | 21,429 KONINKLIJKE AHOLD DELHAIZE | 556,937 | 0.23 |
| | | | 47,412 WOLTERS KLUWER CVA | 4,587,910 | 1.88 |
| | | | <i>Reino Unido</i> | <i>8,740,808</i> | <i>3.58</i> |
| | | | 52,209 HALMA PLC | 1,273,874 | 0.52 |
| | | | 8,441 INTERTEK GROUP | 431,186 | 0.18 |
| | | | 261,325 KINGFISHER | 775,364 | 0.32 |
| | | | 12,760 LONDON STOCK EXCHANGE | 1,182,742 | 0.48 |
| | | | 117,739 NATIONAL GRID PLC | 1,504,309 | 0.62 |
| | | | 31,707 RIO TINTO PLC | 1,893,267 | 0.77 |
| | | | 3,483 SPIRAX-SARCO ENGINEERING PLC | 417,853 | 0.17 |
| | | | 9,998 THE BERKELEY GROUP HOLDINGS PLC | 452,193 | 0.19 |
| | | | 17,924 UNILEVER | 810,020 | 0.33 |
| | | | <i>Singapur</i> | <i>806,858</i> | <i>0.33</i> |
| | | | 118,700 SINGAPORE EXCHANGE | 806,858 | 0.33 |
| | | | <i>Suecia</i> | <i>1,808,368</i> | <i>0.74</i> |
| | | | 19,197 ASSA ABLOY AB | 407,079 | 0.17 |
| | | | 32,764 BOLIDEN AB | 1,040,241 | 0.42 |
| | | | 41,986 SECURITAS AB | 361,048 | 0.15 |
| | | | <i>Suiza</i> | <i>11,625,543</i> | <i>4.76</i> |
| | | | 14,252 ABB LTD-NOM | 379,007 | 0.16 |
| | | | 402 BARRY CALLEBAUT N | 894,372 | 0.37 |
| | | | 3,319 CHUBB LIMITED | 652,980 | 0.27 |
| | | | 2,575 GEBERIT AG-NOM | 1,233,994 | 0.51 |
| | | | 2,226 KUEHNE UND NAGEL INTERNATIONAL AG-NOM | 525,468 | 0.22 |
| | | | 8,134 LOGITECH INTERNATIONAL NOM | 423,698 | 0.17 |
| | | | 15,262 NESTLE SA | 1,776,500 | 0.72 |
| | | | 15,448 NOVARTIS AG-NOM | 1,304,562 | 0.53 |
| | | | 9,905 ROCHE HOLDING LTD | 3,295,677 | 1.34 |
| | | | 6,265 SCHINDLER HOLDING PS | 1,139,285 | 0.47 |
| | | | Acción/Participaciones de OICVM/OIC | 20,546,247 | 8.41 |
| | | | Acción/Participaciones en fondos de inversión | 20,546,247 | 8.41 |
| | | | <i>Luxemburgo</i> | <i>20,546,247</i> | <i>8.41</i> |
| | | | 9,878 AMUNDI FUNDS CASH USD Z USD (C) | 9,887,747 | 4.05 |
| | | | 9,796 AMUNDI MONEY MARKET FUND SHORT TERM (USD) OV C | 10,658,500 | 4.36 |
| | | | Total cartera de títulos | 242,825,907 | 99.44 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---|--------------------|--------------|--|------------------|----------|
| | USD | | | USD | |
| Posiciones a largo plazo | 180,550,049 | 95.89 | 5,112 NEWCREST MINING | 73,433 | 0.04 |
| Valores mobiliarios admitidos a cotización oficial en una bolsa de valores y/o negociados en otro mercado regulado | 180,550,049 | 95.89 | 5,112 QBE INSURANCE GROUP LTD | 42,710 | 0.02 |
| Acciones | 180,550,049 | 95.89 | 2,912 RIO TINTO LTD | 205,647 | 0.11 |
| <i>Alemania</i> | 3,087,582 | 1.64 | 16,657 SANTOS | 84,989 | 0.05 |
| 925 ADIDAS NOM | 163,198 | 0.09 | 1,913 SONIC HEALTHCARE | 43,423 | 0.02 |
| 1,020 ALLIANZ SE-NOM | 194,205 | 0.10 | 3,222 STOCKLAND REIT | 7,998 | 0.00 |
| 1,818 BASF SE | 78,924 | 0.04 | 17,142 TABCORP HOLDINGS LIMITED | 12,554 | 0.01 |
| 3,240 BAYERISCHE MOTORENWERKE | 248,828 | 0.13 | 39,800 TELSTRA CORPORATION LTD | 105,367 | 0.06 |
| 331 CARL ZEISS MEDITEC | 39,414 | 0.02 | 17,142 THE LOTTERY CORPORATION LIMITED | 53,279 | 0.03 |
| 4,571 COVESTRO AG | 157,603 | 0.08 | 9,911 TRANSURBAN GROUP | 98,002 | 0.05 |
| 1,693 DEUTSCHE BOERSE AG | 282,484 | 0.14 | 68,582 VICINITY CENTRES | 86,538 | 0.05 |
| 18,552 DEUTSCHE TELEKOM AG-NOM | 367,461 | 0.19 | 5,040 WESFARMERS LTD | 145,247 | 0.08 |
| 24,420 E.ON SE | 204,443 | 0.11 | 8,991 WESTPAC BANKING CORP | 120,560 | 0.06 |
| 1,387 EVONIK INDUSTRIES AG | 29,523 | 0.02 | 1,675 WISETECH GLOBAL LTD | 43,595 | 0.02 |
| 1,046 GEA GROUP AG | 35,967 | 0.02 | 9,466 WOODSIDE ENERGY GROUP LTD | 207,252 | 0.11 |
| 847 HENKEL KGAA VZ PFD | 52,049 | 0.03 | 6,373 WOOLWORTHS GROUP LTD | 156,010 | 0.08 |
| 401 K+S AG | 9,722 | 0.01 | <i>Austria</i> | 117,328 | 0.06 |
| 376 LEG IMMOBILIEN SE | 31,101 | 0.02 | 1,986 AMS OSRAM AG | 17,836 | 0.01 |
| 4,490 MERCEDES BENZ GROUP AG | 259,207 | 0.14 | 3,496 ERSTE GROUP BANK | 88,449 | 0.04 |
| 122 MUENCHENER RUECKVERSICHERUNGS-AG-NOM | 28,596 | 0.02 | 236 OMV AG | 11,043 | 0.01 |
| 6,820 PROSIEBENSAT1 MEDIA SE | 62,815 | 0.03 | <i>Bélgica</i> | 385,149 | 0.20 |
| 5,549 SAP SE | 504,298 | 0.26 | 3,139 KBC GROUPE | 175,700 | 0.09 |
| 149 SARTORIUS VZ PFD | 51,934 | 0.03 | 221 SOFINA | 45,054 | 0.02 |
| 1,257 SIEMENS AG-NOM | 127,589 | 0.07 | 1,950 UCB SA | 164,395 | 0.09 |
| 651 SIEMENS HEALTHINEERS AG | 33,002 | 0.02 | <i>Canadá</i> | 7,589,738 | 4.03 |
| 940 VOLKSWAGEN AG PFD | 125,219 | 0.07 | 8,177 BANK OF MONTREAL | 784,659 | 0.42 |
| <i>Australia</i> | 3,993,783 | 2.12 | 1 BARRICK GOLD CORP | 18 | 0.00 |
| 459 AMPOL LTD | 10,804 | 0.01 | 14,105 BLACKBERRY | 75,887 | 0.04 |
| 7,669 ANZ BANKING GROUP | 116,175 | 0.06 | 19,710 CAMECO CORP | 413,476 | 0.22 |
| 3,849 ARISTOCRAT LEISURE | 90,994 | 0.05 | 40,218 ENBRIDGE | 1,694,869 | 0.89 |
| 1,686 ASX SHS | 94,731 | 0.05 | 1,618 FIRST QUANTUM MINERALS LTD | 30,631 | 0.02 |
| 30,197 AURIZON HOLDINGS | 78,905 | 0.04 | 12,202 NUTRIEN LTD | 969,691 | 0.52 |
| 6,510 AUSTRALIAN PIPELINE TRUST | 50,450 | 0.03 | 16,537 ROYAL BANK OF CANADA | 1,597,903 | 0.84 |
| 15,623 BHP GROUP LTD | 443,148 | 0.23 | 2,500 SHOPIFY INC | 78,100 | 0.04 |
| 7,663 BLUESCOPE STEEL LTD | 83,783 | 0.04 | 12,173 TECK RESOURCES B | 371,440 | 0.20 |
| 8,759 BRAMBLES LIMITED | 64,507 | 0.03 | 24,039 TORONTO DOMINION BANK | 1,573,064 | 0.84 |
| 327 COCHLEAR LIMITED | 44,679 | 0.02 | <i>Dinamarca</i> | 1,385,848 | 0.74 |
| 7,905 COLES GRP RG LTD | 96,811 | 0.05 | 90 A.P. MOELLER-MAERSK A | 206,865 | 0.11 |
| 4,843 COMMONWEALTH BANK OF AUSTRALIA | 300,986 | 0.16 | 99 A.P. MOELLER-MAERSK B | 230,404 | 0.12 |
| 2,281 COMPUTERSHARE | 38,648 | 0.02 | 1,480 CARLSBERG B | 188,086 | 0.10 |
| 1,189 CSL LTD | 219,984 | 0.12 | 622 COLOPLAST B | 70,688 | 0.04 |
| 7,037 DEXUS PROP STAPLED SECURITY REIT | 42,969 | 0.02 | 4,383 NOVO NORDISK | 485,045 | 0.26 |
| 10,879 FORTESCUE METAL | 131,139 | 0.07 | 1,872 NOVOZYMES AS-B | 112,109 | 0.06 |
| 9,125 GOODMAN GRP REIT | 111,941 | 0.06 | 287 PANDORA AB | 18,015 | 0.01 |
| 3,597 GPT GROUP REIT | 10,438 | 0.01 | 337 RINGKJOBING LANDBOBANK | 36,621 | 0.02 |
| 787 MACQUARIE GROUP LIMITED | 89,028 | 0.05 | 1,697 TRYGVESTA | 38,015 | 0.02 |
| 42,115 MEDIBANK | 94,120 | 0.05 | <i>España</i> | 1,551,483 | 0.82 |
| 408 MINERAL RESOURCES LTD | 13,542 | 0.01 | 51,147 BANCO BILBAO VIZCAYA ARGENTA | 231,559 | 0.12 |
| 25,288 MIRVAC GROUP REIT | 34,343 | 0.02 | 50,169 BANCO SANTANDER SA | 140,983 | 0.07 |
| 13,011 NATIONAL AUSTRALIA BANK | 245,054 | 0.13 | 36,008 CAIXABANK | 124,867 | 0.07 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL | | |
|----------|----------------------------------|--------------------|--------------|------------------|----------------------------------|-----------|------|
| | USD | | | USD | | | |
| 12,345 | INDITEX | 278,642 | 0.15 | 21,725 | FREEPORT MCMORAN INC | 635,674 | 0.34 |
| 761 | NATURGY ENERGY GROUP SA | 21,855 | 0.01 | 2,261 | GENERAL MILLS INC | 170,592 | 0.09 |
| 10,241 | RED ELECTRICA CORPORACION SA | 192,984 | 0.10 | 4,034 | GENERAL MOTORS | 128,120 | 0.07 |
| 18,429 | REPSOL | 270,696 | 0.14 | 17,894 | GILEAD SCIENCES INC | 1,106,028 | 0.59 |
| 57,033 | TELEFONICA SA | 289,897 | 0.16 | 7,436 | HOME DEPOT INC | 2,039,472 | 1.08 |
| | <i>Estados Unidos de América</i> | <i>114,558,523</i> | <i>60.84</i> | 9,904 | HONEYWELL INTERNATIONAL INC | 1,721,414 | 0.91 |
| 10,795 | 3 M | 1,396,981 | 0.74 | 7,489 | ILLINOIS TOOL WORKS INC | 1,364,870 | 0.72 |
| 17,522 | ABBOTT LABORATORIES | 1,903,765 | 1.01 | 20,058 | INTEL CORP | 750,370 | 0.40 |
| 13,192 | ABBVIE INC | 2,020,487 | 1.07 | 14,573 | INTL BUSINESS MACHINES CORP | 2,057,562 | 1.09 |
| 5,541 | ADVANCED MICRO DEVICES INC | 423,720 | 0.23 | 11,058 | JOHNSON & JOHNSON | 1,962,906 | 1.04 |
| 25,543 | AFLAC INC | 1,413,294 | 0.75 | 1,740 | KEYSIGHT TECHNOLOGIES SHS WI INC | 239,859 | 0.13 |
| 13,681 | ALLIANT ENERGY CORP | 801,843 | 0.43 | 6,271 | KIMBERLY-CLARK CORP | 847,526 | 0.45 |
| 11,222 | ALLY FINANCIAL INC | 376,049 | 0.20 | 8,197 | KKR AND CO INC | 379,439 | 0.20 |
| 1,364 | ALPHABET INC | 2,972,511 | 1.58 | 22,098 | KROGER CO | 1,045,898 | 0.56 |
| 1,467 | ALPHABET INC-C | 3,208,989 | 1.70 | 4,257 | LABORATORY CORP | 997,671 | 0.53 |
| 18,260 | AMAZON.COM INC | 1,939,395 | 1.03 | 13,451 | LINCOLN NATIONAL CORP | 629,103 | 0.33 |
| 6,958 | AMC ENTERTAINMENT HLDS-A | 94,281 | 0.05 | 1,136 | LOWE'S COMPANIES INC | 198,425 | 0.11 |
| 2,369 | AMERICAN EXPRESS CO | 328,391 | 0.17 | 7,282 | MARSH & MCLENNAN COMPANIES | 1,130,531 | 0.60 |
| 2,893 | AMGEN INC | 703,867 | 0.37 | 1,006 | MC DONALD'S CORP | 248,361 | 0.13 |
| 231,172 | ANNALY CAPITAL MANAGEMENT | 1,366,227 | 0.73 | 583 | MCKESSON CORP | 190,180 | 0.10 |
| 11,593 | APOLLO GLOBAL MANAGEMENT INC | 562,029 | 0.30 | 6,874 | MERCK AND CO INC | 626,703 | 0.33 |
| 46,135 | APPLE INC | 6,307,577 | 3.34 | 4,945 | META PLATFORMS INC | 797,381 | 0.42 |
| 5,119 | APPLIED MATERIALS INC | 465,727 | 0.25 | 9,348 | MICRON TECHNOLOGY INC | 516,757 | 0.27 |
| 18,068 | ARCHER-DANIELS MIDLAND CO | 1,402,077 | 0.74 | 27,445 | MICROSOFT CORP | 7,048,698 | 3.73 |
| 1,009 | ASANA INC | 17,738 | 0.01 | 2,261 | MODERNA INC | 322,984 | 0.17 |
| 8,099 | AUTOMATIC DATA PROCESSING INC | 1,701,114 | 0.90 | 2,429 | MONDELEZ INTERNATIONAL | 150,817 | 0.08 |
| 6,170 | AVALONBAY COMMUNITIE REIT | 1,198,523 | 0.64 | 1,140 | MOODY'S CORP | 310,046 | 0.16 |
| 2,941 | BATH AND BODY WORKS INC | 79,172 | 0.04 | 15,489 | MOSAIC CO THE -WI | 731,545 | 0.39 |
| 1,115 | BILL.COM HOLDINGS INC | 122,583 | 0.07 | 6,550 | MOTOROLA SOLUTIONS INC | 1,372,880 | 0.73 |
| 19,046 | BRISTOL MYERS SQUIBB CO | 1,466,542 | 0.78 | 251 | NETFLIX INC | 43,892 | 0.02 |
| 2,928 | BURLINGTON STORES | 398,881 | 0.21 | 11,438 | NIKE INC-B | 1,168,964 | 0.62 |
| 3,511 | CAESARS ENTERTAINMENT INC | 134,471 | 0.07 | 11,861 | NVIDIA CORP | 1,798,009 | 0.95 |
| 6,963 | CAPITAL ONE FINANCIAL CORP | 725,475 | 0.39 | 4,920 | OCCIDENTAL PETROLEUM CORP | 289,690 | 0.15 |
| 8,134 | CHEVRON CORP | 1,177,641 | 0.63 | 12,261 | PAYCHEX INC | 1,396,160 | 0.74 |
| 5,291 | CIGNA CORPORATION | 1,394,284 | 0.74 | 8,768 | PEPSICO INC | 1,461,275 | 0.78 |
| 34,169 | CISCO SYSTEMS INC | 1,456,966 | 0.77 | 31,583 | PFIZER INC | 1,655,897 | 0.88 |
| 2,010 | CLOUDFLARE INC-A | 87,938 | 0.05 | 17,317 | PINTEREST INC | 314,477 | 0.17 |
| 38,722 | COCA-COLA CO | 2,436,001 | 1.29 | 16,946 | PROCTER AND GAMBLE CO | 2,436,665 | 1.29 |
| 6,539 | COLGATE PALMOLIVE CO | 524,035 | 0.28 | 5,105 | PROGRESSIVE CORP | 593,558 | 0.32 |
| 20,280 | CONOCOPHILLIPS | 1,821,347 | 0.97 | 5,539 | PROLOGIS REIT | 651,663 | 0.35 |
| 3,138 | COSTCO WHOLESALE | 1,503,981 | 0.80 | 13,316 | PUBLIC SERVICE ENTERPRISE GROU | 842,636 | 0.45 |
| 8,615 | CVS HEALTH CORP | 798,266 | 0.42 | 13,004 | PULTE HOMES | 515,349 | 0.27 |
| 2,632 | DEVON ENERGY CORPORATION | 145,050 | 0.08 | 7,372 | QUALCOMM INC | 941,699 | 0.50 |
| 14,257 | DOW INC | 735,804 | 0.39 | 8,382 | QUEST DIAGNOSTICS INC | 1,114,638 | 0.59 |
| 6,693 | DR HORTON INC | 443,010 | 0.24 | 478 | REGENERON PHARMA | 282,560 | 0.15 |
| 5,978 | EDWARDS LIFESCIENCES | 568,448 | 0.30 | 2,768 | ROKU-A RG | 227,364 | 0.12 |
| 394 | ELEVANCE HEALTH INC | 190,137 | 0.10 | 476 | SIGNATURE BANK | 85,304 | 0.05 |
| 9,878 | EOG RESOURCES | 1,090,926 | 0.58 | 7,198 | SNAP INC-A | 94,510 | 0.05 |
| 612 | EPAM SYSTEMS | 180,405 | 0.10 | 18,550 | SOFI TECHNOLOGIES INC | 97,759 | 0.05 |
| 1,703 | ETSY INC | 124,677 | 0.07 | 1,102 | S&P GLOBAL INC | 371,440 | 0.20 |
| 24,908 | EXXON MOBIL CORP | 2,133,121 | 1.13 | 3,109 | STEEL DYNAMICS | 205,660 | 0.11 |
| 207 | FACTSET RESH SYS | 79,606 | 0.04 | 470 | SVB FINANCIAL GROUP | 185,645 | 0.10 |
| 56,745 | FORD MOTOR CO | 631,572 | 0.34 | 12,853 | SYCHRONY FINANCIAL | 355,000 | 0.19 |
| | | | | 5,063 | T ROWE PRICE GROUP INC | 575,207 | 0.31 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL | | |
|----------|---|-----------|----------|------------------|--|-----------|------|
| | USD | | | USD | | | |
| 2,936 | TARGET CORP | 414,651 | 0.22 | 1,388 | LOREAL SA | 477,842 | 0.26 |
| 1,882 | TESLA INC | 1,267,376 | 0.67 | 623 | LVMH MOET HENNESSY LOUIS VUITTON SE | 378,870 | 0.20 |
| 4,611 | TEXAS INSTRUMENTS | 708,480 | 0.38 | 22,451 | ORANGE | 263,349 | 0.14 |
| 4,090 | THE HERSHEY CO | 880,004 | 0.47 | 451 | PERNOD RICARD | 82,654 | 0.04 |
| 6,357 | THE TRADE DEESK INC | 266,295 | 0.14 | 3,656 | PUBLICIS GROUPE | 178,342 | 0.09 |
| 2,139 | TYSON FOODS -A- | 184,082 | 0.10 | 811 | REXEL | 12,442 | 0.01 |
| 31,025 | UGI CORP | 1,197,875 | 0.64 | 5,025 | SANOFI | 506,111 | 0.28 |
| 8,263 | UNION PACIFIC CORP | 1,762,333 | 0.94 | 2,373 | SCHNEIDER ELECTRIC SA | 280,088 | 0.15 |
| 2,670 | UNITED PARCEL SERVICE-B | 487,382 | 0.26 | 98 | SEB SA | 9,380 | 0.00 |
| 4,585 | UNITED RENTALS INC | 1,113,742 | 0.59 | 7,967 | SOCIETE GENERALE A | 173,995 | 0.09 |
| 4,244 | UNITEDHEALTH GROUP | 2,179,846 | 1.16 | 655 | THALES SA | 80,152 | 0.04 |
| 15,776 | VERIZON COMMUNICATIONS INC | 800,632 | 0.43 | 12,016 | TOTAL ENERGIES SE | 632,755 | 0.35 |
| 644 | VERTEX PHARMACEUTICALS INC | 181,473 | 0.10 | 4,732 | VALEO SA | 91,150 | 0.05 |
| 7,259 | WALMART INC | 882,549 | 0.47 | | <i>Hong Kong (China)</i> | 1,270,795 | 0.67 |
| 26,804 | WARNER BROS DISCOVERY INC | 359,710 | 0.19 | 33,600 | AIA GROUP LTD -H- | 364,176 | 0.20 |
| 1,807 | WASTE MANAGEMENT INC | 276,435 | 0.15 | 6,500 | BOC HONG KONG HOLDINGS LTD -H- | 25,679 | 0.01 |
| 9,555 | WESTERN DIGITAL CORP | 428,351 | 0.23 | 22,000 | HANG LUNG PROPERTIES LTD-H | 41,718 | 0.02 |
| 38,252 | WEYERHAEUSER CO REIT | 1,266,906 | 0.67 | 1,600 | HANG SENG BANK LTD-H | 28,240 | 0.01 |
| 12,169 | XCEL ENERGY INC | 861,078 | 0.46 | 23,000 | HENDERSON LAND DEVELOPMENT CO LTD-H | 86,174 | 0.05 |
| 1,017 | ZOETIS INC | 174,812 | 0.09 | 1,788 | HKG EXCHANGES & CLEARING LTD -H- | 87,954 | 0.05 |
| 3,545 | ZOOM VIDEO COMMUNICATIONS INC | 382,754 | 0.20 | 67,000 | HKT TRUST AND HKT LTD-SS -H- | 89,994 | 0.05 |
| | <i>Finlandia</i> | 549,974 | 0.29 | 12,100 | LINK REIT -H- | 98,688 | 0.05 |
| 778 | ELISA OYJ | 43,612 | 0.02 | 11,000 | MTR CORP -H- | 57,475 | 0.03 |
| 4,130 | FORTUM OYJ | 61,808 | 0.03 | 13,000 | NEW WORLD DEVELOPMENT CO LTD | 46,636 | 0.02 |
| 681 | KESKO OYJ B | 16,026 | 0.01 | 16,000 | POWER ASSETS HOLDINGS LTD-H | 100,625 | 0.06 |
| 558 | KOJAMO PLC | 9,602 | 0.01 | 44,466 | SINO LAND-H | 65,620 | 0.03 |
| 30,836 | NOKIA OYJ | 143,119 | 0.08 | 8,200 | SUN HUNG KAI PROPERTIES-H | 96,871 | 0.05 |
| 583 | NOKIAN RENKAAT OYJ | 6,357 | 0.00 | 3,000 | SWIRE PACIFIC A -H- | 17,873 | 0.01 |
| 1,411 | NORDEA BANK ABP | 12,385 | 0.01 | 8,600 | SWIRE PROPERTIES LTD -H- | 21,349 | 0.01 |
| 5,081 | SAMPO A | 220,552 | 0.11 | 4,000 | TECHTRONIC INDUSTRIES CO LTD -H- | 41,723 | 0.02 |
| 915 | STORA ENSO OYJ-R | 14,315 | 0.01 | | <i>Irlanda</i> | 5,603,600 | 2.98 |
| 907 | VALMET CORPORATION | 22,198 | 0.01 | 6,371 | ACCENTURE SHS CLASS A | 1,768,908 | 0.94 |
| | <i>Francia</i> | 5,501,813 | 2.92 | 3,183 | CRH PLC | 109,813 | 0.06 |
| 1,096 | AIR LIQUIDE | 146,802 | 0.08 | 3,033 | DCC PLC | 187,790 | 0.10 |
| 143 | ARKEMA | 12,695 | 0.01 | 1,604 | JAMES HARDIE INDUSTRIES PLC | 35,041 | 0.02 |
| 9,549 | AXA | 216,232 | 0.11 | 6,468 | LINDE PLC | 1,852,443 | 0.98 |
| 6,210 | BOUYGUES | 190,612 | 0.10 | 18,380 | MEDTRONIC PLC | 1,649,605 | 0.88 |
| 7,707 | BUREAU VERITAS | 197,001 | 0.10 | | <i>Isla de Jersey</i> | 354,199 | 0.19 |
| 709 | CAP GEMINI SE | 121,153 | 0.06 | 2,139 | FERGUSON PLC | 238,690 | 0.12 |
| 1,168 | CARREFOUR SA | 20,618 | 0.01 | 3,855 | MAN GROUP PLC | 11,695 | 0.01 |
| 5,684 | CIE GENERALE DES ETABLISSEMENTS MICHELIN SA | 154,352 | 0.08 | 10,366 | WPP PLC | 103,814 | 0.06 |
| 2,644 | COMPAGNIE DE SAINT-GOBAIN SA | 113,179 | 0.06 | | <i>Islas Bermudas</i> | 734,173 | 0.39 |
| 2,814 | DANONE SA | 156,685 | 0.08 | 12,300 | HONGKONG LAND HOLDINGS | 61,746 | 0.03 |
| 13,282 | ENGIE SA | 152,270 | 0.08 | 41,688 | INVESCO LTD | 672,427 | 0.36 |
| 272 | EURAZEO SE | 16,806 | 0.01 | | <i>Islas Caimán</i> | 310,716 | 0.17 |
| 217 | EUROAPI | 3,415 | 0.00 | 5,100 | BUDWEISER BREWING COPMABY APAC LIMITED | 15,273 | 0.01 |
| 424 | GECINA ACT | 39,451 | 0.02 | 8,600 | CHOW TAI FOOK JEWELLERY GROU | 16,176 | 0.01 |
| 116 | HERMES INTERNATIONAL | 129,397 | 0.07 | 19,000 | CK HUTCHISON HOLDINGS LTD | 128,452 | 0.07 |
| 1,545 | IPSEN | 145,451 | 0.08 | 14,000 | SITC INTERNATIONAL HOLDINGS CO | 39,608 | 0.02 |
| 282 | KERING | 144,490 | 0.08 | 144,000 | WH GROUP LTD | 111,207 | 0.06 |
| 5,158 | LA FRANCAISE DES JEUX SA | 178,058 | 0.09 | | | | |
| 2,661 | LEGRAND | 196,016 | 0.10 | | | | |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|-------------------------------------|------------------|----------|---|------------------|----------|
| | USD | | | USD | |
| <i>Italia</i> | 1,168,406 | 0.62 | 8,300 MEDICEO PALTAC HOLDINGS | 116,935 | 0.06 |
| 656 AMPLIFON | 20,060 | 0.01 | 2,200 MISUMI | 46,314 | 0.02 |
| 12,698 ASSICURAZIONI GENERALI | 202,115 | 0.10 | 7,200 MITSUBISHI CHEMICAL GROUP CORPORATION | 39,059 | 0.02 |
| 452 DIASORIN SPA | 59,162 | 0.03 | 3,000 MITSUBISHI ESTATE CO LTD REIT | 43,480 | 0.02 |
| 19,552 ENEL SPA | 106,700 | 0.06 | 26,300 MITSUBISHI HC CAPITAL INC | 121,187 | 0.06 |
| 15,436 ENI SPA | 182,806 | 0.10 | 3,500 MITSUBISHI HEAVY INDUSTRIES | 122,244 | 0.06 |
| 3,741 ITALGAS SPA | 21,726 | 0.01 | 41,100 MITSUBISHI UFJ FINANCIAL GROUP | 220,664 | 0.12 |
| 20,811 MEDIOBANCA SPA | 179,668 | 0.10 | 8,200 MITSUI & CO LTD | 180,743 | 0.10 |
| 38,463 SNAM RETE GAS | 201,016 | 0.11 | 19,270 MIZUHO FINANCIAL GROUP INC | 218,863 | 0.12 |
| 5,528 TERNA SPA | 43,275 | 0.02 | 5,700 MS AD ASSURANCE | 174,455 | 0.09 |
| 16,026 UNICREDIT SPA | 151,878 | 0.08 | 2,300 MURATA MANUFACTURING CO LTD | 125,213 | 0.07 |
| <i>Japón</i> | 11,475,675 | 6.09 | 10,600 NGK INSULATORS LTD | 142,629 | 0.08 |
| 1,500 ADVANTEST | 80,159 | 0.04 | 400 NINTENDO CO LTD | 172,772 | 0.09 |
| 1,000 AISIN CORPORATION | 30,915 | 0.02 | 28 NIPPON BUILDING FUND | 139,325 | 0.07 |
| 400 AJINOMOTO CO INC | 9,716 | 0.01 | 2,400 NIPPON EXPRESS HOLDINGS INC | 130,198 | 0.07 |
| 3,900 ASAHU GLASS CO LTD | 136,933 | 0.07 | 14 NIPPON PROLOGIS REIT INC REIT | 34,419 | 0.02 |
| 1,600 ASTELLAS PHARMA INC | 24,909 | 0.01 | 600 NIPPON SHINYAKU | 36,436 | 0.02 |
| 1,400 BANDAI NAMCO HOLDINGS INC | 98,713 | 0.05 | 9,400 NIPPON TELEGRAPH & TELEPHONE | 269,570 | 0.14 |
| 500 BRIDGESTONE CORP | 18,218 | 0.01 | 900 NIPPON YUSEN | 61,411 | 0.03 |
| 8,200 BROTHER INDUSTRIES LTD | 143,955 | 0.08 | 300 NISSAN CHEMICAL INDUSTRIES LTD | 13,801 | 0.01 |
| 8,900 CANON INC | 202,101 | 0.11 | 9,800 NISSHIN SEIFUN GROUP INC | 114,552 | 0.06 |
| 4,900 CAPCOM CO LTD | 118,844 | 0.06 | 900 NISSIN FOOD PRODUCTS CO LTD | 62,074 | 0.03 |
| 2,600 CHIBA BANK | 14,181 | 0.01 | 3,500 NP STI & S'TOMO | 48,923 | 0.03 |
| 200 CHUGAI PHARM | 5,108 | 0.00 | 1,900 OLYMPUS CORP | 38,131 | 0.02 |
| 5,400 CYBER AGENT | 53,700 | 0.03 | 6,400 ONO PHARMACEUTICAL | 164,034 | 0.09 |
| 3,100 DAI-ICHI LIFE HLDGS SHS | 57,274 | 0.03 | 4,200 ORIX CORP | 70,363 | 0.04 |
| 600 DAIKIN INDUSTRIES LTD | 96,058 | 0.05 | 7,800 OSAKA GAS CO LTD | 149,047 | 0.08 |
| 100 DAITO TRUST CONSTRUCTION CO LTD | 8,619 | 0.00 | 400 OTSUKA | 11,851 | 0.01 |
| 5,000 DAIWA HOUSE INDUSTRY | 116,374 | 0.06 | 5,100 OTSUKA HOLDINGS CO LTD | 180,868 | 0.10 |
| 23 DAIWA HOUSE REIT INVESTMENT CORP | 52,059 | 0.03 | 6,600 PERSOL HOLDINGS CO LTD | 119,801 | 0.06 |
| 15,400 DAIWA SECURITIES GROUP INC | 68,694 | 0.04 | 6,000 RECRUIT HOLDING CO LTD | 176,438 | 0.09 |
| 200 DISCO CORPORATION | 47,403 | 0.03 | 3,900 RESONA HOLDINGS | 14,586 | 0.01 |
| 46,700 ENEOS HOLDINGS INC | 176,584 | 0.09 | 1,100 RYOHIIN KEIKAKU | 11,198 | 0.01 |
| 300 FUJIFILM HOLDINGS CORP | 16,072 | 0.01 | 1,000 SBI HOLDINGS | 19,543 | 0.01 |
| 1,400 FUJITSU LTD | 174,826 | 0.09 | 1,100 SCSK | 18,590 | 0.01 |
| 29 GLP J REIT | 35,371 | 0.02 | 2,500 SECOM CO LTD | 154,264 | 0.08 |
| 100 HIROSE ELECTRIC | 13,257 | 0.01 | 10,000 SEIKO EPSON CORP | 141,327 | 0.08 |
| 1,500 HITACHI LTD | 71,083 | 0.04 | 9,500 SEKISUI HOUSE LTD | 166,183 | 0.09 |
| 6,400 HONDA MOTOR CO LTD | 155,130 | 0.08 | 4,300 SHIMADZU CORP | 135,784 | 0.07 |
| 1,700 HOYA CORP | 144,967 | 0.08 | 500 SHIMANO | 84,355 | 0.04 |
| 4,200 INPEX CORPORATION | 45,446 | 0.02 | 900 SHIONOGI & CO LTD | 45,412 | 0.02 |
| 5,100 ISUZU MOTORS LTD | 56,348 | 0.03 | 6,600 SHIZUOKA BANK | 39,594 | 0.02 |
| 19,300 JAPAN HOST HOLDINGS CO LTD | 137,673 | 0.07 | 100 SMC CORP | 44,511 | 0.02 |
| 5 JAPAN REAL ESTATE INVESTMENT | 22,966 | 0.01 | 21,400 SOFTBANK CORP | 237,305 | 0.13 |
| 4,400 JFE HOLDINGS | 46,314 | 0.02 | 4,500 SOHGO SECURITY SVC | 124,876 | 0.07 |
| 12,500 KAJIMA CORP | 143,259 | 0.08 | 3,800 SOMPO HOLDINGS SHS | 167,350 | 0.09 |
| 4,500 KAO CORP | 181,252 | 0.10 | 2,600 SONY GROUP CORPORATION | 212,337 | 0.11 |
| 9,900 KDDI CORP | 312,547 | 0.17 | 6,100 SUBARU CORP | 108,278 | 0.06 |
| 12,200 KIRIN HOLDINGS CO LTD | 191,951 | 0.10 | 9,700 SUMITOMO CHEMICAL | 37,913 | 0.02 |
| 100 LASERTEC | 11,888 | 0.01 | 9,900 SUMITOMO MITSUI FINANCIAL GRP | 293,819 | 0.16 |
| 3,700 LAWSON INC | 123,102 | 0.07 | 3,800 SUMITOMO MITSUI TRUST HLD | 116,919 | 0.06 |
| 3,300 MAC DONALD'S HOLDINGS JPN | 119,996 | 0.06 | 2,100 SUZUKI MOTOR CORP | 65,911 | 0.04 |
| | | | 1,100 TAISHO PHARMACEUTICAL HOLDING | 43,399 | 0.02 |
| | | | 9,800 TAKEDA PHARMACEUTICAL CO LTD | 275,414 | 0.15 |

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Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|----------------------------------|------------------|-------------|---------------------------------------|------------------|-------------|
| | USD | | | USD | |
| 1,000 TIS INC | 26,168 | 0.01 | | | |
| 5,600 TOKIO MARINE HLDGS INC | 325,764 | 0.16 | | | |
| 600 TOKYO ELECTRON LTD | 195,650 | 0.10 | | | |
| 8,000 TOKYO GAS CO LTD | 165,294 | 0.09 | | | |
| 1,400 TOPPAN INC | 23,362 | 0.01 | | | |
| 1,600 TOSHIBA | 64,952 | 0.03 | | | |
| 5,800 TOSOH CORP | 71,937 | 0.04 | | | |
| 1,300 TOYO SUISAN KAISHA LTD | 50,620 | 0.03 | | | |
| 28,200 TOYOTA MOTOR CORP | 435,905 | 0.22 | | | |
| 2,700 TREND MICRO INC | 131,567 | 0.07 | | | |
| 6,000 USS | 103,743 | 0.06 | | | |
| 900 YAKULT HONSHA | 51,871 | 0.03 | | | |
| 5,700 YAMAHA MOTOR CO LTD | 104,304 | 0.06 | | | |
| 3,500 YAMATO HOLDINGS | 55,905 | 0.03 | | | |
| <i>Luxemburgo</i> | <i>93,189</i> | <i>0.05</i> | | | |
| 4,144 ARCELORMITTAL SA | 93,189 | 0.05 | | | |
| <i>Noruega</i> | <i>1,145,583</i> | <i>0.61</i> | | | |
| 3,806 AKER BP ASA SDR | 131,788 | 0.07 | | | |
| 3,627 DNB BANK ASA | 64,814 | 0.03 | | | |
| 8,975 EQUINOR ASA | 311,181 | 0.16 | | | |
| 1,442 GJENSIDIGE FORSIKRING ASA | 29,118 | 0.02 | | | |
| 902 KONGSBERG GRUPPEN ASA | 32,228 | 0.02 | | | |
| 6,361 MOWI ASA | 144,286 | 0.08 | | | |
| 25,669 NORSK HYDRO ASA | 143,314 | 0.08 | | | |
| 3,807 ORKLA ASA | 30,334 | 0.02 | | | |
| 11,598 TELENOR | 153,784 | 0.07 | | | |
| 2,514 YARA INTERNATIONAL ASA | 104,736 | 0.06 | | | |
| <i>Nueva Zelanda</i> | <i>75,788</i> | <i>0.04</i> | | | |
| 2,545 FISHER & PAYKEL HEALTHCARE | 31,616 | 0.02 | | | |
| 14,801 SPARK NEW SHS | 44,172 | 0.02 | | | |
| <i>Paises Bajos</i> | <i>2,672,632</i> | <i>1.42</i> | | | |
| 20,620 AEGON NV | 88,988 | 0.05 | | | |
| 604 AIRBUS BR BEARER SHS | 58,378 | 0.03 | | | |
| 1,489 AKZO NOBEL NV | 97,479 | 0.05 | | | |
| 156 ASM INTERNATIONAL NV | 38,913 | 0.02 | | | |
| 1,385 ASML HOLDING N.V. | 660,048 | 0.36 | | | |
| 1,027 ASR NEDERLAND N.V. | 41,412 | 0.02 | | | |
| 2,868 CNH INDUSTRIAL N.V. | 33,042 | 0.02 | | | |
| 214 HEINEKEN NV | 19,464 | 0.01 | | | |
| 10,406 ING GROUP NV | 102,599 | 0.05 | | | |
| 4,115 KONINKLIJKE AHOLD DELHAIZE | 106,948 | 0.06 | | | |
| 1,235 KONINKLIJKE DSM NV | 177,014 | 0.09 | | | |
| 17,548 KONINKLIJKE KPN NV | 62,393 | 0.03 | | | |
| 4,529 NN GROUP NV | 205,208 | 0.11 | | | |
| 4,601 QIAGEN NV | 215,012 | 0.11 | | | |
| 660 RANDSTAD HOLDING NV | 31,878 | 0.02 | | | |
| 3,355 SIGNIFY NV | 110,942 | 0.06 | | | |
| 19,548 STELLANTIS NV | 240,783 | 0.13 | | | |
| 5,063 STMICROELECTRONICS NV | 158,793 | 0.08 | | | |
| 2,308 WOLTERS KLUWER CVA | 223,338 | 0.12 | | | |
| | | | <i>Panamá</i> | <i>105,374</i> | <i>0.06</i> |
| | | | 12,182 CARNIVAL CORPORATION | 105,374 | 0.06 |
| | | | <i>Portugal</i> | <i>36,535</i> | <i>0.02</i> |
| | | | 1,685 JERONIMO MARTINS SGPS SA | 36,535 | 0.02 |
| | | | <i>Reino Unido</i> | <i>7,580,867</i> | <i>4.03</i> |
| | | | 9,746 3I GROUP | 131,209 | 0.07 |
| | | | 8,630 ANGLO AMERICAN PLC | 307,833 | 0.16 |
| | | | 3,611 ASTRAZENECA PLC | 473,644 | 0.25 |
| | | | 31,223 AVIVA PLC | 152,176 | 0.08 |
| | | | 31,842 BAE SYSTEMS PLC | 321,058 | 0.17 |
| | | | 28,800 BARRATT DEVELOPMENTS | 159,989 | 0.08 |
| | | | 3,653 BIG YELLOW GROUP REIT | 58,208 | 0.03 |
| | | | 42,926 BP PLC | 202,437 | 0.11 |
| | | | 2,350 BRITISH LAND CO REIT | 12,761 | 0.01 |
| | | | 18,216 BRITVIC | 179,422 | 0.10 |
| | | | 32,962 BT GROUP PLC | 74,581 | 0.04 |
| | | | 6,258 BUNZL | 206,655 | 0.11 |
| | | | 6,557 BURBERRY GROUP | 130,682 | 0.07 |
| | | | 33,746 CENTRICA PLC | 32,788 | 0.02 |
| | | | 25,774 CONVATEC GROUP PLC | 70,243 | 0.04 |
| | | | 246 CRODA INTERNATIONAL PLC | 19,336 | 0.01 |
| | | | 1,578 DECHRA PHARMACEUTICALS | 66,272 | 0.04 |
| | | | 875 DERWENT LONDON PLC REIT | 27,758 | 0.01 |
| | | | 12,358 DIAGEO | 529,890 | 0.28 |
| | | | 4,773 DIRECT LINE INSURANCE GROUP PLC | 14,591 | 0.01 |
| | | | 5,727 GREGGS | 125,755 | 0.07 |
| | | | 27,393 GSK PLC | 587,398 | 0.30 |
| | | | 4,092 HOWDEN JOINERY GROUP PLC | 29,948 | 0.02 |
| | | | 32,093 HSBC HOLDINGS PLC | 208,762 | 0.11 |
| | | | 1,312 INCHCAPE | 11,082 | 0.01 |
| | | | 24,127 JD SPORTS FASHION PLC | 33,815 | 0.02 |
| | | | 12,052 KINGFISHER | 35,759 | 0.02 |
| | | | 6,176 LEGAL & GENERAL GROUP | 17,964 | 0.01 |
| | | | 101,257 LLOYDS BANKING GROUP PLC | 52,032 | 0.03 |
| | | | 5,036 LONDON STAMFORD REIT | 13,970 | 0.01 |
| | | | 6,734 MARKS AND SPENCER GROUP | 11,082 | 0.01 |
| | | | 985 MONDI PLC | 17,406 | 0.01 |
| | | | 7,921 NATIONAL GRID PLC | 101,204 | 0.05 |
| | | | 774 NEXT PLC | 55,086 | 0.03 |
| | | | 7,893 PERSIMMON PLC | 178,590 | 0.09 |
| | | | 2,213 RECKITT BENCKISER GROUP PLC | 165,832 | 0.09 |
| | | | 13,479 RELX PLC | 364,405 | 0.19 |
| | | | 5,888 RIO TINTO PLC | 351,581 | 0.19 |
| | | | 2,697 ROYAL MAIL PLC-W/I | 8,834 | 0.00 |
| | | | 12,800 RS GROUP PLC | 135,092 | 0.07 |
| | | | 571 SAFESTORE HOLDINGS | 7,358 | 0.00 |
| | | | 23,496 SAGE GRP | 181,147 | 0.10 |
| | | | 13,331 SEGRO PLC REIT | 158,150 | 0.08 |
| | | | 862 SEVERN TRENT PLC | 28,465 | 0.02 |
| | | | 9,250 SHELL PLC | 240,261 | 0.13 |
| | | | 1,235 SPECTRIS | 40,663 | 0.02 |
| | | | 4,101 SSE PLC | 80,488 | 0.04 |

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Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|--|------------------|----------|---|--------------------|--------------|
| | USD | | | USD | |
| 13,722 TATE & LYLE PLC | 124,891 | 0.07 | 2,270 CIE FINANCIERE RICHEMONT SA | 241,016 | 0.13 |
| 86,474 TAYLOR WINPEY PLC | 122,510 | 0.07 | 1,962 GALENICA SANTE LTD | 150,216 | 0.08 |
| 68,095 TESCO PLC | 211,304 | 0.11 | 95 GEBERIT AG-NOM | 45,526 | 0.02 |
| 479 THE BERKELEY GROUP HOLDINGS PLC | 21,664 | 0.01 | 738 KUEHNE UND NAGEL INTERNATIONAL AG-NOM | 174,212 | 0.09 |
| 1,838 TRAVIS PERKINS PLC | 21,599 | 0.01 | 9,052 NESTLE SA | 1,053,655 | 0.56 |
| 32,039 TRITAX BIG BOX REIT | 70,625 | 0.04 | 10,238 NOVARTIS AG-NOM | 864,585 | 0.46 |
| 11,899 UNILEVER | 537,739 | 0.28 | 15 PARTNERS GROUP HOLDING N | 13,477 | 0.01 |
| 4,591 UNITED UTILITIES GROUP PLC | 56,873 | 0.03 | 578 PSP SWISS PROPERTY REIT | 64,116 | 0.03 |
| <i>Rusia</i> | - | 0.00 | 354 ROCHE HOLDING | 136,218 | 0.07 |
| 1,566 RASPADSKAYA | - | 0.00 | 1,902 ROCHE HOLDING LTD | 632,850 | 0.34 |
| <i>Singapur</i> | 844,348 | 0.45 | 86 SGS SA-NOM | 196,274 | 0.10 |
| 16,500 ASCENDAS REAL ESTATE INV TRUST REIT | 33,790 | 0.02 | 640 SONOVA HOLDING AG | 203,220 | 0.11 |
| 5,200 DBS GROUP HOLDINGS LTD | 110,898 | 0.06 | 929 STRAUMANN HOLDING LTD | 111,251 | 0.06 |
| 20,500 KEPPEL CORPORATION LTD | 95,599 | 0.05 | 1,094 SWISS RE AG | 84,536 | 0.04 |
| 23,073 OVERSEA-CHINESE BANKING | 188,836 | 0.09 | 424 SWISSCOM N | 233,571 | 0.12 |
| 4,700 SINGAPORE EXCHANGE | 31,948 | 0.02 | 1,045 VIFOR PHARMA AG | 186,594 | 0.10 |
| 30,500 SINGAPORE TECHNOLOGIES ENGINEERING | 89,416 | 0.05 | 912 ZURICH INSURANCE GROUP AG | 395,517 | 0.21 |
| 68,300 SINGAPORE TELECOMM | 124,164 | 0.07 | Total cartera de títulos | 180,550,049 | 95.89 |
| 8,300 UNITED OVERSEAS BANK LTD | 156,553 | 0.08 | | | |
| 1,100 VENTURE CORP | 13,144 | 0.01 | | | |
| <i>Suecia</i> | 1,559,012 | 0.83 | | | |
| 730 ADDLIFE AB | 10,942 | 0.01 | | | |
| 3,753 ASSA ABLOY AB | 79,584 | 0.04 | | | |
| 7,699 ATLAS COPCO AB-A | 71,803 | 0.04 | | | |
| 6,405 ATLAS COPCO AB-B | 53,466 | 0.03 | | | |
| 2,625 BOLIDEN AB | 83,342 | 0.04 | | | |
| 780 ELECTROLUX AB | 10,478 | 0.01 | | | |
| 3,262 ESSITY AB | 85,024 | 0.05 | | | |
| 4,347 GETINGE AB | 100,282 | 0.05 | | | |
| 595 HENNES & MAURITZ AB-B SHS | 7,093 | 0.00 | | | |
| 1,634 HOLMEN AB | 66,158 | 0.04 | | | |
| 3,271 INDUSTRIVARDEN AB A | 73,480 | 0.04 | | | |
| 754 INVESTOR AB-A | 13,513 | 0.01 | | | |
| 12,937 INVESTOR AB-B | 212,322 | 0.11 | | | |
| 2,790 KINNEVIK AB | 44,869 | 0.02 | | | |
| 4,003 ORRRON ENERGY AB | 2,731 | 0.00 | | | |
| 7,056 SKANDINAVISKA ENSKILDA BAN-A | 69,132 | 0.04 | | | |
| 4,430 SKANSKA AB-B | 67,785 | 0.04 | | | |
| 3,796 SSAB SWEDISH STEEL B | 15,677 | 0.01 | | | |
| 12,108 SVENSKA HANDELSBANKEN AB | 103,293 | 0.05 | | | |
| 3,627 SWEDBANK A SHS A | 45,765 | 0.02 | | | |
| 13,648 TELE2 AB-B | 155,160 | 0.08 | | | |
| 42,634 TELIA COMPANY SHS | 163,007 | 0.09 | | | |
| 983 THULE GROUP AB SHS | 24,106 | 0.01 | | | |
| <i>Suiza</i> | 6,797,936 | 3.61 | | | |
| 4,045 ABB LTD-NOM | 107,570 | 0.06 | | | |
| 2,245 ADECCO GROUP INC | 76,069 | 0.04 | | | |
| 689 BACHEM HOLDING LTD | 47,750 | 0.03 | | | |
| 39 BARRY CALLEBAUT N | 86,767 | 0.05 | | | |
| 8,612 CHUBB LIMITED | 1,692,946 | 0.90 | | | |

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Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---|-------------------|--------------|--|------------------|----------|
| | EUR | | | EUR | |
| Posiciones a largo plazo | 52,341,249 | 95.56 | 700,000 JP MORGAN CHASE FINANCIAL COMPANY LLC 0% 14/01/2025 CV | 746,732 | 1.37 |
| Valores mobiliarios admitidos a cotización oficial en una bolsa de valores y/o negociados en otro mercado regulado | 50,763,242 | 92.68 | 300,000 JPMORGAN CHASE AND CO 0% 29/04/2025 CV | 313,293 | 0.57 |
| Acciones | 1,930,243 | 3.52 | 147,000 LIBERTY INTERACTIVE LLC 1.75% 30/09/2046 CV | 197,345 | 0.36 |
| <i>Alemania</i> | 339,486 | 0.62 | 83,000 MERCADOLIBRE INC 2.00% 15/08/2028 CV | 129,671 | 0.24 |
| 3,269 SYMRISE | 339,486 | 0.62 | 520,000 MP MATERIALS CORP 0.25% 01/04/2026 CV | 487,968 | 0.89 |
| <i>Francia</i> | 1,134,408 | 2.07 | <i>Francia</i> | 12,290,960 | 22.44 |
| 73,000 ELECTRICITE DE FRANCE SA EUR (ISIN FR0010242511) | 569,838 | 1.04 | 16,547 ACCOR SA 0.70% 07/12/2027 CV | 683,752 | 1.25 |
| 360 LVMH MOET HENNESSY LOUIS VUITTON SE | 209,412 | 0.38 | 1,500,000 ATOS SE 0% 06/11/2024 CV | 1,164,045 | 2.13 |
| 7,051 TOTAL ENERGIES SE | 355,158 | 0.65 | 600,000 BNP PARIBAS SA 0% 13/05/2025 CV | 641,304 | 1.17 |
| <i>Irlanda</i> | 174,939 | 0.32 | 19,157 EDENRED SA 0% 14/06/2028 CV | 1,123,673 | 2.05 |
| 2,293 HORIZON THERAPEUTICS PLC | 174,939 | 0.32 | 159,983 ELECTRICITE DE FRANCE 0% 14/09/2024 CV | 1,848,443 | 3.37 |
| <i>Países Bajos</i> | 281,410 | 0.51 | 1,062 ENGIE SA 0% 02/06/2024 CV | 128,669 | 0.23 |
| 2,649 AIRBUS BR BEARER SHS | 244,900 | 0.44 | 20,584 SAFRAN SA 0.875% 15/05/2027 CV | 2,399,139 | 4.38 |
| 1,217 STMICROELECTRONICS NV | 36,510 | 0.07 | 4,091 SCHNEIDER ELECTRIC SE 0% 15/06/2026 CV | 707,003 | 1.29 |
| Bonos | 551,682 | 1.01 | 1,100,000 SELENA 0% 25/06/2025 CV | 1,051,545 | 1.92 |
| <i>Francia</i> | 551,682 | 1.01 | 4,150 SOITEC 0% 01/10/2025 CV | 753,748 | 1.38 |
| 17,131 KORIAN VAR PERPETUAL EUR | 551,682 | 1.01 | 600,000 TOTAL ENERGIES SE 0.50% 02/12/2022 CV | 586,892 | 1.07 |
| Bonos convertibles | 48,281,317 | 88.15 | 38,944 VEOLIA ENVIRONMENT SA 0% 01/01/2025 CV | 1,202,747 | 2.20 |
| <i>Alemania</i> | 8,217,840 | 15.00 | <i>Hong Kong (China)</i> | 319,518 | 0.58 |
| 2,000,000 DELIVERY HERO SE 0.875% 15/07/2025 CV | 1,414,040 | 2.58 | 400,000 XIAOMI BEST TIME INTL 0% 17/12/2027 CV | 319,518 | 0.58 |
| 800,000 DEUTSCHE LUFTHANSA AG 2.00% 17/11/2025 CV | 736,472 | 1.34 | <i>Islas Caimán</i> | 162,444 | 0.30 |
| 2,000,000 DEUTSCHE POST AG 0.05% 30/06/2025 CV | 1,987,920 | 3.64 | 237,000 BILIBILI INC 0.50% 01/12/2026 CV | 162,444 | 0.30 |
| 100,000 HELLOFRESH SE 0.75% 13/05/2025 CV | 95,890 | 0.18 | <i>Israel</i> | 461,731 | 0.84 |
| 1,000,000 LEG IMMOBILIEN SE 0.875% 01/09/2025 CV | 932,940 | 1.70 | 489,000 NICE LTD 0% 15/09/2025 CV | 461,731 | 0.84 |
| 200,000 MTU AERO ENGINES AG 0.05% 18/03/2027 CV | 170,300 | 0.31 | <i>Italia</i> | 3,772,314 | 6.89 |
| 1,200,000 RAG STIFTUNG 0% 17/06/2026 CV | 1,128,648 | 2.06 | 600,000 DIASORIN SPA 0% 05/05/2028 CV | 494,868 | 0.90 |
| 600,000 TAG IMMOBILIEN AG 0.625% 27/08/2026 CV | 449,718 | 0.82 | 2,000,000 NEXI SPA 1.75% 24/04/2027 CV | 1,572,000 | 2.88 |
| 800,000 ZALANDO SE 0.05% 06/08/2025 CV | 664,280 | 1.21 | 800,000 PIRELLI C SPA 0% 22/12/2025 CV | 719,120 | 1.31 |
| 900,000 ZALANDO SE 0.625% 06/08/2027 CV | 637,632 | 1.16 | 1,100,000 PRYSMIAN SPA 0% 02/02/2026 CV | 986,326 | 1.80 |
| <i>Austria</i> | 218,001 | 0.40 | <i>Luxemburgo</i> | 994,880 | 1.82 |
| 300,000 AMS OSRAM AG 2.125% 03/11/2027 CV | 218,001 | 0.40 | 3,398 ARCELORMITTAL SA 5.50% 18/05/2023 CV | 175,850 | 0.32 |
| <i>Bélgica</i> | 707,392 | 1.29 | 600,000 GLOBAL FASHION GROUP SA 1.25% 15/03/2028 CV | 415,758 | 0.76 |
| 800,000 UMICORE 0% 23/06/2025 CV | 707,392 | 1.29 | 400,000 OLIVER CAPITAL 0% 29/12/2023 CV | 403,272 | 0.74 |
| <i>España</i> | 4,433,700 | 8.09 | <i>Países Bajos</i> | 9,657,629 | 17.63 |
| 1,600,000 AMADEUS IT GROUP SA 1.50% 09/04/2025 CV | 1,861,024 | 3.39 | 1,400,000 AMERICA MOVIL B.V. 0% 02/03/2024 CV | 1,552,432 | 2.83 |
| 800,000 CELLNEX TELECOM SA 1.50% 16/01/2026 CV | 1,011,344 | 1.85 | 750,000 BRENNTAG FINANCE BV 1.875% 02/12/2022 CV | 719,611 | 1.31 |
| 2,300,000 INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 1.125% 18/05/2028 CV | 1,561,332 | 2.85 | 400,000 DUFY ONE BONDS 0.75% 30/03/2026 CV | 305,421 | 0.56 |
| <i>Estados Unidos de América</i> | 3,722,000 | 6.80 | 800,000 ELM BV 3.25% 13/06/2024 CV | 751,324 | 1.37 |
| 537,000 BLOCK INC 0% 01/05/2026 CV | 408,936 | 0.75 | 1,000,000 IBERDROLA INTERNATIONAL BV 0% 11/11/2022 CV | 1,192,650 | 2.18 |
| 286,000 BOOKING HOLDING INC 0.75% 01/05/2025 CV | 325,446 | 0.59 | 1,200,000 JUST EAT TAKEAWAY.COM NV 2.25% 25/01/2024 CV | 1,072,044 | 1.96 |
| 188,000 EQT CORP 1.75% 01/05/2026 CV | 432,370 | 0.79 | 400,000 MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV 0% 20/09/2024 CV | 392,024 | 0.72 |
| 700,000 JP MORGAN CHASE BANK NA 0% 18/02/2024 CV | 680,239 | 1.24 | 600,000 QIAGEN NV 0.50% 13/09/2023 CV | 673,117 | 1.23 |
| | | | 1,000,000 QIAGEN NV 1.00% 13/11/2024 CV | 1,067,656 | 1.95 |
| | | | 1,000,000 STMICROELECTRONICS NV 0% 04/08/2025 CV | 972,194 | 1.77 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL |
|-----------|--|-------------------------|
| | EUR | |
| 1,000,000 | STMICROELECTRONICS NV 0% 04/08/2027 CV | 959,156 1.75 |
| | <i>Reino Unido</i> | 1,776,711 3.24 |
| 224,000 | BARCLAYS BANK PLC LONDON 0% 04/02/2025 CV | 293,189 0.54 |
| 500,000 | JET2 PLC 1.625% 10/06/2026 CV | 482,301 0.88 |
| 1,100,000 | OCADO GROUP PLC 0.875% 09/12/2025 CV | 1,001,221 1.82 |
| | <i>Suecia</i> | 973,107 1.78 |
| 900,000 | GEELY SWEDEN FINANCIALS HOLDING AB 0% 19/06/2024 CV | 973,107 1.78 |
| | <i>Suiza</i> | 573,090 1.05 |
| 460,000 | SIKA LTD 0.15% 05/06/2025 CV | 573,090 1.05 |
| | Acción/Participaciones de OICVM/OIC | 1,543,042 2.82 |
| | Acción/Participaciones en fondos de inversión | 1,543,042 2.82 |
| | <i>Francia</i> | 1,543,042 2.82 |
| 16 | AMUNDI EURO LIQUIDITY & SHORT TERM SRI FCP | 1,543,042 2.82 |
| | Instrumentos derivados | 34,965 0.06 |
| | Opciones | 34,965 0.06 |
| | <i>Alemania</i> | 34,965 0.06 |
| 518 | EURO STOXX BANKS - 100 - 16.12.22 CALL | 34,965 0.06 |
| | Posiciones a corto plazo | -87,480 -0.16 |
| | Instrumentos derivados | -87,480 -0.16 |
| | Opciones | -87,480 -0.16 |
| | <i>Alemania</i> | -87,480 -0.16 |
| -144 | EURO STOXX BANKS - 60 - 16.12.22 PUT | -12,600 -0.02 |
| -144 | EURO STOXX BANKS - 85 - 16.12.22 PUT | -74,880 -0.14 |
| | Total cartera de títulos | 52,253,769 95.40 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---|-------------------|--------------|---|------------------|----------|
| | EUR | | | EUR | |
| Posiciones a largo plazo | 59,804,843 | 90.64 | 1,200,000 JPMORGAN CHASE AND CO 0% 29/04/2025 CV | 1,253,172 | 1.91 |
| Valores mobiliarios admitidos a cotización oficial en una bolsa de valores y/o negociados en otro mercado regulado | 53,933,685 | 81.74 | 600,000 LUMENTUM HOLDINGS INC 0.50% 15/06/2028 CV | 499,140 | 0.76 |
| Bonos | 3,791,953 | 5.75 | 209,000 LYFT INC 1.50% 15/05/2025 CV | 171,658 | 0.26 |
| <i>Estados Unidos de América</i> | 3,791,953 | 5.75 | 615,000 MP MATERIALS CORP 0.25% 01/04/2026 CV | 577,116 | 0.87 |
| 4,000,000 USA T-BONDS 0.125% 30/11/2022 | 3,791,953 | 5.75 | 1,300,000 OKTA INC 0.375% 15/06/2026 CV | 1,046,317 | 1.59 |
| Bonos convertibles | 50,141,732 | 75.99 | 221,000 OMNICELL INC 0.25% 15/09/2025 CV | 269,591 | 0.41 |
| <i>Alemania</i> | 9,629,017 | 14.59 | 1,600,000 SNAP INC 0% 01/05/2027 CV | 1,087,593 | 1.65 |
| 2,000,000 ADIDAS AG 0.05% 12/09/2023 CV | 1,966,240 | 2.98 | 828,000 SPLUNK INC 1.125% 15/06/2027 CV | 659,406 | 1.00 |
| 2,250,000 BASF SE 0.925% 09/03/2023 CV | 2,113,573 | 3.20 | 900,000 SPOTIFY USA INC 0% 15/03/2026 CV | 681,648 | 1.03 |
| 800,000 DELIVERY HERO SE 0.875% 15/07/2025 CV | 565,616 | 0.86 | 500,000 TWITTER INC 0% 15/03/2026 CV | 426,142 | 0.65 |
| 400,000 DEUTSCHE LUFTHANSA AG 2.00% 17/11/2025 CV | 368,236 | 0.56 | 228,000 TWITTER INC 0.25% 15/06/2024 CV | 214,758 | 0.33 |
| 600,000 DEUTSCHE POST AG 0.05% 30/06/2025 CV | 596,376 | 0.90 | 469,000 VAIL RESORTS INC 0% 01/01/2026 CV | 391,996 | 0.59 |
| 300,000 LEG IMMOBILIEN SE 0.875% 01/09/2025 CV | 279,882 | 0.42 | 223,000 VIAVI SOLUTIONS INC 1.00% 01/03/2024 CV | 239,817 | 0.36 |
| 300,000 MTU AERO ENGINES AG 0.05% 18/03/2027 CV | 255,450 | 0.39 | 214,000 WORKDAY INC 0.25% 01/10/2022 CV | 214,209 | 0.32 |
| 1,400,000 RAG STIFTUNG 0% 02/10/2024 CV | 1,308,160 | 1.98 | 410,000 ZENDESK INC 0.625% 15/06/2025 CV | 379,253 | 0.57 |
| 2,000,000 RAG STIFTUNG 0% 16/03/2023 CV | 1,962,940 | 2.98 | <i>Francia</i> | 11,112,899 | 16.84 |
| 300,000 ZALANDO SE 0.625% 06/08/2027 CV | 212,544 | 0.32 | 7,263 ACCOR SA 0.70% 07/12/2027 CV | 300,120 | 0.45 |
| <i>Canadá</i> | 793,745 | 1.20 | 2,200,000 CARREFOUR SA 0% 14/06/2023 CV | 2,025,949 | 3.07 |
| 241,000 AIR CANADA INC 4.00% 01/07/2025 CV | 244,061 | 0.37 | 2,400,000 CIE GENERALE DES ETABLISSEMENTS MICHELIN SA 0% 10/11/2023 CV | 2,169,102 | 3.28 |
| 685,000 SHOPFITY INC 0.125% 01/11/2025 CV | 549,684 | 0.83 | 25,000 EDENRED SA 0% 06/09/2024 CV | 1,482,200 | 2.25 |
| <i>España</i> | 804,676 | 1.22 | 120,000 ELECTRICITE DE FRANCE 0% 14/09/2024 CV | 1,386,480 | 2.10 |
| 400,000 AMADEUS IT GROUP SA 1.50% 09/04/2025 CV | 465,256 | 0.71 | 2,000,000 KERING 0% 30/09/2022 CV | 1,995,960 | 3.03 |
| 500,000 INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 1.125% 18/05/2028 CV | 339,420 | 0.51 | 5,671 SAFRAN SA 0.875% 15/05/2027 CV | 660,976 | 1.00 |
| <i>Estados Unidos de América</i> | 19,251,798 | 29.18 | 600,000 SELENA 0% 25/06/2025 CV | 573,570 | 0.87 |
| 620,000 AKAMAI TECHNOLOGIES INC 0.375% 01/09/2027 CV | 589,583 | 0.89 | 16,790 VEOLIA ENVIRONMENT SA 0% 01/01/2025 CV | 518,542 | 0.79 |
| 307,000 AMERICAN AIRLINES GROUP INC 6.50% 01/07/2025 CV | 309,481 | 0.47 | <i>Islas Caimán</i> | 528,480 | 0.80 |
| 762,000 BILLCOM HOLDINGS INC 0% 01/04/2027 CV | 567,989 | 0.86 | 4,000,000 CATHAY PACIFIC FIN III LIMITED 2.75% 05/02/2026 CV | 528,480 | 0.80 |
| 479,000 BLOCK INC 0% 01/05/2026 CV | 364,768 | 0.55 | <i>Israel</i> | 1,054,520 | 1.60 |
| 243,000 BLOCK INC 0.125% 01/03/2025 CV | 219,280 | 0.33 | 460,000 CYBERARK SOFTWARE LTD 0% 15/11/2024 CV | 464,374 | 0.70 |
| 185,000 BOOKING HOLDING INC 0.75% 01/05/2025 CV | 210,515 | 0.32 | 625,000 NICE LTD 0% 15/09/2025 CV | 590,146 | 0.90 |
| 706,000 CHEGG INC 0% 01/09/2026 CV | 492,974 | 0.75 | <i>Italia</i> | 830,264 | 1.26 |
| 1,500,000 CLOUDFLARE INC 0% 15/08/2026 CV | 1,120,325 | 1.70 | 600,000 NEXI SPA 1.75% 24/04/2027 CV | 471,600 | 0.72 |
| 879,000 COUPA SOFTWARE INC 0.375% 15/06/2026 CV | 636,601 | 0.96 | 400,000 PRYSMIAN SPA 0% 02/02/2026 CV | 358,664 | 0.54 |
| 555,000 DEXCOM INC 0.25% 15/11/2025 CV | 488,068 | 0.74 | <i>Japón</i> | 2,071,593 | 3.14 |
| 524,000 ETSY INC 0.125% 01/09/2027 CV | 387,503 | 0.59 | 50,000,000 ANA HOLDINGS INC 0% 10/12/2031 CV | 348,903 | 0.53 |
| 756,000 EXACT SCIENCE CORP 0.375% 15/03/2027 CV | 535,878 | 0.81 | 50,000,000 GMO PAYMENT GATEWAY INC 0% 22/06/2026 CV | 349,818 | 0.53 |
| 245,000 EXPEDIA GROUP INC 0% 15/02/2026 CV | 212,119 | 0.32 | 60,000,000 MERCARI INC 0% 14/07/2026 CV | 354,775 | 0.54 |
| 547,000 FIVE9 INC 0.50% 01/06/2025 CV | 515,141 | 0.78 | 60,000,000 NIPPON STEEL CORP 0% 04/10/2024 CV | 431,723 | 0.65 |
| 823,000 GUARDANT HEALTH INC 0% 15/11/2027 CV | 502,184 | 0.76 | 40,000,000 ROHM CO LTD 0% 05/12/2024 CV | 287,791 | 0.44 |
| 151,000 HUBSPOT INC 0.375% 01/06/2025 CV | 185,093 | 0.28 | 40,000,000 SHIP HEALTHCARE HOLDINGS INC 0% 13/12/2023 CV | 298,583 | 0.45 |
| 527,000 ILLUMINA INC 0% 15/08/2023 CV | 482,277 | 0.73 | <i>Luxemburgo</i> | 608,580 | 0.92 |
| 476,000 INSULET CORP 0.375% 01/09/2026 CV | 522,400 | 0.79 | 600,000 CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG SCA 0.50% 04/08/2023 CV | 608,580 | 0.92 |
| 400,000 JP MORGAN CHASE BANK NA 0% 07/08/2022 CV | 382,251 | 0.58 | <i>Países Bajos</i> | 1,198,564 | 1.82 |
| 400,000 JP MORGAN CHASE BANK NA 0% 18/02/2024 CV | 388,708 | 0.59 | 300,000 IBERDROLA INTERNATIONAL BV 0% 11/11/2022 CV | 357,795 | 0.54 |
| 1,900,000 JP MORGAN CHASE FINANCIAL COMPANY LLC 0% 14/01/2025 CV | 2,026,844 | 3.08 | | | |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | | Valor de mercado | % del VL |
|----------|--|-------------------|--------------|
| | | EUR | |
| 400,000 | MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV 0% 20/09/2024 CV | 392,024 | 0.59 |
| 400,000 | QIAGEN NV 0.50% 13/09/2023 CV | 448,745 | 0.69 |
| | <i>Reino Unido</i> | 717,006 | 1.09 |
| 195,000 | BARCLAYS BANK PLC LONDON 0% 04/02/2025 CV | 255,232 | 0.39 |
| 268,000 | BARCLAYS BANK PLC LONDON 0% 18/02/2025 CV | 268,853 | 0.41 |
| 200,000 | JET2 PLC 1.625% 10/06/2026 CV | 192,921 | 0.29 |
| | <i>Singapur</i> | 356,349 | 0.54 |
| 500,000 | SINGAPORE AIRLINES LTD 1.625% 03/12/2025 CV | 356,349 | 0.54 |
| | <i>Suiza</i> | 174,419 | 0.26 |
| 140,000 | SIKA LTD 0.15% 05/06/2025 CV | 174,419 | 0.26 |
| | <i>Taiwán</i> | 1,009,822 | 1.53 |
| 600,000 | GLOBALWAFERS CO LTD 0% 01/06/2026 CV | 497,872 | 0.75 |
| 600,000 | HON HAI PRECISION INDUSTRY CO LTD 0% 05/08/2026 CV | 511,950 | 0.78 |
| | Acción/Participaciones de OICVM/OIC | 5,871,158 | 8.90 |
| | Acción/Participaciones en fondos de inversión | 5,871,158 | 8.90 |
| | <i>Francia</i> | 5,871,158 | 8.90 |
| 59 | AMUNDI EURO LIQUIDITY & SHORT TERM SRI FCP | 5,871,158 | 8.90 |
| | Total cartera de títulos | 59,804,843 | 90.64 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---|--------------------|--------------|---|------------------|----------|
| | EUR | | | EUR | |
| Posiciones a largo plazo | 665,515,563 | 97.56 | 1,750,000 EUROPEAN UNION 0.70% 30/06/2051 | 1,135,750 | 0.17 |
| Valores mobiliarios admitidos a cotización oficial en una bolsa de valores y/o negociados en otro mercado regulado | 600,936,624 | 88.09 | 2,800,000 EUROPEAN UNION 0.80% 04/07/2025 | 2,766,316 | 0.41 |
| Bonos | 600,936,624 | 88.09 | 4,500,000 EUROPEAN UNION 1.00% 06/07/2032 | 4,063,275 | 0.60 |
| <i>Alemania</i> | 138,969,588 | 20.38 | 1,500,000 KINGDOM OF BELGIUM 0.35% 22/06/2032 | 1,277,640 | 0.19 |
| 1,000,000 ALLIANZ SE VAR REGS PERPETUAL USD (ISIN USX10001AA78) | 791,640 | 0.12 | 3,660,000 KINGDOM OF BELGIUM 1.40% 22/06/2053 | 2,712,938 | 0.40 |
| 1,500,000 BASF SE 0.75% 17/03/2026 | 1,405,095 | 0.21 | 2,000,000 SOLVAY SA VAR PERPETUAL EUR (ISIN BE6324000858) | 1,722,720 | 0.25 |
| 1,300,000 BASF SE 3.125% 29/06/2028 | 1,286,311 | 0.19 | 900,000 VGP SA 1.625% 17/01/2027 | 709,146 | 0.10 |
| 1,500,000 COMMERZBANK AG VAR 05/12/2030 | 1,427,595 | 0.21 | <i>Canadá</i> | 6,032,786 | 0.88 |
| 1,600,000 DEUTSCHE BAHN FINANCE GMBH 1.875% 24/05/2030 | 1,522,960 | 0.22 | 6,200,000 BANK OF MONTREAL 1.00% 05/04/2026 | 6,032,786 | 0.88 |
| 7,210,000 FEDERAL REPUBLIC OF GERMANY VAR 16/04/2027 | 6,876,321 | 1.01 | <i>Chile</i> | 5,544,116 | 0.81 |
| 3,460,000 FEDERAL REPUBLIC OF GERMANY 0% 15/02/2030 | 3,165,762 | 0.46 | 6,700,000 REPUBLIC OF CHILE 0.555% 21/01/2029 | 5,544,116 | 0.81 |
| 27,900,000 FEDERAL REPUBLIC OF GERMANY 0% 15/08/2030 | 25,314,786 | 3.71 | <i>Corea del Sur</i> | 1,328,547 | 0.19 |
| 1,100,000 FRESENIUS SE AND CO KGAA 1.875% 24/05/2025 | 1,070,960 | 0.16 | 1,470,000 HYUNDAI CAPITAL SERVICES 2.125% REGS 24/04/2025 | 1,328,547 | 0.19 |
| 5,850,000 GERMANY BUND 0% 15/05/2035 | 4,815,018 | 0.71 | <i>Dinamarca</i> | 3,232,480 | 0.47 |
| 23,850,000 GERMANY BUND 0% 15/08/2031 | 21,219,583 | 3.11 | 2,500,000 ISS GLOBAL A/S 0.875% 18/06/2026 | 2,250,950 | 0.33 |
| 37,000,000 GERMANY BUND 0.25% 15/02/2027 | 35,840,420 | 5.24 | 1,000,000 ORSTED 2.25% 14/06/2028 | 981,530 | 0.14 |
| 700,000 HOWOGE WOHNUNGS 0% 01/11/2024 | 660,786 | 0.10 | <i>Eslovenia</i> | 4,598,279 | 0.67 |
| 4,700,000 KREDITANSTALT FUR WIEDERAUFBAU 0.125% 09/01/2032 | 3,942,971 | 0.58 | 1,750,000 SLOVENIA 0% 12/02/2031 | 1,442,245 | 0.21 |
| 8,000,000 KREDITANSTALT FUR WIEDERAUFBAU 1.125% 31/03/2037 | 6,784,400 | 0.99 | 3,200,000 SLOVENIA 0.125% 01/07/2031 | 2,656,320 | 0.39 |
| 3,900,000 KREDITANSTALT FUR WIEDERAUFBAU 1.375% 07/06/2032 | 3,674,970 | 0.54 | 511,000 SLOVENIA 5.25% REGS 18/02/2024 | 499,714 | 0.07 |
| 4,300,000 KREDITANSTALT FUR WIEDERAUFBAU 2.00% 15/11/2029 | 4,350,568 | 0.64 | <i>España</i> | 42,670,723 | 6.26 |
| 7,700,000 NRW BANK 0.25% 16/03/2027 | 7,222,523 | 1.06 | 2,000,000 BANCO BILBAO VIZCAYA ARGENTARIA VAR PERPETUAL EUR (ISIN ES0813211010) | 1,881,260 | 0.28 |
| 5,150,000 STATE OF LOWER SAXONY 0.01% 25/11/2027 | 4,712,765 | 0.69 | 2,400,000 BANCO BILBAO VIZCAYA ARGENTARIA 1.75% 26/11/2025 | 2,330,616 | 0.34 |
| 2,400,000 UNICREDIT BK AG GERMANY 0.01% 28/09/2026 | 2,234,736 | 0.33 | 1,000,000 CAIXABANK SA VAR 10/07/2026 | 937,800 | 0.14 |
| 700,000 VONOVIA SE 1.375% 28/01/2026 | 649,418 | 0.10 | 1,000,000 IBERDROLA FINANZAS SAU VAR PERPETUAL | 786,180 | 0.12 |
| <i>Austria</i> | 37,501,106 | 5.50 | 1,000,000 INMOBILIARIA COLONIAL SOCIMI SA 1.625% 28/11/2025 | 944,370 | 0.14 |
| 7,350,000 AUSTRIA 0% 20/02/2030 | 6,480,275 | 0.95 | 10,700,000 KINGDOM OF SPAIN 0.70% 30/04/2032 | 9,109,552 | 1.34 |
| 18,670,000 AUSTRIA 0% 20/02/2031 | 16,005,977 | 2.35 | 3,400,000 KINGDOM OF SPAIN 1.90% 31/10/2052 | 2,584,340 | 0.38 |
| 4,088,000 AUSTRIA 0.50% 20/02/2029 | 3,822,934 | 0.56 | 1,100,000 KINGDOM OF SPAIN 2.70% 31/10/2048 | 1,046,210 | 0.15 |
| 391,000 AUSTRIA 0.75% 20/03/2051 | 269,880 | 0.04 | 1,000,000 SANTANDER CONSUMER FINANCE S.A 0.50% 14/01/2027 | 891,850 | 0.13 |
| 1,000,000 OMV AG VAR PERPETUAL EUR (ISIN XS2224439385) | 864,380 | 0.13 | 2,810,000 SPAIN 0% 31/01/2026 | 2,664,639 | 0.39 |
| 9,000,000 REPUBLIC OF AUSTRIA 0.90% 20/02/2032 | 8,215,020 | 1.20 | 6,720,000 SPAIN 0.85% 30/07/2037 | 5,120,707 | 0.75 |
| 2,000,000 REPUBLIC OF AUSTRIA 1.85% 23/05/2049 | 1,842,640 | 0.27 | 9,410,000 SPAIN 1.20% 31/10/2040 | 7,179,077 | 1.05 |
| <i>Bélgica</i> | 45,313,554 | 6.64 | 1,270,000 SPAIN 1.30% 31/10/2026 | 1,257,008 | 0.18 |
| 6,100,000 BELGIUM 1.70% 22/06/2050 | 5,020,178 | 0.73 | 4,976,000 SPAIN 5.15% 31/10/2028 | 5,937,114 | 0.87 |
| 9,550,000 BELGIUM 4.25% 28/03/2041 | 12,014,282 | 1.75 | <i>Estados Unidos de América</i> | 7,763,436 | 1.14 |
| 6,600,000 EUROPEAN UNION 0% 04/07/2035 | 4,901,094 | 0.72 | 1,200,000 BANK OF AMERICA CORP VAR 27/10/2026 | 1,162,140 | 0.17 |
| 3,850,000 EUROPEAN UNION 0% 04/10/2028 | 3,460,881 | 0.51 | 800,000 BOOKING HOLDING INC 0.50% 08/03/2028 | 702,240 | 0.10 |
| 3,100,000 EUROPEAN UNION 0.10% 04/10/2040 | 2,046,403 | 0.30 | 1,000,000 DUKE ENERGY CORP 3.10% 15/06/2028 | 990,000 | 0.15 |
| 1,300,000 EUROPEAN UNION 0.30% 04/11/2050 | 745,615 | 0.11 | 1,100,000 MET LIFE GLOB FUNDIN 1.75% 25/05/2025 | 1,087,163 | 0.16 |
| 1,700,000 EUROPEAN UNION 0.40% 04/02/2037 | 1,301,112 | 0.19 | 2,000,000 MORGAN STANLEY VAR 08/05/2026 | 1,962,420 | 0.29 |
| 2,200,000 EUROPEAN UNION 0.45% 02/05/2046 | 1,436,204 | 0.21 | 1,900,000 VISA INC 1.50% 15/06/2026 | 1,859,473 | 0.27 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL | | |
|------------------|---|------------|---------------------|-------------------|---|------------|------|
| | EUR | | | EUR | | | |
| <i>Finlandia</i> | | | <i>Irlanda</i> | | | | |
| | 17,407,041 | 2.55 | | 12,221,864 | 1.79 | | |
| 4,200,000 | FINLAND 0.875% 15/09/2025 | 4,184,166 | 0.61 | 1,300,000 | AIB GROUP PLC VAR 04/07/2026 | 1,299,558 | 0.19 |
| 3,760,000 | NORDIC INVESTMENT BANK 0.25% 09/03/2029 | 3,402,123 | 0.50 | 1,100,000 | EATON CAPITAL UNLIMITED COMPANY 0.128% 08/03/2026 | 993,652 | 0.15 |
| 590,000 | REPUBLIC OF FINLAND 0% 15/09/2026 | 561,367 | 0.08 | 1,700,000 | FRESENIUS FINANCE IRELAND PUBL 0% 01/10/2025 | 1,547,340 | 0.23 |
| 1,220,000 | REPUBLIC OF FINLAND 0.125% 15/04/2052 | 686,104 | 0.10 | 6,800,000 | IRELAND 0% 18/10/2031 | 5,713,564 | 0.83 |
| 8,900,000 | REPUBLIC OF FINLAND 1.50% 15/09/2032 | 8,573,281 | 1.26 | 500,000 | IRELAND 1.50% 15/05/2050 | 402,575 | 0.06 |
| <i>Francia</i> | | | <i>Israel</i> | | | | |
| | 81,379,295 | 11.93 | | 5,064,003 | 0.74 | | |
| 400,000 | AGENCE FRANCAISE DE DEVELOPPEMENT SA 1.375% 05/07/2032 | 369,896 | 0.05 | 6,300,000 | STATE OF ISRAEL 0.625% 18/01/2032 | 5,064,003 | 0.74 |
| 3,200,000 | AGENCE FRANCAISE DE DEVELOPPEMENT SA 1.625% 25/05/2032 | 3,034,432 | 0.44 | <i>Italia</i> | | | |
| 900,000 | ALD SA 4.00% 05/07/2027 | 909,135 | 0.13 | | 65,629,279 | 9.62 | |
| 400,000 | APRR STE DES AUTOROUTES PARIS RHINE RHONE 1.875% 03/01/2029 | 380,068 | 0.06 | 600,000 | A2A SPA 2.50% 15/06/2026 | 589,584 | 0.09 |
| 500,000 | AUCHAN HOLDING SA 2.875% 29/01/2026 | 467,475 | 0.07 | 3,000,000 | ENI S P A VAR PERPETUAL EUR (ISIN XS2242929532) | 2,681,820 | 0.39 |
| 1,300,000 | BANQUE FEDERATIVE DU CREDIT MUTUEL VAR 16/06/2032 | 1,260,324 | 0.18 | 1,000,000 | FERROVIE DELLO STATO ITALIANE SPA 1.125% 09/07/2026 | 938,860 | 0.14 |
| 2,000,000 | BANQUE FEDERATIVE DU CREDIT MUTUEL 0.01% 07/03/2025 | 1,884,480 | 0.28 | 800,000 | INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS2105110329) | 736,584 | 0.11 |
| 750,000 | BNP PARIBAS SA VAR REGS PERPETUAL USD (ISIN USF1R15XK938) | 690,492 | 0.10 | 200,000 | INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS2463450408) | 169,416 | 0.02 |
| 1,000,000 | BNP PARIBAS SA VAR REGS PERPETUAL USD (ISIN USF1067PAB25) | 808,264 | 0.12 | 4,350,000 | ITALIAN REPUBLIC 3.25% 01/03/2038 | 4,218,239 | 0.62 |
| 4,000,000 | COUNCIL OF EUROPE DEVELOPMENT BANK 0.125% 10/03/2027 | 3,737,080 | 0.55 | 13,230,000 | ITALY BTP 0% 15/01/2024 | 12,992,786 | 1.90 |
| 1,500,000 | CREDIT AGRICOLE ASSURANCES SA VAR PERPETUAL EUR (ISIN FR0012444750) | 1,463,820 | 0.21 | 26,550,000 | ITALY BTP 0% 30/01/2024 | 26,063,604 | 3.81 |
| 2,000,000 | CREDIT AGRICOLE SA VAR REGS PERPETUAL USD (ISIN USF2R125CF03) | 1,850,897 | 0.27 | 5,740,000 | ITALY BTP 1.80% 01/03/2041 | 4,407,631 | 0.65 |
| 1,000,000 | CREDIT AGRICOLE SA VAR 22/04/2027 | 955,450 | 0.14 | 4,368,000 | ITALY BTP 1.85% 01/07/2025 | 4,362,322 | 0.64 |
| 3,000,000 | ELECTRICITE DE FRANCE VAR PERPETUAL EUR (ISIN FR0011697028) | 2,646,900 | 0.39 | 2,010,000 | ITALY BTP 2.45% 01/09/2050 | 1,612,221 | 0.24 |
| 7,000,000 | FRANCE OAT 0% 25/11/2029 | 6,219,850 | 0.91 | 990,000 | ITALY BTP 3.10% 01/03/2040 | 939,391 | 0.14 |
| 2,320,000 | FRANCE OAT 0% 25/11/2030 | 2,006,823 | 0.29 | 4,426,000 | ITALY BTP 3.85% 01/09/2049 | 4,628,711 | 0.68 |
| 3,990,000 | FRANCE OAT 0.50% 25/05/2026 | 3,885,662 | 0.57 | 1,500,000 | UNICREDIT SPA 2.569% REGS 22/09/2026 | 1,288,110 | 0.19 |
| 14,940,000 | FRANCE OAT 0.75% 25/05/2053 | 9,341,534 | 1.38 | <i>Japón</i> | | | |
| 5,000,000 | FRANCE OAT 1.00% 25/05/2027 | 4,927,800 | 0.72 | | 1,116,420 | 0.16 | |
| 20,170,000 | FRANCE OAT 1.25% 25/05/2036 | 17,946,257 | 2.64 | 1,200,000 | NTT FINANCE CORP 0.082% 13/12/2025 | 1,116,420 | 0.16 |
| 2,000,000 | FRANCE OAT 4.75% 25/04/2035 | 2,593,700 | 0.38 | <i>Letonia</i> | | | |
| 500,000 | L OREAL SA 0.875% 29/06/2026 | 481,640 | 0.07 | | 4,694,533 | 0.69 | |
| 4,000,000 | LA BANQUE POSTALE VAR 17/06/2026 | 3,716,680 | 0.54 | 5,880,000 | LATVIA 0% 17/03/2031 | 4,694,533 | 0.69 |
| 5,000,000 | ORANGE SA VAR PERPETUAL EUR (ISIN FR0013413887) | 4,679,250 | 0.69 | <i>Luxemburgo</i> | | | |
| 900,000 | RCI BANQUE SA 0.50% 14/07/2025 | 811,719 | 0.12 | | 22,844,603 | 3.35 | |
| 1,100,000 | SAFRAN SA 0.125% 16/03/2026 | 995,577 | 0.15 | 7,000,000 | EUROPEAN FINANCIAL STABILITY FACILITY 0.875% 05/09/2028 | 6,623,750 | 0.97 |
| 1,000,000 | SOCIETE GENERALE PARIS VAR REGS PERPETUAL USD (ISIN USF8500RAB80) | 781,960 | 0.11 | 3,300,000 | EUROPEAN INVESTMENT BANK EIB 0% 15/11/2027 | 3,031,644 | 0.44 |
| 1,500,000 | SOCIETE GENERALE PARIS VAR 30/05/2025 | 1,481,355 | 0.22 | 2,250,000 | EUROPEAN INVESTMENT BANK EIB 0.375% 15/09/2027 | 2,116,958 | 0.31 |
| 1,100,000 | SUEZ SA 1.875% 24/05/2027 | 1,050,775 | 0.15 | 3,050,000 | EUROPEAN STABILITY MECHANISM 0% 15/12/2026 | 2,851,414 | 0.42 |
| <i>Grecia</i> | | | <i>Paises Bajos</i> | | | | |
| | 11,364,568 | 1.67 | | 55,312,549 | 8.11 | | |
| 6,350,000 | GREECE 0.75% 18/06/2031 | 4,971,478 | 0.73 | 1,500,000 | ABN AMRO BANK NV VAR PERPETUAL | 1,330,455 | 0.20 |
| 3,500,000 | GREECE 3.45% 02/04/2024 | 3,609,060 | 0.53 | 1,500,000 | ALLIANZ FINANCE II BV 0% 22/11/2026 | 1,364,775 | 0.20 |
| 640,000 | HELLENIC REPUBLIC 0% 12/02/2026 | 581,882 | 0.09 | | | | |
| 2,600,000 | HELLENIC REPUBLIC 1.75% 18/06/2032 | 2,202,148 | 0.32 | | | | |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | | Valor de mercado | % del VL | Cantidad | | Valor de mercado | % del VL |
|-------------|--|--------------------|--------------|----------|--|------------------|----------|
| | | EUR | | | | EUR | |
| 8,000,000 | BNG BANK NV 1.25% 30/03/2037 | 6,835,840 | 1.00 | | | | |
| 1,000,000 | COOPERATIEVE RABOBANK UA VAR PERPETUAL EUR (ISIN XS2050933972) | 819,960 | 0.12 | | | | |
| 1,100,000 | DANFOSS FINANCE I BV 0.125% 28/04/2026 | 1,001,385 | 0.15 | | | | |
| 3,000,000 | DIGITAL DUTCH FINCO BV 0.625% 15/07/2025 | 2,765,220 | 0.41 | | | | |
| 2,000,000 | ELM BV VAR PERPETUAL | 1,847,140 | 0.27 | | | | |
| 1,100,000 | ENEL FINANCE INTERNATIONAL NV 0% 28/05/2026 | 988,768 | 0.14 | | | | |
| 700,000 | GSK CONSUMER HEALTHCARE CAPITAL 1.25% 29/03/2026 | 671,839 | 0.10 | | | | |
| 2,400,000 | HEIMSTADEN BOSTAD TREASURY BV 0.625% 24/07/2025 | 2,110,200 | 0.31 | | | | |
| 2,900,000 | IBERDROLA INTERNATIONAL BV VAR PERPETUAL | 2,541,966 | 0.37 | | | | |
| 1,600,000 | ING GROUP NV VAR 29/11/2025 | 1,497,728 | 0.22 | | | | |
| 2,770,000 | LEASEPLAN CORPORATION NV 2.125% 06/05/2025 | 2,689,365 | 0.39 | | | | |
| 1,000,000 | NE PROPERTY COOPERATIEF U.A. 1.875% 09/10/2026 | 837,850 | 0.12 | | | | |
| 7,450,000 | NETHERLANDS 0% 15/01/2052 | 4,307,515 | 0.63 | | | | |
| 17,720,000 | NETHERLANDS 0% 15/07/2031 | 15,386,276 | 2.27 | | | | |
| 2,000,000 | NIBC BANK NV 0.875% 08/07/2025 | 1,866,680 | 0.27 | | | | |
| 600,000 | RENTOKIL INITIAL FINANCE BV 3.875% 27/06/2027 | 610,746 | 0.09 | | | | |
| 1,000,000 | REPSOL INTERNATIONAL FINANCE BV VAR PERPETUAL EUR (ISIN XS2185997884) | 903,900 | 0.13 | | | | |
| 1,000,000 | TELEFONICA EUROPE BV VAR PERPETUAL EUR (ISIN XS1795406658) | 898,050 | 0.13 | | | | |
| 1,700,000 | TENNET HOLDING BV 1.625% 17/11/2026 | 1,655,783 | 0.24 | | | | |
| 1,000,000 | UNIVERSAL MUSIC GROUP NV 3.00% 30/06/2027 | 1,001,910 | 0.15 | | | | |
| 400,000 | VOLKSWAGEN INTERNATIONAL FINANCE NV VAR 31/12/2099 EUR (ISIN XS2342732562) | 341,472 | 0.05 | | | | |
| 900,000 | VOLKSWAGEN INTERNATIONAL FINANCE NV 3.75% 28/09/2027 | 912,699 | 0.13 | | | | |
| 100,000 | VONOVIA FINANCE B.V 0.625% 09/07/2026 | 88,374 | 0.01 | | | | |
| 50,000 | WPC EUROBOOND BV 0.95% 01/06/2030 | 36,653 | 0.01 | | | | |
| | <i>Portugal</i> | 10,176,152 | 1.49 | | | | |
| 2,600,000 | CAIXA ECONOMICA MONTEPIO GERAL CAIXA ECONOMICA BANCARIA SA 0.125% 14/11/2024 | 2,512,432 | 0.37 | | | | |
| 3,000,000 | EDP ENERGIAS DE PORTUGAL VAR 20/07/2080 | 2,586,720 | 0.38 | | | | |
| 350,000 | PORTUGAL 0.30% 17/10/2031 | 292,663 | 0.04 | | | | |
| 1,500,000 | PORTUGAL 4.10% 15/02/2045 | 1,798,545 | 0.26 | | | | |
| 3,200,000 | REPUBLIC OF PORTUGAL 1.65% 16/07/2032 | 2,985,792 | 0.44 | | | | |
| | <i>Reino Unido</i> | 11,254,737 | 1.65 | | | | |
| 1,000,000 | ANGLO AMERICAN CAPITAL PLC 1.625% 11/03/2026 | 944,030 | 0.14 | | | | |
| 2,000,000 | ANGLO AMERICAN CAPITAL PLC 1.625% 18/09/2025 | 1,908,440 | 0.28 | | | | |
| 1,000,000 | BARCLAYS PLC VAR 22/03/2031 | 872,210 | 0.13 | | | | |
| 3,000,000 | BP CAPITAL MARKETS PLC VAR PERPETUAL EUR (ISIN XS2193661324) | 2,721,750 | 0.40 | | | | |
| 1,050,000 | HSBC HOLDINGS PLC VAR PERPETUAL USD (ISIN US404280CP20) | 846,117 | 0.12 | | | | |
| 3,400,000 | TESCO COROPORATE TREASURY SERVICES PLC 0.875% 29/05/2026 | 3,095,530 | 0.45 | | | | |
| 1,000,000 | VODAFONE GROUP PLC VAR 27/08/2080 | 866,660 | 0.13 | | | | |
| | <i>Rumania</i> | 5,092,138 | 0.75 | | | | |
| 4,650,000 | ROMANIA 1.75% REGS 13/07/2030 | 3,327,773 | 0.49 | | | | |
| 1,000,000 | ROMANIA 2.00% REGS 14/04/2033 | 650,870 | 0.10 | | | | |
| 1,500,000 | ROMANIA 3.875% REGS 29/10/2035 | 1,113,495 | 0.16 | | | | |
| | <i>Suecia</i> | 4,424,827 | 0.65 | | | | |
| 2,000,000 | CASTELLUM AB VAR PERPETUAL | 977,440 | 0.14 | | | | |
| 2,800,000 | KOMMUNINVEST I SVERIGE AB 0.875% 01/09/2029 | 2,599,016 | 0.39 | | | | |
| 250,000 | SAMHALLSBYGGNADSBOLAGET I NORDEN AB 1.00% 12/08/2027 | 161,783 | 0.02 | | | | |
| 700,000 | VOLVO TREASURY AB 1.625% 18/09/2025 | 686,588 | 0.10 | | | | |
| | Acción/Participaciones de OICVM/OIC | 62,739,915 | 9.20 | | | | |
| | Acción/Participaciones en fondos de inversión | 62,739,915 | 9.20 | | | | |
| | <i>Francia</i> | 44,981,405 | 6.60 | | | | |
| 10 | AMUNDI EURO LIQUIDITY SRI FCP | 10,190,849 | 1.49 | | | | |
| 262 | AMUNDI COVERED BONDS 1-3 EURO | 4,384,948 | 0.64 | | | | |
| 6 | AMUNDI EURO LIQUIDITY | 5,935,176 | 0.87 | | | | |
| 110 | AMUNDI EURO LIQUIDITY & SHORT TERM SRI FCP | 10,971,005 | 1.62 | | | | |
| 3,500 | AMUNDI FRN CREDIT EURO VALUE FACTOR FCP | 3,375,054 | 0.49 | | | | |
| 459 | AMUNDI LCR GOV EUROPE IC FCP | 4,414,360 | 0.65 | | | | |
| 630 | AMUNDI MULTI FACTOR OPPORTUNITY CREDIT FCP EUR | 5,710,013 | 0.84 | | | | |
| | <i>Luxemburgo</i> | 17,758,510 | 2.60 | | | | |
| 4,000 | AMUNDI FUNDS ABSOLUTE RETURN GLOBAL OPPORTUNITIES BOND DYNAMIC Z EUR HGD (C) | 3,773,920 | 0.55 | | | | |
| 8,000 | AMUNDI FUNDS ABSOLUTE RETURN GLOBAL OPPORTUNITIES BOND M2 EUR (C) | 7,639,840 | 1.12 | | | | |
| 1,250 | PI SOLUTIONS EUROPEAN CREDIT CONTINUUM J2 EUR FCP | 6,344,750 | 0.93 | | | | |
| | Instrumentos derivados | 1,839,024 | 0.27 | | | | |
| | Opciones | 1,839,024 | 0.27 | | | | |
| | <i>Luxemburgo</i> | 1,839,024 | 0.27 | | | | |
| 50,000,000 | ITRAXX XOVER MAIN S37 V1 5Y - 4.25 - 20.07.22 CALL | 1,981 | 0.00 | | | | |
| 50,000,000 | ITRAXX XOVER MAIN S37 V1 5Y - 5.125 - 20.07.22 PUT | 1,811,577 | 0.27 | | | | |
| 50,000,000 | ITRAXX XOVER MAIN S37 V1 5Y - 9.00 - 20.07.22 PUT | 25,466 | 0.00 | | | | |
| | Posiciones a corto plazo | -1,278,862 | -0.19 | | | | |
| | Instrumentos derivados | -1,278,862 | -0.19 | | | | |
| | Opciones | -1,278,862 | -0.19 | | | | |
| | <i>Luxemburgo</i> | -1,278,862 | -0.19 | | | | |
| -50,000,000 | ITRAXX XOVER MAIN S37 V1 5Y - 4.50 - 20.07.22 CALL | -7,007 | 0.00 | | | | |
| -50,000,000 | ITRAXX XOVER MAIN S37 V1 5Y - 6.00 - 20.07.22 PUT | -721,654 | -0.11 | | | | |
| -50,000,000 | ITRAXX XOVER MAIN S37 V1 5Y - 6.25 - 20.07.22 PUT | -550,201 | -0.08 | | | | |
| | Total cartera de títulos | 664,236,701 | 97.37 | | | | |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---|--------------------|--------------|---|--------------------|--------------|
| | EUR | | | EUR | |
| Posiciones a largo plazo | 791,885,145 | 92.99 | 3,400,000 BANCO DE SABADELL SA VAR PERPETUAL EUR (ISIN XS2389116307) | 2,503,386 | 0.29 |
| Valores mobiliarios admitidos a cotización oficial en una bolsa de valores y/o negociados en otro mercado regulado | 713,887,593 | 83.83 | 2,100,000 BANCO DE SABADELL SA VAR 24/03/2026 | 1,994,496 | 0.23 |
| Bonos | 713,887,593 | 83.83 | 4,000,000 BANCO SANTANDER SA VAR 24/03/2028 | 3,658,826 | 0.43 |
| <i>Alemania</i> | 49,608,386 | 5.83 | 3,000,000 BANKINTER SA VAR 23/12/2032 | 2,445,390 | 0.29 |
| 3,000,000 ALLIANZ SE VAR PERPETUAL EUR (ISIN DE000A13R7Z7) | 2,929,920 | 0.34 | 3,000,000 CAIXABANK SA VAR PERPETUAL EUR (ISIN ES0840609038) | 2,073,450 | 0.24 |
| 2,000,000 ALLIANZ SE VAR REGS PERPETUAL USD (ISIN USX10001AB51) | 1,402,229 | 0.16 | 2,000,000 CELLNEX FINANCE COMPANY 1.50% 08/06/2028 | 1,566,400 | 0.18 |
| 4,000,000 BASF SE 0.75% 17/03/2026 | 3,746,920 | 0.44 | 4,000,000 CELLNEX FINANCE COMPANY 2.25% 12/04/2026 | 3,727,320 | 0.44 |
| 4,900,000 BASF SE 3.125% 29/06/2028 | 4,848,403 | 0.57 | 5,000,000 KUTXABANK SA VAR 14/10/2027 | 4,411,000 | 0.52 |
| 3,000,000 COMMERZBANK AG VAR PERPETUAL | 2,717,430 | 0.32 | 5,000,000 SANTANDER CONSUMER FINANCE S.A 0.50% 14/01/2027 | 4,459,250 | 0.52 |
| 4,000,000 COMMERZBANK AG VAR 05/12/2030 | 3,806,920 | 0.45 | 1,400,000 UNICAJA BANCO SA 4.50% 30/06/2025 | 1,410,122 | 0.17 |
| 6,000,000 DEUTSCHE BAHN FINANCE GMBH 1.875% 24/05/2030 | 5,711,100 | 0.67 | <i>Estados Unidos de América</i> | 85,410,998 | 10.03 |
| 4,000,000 DEUTSCHE BANK AG VAR PERPETUAL EUR (ISIN DE000DL19VZ9) | 3,090,080 | 0.36 | 5,000,000 AMERICAN TOWER CORP 0.40% 15/02/2027 | 4,311,950 | 0.51 |
| 1,800,000 DEUTSCHE BANK AG VAR PERPETUAL EUR (ISIN DE000DL19WG7) | 1,612,980 | 0.19 | 5,050,000 BANK OF AMERICA CORP VAR 24/08/2028 | 4,429,153 | 0.52 |
| 5,200,000 DEUTSCHE BANK AG VAR 24/06/2032 | 4,763,304 | 0.56 | 5,000,000 BANK OF AMERICA CORP VAR 27/10/2026 | 4,842,250 | 0.57 |
| 4,000,000 EVONIK INDUSTRIES AG 2.25% 25/09/2027 | 3,808,280 | 0.45 | 2,750,000 CITIGROUP INC USA VAR 24/05/2028 | 2,616,755 | 0.31 |
| 2,500,000 FRESENIUS SE AND CO KGAA 1.875% 24/05/2025 | 2,434,000 | 0.29 | 11,050,000 CITIGROUP INC USA VAR 24/07/2026 | 10,595,624 | 1.23 |
| 3,000,000 HAMBURG COMMERCIAL BANK AG VAR 22/09/2026 | 2,702,760 | 0.32 | 2,000,000 DOW CHEMICAL CO 0.50% 15/03/2027 | 1,764,220 | 0.21 |
| 3,000,000 HOWOGE WOHNUNGS 0% 01/11/2024 | 2,831,940 | 0.33 | 4,000,000 DUKE ENERGY CORP 3.10% 15/06/2028 | 3,960,000 | 0.47 |
| 1,500,000 LANXESS AG 1.75% 22/03/2028 | 1,346,640 | 0.16 | 3,000,000 EXXON MOBIL CORP 0.524% 26/06/2028 | 2,661,270 | 0.31 |
| 2,000,000 VONOVIA SE 1.375% 28/01/2026 | 1,855,480 | 0.22 | 3,000,000 GENERAL MOTORS FINANCIAL CO 0.60% 20/05/2027 | 2,515,350 | 0.30 |
| <i>Austria</i> | 11,143,320 | 1.31 | 5,000,000 GENERAL MOTORS FINANCIAL CO 1.694% 26/03/2025 | 4,799,550 | 0.56 |
| 3,000,000 ERSTE GROUP BANK AG VAR 08/09/2031 | 2,684,280 | 0.32 | 10,000,000 JPMORGAN CHASE AND CO VAR 11/03/2027 | 9,348,300 | 1.10 |
| 3,000,000 RAIFFEISEN BANK INTERNATIONAL AG VAR PERPETUAL EUR (ISIN XS2207857421) | 2,269,620 | 0.27 | 3,000,000 MET LIFE GLOB FUNDIN 1.75% 25/05/2025 | 2,964,990 | 0.35 |
| 2,000,000 RAIFFEISEN BANK INTERNATIONAL AG VAR 17/06/2033 | 1,417,860 | 0.17 | 5,000,000 MORGAN STANLEY VAR 08/05/2026 | 4,906,050 | 0.58 |
| 6,000,000 RAIFFEISEN BANK INTERNATIONAL AG VAR 18/06/2032 | 4,771,560 | 0.55 | 10,000,000 MORGAN STANLEY VAR 29/10/2027 | 8,896,000 | 1.04 |
| <i>Bélgica</i> | 12,235,368 | 1.44 | 2,000,000 NETFLIX INC 3.875% REGS 15/11/2029 | 1,810,840 | 0.21 |
| 9,000,000 ENI FINANCE INTERNATIONAL SA 1.275% 05/05/2025 | 8,774,550 | 1.03 | 7,000,000 VISA INC 1.50% 15/06/2026 | 6,850,690 | 0.80 |
| 3,000,000 FLUVIUS SYSTEM OPERATOR 0.25% 14/06/2028 | 2,515,290 | 0.30 | 5,000,000 VOLKSWAGEN GROUP OF AMERICA FINANCE 4.75% REGS 13/11/2028 | 4,769,059 | 0.56 |
| 1,200,000 VGP SA 1.625% 17/01/2027 | 945,528 | 0.11 | 4,000,050 WEA FINANCE LLC 2.875% 144A 15/01/2027 | 3,368,947 | 0.40 |
| <i>Dinamarca</i> | 3,523,693 | 0.41 | <i>Francia</i> | 176,275,752 | 20.70 |
| 3,590,000 ORSTED 2.25% 14/06/2028 | 3,523,693 | 0.41 | 4,000,000 AIR LIQUIDE FINANCE 0.375% 20/09/2033 | 3,042,720 | 0.36 |
| <i>España</i> | 43,793,430 | 5.14 | 4,000,000 ALD SA 1.25% 02/03/2026 | 3,683,880 | 0.43 |
| 4,000,000 ABANCA CORPORACION BANCARIA SA VAR 08/09/2027 | 3,416,480 | 0.40 | 2,900,000 ALD SA 4.00% 05/07/2027 | 2,929,435 | 0.34 |
| 1,000,000 BANCO BILBAO VIZCAYA ARGENTARIA VAR PERPETUAL EUR (ISIN ES0813211028) | 912,730 | 0.11 | 2,600,000 APRR STE DES AUTOROUTES PARIS RHINE RHONE 1.875% 03/01/2029 | 2,470,442 | 0.29 |
| 10,000,000 BANCO BILBAO VIZCAYA ARGENTARIA 1.75% 26/11/2025 | 9,710,900 | 1.14 | 2,000,000 AXA SA VAR PERPETUAL | 1,953,280 | 0.23 |
| 1,600,000 BANCO DE SABADELL SA VAR PERPETUAL EUR (ISIN XS1720572848) | 1,503,680 | 0.18 | 6,000,000 BANQUE FEDERATIVE DU CREDIT MUTUEL VAR 16/06/2032 | 5,816,880 | 0.68 |
| | | | 7,000,000 BANQUE FEDERATIVE DU CREDIT MUTUEL 0.01% 07/03/2025 | 6,595,680 | 0.77 |
| | | | 4,000,000 BNP PARIBAS CARDIF VAR PERPETUAL | 3,847,480 | 0.45 |
| | | | 2,000,000 BNP PARIBAS SA VAR REGS PERPETUAL USD (ISIN USF1R15XK938) | 1,841,312 | 0.22 |
| | | | 5,000,000 BNP PARIBAS SA VAR REGS PERPETUAL USD (ISIN USF1067PAB25) | 4,041,322 | 0.47 |
| | | | 6,000,000 BNP PARIBAS SA VAR REGS 20/01/2028 | 5,176,354 | 0.61 |
| | | | 15,000,000 BNP PARIBAS SA VAR 13/04/2027 | 13,393,350 | 1.58 |
| | | | 8,900,000 BNP PARIBAS SA VAR 31/03/2032 | 8,108,256 | 0.95 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL | | |
|------------|---|------------|----------|------------------|--|------------|------|
| | EUR | | | EUR | | | |
| 900,000 | BOUYGUES SA 2.25% 29/06/2029 | 848,502 | 0.10 | 2,000,000 | DXC CAPITAL FUDING LTD 0.45% REGS 15/09/2027 | 1,680,960 | 0.20 |
| 2,000,000 | CARREFOUR SA 1.875% 30/10/2026 | 1,889,780 | 0.22 | 10,000,000 | FCA BANK S.P.A IRISH BRANCH 0.625% 24/11/2022 | 10,005,200 | 1.18 |
| 2,000,000 | COVIVIO HOTELS SCA 1.00% 27/07/2029 | 1,593,180 | 0.19 | 8,000,000 | LINDE PLC 0% 30/09/2026 | 7,248,560 | 0.85 |
| 3,000,000 | CREDIT AGRICOLE ASSURANCES SA VAR PERPETUAL EUR (ISIN FR0012444750) | 2,927,640 | 0.34 | 6,000,000 | RYANAIR DAC 1.125% 15/08/2023 | 5,905,080 | 0.69 |
| 4,000,000 | CREDIT AGRICOLE ASSURANCES SA VAR 27/09/2048 | 3,883,800 | 0.46 | | <i>Isla de Jersey</i> | 3,820,280 | 0.45 |
| 3,000,000 | CREDIT AGRICOLE ASSURANCES SA 1.50% 06/10/2031 | 2,269,410 | 0.27 | 4,000,000 | HEATHROW FUNDING LTD 1.50% 12/10/2025 | 3,820,280 | 0.45 |
| 6,000,000 | CREDIT AGRICOLE SA VAR PERPETUAL | 5,110,080 | 0.60 | | <i>Italia</i> | 53,772,735 | 6.31 |
| 1,000,000 | CREDIT AGRICOLE SA VAR REGS PERPETUAL USD (ISIN USF2R125CF03) | 925,448 | 0.11 | 3,000,000 | AEROPORTI DI ROMA SPA 1.625% 02/02/2029 | 2,517,840 | 0.30 |
| 10,000,000 | CREDIT AGRICOLE SA VAR 22/04/2026 | 9,491,400 | 1.12 | 3,000,000 | ASSICURAZIONI GENERALI SPA VAR PERPETUAL | 2,902,110 | 0.34 |
| 5,000,000 | CREDIT AGRICOLE SA VAR 22/04/2027 | 4,777,250 | 0.56 | 2,000,000 | ASTM SPA 1.00% 25/11/2026 | 1,759,420 | 0.21 |
| 2,000,000 | DASSAULT SYSTEMS SE 0% 16/09/2022 | 1,998,340 | 0.23 | 1,700,000 | A2A SPA 2.50% 15/06/2026 | 1,670,488 | 0.20 |
| 6,000,000 | ELECTRICITE DE FRANCE VAR PERPETUAL EUR (ISIN FR0011401751) | 5,503,080 | 0.65 | 2,000,000 | ENEL SPA VAR PERPETUAL EUR (ISIN XS2312744217) | 1,522,460 | 0.18 |
| 4,000,000 | ELECTRICITE DE FRANCE VAR PERPETUAL EUR (ISIN FR0013367612) | 3,676,200 | 0.43 | 3,000,000 | ENEL SPA VAR 24/11/2078 | 2,894,820 | 0.34 |
| 3,000,000 | ELECTRICITE DE FRANCE VAR PERPETUAL EUR (ISIN FR0014003S56) | 2,124,360 | 0.25 | 2,000,000 | ENI S P A VAR PERPETUAL EUR (ISIN XS2242929532) | 1,787,880 | 0.21 |
| 3,000,000 | GROUPAMA ASSURANCES MUTUELLES SA 6.00% 23/01/2027 | 3,161,010 | 0.37 | 2,000,000 | ENI S P A VAR 11/02/2027 | 1,625,220 | 0.19 |
| 4,000,000 | HOLDING DINFRASSTRUCTURES ET DES METIERS DE ENVIRONMENT 0.125% 16/09/2025 | 3,572,400 | 0.42 | 3,000,000 | ENI S P A 3.625% 29/01/2029 | 3,079,590 | 0.36 |
| 1,000,000 | JC DECAUX SA 2.625% 24/04/2028 | 916,760 | 0.11 | 3,000,000 | FINECOBANK SPA VAR 21/10/2027 | 2,613,930 | 0.31 |
| 3,000,000 | KLEPIERRE 2.00% 12/05/2029 | 2,610,750 | 0.31 | 2,000,000 | FNM SPA 0.75% 20/10/2026 | 1,735,840 | 0.20 |
| 1,000,000 | L OREAL SA 0.875% 29/06/2026 | 963,280 | 0.11 | 1,400,000 | INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS1548475968) | 1,330,728 | 0.16 |
| 3,000,000 | LA BANQUE POSTALE VAR PERPETUAL EUR (ISIN FR0014005090) | 1,972,320 | 0.23 | 4,150,000 | INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS2105110329) | 3,821,030 | 0.45 |
| 3,000,000 | LEGRAND SA 0.375% 06/10/2031 | 2,378,580 | 0.28 | 2,850,000 | INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS2463450408) | 2,414,178 | 0.28 |
| 2,000,000 | MUTUELLE ASSURANCE DES COMMERCANTS ET INDUSTRIELS DE FRANCE 0.625% 21/06/2027 | 1,711,280 | 0.20 | 3,000,000 | MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA VAR 02/11/2028 | 2,470,830 | 0.29 |
| 2,400,000 | RCI BANQUE SA 0.50% 14/07/2025 | 2,164,584 | 0.25 | 2,800,000 | UNICREDIT SPA VAR PERPETUAL EUR (ISIN XS1619015719) | 2,661,736 | 0.31 |
| 2,000,000 | RCI BANQUE SA 1.75% 10/04/2026 | 1,820,080 | 0.21 | 1,200,000 | UNICREDIT SPA VAR PERPETUAL EUR (ISIN XS1739839998) | 1,035,228 | 0.12 |
| 3,000,000 | SOCIETE GENERALE PARIS VAR REGS PERPETUAL USD (ISIN USF8500RAB80) | 2,345,880 | 0.28 | 3,500,000 | UNICREDIT SPA VAR 15/01/2032 | 2,971,955 | 0.35 |
| 5,900,000 | SOCIETE GENERALE PARIS VAR 30/05/2025 | 5,826,663 | 0.68 | 5,000,000 | UNICREDIT SPA VAR 18/01/2028 | 4,370,050 | 0.51 |
| 4,000,000 | SOCIETE GENERALE PARIS 2.625% 27/02/2025 | 3,899,080 | 0.46 | 10,000,000 | UNICREDIT SPA 2.569% REGS 22/09/2026 | 8,587,402 | 1.00 |
| 3,800,000 | STE FONCIERE LYONNAISE SA 0.50% 21/04/2028 | 3,130,554 | 0.37 | | <i>Japón</i> | 8,078,720 | 0.95 |
| 4,200,000 | SUEZ SA 1.875% 24/05/2027 | 4,012,050 | 0.47 | 2,500,000 | NISSAN MOTOR CO LTD 1.94% REGS 15/09/2023 | 2,488,750 | 0.29 |
| 2,000,000 | TOTAL ENERGIES SE VAR PERPETUAL EUR (ISIN XS1501166869) | 1,844,120 | 0.22 | 3,000,000 | NTT FINANCE CORP 0.082% 13/12/2025 | 2,791,050 | 0.33 |
| 5,000,000 | TOTAL ENERGIES SE VAR PERPETUAL EUR (ISIN XS2290960520) | 3,994,900 | 0.47 | 4,000,000 | RAKUTEN GROUP INC VAR REGS PERPETUAL | 2,798,920 | 0.33 |
| 10,000,000 | UNIBAIL-RODAMCO SE VAR PERPETUAL EUR (ISIN FR0013330529) | 7,439,300 | 0.87 | | <i>Liechtenstein</i> | 1,555,560 | 0.18 |
| 8,000,000 | UNIBAIL-RODAMCO SE VAR PERPETUAL EUR (ISIN FR0013330537) | 5,616,480 | 0.66 | 2,000,000 | SWISS LIFE FINANCE I LTD 0.50% 15/09/2031 | 1,555,560 | 0.18 |
| 5,000,000 | VERALLIA SASU 1.625% 14/05/2028 | 4,117,700 | 0.48 | | <i>Luxemburgo</i> | 22,399,795 | 2.63 |
| 3,000,000 | WENDEL SE 2.50% 09/02/2027 | 2,859,120 | 0.34 | 3,500,000 | ARCELORMITTAL SA 1.75% 19/11/2025 | 3,294,095 | 0.39 |
| | <i>Irlanda</i> | 39,500,637 | 4.64 | 10,000,000 | EUROPEAN INVESTMENT BANK EIB 3.00% 14/10/2033 | 10,721,300 | 1.26 |
| 5,100,000 | AIB GROUP PLC VAR 04/07/2026 | 5,098,266 | 0.60 | 3,000,000 | HOLCIM FINANCE LUXEMBOURG SA 1.50% 06/04/2025 | 2,904,660 | 0.34 |
| 2,300,000 | AIB GROUP PLC VAR 19/11/2029 | 2,127,431 | 0.25 | 3,000,000 | SES SA 3.50% 14/01/2029 | 2,933,850 | 0.34 |
| 3,000,000 | AQUARIUS + INVESTMENTS PLC VAR 02/10/2043 | 3,054,990 | 0.36 | 3,000,000 | WHIRLPOOL EMEA FINANCE S A R L 0.50% 20/02/2028 | 2,545,890 | 0.30 |
| 5,000,000 | BANK OF IRELAND GROUP VAR 10/05/2027 | 4,380,150 | 0.51 | | | | |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL | | |
|------------|--|-------------|----------|------------------|---|-------------------|-------------|
| | EUR | | | EUR | | | |
| | <i>México</i> | 2,338,939 | 0.27 | 6,000,000 | VOLKSWAGEN INTERNATIONAL FINANCE NV VAR PERPETUAL EUR (ISIN XS2187689034) | 5,449,860 | 0.64 |
| 2,300,000 | AMERICA MOVIL SAB DE CV VAR 06/09/2073 | 2,338,939 | 0.27 | 1,400,000 | VOLKSWAGEN INTERNATIONAL FINANCE NV VAR 31/12/2099 EUR (ISIN XS2342732562) | 1,195,152 | 0.14 |
| | <i>Noruega</i> | 1,904,140 | 0.22 | 5,000,000 | VOLKSWAGEN INTERNATIONAL FINANCE NV VAR 31/12/2099 EUR (ISIN XS2342732646) | 4,032,200 | 0.47 |
| 2,000,000 | NORSK HYDRO ASA 1.125% 11/04/2025 | 1,904,140 | 0.22 | 3,300,000 | VOLKSWAGEN INTERNATIONAL FINANCE NV 3.75% 28/09/2027 | 3,346,563 | 0.39 |
| | <i>Países Bajos</i> | 134,372,922 | 15.78 | 600,000 | WINTERSHALL DEA FINANCE BV 1.332% 25/09/2028 | 502,518 | 0.06 |
| 4,000,000 | ABN AMRO BANK NV VAR PERPETUAL | 3,547,880 | 0.42 | 2,000,000 | WINTERSHALL DEA FINANCE 2 BV VAR PERPETUAL EUR (ISIN XS2286041517) | 1,419,040 | 0.17 |
| 2,061,000 | AIRBUS SE 2.00% 07/04/2028 | 2,029,735 | 0.24 | | <i>Reino Unido</i> | 40,499,532 | 4.76 |
| 2,900,000 | AKZO NOBEL NV 1.50% 28/03/2028 | 2,653,326 | 0.31 | 3,000,000 | BARCLAYS PLC VAR 07/02/2028 | 2,966,070 | 0.35 |
| 7,000,000 | ALLIANZ FINANCE II BV 0% 22/11/2026 | 6,368,950 | 0.75 | 4,000,000 | BARCLAYS PLC VAR 28/01/2028 | 3,502,400 | 0.41 |
| 2,000,000 | AMERICAN MEDICAL SYSTEMS EU 0.75% 08/03/2025 | 1,918,000 | 0.23 | 3,000,000 | BP CAPITAL MARKETS PLC 2.519% 07/04/2028 | 2,943,060 | 0.35 |
| 3,000,000 | ARGENTUM NETHERLAND BV VAR 15/08/2050 | 2,784,925 | 0.33 | 2,000,000 | COCA COLA EUROPACIFIC PARTNERS 1.50% 08/11/2027 | 1,857,140 | 0.22 |
| 10,000,000 | ARGENTUM NETHERLAND BV 1.125% 17/09/2025 | 9,568,500 | 1.12 | 3,000,000 | HSBC HOLDINGS PLC VAR 15/06/2027 | 2,965,110 | 0.35 |
| 2,600,000 | DAIMLER TRUCKS INTERNATIONAL FINANCE BV 1.625% 06/04/2027 | 2,440,360 | 0.29 | 7,000,000 | LLOYDS BANKING GRP PLC VAR 01/04/2026 | 7,061,110 | 0.83 |
| 2,000,000 | DANFOSS FINANCE I BV 0.125% 28/04/2026 | 1,820,700 | 0.21 | 10,000,000 | NATWEST MARKETS PLC 2.75% 02/04/2025 | 10,054,300 | 1.17 |
| 1,000,000 | EASYJET FINCO BV 1.875% 03/03/2028 | 807,800 | 0.09 | 4,000,000 | ROLLS ROYCE PLC 0.875% 09/05/2024 | 3,709,680 | 0.44 |
| 4,000,000 | ENEL FINANCE INTERNATIONAL NV 0% 28/05/2026 | 3,595,520 | 0.42 | 3,000,000 | STANDARD CHARTERED PLC VAR REGS 23/03/2025 | 2,709,312 | 0.32 |
| 2,900,000 | GSK CONSUMER HEALTHCARE CAPITAL 1.25% 29/03/2026 | 2,783,333 | 0.33 | 3,000,000 | TESCO COROPORATE TREASURY SERVICES PLC 0.875% 29/05/2026 | 2,731,350 | 0.32 |
| 3,000,000 | HEIMSTADEN BOSTAD TREASURY BV 0.25% 13/10/2024 | 2,732,100 | 0.32 | | <i>Suecia</i> | 20,844,787 | 2.45 |
| 4,000,000 | HEIMSTADEN BOSTAD TREASURY BV 0.625% 24/07/2025 | 3,517,000 | 0.41 | 2,000,000 | SKANDINAVISKA ENSKILDA BANKEN AB VAR PERPETUAL | 1,831,747 | 0.22 |
| 3,000,000 | IBERDROLA INTERNATIONAL BV VAR PERPETUAL EUR (ISIN XS1721244371) | 2,944,440 | 0.35 | 8,000,000 | SKANDINAVISKA ENSKILDA BANKEN AB 1.75% 11/11/2026 | 7,771,200 | 0.91 |
| 1,000,000 | ING GROUP NV VAR PERPETUAL USD (ISIN US456837AY94) | 696,217 | 0.08 | 3,800,000 | SVENSKA HANDELSBANKEN AB 3.25% 01/06/2033 | 3,636,828 | 0.43 |
| 3,200,000 | KONINKLIJKE AHOLD DELHAIZE NV 1.125% 19/03/2026 | 3,026,272 | 0.36 | 2,000,000 | TELEFON AB L.M.ERICSSON 1.125% 08/02/2027 | 1,684,360 | 0.20 |
| 6,000,000 | LEASEPLAN CORPORATION NV 2.125% 06/05/2025 | 5,825,340 | 0.68 | 2,000,000 | TELIA COMPANY AB VAR 30/06/2083 | 1,772,700 | 0.21 |
| 5,000,000 | LOUIS DREYFUS COMPANY FINANCE B V 1.625% 28/04/2028 | 4,276,150 | 0.50 | 1,500,000 | VOLVO CAR AB 4.25% 31/05/2028 | 1,401,600 | 0.16 |
| 2,000,000 | LOUIS DREYFUS COMPANY FINANCE B V 2.375% 27/11/2025 | 1,936,920 | 0.23 | 2,800,000 | VOLVO TREASURY AB 1.625% 18/09/2025 | 2,746,352 | 0.32 |
| 5,000,000 | MERCEDES BENZ INTERNATIONAL FINANCE BV 2.375% 12/09/2022 | 5,019,850 | 0.59 | | <i>Suiza</i> | 2,808,599 | 0.33 |
| 2,750,000 | NE PROPERTY COOPERATIEF U.A. 2.00% 20/01/2030 | 1,952,005 | 0.23 | 3,000,000 | UBS GROUP INC VAR REGS PERPETUAL USD (ISIN USH4209UAT37) | 2,808,599 | 0.33 |
| 2,000,000 | NN GROUP NV VAR 08/04/2044 | 1,995,240 | 0.23 | | Otros valores mobiliarios | - | 0.00 |
| 3,000,000 | PROSUS NV 1.207% REGS 19/01/2026 | 2,613,840 | 0.31 | | Acciones | - | 0.00 |
| 2,400,000 | RENTOKIL INITIAL FINANCE BV 3.875% 27/06/2027 | 2,442,984 | 0.29 | | <i>Reino Unido</i> | - | 0.00 |
| 5,000,000 | SCHLUMBERGER FINANCE BV 1.375% 28/10/2026 | 4,806,200 | 0.56 | 188 | MRIYA FARMING PLC | - | 0.00 |
| 8,000,000 | STELLANTIS NV 0.625% 30/03/2027 | 6,902,880 | 0.81 | | Acción/Participaciones de OICVM/OIC | 73,767,798 | 8.66 |
| 8,000,000 | STELLANTIS NV 3.75% 29/03/2024 | 8,115,600 | 0.95 | | Acción/Participaciones en fondos de inversión | 73,767,798 | 8.66 |
| 3,000,000 | TECHNIP ENERGIES NV 1.125% 28/05/2028 | 2,445,720 | 0.29 | | <i>Francia</i> | 37,910,029 | 4.45 |
| 4,000,000 | TENNET HOLDING BV 1.625% 17/11/2026 | 3,895,960 | 0.46 | 20 | AMUNDI EURO LIQUIDITY | 19,787,572 | 2.32 |
| 4,000,000 | UNIVERSAL MUSIC GROUP NV 3.00% 30/06/2027 | 4,007,640 | 0.47 | 9,446 | AMUNDI FRN CREDIT EURO VALUE FACTOR FCP | 9,108,407 | 1.07 |
| 2,000,000 | UP JOHN FINANCE BV 1.362% 23/06/2027 | 1,736,840 | 0.20 | 450 | AMUNDI MULTI FACTOR OPPORTUNITY CREDIT FCP EUR | 4,078,581 | 0.48 |
| 8,200,000 | VOLKSWAGEN INTERNATIONAL FINANCE NV VAR PERPETUAL EUR (ISIN XS1629774230) | 7,219,362 | 0.85 | | | | |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | | Valor de mercado | % del VL |
|--------------|---|--------------------|--------------|
| | | EUR | |
| 5,200 | EUROPEAN HIGH YIELD SRI SICAV | 4,935,469 | 0.58 |
| | <i>Irlanda</i> | 2,999,325 | 0.35 |
| 3,500 | SELECT INVESTMENT GRADE B PART A4 | 2,999,325 | 0.35 |
| | <i>Luxemburgo</i> | 32,858,444 | 3.86 |
| 898 | AMUNDI FUNDS ABSOLUTE RETURN CREDIT - I EUR (C) | 970,179 | 0.11 |
| 5,500 | AMUNDI FUNDS ABSOLUTE RETURN GLOBAL OPPORTUNITIES BOND DYNAMIC Z EUR HGD (C) | 5,189,140 | 0.61 |
| 300 | AMUNDI FUNDS EURO CORPORATE SHORT TERM GREEN BOND OR EUR (C) | 9,076,803 | 1.07 |
| 9,976 | AMUNDI FUNDS EUROPEAN SUBORDINATED BOND ESG Z EUR (C) | 9,596,131 | 1.13 |
| 3,000 | AMUNDI FUNDS GLOBAL CORPORATE ESG IMPROVERS BOND EUR Z EUR HDG (C) | 2,582,040 | 0.30 |
| 1,073 | PI SOLUTIONS EUROPEAN CREDIT CONTINUUM J2 EUR FCP | 5,444,151 | 0.64 |
| | Instrumentos derivados | 4,229,754 | 0.50 |
| | Opciones | 4,229,754 | 0.50 |
| | <i>Luxemburgo</i> | 4,229,754 | 0.50 |
| 115,000,000 | ITRAXX XOVER MAIN S37 V1 5Y - 4.25 - 20.07.22 CALL | 4,555 | 0.00 |
| 115,000,000 | ITRAXX XOVER MAIN S37 V1 5Y - 5.125 - 20.07.22 PUT | 4,166,627 | 0.49 |
| 115,000,000 | ITRAXX XOVER MAIN S37 V1 5Y - 9.00 - 20.07.22 PUT | 58,572 | 0.01 |
| | Posiciones a corto plazo | -2,941,383 | -0.35 |
| | Instrumentos derivados | -2,941,383 | -0.35 |
| | Opciones | -2,941,383 | -0.35 |
| | <i>Luxemburgo</i> | -2,941,383 | -0.35 |
| -115,000,000 | ITRAXX XOVER MAIN S37 V1 5Y - 4.50 - 20.07.22 CALL | -16,116 | 0.00 |
| -115,000,000 | ITRAXX XOVER MAIN S37 V1 5Y - 6.00 - 20.07.22 PUT | -1,659,806 | -0.20 |
| -115,000,000 | ITRAXX XOVER MAIN S37 V1 5Y - 6.25 - 20.07.22 PUT | -1,265,461 | -0.15 |
| | Total cartera de títulos | 788,943,762 | 92.64 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---|--------------------|--------------|---|------------------|----------|
| | EUR | | | EUR | |
| Posiciones a largo plazo | 176,777,117 | 99.41 | 150,000 BNP PARIBAS SA VAR REGS PERPETUAL USD (ISIN USF1R15XK938) | 138,098 | 0.08 |
| Valores mobiliarios admitidos a cotización oficial en una bolsa de valores y/o negociados en otro mercado regulado | 154,440,029 | 86.85 | 1,200,000 BNP PARIBAS SA VAR REGS PERPETUAL USD (ISIN USF1067PAB25) | 969,917 | 0.55 |
| Bonos | 154,440,029 | 86.85 | 1,700,000 BNP PARIBAS SA VAR 30/05/2028 | 1,475,073 | 0.83 |
| <i>Alemania</i> | 13,239,862 | 7.45 | 3,500,000 BNP PARIBAS SA 1.00% 17/04/2024 | 3,435,320 | 1.93 |
| 1,000,000 ALLIANZ SE VAR 144A PERPETUAL | 790,736 | 0.44 | 3,500,000 BPCE SA 1.125% 14/12/2022 | 3,512,495 | 1.98 |
| 300,000 BAYERISCHE LANDESBANK VAR 23/09/2031 | 256,689 | 0.14 | 1,000,000 CNP ASSURANCES VAR 27/07/2050 | 825,700 | 0.46 |
| 2,100,000 COMMERZBANK AG VAR 24/03/2026 | 1,961,211 | 1.11 | 2,000,000 COVIVIO SA 1.875% 20/05/2026 | 1,919,660 | 1.08 |
| 3,500,000 COMMERZBANK AG 1.25% 23/10/2023 | 3,454,535 | 1.95 | 3,800,000 CREDIT AGRICOLE SA 0.375% 21/10/2025 | 3,532,290 | 1.98 |
| 3,600,000 E ON SE 0% 28/08/2024 | 3,464,244 | 1.96 | 1,200,000 ELECTRICITE DE FRANCE 1.00% 13/10/2026 | 1,135,668 | 0.64 |
| 1,800,000 ENBW ENERGIE BADEN-WUERTTEMBERG VAR 05/08/2079 | 1,412,640 | 0.79 | 2,100,000 ENGIE SA VAR PERPETUAL | 1,985,718 | 1.12 |
| 700,000 EVONIK INDUSTRIES AG 2.25% 25/09/2027 | 666,449 | 0.37 | 3,500,000 ENGIE SA VAR PERPETUAL EUR (ISIN FR0013310505) | 3,412,955 | 1.92 |
| 1,400,000 ZF FINANCE GMBH 3.00% 21/09/2025 | 1,233,358 | 0.69 | 3,200,000 ENGIE SA 0.375% 28/02/2023 | 3,190,112 | 1.79 |
| <i>Australia</i> | 3,401,904 | 1.91 | 2,300,000 ILE DE FRANCE REGION 3.625% 27/03/2024 | 2,405,961 | 1.35 |
| 3,400,000 NATIONAL AUSTRALIA BANK LTD 0.35% 07/09/2022 | 3,401,904 | 1.91 | 400,000 SOCIETE GENERALE PARIS VAR REGS PERPETUAL USD (ISIN USF8500RAB80) | 312,784 | 0.18 |
| <i>Bélgica</i> | 4,014,247 | 2.26 | 3,600,000 STE FONCIERE LYONNAISE SA 1.50% 29/05/2025 | 3,451,140 | 1.94 |
| 700,000 KBC GROUP SA/NV VAR 01/03/2027 | 628,187 | 0.35 | 3,700,000 SUEZ SA 1.875% 24/05/2027 | 3,534,425 | 1.98 |
| 3,400,000 KBC GROUP SA/NV 0.875% 27/06/2023 | 3,386,060 | 1.91 | 2,100,000 UNIBAIL-RODAMCO SE VAR PERPETUAL EUR (ISIN FR0013330529) | 1,562,253 | 0.88 |
| <i>Corea del Sur</i> | 4,218,063 | 2.37 | 3,450,000 UNIBAIL-RODAMCO SE 2.50% 26/02/2024 | 3,430,714 | 1.93 |
| 710,000 HYUNDAI CAPITAL SERVICES 2.125% REGS 24/04/2025 | 641,679 | 0.36 | <i>Irlanda</i> | 1,903,917 | 1.07 |
| 3,600,000 LG CHEM LTD 0.50% REGS 15/04/2023 | 3,576,384 | 2.01 | 1,100,000 AIB GROUP PLC VAR 04/07/2026 | 1,099,626 | 0.62 |
| <i>Dinamarca</i> | 490,765 | 0.28 | 500,000 AIB GROUP PLC VAR 19/11/2029 | 462,485 | 0.26 |
| 500,000 ORSTED 2.25% 14/06/2028 | 490,765 | 0.28 | 348,000 BANK OF IRELAND GROUP VAR 08/07/2024 | 341,806 | 0.19 |
| <i>España</i> | 10,284,368 | 5.78 | <i>Italia</i> | 4,106,866 | 2.31 |
| 1,600,000 BANCO BILBAO VIZCAYA ARGENTARIA VAR PERPETUAL EUR (ISIN ES0813211028) | 1,460,368 | 0.82 | 1,000,000 ASSICURAZIONI GENERALI SPA 2.124% 01/10/2030 | 793,390 | 0.45 |
| 1,800,000 BANCO DE SABADELL SA VAR 24/03/2026 | 1,709,568 | 0.96 | 300,000 A2A SPA 2.50% 15/06/2026 | 294,792 | 0.17 |
| 2,000,000 BANCO SANTANDER SA 1.125% 23/06/2027 | 1,803,000 | 1.01 | 2,000,000 INTESA SANPAOLO SPA 0.75% 04/12/2024 | 1,919,460 | 1.07 |
| 2,100,000 CAIXABANK SA VAR 18/06/2031 | 1,826,202 | 1.03 | 1,200,000 UNIPOL GRUPPO SPA 3.25% 23/09/2030 | 1,099,224 | 0.62 |
| 3,500,000 TELEFONICA EMISIONES SAU 1.069% 05/02/2024 | 3,485,230 | 1.96 | <i>Japón</i> | 8,073,727 | 4.54 |
| <i>Estados Unidos de América</i> | 12,107,368 | 6.81 | 1,212,000 HONDA MOTOR CO LTD 2.271% 10/03/2025 | 1,116,456 | 0.63 |
| 3,550,000 APPLE INC 2.85% 23/02/2023 | 3,393,716 | 1.91 | 2,100,000 MIZUHO FINANCIAL GROUP INC 0.956% 16/10/2024 | 2,035,740 | 1.14 |
| 3,650,000 CITIGROUP INC USA VAR 15/05/2024 | 3,430,657 | 1.93 | 6,000 NISSAN MOTOR CO LTD 1.94% REGS 15/09/2023 | 5,973 | 0.00 |
| 3,750,000 JPMORGAN CHASE AND CO VAR 16/09/2024 | 3,450,990 | 1.94 | 181,000 NISSAN MOTOR CO LTD 3.043% REGS 15/09/2023 | 170,395 | 0.10 |
| 2,000,000 SK BATTERY AMERICA INC 1.625% 26/01/2024 | 1,832,005 | 1.03 | 3,850,000 NTT FINANCE CORP 0.082% 13/12/2025 | 3,581,847 | 2.02 |
| <i>Filipinas</i> | 5,166,580 | 2.91 | 1,200,000 SUMITOMO MITSUI FINANCIAL CORP INC 0.465% 30/05/2024 | 1,163,316 | 0.65 |
| 5,400,000 ASIAN DEVELOPMENT BANK ADB 1.875% 10/08/2022 | 5,166,580 | 2.91 | <i>Luxemburgo</i> | 1,658,013 | 0.93 |
| <i>Finlandia</i> | 1,106,640 | 0.62 | 1,600,000 LOGICOR FINANCING SARL 0.75% 15/07/2024 | 1,518,432 | 0.85 |
| 1,200,000 NORDEA BANK ABP VAR PERPETUAL | 1,106,640 | 0.62 | 150,000 SEGRO CAPITAL SARL 1.25% 23/03/2026 | 139,581 | 0.08 |
| <i>Francia</i> | 44,852,663 | 25.22 | <i>Países Bajos</i> | 13,569,992 | 7.63 |
| 3,400,000 ALD SA 1.25% 11/10/2022 | 3,410,200 | 1.92 | 200,000 ABN AMRO BANK NV VAR PERPETUAL | 177,394 | 0.10 |
| 1,200,000 ALD SA 4.00% 05/07/2027 | 1,212,180 | 0.68 | 900,000 ALLIANZ FINANCE II BV 0% 22/11/2026 | 818,865 | 0.46 |
| | | | 600,000 COOPERATIEVE RABOBANK UA VAR PERPETUAL EUR (ISIN XS1877860533) | 553,572 | 0.31 |
| | | | 200,000 COOPERATIEVE RABOBANK UA VAR PERPETUAL EUR (ISIN XS2050933972) | 163,992 | 0.09 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL | | | |
|--|--|-------------------|-------------|---------------------------------|---|----------|--------------------|--------------|
| | EUR | | | EUR | | | | |
| 2,182,000 | EDP FINANCE BV 1.71% REGS 24/01/2028 | 1,766,574 | 0.99 | 15,000,000 | ITRAXX XOVER MAIN S37 V1 5Y - 9.00 - 20.07.22 | 7,640 | 0.00 | |
| 3,500,000 | IBERDROLA INTERNATIONAL BV VAR PERPETUAL EUR (ISIN XS1797138960) | 3,385,935 | 1.91 | | PUT | | | |
| 1,700,000 | IBERDROLA INTERNATIONAL BV VAR PERPETUAL EUR (ISIN XS2295335413) | 1,413,074 | 0.79 | Posiciones a corto plazo | | | -383,659 | -0.22 |
| 2,121,000 | ING GROUP NV VAR REGS 01/07/2026 | 1,842,213 | 1.04 | Instrumentos derivados | | | -383,659 | -0.22 |
| 1,800,000 | ING GROUP NV VAR 07/12/2028 | 1,752,470 | 0.99 | Opciones | | | -383,659 | -0.22 |
| 700,000 | TENNET HOLDING BV 1.625% 17/11/2026 | 681,793 | 0.38 | <i>Luxemburgo</i> | | | -383,659 | -0.22 |
| 1,000,000 | VOLKSWAGEN INTERNATIONAL FINANCE NV 3.75% 28/09/2027 | 1,014,110 | 0.57 | -15,000,000 | ITRAXX XOVER MAIN S37 V1 5Y - 4.50 - 20.07.22 | -2,102 | 0.00 | |
| | <i>Portugal</i> | 4,088,003 | 2.30 | | CALL | | | |
| 2,300,000 | CAIXA GERAL DE DEPOSITOS SA VAR 15/06/2026 | 2,277,299 | 1.28 | -15,000,000 | ITRAXX XOVER MAIN S37 V1 5Y - 6.00 - 20.07.22 | -216,497 | -0.13 | |
| 2,100,000 | EDP ENERGIAS DE PORTUGAL VAR 20/07/2080 | 1,810,704 | 1.02 | | PUT | | | |
| | <i>Reino Unido</i> | 14,905,927 | 8.38 | -15,000,000 | ITRAXX XOVER MAIN S37 V1 5Y - 6.25 - 20.07.22 | -165,060 | -0.09 | |
| 3,450,000 | BARCLAYS PLC 0.625% 14/11/2023 | 3,446,308 | 1.94 | | PUT | | | |
| 3,500,000 | CREDIT AGRICOLE S A LONDON BRANCH 0.75% 05/12/2023 | 3,466,190 | 1.95 | Total cartera de títulos | | | 176,393,458 | 99.19 |
| 3,450,000 | HSBC HOLDINGS PLC VAR 04/12/2024 | 3,415,121 | 1.92 | | | | | |
| 3,638,000 | NATWEST GROUP PLC VAR 22/05/2024 | 3,420,092 | 1.92 | | | | | |
| 1,200,000 | SANTANDER UK GROUP HOLDINGS PLC VAR 28/02/2025 | 1,158,216 | 0.65 | | | | | |
| | <i>Suecia</i> | 7,251,124 | 4.08 | | | | | |
| 1,700,000 | SBAB BANK AB 1.875% 10/12/2025 | 1,670,726 | 0.94 | | | | | |
| 3,450,000 | SWEDBANK AB 0.25% 07/11/2022 | 3,450,518 | 1.94 | | | | | |
| 2,000,000 | TELIA COMPANY AB VAR 11/05/2081 | 1,775,340 | 1.00 | | | | | |
| 400,000 | TELIA COMPANY AB VAR 30/06/2083 | 354,540 | 0.20 | | | | | |
| Acción/Participaciones de OICVM/OIC | | 14,784,191 | 8.31 | | | | | |
| Acción/Participaciones en fondos de inversión | | 14,784,191 | 8.31 | | | | | |
| | <i>Francia</i> | 13,045,566 | 7.34 | | | | | |
| 117 | AMUNDI EURO LIQUIDITY & SHORT TERM SRI FCP | 11,695,545 | 6.58 | | | | | |
| 1,400 | AMUNDI FRN CREDIT EURO VALUE FACTOR FCP | 1,350,021 | 0.76 | | | | | |
| | <i>Irlanda</i> | 342,780 | 0.19 | | | | | |
| 400 | SELECT INVESTMENT GRADE B PART A4 | 342,780 | 0.19 | | | | | |
| | <i>Luxemburgo</i> | 1,395,845 | 0.78 | | | | | |
| 275 | PI SOLUTIONS EUROPEAN CREDIT CONTINUUM J2 EUR FCP | 1,395,845 | 0.78 | | | | | |
| Instrumentos del mercado monetario | | 7,001,190 | 3.94 | | | | | |
| | <i>Francia</i> | 7,001,190 | 3.94 | | | | | |
| 7,000,000 | FRANCE BTF 0% 13/07/2022 | 7,001,190 | 3.94 | | | | | |
| Instrumentos derivados | | 551,707 | 0.31 | | | | | |
| Opciones | | 551,707 | 0.31 | | | | | |
| | <i>Luxemburgo</i> | 551,707 | 0.31 | | | | | |
| 15,000,000 | ITRAXX XOVER MAIN S37 V1 5Y - 4.25 - 20.07.22 | 594 | 0.00 | | | | | |
| | CALL | | | | | | | |
| 15,000,000 | ITRAXX XOVER MAIN S37 V1 5Y - 5.125 - 20.07.22 | 543,473 | 0.31 | | | | | |
| | PUT | | | | | | | |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---|--------------------|--------------|--|------------------|----------|
| | EUR | | | EUR | |
| Posiciones a largo plazo | 372,761,893 | 98.45 | 9,064,000 SPAIN 2.90% 31/10/2046 | 9,017,683 | 2.38 |
| Valores mobiliarios admitidos a cotización oficial en una bolsa de valores y/o negociados en otro mercado regulado | 351,664,692 | 92.88 | 16,204,000 SPAIN 4.65% 30/07/2025 | 17,837,039 | 4.71 |
| Bonos | 351,664,692 | 92.88 | <i>Estados Unidos de América</i> | 2,489,480 | 0.66 |
| <i>Alemania</i> | 20,155,093 | 5.32 | 3,400,000 INTERNATIONAL DEVELOPMENT ASSOCIATION 0.70% 17/01/2042 | 2,489,480 | 0.66 |
| 3,050,000 KREDITANSTALT FUR WIEDERAUFBAU 0.125% 09/01/2032 | 2,558,737 | 0.68 | <i>Finlandia</i> | 16,384,168 | 4.33 |
| 6,000,000 KREDITANSTALT FUR WIEDERAUFBAU 1.125% 31/03/2037 | 5,088,300 | 1.34 | 3,400,000 FINLAND 0% 15/09/2030 | 2,960,788 | 0.78 |
| 2,500,000 KREDITANSTALT FUR WIEDERAUFBAU 1.375% 07/06/2032 | 2,355,750 | 0.62 | 1,503,000 FINLAND 0.50% 15/09/2029 | 1,396,047 | 0.37 |
| 2,690,000 KREDITANSTALT FUR WIEDERAUFBAU 2.00% 15/11/2029 | 2,721,634 | 0.72 | 2,700,000 NORDIC INVESTMENT BANK 0.25% 09/03/2029 | 2,443,014 | 0.65 |
| 4,800,000 NRW BANK 0.25% 16/03/2027 | 4,502,352 | 1.19 | 440,000 REPUBLIC OF FINLAND 0.125% 15/04/2052 | 247,447 | 0.07 |
| 3,200,000 STATE OF LOWER SAXONY 0.01% 25/11/2027 | 2,928,320 | 0.77 | 2,230,000 REPUBLIC OF FINLAND 0.125% 15/09/2031 | 1,919,539 | 0.51 |
| <i>Austria</i> | 31,889,221 | 8.42 | 7,700,000 REPUBLIC OF FINLAND 1.50% 15/09/2032 | 7,417,333 | 1.95 |
| 5,470,000 AUSTRIA 0% 20/02/2030 | 4,822,734 | 1.27 | <i>Francia</i> | 95,007,231 | 25.09 |
| 11,300,000 AUSTRIA 0% 20/02/2031 | 9,687,603 | 2.56 | 300,000 AGENCE FRANCAISE DE DEVELOPPEMENT SA 0.125% 29/09/2031 | 249,957 | 0.07 |
| 4,600,000 AUSTRIA 0% 20/10/2040 | 3,063,002 | 0.81 | 2,200,000 AGENCE FRANCAISE DE DEVELOPPEMENT SA 1.375% 05/07/2032 | 2,034,428 | 0.54 |
| 3,560,000 AUSTRIA 0.50% 20/02/2029 | 3,329,170 | 0.88 | 1,900,000 AGENCE FRANCAISE DE DEVELOPPEMENT SA 1.625% 25/05/2032 | 1,801,694 | 0.48 |
| 811,000 AUSTRIA 0.75% 20/03/2051 | 559,777 | 0.15 | 2,500,000 COUNCIL OF EUROPE DEVELOPMENT BANK 0.125% 10/03/2027 | 2,335,675 | 0.62 |
| 1,640,000 AUSTRIA 2.40% 23/05/2034 | 1,712,160 | 0.45 | 19,884,000 FRANCE OAT 0.50% 25/05/2025 | 19,586,932 | 5.16 |
| 80,000 AUSTRIA 3.15% 20/06/2044 | 93,574 | 0.02 | 2,195,000 FRANCE OAT 0.50% 25/05/2040 | 1,612,601 | 0.43 |
| 750,000 REPUBLIC OF AUSTRIA 0.25% 20/10/2036 | 577,635 | 0.15 | 11,050,000 FRANCE OAT 0.50% 25/06/2044 | 7,535,879 | 1.99 |
| 7,500,000 REPUBLIC OF AUSTRIA 0.90% 20/02/2032 | 6,845,850 | 1.81 | 6,340,000 FRANCE OAT 0.75% 25/05/2053 | 3,964,212 | 1.05 |
| 1,300,000 REPUBLIC OF AUSTRIA 1.85% 23/05/2049 | 1,197,716 | 0.32 | 20,000,000 FRANCE OAT 1.00% 25/05/2027 | 19,711,200 | 5.20 |
| <i>Bélgica</i> | 48,587,483 | 12.83 | 19,260,000 FRANCE OAT 1.00% 25/11/2025 | 19,192,975 | 5.06 |
| 4,030,000 BELGIUM 1.70% 22/06/2050 | 3,316,609 | 0.88 | 9,600,000 UNEDIC SA 0.10% 25/05/2034 | 7,371,072 | 1.95 |
| 14,392,000 BELGIUM 3.00% 22/06/2034 | 15,687,856 | 4.15 | 5,000,000 UNEDIC SA 0.10% 25/11/2026 | 4,683,950 | 1.24 |
| 1,284,000 BELGIUM 4.25% 28/03/2041 | 1,615,323 | 0.43 | 6,400,000 UNEDIC SA 0.50% 25/05/2036 | 4,926,656 | 1.30 |
| 4,750,000 EUROPEAN UNION 0% 04/07/2035 | 3,527,303 | 0.93 | <i>Grecia</i> | 4,591,020 | 1.21 |
| 4,700,000 EUROPEAN UNION 0.20% 04/06/2036 | 3,512,122 | 0.93 | 3,800,000 GREECE 0.75% 18/06/2031 | 2,975,058 | 0.78 |
| 1,550,000 EUROPEAN UNION 0.30% 04/11/2050 | 889,003 | 0.23 | 380,000 HELLENIC REPUBLIC 0% 12/02/2026 | 345,492 | 0.09 |
| 1,050,000 EUROPEAN UNION 0.40% 04/02/2037 | 803,628 | 0.21 | 1,500,000 HELLENIC REPUBLIC 1.75% 18/06/2032 | 1,270,470 | 0.34 |
| 2,750,000 EUROPEAN UNION 0.45% 02/05/2046 | 1,795,255 | 0.47 | <i>Irlanda</i> | 5,532,465 | 1.46 |
| 1,700,000 EUROPEAN UNION 0.70% 30/06/2051 | 1,103,300 | 0.29 | 4,450,000 IRELAND 0% 18/10/2031 | 3,739,024 | 0.99 |
| 4,000,000 EUROPEAN UNION 0.80% 04/07/2025 | 3,951,880 | 1.04 | 995,000 IRELAND 0.20% 18/10/2030 | 875,570 | 0.23 |
| 2,700,000 EUROPEAN UNION 1.00% 06/07/2032 | 2,437,965 | 0.64 | 1,140,000 IRELAND 1.50% 15/05/2050 | 917,871 | 0.24 |
| 8,650,000 KINGDOM OF BELGIUM 0.35% 22/06/2032 | 7,367,724 | 1.95 | <i>Israel</i> | 4,420,955 | 1.17 |
| 3,480,000 KINGDOM OF BELGIUM 1.40% 22/06/2053 | 2,579,515 | 0.68 | 5,500,000 STATE OF ISRAEL 0.625% 18/01/2032 | 4,420,955 | 1.17 |
| <i>Chile</i> | 3,061,676 | 0.81 | <i>Italia</i> | 27,970,149 | 7.39 |
| 3,700,000 REPUBLIC OF CHILE 0.555% 21/01/2029 | 3,061,676 | 0.81 | 1,480,000 ITALIAN REPUBLIC 2.15% 01/09/2052 | 1,083,212 | 0.29 |
| <i>Eslovenia</i> | 3,604,081 | 0.95 | 3,430,000 ITALIAN REPUBLIC 3.25% 01/03/2038 | 3,326,105 | 0.88 |
| 1,150,000 SLOVENIA 0% 12/02/2031 | 947,761 | 0.25 | 14,000,000 ITALY BTP 0% 15/01/2024 | 13,748,980 | 3.62 |
| 3,200,000 SLOVENIA 0.125% 01/07/2031 | 2,656,320 | 0.70 | 1,070,000 ITALY BTP 1.70% 01/09/2051 | 720,656 | 0.19 |
| <i>España</i> | 43,047,483 | 11.37 | 7,870,000 ITALY BTP 1.80% 01/03/2041 | 6,043,216 | 1.60 |
| 7,600,000 KINGDOM OF SPAIN 0.70% 30/04/2032 | 6,470,336 | 1.71 | 3,800,000 ITALY BTP 2.45% 01/09/2050 | 3,047,980 | 0.81 |
| 5,280,000 SPAIN 0.85% 30/07/2037 | 4,023,413 | 1.06 | | | |
| 7,470,000 SPAIN 1.20% 31/10/2040 | 5,699,012 | 1.51 | | | |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL |
|--|--------------------|--------------|
| | EUR | |
| <i>Letonia</i> | 3,193,560 | 0.84 |
| 4,000,000 LATVIA 0% 17/03/2031 | 3,193,560 | 0.84 |
| <i>Luxemburgo</i> | 9,454,678 | 2.50 |
| 5,000,000 EUROPEAN FINANCIAL STABILITY FACILITY 0.875% 05/09/2028 | 4,731,250 | 1.26 |
| 1,750,000 EUROPEAN STABILITY MECHANISM 0% 15/12/2026 | 1,636,058 | 0.43 |
| 2,300,000 LUXEMBOURG 0% 14/09/2032 | 1,866,956 | 0.49 |
| 1,440,000 LUXEMBOURG 0% 24/03/2031 | 1,220,414 | 0.32 |
| <i>Países Bajos</i> | 19,518,971 | 5.16 |
| 5,000,000 BNG BANK NV 1.25% 30/03/2037 | 4,272,400 | 1.13 |
| 1,250,000 NETHERLANDS 0% 15/01/2052 | 722,738 | 0.19 |
| 9,310,000 NETHERLANDS 0% 15/07/2031 | 8,083,873 | 2.14 |
| 8,190,000 NETHERLANDS 0.50% 15/01/2040 | 6,439,960 | 1.70 |
| <i>Portugal</i> | 6,859,779 | 1.81 |
| 1,536,000 PORTUGAL 2.125% 17/10/2028 | 1,567,995 | 0.41 |
| 1,950,000 PORTUGAL 4.10% 15/04/2037 | 2,305,992 | 0.61 |
| 3,200,000 REPUBLIC OF PORTUGAL 1.65% 16/07/2032 | 2,985,792 | 0.79 |
| <i>Rumanía</i> | 4,226,403 | 1.12 |
| 2,800,000 ROMANIA 1.75% REGS 13/07/2030 | 2,003,820 | 0.53 |
| 1,100,000 ROMANIA 2.00% REGS 14/04/2033 | 715,957 | 0.19 |
| 2,200,000 ROMANIA 2.00% REGS 28/01/2032 | 1,506,626 | 0.40 |
| <i>Suecia</i> | 1,670,796 | 0.44 |
| 1,800,000 KOMMUNINVEST I SVERIGE AB 0.875% 01/09/2029 | 1,670,796 | 0.44 |
| Acción/Participaciones de OICVM/OIC | 21,097,201 | 5.57 |
| Acción/Participaciones en fondos de inversión | 21,097,201 | 5.57 |
| <i>Francia</i> | 21,097,200 | 5.57 |
| 13 AMUNDI EURO LIQUIDITY | 12,531,697 | 3.30 |
| 42 AMUNDI EURO LIQUIDITY & SHORT TERM SRI FCP | 4,151,143 | 1.10 |
| 459 AMUNDI LCR GOV EUROPE IC FCP | 4,414,360 | 1.17 |
| <i>Luxemburgo</i> | 1 | 0.00 |
| 0.001 AMUNDI FUNDS ABSOLUTE RETURN FOREX Z EUR (C) | 1 | 0.00 |
| Total cartera de títulos | 372,761,893 | 98.45 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | | Valor de mercado | % del VL |
|---|--|-------------------|---------------|
| | | EUR | |
| Posiciones a largo plazo | | 93,462,745 | 116.08 |
| Valores mobiliarios admitidos a cotización oficial en una bolsa de valores y/o negociados en otro mercado regulado | | 89,057,945 | 110.61 |
| Bonos | | 89,057,945 | 110.61 |
| <i>Alemania</i> | | <i>11,787,330</i> | <i>14.64</i> |
| 3,600,000 GERMANY BUNDI 0.10% 15/04/2026 | | 4,448,966 | 5.52 |
| 2,910,000 GERMANY BUNDI 0.10% 15/04/2033 | | 3,484,688 | 4.33 |
| 1,660,000 GERMANY BUNDI 0.10% 15/04/2046 | | 2,283,042 | 2.84 |
| 1,209,000 GERMANY BUNDI 0.50% 15/04/2030 | | 1,570,634 | 1.95 |
| <i>España</i> | | <i>17,770,989</i> | <i>22.07</i> |
| 7,000,000 SPAIN 0% 31/05/2024 | | 6,876,590 | 8.53 |
| 830,000 SPAINI 0.15% 30/11/2023 | | 982,313 | 1.22 |
| 2,070,000 SPAINI 0.65% 30/11/2027 | | 2,511,616 | 3.12 |
| 2,020,000 SPAINI 0.70% 30/11/2033 | | 2,332,489 | 2.90 |
| 2,042,000 SPAINI 1.00% 30/11/2030 | | 2,511,449 | 3.12 |
| 2,020,000 SPAINI 1.80% 30/11/2024 | | 2,556,532 | 3.18 |
| <i>Francia</i> | | <i>37,919,592</i> | <i>47.10</i> |
| 3,240,000 FRANCE OATI 0.10% 01/03/2026 | | 3,761,658 | 4.67 |
| 1,870,000 FRANCE OATI 0.10% 01/03/2029 | | 2,181,663 | 2.71 |
| 13,570,000 FRANCE OATI 0.10% 25/07/2031 | | 15,574,123 | 19.35 |
| 660,000 FRANCE OATI 0.10% 25/07/2036 | | 750,998 | 0.93 |
| 1,830,000 FRANCE OATI 0.10% 25/07/2047 | | 2,082,494 | 2.59 |
| 2,740,000 FRANCE OATI 0.25% 25/07/2024 | | 3,417,611 | 4.24 |
| 1,170,000 FRANCE OATI 1.80% 25/07/2040 | | 1,995,628 | 2.48 |
| 3,250,000 FRANCE OATI 1.85% 25/07/2027 | | 4,610,348 | 5.73 |
| 2,810,000 FRANCE (REPUBLIQUE)I 0.10% 25/07/2038 | | 3,018,135 | 3.75 |
| 500,000 FRANCE (REPUBLIQUE)I 0.10% 25/07/2053 | | 526,934 | 0.65 |
| <i>Italia</i> | | <i>21,580,034</i> | <i>26.80</i> |
| 3,790,000 ITALIAN REPUBLICI 0.10% 15/05/2033 | | 3,515,650 | 4.36 |
| 647,000 ITALY BTPI 0.15% 15/05/2051 | | 495,719 | 0.62 |
| 2,930,000 ITALY BTPI 0.40% 15/05/2030 | | 3,109,895 | 3.85 |
| 1,270,000 ITALY BTPI 0.65% 15/05/2026 | | 1,434,358 | 1.78 |
| 1,440,000 ITALY BTPI 1.30% 15/05/2028 | | 1,722,140 | 2.14 |
| 2,030,000 ITALY BTPI 2.35% 15/09/2024 | | 2,564,980 | 3.19 |
| 1,990,000 ITALY BTPI 2.35% 15/09/2035 | | 3,048,934 | 3.79 |
| 2,040,000 ITALY BTPI 2.55% 15/09/2041 | | 3,017,889 | 3.75 |
| 1,920,000 ITALY BTPI 3.10% 15/09/2026 | | 2,670,469 | 3.32 |
| Acción/Participaciones de OICVM/OIC | | 4,404,800 | 5.47 |
| Acción/Participaciones en fondos de inversión | | 4,404,800 | 5.47 |
| <i>Francia</i> | | <i>4,404,800</i> | <i>5.47</i> |
| 3 AMUNDI EURO LIQUIDITY SRI FCP | | 3,385,329 | 4.20 |
| 10 AMUNDI EURO LIQUIDITY & SHORT TERM SRI FCP | | 1,019,471 | 1.27 |
| Total cartera de títulos | | 93,462,745 | 116.08 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---|--------------------|--------------|--|------------------|----------|
| | EUR | | | EUR | |
| Posiciones a largo plazo | 956,380,996 | 94.95 | | | |
| Valores mobiliarios admitidos a cotización oficial en una bolsa de valores y/o negociados en otro mercado regulado | 904,038,986 | 89.76 | | | |
| Acciones | 247,430 | 0.02 | | | |
| <i>Chipre</i> | 4,970 | 0.00 | | | |
| 75,757 PHOENIX VEGA MEZZ L TD | 4,970 | 0.00 | | | |
| <i>España</i> | - | 0.00 | | | |
| 2,484,452 ABENGOA CL.B | - | 0.00 | | | |
| <i>Grecia</i> | 70,999 | 0.01 | | | |
| 75,757 PIRAEUS FINANCIAL HOLDINGS SA | 70,999 | 0.01 | | | |
| <i>Kazajstán</i> | 171,461 | 0.01 | | | |
| 43,789 FORTEBANK JSC GDR 500 SHS | 171,461 | 0.01 | | | |
| Bonos | 894,767,739 | 88.84 | | | |
| <i>Alemania</i> | 47,580,512 | 4.72 | | | |
| 6,627,000 ADLER PELZER HOLDING GMBH 4.125% REGS 01/04/2024 | 5,158,391 | 0.51 | | | |
| 2,000,000 ADLER REAL ESTATE AG 2.125% 06/02/2024 | 1,461,340 | 0.15 | | | |
| 2,000,000 ADLER REAL ESTATE AG 3.00% 27/04/2026 | 1,325,140 | 0.13 | | | |
| 4,000,000 COMMERZBANK AG VAR PERPETUAL | 3,623,240 | 0.36 | | | |
| 4,600,000 CTEC II GMBH 5.25% REGS 15/02/2030 | 3,348,662 | 0.33 | | | |
| 4,600,000 DEUTSCHE BANK AG VAR PERPETUAL EUR (ISIN DE000DL19VZ9) | 3,553,592 | 0.35 | | | |
| 2,800,000 GRUENTHAL GMBH 3.625% REGS 15/11/2026 | 2,538,676 | 0.25 | | | |
| 4,190,000 NIDDA HEALTHCARE HOLDING AG 3.50% REGS 30/09/2024 | 3,722,606 | 0.37 | | | |
| 5,790,000 TECHEM VERWALTUNG SGESELLSCHAFT 675 MBH 2.00% REGS 15/07/2025 | 5,093,174 | 0.51 | | | |
| 3,400,000 TK ELEVATOR MIDCO GMBH VAR REGS 15/07/2027 | 3,205,146 | 0.32 | | | |
| 16,800,000 VERTICAL HOLDCO GMBH 6.625% REGS 15/07/2028 | 12,972,505 | 1.28 | | | |
| 2,000,000 ZF FINANCE GMBH 3.75% 21/09/2028 | 1,578,040 | 0.16 | | | |
| <i>Argentina</i> | 15,367,866 | 1.53 | | | |
| 15,718,435 COMPANIA LATINOAMERICANA DE INFRAESTRUCTURA AND SERVICIOS SA CLISA 5.25% REGS 25/07/2027 | 6,519,666 | 0.65 | | | |
| 792,065 INDUSTRIAS METALURGICAS PESCARMONA SAIC Y F IMPSA 1.50% REGS 30/12/2025 | 194,944 | 0.02 | | | |
| 5 PROVINCIA DE BUENOS AIRES VAR REGS 01/09/2037 USD (ISIN XS2385150334) | 1 | 0.00 | | | |
| 15,200,000 YPF SOCIEDAD ANONIMA 7.00% REGS 15/12/2047 | 7,252,004 | 0.72 | | | |
| 2,500,000 YPF SOCIEDAD ANONIMA 8.50% REGS 23/03/2025 | 1,401,251 | 0.14 | | | |
| <i>Australia</i> | 2,134,966 | 0.21 | | | |
| 3,000,000 WESTPAC BANKING CORP FRN PERPETUAL | 2,134,966 | 0.21 | | | |
| <i>Austria</i> | 4,553,160 | 0.45 | | | |
| 6,000,000 ERSTE GROUP BANK AG VAR 31/12/2099 | 4,553,160 | 0.45 | | | |
| | | | <i>Bélgica</i> | 3,998,596 | 0.40 |
| | | | 4,600,000 KBC GROUP SA/NV VAR PERPETUAL EUR (ISIN BE0002592708) | 3,998,596 | 0.40 |
| | | | <i>Canadá</i> | 2,488,743 | 0.25 |
| | | | 3,200,000 FRONTERA ENERGY CORPORATION 7.875% REGS 21/06/2028 | 2,488,743 | 0.25 |
| | | | <i>Colombia</i> | 5,688,780 | 0.56 |
| | | | 6,000,000 COLOMBIA 3.875% 22/03/2026 | 5,688,780 | 0.56 |
| | | | <i>Costa de Marfil</i> | 3,929,100 | 0.39 |
| | | | 5,000,000 IVORY COAST 5.25% REGS 22/03/2030 | 3,929,100 | 0.39 |
| | | | <i>Egipto</i> | 8,281,476 | 0.82 |
| | | | 5,400,000 EGYPT 4.75% REGS 11/04/2025 | 4,526,226 | 0.45 |
| | | | 5,000,000 EGYPT 4.75% REGS 16/04/2026 | 3,755,250 | 0.37 |
| | | | <i>España</i> | 31,444,144 | 3.12 |
| | | | 10,600,000 ABANCA CORPORACION BANCARIA SA VAR PERPETUAL | 9,078,264 | 0.90 |
| | | | 5,000,000 BANCO BILBAO VIZCAYA ARGENTARIA VAR PERPETUAL EUR (ISIN ES0813211028) | 4,563,650 | 0.45 |
| | | | 5,000,000 BANCO SANTANDER SA VAR PERPETUAL EUR (ISIN XS1793250041) | 4,339,650 | 0.43 |
| | | | 3,600,000 BANCO SANTANDER SA VAR PERPETUAL EUR (ISIN XS2102912966) | 3,039,048 | 0.30 |
| | | | 5,000,000 BANKINTER SA VAR PERPETUAL | 4,791,950 | 0.48 |
| | | | 6,600,000 CAIXABANK SA VAR PERPETUAL EUR (ISIN ES0840609012) | 5,631,582 | 0.56 |
| | | | <i>Estados Unidos de América</i> | 23,670,334 | 2.35 |
| | | | 5,012,518 AMC ENTERTAINMENT HOLDINGS INC VAR REGS 15/06/2026 | 3,201,980 | 0.32 |
| | | | 6,000,000 ARDAGH METAL PACKAGING 3.00% REGS 01/09/2029 | 4,481,640 | 0.44 |
| | | | 3,200,000 FORD MOTOR CREDIT CO LLC 2.386% 17/02/2026 | 2,807,232 | 0.28 |
| | | | 2,500,000 IQVIA INC 2.875% REGS 15/06/2028 | 2,139,450 | 0.21 |
| | | | 2,000,000 LEONARDO US HOLDING INC 7.375% 144A 15/07/2039 | 2,182,180 | 0.22 |
| | | | 5,000,000 SILGAN HOLDINGS INC 2.25% 01/06/2028 | 3,936,500 | 0.39 |
| | | | 2,000,000 SILGAN HOLDINGS INC 3.25% 15/03/2025 | 1,894,900 | 0.19 |
| | | | 4,400,000 SOUTHERN CO VAR 15/09/2081 | 3,026,452 | 0.30 |
| | | | <i>Finlandia</i> | 3,369,170 | 0.33 |
| | | | 3,500,000 FINNAIR OYJ VAR PERPETUAL | 3,369,170 | 0.33 |
| | | | <i>Francia</i> | 62,389,930 | 6.19 |
| | | | 7,020,000 ALTICE FRANCE SA 2.125% REGS 15/02/2025 | 6,089,078 | 0.60 |
| | | | 7,500,000 ALTICE FRANCE SA 2.50% REGS 15/01/2025 | 6,574,575 | 0.65 |
| | | | 1,765,000 BANQUE FEDERATIVE DU CREDIT MUTUEL VAR PERPETUAL EUR (ISIN XS0207764712) | 1,455,190 | 0.14 |
| | | | 4,400,000 BANQUE FEDERATIVE DU CREDIT MUTUEL VAR PERPETUAL EUR (ISIN XS0212581564) | 3,633,608 | 0.36 |
| | | | 4,510,000 BNP PARIBAS SA VAR PERPETUAL | 3,207,840 | 0.32 |
| | | | 7,000,000 CAISSE FEDERALE DE CREDIT MUTUEL NORD EUROPE VAR PERPETUAL | 5,880,000 | 0.58 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | | Valor de mercado | % del VL | Cantidad | | Valor de mercado | % del VL |
|------------|---|------------------|----------|------------|---|------------------|----------|
| | | EUR | | | | EUR | |
| 6,200,000 | CASINO GUICHARD PERRACHON SA VAR PERPETUAL | 2,452,286 | 0.24 | 14,520,000 | INTERPIPE HOLDINGS PLC 8.375% REGS 13/05/2026 | 6,296,468 | 0.64 |
| 6,000,000 | CGG 7.75% REGS 01/04/2027 | 5,128,860 | 0.51 | 7,750,000 | KAISA GROUP HOLDINGS LIMITED 0% REGS 22/10/2022 | 1,037,979 | 0.10 |
| 3,000,000 | CREDIT AGRICOLE SA VAR REGS PERPETUAL USD (ISIN USF2R125CJ25) | 2,245,358 | 0.22 | 10,015,000 | KAISA GROUP HOLDINGS LIMITED 0% 01/06/2026 | 1,323,327 | 0.13 |
| 2,500,000 | FAURECIA SE 2.625% 15/06/2025 | 2,171,075 | 0.22 | 7,550,000 | KAISA GROUP HOLDINGS LIMITED 0% 15/01/2025 | 998,843 | 0.10 |
| 4,490,000 | KAPLA HOLDING 3.375% REGS 15/12/2026 | 3,551,725 | 0.35 | 9,800,000 | KAISA GROUP HOLDINGS LIMITED 0% 30/06/2022 | 1,305,323 | 0.15 |
| 8,200,000 | KORIAN VAR PERPETUAL GBP | 7,501,457 | 0.75 | 4,100,000 | MODERN LAND CHINA CO LTD 0% 11/04/2023 | 691,013 | 0.07 |
| 4,500,000 | NOVAFIVES 5.00% REGS 15/06/2025 | 2,954,025 | 0.29 | 8,600,000 | MODERN LAND CHINA CO LTD 0% 13/11/2022 | 1,448,291 | 0.14 |
| 10,273,447 | VALLOUREC SA 8.50% REGS 30/06/2026 | 9,544,853 | 0.96 | 2,000,000 | SINIC HOLDINGS GROUP 0% PERPETUAL | 43,063 | 0.00 |
| | <i>Georgia</i> | 4,726,765 | 0.47 | 6,000,000 | SINIC HOLDINGS GROUP 0% 31/12/2049 | 129,074 | 0.01 |
| 2,800,000 | GEORGIA 2.75% REGS 22/04/2026 | 2,214,503 | 0.22 | 21,000,000 | TARQUIN LTD 0% 17/03/2026 | 20 | 0.00 |
| 3,100,000 | GEORGIAN RAILWAY JSC 4.00% REGS 17/06/2028 | 2,512,262 | 0.25 | 1,039,759 | TELFOR OFFSHORE LTD 15.00% 31/12/2022 | 547,006 | 0.05 |
| | <i>Grecia</i> | 30,862,509 | 3.06 | 3,000,000 | YUZHOU GROUP HOLDINGS COMPANY LIMITED 6.00% 25/10/2023 | 249,510 | 0.02 |
| 9,200,000 | ALPHA BANK AE VAR 13/02/2030 | 7,452,368 | 0.74 | 7,750,000 | YUZHOU GROUP HOLDINGS COMPANY LIMITED 6.35% 13/01/2027 | 554,720 | 0.06 |
| 13,600,000 | EUROBANK ERGASIAS SA VAR 05/05/2027 | 11,450,384 | 1.13 | 5,000,000 | ZHENRO PROPERTIES GROUP LIMITED 6.70% 04/08/2026 | 335,310 | 0.03 |
| 6,000,000 | GREECE 1.875% 24/01/2052 | 3,682,920 | 0.37 | | <i>Islas Mauricio</i> | 8,402,925 | 0.83 |
| 3,600,000 | PIRAEUS BANK SA VAR PERPETUAL | 2,530,476 | 0.25 | 3,570,000 | CLEAN RENEWABLE POWER PTE LTD 4.25% REGS 25/03/2027 | 2,654,378 | 0.26 |
| 7,345,000 | PIRAEUS BANK SA VAR 19/02/2030 | 5,746,361 | 0.57 | 3,140,000 | GREENKO POWER II LTD 4.30% REGS 13/12/2028 | 2,347,409 | 0.23 |
| | <i>Hong Kong (China)</i> | 1,187,725 | 0.12 | 4,000,000 | GREENKO SOLAR 5.95% REGS 29/07/2026 | 3,401,138 | 0.34 |
| 1,595,000 | HONGKONG SHANGHAI BANKING CORP HSBC VAR PERPETUAL | 1,187,725 | 0.12 | | <i>Islas Virgenes Británicas</i> | 2,815,022 | 0.28 |
| | <i>Hungría</i> | 8,980,229 | 0.89 | 1,200,000 | ATLAS MARA 0% 31/12/2049 DEFAULTED USD (ISIN XS1297883214) | 235,305 | 0.02 |
| 6,808,000 | OTP BANK PLC VAR PERPETUAL | 6,122,639 | 0.61 | 3,000,000 | ATLAS MARA 0% 31/12/2049 DEFAULTED USD (ISIN XS1298407229) | 588,264 | 0.06 |
| 3,000,000 | REPUBLIC OF HUNGARY 4.25% REGS 16/06/2031 | 2,857,590 | 0.28 | 11,576,237 | NOBLE TRADING HOLD CO LTD VAR REGS 20/12/2025 | 575,794 | 0.06 |
| | <i>Irlanda</i> | 16,461,366 | 1.63 | 4,000,000 | TRISTAN OIL 0% REGS 31/12/2049 DEFAULTED | 1,415,659 | 0.14 |
| 2,400,000 | ARAGVI FINANCE INTERNATIONAL 8.45% REGS 29/04/2026 | 1,656,274 | 0.16 | | <i>Italia</i> | 112,649,001 | 11.19 |
| 5,000,000 | ARDAGH PACKAGING FIN PLC 2.125% REGS 15/08/2026 EUR (ISIN XS2036387525) | 4,068,150 | 0.40 | 36,355,000 | ALITALIA SOCIETA AEREA ITALIANA S P A 0% 30/07/2020 DEFAULTED | 83,435 | 0.01 |
| 8,500,000 | BANK OF CYPRUS HOLDINGS PLC VAR 23/10/2031 | 6,735,825 | 0.67 | 3,850,000 | ASSICURAZIONI GENERALI SPA 2.124% 01/10/2030 | 3,054,552 | 0.30 |
| 10,048,000 | CBOM FINANCE PLC VAR REGS PERPETUAL | 1,466,761 | 0.15 | 2,900,000 | BANCA MONTE DEI PASCHI DI SIENA VAR 10/09/2030 | 1,915,102 | 0.19 |
| 3,170,000 | CBOM FINANCE PLC VAR REGS 05/10/2027 | 697,191 | 0.07 | 6,100,000 | BANCA MONTE DEI PASCHI DI SIENA VAR 18/01/2028 | 3,639,382 | 0.36 |
| 1,500,000 | EIRCOM FINANCE LTD 2.625% 15/02/2027 | 1,197,240 | 0.12 | 7,000,000 | BANCA MONTE DEI PASCHI DI SIENA VAR 22/01/2030 | 4,492,740 | 0.45 |
| 2,520,000 | TCS FINANCE DESIGNATED ACTIVITY COMPANY VAR REGS PERPETUAL | 639,925 | 0.06 | 9,230,000 | BANCA MONTE DEI PASCHI DI SIENA 10.50% 23/07/2029 | 6,446,509 | 0.64 |
| | <i>Isla de Jersey</i> | 4,374,671 | 0.43 | 4,000,000 | BANCO BPM SPA VAR PERPETUAL EUR (ISIN XS2089968270) | 3,594,160 | 0.36 |
| 5,000,000 | ASTON MARTIN CAPITAL HOLDINGS LIMITED 10.50% REGS 30/11/2025 | 4,374,671 | 0.43 | 3,000,000 | ENEL SPA VAR 24/11/2081 | 2,640,000 | 0.26 |
| | <i>Islas Bermudas</i> | 462,448 | 0.05 | 5,500,000 | FINECOBANK SPA VAR PERPETUAL | 5,274,170 | 0.52 |
| 14,866,725 | RUSSIAN STANDARD LTD 0% REGS 27/10/2022 DEFAULTED | 462,448 | 0.05 | 3,500,000 | GAMMA BIDCO SPA 5.125% REGS 15/07/2025 | 3,159,765 | 0.31 |
| | <i>Islas Caimán</i> | 17,345,143 | 1.74 | 5,900,000 | INDUSTRIA MACCHINE AUTOMATICHE IMA SPA 3.75% REGS 15/01/2028 | 4,772,333 | 0.47 |
| 3,200,000 | CENTRAL CHN REAL ESTATE 7.25% 24/04/2023 | 1,517,463 | 0.15 | 7,000,000 | INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS2124979753) | 5,608,120 | 0.56 |
| 2,000,000 | FANTASIA HOLDING VAR 25/06/2024 | 167,526 | 0.02 | 8,000,000 | INTESA SANPAOLO VITA S P A 2.375% 22/12/2030 | 6,065,760 | 0.60 |
| 5,600,000 | FANTASIA HOLDING 0% 09/01/2023 | 472,394 | 0.05 | | | | |
| 2,700,000 | FANTASIA HOLDING 0% 18/10/2022 | 227,813 | 0.02 | | | | |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | | Valor de mercado | % del VL | Cantidad | | Valor de mercado | % del VL |
|------------|---|------------------|----------|------------|--|------------------|----------|
| | | EUR | | | | EUR | |
| 15,000,000 | MAGELLANO SPE SRL VAR 31/07/2029 EUR (ISIN IT0005383168) | 9,712,395 | 0.96 | 400,000 | SWISSPORT INVESTMENTS 0% REGS 15/12/2022 DEFAULTED | 12,000 | 0.00 |
| 15,000,000 | MAGELLANO SPE SRL VAR 31/07/2029 EUR (ISIN IT0005383184) | 9,737,362 | 0.98 | 2,000,000 | TELECOM ITALIA FINANCE SA 7.75% 24/01/2033 | 2,085,260 | 0.21 |
| 15,000,000 | MEDIOLANUM FERINANDO MAGELLANO VAR 31/07/2029 EUR (ISIN IT0005383176) | 9,717,389 | 0.96 | 5,200,000 | VIVION INVESTMENTS SARL 3.00% 08/08/2024 | 4,516,616 | 0.45 |
| 15,000,000 | MEDIOLANUM FERINANDO MAGELLANO VAR 31/07/2029 EUR (ISIN IT0005383192) | 9,762,329 | 0.98 | 2,900,000 | VIVION INVESTMENTS SARL 3.50% 01/11/2025 | 2,476,426 | 0.25 |
| 3,000,000 | NEXI SPA 2.125% 30/04/2029 | 2,101,950 | 0.21 | | <i>México</i> | 22,811,800 | 2.26 |
| 5,000,000 | TELECOM ITALIA SPA 2.75% 15/04/2025 | 4,656,300 | 0.46 | 3,500,000 | CE OAXACA DOS S DE RL DE CV 7.25% REGS 31/12/2031 | 2,506,545 | 0.25 |
| 5,100,000 | UNICREDIT SPA VAR PERPETUAL EUR (ISIN XS1739839998) | 4,399,719 | 0.44 | 3,500,000 | CE OAXACA CUATRO S DE RL DE CV 7.25% REGS 31/12/2031 | 2,596,190 | 0.26 |
| 4,200,000 | UNICREDIT SPA VAR PERPETUAL EUR (ISIN XS2121441856) | 3,019,002 | 0.30 | 9,495,000 | GRUPO AEROPORTUARIO DEL PACIFICO SAB DE CV 8.50% REGS 17/03/2027 | 8,780,775 | 0.86 |
| 2,000,000 | UNICREDIT SPA VAR PERPETUAL EUR (ISIN XS2356217039) | 1,525,380 | 0.15 | 7,590,000 | PETROLEOS MEXICANOS PEMEX 3.625% 24/11/2025 | 6,735,138 | 0.67 |
| 3,136,000 | VERDE BIDCO SPA 4.625% REGS 01/10/2026 | 2,584,660 | 0.26 | 2,600,000 | PETROLEOS MEXICANOS PEMEX 3.75% 16/04/2026 | 2,193,152 | 0.22 |
| 4,500,000 | WASTE ITALIA SPA 0% REGS 15/11/2019 DEFAULTED | 43,313 | 0.00 | | <i>Mongolia</i> | 5,066,077 | 0.50 |
| 5,580,000 | WEBUILD SPA 3.625% 28/01/2027 | 4,643,174 | 0.46 | 6,500,000 | MONGOLIA 3.50% REGS 07/07/2027 | 5,066,077 | 0.50 |
| | <i>Japón</i> | 7,306,406 | 0.73 | | <i>Nigeria</i> | 28,628,547 | 2.84 |
| 3,000,000 | RAKUTEN GROUP INC VAR REGS PERPETUAL | 2,099,190 | 0.21 | 14,600,000 | ACCESS BANK NIGERIA 6.125% REGS 21/09/2026 | 11,314,249 | 1.12 |
| 6,100,000 | SOFTBANK GROUP CORP VAR PERPETUAL | 5,207,216 | 0.52 | 10,000,000 | FIDELITY BANK PLC 7.625% REGS 28/10/2026 | 8,165,766 | 0.81 |
| | <i>Kazajstán</i> | 2,547,405 | 0.25 | 2,646,000 | SEPLAT PETROLEUM DEVELOPMENT COMPANY PLC 7.75% REGS 01/04/2026 | 2,284,451 | 0.23 |
| 3,500,000 | KAZAKHSTAN 1.50% REGS 30/09/2034 | 2,547,405 | 0.25 | 6,775,600 | TNOG OIL AND GAS LTD 0% 12/01/2028 | 3,810,850 | 0.38 |
| | <i>Luxemburgo</i> | 77,018,014 | 7.66 | 1,200,000 | TNOG OIL AND GAS LTD 0% 17/05/2032 | 3,053,231 | 0.30 |
| 10,500,000 | ADLER GROUP SA 2.25% 14/01/2029 | 4,975,530 | 0.49 | | <i>Noruega</i> | 6,734,865 | 0.67 |
| 4,550,000 | ALTICE FRANCE HOLDING SA 8.00% REGS 15/05/2027 | 3,762,259 | 0.37 | 5,500,000 | DNB BANK ASA FRN PERPETUAL USD (ISIN GB0040940875) | 3,600,239 | 0.36 |
| 1,100,000 | ANACAP FINANCIAL EUROPE S.A SICAV-RAIF VAR REGS 30/07/2024 | 966,548 | 0.10 | 2,100,000 | DNB BANK ASA FRN PERPETUAL USD (ISIN GB0042636166) | 1,373,833 | 0.14 |
| 3,090,000 | ARENA LUXEMBOURG FINANCE S A R L VAR REGS 01/02/2027 | 2,894,218 | 0.29 | 2,690,000 | DNB BANK ASA FRN PERPETUAL USD (ISIN LU0001344653) | 1,760,793 | 0.17 |
| 5,120,000 | ARENA LUXEMBOURG FINANCE S A R L 1.875% REGS 01/02/2028 | 3,707,341 | 0.37 | | <i>Países Bajos</i> | 97,597,584 | 9.70 |
| 8,030,000 | AROUNDTOWN SA VAR PERPETUAL EUR (ISIN XS2027946610) | 5,571,775 | 0.55 | 7,330,000 | BOI FINANCE BV 7.50% REGS 16/02/2027 | 5,955,992 | 0.59 |
| 2,300,000 | CIRSA FINANCE INTERNATIONAL SARL 4.75% REGS 22/05/2025 | 2,045,114 | 0.20 | 11,403,000 | COOPERATIEVE RABOBANK UA VAR PERPETUAL EUR (ISIN XS1002121454) | 11,102,074 | 1.11 |
| 4,000,000 | CPI PROPERTY GROUP S.A. VAR PERPETUAL EUR (ISIN XS2290533020) | 2,134,320 | 0.21 | 5,800,000 | DTEK RENEWABLES FINANCE B.V. 8.50% REGS 12/11/2024 | 2,401,316 | 0.24 |
| 6,000,000 | CSN RESOURCES SA 4.625% REGS 10/06/2031 | 4,132,077 | 0.41 | 4,932,000 | DUFYR ONE BONDS 2.50% 15/10/2024 | 4,485,999 | 0.45 |
| 10,000,000 | FS LUXEMBOURG SARL 10.00% REGS 15/12/2025 | 9,707,398 | 0.97 | 16,596,000 | NOSTRUM OIL&GAS FIN BV 0% REGS 16/02/2025 | 4,092,130 | 0.41 |
| 5,500,000 | GARFUNKELUX HOLDCO 3 SA 6.75% REGS 01/11/2025 | 4,903,525 | 0.49 | 9,400,000 | NOSTRUM OIL&GAS FIN BV 0% REGS 25/07/2022 | 2,354,743 | 0.23 |
| 500,000 | HD CAPITAL SA 0% 31/12/2099 DEFAULTED | 1 | 0.00 | 2,000,000 | Q PARK HOLDING BV VAR REGS 01/03/2026 | 1,747,220 | 0.17 |
| 13,000,000 | M AND G FINANCE SA 0% PERPETUAL | 13 | 0.00 | 2,000,000 | Q PARK HOLDING I BV 2.00% REGS 01/03/2027 | 1,598,400 | 0.16 |
| 13,600,000 | METALCORP GRP SA 8.50% 28/06/2026 | 11,371,096 | 1.14 | 11,900,000 | REPSOL INTERNATIONAL FINANCE BV VAR PERPETUAL | 10,243,282 | 1.02 |
| 9,700,000 | MHP LUX SA 6.95% REGS 03/04/2026 | 4,745,851 | 0.47 | 7,040,000 | SUNSHINE MID BV 6.50% REGS 15/05/2026 | 7,045,490 | 0.70 |
| 1,900,000 | PUMA INTERNATIONAL FINANCING SA 5.00% REGS 24/01/2026 | 1,597,894 | 0.16 | 6,000,000 | TELEFONICA EUROPE BV VAR PERPETUAL EUR (ISIN XS2109819859) | 4,924,200 | 0.49 |
| 2,500,000 | SUMMER HOLCO A S A R L 9.25% REGS 31/10/2027 | 1,744,010 | 0.17 | 7,700,000 | TELEFONICA EUROPE BV VAR PERPETUAL EUR (ISIN XS2293060658) | 5,473,006 | 0.54 |
| 4,200,000 | SUMMER HOLDCO SARL 5.75% REGS 31/10/2026 | 3,668,742 | 0.36 | 5,000,000 | TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 4.375% 09/05/2030 | 4,007,650 | 0.40 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | | Valor de mercado | % del VL | Cantidad | | Valor de mercado | % del VL |
|------------|---|------------------|----------|------------|---|------------------|----------|
| | | EUR | | | | EUR | |
| 450,000 | TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 4.50% 01/03/2025 | 422,051 | 0.04 | 3,000,000 | STONEGATE PUB COMPANY FINANCING 2019 PLC 8.25% REGS 31/07/2025 | 3,196,178 | 0.32 |
| 7,200,000 | TRIVIUM PACKAGING FINANCE B V VAR REGS 15/08/2026 | 6,808,896 | 0.68 | 1,650,000 | TULLOW OIL PLC 10.25% REGS 15/05/2026 | 1,520,124 | 0.15 |
| 5,000,000 | UNITED GROUP B V 3.125% REGS 15/02/2026 | 3,959,800 | 0.39 | 12,100,000 | TULLOW OIL PLC 7.00% REGS 01/03/2025 | 9,623,056 | 0.97 |
| 6,320,000 | UNITED GROUP B V 3.625% REGS 15/02/2028 | 4,734,691 | 0.47 | 2,789,000 | UK SPV CREDIT FINANCE PLC 0% 31/12/2049 DEFAULTED | 100,948 | 0.01 |
| 8,450,000 | UPC HOLDINGS BV 3.875% REGS 15/06/2029 | 6,817,883 | 0.68 | | <i>República Checa</i> | 1,270,262 | 0.13 |
| 7,200,000 | WINTERSHALL DEA FINANCE 2 BV VAR PERPETUAL EUR (ISIN XS2286041947) | 4,754,376 | 0.47 | 2,050,000 | EP INFRASTRUCTURE AS 1.816% 02/03/2031 | 1,270,262 | 0.13 |
| 6,640,000 | ZIGGO BOND COMPANY BV 3.375% REGS 28/02/2030 | 4,668,385 | 0.46 | | <i>República Dominicana</i> | 9,364,254 | 0.93 |
| | <i>Panamá</i> | 4,797,772 | 0.48 | 8,200,000 | DOMINICAN REPUBLIC 4.50% REGS 30/01/2030 | 6,297,791 | 0.63 |
| 6,100,000 | CARNIVAL CORPORATION 7.625% REGS 01/03/2026 | 4,797,772 | 0.48 | 4,150,000 | DOMINICAN REPUBLIC 4.875% REGS 23/09/2032 | 3,066,463 | 0.30 |
| | <i>Papúa Nueva Guinea</i> | 3,020,464 | 0.30 | | <i>Rumania</i> | 12,878,850 | 1.28 |
| 3,616,000 | PAPUA NEW GUINEA 8.375% REGS 04/10/2028 | 3,020,464 | 0.30 | 15,000,000 | ROMANIA 2.875% REGS 26/05/2028 | 12,878,850 | 1.28 |
| | <i>Portugal</i> | 33,857,908 | 3.36 | | <i>Senegal</i> | 3,521,448 | 0.35 |
| 1,300,000 | CAIXA ECONOMICA MONTEPIO GERAL CAIXA ECONOMICA BANCARIA SA VAR 03/04/2029 | 1,130,129 | 0.11 | 5,600,000 | SENEGAL 5.375% REGS 08/06/2037 | 3,521,448 | 0.35 |
| 11,500,000 | NOVO BANCO SA VAR 06/07/2028 | 10,912,695 | 1.08 | | <i>Serbia</i> | 11,464,016 | 1.14 |
| 15,000,000 | NOVO BANCO SA VAR 15/09/2023 | 14,787,150 | 1.47 | 3,600,000 | REPUBLIC OF SERBIA 1.65% REGS 03/03/2033 | 2,266,344 | 0.22 |
| 4,500,000 | NOVO BANCO SA 0% 09/04/2052 | 1,115,460 | 0.11 | 4,800,000 | SERBIA 1.50% REGS 26/06/2029 | 3,491,712 | 0.35 |
| 6,100,000 | NOVO BANCO SA 0% 12/02/2049 | 1,764,974 | 0.18 | 6,500,000 | SERBIA 3.125% REGS 15/05/2027 | 5,705,960 | 0.57 |
| 11,000,000 | NOVO BANCO SA 0% 15/01/2018 DEFAULTED | 1,925,000 | 0.19 | | <i>Sudáfrica</i> | 2,835,930 | 0.28 |
| 4,700,000 | NOVO BANCO SA 0% 31/12/2049 DEFAULTED | 822,500 | 0.08 | 3,000,000 | SOUTH AFRICA 3.75% 24/07/2026 | 2,835,930 | 0.28 |
| 8,000,000 | NOVO BANCO SA 0% 31/12/2099 DEFAULTED | 1,400,000 | 0.14 | | <i>Suecia</i> | 13,246,685 | 1.31 |
| | <i>Qatar</i> | 15,213,506 | 1.51 | 3,900,000 | AKELIUS RESIDENTIAL PROPERTY VAR 17/05/2081 | 3,065,790 | 0.30 |
| 16,000,000 | QATAR 3.75% REGS 16/04/2030 | 15,213,506 | 1.51 | 8,300,000 | SAMHALLSBYGGNADSBOLAGET I NORDEN AB VAR PERPETUAL EUR (ISIN XS2010028186) | 2,777,180 | 0.28 |
| | <i>Reino Unido</i> | 76,697,379 | 7.61 | 5,300,000 | SAMHALLSBYGGNADSBOLAGET I NORDEN AB VAR PERPETUAL EUR (ISIN XS2010032618) | 1,805,922 | 0.18 |
| 4,000,000 | BARCLAYS BANK PLC LONDON VAR PERPETUAL USD | 3,162,925 | 0.31 | 7,000,000 | SAMHALLSBYGGNADSBOLAGET I NORDEN AB VAR PERPETUAL EUR (ISIN XS2272358024) | 2,269,260 | 0.23 |
| 4,000,000 | BP CAPITAL MARKETS PLC VAR PERPETUAL EUR (ISIN XS2193662728) | 3,354,520 | 0.33 | 4,350,000 | VERISURE MIDHOLDING AB 5.25% REGS 15/02/2029 | 3,328,533 | 0.32 |
| 7,900,000 | CARNIVAL PLC 1.00% 28/10/2029 | 4,512,006 | 0.45 | | <i>Suiza</i> | 12,010,866 | 1.19 |
| 8,000,000 | ENQUEST PLC 7.00% 15/10/2023 | 6,916,371 | 0.69 | 11,800,000 | CREDIT SUISSE GROUP AG VAR REGS PERPETUAL USD (ISIN USH3698DCP71) | 9,385,145 | 0.93 |
| 3,500,000 | HSBC BANK PLC FRN PERPETUAL | 2,594,978 | 0.26 | 3,000,000 | UBS GROUP FUNDING SWITZERLAND INC VAR PERPETUAL | 2,625,721 | 0.26 |
| 3,000,000 | HSBC BANK PLC VAR PERPETUAL | 2,222,804 | 0.22 | | <i>Turquía</i> | 1,946,729 | 0.19 |
| 4,000,000 | HSBC HOLDINGS PLC VAR PERPETUAL USD (ISIN US404280BL25) | 3,437,065 | 0.34 | 2,800,000 | ZORLU YENILENEBILIR 9.00% REGS 01/06/2026 | 1,946,729 | 0.19 |
| 5,000,000 | ICELAND BONDCO PLC 4.625% REGS 15/03/2025 | 4,534,096 | 0.45 | | <i>Ucrania</i> | 8,017,349 | 0.80 |
| 5,000,000 | JERROLD FINCO PLC 5.25% REGS 15/01/2027 | 5,159,270 | 0.51 | 13,700,000 | UKRAINE 7.75% REGS 01/09/2023 | 4,299,555 | 0.43 |
| 3,799,030 | KCA DEUTAG UK FINANCE PLC 9.875% REGS 01/12/2025 | 3,470,165 | 0.34 | 7,000,000 | UKRAINE 7.75% REGS 01/09/2025 | 1,718,179 | 0.17 |
| 6,200,000 | KONDOR FINANCE PLC 7.125% 19/07/2024 | 2,089,090 | 0.21 | 7,900,000 | UKRAINE 7.75% REGS 01/09/2026 | 1,999,615 | 0.20 |
| 2,000,000 | MATALAN FINANCE PLC 6.75% REGS 31/01/2023 | 1,863,476 | 0.18 | | <i>Venezuela</i> | 13,749,042 | 1.36 |
| 7,800,000 | MATALAN FINANCE PLC 9.50% REGS 31/01/2024 | 5,245,331 | 0.52 | 70,000,000 | PETROLEOS DE VENEZUELA SA PDVSA 0% REGS 15/11/2026 DEFAULTED | 3,531,302 | 0.35 |
| 5,000,000 | MCLAREN FINANCE PLC 7.50% REGS 01/08/2026 | 3,567,602 | 0.35 | | | | |
| 5,000,000 | MERO BANK PLC VAR 08/10/2025 | 4,827,835 | 0.48 | | | | |
| 3,150,000 | PIRAEUS GROUP FINANCE PLC VAR 26/06/2029 | 2,954,606 | 0.29 | | | | |
| 3,000,000 | STANDARD CHARTERED PLC VAR REGS PERPETUAL USD (ISIN USG84228AT58) | 2,344,933 | 0.23 | | | | |

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Cartera de títulos a 30/06/22

| Cantidad | | Valor de mercado | % del VL | Cantidad | | Valor de mercado | % del VL |
|------------|---|-------------------|-------------|----------|--|--------------------|--------------|
| | | EUR | | | | EUR | |
| 19,650,000 | PETROLEOS DE VENEZUELA SA PDVSA 0% REGS 16/05/2024 DEFAULTED | 1,041,096 | 0.10 | | <i>Luxemburgo</i> | 49,308,783 | 4.89 |
| 21,031,300 | PETROLEOS DE VENEZUELA SA PDVSA 0% 12/04/2027 DEFAULTED | 1,507,567 | 0.15 | 12,879 | AMUNDI FUNDS EMERGING MARKETS CORP HIGH YIELD BOND Z EUR (C) | 11,969,486 | 1.19 |
| 5,000,000 | PETROLEOS DE VENEZUELA SA PDVSA 0% 12/04/2037 DEFAULTED | 358,697 | 0.04 | 1,000 | AMUNDI INVESTMENT FUNDS EMERGING MARKETS SOVEREIGN BOND ND H | 954,940 | 0.09 |
| 7,200,000 | REPUBLIC OF VENEZUELA 0% PERPETUAL DEFAULTED USD (ISIN USP97475AG56) | 588,837 | 0.06 | 15,000 | AMUNDI INVESTMENT FUNDS EMERGING MARKETS SOVEREIGN BOND ND S | 15,087,379 | 1.50 |
| 15,500,000 | REPUBLIC OF VENEZUELA 0% PERPETUAL DEFAULTED USD (ISIN USP97475AP55) | 1,375,126 | 0.14 | 2,161 | AMUNDI PLANET SICAV SIF EMERGING GREEN ONE | 21,296,978 | 2.11 |
| 8,000,000 | REPUBLIC OF VENEZUELA 0% 07/05/2028 DEFAULTED | 718,542 | 0.07 | | Total cartera de títulos | 956,380,996 | 94.95 |
| 19,300,000 | REPUBLIC OF VENEZUELA 0% 13/10/2019 DEFAULTED | 1,754,529 | 0.17 | | | | |
| 15,000,000 | REPUBLIC OF VENEZUELA 0% 21/10/2026 DEFAULTED USD (ISIN USP17625AC16) | 1,325,601 | 0.13 | | | | |
| 6,000,000 | REPUBLIC OF VENEZUELA 0% 21/10/2026 DEFAULTED USD (ISIN USP17625AE71) | 540,915 | 0.05 | | | | |
| 11,000,000 | REPUBLIC OF VENEZUELA 0% 31/03/2038 DEFAULTED | 1,006,830 | 0.10 | | | | |
| | Bonos convertibles | 9,023,814 | 0.90 | | | | |
| | <i>Luxemburgo</i> | 9,023,814 | 0.90 | | | | |
| 26,100,000 | BANK OF NEW YORK MELLON SA/NV LUXEMBOURG BRANCH VAR 15/12/2050 CV | 9,023,814 | 0.90 | | | | |
| | Warrants, Derechos | 3 | 0.00 | | | | |
| | <i>Reino Unido</i> | 3 | 0.00 | | | | |
| 12,070 | VISIOCORP PLC PLAC A SERIES WTS | 1 | 0.00 | | | | |
| 12,070 | VISIOCORP PLC PLAC B SERIES WTS | 2 | 0.00 | | | | |
| | Otros valores mobiliarios | 16,605 | 0.00 | | | | |
| | Acciones | - | 0.00 | | | | |
| | <i>Reino Unido</i> | - | 0.00 | | | | |
| 56,831 | MRIYA FARMING PLC | - | 0.00 | | | | |
| | Bonos convertibles | 16,605 | 0.00 | | | | |
| | <i>Islandia</i> | 16,605 | 0.00 | | | | |
| 97,678 | LBI EHF 0% 30/11/2035 CV | 16,605 | 0.00 | | | | |
| | Acción/Participaciones de OICVM/OIC | 52,325,405 | 5.19 | | | | |
| | Acción/Participaciones en fondos de inversión | 52,325,405 | 5.19 | | | | |
| | <i>Francia</i> | 2,740,998 | 0.27 | | | | |
| 3 | AMUNDI EURO LIQUIDITY | 2,740,998 | 0.27 | | | | |
| | <i>Irlanda</i> | 84,299 | 0.01 | | | | |
| 1,000 | ISHS USD HIGH YIELD CORP BOND UCITS ETF | 84,299 | 0.01 | | | | |
| | <i>Isla de Jersey</i> | 191,306 | 0.02 | | | | |
| 1,000 | WISDOM TREE COMMODITY SECURITIES LIMITED ETF | 10,326 | 0.00 | | | | |
| 10,000 | WISDOM TREE METAL SECURITIES LIMITED | 180,980 | 0.02 | | | | |
| | <i>Islandia</i> | 19 | 0.00 | | | | |
| 193,219 | LBI CLASS A SHARES SICAV | 19 | 0.00 | | | | |

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Cartera de títulos a 30/06/22

| Cantidad | Valor de Mercado | % del VL | Cantidad | Valor de Mercado | % del VL |
|---|--------------------|--------------|---|------------------|----------|
| | EUR | | | EUR | |
| Posiciones a largo plazo | 398,039,908 | 88.79 | 2,000,000 BANCO BILBAO VIZCAYA ARGENTARIA VAR PERPETUAL EUR (ISIN ES0813211010) | 1,881,260 | 0.42 |
| Valores mobiliarios admitidos a cotización oficial en una bolsa de valores y/o negociados en otro mercado regulado | 357,287,832 | 79.70 | 1,800,000 BANCO DE SABADELL SA VAR PERPETUAL EUR (ISIN XS1720572848) | 1,691,640 | 0.38 |
| Bonos | 357,287,832 | 79.70 | 1,000,000 BANCO DE SABADELL SA VAR PERPETUAL EUR (ISIN XS2310945048) | 826,780 | 0.18 |
| <i>Alemania</i> | 28,956,338 | 6.46 | 1,200,000 BANCO DE SABADELL SA VAR PERPETUAL EUR (ISIN XS2389116307) | 883,548 | 0.20 |
| 1,300,000 CHEPLAPHARM 4.375% REGS 15/01/2028 | 1,110,733 | 0.25 | 1,600,000 BANCO DE SABADELL SA 2.50% 15/04/2031 | 1,337,536 | 0.30 |
| 2,000,000 COMMERZBANK AG VAR PERPETUAL | 1,811,620 | 0.40 | 1,600,000 BANCO SANTANDER SA VAR PERPETUAL EUR (ISIN XS2102912966) | 1,350,688 | 0.30 |
| 600,000 COMMERZBANK AG VAR 29/12/2031 | 491,892 | 0.11 | 2,600,000 CAIXABANK SA VAR PERPETUAL EUR (ISIN ES0840609012) | 2,218,502 | 0.49 |
| 1,800,000 CTEC II GMBH 5.25% REGS 15/02/2030 | 1,310,346 | 0.29 | 1,000,000 CELLNEX FINANCE COMPANY 1.50% 08/06/2028 | 783,200 | 0.17 |
| 1,400,000 DEUTSCHE BANK AG VAR PERPETUAL EUR (ISIN DE000DL19VZ9) | 1,081,528 | 0.24 | 1,000,000 CELLNEX TELECOM SA 1.75% 23/10/2030 | 714,650 | 0.16 |
| 1,200,000 DEUTSCHE BANK AG VAR PERPETUAL EUR (ISIN DE000DL19V55) | 937,176 | 0.21 | 2,300,000 GRIFOLS ESCROW ISSUER SA 3.875% REGS 15/10/2028 | 1,904,745 | 0.42 |
| 800,000 DEUTSCHE BANK AG VAR 19/05/2031 | 800,416 | 0.18 | 900,000 GRUPO ANTOLIN IRAUSA SA 3.50% REGS 30/04/2028 | 604,395 | 0.13 |
| 2,300,000 DEUTSCHE LUFTHANSA AG 2.875% 11/02/2025 | 2,061,099 | 0.46 | 2,400,000 INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 2.75% 25/03/2025 | 2,043,048 | 0.46 |
| 3,000,000 DEUTSCHE LUFTHANSA AG 2.875% 16/05/2027 | 2,378,670 | 0.53 | 500,000 INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 3.75% 25/03/2029 | 356,475 | 0.08 |
| 1,500,000 DEUTSCHE LUFTHANSA AG 3.00% 29/05/2026 | 1,267,830 | 0.28 | 5,700,000 LORCA TELECOM BOND CO 4.00% REGS 18/09/2027 | 4,780,533 | 1.08 |
| 1,700,000 GRUENENTHAL GMBH 3.625% REGS 15/11/2026 | 1,541,339 | 0.34 | 600,000 NEINOR HOMES SA 4.50% REGS 15/10/2026 | 489,036 | 0.11 |
| 1,400,000 GRUENENTHAL GMBH 4.125% REGS 15/05/2028 | 1,203,048 | 0.27 | 600,000 VIA CELERE DESARROLLOS INMOBILIARIOS SA 5.25% REGS 01/04/2026 | 517,242 | 0.12 |
| 800,000 HT TROPLAST GMBH 9.25% REGS 15/07/2025 | 712,144 | 0.16 | <i>Estados Unidos de América</i> | 21,998,208 | 4.91 |
| 700,000 IHO VERWALTUNGS GMBH 3.625% REGS 15/05/2025 | 612,248 | 0.14 | 700,000 ALLIED UNIVERSAL HOLD CO LLC 3.625% REGS 01/06/2028 | 532,756 | 0.12 |
| 2,400,000 IHO VERWALTUNGS GMBH 3.75% REGS 15/09/2026 | 2,001,288 | 0.45 | 400,000 ALLIED UNIVERSAL HOLD CO LLC/ALLIED UNIVERSAL FINANCE CORP 4.875% REGS 01/06/2028 | 367,477 | 0.08 |
| 1,890,000 NIDDA HEALTHCARE HOLDING AG 3.50% REGS 30/09/2024 | 1,679,171 | 0.37 | 1,600,000 ARDAGH METAL PACKAGING 3.00% REGS 01/09/2029 | 1,195,104 | 0.27 |
| 2,500,000 NOVELIS SHEET INGOT GMBH 3.375% REGS 15/04/2029 | 1,985,900 | 0.44 | 1,600,000 BELDEN INC 3.875% REGS 15/03/2028 | 1,374,752 | 0.31 |
| 900,000 TECHEM VERWALTUNG SGESELLSCHAFT 675 MBH 2.00% REGS 15/07/2025 | 791,685 | 0.18 | 1,000,000 ENCORE CAPITAL GROUP INC 4.875% REGS 15/10/2025 | 967,930 | 0.22 |
| 200,000 THYSSENKRUPP AG 2.875% 22/02/2024 | 192,108 | 0.04 | 600,000 ENCORE CAPITAL GROUP INC 5.375% REGS 15/02/2026 | 655,532 | 0.15 |
| 2,200,000 TK ELEVATOR MIDCO GMBH 4.375% REGS 15/07/2027 | 1,910,018 | 0.43 | 2,500,000 FORD MOTOR CREDIT CO LLC 2.386% 17/02/2026 | 2,193,150 | 0.49 |
| 900,000 TUI CRIUSES GMBH 6.50% REGS 15/05/2026 | 639,684 | 0.14 | 1,100,000 FORD MOTOR CREDIT CO LLC 3.25% 15/09/2025 | 1,010,702 | 0.23 |
| 700,000 VERTICAL HOLD CO GMBH 6.625% REGS 15/07/2028 | 540,521 | 0.12 | 1,800,000 FORD MOTOR CREDIT CO LLC 4.535% 06/03/2025 | 1,960,700 | 0.44 |
| 600,000 ZF FINANCE GMBH 2.75% 25/05/2027 | 475,638 | 0.11 | 1,290,000 FORD MOTOR CREDIT CO LLC 5.125% 16/06/2025 | 1,179,860 | 0.26 |
| 1,800,000 ZF FINANCE GMBH 3.75% 21/09/2028 | 1,420,236 | 0.32 | 4,000,000 IQVIA INC 2.25% REGS 15/01/2028 | 3,325,760 | 0.73 |
| <i>Austria</i> | 3,357,840 | 0.75 | 1,500,000 OLYMPUS WATER US HOLDING CORPORATION 3.875% REGS 01/10/2028 | 1,221,915 | 0.27 |
| 1,200,000 ERSTE GROUP BANK AG VAR PERPETUAL EUR (ISIN XS1961057780) | 1,106,796 | 0.25 | 3,400,000 ORGANON AND COMPANY 2.875% REGS 30/04/2028 | 2,857,836 | 0.63 |
| 2,700,000 SAPPY PAPIER HOLDING GMBH 3.625% REGS 15/03/2028 | 2,251,044 | 0.50 | 1,200,000 SCIL IV LLC USA H 4.375% REGS 01/11/2026 | 978,072 | 0.22 |
| <i>Bélgica</i> | 2,086,224 | 0.47 | 1,400,000 SPECTRUM BRANDS INC 4.00% REGS 01/10/2026 | 1,327,802 | 0.30 |
| 2,400,000 KBC GROUP SA/INV VAR PERPETUAL EUR (ISIN BE0002592708) | 2,086,224 | 0.47 | 295,000 WINSTAR COMMUNICATIONS INC 0% 31/12/2049 DEFAULTED | - | 0.00 |
| <i>Canadá</i> | 2,017,905 | 0.45 | 1,000,000 WMG ACQUISITION CORP 2.75% REGS 15/07/2028 | 848,860 | 0.19 |
| 2,300,000 PANTHER BF AGGREGATOR 2 LP/PANTHER FINANCIAL CO INC 4.375% REGS 15/05/2026 | 2,017,905 | 0.45 | | | |
| <i>España</i> | 24,781,310 | 5.53 | | | |
| 2,800,000 ABANCA CORPORACION BANCARIA SA VAR PERPETUAL | 2,398,032 | 0.53 | | | |

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Cartera de títulos a 30/06/22

| Cantidad | Valor de Mercado | % del VL | Cantidad | Valor de Mercado | % del VL |
|---|------------------|----------|--|------------------|----------|
| | EUR | | | EUR | |
| <i>Finlandia</i> | 2,256,542 | 0.50 | 2,300,000 RUBIS TERMINAL INFRA SAS 5.625% REGS 15/05/2025 | 2,231,805 | 0.50 |
| 1,400,000 HUHTAMAKI OYJ 4.25% 09/06/2027 | 1,359,162 | 0.30 | 1,600,000 SECHE ENVIRONNEMENT SA 2.25% 15/11/2028 | 1,272,256 | 0.28 |
| 1,100,000 SPA HOLDINGS 3 3.625% REGS 04/02/2028 | 897,380 | 0.20 | 2,800,000 SPCM SA 2.625% REGS 01/02/2029 | 2,288,888 | 0.51 |
| <i>Francia</i> | 70,467,516 | 15.71 | 1,300,000 SPIE SA 2.625% 18/06/2026 | 1,164,332 | 0.26 |
| 1,000,000 AFFLELOU SAS 4.25% REGS 19/05/2026 | 855,030 | 0.19 | 1,800,000 UNIBAIL-RODAMCO SE VAR PERPETUAL EUR (ISIN FR0013330529) | 1,339,074 | 0.30 |
| 1,900,000 ALTICE FRANCE SA 3.375% REGS 15/01/2028 | 1,426,501 | 0.32 | 500,000 VALEO SA 1.00% 03/08/2028 | 390,885 | 0.09 |
| 1,000,000 ALTICE FRANCE SA 4.125% REGS 15/01/2029 | 759,860 | 0.17 | 500,000 VEOLIA ENVIRONNEMENT SA VAR PERPETUAL EUR (ISIN FR00140007L3) | 380,660 | 0.08 |
| 1,200,000 ALTICE FRANCE SA 4.25% REGS 15/10/2029 | 896,064 | 0.20 | <i>Irlanda</i> | 11,890,698 | 2.65 |
| 700,000 BANIJAY GROUP SA S 6.50% REGS 01/03/2026 | 588,539 | 0.13 | 3,000,000 AIB GROUP PLC VAR PERPETUAL | 2,738,820 | 0.61 |
| 1,900,000 BNP PARIBAS SA VAR REGS PERPETUAL USD (ISIN USF1067PAB25) | 1,535,702 | 0.34 | 3,200,000 ARDAGH PACKAGING FIN PLC 4.75% REGS 15/07/2027 | 2,680,706 | 0.60 |
| 1,300,000 CASINO GUICHARD PERRACHON SA VAR 07/03/2024 | 1,052,649 | 0.23 | 1,000,000 EIRCOM FINANCE LTD 3.50% 15/05/2026 | 851,260 | 0.19 |
| 1,100,000 CGG 7.75% REGS 01/04/2027 | 940,291 | 0.21 | 6,000,000 VIRGIN MEDIA VENDOR FINANCING NOTES III DAC 4.875% REGS 15/07/2028 | 5,619,912 | 1.25 |
| 1,810,000 CHROME BIDCO SAS 3.50% REGS 31/05/2028 | 1,490,915 | 0.33 | <i>Israel</i> | 2,207,764 | 0.49 |
| 1,510,000 CHROME HOLDCO SAS 5.00% REGS 31/05/2029 | 1,147,736 | 0.26 | 2,600,000 TEVA PHARMACEUTICAL INDUSTRIES LTD 3.75% 09/05/2027 | 2,207,764 | 0.49 |
| 1,200,000 CONSTELLIUM SE 3.125% REGS 15/07/2029 | 928,896 | 0.21 | <i>Italia</i> | 27,612,091 | 6.16 |
| 2,000,000 CONSTELLIUM SE 4.25% REGS 15/02/2026 | 1,816,080 | 0.41 | 1,100,000 AUTOSTRADE PER ITALIA SPA 1.875% 26/09/2029 | 874,093 | 0.19 |
| 600,000 ELECTRICITE DE FRANCE VAR PERPETUAL EUR (ISIN FR0011401751) | 550,308 | 0.12 | 200,000 AUTOSTRADE PER ITALIA SPA 2.00% 04/12/2028 | 164,244 | 0.04 |
| 3,400,000 ELECTRICITE DE FRANCE VAR PERPETUAL EUR (ISIN FR0013464922) | 2,598,382 | 0.57 | 2,200,000 AUTOSTRADE PER ITALIA SPA 2.00% 15/01/2030 | 1,736,834 | 0.39 |
| 1,200,000 ELECTRICITE DE FRANCE VAR PERPETUAL EUR (ISIN FR0013534336) | 786,420 | 0.18 | 3,900,000 BANCO BPM SPA VAR 14/01/2031 | 3,477,318 | 0.78 |
| 1,400,000 ELECTRICITE DE FRANCE VAR PERPETUAL EUR (ISIN FR0013534351) | 1,090,026 | 0.24 | 850,000 BANCO BPM SPA VAR 14/09/2030 | 812,787 | 0.18 |
| 4,500,000 ELECTRICITE DE FRANCE VAR PERPETUAL GBP | 4,632,260 | 1.02 | 1,700,000 DOBANK SPA 3.375% REGS 31/07/2026 | 1,471,095 | 0.33 |
| 2,500,000 ELIOR GROUP SA 3.75% 15/07/2026 | 1,952,950 | 0.44 | 800,000 GAMMA BIDCO SPA 6.25% REGS 15/07/2025 | 746,608 | 0.17 |
| 1,500,000 ELIS SA 4.125% 24/05/2027 | 1,426,950 | 0.32 | 2,000,000 INDUSTRIA MACCHINE AUTOMATICHE IMA SPA 3.75% REGS 15/01/2028 | 1,617,740 | 0.36 |
| 1,050,000 FAURECIA SE 2.375% 15/06/2027 | 787,553 | 0.18 | 2,200,000 INTERNATIONAL DESIGN GROUP SPA 6.50% REGS 15/11/2025 | 1,981,936 | 0.44 |
| 3,100,000 FAURECIA SE 2.75% 15/02/2027 | 2,423,208 | 0.54 | 1,200,000 INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS2223762381) | 964,176 | 0.22 |
| 3,700,000 FAURECIA SE 3.75% 15/06/2028 | 2,870,497 | 0.63 | 2,300,000 INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS2463450408) | 1,948,284 | 0.43 |
| 2,300,000 FONCIA MANAGEMENT SAS 3.375% REGS 31/03/2028 | 1,876,248 | 0.42 | 900,000 NEXI SPA 1.625% 30/04/2026 | 734,643 | 0.16 |
| 2,100,000 ILIAD HOLDING 5.125% REGS 15/10/2026 | 1,877,505 | 0.42 | 1,400,000 NEXI SPA 2.125% 30/04/2029 | 980,910 | 0.22 |
| 2,500,000 ILIAD HOLDING 5.625% REGS 15/10/2028 | 2,136,375 | 0.48 | 1,300,000 POSTE ITALIANE SPA VAR PERPETUAL | 914,537 | 0.20 |
| 1,100,000 ILIAD SA 1.875% 11/02/2028 | 880,726 | 0.20 | 1,600,000 SHIBA BIDCO S PA 4.50% REGS 31/10/2028 | 1,323,824 | 0.30 |
| 1,100,000 ILIAD SA 2.375% 17/06/2026 | 967,175 | 0.22 | 600,000 TELECOM ITALIA SPA 2.375% 12/10/2027 | 493,164 | 0.11 |
| 3,000,000 KAPLA HOLDING 3.375% REGS 15/12/2026 | 2,373,090 | 0.53 | 2,600,000 TELECOM ITALIA SPA 2.875% 28/01/2026 | 2,345,382 | 0.52 |
| 2,600,000 LA BANQUE POSTALE VAR PERPETUAL EUR (ISIN FR0013461795) | 2,130,934 | 0.48 | 400,000 UNICREDIT SPA VAR PERPETUAL EUR (ISIN XS1619015719) | 380,248 | 0.08 |
| 800,000 LA BANQUE POSTALE 3.00% 09/06/2028 | 727,192 | 0.16 | 2,500,000 UNICREDIT SPA VAR PERPETUAL EUR (ISIN XS1739839998) | 2,156,725 | 0.48 |
| 2,820,000 LABORATOIRE EIMER SELAS 5.00% REGS 01/02/2029 | 1,981,726 | 0.44 | 700,000 UNICREDIT SPA VAR PERPETUAL EUR (ISIN XS2356217039) | 533,883 | 0.12 |
| 1,500,000 LOUVRE BIDCO SAS 4.25% REGS 30/09/2024 | 1,396,500 | 0.31 | 2,000,000 UNIPOLSAI SPA VAR PERPETUAL | 1,953,660 | 0.44 |
| 2,400,000 LOXAM SAS 3.25% 14/01/2025 | 2,171,640 | 0.48 | <i>Isla de Jersey</i> | 5,096,134 | 1.14 |
| 1,500,000 LOXAM SAS 3.75% 15/07/2026 | 1,291,035 | 0.29 | 1,800,000 ADIENT GLOBAL HOLDINGS LTD 3.50% REGS 15/08/2024 | 1,633,734 | 0.36 |
| 400,000 MOBILUX FINANCE 4.25% REGS 15/07/2028 | 295,552 | 0.07 | 1,800,000 AVIS BUDGET FINANCE PLC 4.75% REGS 30/01/2026 | 1,645,920 | 0.37 |
| 1,400,000 ORANO SA 2.75% 08/03/2028 | 1,188,572 | 0.27 | | | |
| 800,000 PAPREC HOLDING SA 3.50% REGS 01/07/2028 | 628,240 | 0.14 | | | |
| 3,100,000 PICARD GROUPE 3.875% REGS 01/07/2026 | 2,542,279 | 0.56 | | | |
| 2,900,000 RCI BANQUE SA VAR 18/02/2030 | 2,530,395 | 0.56 | | | |
| 1,800,000 RENAULT SA 2.00% 28/09/2026 | 1,458,720 | 0.33 | | | |
| 500,000 REXEL SA 2.125% 15/12/2028 | 388,895 | 0.09 | | | |

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Cartera de títulos a 30/06/22

| Cantidad | | Valor de Mercado | % del VL | Cantidad | | Valor de Mercado | % del VL |
|-----------|---|------------------|----------|-----------|---|------------------|----------|
| | | EUR | | | | EUR | |
| 1,700,000 | GALAXY BIDCO LIMITED 6.50% REGS 31/07/2026 | 1,816,480 | 0.41 | | | | |
| | <i>Japón</i> | 7,464,230 | 1.67 | | <i>Noruega</i> | 2,684,800 | 0.60 |
| 1,831,000 | RAKUTEN GROUP INC VAR REGS PERPETUAL | 1,281,206 | 0.29 | 3,200,000 | ADEVINTA ASA 3.00% REGS 15/11/2027 | 2,684,800 | 0.60 |
| 3,300,000 | SOFTBANK GROUP CORP 2.875% 06/01/2027 | 2,566,806 | 0.57 | | <i>Países Bajos</i> | 49,098,980 | 10.94 |
| 2,000,000 | SOFTBANK GROUP CORP 3.125% 19/09/2025 | 1,686,920 | 0.38 | 400,000 | ABERTIS INFRSESTRUCTURAS FINANCE BV VAR PERPETUAL | 289,736 | 0.06 |
| 2,418,000 | SOFTBANK GROUP CORP 5.00% 15/04/2028 | 1,929,298 | 0.43 | 1,500,000 | ABERTIS INFRSESTRUCTURAS FINANCE BV VAR PERPETUAL EUR (ISIN XS2256949749) | 1,202,685 | 0.27 |
| | <i>Luxemburgo</i> | 27,598,904 | 6.16 | 2,400,000 | COOPERATIEVE RABOBANK UA VAR PERPETUAL EUR (ISIN XS2456432413) | 2,017,392 | 0.45 |
| 1,400,000 | ALTICE FINANCING SA 3.00% REGS 15/01/2028 | 1,048,656 | 0.23 | 800,000 | DIEBOLD NIXDORF DUTCH HOLDING BV 9.00% REGS 15/07/2025 | 593,752 | 0.13 |
| 1,700,000 | ALTICE FRANCE HOLDING SA 8.00% REGS 15/05/2027 | 1,405,679 | 0.31 | 1,300,000 | DUFY ONE BONDS 2.50% 15/10/2024 | 1,182,441 | 0.26 |
| 500,000 | ARAMARK INTERNATIONAL FINANCE S.A.R.L 3.125% REGS 01/04/2025 | 449,785 | 0.10 | 2,000,000 | DUFY ONE BONDS 3.375% 15/04/2028 | 1,532,540 | 0.34 |
| 1,721,560 | ARD FINANCE SA 5.00% REGS 30/06/2027 | 1,248,561 | 0.28 | 1,800,000 | ENERGIZER GAMMA ACQUISITION BV 3.50% REGS 30/06/2029 | 1,292,958 | 0.29 |
| 1,120,000 | ARENA LUXEMBOURG FINANCE S A R L 1.875% REGS 01/02/2028 | 810,981 | 0.18 | 1,300,000 | GOODYEAR DUNLOP TIRES EUROPE 2.75% REGS 15/08/2028 | 979,498 | 0.22 |
| 1,100,000 | BK LC LUX FINCO 1 SARL 5.25% REGS 30/04/2029 | 872,641 | 0.19 | 700,000 | INTERTRUST GROUP BV 3.375% REGS 15/11/2025 | 666,274 | 0.15 |
| 1,700,000 | CIDRON AIDA FINCO SARL 5.00% REGS 01/04/2028 | 1,421,574 | 0.32 | 3,000,000 | NATURGY FINANCE BV 2.374% PERPETUAL | 2,332,200 | 0.52 |
| 2,700,000 | CIRSA FINANCE INTERNATIONAL SARL 4.50% REGS 15/03/2027 | 2,192,211 | 0.49 | 2,300,000 | OCI N V 3.625% REGS 15/10/2025 | 2,033,092 | 0.45 |
| 250,000 | CIRSA FINANCE INTERNATIONAL SARL 4.75% REGS 22/05/2025 | 222,295 | 0.05 | 1,200,000 | OI EUROPEAN GROUP BV 2.875% REGS 15/02/2025 | 1,093,296 | 0.24 |
| 1,700,000 | CPI PROPERTY GROUP S.A. VAR PERPETUAL EUR (ISIN XS1982704824) | 990,301 | 0.22 | 1,400,000 | PROMONTORIA HOLDING 264 BV 6.375% REGS 01/03/2027 | 1,173,494 | 0.26 |
| 1,850,000 | CPI PROPERTY GROUP S.A. VAR PERPETUAL EUR (ISIN XS2290533020) | 987,123 | 0.22 | 2,400,000 | REPSOL INTERNATIONAL FINANCE BV VAR PERPETUAL | 2,065,872 | 0.46 |
| 1,500,000 | DANA FINANCING LUXEMBOURG S A R L 3.00% REGS 15/07/2029 | 1,077,960 | 0.24 | 2,100,000 | REPSOL INTERNATIONAL FINANCE BV VAR PERPETUAL EUR (ISIN XS2185997884) | 1,898,190 | 0.42 |
| 800,000 | FLAMINGO LUX II 5.00% REGS 31/03/2029 | 593,232 | 0.13 | 1,400,000 | REPSOL INTERNATIONAL FINANCE BV VAR PERPETUAL EUR (ISIN XS2320533131) | 1,165,696 | 0.26 |
| 2,400,000 | GARFUNKELUX HOLDCO 3 SA 6.75% REGS 01/11/2025 | 2,139,720 | 0.48 | 850,000 | REPSOL INTERNATIONAL FINANCE BV VAR 25/03/2025 | 816,646 | 0.18 |
| 1,600,000 | GARFUNKELUX HOLDCO 3 SA 7.75% REGS 01/11/2025 | 1,670,447 | 0.37 | 1,200,000 | TELEFONICA EUROPE BV VAR PERPETUAL | 1,147,296 | 0.26 |
| 7,474,000 | HELLAS TELECOMMUNICATIONS II 0% REGS 31/12/2099 DEFAULTED | 149 | 0.00 | 5,000,000 | TELEFONICA EUROPE BV VAR PERPETUAL EUR (ISIN XS1795406658) | 4,490,250 | 1.01 |
| 2,700,000 | HERENS MIDCO SARL 5.25% REGS 15/05/2029 | 1,792,989 | 0.40 | 2,300,000 | TELEFONICA EUROPE BV VAR PERPETUAL EUR (ISIN XS2056371334) | 1,855,226 | 0.41 |
| 2,200,000 | INPOST SA 2.25% REGS 15/07/2027 | 1,728,804 | 0.39 | 1,800,000 | TELEFONICA EUROPE BV VAR PERPETUAL EUR (ISIN XS2410367747) | 1,388,646 | 0.31 |
| 1,500,000 | MATTERHORN TELECOM S.A. 4.00% REGS 15/11/2027 | 1,280,910 | 0.29 | 1,500,000 | TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 4.375% 09/05/2030 | 1,202,295 | 0.27 |
| 400,000 | PICARD BONDO 5.375% REGS 01/07/2027 | 301,456 | 0.07 | 2,010,000 | TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 4.50% 01/03/2025 | 1,885,159 | 0.42 |
| 2,000,000 | PLT VII FINANCE SARL 4.625% REGS 05/01/2026 | 1,760,020 | 0.39 | 4,600,000 | TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 6.00% 31/01/2025 | 4,492,820 | 1.01 |
| 1,900,000 | SES SA VAR PERPETUAL | 1,597,919 | 0.36 | 500,000 | TRIVIUM PACKAGING FINANCE B V 3.75% REGS 15/08/2026 | 460,690 | 0.10 |
| 1,139,000 | SUMMER HOLCO A S A R L 9.25% REGS 31/10/2027 | 794,571 | 0.18 | 920,000 | UNITED GROUP B V 3.125% REGS 15/02/2026 | 728,603 | 0.16 |
| 800,000 | SUMMER HOLDCO SARL 5.75% REGS 31/10/2026 | 698,808 | 0.16 | 800,000 | UNITED GROUP B V 5.25% REGS 01/02/2030 | 594,312 | 0.13 |
| 600,000 | TELENET FINANCE LUX NOTES SARL 3.50% REGS 01/03/2028 | 512,112 | 0.11 | 2,100,000 | WINTERSHALL DEA FINANCE 2 BV VAR PERPETUAL EUR (ISIN XS2286041517) | 1,489,992 | 0.33 |
| | <i>México</i> | 6,494,747 | 1.45 | 900,000 | WINTERSHALL DEA FINANCE 2 BV VAR PERPETUAL EUR (ISIN XS2286041947) | 594,297 | 0.13 |
| 1,540,000 | NEMAK SAB DE CV 2.25% REGS 20/07/2028 | 1,108,723 | 0.25 | 1,900,000 | WP/AP TELECOM HOLDINGS 3.75% REGS 15/01/2029 | 1,562,028 | 0.35 |
| 3,800,000 | PETROLEOS MEXICANOS PEMEX 2.75% 21/04/2027 | 2,864,022 | 0.63 | | | | |
| 1,200,000 | PETROLEOS MEXICANOS PEMEX 3.75% 16/04/2026 | 1,012,224 | 0.23 | | | | |
| 1,900,000 | PETROLEOS MEXICANOS PEMEX 4.875% 21/02/2028 | 1,509,778 | 0.34 | | | | |

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Cartera de títulos a 30/06/22

| Cantidad | | Valor de Mercado | % del VL | Cantidad | | Valor de Mercado | % del VL |
|-----------|---|------------------|----------|-----------|---|--------------------|--------------|
| | | EUR | | | | EUR | |
| 900,000 | WP/AP TELECOM HOLDINGS 5.50% REGS 15/01/2030 | 682,290 | 0.15 | 900,000 | TALK TALK TELECOM GROUP PLC 3.875% 20/02/2025 | 859,193 | 0.19 |
| 600,000 | ZF EUROPE FINANCE BV 2.00% 23/02/2026 | 498,372 | 0.11 | 1,750,000 | TI AUTOMOTIVE FINANCE PLC 3.75% REGS 15/04/2029 | 1,227,503 | 0.27 |
| 1,600,000 | ZF EUROPE FINANCE BV 3.00% 23/10/2029 | 1,173,952 | 0.26 | 2,100,000 | VICTORIA PLC 3.625% 26/08/2026 | 1,639,155 | 0.37 |
| 3,580,000 | ZIGGO BOND COMPANY BV 3.375% REGS 28/02/2030 | 2,516,990 | 0.57 | 2,900,000 | VMED O2 UK FINANCING I PLC 4.50% REGS 15/07/2031 | 2,684,623 | 0.60 |
| | <i>Panamá</i> | 1,966,300 | 0.44 | 1,600,000 | VODAFONE GROUP PLC VAR 03/10/2078 EUR | 1,414,640 | 0.32 |
| 2,500,000 | CARNIVAL CORPORATION 7.625% REGS 01/03/2026 | 1,966,300 | 0.44 | 2,200,000 | VODAFONE GROUP PLC VAR 27/08/2080 EUR (ISIN XS2225204010) | 1,672,022 | 0.37 |
| | <i>Polonia</i> | 1,357,892 | 0.30 | | <i>Suecia</i> | 13,076,022 | 2.92 |
| 1,700,000 | CANPACK SA 2.375% REGS 01/11/2027 | 1,357,892 | 0.30 | 2,000,000 | CASTELLUM AB VAR PERPETUAL | 977,440 | 0.22 |
| | <i>Portugal</i> | 3,179,093 | 0.71 | 600,000 | DOMETIC GROUP AB 2.00% 29/09/2028 | 428,970 | 0.10 |
| 2,800,000 | EDP ENERGIAS DE PORTUGAL VAR 02/08/2081 | 2,272,564 | 0.51 | 2,720,000 | HEIMSTADEN HOLDING BV VAR PERPETUAL | 1,413,013 | 0.32 |
| 1,300,000 | EDP ENERGIAS DE PORTUGAL VAR 14/03/2082 EUR (ISIN PTEDPYOM0020) | 906,529 | 0.20 | 1,900,000 | HEIMSTADEN HOLDING BV VAR PERPETUAL EUR (ISIN XS2357357768) | 968,563 | 0.22 |
| | <i>Reino Unido</i> | 41,638,294 | 9.29 | 2,600,000 | INTRUM JUSTITIA AB 3.50% REGS 15/07/2026 | 2,180,854 | 0.49 |
| 1,200,000 | BARCLAYS PLC VAR PERPETUAL USD | 884,794 | 0.20 | 3,300,000 | INTRUM JUSTITIA AB 4.875% REGS 15/08/2025 | 2,993,925 | 0.66 |
| 2,000,000 | BCP V MODULAR SERVICES FINANCE II PLC 4.75% REGS 30/11/2028 | 1,596,240 | 0.36 | 1,400,000 | SAMHALLSBYGGNADSBOLAGET I NORDEN AB VAR PERPETUAL EUR (ISIN XS2010028186) | 468,440 | 0.10 |
| 1,700,000 | BELLIS ACQUISITION COMPANY PLC 3.25% REGS 16/02/2026 | 1,539,934 | 0.34 | 2,100,000 | SAMHALLSBYGGNADSBOLAGET I NORDEN AB VAR PERPETUAL EUR (ISIN XS2272358024) | 680,778 | 0.15 |
| 2,400,000 | BELLIS FINCO PLC 4.00% REGS 16/02/2027 | 1,931,069 | 0.43 | 500,000 | VERISURE HOLDING AB 3.25% REGS 15/02/2027 | 414,060 | 0.09 |
| 900,000 | DEUCE FINCO PLC 5.50% REGS 15/06/2027 | 833,211 | 0.19 | 900,000 | VERISURE HOLDING AB 3.875% REGS 15/07/2026 | 790,065 | 0.18 |
| 1,200,000 | EC FINANCE PLC 3.00% REGS 15/10/2026 | 1,057,428 | 0.24 | 2,300,000 | VERISURE MIDHOLDING AB 5.25% REGS 15/02/2029 | 1,759,914 | 0.39 |
| 200,000 | HEATHROW FINANCE PLC 4.375% 01/03/2027 | 200,195 | 0.04 | | Acción/Participaciones de OICVM/OIC | 40,752,076 | 9.09 |
| 600,000 | HEATHROW FINANCE PLC 5.25% 01/03/2024 | 679,635 | 0.15 | | Acción/Participaciones en fondos de inversión | 40,752,076 | 9.09 |
| 2,350,000 | INEOS QUATTRO FINANCE 1 PLC 3.75% REGS 15/07/2026 | 1,888,977 | 0.42 | | <i>Francia</i> | 36,183,856 | 8.07 |
| 900,000 | INTERNATIONAL GAME TECHNOLOGY PLC 2.375% REGS 15/04/2028 | 712,017 | 0.16 | 207 | AMUNDI EURO LIQUIDITY & SHORT TERM SRI FCP | 20,579,133 | 4.58 |
| 3,300,000 | INTERNATIONAL GAME TECHNOLOGY PLC 3.50% REGS 15/06/2026 | 3,012,768 | 0.67 | 400 | AMUNDI MULTI FACTOR OPPORTUNITY CREDIT FCP EUR | 3,625,405 | 0.81 |
| 2,036,000 | IRON MOUNTAIN UK PLC 3.875% REGS 15/11/2025 | 2,147,710 | 0.48 | 100 | AMUNDI RESPONSIBLE INVESTING EUROPEAN HIGH YIELD SRI | 890,498 | 0.20 |
| 1,000,000 | JAGUAR LAND ROVER PLC 4.50% REGS 15/01/2026 | 828,240 | 0.18 | 105 | BFT AUREUS ISR FCP | 10,424,430 | 2.33 |
| 1,650,000 | JAGUAR LAND ROVER PLC 5.875% 144A 15/01/2028 | 1,242,886 | 0.28 | 700 | EUROPEAN HIGH YIELD SRI SICAV | 664,390 | 0.15 |
| 1,410,000 | JERROLD FINCO PLC 4.875% REGS 15/01/2026 | 1,448,411 | 0.32 | | <i>Luxemburgo</i> | 4,568,220 | 1.02 |
| 1,550,000 | NOMAD FOODS BONDCO PLC 2.50% REGS 24/06/2028 | 1,224,097 | 0.27 | 900 | PI SOLUTIONS EUROPEAN CREDIT CONTINUUM J2 EUR FCP | 4,568,220 | 1.02 |
| 1,300,000 | OCADO GROUP PLC 3.875% REGS 08/10/2026 | 1,216,877 | 0.27 | | Total cartera de títulos | 398,039,908 | 88.79 |
| 1,600,000 | PINNACLE BIDCO PLC 5.50% REGS 15/02/2025 | 1,448,336 | 0.32 | | | | |
| 800,000 | PREMIER FOODS FLNANCE PLC 3.50% 15/10/2026 | 812,221 | 0.18 | | | | |
| 1,600,000 | ROLLS ROYCE GROUP PLC 4.625% REGS 16/02/2026 | 1,506,800 | 0.34 | | | | |
| 3,300,000 | SHERWOOD FINANICING PLC 4.50% REGS 15/11/2026 | 2,778,996 | 0.62 | | | | |
| 1,950,000 | STONEGATE PUB COMPANY FINANCING PLC 8.00% 13/07/2025 | 2,084,923 | 0.47 | | | | |
| 1,000,000 | STONEGATE PUB COMPANY FINANCING 2019 PLC 8.25% REGS 31/07/2025 | 1,065,393 | 0.24 | | | | |

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Cartera de títulos a 30/06/22

| Cantidad | Valor de Mercado | % del VL | Cantidad | Valor de Mercado | % del VL |
|---|--------------------|--------------|---|------------------|----------|
| | EUR | | | EUR | |
| Posiciones a largo plazo | 184,799,743 | 96.74 | 1,000,000 FORD MOTOR CREDIT CO LLC 4.535% 06/03/2025 | 1,089,277 | 0.57 |
| Valores mobiliarios admitidos a cotización oficial en una bolsa de valores y/o negociados en otro mercado regulado | 167,475,636 | 87.67 | 1,800,000 IQVIA INC 1.75% REGS 15/03/2026 | 1,588,932 | 0.83 |
| Bonos | 167,475,636 | 87.67 | 300,000 SCIL IV LLC USA H 4.375% REGS 01/11/2026 | 244,518 | 0.13 |
| <i>Alemania</i> | 22,900,209 | 11.99 | <i>Finlandia</i> | 2,202,489 | 1.15 |
| 3,100,000 BAYER AG VAR 01/07/2074 | 2,804,539 | 1.47 | 700,000 HUHTAMAKI OYJ 4.25% 09/06/2027 | 679,581 | 0.36 |
| 1,300,000 BERTELSMANN SE & CO VAR 23/04/2075 | 1,247,155 | 0.65 | 1,000,000 NOKIA CORP 2.375% 15/05/2025 | 965,760 | 0.50 |
| 400,000 DEUTSCHE LUFTHANSA AG 2.00% 14/07/2024 | 375,144 | 0.20 | 600,000 TEOLLISUUDEN VOIMA 2.625% 31/03/2027 | 557,148 | 0.29 |
| 1,900,000 DEUTSCHE LUFTHANSA AG 2.875% 11/02/2025 | 1,702,647 | 0.89 | <i>Francia</i> | 40,697,503 | 21.29 |
| 1,200,000 DEUTSCHE LUFTHANSA AG 3.00% 29/05/2026 | 1,014,264 | 0.53 | 1,400,000 ACCOR SA VAR PERPETUAL EUR (ISIN FR0013399177) | 1,227,534 | 0.64 |
| 500,000 GRUENENTHAL GMBH 3.625% REGS 15/11/2026 | 453,335 | 0.24 | 300,000 ACCOR SA 2.50% 25/01/2024 | 290,751 | 0.15 |
| 1,200,000 IHO VERWALTUNGS GMBH 3.625% REGS 15/05/2025 | 1,049,568 | 0.55 | 700,000 AFFLELOU SAS 4.25% REGS 19/05/2026 | 598,521 | 0.31 |
| 1,900,000 K S AKTIENGESELLSCHAFT 3.25% 18/07/2024 | 1,858,466 | 0.97 | 600,000 ALTICE FRANCE SA 2.125% REGS 15/02/2025 | 520,434 | 0.27 |
| 900,000 LANXESS AG VAR 06/12/2076 | 878,400 | 0.46 | 1,000,000 ALTICE FRANCE SA 2.50% REGS 15/01/2025 | 876,610 | 0.46 |
| 3,040,000 NIDDA HEALTHCARE HOLDING AG 3.50% REGS 30/09/2024 | 2,700,888 | 1.41 | 200,000 ALTICE FRANCE SA 5.875% REGS 01/02/2027 | 174,262 | 0.09 |
| 1,300,000 SCHAEFFLER AG 2.75% 12/10/2025 | 1,196,000 | 0.63 | 1,800,000 BANIJAY ENTERTAINMENT 3.50% REGS 01/03/2025 | 1,612,116 | 0.84 |
| 1,300,000 TECHEM VERWALTUNGSGESELLSCHAFT 675 MBH 2.00% REGS 15/07/2025 | 1,143,545 | 0.60 | 300,000 CROWN EUROPEAN HOLDINGS 0.75% REGS 15/02/2023 | 293,868 | 0.15 |
| 5,550,000 THYSSENKRUPP AG 2.875% 22/02/2024 | 5,330,997 | 2.79 | 600,000 CROWN EUROPEAN HOLDINGS 2.625% REGS 30/09/2024 | 572,448 | 0.30 |
| 1,300,000 ZF FINANCE GMBH 3.00% 21/09/2025 | 1,145,261 | 0.60 | 1,700,000 CROWN EUROPEAN HOLDINGS 3.375% REGS 15/05/2025 | 1,646,909 | 0.86 |
| <i>Austria</i> | 891,500 | 0.47 | 2,000,000 ELECTRICITE DE FRANCE VAR PERPETUAL EUR (ISIN FR0011401751) | 1,834,360 | 0.96 |
| 1,000,000 SAPPY PAPIER HOLDING GMBH 3.125% REGS 15/04/2026 | 891,500 | 0.47 | 3,600,000 ELECTRICITE DE FRANCE VAR PERPETUAL EUR (ISIN FR0013367612) | 3,308,580 | 1.73 |
| <i>Bélgica</i> | 871,956 | 0.46 | 800,000 ELIOR GROUP SA 3.75% 15/07/2026 | 624,944 | 0.33 |
| 900,000 SOLVAY SA VAR PERPETUAL | 871,956 | 0.46 | 500,000 ELIS SA 1.75% 11/04/2024 | 482,560 | 0.25 |
| <i>Canadá</i> | 614,145 | 0.32 | 2,400,000 FAURECIA SE 2.625% 15/06/2025 | 2,084,232 | 1.09 |
| 700,000 PANTHER BF AGGREGATOR 2 LP/PANTHER FINANCIAL CO INC 4.375% REGS 15/05/2026 | 614,145 | 0.32 | 1,200,000 FNAC DARTY SA 1.875% 30/05/2024 | 1,133,592 | 0.59 |
| <i>Dinamarca</i> | 922,844 | 0.48 | 600,000 GETLINK SE 3.50% 30/10/2025 | 574,680 | 0.30 |
| 800,000 TDC AS VAR 23/02/2023 | 922,844 | 0.48 | 900,000 ILIAD HOLDING 5.125% REGS 15/10/2026 | 804,645 | 0.42 |
| <i>España</i> | 3,649,272 | 1.91 | 2,800,000 ILIAD SA 2.375% 17/06/2026 | 2,461,900 | 1.29 |
| 1,000,000 CELLNEX FINANCE COMPANY 2.25% 12/04/2026 | 931,830 | 0.48 | 400,000 KAPLA HOLDING 3.375% REGS 15/12/2026 | 316,412 | 0.17 |
| 1,000,000 GRIFOLS SA 1.625% REGS 15/02/2025 | 918,790 | 0.48 | 1,100,000 LOUVRE BIDCO SAS 4.25% REGS 30/09/2024 | 1,024,100 | 0.54 |
| 1,000,000 GRIFOLS SA 3.20% REGS 01/05/2025 | 912,270 | 0.48 | 1,600,000 LOXAM SAS 3.25% 14/01/2025 | 1,447,760 | 0.76 |
| 400,000 INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 0.50% 04/07/2023 | 375,620 | 0.20 | 1,300,000 ORANO SA 3.375% 23/04/2026 | 1,210,417 | 0.63 |
| 600,000 INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 2.75% 25/03/2025 | 510,762 | 0.27 | 900,000 PICARD GROUPE 3.875% REGS 01/07/2026 | 738,081 | 0.39 |
| <i>Estados Unidos de América</i> | 10,355,832 | 5.42 | 3,500,000 QUATRIM SASU 5.875% REGS 15/01/2024 | 3,345,581 | 1.76 |
| 1,200,000 AVANTOR FUNDING INC 2.625% REGS 01/11/2025 | 1,117,848 | 0.59 | 300,000 RCI BANQUE SA VAR 18/02/2030 | 261,765 | 0.14 |
| 2,300,000 BALL CORP 0.875% 15/03/2024 | 2,171,499 | 1.13 | 1,700,000 RENAULT SA 1.00% 18/04/2024 | 1,594,039 | 0.83 |
| 800,000 ENCORE CAPITAL GROUP INC 4.875% REGS 15/10/2025 | 774,344 | 0.41 | 900,000 RENAULT SA 1.25% 24/06/2025 | 782,712 | 0.41 |
| 300,000 ENCORE CAPITAL GROUP INC 5.375% REGS 15/02/2026 | 327,766 | 0.17 | 1,500,000 RUBIS TERMINAL INFRA SAS 5.625% REGS 15/05/2025 | 1,455,525 | 0.76 |
| 1,300,000 FORD MOTOR CREDIT CO LLC 1.744% 19/07/2024 | 1,204,008 | 0.63 | 1,000,000 SOLVAY FINANCE VAR PERPETUAL | 984,890 | 0.52 |
| 2,000,000 FORD MOTOR CREDIT CO LLC 3.25% 15/09/2025 | 1,837,640 | 0.96 | 1,300,000 SOLVAY FINANCE VAR PERPETUAL EUR (ISIN XS0992293901) | 1,285,180 | 0.67 |
| | | | 1,500,000 SPCM SA 2.00% REGS 01/02/2026 | 1,363,500 | 0.71 |
| | | | 2,400,000 SPIE SA 3.125% 22/03/2024 | 2,383,320 | 1.25 |
| | | | 1,500,000 VALEO SA 1.50% 18/06/2025 | 1,381,275 | 0.72 |
| | | | <i>Irlanda</i> | 1,116,996 | 0.58 |
| | | | 1,200,000 EIRCOM FINANCE LTD 1.75% 01/11/2024 | 1,116,996 | 0.58 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de Mercado | % del VL | Cantidad | Valor de Mercado | % del VL |
|-----------|--|----------|---|--------------------|----------|
| | EUR | | | EUR | |
| | <i>Isla de Jersey</i> | | | | |
| | 2,800,000 ADIENT GLOBAL HOLDINGS LTD 3.50% REGS 15/08/2024 | 1.71 | 200,000 PPF ARENA 1 BV 3.50% 20/05/2024 | 197,228 | 0.10 |
| 800,000 | AVIS BUDGET FINANCE PLC 4.75% REGS 30/01/2026 | 1.33 | 400,000 PROMONTORIA HOLDING 264 BV 6.375% REGS 01/03/2027 | 335,284 | 0.18 |
| | <i>Isla de Man</i> | | 900,000 Q PARK HOLDING I BV 1.50% REGS 01/03/2025 | 780,948 | 0.41 |
| 1,800,000 | PLAYTECH PLC 3.75% 12/10/2023 | 0.38 | 3,300,000 REPSOL INTERNATIONAL FINANCE BV VAR 25/03/2075 | 3,170,508 | 1.66 |
| | <i>Italia</i> | | 700,000 SAMVARDHANA MOTHERSON AUTOMOTIVE SYSTEMS GROUP BV 1.80% REGS 06/07/2024 | 631,036 | 0.33 |
| 2,000,000 | AUTOSTRADA PER ITALIA SPA 1.875% 04/11/2025 | 0.93 | 4,500,000 TELEFONICA EUROPE BV VAR PERPETUAL | 4,302,360 | 2.25 |
| 400,000 | DOBANK SPA 3.375% REGS 31/07/2026 | 5.68 | 500,000 TELEFONICA EUROPE BV VAR PERPETUAL EUR (ISIN XS1050461034) | 495,985 | 0.26 |
| 400,000 | GAMMA BIDCO SPA 6.25% REGS 15/07/2025 | 0.97 | 1,000,000 TELEFONICA EUROPE BV VAR PERPETUAL EUR (ISIN XS1795406575) | 968,680 | 0.51 |
| 800,000 | INTERNATIONAL DESIGN GROUP SPA 6.50% REGS 15/11/2025 | 0.18 | 2,000,000 TENNET HOLDING BV VAR PERPETUAL EUR (ISIN XS1591694481) | 1,931,340 | 1.01 |
| 1,000,000 | LKQ ITALIA BONDCO S P A 3.875% REGS 01/04/2024 | 0.20 | 400,000 TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 1.25% 31/03/2023 | 391,716 | 0.21 |
| 1,500,000 | NEXI SPA 1.75% 31/10/2024 | 0.38 | 400,000 TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 1.875% 31/03/2027 | 313,440 | 0.16 |
| 800,000 | TELECOM ITALIA SPA 2.75% 15/04/2025 | 0.53 | 1,200,000 TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 4.50% 01/03/2025 | 1,125,468 | 0.59 |
| 400,000 | TELECOM ITALIA SPA 2.875% 28/01/2026 | 0.73 | 3,000,000 TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 6.00% 31/01/2025 | 2,930,100 | 1.53 |
| 4,100,000 | TELECOM ITALIA SPA 4.00% 11/04/2024 | 0.39 | | | |
| | <i>Japón</i> | | | <i>Panamá</i> | |
| 800,000 | SOFTBANK GROUP CORP 2.125% 06/07/2024 | 0.38 | 1,100,000 CARNIVAL CORPORATION 1.875% 07/11/2022 | 1,062,358 | 0.56 |
| | <i>Luxemburgo</i> | | | <i>Portugal</i> | |
| 1,300,000 | ALTICE FINANCING SA 2.25% REGS 15/01/2025 | 0.38 | 3,400,000 EDP ENERGIAS DE PORTUGAL VAR 30/04/2079 | 3,302,590 | 1.73 |
| 1,200,000 | ARAMARK INTERNATIONAL FINANCE S.A.R.L 3.125% REGS 01/04/2025 | 4.14 | | <i>Reino Unido</i> | |
| 1,200,000 | CIRSA FINANCE INTERNATIONAL SARL 4.75% REGS 22/05/2025 | 0.38 | 800,000 BELLIS ACQUISITION COMPANY PLC 3.25% REGS 16/02/2026 | 19,102,474 | 10.00 |
| 900,000 | CIRSA FINANCE INTERNATIONAL SARL 6.25% REGS 20/12/2023 | 0.56 | 700,000 EC FINANCE PLC 3.00% REGS 15/10/2026 | 724,675 | 0.38 |
| 700,000 | GARFUNKELUX HOLDCO 3 SA 6.75% REGS 01/11/2025 | 0.38 | 700,000 INTERNATIONAL GAME TECHNOLOGY PLC 3.50% REGS 15/06/2026 | 616,833 | 0.32 |
| 800,000 | HANESBRANDS FINANCE LUXEMBOURG 3.50% REGS 15/06/2024 | 0.33 | 2,000,000 INTERNATIONAL GAME TECHNOLOGY PLC 3.50% REGS 15/07/2024 | 639,072 | 0.33 |
| 570,000 | MATTERHORN TELECOM S.A. 2.625% REGS 15/09/2024 | 0.39 | 1,400,000 JAGUAR LAND ROVER PLC 2.20% REGS 15/01/2024 | 1,954,660 | 1.03 |
| 800,000 | PLT VII FINANCE SARL 4.625% REGS 05/01/2026 | 0.29 | 2,000,000 JAGUAR LAND ROVER PLC 5.875% REGS 15/11/2024 | 1,267,798 | 0.66 |
| 1,300,000 | SES SA VAR PERPETUAL EUR (ISIN XS1405765659) | 0.37 | 500,000 OCADO GROUP PLC 3.875% REGS 08/10/2026 | 1,846,380 | 0.97 |
| | <i>México</i> | | 1,400,000 PINWOOD FINCO PLC 3.25% REGS 30/09/2025 | 468,030 | 0.25 |
| 3,100,000 | PETROLEOS MEXICANOS PEMEX 3.75% 21/02/2024 | 0.65 | 1,400,000 PINNACLE BIDCO PLC 5.50% REGS 15/02/2025 | 1,427,632 | 0.75 |
| 1,000,000 | PETROLEOS MEXICANOS PEMEX 5.125% 15/03/2023 | 2.10 | 800,000 ROLLS ROYCE GROUP PLC 4.625% REGS 16/02/2026 | 1,267,294 | 0.66 |
| | <i>Países Bajos</i> | | 500,000 SHERWOOD FINANCING PLC 4.50% REGS 15/11/2026 | 753,400 | 0.39 |
| 400,000 | DIEBOLD NIXDORF DUTCH HOLDING BV 9.00% REGS 15/07/2025 | 1.57 | 900,000 STONEGATE PUB COMPANY FINANCING PLC 8.00% 13/07/2025 | 421,060 | 0.22 |
| 2,450,000 | DUFREY ONE BONDS 2.50% 15/10/2024 | 0.53 | 1,500,000 SYNTHOMER PLC 3.875% REGS 01/07/2025 | 962,272 | 0.50 |
| 1,600,000 | NATURGY FINANCE BV 2.374% PERPETUAL | 13.39 | 400,000 VICTORIA PLC 3.625% 26/08/2026 | 312,220 | 0.16 |
| 2,700,000 | OI EUROPEAN GROUP BV 2.875% REGS 15/02/2025 | 0.16 | 5,300,000 VODAFONE GROUP PLC VAR 03/01/2079 | 5,076,658 | 2.67 |
| 1,900,000 | PPF ARENA 1 BV 2.125% 31/01/2025 | 1.17 | | <i>Suecia</i> | |
| | | 0.65 | 1,200,000 HEIMSTADEN HOLDING BV VAR PERPETUAL EUR (ISIN XS2010037765) | 5,700,216 | 2.98 |
| | | 1.29 | | | |
| | | 0.92 | | | |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de Mercado | % del VL |
|--|--------------------|--------------|
| | EUR | |
| 100,000 INTRUM JUSTITIA AB 3.125% REGS 15/07/2024 | 92,709 | 0.05 |
| 1,300,000 INTRUM JUSTITIA AB 4.875% REGS 15/08/2025 | 1,179,425 | 0.62 |
| 900,000 SAMHALLSBYGGNADSBOLAGET I NORDEN AB VAR PERPETUAL EUR (ISIN XS2010032618) | 306,666 | 0.16 |
| 1,200,000 VERISURE HOLDING AB 3.50% REGS 15/05/2023 | 1,169,640 | 0.61 |
| 400,000 VERISURE HOLDING AB 3.875% REGS 15/07/2026 | 351,140 | 0.18 |
| 2,000,000 VOLVO CAR AB 2.00% 24/01/2025 | 1,871,000 | 0.98 |
| Acción/Participaciones de OICVM/OIC | 17,324,107 | 9.07 |
| Acción/Participaciones en fondos de inversión | 17,324,107 | 9.07 |
| <i>Francia</i> | <i>15,446,061</i> | <i>8.09</i> |
| 12 AMUNDI EURO LIQUIDITY SRI FCP | 11,674,856 | 6.12 |
| 38 AMUNDI EURO LIQUIDITY & SHORT TERM SRI FCP | 3,771,205 | 1.97 |
| <i>Luxemburgo</i> | <i>1,878,046</i> | <i>0.98</i> |
| 370 PI SOLUTIONS EUROPEAN CREDIT CONTINUUM J2 EUR FCP | 1,878,046 | 0.98 |
| Total cartera de títulos | 184,799,743 | 96.74 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de Mercado | % del VL | Cantidad | Valor de Mercado | % del VL |
|---|--------------------|--------------|---|------------------|----------|
| | EUR | | | EUR | |
| Posiciones a largo plazo | 865,586,193 | 92.92 | | | |
| Valores mobiliarios admitidos a cotización oficial en una bolsa de valores y/o negociados en otro mercado regulado | 813,593,458 | 87.34 | | | |
| Bonos | 813,593,458 | 87.34 | | | |
| <i>Alemania</i> | 87,517,982 | 9.38 | <i>Dinamarca</i> | 9,471,630 | 1.02 |
| 6,600,000 ALLIANZ SE VAR PERPETUAL EUR (ISIN DE000A289FK7) | 4,752,264 | 0.51 | 5,000,000 DANSKE BANK AS VAR PERPETUAL USD (ISIN XS1586367945) | 4,518,102 | 0.49 |
| 11,000,000 ALLIANZ SE VAR PERPETUAL EUR (ISIN DE000A3E5TR0) | 7,560,190 | 0.81 | 5,400,000 NYKREDIT REALKREDIT AS VAR PERPETUAL | 4,953,528 | 0.53 |
| 12,800,000 ALLIANZ SE VAR REGS PERPETUAL USD (ISIN USX10001AA78) | 10,180,129 | 1.08 | <i>España</i> | 85,751,755 | 9.20 |
| 12,600,000 ALLIANZ SE VAR REGS PERPETUAL USD (ISIN USX10001AB51) | 8,834,523 | 0.94 | 4,400,000 ABANCA CORPORACION BANCARIA SA VAR PERPETUAL | 3,768,336 | 0.40 |
| 14,200,000 BAYER AG VAR 12/11/2079 | 10,864,278 | 1.16 | 2,000,000 BANCO BILBAO VIZCAYA ARGENTARIA VAR PERPETUAL EUR (ISIN ES0813211002) | 1,926,960 | 0.21 |
| 8,000,000 BERTELSMANN SE & CO VAR 23/04/2075 EUR (ISIN XS1222594472) | 6,774,800 | 0.73 | 10,900,000 BANCO DE CREDITO SOCIAL COOPERATIVO SA VAR 09/03/2028 | 8,785,945 | 0.94 |
| 9,000,000 COMMERZBANK AG VAR PERPETUAL | 8,152,290 | 0.88 | 1,800,000 BANCO DE CREDITO SOCIAL COOPERATIVO SA VAR 27/11/2031 | 1,543,068 | 0.17 |
| 8,000,000 COMMERZBANK AG VAR PERPETUAL EUR (ISIN DE000CB94MF6) | 6,889,440 | 0.74 | 8,800,000 BANCO DE SABADELL SA VAR PERPETUAL EUR (ISIN XS2310945048) | 7,275,664 | 0.78 |
| 4,600,000 COMMERZBANK AG VAR 05/12/2030 | 4,377,958 | 0.47 | 13,800,000 BANCO DE SABADELL SA VAR PERPETUAL EUR (ISIN XS2389116307) | 10,160,802 | 1.09 |
| 3,800,000 DEUTSCHE BANK AG VAR PERPETUAL EUR (ISIN DE000DL19VZ9) | 2,935,576 | 0.32 | 2,100,000 BANCO DE SABADELL SA VAR 17/01/2030 | 1,838,991 | 0.20 |
| 3,600,000 DEUTSCHE BANK AG VAR PERPETUAL EUR (ISIN DE000DL19WG7) | 3,225,960 | 0.35 | 1,300,000 BANCO DE SABADELL SA 2.50% 15/04/2031 | 1,086,748 | 0.12 |
| 3,300,000 DEUTSCHE BANK AG VAR 24/06/2032 | 3,022,866 | 0.32 | 31,200,000 BANCO SANTANDER SA VAR PERPETUAL EUR (ISIN XS2102912966) | 26,338,416 | 2.82 |
| 6,000,000 ENBW ENERGIE BADEN-WUERTTEMBERG VAR 31/08/2081 EUR (ISIN XS2381272207) | 4,431,240 | 0.48 | 17,000,000 CAIXABANK SA VAR PERPETUAL EUR (ISIN ES0840609020) | 15,006,920 | 1.61 |
| 8,200,000 ENBW ENERGIE BADEN-WUERTTEMBERG VAR 31/08/2081 EUR (ISIN XS2381277008) | 5,516,468 | 0.59 | 10,100,000 UNICAJA BANCO SA VAR 19/07/2032 | 8,019,905 | 0.86 |
| <i>Austria</i> | 6,756,998 | 0.73 | <i>Estados Unidos de América</i> | 78,948,862 | 8.48 |
| 1,400,000 BAWAG GROUP AG VAR PERPETUAL EUR (ISIN XS1806328750) | 1,223,824 | 0.13 | 13,000,000 BBVA BANCOMER SA TEXAS AGENCY VAR REGS 13/09/2034 | 11,022,737 | 1.18 |
| 1,000,000 BAWAG GROUP AG VAR PERPETUAL EUR (ISIN XS2226911928) | 876,330 | 0.09 | 5,000,000 ENERGY TRANSFER LP VAR PERPETUAL | 3,613,181 | 0.39 |
| 3,200,000 RAIFFEISEN BANK INTERNATIONAL AG VAR 18/06/2032 | 2,544,832 | 0.28 | 25,000,000 ENERGY TRANSFER LP VAR PERPETUAL USD (ISIN US29273VAJ98) | 17,962,121 | 1.93 |
| 2,800,000 UNIQA INSURANCE GROUP AG VAR 09/12/2041 | 2,112,012 | 0.23 | 12,500,000 ENERGY TRANSFER LP VAR PERPETUAL USD (ISIN US29273VAM28) | 10,303,458 | 1.11 |
| <i>Bélgica</i> | 9,302,688 | 1.00 | 7,000,000 ENTERPRISE PRODUCTS OPERATING LLC VAR 16/08/2077 | 5,651,490 | 0.61 |
| 10,800,000 SOLVAY SA VAR PERPETUAL EUR (ISIN BE6324000858) | 9,302,688 | 1.00 | 20,000,000 LIBERTY MUTUAL GROUP INC VAR REGS 23/05/2059 | 18,087,800 | 1.94 |
| <i>Brasil</i> | 1,353,809 | 0.15 | 11,150,000 NEXTERA ENERGY CAPITAL HOLDING PLC VAR 15/03/2082 | 8,510,667 | 0.91 |
| 1,500,000 ITAU UNIBANCO HOLDING SA VAR REGS 21/11/2029 | 1,353,809 | 0.15 | 5,000,000 THE DEPOSITORY TRUST CLEARING CORPORATION VAR PERPETUAL | 3,797,408 | 0.41 |
| <i>Canadá</i> | 40,492,343 | 4.35 | <i>Francia</i> | 72,024,529 | 7.73 |
| 12,000,000 ENBRIDGE INC VAR 01/03/2078 | 10,412,091 | 1.12 | 6,120,000 AXA SA 4.50% PERPETUAL | 4,807,079 | 0.52 |
| 10,000,000 INTER PIPELINE LTD VAR 26/03/2079 | 7,053,873 | 0.76 | 5,000,000 BNP PARIBAS SA VAR 144A 31/12/2099 | 4,756,803 | 0.51 |
| 11,512,000 SCOTIABANK CAP TRUST VAR 31/12/2056 | 9,391,429 | 1.01 | 5,000,000 CASINO GUICHARD PERRACHON SA VAR PERPETUAL | 1,977,650 | 0.21 |
| 6,000,000 TRANSCANADA PIPELINES LTD CANADA VAR 15/05/2067 | 4,206,227 | 0.45 | 10,000,000 CREDIT AGRICOLE SA VAR REGS PERPETUAL USD (ISIN USF2R125CF03) | 9,258,023 | 0.99 |
| 8,900,000 TRANSCANADA TRUST VAR 15/03/2077 | 7,621,846 | 0.82 | 10,200,000 ELECTRICITE DE FRANCE VAR PERPETUAL EUR (ISIN FR0014003S56) | 7,222,824 | 0.78 |
| 2,000,000 TRANSCANADA TRUST VAR 20/05/2075 | 1,806,877 | 0.19 | 5,600,000 KORIAN VAR PERPETUAL GBP | 5,122,946 | 0.55 |
| | | | 7,000,000 LA BANQUE POSTALE VAR PERPETUAL EUR (ISIN FR0014005090) | 4,602,080 | 0.49 |
| | | | 4,000,000 LA POSTE 5.30% 01/12/2043 | 3,774,604 | 0.41 |
| | | | 5,000,000 SCOR SE VAR PERPETUAL | 3,890,334 | 0.42 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | | Valor de Mercado | % del VL | Cantidad | | Valor de Mercado | % del VL |
|------------|--|------------------|----------|------------|--|------------------|----------|
| | | EUR | | | | EUR | |
| 6,500,000 | SOCIETE GENERALE PARIS VAR REGS PERPETUAL USD (ISIN USF43628B413) | 6,115,142 | 0.66 | | <i>Luxemburgo</i> | 36,471,988 | 3.92 |
| 12,000,000 | SOLVAY FINANCE VAR PERPETUAL | 11,818,680 | 1.26 | 2,000,000 | AROUNDTOWN SA VAR PERPETUAL EUR (ISIN XS2027946610) | 1,387,740 | 0.15 |
| 9,300,000 | TOTAL ENERGIES SE VAR PERPETUAL EUR (ISIN XS2290960876) | 6,446,574 | 0.69 | 15,700,000 | AROUNDTOWN SA VAR PERPETUAL EUR (ISIN XS2287744721) | 9,733,215 | 1.04 |
| 3,000,000 | UNIBAIL-RODAMCO SE VAR PERPETUAL EUR (ISIN FR0013330529) | 2,231,790 | 0.24 | 15,000,000 | CPI PROPERTY GROUP S.A. VAR PERPETUAL EUR (ISIN XS2231191748) | 8,812,050 | 0.95 |
| | <i>Hungría</i> | 5,283,387 | 0.57 | 10,100,000 | CPI PROPERTY GROUP S.A. VAR PERPETUAL EUR (ISIN XS2290533020) | 5,389,158 | 0.58 |
| 5,700,000 | OTP BANK PLC VAR 15/07/2029 | 5,283,387 | 0.57 | 11,500,000 | SES SA VAR PERPETUAL EUR (ISIN XS1405765659) | 11,149,825 | 1.20 |
| | <i>Irlanda</i> | 3,180,068 | 0.34 | | <i>Países Bajos</i> | 128,414,945 | 13.78 |
| 3,800,000 | PERMANENT TSB GROUP HOLDINGS PLC VAR 19/08/2031 | 3,180,068 | 0.34 | 10,000,000 | ABN AMRO BANK NV VAR PERPETUAL | 8,869,700 | 0.95 |
| | <i>Islas Bermudas</i> | 7,543,546 | 0.81 | 5,200,000 | ABN AMRO BANK NV VAR PERPETUAL EUR (ISIN XS1693822634) | 4,452,864 | 0.48 |
| 9,600,000 | AIRCATTLE LTD VAR 144A PERPETUAL | 7,543,546 | 0.81 | 11,750,000 | AT SECURITIES BV VAR PERPETUAL | 10,190,226 | 1.09 |
| | <i>Islas Caimán</i> | 20,194,196 | 2.17 | 14,000,000 | COOPERATIEVE RABOBANK UA VAR PERPETUAL EUR (ISIN XS1002121454) | 13,630,540 | 1.46 |
| 12,200,000 | BANCO MERCANTILE DEL NORTE SA GRAND CAYMAN BRANCH VAR REGS PERPETUAL USD (ISIN USP1400MAC21) | 11,288,720 | 1.21 | 17,600,000 | COOPERATIEVE RABOBANK UA VAR PERPETUAL EUR (ISIN XS2202900424) | 15,510,176 | 1.65 |
| 9,300,000 | MAF GLOBAL SECURITIES LTD VAR PERPETUAL USD (ISIN XS1567903627) | 8,905,476 | 0.96 | 4,400,000 | COOPERATIEVE RABOBANK UA VAR PERPETUAL EUR (ISIN XS2456432413) | 3,698,552 | 0.40 |
| | <i>Isla de Jersey</i> | 4,398,225 | 0.47 | 5,800,000 | ELM BV VAR PERPETUAL | 5,356,706 | 0.58 |
| 7,500,000 | ATRIUM EUROPEAN REAL ESTATE LIMITED VAR PERPETUAL | 4,398,225 | 0.47 | 1,000 | ELM BV VAR PERPETUAL EUR (ISIN XS1492580516) | 967 | 0.00 |
| | <i>Israel</i> | 5,539,387 | 0.59 | 10,000,000 | ING GROEP NV ING BANK NV VAR PERPETUAL USD (ISIN US456837AR44) | 8,784,446 | 0.94 |
| 6,800,000 | BANK HAPOALIM B M VAR 21/01/2032 | 5,539,387 | 0.59 | 8,000,000 | KONINKLIJKE KPN NV VAR REGS 28/03/2073 | 7,531,073 | 0.81 |
| | <i>Italia</i> | 73,792,312 | 7.92 | 5,590,000 | NIBC HOLDING NV VAR PERPETUAL | 5,019,429 | 0.54 |
| 8,860,000 | BANCA IFIS SPA VAR 17/10/2027 | 8,556,279 | 0.92 | 12,500,000 | REPSOL INTERNATIONAL FINANCE BV VAR PERPETUAL EUR (ISIN XS2320533131) | 10,408,000 | 1.12 |
| 4,900,000 | BANCA POPOLARE DI SONDRIO SPA VAR 25/02/2032 | 4,219,096 | 0.45 | 8,400,000 | TELEFONICA EUROPE BV VAR PERPETUAL EUR (ISIN XS2293060658) | 5,970,552 | 0.64 |
| 2,000,000 | CREDITO EMILIANO HOLDING SPA CREDEM VAR 05/10/2032 | 2,022,860 | 0.22 | 7,500,000 | VOLKSWAGEN INTERNATIONAL FINANCE NV VAR PERPETUAL EUR (ISIN XS1629774230) | 6,603,075 | 0.71 |
| 5,200,000 | ENI S P A VAR PERPETUAL EUR (ISIN XS2242931603) | 4,107,064 | 0.44 | 12,100,000 | VOLKSWAGEN INTERNATIONAL FINANCE NV VAR PERPETUAL EUR (ISIN XS1799939027) | 10,693,375 | 1.15 |
| 9,800,000 | ENI S P A VAR PERPETUAL EUR (ISIN XS2334857138) | 7,242,494 | 0.78 | 4,000,000 | VOLKSWAGEN INTERNATIONAL FINANCE NV VAR PERPETUAL EUR (ISIN XS2187689380) | 3,329,200 | 0.36 |
| 6,000,000 | INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS1548475968) | 5,703,120 | 0.61 | 9,800,000 | VOLKSWAGEN INTERNATIONAL FINANCE NV VAR 31/12/2099 EUR (ISIN XS2342732562) | 8,366,064 | 0.90 |
| 5,000,000 | INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS2124980256) | 3,415,600 | 0.37 | | <i>Portugal</i> | 31,999,545 | 3.44 |
| 15,000,000 | INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS2223761813) | 11,732,250 | 1.25 | 17,400,000 | BANCO COMERCIAL PORTUGUES SA VAR PERPETUAL | 16,362,786 | 1.76 |
| 6,000,000 | INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS2223762381) | 4,820,880 | 0.52 | 14,100,000 | EDP ENERGIAS DE PORTUGAL VAR 14/03/2082 | 10,892,109 | 1.17 |
| 2,100,000 | UNICREDIT SPA VAR PERPETUAL EUR (ISIN XS1963834251) | 1,945,650 | 0.21 | 5,000,000 | NOVO BANCO SA VAR 06/07/2028 | 4,744,650 | 0.51 |
| 5,800,000 | UNICREDIT SPA VAR PERPETUAL EUR (ISIN XS2121441856) | 4,169,098 | 0.45 | | <i>Reino Unido</i> | 41,601,030 | 4.47 |
| 6,000,000 | UNICREDIT SPA VAR REGS 30/06/2035 | 4,649,405 | 0.50 | 6,400,000 | BP CAPITAL MARKETS PLC VAR PERPETUAL EUR (ISIN XS2193662728) | 5,367,232 | 0.58 |
| 13,200,000 | UNICREDIT SPA VAR 15/01/2032 | 11,208,516 | 1.20 | 6,137,000 | INVESTEC PLC VAR PERPETUAL | 6,568,757 | 0.71 |
| | | | | 2,230,000 | NATIONAL EXPRESS GROUP PLC VAR PERPETUAL | 2,348,806 | 0.25 |
| | | | | 5,800,000 | NATWEST GROUP PLC VAR 14/09/2032 | 4,731,118 | 0.51 |
| | | | | 9,000,000 | PHOENIX GROUP HOLDINGS PLC VAR PERPETUAL GBP | 8,949,082 | 0.96 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | | Valor de Mercado | % del VL |
|------------|--|--------------------|--------------|
| | | EUR | |
| 14,860,000 | VODAFONE GROUP PLC VAR 03/10/2078 USD | 13,636,035 | 1.46 |
| | <i>Suecia</i> | 37,211,603 | 3.99 |
| 12,048,000 | AKELIUS RESIDENTIAL PROPERTY VAR 17/05/2081 | 9,470,932 | 1.01 |
| 12,400,000 | CASTELLUM AB VAR PERPETUAL | 6,060,128 | 0.65 |
| 12,500,000 | HEIMSTADEN HOLDING BV VAR PERPETUAL | 6,493,625 | 0.70 |
| 2,214,000 | HEIMSTADEN HOLDING BV VAR PERPETUAL EUR (ISIN XS2125121769) | 1,319,633 | 0.14 |
| 5,000,000 | HEIMSTADEN HOLDING BV VAR PERPETUAL EUR (ISIN XS2357357768) | 2,548,850 | 0.27 |
| 10,600,000 | HEIMSTADEN HOLDING BV VAR PERPETUAL EUR (ISIN XS2397251807) | 5,960,910 | 0.64 |
| 6,800,000 | SVENSKA HANDELSBANKEN AB VAR PERPETUAL | 5,357,525 | 0.58 |
| | <i>Suiza</i> | 26,342,630 | 2.83 |
| 10,000,000 | CREDIT SUISSE GROUP AG VAR REGS PERPETUAL USD (ISIN XS0989394589) | 9,089,770 | 0.98 |
| 4,400,000 | JULIUS BAER GROUP LTD VAR PERPETUAL USD (ISIN XS2468403428) | 4,001,351 | 0.43 |
| 5,600,000 | UBS GROUP INC VAR PERPETUAL | 4,823,301 | 0.52 |
| 9,000,000 | UBS GROUP INC VAR REGS PERPETUAL USD (ISIN USH4209UAT37) | 8,428,208 | 0.90 |
| | Acción/Participaciones de OICVM/OIC | 51,992,735 | 5.58 |
| | Acción/Participaciones en fondos de inversión | 51,992,735 | 5.58 |
| | <i>Francia</i> | 51,992,735 | 5.58 |
| | 220 AMUNDI EURO LIQUIDITY & SHORT TERM SRI FCP | 21,898,413 | 2.35 |
| | 185 BFT AUREUS ISR FCP | 18,433,388 | 1.98 |
| | 585 CPR MONETAIRE ISR FCP | 11,660,934 | 1.25 |
| | Total cartera de títulos | 865,586,193 | 92.92 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de Mercado | % del VL | Cantidad | Valor de Mercado | % del VL |
|---|--------------------|--------------|---|------------------|----------|
| | EUR | | | EUR | |
| Posiciones a largo plazo | 288,963,432 | 96.89 | 3,565,000 ELDORADO GOLD CORP 6.25% 144A 01/09/2029 | 2,687,364 | 0.90 |
| Valores mobiliarios admitidos a cotización oficial en una bolsa de valores y/o negociados en otro mercado regulado | 283,973,988 | 95.22 | 1,767,000 FIRST QUANTUM MINERALS LTD 6.875% 144A 01/03/2026 | 1,554,815 | 0.52 |
| Acciones | 2,240,147 | 0.75 | 835,000 FIRST QUANTUM MINERALS LTD 6.875% 144A 15/10/2027 | 715,818 | 0.24 |
| <i>España</i> | - | 0.00 | 330,000 FIRST QUANTUM MINERALS LTD 7.50% 144A 01/04/2025 | 299,091 | 0.10 |
| 15,470,737 ABENGOA CL.B | - | 0.00 | 1,844,000 GARDA WORLD SECURITY CORP 6.00% 144A 01/06/2029 | 1,356,265 | 0.45 |
| <i>Estados Unidos de América</i> | 1,495,543 | 0.50 | 1,845,000 GFL ENVIRONMENTAL INC 4.375% 144A 15/08/2029 | 1,431,016 | 0.48 |
| 10,423,432 ASCENT CLASS A | 1,495,543 | 0.50 | 1,184,000 IAMGOLD CORP 5.75% 144A 15/10/2028 | 754,772 | 0.25 |
| <i>México</i> | 741,760 | 0.25 | 1,820,000 INTERNATIONAL PETROLEUM CORPORATION 7.25% 01/02/2027 | 1,676,917 | 0.56 |
| 1,418,883 DESARROLL.HOMEX S.A.B. DE C.V. | 2,489 | 0.00 | 1,345,000 MEG ENEGRY CORP 5.875% 144A 01/02/2029 | 1,177,173 | 0.39 |
| 72,191 GRUPO AEROMEXICO SAB DE CV | 739,271 | 0.25 | 900,000 MEG ENEGRY CORP 7.125% 144A 01/02/2027 | 868,940 | 0.29 |
| <i>Países Bajos</i> | 2,844 | 0.00 | 1,095,000 PARKLAND CORPORATION 4.625% 144A 01/05/2030 | 850,873 | 0.29 |
| 34 LYONDELLBASELL-A | 2,844 | 0.00 | 1,455,000 STRATHCONA RESOURCES LTD 6.875% 144A 01/08/2026 | 1,267,894 | 0.43 |
| Bonos | 274,236,395 | 91.95 | 796,000 TERVITA CORP. 11.00% 144A 01/12/2025 | 828,862 | 0.28 |
| <i>Alemania</i> | 2,952,645 | 0.99 | 1,745,000 VERMILION ENERGY INC 6.875% 144A 01/05/2030 | 1,495,664 | 0.50 |
| 3,100,000 ADLER REAL ESTATE AG 3.00% 27/04/2026 | 2,053,967 | 0.69 | <i>Costa de Marfil</i> | 1,503,861 | 0.50 |
| 1,100,000 APCOA PARKING HOLDINGS GMBH 4.625% REGS 15/01/2027 | 898,678 | 0.30 | 2,080,000 REPUBLIC OF COTE D IVOIRE 4.875% 144A 30/01/2032 | 1,503,861 | 0.50 |
| <i>Angola</i> | 1,307,233 | 0.44 | <i>Egipto</i> | 1,445,588 | 0.48 |
| 1,700,000 REPUBLIC OF ANGOLA 8.75% 144A 14/04/2032 | 1,307,233 | 0.44 | 2,420,000 EGYPT 5.875% 144A 16/02/2031 | 1,445,588 | 0.48 |
| <i>Argentina</i> | 4,952,609 | 1.66 | <i>España</i> | 6,270,864 | 2.10 |
| 31,055 ARGENTINA 0.50% 09/07/2029 | 7,062 | 0.00 | 2,120,000 EDREAMS ODIGEO 5.50% REGS 15/07/2027 | 1,702,232 | 0.57 |
| 23,000,000 BANCO DE LA CIUDAD DE BUENOS AIRES 0% 05/12/2022 | 90 | 0.00 | 1,300,000 FOOD SERVICE PROJ SL 5.50% 144A 21/01/2027 | 1,126,632 | 0.38 |
| 1,875,000 CITY OF BUENOS AIRES 7.50% 144A 01/06/2027 | 1,523,423 | 0.51 | 1,350,000 GRIFOLS ESCROW ISSUER SA 3.875% REGS 15/10/2028 | 1,118,003 | 0.37 |
| 2,257,000 PAMPA ENERGIA SA 7.50% 144A 24/01/2027 | 1,781,355 | 0.60 | 1,500,000 INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 3.75% 25/03/2029 | 1,069,425 | 0.36 |
| 2,950,000 YPF SOCIEDAD ANONIMA 6.95% 144A 21/07/2027 | 1,640,679 | 0.55 | 545,000 NEINOR HOMES SA 4.50% REGS 15/10/2026 | 444,208 | 0.15 |
| <i>Australia</i> | 2,418,585 | 0.81 | 905,000 NH HOTEL GROUP SA 4.00% REGS 02/07/2026 | 810,364 | 0.27 |
| 1,025,000 FMG RESOURCES AUG 6.125% 144A 15/04/2032 | 885,494 | 0.30 | <i>Estados Unidos de América</i> | 115,509,707 | 38.73 |
| 795,000 MINERAL RESOURCES LTD 8.00% 144A 01/11/2027 | 744,096 | 0.25 | 985,000 ALLIED UNIVERSAL HOLDCO LLC/ALLIED UNIVERSAL FINANCE CORP 9.75% 144A 15/07/2027 | 798,279 | 0.27 |
| 840,000 MINERAL RESOURCES LTD 8.50% 144A 01/05/2030 | 788,995 | 0.26 | 470,000 AMERICAN AIRLINES PASS THROUGH TRUST 3.95% 11/07/2030 | 369,715 | 0.12 |
| <i>Bélgica</i> | 1,943,686 | 0.65 | 2,340,000 APX GROUP INC 5.75% 144A 15/07/2029 | 1,740,972 | 0.58 |
| 2,425,000 ONTEX GROUP 3.50% 15/07/2026 | 1,943,686 | 0.65 | 1,008,000 ARCHROCK PARTNERS LP FIN 6.875% 144A 01/04/2027 | 879,523 | 0.29 |
| <i>Brasil</i> | 4,444,251 | 1.49 | 1,800,000 BEAZER HOMES INC 7.25% 15/10/2029 | 1,378,878 | 0.46 |
| 3,720,000 B3 SA BRASIL BOLSA BALCAO 4.125% 144A 20/09/2031 | 2,919,886 | 0.98 | 1,960,000 BELDEN INC 3.375% REGS 15/07/2031 | 1,457,005 | 0.49 |
| 1,982,000 MC BRAZIL DOWNSTREAM TRADING SARL 7.25% 144A 30/06/2031 | 1,524,365 | 0.51 | 1,865,000 BPCE CYCLE MERGER SUB II INC 10.625% 144A 15/07/2027 | 693,553 | 0.23 |
| <i>Canadá</i> | 26,371,652 | 8.84 | 1,610,000 BUILDERS FIRSTSOURCE INC 6.375% 144A 15/06/2032 | 1,381,679 | 0.46 |
| 2,430,000 AAG FH LP 9.75% 144A 15/07/2024 | 2,787,346 | 0.93 | 1,870,000 CARPENTER TECHNOLOGY CORP 7.625% 15/03/2030 | 1,651,832 | 0.55 |
| 3,855,000 BAYTEX ENERGY CORP 8.75% 144A 01/04/2027 | 3,692,163 | 1.25 | | | |
| 1,170,000 BOMBARDIER INC 7.125% 144A 15/06/2026 | 913,852 | 0.31 | | | |
| 2,525,000 BOMBARDIER INC 7.875% 144A 15/04/2027 | 2,012,827 | 0.67 | | | |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | | Valor de Mercado | % del VL | Cantidad | | Valor de Mercado | % del VL |
|-----------|--|------------------|----------|-----------|---|------------------|----------|
| | | EUR | | | | EUR | |
| 3,120,000 | CARRIAGE PURCHASER INCORPORATION 7.875% 144A 15/10/2029 | 2,242,359 | 0.75 | 2,401,000 | OCCIDENTAL PETROLEUM CORP 4.40% 15/04/2046 | 1,870,619 | 0.63 |
| 2,550,000 | CCO HLDGS LLC/CAP CORP 4.75% 144A 01/02/2032 | 2,010,560 | 0.67 | 805,000 | OSCAR ACQUISITION COMPANY LLC 9.50% 144A 15/04/2030 | 616,673 | 0.21 |
| 1,575,000 | CLEAR CHANNEL OUTDOOR HOLDINGS INC 7.50% 144A 01/06/2029 | 1,089,913 | 0.37 | 1,685,000 | OWENS AND MINOR INC 6.625% 144A 01/04/2030 | 1,471,186 | 0.49 |
| 1,300,000 | CLEARWAY ENERGY OPERATING LLC 3.75% 144A 15/02/2031 | 1,010,107 | 0.34 | 2,089,000 | PAR PHARMACEUTICAL COS INC 7.50% 144A 01/04/2027 | 1,521,077 | 0.51 |
| 1,595,000 | COEUR MINING INC 5.125% 144A 15/02/2029 | 1,045,824 | 0.35 | 850,000 | PARK OHIO INDUSTRIES INC 6.625% 15/04/2027 | 652,210 | 0.22 |
| 1,315,000 | COGENT COMMUNICATIONS GROUP INC 7.00% 144A 15/06/2027 | 1,204,411 | 0.40 | 2,143,000 | PARTY CITY HOLDINGS 8.75% 144A 15/02/2026 | 1,382,470 | 0.46 |
| 2,085,000 | COMMSCOPE INC 4.75% 144A 01/09/2029 | 1,604,121 | 0.54 | 2,040,000 | PECF USS INTERMEDIATE HOLDING III CORP 8.00% 144A 15/11/2029 | 1,548,835 | 0.52 |
| 1,250,000 | COMMSCOPE TECHNOLOGIES LLC 5.00% 144A 15/03/2027 | 892,391 | 0.30 | 1,580,000 | PL DEVELOPMENT LLC PLD FINANCE CORP 7.75% 144A 15/11/2025 | 1,076,431 | 0.36 |
| 1,137,000 | CQP HOLDCO LP BIP 5.50% 15/06/2031 | 931,014 | 0.31 | 1,670,000 | PLANTRONICS INC 4.75% 144A 01/03/2029 | 1,594,411 | 0.53 |
| 1,242,000 | CSC HOLDINGS LLC 4.625% 144A 01/12/2030 | 797,508 | 0.27 | 2,906,832 | POWER TEAM SERVICES LLC 9.033% 144A 04/12/2025 | 2,247,863 | 0.75 |
| 2,000,000 | DELEK LOGISTICS PARTNERS LP 6.75% 15/05/2025 | 1,792,415 | 0.60 | 1,255,000 | PRIME SECURITY SERVICES BORROWER LLC 6.25% 144A 15/01/2028 | 1,009,462 | 0.34 |
| 1,240,000 | DIEBOLD NIXDORF INC 8.50% 15/04/2024 | 632,175 | 0.21 | 1,622,000 | PROVIDENT FUNDING ASSOCIATES LP PFG FINANCE CORP 6.375% 144A 15/06/2025 | 1,398,353 | 0.47 |
| 300,000 | DIEBOLD NIXDORF INC 9.375% 144A 15/07/2025 | 201,264 | 0.07 | 2,005,000 | RAIN CII CARBON LLC 7.25% 144A 01/04/2025 | 1,789,761 | 0.60 |
| 595,000 | ENERGIZER HOLDINGS INC 6.50% 144A 31/12/2027 | 499,465 | 0.17 | 1,505,000 | REALOGY GROUP LLC 5.25% 144A 15/04/2030 | 1,066,809 | 0.36 |
| 2,210,000 | ENERGY TRANSFER LP VAR PERPETUAL USD (ISIN US29273VAM28) | 1,821,651 | 0.61 | 1,119,000 | SASOL FIANCNING USA LLC 5.50% 18/03/2031 | 828,175 | 0.28 |
| 1,228,000 | ENLINK MIDSTREAM PARTNERS LP 5.45% 01/06/2047 | 835,973 | 0.28 | 2,765,000 | SCHWEITZER MAUDUIT INTERNATIONAL INC 6.875% 144A 01/10/2026 | 2,381,742 | 0.80 |
| 1,784,000 | EXTERRAN ENERGY SOLUTIONS LP/ EES FINANCE CORP 8.125% 01/05/2025 | 1,618,868 | 0.54 | 740,000 | SCIENTIFIC GAMES HOLDINGS LP 6.625% 144A 01/03/2030 | 602,872 | 0.20 |
| 1,100,000 | FORD MOTOR CREDIT CO LLC 3.625% 17/06/2031 | 816,943 | 0.27 | 935,000 | SCIL IV LLC USA H 4.375% REGS 01/11/2026 | 762,081 | 0.26 |
| 4,129,000 | FORD MOTOR CREDIT CO LLC 4.125% 17/08/2027 | 3,480,057 | 1.17 | 1,290,000 | SEAWORLD PARKS & ENTERTAINMENT INC 5.25% 144A 15/08/2029 | 1,047,128 | 0.35 |
| 1,130,000 | FORD MOTOR CREDIT CO LLC 5.113% 03/05/2029 | 969,685 | 0.33 | 2,380,000 | SIERRACOL ENRGY ANDINA LLC 6.00% 144A 15/06/2028 | 1,711,132 | 0.57 |
| 2,045,000 | HAT HOLDING I LLC 3.375% 144A 15/06/2026 | 1,695,857 | 0.57 | 970,000 | SOTHEYBY S 7.375% 144A 15/10/2027 | 861,026 | 0.29 |
| 590,000 | HILCORP ENERGY CO 6.00% 144A 15/04/2030 | 498,852 | 0.17 | 1,895,000 | SOUTHWESTERN ENERGY CO 5.375% 15/03/2030 | 1,669,293 | 0.56 |
| 590,000 | HILCORP ENERGY CO 6.25% 144A 15/04/2032 | 493,694 | 0.17 | 1,151,000 | STAPLES INC 7.50% 144A 15/04/2026 | 914,392 | 0.31 |
| 1,385,000 | HILTON GRAND ACA LLC IN 5.00% 144A 01/06/2029 | 1,074,668 | 0.36 | 1,728,000 | SURGERY CENTER HOLDINGS INC 10.00% 144A 15/04/2027 | 1,620,712 | 0.54 |
| 915,000 | JEFFERIES FINANCE LLC 5.00% 15/08/2028 | 732,368 | 0.25 | 1,935,000 | SYLVAMO CORPORATION 7.00% 144A 01/09/2029 | 1,722,279 | 0.58 |
| 1,154,000 | KOPPERS INC 6.00% 144A 15/02/2025 | 1,031,420 | 0.35 | 695,000 | TENET HEALTHCARE CORP 6.125% 144A 15/06/2030 | 623,908 | 0.21 |
| 1,020,000 | KOSMOS ENERGY LTD 7.75% 144A 01/05/2027 | 818,303 | 0.27 | 1,880,000 | TRONOX INC 4.625% 144A 15/03/2029 | 1,454,799 | 0.49 |
| 705,000 | LEEWARD RENEWABLE ENERGY OPERATIONS LLC 4.25% 144A 01/07/2029 | 546,885 | 0.18 | 1,310,000 | TWITTER INC 5.00% 144A 01/03/2030 | 1,189,933 | 0.40 |
| 1,540,000 | LIFEPOINT HEALTH INC 5.375% 144A 15/01/2029 | 1,083,443 | 0.36 | 1,234,000 | UNITED WHOLESOME MTGE LLC 5.50% 144A 15/04/2029 | 904,882 | 0.30 |
| 2,445,000 | LOGAN MERGER SUB INC 5.50% 144A 01/09/2027 | 1,604,493 | 0.54 | 2,120,000 | UNITED WHOLESOME MTGE LLC 5.75% 144A 15/06/2027 | 1,628,716 | 0.55 |
| 1,716,000 | LUMEN TECHNOLOGIES INC 4.50% 144A 15/01/2029 | 1,226,814 | 0.41 | 2,900,000 | UNITI GROUP LP 6.00% 144A 15/01/2030 | 1,923,551 | 0.64 |
| 2,817,000 | MAV ACQUISITION CORP 8.00% 144A 01/08/2029 | 2,185,832 | 0.73 | 1,680,000 | UNITI GROUP LP 6.50% 144A 15/02/2029 | 1,179,720 | 0.40 |
| 1,540,000 | MAXAR TECHNOLOGIES INC 7.75% 144A 15/06/2027 | 1,467,924 | 0.49 | 55,000 | UNIVISIONS COMMUNICATIONS INC 7.375% 144A 30/06/2030 | 51,478 | 0.02 |
| 1,443,000 | MERCER INTERNATIIONAL INC 5.125% 01/02/2029 | 1,187,664 | 0.40 | 650,000 | US FOODS INC 4.625% 144A 01/06/2030 | 530,396 | 0.18 |
| 1,380,000 | M/I HOMES INC 3.95% 15/02/2030 | 996,961 | 0.33 | 1,535,000 | US FOODS INC 4.75% 144A 15/02/2029 | 1,284,249 | 0.43 |
| 1,810,000 | MINERVA MERGER 6.50% 144A 15/02/2030 | 1,446,580 | 0.49 | 6,745,000 | USA T-BONDS VAR 30/04/2023 | 6,460,506 | 2.17 |
| 2,610,000 | MOHEGAN TRIBAL GAMING AUTHORITY 8.00% 144A 01/02/2026 | 2,123,700 | 0.71 | 755,000 | VISTRA OPERATIONS COMPANY LLC 4.375% 144A 01/05/2029 | 607,524 | 0.20 |
| 330,000 | NABORS INDUSTRIES INC 7.375% 144A 15/05/2027 | 298,608 | 0.10 | 3,555,000 | WESTERN GLOBAL AIRLINES 10.375% 144A 15/08/2025 | 3,303,264 | 1.11 |
| 1,525,000 | NRG ENERGY INC 3.875% 144A 15/02/2032 | 1,159,187 | 0.39 | | | | |
| 4,386,000 | NSG HOLDINGS LLC INC 7.75% 144A 15/12/2025 | 1,394,480 | 0.47 | | | | |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | | Valor de Mercado | % del VL | Cantidad | | Valor de Mercado | % del VL |
|-----------|---|------------------|----------|-----------|---|------------------|----------|
| | | EUR | | | | EUR | |
| 2,700,000 | WINDSTREAM ESCROW LLC 7.75% 144A 15/08/2028 | 2,083,916 | 0.70 | 540,000 | SECTOR RE V LTD 0% 01/12/2023 USD (ISIN US81369ACR14) | 66,074 | 0.02 |
| | <i>Finlandia</i> | 591,455 | 0.20 | 360,021 | SECTOR RE V LTD 0% 01/12/2023 USD (ISIN US81369ACS96) | 53,474 | 0.02 |
| 725,000 | SPA HOLDINGS 3 3.625% 144A 04/02/2028 | 591,455 | 0.20 | 1,114,000 | VIKING CRUISES LTD 5.875% 144A 15/09/2027 | 802,640 | 0.27 |
| | <i>Francia</i> | 4,855,349 | 1.63 | 1,115,000 | VIKING OCEAN CRUISES SHIP VII LTD 5.625% 144A 15/02/2029 | 852,432 | 0.29 |
| 675,000 | ALTICE FRANCE SA 2.125% 144A 15/02/2025 | 585,488 | 0.20 | | <i>Islas Caimán</i> | 5,026,357 | 1.69 |
| 1,055,000 | ALTICE FRANCE SA 5.125% 144A 15/07/2029 | 762,906 | 0.26 | 1,000,000 | CAELUS RE V LTD VAR 05/06/2024 USD (ISIN US12765KAD72) | 84 | 0.00 |
| 715,000 | CASINO GUICHARD PERRACHON SA 6.625% 15/01/2026 | 522,887 | 0.18 | 400,000 | CAELUS RE V LTD VAR 09/06/2025 USD (ISIN US12765KAG04) | 9,604 | 0.00 |
| 1,978,000 | CONSTELLIUM SE 3.125% REGS 15/07/2029 | 1,531,130 | 0.50 | 3,210,703 | GLOBAL AIRCRAFTS LEASING CO LTD 6.50% 144A 15/09/2024 | 2,330,304 | 0.79 |
| 1,520,000 | QUATRIM SASU 5.875% REGS 15/01/2024 | 1,452,938 | 0.49 | 580,000 | IHS HOLDING LIMITED 5.625% 144A 29/11/2026 | 458,014 | 0.15 |
| | <i>Gabón</i> | 1,337,776 | 0.45 | 608,000 | SHELF DRILL HOLD LTD 8.25% 144A 15/02/2025 | 463,765 | 0.16 |
| 1,910,000 | GABONESE REPUBLIC 7.00% 144A 24/11/2031 | 1,337,776 | 0.45 | 1,035,000 | SHELF DRILL HOLD LTD 8.875% 144A 15/11/2024 | 978,283 | 0.33 |
| | <i>Ghana</i> | 1,555,924 | 0.52 | 1,154,000 | TRANSOCEAN SENTRY LTD 5.375% 144A 15/05/2023 | 786,303 | 0.26 |
| 1,035,000 | GHANA 7.875% 144A 11/02/2035 | 467,183 | 0.16 | | <i>Islas Marshall</i> | 1,979,531 | 0.66 |
| 2,400,000 | GHANA 8.627% REGS 16/06/2049 | 1,088,741 | 0.36 | 945,000 | SEASPAN CORP 5.50% 144A 01/08/2029 | 717,864 | 0.24 |
| | <i>Irlanda</i> | 5,094,844 | 1.71 | 1,400,000 | SEASPAN CORP 6.50% 29/04/2026 | 1,261,667 | 0.42 |
| 475,000 | ARAGVI FINANCE INTERNATIONAL 8.45% REGS 29/04/2026 | 327,804 | 0.11 | | <i>Israel</i> | 450,044 | 0.15 |
| 1,505,000 | ARAGVI FINANCE INTERNATIONAL 8.45% 144A 29/04/2026 | 1,038,622 | 0.35 | 530,000 | TEVA PHARMACEUTICAL INDUSTRIES LTD 3.75% 09/05/2027 | 450,044 | 0.15 |
| 3,802,000 | ASG FINANCE DAC 7.875% 144A 03/12/2024 | 3,450,912 | 1.15 | | <i>Italia</i> | 4,172,658 | 1.40 |
| 925,000 | SOVCOM CAPITAL DESIGNATED ACTIVITY COMPANY VAR 144A PERPETUAL USD (ISIN US84605LAB27) | 78,295 | 0.03 | 1,675,000 | GAMMA BIDCO SPA 5.125% REGS 15/07/2025 | 1,512,173 | 0.51 |
| 2,140,000 | SOVCOM CAPITAL DESIGNATED ACTIVITY COMPANY VAR 144A PERPETUAL USD (ISIN US84605LAD82) | 199,211 | 0.07 | 1,510,000 | GUALA CLOSURES SPA 3.25% REGS 15/06/2028 | 1,222,481 | 0.41 |
| | <i>Isla de Jersey</i> | 1,001,201 | 0.34 | 1,738,000 | SHIBA BIDCO S PA 4.50% 144A 31/10/2028 | 1,438,004 | 0.48 |
| 937,000 | GALAXY BIDCO LIMITED 6.50% 144A 31/07/2026 | 1,001,201 | 0.34 | | <i>Luxemburgo</i> | 21,699,400 | 7.28 |
| | <i>Islas Bermudas</i> | 6,503,769 | 2.18 | 1,955,000 | ACU PETROLEO LUXEMBOURG SARL 7.50% 144A 13/01/2032 | 1,580,437 | 0.53 |
| 12,149 | ALTURAS RE LTD 0% 10/03/2023 USD (ISIN XS191775063) | 3,939 | 0.00 | 1,935,000 | AEGEA FINANCE SARL 6.75% 144A 20/05/2029 | 1,741,287 | 0.58 |
| 1,200 | ALTURAS RE LTD 0% 10/03/2023 USD (ISIN XS1917798198) | 5,249 | 0.00 | 2,670,000 | ALTICE FRANCE HOLDING SA 6.00% 144A 15/02/2028 | 1,774,926 | 0.60 |
| 1,890,000 | ASIA ALUMINUM HOLDINGS LTD 0% 144A 23/12/2049 DEFAULTED | 2 | 0.00 | 2,091,000 | ATENTO LUXCO 1 SA 8.00% 144A 10/02/2026 | 1,422,728 | 0.48 |
| 20,000 | EDEN RE II LTD 0% 22/03/2023 USD (ISIN US27954TAB17) | 48,613 | 0.02 | 2,150,000 | CIDRON AIDA FINCO SARL 5.00% REGS 01/04/2028 | 1,797,873 | 0.60 |
| 1,675,000 | GOLAR LNG LTD 7.00% 20/10/2025 | 1,514,125 | 0.50 | 465,000 | CIDRON AIDA FINCO SARL 6.25% 144A 30/04/2028 | 445,018 | 0.15 |
| 56,000 | LIMESTONE RE LTD 0% 01/03/2023 | - | 0.00 | 1,325,000 | CONTOURGLOBAL POWER HOLDINGS 2.75% REGS 01/01/2026 | 1,092,887 | 0.37 |
| 20,000 | LIMESTONE RE LTD 0% 09/09/2022 USD (ISIN XS1924351965) | - | 0.00 | 665,000 | CONTOURGLOBAL POWER HOLDINGS 3.125% REGS 01/01/2028 | 518,946 | 0.17 |
| 1,288,000 | NABORS INDUSTRIES LTD 7.50% 144A 15/01/2028 | 1,065,993 | 0.36 | 790,000 | GARFUNKELUX HOLDCO 3 SA 6.75% REGS 01/11/2025 | 704,325 | 0.24 |
| 1,740,000 | NCL CORP LTD 5.875% 144A 15/03/2026 | 1,307,018 | 0.44 | 1,345,000 | GARFUNKELUX HOLDCO 3 SA 7.75% REGS 01/11/2025 | 1,404,219 | 0.47 |
| 525,000 | NCL CORP LTD 7.75% 144A 15/02/2029 | 383,035 | 0.13 | 1,750,000 | GOL FINANCE SA 7.00% 144A 31/01/2025 | 1,054,804 | 0.35 |
| 455,000 | NCL FINANCE LTD 6.125% 144A 15/03/2028 | 317,162 | 0.11 | 5,290,000 | GOL FINANCE SA 8.00% 144A 30/06/2026 | 3,365,572 | 1.13 |
| 100,000 | SECTOR RE V LTD 0% 01/03/2024 USD (ISIN US81369ACT79) | 71,707 | 0.02 | 1,250,000 | HIRDROVIAS INTERNATIONAL FINANCE SARL 4.95% 144A 08/02/2031 | 926,838 | 0.31 |
| 532 | SECTOR RE V LTD 0% 01/03/2024 USD (ISIN US81369ACW09) | 12,306 | 0.00 | 1,015,000 | LUNE HOLDINGS SARL 5.625% 144A 15/11/2028 | 826,149 | 0.28 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de Mercado | % del VL | Cantidad | Valor de Mercado | % del VL | | |
|-----------|--|------------|----------|----------------------------------|--|-------------|------|
| | EUR | | | EUR | | | |
| 1,480,000 | MINERVA LUXEMBOURG SA 4.375% 144A 18/03/2031 | 1,142,861 | 0.38 | <i>Portugal</i> | 2,224,475 | 0.75 | |
| 2,550,000 | SIMPAR EUROPE 5.20% 144A 26/01/2031 | 1,900,530 | 0.64 | 2,500,000 | TAP TRANSPORTIES AEREOS PORTUGUESES SGPS SA 5.625% REGS 02/12/2024 | 2,224,475 | 0.75 |
| | <i>Malta</i> | 2,551,253 | 0.86 | <i>Reino Unido</i> | 15,487,458 | 5.19 | |
| 1,195,000 | VISTAJET MALTA FINANCE PLC 6.375% 144A 01/02/2030 | 915,948 | 0.31 | 764,000 | CARNIVAL PLC 1.00% 28/10/2029 | 436,351 | 0.15 |
| 1,935,000 | VISTAJET MALTA FINANCE PLC 7.875% 144A 01/05/2027 | 1,635,305 | 0.55 | 1,325,000 | CONSTELLATION AUTOMOTIVE FINANCING PLC 4.875% REGS 15/07/2027 | 1,216,220 | 0.41 |
| | <i>México</i> | 10,841,969 | 3.64 | 1,140,000 | DEUCE FINCO PLC 5.50% 144A 15/06/2027 | 1,055,401 | 0.35 |
| 1,245,000 | BANCO MERCAN DEL NORTE SA BANORTE VAR 144A PERPETUAL USD (ISIN US05971PAC23) | 1,152,005 | 0.39 | 495,000 | ENDEAVOUR MINING PLC 5.00% 144A 14/10/2026 | 384,660 | 0.13 |
| 1,070,000 | BRASKEM IDESA SAPI 6.99% 144A 20/02/2032 | 805,358 | 0.27 | 3,735,000 | ENERGEAN REGISTERED 6.50% 144A 30/04/2027 | 3,194,711 | 1.06 |
| 1,275,000 | CREDITO REAL SAB DE CV SOFOM ER 8.00% 144A 21/01/2028 | 75,967 | 0.03 | 2,540,000 | HARBOUR ENERGY PLC 5.50% 144A 15/10/2026 | 2,228,504 | 0.75 |
| 1,020,000 | FINANCIERA INDEPENDENCIA SAM DE CV SOFOM ENR 8.00% 144A 19/07/2024 | 765,432 | 0.26 | 1,439,000 | INTERNATIONAL GAME TECHNOLOGY PLC 2.375% 144A 15/04/2028 | 1,138,436 | 0.38 |
| 3,010,000 | GRUPO AEROMEXICO SAB DE CV 8.50% 144A 17/03/2027 | 2,783,584 | 0.93 | 767,293 | SCC POWER PLC 4.00% 144A 17/05/2032 | 95,713 | 0.03 |
| 1,057,861 | GRUPO POSADAS SAB DE CV VAR 144A 30/12/2027 | 777,775 | 0.26 | 1,416,541 | SCC POWER PLC 8.00% 144A 31/12/2028 | 591,399 | 0.20 |
| 1,230,000 | PETROLEOS MEXICANOS PEMEX 6.70% 16/02/2032 | 897,561 | 0.30 | 1,175,000 | SHERWOOD FINANCING PLC 4.50% REGS 15/11/2026 | 989,491 | 0.33 |
| 1,055,000 | TOTAL PLAY TELECOMUNICATIONS 6.375% 144A 20/09/2028 | 810,366 | 0.27 | 2,005,000 | SHERWOOD FINANCING PLC 6.00% REGS 15/11/2026 | 1,872,700 | 0.63 |
| 929,000 | TOTAL PLAY TELECOMUNICATIONS 7.50% 144A 12/11/2025 | 791,629 | 0.27 | 2,479,000 | TULLOW OIL PLC 10.25% 144A 15/05/2026 | 2,283,872 | 0.77 |
| 3,156,000 | UNIFIN FINANCIERA SAB DE CV SOFOM ENR 8.375% 144A 27/01/2028 | 1,982,292 | 0.66 | <i>Suecia</i> | 3,436,758 | 1.15 | |
| | <i>Nigeria</i> | 1,375,879 | 0.46 | 1,380,000 | VERISURE HOLDING AB 3.25% REGS 15/02/2027 | 1,142,806 | 0.38 |
| 835,000 | FEDERAL REPUBLIC OF NIGERIA 7.375% 144A 28/09/2033 | 524,458 | 0.18 | 2,455,000 | VOLVO CAR AB 4.25% 31/05/2028 | 2,293,952 | 0.77 |
| 1,165,000 | FEDERAL REPUBLIC OF NIGERIA 8.375% 144A 24/03/2029 | 851,421 | 0.28 | <i>Turquía</i> | 4,722,067 | 1.58 | |
| | <i>Países Bajos</i> | 7,167,247 | 2.40 | 1,705,000 | AKBANK T A S 6.80% 144A 06/02/2026 | 1,457,042 | 0.49 |
| 725,000 | DUFFRY ONE BONDS 3.375% 15/04/2028 | 555,546 | 0.19 | 3,680,000 | PEGASUS HAVA TASIMACILIGI AS 9.25% 144A 30/04/2026 | 3,265,025 | 1.09 |
| 980,000 | ENERGIZER GAMMA ACQUISITION BV 3.50% REGS 30/06/2029 | 703,944 | 0.24 | <i>Ucrania</i> | 541,886 | 0.18 | |
| 2,905,000 | METINVEST BV 7.75% 144A 17/10/2029 | 1,476,744 | 0.49 | 2,150,000 | UKRAINE 4.375% 144A 27/01/2030 | 541,886 | 0.18 |
| 508,128 | NEW WORLD RESOURCES NV 0% 144A 07/04/2020 DEFAULTED | 5 | 0.00 | Bonos convertibles | 7,480,202 | 2.51 | |
| 820,000 | PROMONTORIA HOLDING 264 BV 6.375% 144A 01/03/2027 | 687,332 | 0.23 | <i>Canadá</i> | 1,993,874 | 0.67 | |
| 635,000 | PROMONTORIA HOLDING 264 BV 7.875% 144A 01/03/2027 | 565,490 | 0.19 | 1,042,000 | AIR CANADA INC 4.00% 01/07/2025 CV | 1,055,236 | 0.36 |
| 900,000 | TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 4.375% 09/05/2030 | 721,377 | 0.24 | 1,100,000 | IMAX CORP 0.50% 01/04/2026 CV | 938,638 | 0.31 |
| 525,000 | TEVA PHARMACEUTICAL FINANCE NETHERLANDS III BV 5.125% 09/05/2029 | 421,185 | 0.14 | <i>Estados Unidos de América</i> | 5,486,328 | 1.84 | |
| 845,000 | VZ SECURED FINANCING BV 5.00% 144A 15/01/2032 | 671,668 | 0.23 | 566,000 | BENTLEY SYSTEMS INC 0.375% 01/07/2027 CV | 424,139 | 0.14 |
| 1,940,000 | ZIGGO HOLDING B.V. 3.375% 144A 28/02/2030 | 1,363,956 | 0.45 | 1,269,000 | DAIMOND EAGLE ACQUISITION CORP 0% 15/03/2028 CV | 737,682 | 0.25 |
| | <i>Papúa Nueva Guinea</i> | 2,498,414 | 0.84 | 972,000 | ENPHASE ENERGY INC 0% 01/03/2028 CV | 923,263 | 0.31 |
| 3,265,000 | FRIGORIFICO CONCEPCION SA 7.70% 144A 21/07/2028 | 2,498,414 | 0.84 | 913,000 | INSMED INC 1.75% 15/01/2025 CV | 825,451 | 0.28 |
| | | | | 490,000 | JAMF HOLDING CORP 0.125% 01/09/2026 CV | 399,762 | 0.13 |
| | | | | 155,000 | PERFICIENT INC 0.125% 15/11/2026 CV | 120,805 | 0.04 |
| | | | | 925,000 | REVANCE THERAPEUTICS INC 1.75% 15/02/2027 CV | 739,159 | 0.25 |
| | | | | 1,408,000 | TRICIDA INC 3.50% 15/05/2027 CV | 728,343 | 0.24 |
| | | | | 669,000 | VERINT SYSTEMS INC 0.25% 15/04/2026 CV | 587,724 | 0.20 |
| | | | | <i>Islas Caimán</i> | - | 0.00 | |
| | | | | 1 | LDK SOLAR CO LTD 0% 31/12/2018 CV DEFAULTED | - | 0.00 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de Mercado | % del VL |
|------------|---|--------------|
| | EUR | |
| | 17,244 | 0.01 |
| | | |
| | Títulos respaldados por activos y títulos con respaldo hipotecario | |
| | <i>Estados Unidos de América</i> | <i>0.01</i> |
| 1,100,000 | DSL A MORTGAGE LOAN TRUST VAR 19/10/2045 | 0.01 |
| | <i>Islas Caimán</i> | <i>0.00</i> |
| 11,775,000 | GLOBAL MORTGAGA SECURITIZATION LTD 5.25% 25/11/2032 | 0.00 |
| | Acción/Participaciones de OICVM/OIC | 1.41 |
| | Acción/Participaciones en fondos de inversión | 1.41 |
| | <i>Luxemburgo</i> | <i>1.41</i> |
| 5,000 | AMUNDI FUNDS PIONEER GLOBAL HIGH YIELD ESG IMPROVERS BOND Z USD (C) | 1.41 |
| | Instrumentos derivados | 0.26 |
| | Opciones | 0.26 |
| | <i>Luxemburgo</i> | <i>0.26</i> |
| 1,418,883 | DESARROLL.HOMEX S.A.B. DE C.V. - 12,500,000.00 - 23.10.22 CALL | 0.00 |
| 1,418,883 | DESARROLL.HOMEX S.A.B. DE C.V. - 15,000,000.00 - 23.10.22 CALL | 0.00 |
| 8,550,000 | EUR(P)/USD(C)OTC - 1.145 - 19.10.22 PUT | 0.26 |
| | Posiciones a corto plazo | 0.00 |
| | Instrumentos derivados | 0.00 |
| | Opciones | 0.00 |
| | <i>Luxemburgo</i> | <i>0.00</i> |
| -8,550,000 | EUR(C)/USD(P)OTC - 1.2023 - 19.10.22 CALL | 0.00 |
| | Total cartera de títulos | 96.89 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de Mercado | % del VL | Cantidad | Valor de Mercado | % del VL |
|---|-------------------|--------------|--|------------------|----------|
| | USD | | | USD | |
| Posiciones a largo plazo | 20,142,611 | 94.22 | 135,000 BUILDERS FIRSTSOURCE INC 4.25% 144A 01/02/2032 | 104,058 | 0.49 |
| Valores mobiliarios admitidos a cotización oficial en una bolsa de valores y/o negociados en otro mercado regulado | 20,142,611 | 94.22 | 125,000 CAESARS ENTERTAINMENT INC 8.125% 144A 01/07/2027 | 121,268 | 0.57 |
| Bonos | 20,117,417 | 94.10 | 325,000 CARPENTER TECHNOLOGY CORP 6.375% 15/07/2028 | 291,291 | 1.36 |
| <i>Alemania</i> | 139,208 | 0.65 | 235,000 CARPENTER TECHNOLOGY CORP 7.625% 15/03/2030 | 217,232 | 1.02 |
| 200,000 ADLER REAL ESTATE AG 3.00% 27/04/2026 | 139,208 | 0.65 | 95,000 CHENIERE ENERGY INC 4.625% 15/10/2028 | 86,211 | 0.40 |
| <i>Australia</i> | 103,300 | 0.48 | 95,000 CHURCHILL DOWNS INC 5.75% 144A 01/04/2030 | 86,640 | 0.41 |
| 50,000 MINERAL RESOURCES LTD 8.00% 144A 01/11/2027 | 49,008 | 0.23 | 115,000 CLEAR CHANNEL OUTDOOR HOLDINGS INC 7.50% 144A 01/06/2029 | 83,308 | 0.39 |
| 55,000 MINERAL RESOURCES LTD 8.50% 144A 01/05/2030 | 54,292 | 0.25 | 200,000 CLEAR CHANNEL OUTDOOR HOLDINGS INC 7.75% 144A 15/04/2028 | 145,986 | 0.68 |
| <i>Brasil</i> | 370,050 | 1.73 | 140,000 CLEARWATER PAPER CORP 4.75% 144A 15/08/2028 | 122,163 | 0.57 |
| 235,000 B3 SA BRASIL BOLSA BALCAO 4.125% 144A 20/09/2031 | 193,276 | 0.90 | 220,000 CLEARWAY ENERGY OPERATING LLC 3.75% 144A 15/01/2032 | 174,350 | 0.82 |
| 200,000 LIGHT SERVICES DE ELECTRICIDADE SA 4.375% 144A 18/06/2026 | 176,774 | 0.83 | 150,000 CLEARWAY ENERGY OPERATING LLC 3.75% 144A 15/02/2031 | 122,054 | 0.57 |
| <i>Canadá</i> | 1,260,176 | 5.89 | 190,000 CLEVELAND CLIFFS INC 5.875% 01/06/2027 | 179,197 | 0.84 |
| 320,000 BAUSCH HEALTH COMPANIES INC 7.25% 144A 30/05/2029 | 174,208 | 0.81 | 205,000 COEUR MINING INC 5.125% 144A 15/02/2029 | 142,750 | 0.67 |
| 110,000 BAYTEX ENERGY CORP 8.75% 144A 01/04/2027 | 110,549 | 0.52 | 205,000 COMMERCIAL METALS CO 3.875% 15/02/2031 | 166,862 | 0.78 |
| 50,000 BOMBARDIER INC 7.125% 144A 15/06/2026 | 40,865 | 0.19 | 131,000 COMMScope INC 4.75% 144A 01/09/2029 | 105,738 | 0.49 |
| 215,000 ELDORADO GOLD CORP 6.25% 144A 01/09/2029 | 175,412 | 0.82 | 130,000 COMMScope INC 7.125% 144A 01/07/2028 | 99,128 | 0.46 |
| 175,000 GFL ENVIRONMENTAL INC 5.125% 144A 15/12/2026 | 167,655 | 0.78 | 130,000 CORNERSTONE BUILDING BRANDS INC 6.125% 144A 15/01/2029 | 85,222 | 0.40 |
| 80,000 GW B CR SEC CORP 9.50% 144A 01/11/2027 | 73,661 | 0.34 | 360,000 CQP HOLDCO LP BIP 5.50% 15/06/2031 | 308,674 | 1.44 |
| 95,000 IAMGOLD CORP 5.75% 144A 15/10/2028 | 63,563 | 0.30 | 100,000 DCP MIDSTREAM OPERATING LP 5.60% 01/04/2044 | 81,160 | 0.38 |
| 70,000 PARKLAND CORPORATION 4.625% 144A 01/05/2030 | 56,934 | 0.27 | 85,000 DEALER TIRE LIC DT ISSUER LIC 8.00% 144A 01/02/2028 | 73,723 | 0.34 |
| 280,000 PARKLAND CORPORATION 5.875% 144A 15/07/2027 | 254,768 | 1.20 | 110,000 DELEK LOGISTICS PARTNERS LP 7.125% 144A 01/06/2028 | 100,375 | 0.47 |
| 65,000 PRECISION DRILLING CORP 6.875% 144A 15/01/2029 | 58,665 | 0.27 | 125,000 DELTA AIR LINES INC 4.75% 144A 20/10/2028 | 118,200 | 0.55 |
| 77,000 TERVITA CORP. 11.00% 144A 01/12/2025 | 83,896 | 0.39 | 125,000 DIEBOLD NIXDORF INC 9.375% 144A 15/07/2025 | 87,919 | 0.41 |
| <i>España</i> | 275,682 | 1.29 | 125,000 DYCOM INDUSTRIES INC 4.50% 144A 15/04/2029 | 109,723 | 0.51 |
| 200,000 GRIFOLS ESCROW ISSUER SA 4.75% 144A 15/10/2028 | 174,648 | 0.82 | 190,000 EDGEWELL PERSONAL CARE CO 5.50% 144A 01/06/2028 | 172,148 | 0.81 |
| 115,000 NEINOR HOMES SA 4.50% 144A 15/10/2026 | 101,034 | 0.47 | 110,000 EXTERRAN ENERGY SOLUTIONS LP/ EES FINANCE CORP 8.125% 01/05/2025 | 104,476 | 0.49 |
| <i>Estados Unidos de América</i> | 13,435,992 | 62.86 | 400,000 FORD MOTOR CREDIT CO LLC 4.125% 17/08/2027 | 352,720 | 1.64 |
| 145,000 ALBERTSONS COS LLC SAFEW 3.50% 144A 15/03/2029 | 117,598 | 0.55 | 67,000 FREEDOM MORTGAGE CO 8.25% 144A 15/04/2025 | 57,131 | 0.27 |
| 85,000 APX GROUP INC 6.75% 144A 15/02/2027 | 80,152 | 0.37 | 90,000 GAP INC 3.625% 144A 01/10/2029 | 63,590 | 0.30 |
| 95,000 ARCHROCK PARTNERS LP FIN 6.25% 144A 01/04/2028 | 84,285 | 0.39 | 20,000 GAP INC 3.875% 144A 01/10/2031 | 13,960 | 0.07 |
| 145,000 BALL CORP 2.875% 15/08/2030 | 117,826 | 0.55 | 95,000 GLOBAL PARTNERS LP / GLP FINANCE CORP 7.00% 01/08/2027 | 85,098 | 0.40 |
| 120,000 BATH AND BODY WORKS 6.625% 144A 01/10/2030 | 103,860 | 0.49 | 75,000 HARVEST MIDSTREAM I LP 7.50% 144A 01/09/2028 | 71,528 | 0.33 |
| 125,000 BEAZER HOMES INC 7.25% 15/10/2029 | 100,393 | 0.47 | 405,000 HAT HOLDING I LLC 3.375% 144A 15/06/2026 | 351,770 | 1.64 |
| 130,000 BELDEN INC 3.375% 144A 15/07/2031 | 101,522 | 0.47 | 235,000 I STAR INC 5.50% 15/02/2026 | 223,109 | 1.04 |
| 360,000 BLACK KNIGHT INF SERV LLC 3.625% 144A 01/09/2028 | 313,110 | 1.46 | 95,000 IRON MOUNTAIN INC 5.25% 144A 15/07/2030 | 82,853 | 0.39 |
| 225,000 BREAD FINANCIAL HOLDINGS INC 7.00% 144A 15/01/2026 | 216,061 | 1.01 | 200,000 JEFFERIES FINANCE LLC 5.00% 15/08/2028 | 167,826 | 0.79 |
| | | | 18,000 JOSEPH T RYERSON AND SON INC 8.50% 144A 01/08/2028 | 18,674 | 0.09 |
| | | | 120,000 KB HOME 4.00% 15/06/2031 | 92,819 | 0.43 |
| | | | 120,000 KB HOME 6.875% 15/06/2027 | 115,954 | 0.54 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | | Valor de Mercado | % del VL | Cantidad | | Valor de Mercado | % del VL |
|----------|---|------------------|----------|-----------------------|--|------------------|----------|
| | | USD | | | | USD | |
| 140,000 | KBR INC 4.75% 144A 30/09/2028 | 123,796 | 0.58 | 190,000 | SUMMIT MATERIAL LLC FIN 5.25% 144A 15/01/2029 | 168,201 | 0.79 |
| 90,000 | KEN GARFF AUTOMATIVE LLC 4.875% 144A 15/09/2028 | 74,168 | 0.35 | 80,000 | SUNOCO LP/ SUNOCO FINANCE CORP 4.50% 144A 30/04/2030 | 65,420 | 0.31 |
| 320,000 | KOPPERS INC 6.00% 144A 15/02/2025 | 300,149 | 1.40 | 215,000 | SURGERY CENTER HOLDINGS INC 10.00% 144A 15/04/2027 | 211,016 | 0.99 |
| 200,000 | KOSMOS ENERGY LTD 7.75% 144A 01/05/2027 | 168,936 | 0.79 | 175,000 | TAYLOR MORRISON COMMUNITIES INC OR MONARCH COMM INC 5.875% 144A 15/06/2027 | 162,020 | 0.76 |
| 80,000 | LAMB WESTON HOLDINGS INC 4.125% 144A 31/01/2030 | 69,822 | 0.33 | 135,000 | TEMPUR SEALY INTERNATIONAL INC 4.00% 144A 15/04/2029 | 109,176 | 0.51 |
| 80,000 | LAMB WESTON HOLDINGS INC 4.375% 144A 31/01/2032 | 69,718 | 0.33 | 45,000 | TENET HEALTHCARE CORP 6.125% 144A 15/06/2030 | 42,282 | 0.20 |
| 135,000 | LOGAN MERGER SUB INC 5.50% 144A 01/09/2027 | 92,840 | 0.43 | 125,000 | TEREX CORP 5.00% 144A 15/05/2029 | 108,053 | 0.51 |
| 125,000 | LUMEN TECHNOLOGIES INC 6.875% 15/01/2028 | 111,088 | 0.52 | 135,000 | THE BRINKS CO 4.625% 144A 15/10/2027 | 120,655 | 0.56 |
| 135,000 | MAGIC MERGECO INC 7.875% 144A 01/05/2029 | 89,952 | 0.42 | 55,000 | TOPBUILD CORP. 4.125% 144A 15/02/2032 | 43,650 | 0.20 |
| 105,000 | MAXAR TECHNOLOGIES INC 7.75% 144A 15/06/2027 | 104,813 | 0.49 | 120,000 | TRAVEL LEISURE CO 6.625% 144A 31/07/2026 | 115,084 | 0.54 |
| 250,000 | MERCER INTERNATIIONAL INC 5.125% 01/02/2029 | 215,370 | 1.01 | 125,000 | TRI POINTE GROUP INC 5.70% 15/06/2028 | 109,611 | 0.51 |
| 246,000 | MI HOMES INC 4.95% 01/02/2028 | 212,778 | 1.00 | 92,000 | TRIUMPH GROUP INC 6.25% 144A 15/09/2024 | 82,470 | 0.39 |
| 75,000 | MOZART DEBT MERGER SUB INC 3.875% 144A 01/04/2029 | 64,129 | 0.30 | 101,000 | TRIUMPH GROUP INC 8.875% 144A 01/06/2024 | 101,927 | 0.48 |
| 140,000 | NATIONSTAR MORTGAGE HOLDINGS INC 5.125% 144A 15/12/2030 | 105,515 | 0.49 | 135,000 | TRONOX INC 4.625% 144A 15/03/2029 | 109,320 | 0.51 |
| 125,000 | NESCO HOLDINGS II CORPORATION 5.50% 144A 15/04/2029 | 105,620 | 0.49 | 155,000 | TWITTER INC 5.00% 144A 01/03/2030 | 147,321 | 0.69 |
| 195,000 | NETFLIX INC 5.375% 144A 15/11/2029 | 184,616 | 0.86 | 240,000 | UNITI GROUP LP 6.50% 144A 15/02/2029 | 176,669 | 0.83 |
| 30,000 | NIELSEN FINANCE COMPANY 4.50% 144A 15/07/2029 | 27,228 | 0.13 | 70,000 | US FOODS INC 4.75% 144A 15/02/2029 | 61,289 | 0.29 |
| 30,000 | NIELSEN FINANCE COMPANY 4.75% 144A 15/07/2031 | 27,106 | 0.13 | 101,000 | VAREX IMAGING CORP 7.875% 144A 15/10/2027 | 96,322 | 0.45 |
| 25,000 | NOVELIS INC 3.875% 144A 15/08/2031 | 19,319 | 0.09 | <i>Francia</i> | | 438,370 | 2.05 |
| 190,000 | NOVELIS INC 4.75% 144A 30/01/2030 | 159,021 | 0.74 | 235,000 | FAURECIA SE 2.375% 15/06/2029 | 174,357 | 0.81 |
| 179,000 | NSG HOLDINGS LLC INC 7.75% 144A 15/12/2025 | 59,563 | 0.28 | 100,000 | QUATRIM SASU 5.875% 144A 15/01/2024 | 100,451 | 0.47 |
| 130,000 | OLIN CORP 5.00% 01/02/2030 | 113,044 | 0.53 | 200,000 | SOCIETE GENERALE PARIS VAR 144A PERPETUAL USD (ISIN US83370RAB42) | 163,562 | 0.77 |
| 210,000 | ONEMAIN FINANCE CORP 4.00% 15/09/2030 | 155,898 | 0.73 | <i>Islas Bermudas</i> | | 72,436 | 0.34 |
| 140,000 | OUTFRONT MEDIA CAPITAL LLC/CORPORATION 4.25% 144A 15/01/2029 | 112,298 | 0.53 | 90,000 | VOC ESCROW LTD 5.00% 144A 15/02/2028 | 72,436 | 0.34 |
| 135,000 | PARTY CITY HOLDINGS 8.75% 144A 15/02/2026 | 91,238 | 0.43 | <i>Islas Caimán</i> | | 255,351 | 1.19 |
| 130,000 | PATRICK INDUSTRIES INC 7.50% 144A 15/10/2027 | 122,127 | 0.57 | 70,000 | BANCO MERCANTILE DEL NORTE SA GRAND CAYMAN BRANCH VAR REGS PERPETUAL USD (ISIN USP14008AE91) | 65,298 | 0.31 |
| 90,000 | PATTERN ENERGY GROUP 4.50% 144A 15/08/2028 | 78,537 | 0.37 | 250,000 | GLOBAL AIRCRAFTS LEASING CO LTD 6.50% 144A 15/09/2024 | 190,053 | 0.88 |
| 185,000 | PILGRIMS PRIDE CORP 4.25% 144A 15/04/2031 | 154,701 | 0.72 | <i>Italia</i> | | 147,316 | 0.69 |
| 100,000 | PLANTRONICS INC 4.75% 144A 01/03/2029 | 99,942 | 0.47 | 200,000 | NEXI SPA 2.125% 30/04/2029 | 147,316 | 0.69 |
| 180,000 | POWER TEAM SERVICES LLC 9.033% 144A 04/12/2025 | 145,705 | 0.68 | <i>Liberia</i> | | 94,158 | 0.44 |
| 135,000 | PRIME SECURITY SERVICES BORROWER LLC 6.25% 144A 15/01/2028 | 113,704 | 0.53 | 135,000 | ROYAL CARIBBEAN CRUISES LTD 5.50% 144A 01/04/2028 | 94,158 | 0.44 |
| 90,000 | PROVIDENT FUNDING ASSOCIATES LP PFG FINANCE CORP 6.375% 144A 15/06/2025 | 81,572 | 0.38 | <i>Luxemburgo</i> | | 916,513 | 4.29 |
| 220,000 | SCIENTIFIC GAMES INTERNATIONAL INC 7.25% 144A 15/11/2029 | 208,608 | 0.98 | 200,000 | AEGEA FINANCE SARL 6.75% 144A 20/05/2029 | 188,746 | 0.88 |
| 125,000 | SEAWORLD PARKS & ENTERTAINMENT INC 5.25% 144A 15/08/2029 | 106,236 | 0.50 | 185,000 | ATENTO LUXCO 1 SA 8.00% REGS 10/02/2026 | 131,968 | 0.62 |
| 70,000 | SIMMONS FOODS INC 4.625% 144A 01/03/2029 | 59,294 | 0.28 | 246,000 | CONTOURGLOBAL POWER HOLDINGS 3.125% 144A 01/01/2028 | 201,336 | 0.94 |
| 200,000 | SOTHEBY S 7.375% 144A 15/10/2027 | 186,142 | 0.87 | 345,000 | GOL FINANCE SA 7.00% 144A 31/01/2025 | 218,862 | 1.03 |
| 80,000 | SOUTHWESTERN ENERGY CO 5.375% 01/02/2029 | 74,446 | 0.35 | 225,000 | SIMPAR EUROPE 5.20% 144A 26/01/2031 | 175,601 | 0.82 |
| 355,000 | SPECTRUM BRANDS INC 3.875% 144A 15/03/2031 | 286,922 | 1.34 | | | | |
| 325,000 | SPECTRUM BRANDS INC 5.50% 144A 15/07/2030 | 295,552 | 1.38 | | | | |
| 135,000 | STAPLES INC 7.50% 144A 15/04/2026 | 112,298 | 0.53 | | | | |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | | Valor de Mercado | % del VL |
|---------------------------------|--|-------------------|--------------|
| | | USD | |
| | <i>México</i> | 496,169 | 2.32 |
| 200,000 | BRASKEM IDESA SAPI 6.99% 144A 20/02/2032 | 158,986 | 0.74 |
| 210,000 | GRUPO AEROMEXICO SAB DE CV 8.50% 144A 17/03/2027 | 204,609 | 0.96 |
| 200,000 | UNIFIN FINANCIERA SAB DE CV SOFOM ENR 8.375% 144A 27/01/2028 | 132,574 | 0.62 |
| | <i>Países Bajos</i> | 512,776 | 2.40 |
| 170,000 | CONSTELLIUM SE 3.125% 144A 15/07/2029 | 138,056 | 0.65 |
| 180,000 | OI EUROPEAN GROUP BV 4.75% 144A 15/02/2030 | 152,858 | 0.72 |
| 300,000 | ZIGGO HOLDING B.V. 3.375% 144A 28/02/2030 | 221,862 | 1.03 |
| | <i>Perú</i> | 169,322 | 0.79 |
| 200,000 | MINSUR SA 4.50% 144A 28/10/2031 | 169,322 | 0.79 |
| | <i>Reino Unido</i> | 1,140,354 | 5.33 |
| 400,000 | ATLANTICA YIELD PLC 4.125% 144A 15/06/2028 | 350,212 | 1.64 |
| 360,000 | CARNIVAL PLC 1.00% 28/10/2029 | 215,844 | 1.01 |
| 200,000 | ENERGEAN REGISTERED 6.50% 144A 30/04/2027 | 180,010 | 0.84 |
| 115,000 | SHERWOOD FINANCING PLC 6.00% 144A 15/11/2026 | 112,979 | 0.53 |
| 100,000 | SHERWOOD FINANCING PLC 4.50% 144A 15/11/2026 | 88,267 | 0.41 |
| 200,000 | TULLOW OIL PLC 10.25% 144A 15/05/2026 | 193,042 | 0.90 |
| | <i>Suecia</i> | 200,429 | 0.94 |
| 205,000 | VOLVO CAR AB 4.25% 31/05/2028 | 200,429 | 0.94 |
| | <i>Turquía</i> | 89,815 | 0.42 |
| 100,000 | ARCELIK A S 3.00% 27/05/2026 | 89,815 | 0.42 |
| | Bonos convertibles | 25,194 | 0.12 |
| | <i>Estados Unidos de América</i> | 25,194 | 0.12 |
| 30,000 | INSMED INC 0.75% 01/06/2028 CV | 25,194 | 0.12 |
| Total cartera de títulos | | 20,142,611 | 94.22 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de Mercado | % del VL | Cantidad | Valor de Mercado | % del VL |
|---|--------------------|--------------|---|------------------|----------|
| | EUR | | | EUR | |
| Posiciones a largo plazo | 472,803,686 | 98.26 | 1,120,000 FORD MOTOR CREDIT CO LLC 2.70% 10/08/2026 | 915,691 | 0.19 |
| Valores mobiliarios admitidos a cotización oficial en una bolsa de valores y/o negociados en otro mercado regulado | 472,803,686 | 98.26 | 2,891,000 FORD MOTOR CREDIT CO LLC 3.375% 13/11/2025 | 2,491,993 | 0.52 |
| Acciones | 708,660 | 0.15 | 4,883,000 FORD MOTOR CREDIT CO LLC 4.00% 13/11/2030 | 3,792,856 | 0.79 |
| <i>Industria general</i> | 708,660 | 0.15 | 3,445,000 FORD MOTOR CREDIT CO LLC 4.125% 17/08/2027 | 2,903,560 | 0.60 |
| 4,939,127 ASCENT CLASS A | 708,660 | 0.15 | 570,000 FORD MOTOR CREDIT CO LLC 4.95% 28/05/2027 | 506,624 | 0.11 |
| Bonos | 451,737,282 | 93.88 | 3,235,000 FORD MOTOR CREDIT CO LLC 5.113% 03/05/2029 | 2,776,044 | 0.58 |
| <i>Artículos de ocio</i> | 7,223,909 | 1.50 | 1,585,000 FREEDOM MORTGAGE CO 8.25% 144A 15/04/2025 | 1,286,936 | 0.27 |
| 3,495,000 CCO HLDGS LLC/CAP CORP 4.50% 144A 01/06/2033 | 2,661,910 | 0.55 | 2,096,000 GW B CR SEC CORP 9.50% 144A 01/11/2027 | 1,844,247 | 0.38 |
| 5,786,000 CCO HLDGS LLC/CAP CORP 4.75% 144A 01/02/2032 | 4,561,999 | 0.95 | 3,360,000 HAT HOLDING I LLC 3.375% 144A 15/06/2026 | 2,786,346 | 0.58 |
| <i>Artículos domésticos y construcción de viviendas</i> | 3,827,430 | 0.80 | 855,000 HILCORP ENERGY CO 6.00% 144A 15/04/2030 | 722,912 | 0.15 |
| 2,542,000 BEAZER HOMES INC 6.75% 15/03/2025 | 2,248,909 | 0.47 | 855,000 HILCORP ENERGY CO 6.25% 144A 15/04/2032 | 715,437 | 0.15 |
| 2,185,000 M/I HOMES INC 3.95% 15/02/2030 | 1,578,521 | 0.33 | 2,425,000 HILTON GRAND ACA LLC IN 5.00% 144A 01/06/2029 | 1,881,639 | 0.39 |
| <i>Banca de inversión y servicios de intermediación</i> | 130,254,590 | 27.06 | 4,555,000 LCM INVESTMENTS HOLDINGS II LLC 4.875% 144A 01/05/2029 | 3,350,253 | 0.70 |
| 6,022,000 AAG FH LP 9.75% 144A 15/07/2024 | 6,907,574 | 1.43 | 1,160,000 LEEWARD RENEWABLE ENERGY OPERATIONS LLC 4.25% 144A 01/07/2029 | 899,839 | 0.19 |
| 1,535,000 ALLIED UNIVERSAL HOLDCO LLC 4.625% 144A 01/06/2028 USD (ISIN US019579AA90) | 1,217,546 | 0.25 | 140,000 LIMESTONE RE LTD 0% 01/03/2023 | - | 0.00 |
| 905,000 ALLIED UNIVERSAL HOLDCO LLC/ALLIED UNIVERSAL FINANCE CORP 6.00% 144A 01/06/2029 | 633,253 | 0.13 | 40,000 LIMESTONE RE LTD 0% 09/09/2022 USD (ISIN XS1924351965) | - | 0.00 |
| 24,298 ALTURAS RE LTD 0% 10/03/2023 USD (ISIN XS1917775063) | 7,879 | 0.00 | 3,097,000 LOGAN MERGER SUB INC 5.50% 144A 01/09/2027 | 2,032,357 | 0.42 |
| 2,400 ALTURAS RE LTD 0% 10/03/2023 USD (ISIN XS1917798198) | 10,498 | 0.00 | 3,818,000 MAV ACQUISITION CORP 8.00% 144A 01/08/2029 | 2,962,552 | 0.62 |
| 695,000 AMERICAN AIRLINES PASS THROUGH TRUST 3.95% 11/07/2030 | 546,706 | 0.11 | 4,529,000 MIDAS OPCO HOLDINGS LLC 5.625% 144A 15/08/2029 | 3,490,248 | 0.73 |
| 1,681,000 ASCENT RESOURCES UTICA HOLDINGS 5.875% 144A 30/06/2029 | 1,426,547 | 0.30 | 4,340,000 MINERVA MERGER 6.50% 144A 15/02/2030 | 3,468,596 | 0.72 |
| 2,286,034 AVATION CAPITAL 6.50% 144A 31/10/2026 | 1,740,290 | 0.36 | 2,700,000 MOZART DEBT MERGER SUB INC 3.875% 144A 01/04/2029 | 2,204,938 | 0.46 |
| 2,977,000 BPCE CYCLE MERGER SUB II INC 10.625% 144A 15/07/2027 | 1,107,081 | 0.23 | 480,000 NABORS INDUSTRIES INC 7.375% 144A 15/05/2027 | 434,339 | 0.09 |
| 1,625,000 CAELUS RE V LTD VAR 05/06/2024 USD (ISIN US12765KAD72) | 137 | 0.00 | 3,297,000 NCL FINANCE LTD 6.125% 144A 15/03/2028 | 2,298,202 | 0.48 |
| 2,650,000 CAELUS RE V LTD VAR 09/06/2025 USD (ISIN US12765KAG04) | 63,623 | 0.01 | 1,820,000 NESCO HOLDINGS II CORPORATION 5.50% 144A 15/04/2029 | 1,467,385 | 0.30 |
| 1,127,000 COMMSCOPE FINANCE LLC 8.25% 144A 01/03/2027 | 859,698 | 0.18 | 9,384,000 NSG HOLDINGS LLC INC 7.75% 144A 15/12/2025 | 2,983,538 | 0.62 |
| 2,205,000 COMMSCOPE TECHNOLOGIES LLC 5.00% 144A 15/03/2027 | 1,574,177 | 0.33 | 2,450,000 ONEMAIN FINANCE CORP 3.50% 15/01/2027 | 1,877,111 | 0.39 |
| 4,703,000 CROWN HOLDINGS INC 7.375% 15/12/2026 | 4,594,136 | 0.95 | 1,460,000 OSCAR ACQUISITION COMPANY LLC 9.50% 144A 15/04/2030 | 1,118,437 | 0.23 |
| 1,090,000 CSC HOLDINGS LLC 5.00% 144A 15/11/2031 | 703,952 | 0.15 | 1,415,000 OUTFRONT MEDIA CAPITAL LLC/CORPORATION 4.25% 144A 15/01/2029 | 1,082,666 | 0.23 |
| 2,985,000 CSC HOLDINGS LLC 5.375% 144A 01/02/2028 | 2,505,036 | 0.52 | 1,570,000 OUTFRONT MEDIA CAPITAL LLC/CORPORATION 6.25% 144A 15/06/2025 | 1,435,594 | 0.30 |
| 2,042,000 CSC HOLDINGS LLC 7.50% 144A 01/04/2028 | 1,650,124 | 0.34 | 3,875,000 PARTY CITY HOLDINGS 8.75% 144A 15/02/2026 | 2,499,800 | 0.52 |
| 4,748,000 DEALER TIRE LIC DT ISSUER LIC 8.00% 144A 01/02/2028 | 3,930,970 | 0.82 | 2,600,000 PL DEVELOPMENT LLC PLD FINANCE CORP 7.75% 144A 15/11/2025 | 1,771,342 | 0.37 |
| 4,301,000 DELEK LOGISTICS PARTNERS LP 6.75% 15/05/2025 | 3,854,589 | 0.80 | 2,470,000 PRIME SECURITY SERVICES BORROWER LLC 5.75% 144A 15/04/2026 | 2,217,909 | 0.46 |
| 38,950 EDEN RE II LTD 0% 22/03/2023 USD (ISIN US27954TAB17) | 94,673 | 0.02 | 3,235,000 PRIME SECURITY SERVICES BORROWER LLC 6.25% 144A 15/01/2028 | 2,602,079 | 0.54 |
| 3,925,000 EXTERRAN ENERGY SOLUTIONS LP/ EES FINANCE CORP 8.125% 01/05/2025 | 3,561,690 | 0.74 | 1,955,000 PROMONTORIA HOLDING 264 BV 7.875% 144A 01/03/2027 | 1,740,996 | 0.36 |
| 2,080,000 FMG RESOURCES AUG 6.125% 144A 15/04/2032 | 1,796,904 | 0.37 | 1,140,000 SCIENTIFIC GAMES HOLDINGS LP 6.625% 144A 01/03/2030 | 928,749 | 0.19 |
| | | | 1,600,000 SCIL IV LLC USA H 5.375% 144A 01/11/2026 | 1,241,861 | 0.26 |
| | | | 300,000 SECTOR RE V LTD 0% 01/03/2024 USD (ISIN US81369ACT79) | 215,121 | 0.04 |
| | | | 1,595 SECTOR RE V LTD 0% 01/03/2024 USD (ISIN US81369ACW09) | 36,896 | 0.01 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | | Valor de Mercado | % del VL | Cantidad | | Valor de Mercado | % del VL |
|-----------|--|------------------|----------|------------|--|------------------|----------|
| | | EUR | | | | EUR | |
| 1,320,000 | SECTOR RE V LTD 0% 01/12/2023 USD (ISIN US81369ACR14) | 161,513 | 0.03 | 1,320,000 | NRG ENERGY INC 3.375% 144A 15/02/2029 | 1,022,705 | 0.21 |
| 480,028 | SECTOR RE V LTD 0% 01/12/2023 USD (ISIN US81369ACS96) | 71,299 | 0.01 | 1,895,000 | NRG ENERGY INC 3.625% 144A 15/02/2031 | 1,429,701 | 0.30 |
| 1,368,000 | SIMMONS FOODS INC 4.625% 144A 01/03/2029 | 1,107,184 | 0.23 | 3,135,000 | NRG ENERGY INC 3.875% 144A 15/02/2032 | 2,382,984 | 0.50 |
| 3,030,000 | SUMMER BC BIDCO B LLC 5.50% 144A 31/10/2026 | 2,586,825 | 0.54 | | <i>Equipo de telecomunicaciones</i> | 3,578,754 | 0.74 |
| 2,104,000 | TAP ROCK RESOURCES LLC 7.00% 144A 01/10/2026 | 1,930,661 | 0.40 | 1,185,000 | COMMSCOPE TECHNOLOGIES FINANCE LLC 6.00% 144A 15/06/2025 | 981,868 | 0.20 |
| 1,896,000 | UNITED WHOLESAME MTGE LLC 5.50% 144A 15/04/2029 | 1,390,321 | 0.29 | 2,720,000 | PLANTRONICS INC 4.75% 144A 01/03/2029 | 2,596,886 | 0.54 |
| 3,105,000 | UNITED WHOLESAME MTGE LLC 5.75% 144A 15/06/2027 | 2,385,455 | 0.50 | | <i>Equipo electrónico y eléctrico</i> | 7,401,252 | 1.54 |
| 4,120,000 | UNITI GROUP LP 6.00% 144A 15/01/2030 | 2,732,768 | 0.57 | 4,559,795 | POWER TEAM SERVICES LLC 9.033% 144A 04/12/2025 | 3,526,105 | 0.73 |
| 2,470,000 | UNITI GROUP LP 6.50% 144A 15/02/2029 | 1,734,469 | 0.36 | 810,000 | VISTRA OPERATIONS COMPANY LLC 4.375% 144A 01/05/2029 | 651,781 | 0.14 |
| 2,590,000 | US ACUTE CARE SOLUTIONS LLC 6.375% 144A 01/03/2026 | 2,225,822 | 0.46 | 3,578,000 | VISTRA OPERATIONS COMPANY LLC 5.625% 144A 15/02/2027 | 3,223,366 | 0.67 |
| 2,735,000 | VOC ESCROW LTD 5.00% 144A 15/02/2028 | 2,102,794 | 0.44 | | <i>Equipo y servicios médicos</i> | 2,868,157 | 0.60 |
| 3,110,000 | VZ SECURED FINANCING BV 5.00% 144A 15/01/2032 | 2,472,055 | 0.51 | 3,285,000 | OWENS AND MINOR INC 6.625% 144A 01/04/2030 | 2,868,157 | 0.60 |
| 4,640,000 | WINDSTREAM ESCROW LLC 7.75% 144A 15/08/2028 | 3,581,248 | 0.74 | | <i>Fondos de inversión en hipotecas inmobiliarias</i> | 3,843,300 | 0.80 |
| | <i>Construcción y materiales</i> | 14,180,489 | 2.95 | 3,690,000 | I STAR INC 4.25% 01/08/2025 | 3,271,039 | 0.68 |
| 2,305,000 | BEACON ROOFING SUPPLY INC 4.125% 144A 15/05/2029 | 1,814,147 | 0.38 | 657,000 | STARWOOD PROPERTY TRUST INC 3.75% 144A 31/12/2024 | 572,261 | 0.12 |
| 2,429,000 | BUILDERS FIRSTSOURCE INC 4.25% 144A 01/02/2032 | 1,783,094 | 0.37 | | <i>Gobiernos</i> | 9,578,216 | 1.99 |
| 2,040,000 | BUILDERS FIRSTSOURCE INC 6.375% 144A 15/06/2032 | 1,750,698 | 0.36 | 10,000,000 | USA T-BONDS VAR 30/04/2023 | 9,578,216 | 1.99 |
| 4,465,000 | CORNERSTONE BUILDING BRANDS INC 6.125% 144A 15/01/2029 | 2,775,309 | 0.58 | | <i>Hardware y equipo tecnológico</i> | 4,832,580 | 1.00 |
| 2,733,000 | CP ATLAS BUYER INCORPORATION 7.00% 144A 01/12/2028 | 1,905,061 | 0.40 | 1,830,000 | II VI INCORPORATED 5.00% 144A 15/12/2029 | 1,538,534 | 0.32 |
| 3,425,000 | KBR INC 4.75% 144A 30/09/2028 | 2,891,881 | 0.60 | 2,160,000 | NCR CORP 5.00% 144A 01/10/2028 | 1,765,128 | 0.36 |
| 1,670,000 | TOPBUILD CORP. 4.125% 144A 15/02/2032 | 1,260,299 | 0.26 | 1,080,000 | NCR CORP 5.25% 144A 01/10/2030 | 891,923 | 0.19 |
| | <i>Cuidado personal, farmacias y tiendas de alimentación</i> | 4,384,336 | 0.91 | 790,000 | TTM TECHNOLOGIES INC 4.00% 144A 01/03/2029 | 636,995 | 0.13 |
| 2,841,000 | EDGEWELL PERSONAL CARE CO 5.50% 144A 01/06/2028 | 2,459,275 | 0.51 | | <i>Industria aeroespacial y defensa</i> | 5,521,269 | 1.15 |
| 2,047,000 | ENERGIZER HOLDINGS INC 4.75% 144A 15/06/2028 | 1,559,906 | 0.32 | 4,284,529 | GLOBAL AIRCRAFTS LEASING CO LTD 6.50% 144A 15/09/2024 | 3,109,680 | 0.65 |
| 435,000 | ENERGIZER HOLDINGS INC 6.50% 144A 31/12/2027 | 365,155 | 0.08 | 2,530,000 | MAXAR TECHNOLOGIES INC 7.75% 144A 15/06/2027 | 2,411,589 | 0.50 |
| | <i>Distribución minorista</i> | 3,759,848 | 0.78 | | <i>Industria farmacéutica y biotecnología</i> | 11,586,648 | 2.41 |
| 915,000 | GAP INC 3.625% 144A 01/10/2029 | 616,900 | 0.13 | 3,465,000 | GRIFOLS ESCROW ISSUER SA 4.75% 144A 15/10/2028 | 2,884,456 | 0.60 |
| 535,000 | GAP INC 3.875% 144A 01/10/2031 | 356,525 | 0.07 | 1,330,000 | HEALTH EQUITY INC 4.50% 144A 01/10/2029 | 1,114,709 | 0.23 |
| 1,710,000 | GROUP 1 AUTOMOTIVE INC 4.00% 144A 15/08/2028 | 1,390,605 | 0.29 | 1,718,000 | PAR PHARMACEUTICAL COS INC 7.50% 144A 01/04/2027 | 1,250,938 | 0.26 |
| 1,757,000 | STAPLES INC 7.50% 144A 15/04/2026 | 1,395,818 | 0.29 | 4,224,000 | TEVA PHARMACEUTICAL FINANCE NETHERLANDS III BV 2.80% 21/07/2023 | 3,917,740 | 0.82 |
| | <i>Electricidad</i> | 10,882,176 | 2.26 | 1,508,000 | TEVA PHARMACEUTICAL FINANCE NETHERLANDS III BV 4.75% 09/05/2027 | 1,241,091 | 0.26 |
| 585,000 | ATLANTICA YIELD PLC 4.125% 144A 15/06/2028 | 489,532 | 0.10 | 1,468,000 | TEVA PHARMACEUTICAL FINANCE NETHERLANDS III BV 5.125% 09/05/2029 | 1,177,714 | 0.24 |
| 1,035,000 | CALPINE CORP 4.625% 144A 01/02/2029 | 823,872 | 0.17 | | <i>Industria general</i> | 27,595,124 | 5.74 |
| 2,859,000 | CALPINE CORP 5.125% 144A 15/03/2028 | 2,428,776 | 0.50 | 2,115,000 | AETHON UN AETHON UN FIN 8.25% 144A 15/02/2026 | 1,969,684 | 0.41 |
| 945,000 | CLEARWAY ENERGY OPERATING LLC 3.75% 144A 15/01/2032 | 715,631 | 0.15 | 1,876,000 | APX GROUP INC 5.75% 144A 15/07/2029 | 1,395,753 | 0.29 |
| 2,045,000 | CLEARWAY ENERGY OPERATING LLC 3.75% 144A 15/02/2031 | 1,588,975 | 0.33 | 2,249,000 | APX GROUP INC 6.75% 144A 15/02/2027 | 2,024,455 | 0.42 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | | Valor de Mercado | % del VL | Cantidad | | Valor de Mercado | % del VL |
|-----------|---|------------------|----------|-----------|--|------------------|----------|
| | | EUR | | | | EUR | |
| 4,745,000 | CARRIAGE PURCHASER INCORPORATION 7.875% 144A 15/10/2029 | 3,410,255 | 0.71 | | <i>Metales preciosos y minería</i> | 5,226,919 | 1.09 |
| 5,024,000 | CQP HOLDCO LP BIP 5.50% 15/06/2031 | 4,113,822 | 0.86 | 1,862,000 | COEUR MINING INC 5.125% 144A 15/02/2029 | 1,220,893 | 0.25 |
| 3,623,000 | NEPTUNE ENERGY BONDCO PLC 6.625% 144A 15/05/2025 | 3,339,280 | 0.69 | 3,327,000 | ELDORADO GOLD CORP 6.25% 144A 01/09/2029 | 2,507,956 | 0.53 |
| 1,050,000 | NIELSEN FINANCE COMPANY 4.50% 144A 15/07/2029 | 910,465 | 0.19 | 2,350,000 | IAMGOLD CORP 5.75% 144A 15/10/2028 | 1,498,070 | 0.31 |
| 990,000 | NIELSEN FINANCE COMPANY 4.75% 144A 15/07/2031 | 855,049 | 0.18 | | <i>Petróleo, gas y carbón</i> | 53,607,952 | 11.13 |
| 1,860,000 | OI EUROPEAN GROUP BV 4.75% 144A 15/02/2030 | 1,508,371 | 0.31 | 1,365,000 | ALPHA NATURAL RESOURCES INC 0% 01/06/2019 DEFAULTED | 1 | 0.00 |
| 1,825,000 | SEALED AIR CORP 5.00% 144A 15/04/2029 | 1,653,524 | 0.34 | 5,906,000 | BAYTEX ENERGY CORP 8.75% 144A 01/04/2027 | 5,656,529 | 1.17 |
| 3,685,000 | TRIMAS CORP 4.125% 144A 15/04/2029 | 3,011,164 | 0.63 | 4,349,000 | ENERGEAN REGISTERED 6.50% 144A 30/04/2027 | 3,719,894 | 0.77 |
| 4,398,000 | TRONOX INC 4.625% 144A 15/03/2029 | 3,403,302 | 0.71 | 3,775,000 | ENERGY TRANSFER LP VAR PERPETUAL USD (ISIN US29273VAM28) | 3,111,644 | 0.65 |
| | <i>Industrias químicas</i> | 3,019,670 | 0.63 | 1,559,000 | ENLINK MIDSTREAM PARTNERS LP 5.05% 01/04/2045 | 1,016,508 | 0.21 |
| 1,344,000 | OLIN CORP 5.00% 01/02/2030 | 1,115,438 | 0.23 | 3,055,000 | ENLINK MIDSTREAM PARTNERS LP 5.60% 01/04/2044 | 2,116,657 | 0.44 |
| 2,630,000 | THE SCOTTS MIRACLE GRO CO 4.00% 01/04/2031 | 1,904,232 | 0.40 | 2,485,000 | GOLAR LNG LTD 7.00% 20/10/2025 | 2,246,329 | 0.47 |
| | <i>Ingeniería industrial</i> | 2,958,649 | 0.61 | 16,000 | GREEN FIELD ENERGY 0% 15/11/2016 DEFAULTED | - | 0.00 |
| 1,790,000 | PARK OHIO INDUSTRIES INC 6.625% 15/04/2027 | 1,373,478 | 0.29 | 2,767,000 | HARBOUR ENERGY PLC 5.50% 144A 15/10/2026 | 2,427,666 | 0.50 |
| 2,291,000 | TRINSEO MATERIALS OPERATING SCA 5.125% 144A 01/04/2029 | 1,585,171 | 0.32 | 3,736,000 | HARVEST MIDSTREAM I LP 7.50% 144A 01/09/2028 | 3,400,798 | 0.71 |
| | <i>Materiales industriales</i> | 11,736,399 | 2.44 | 2,570,000 | INTERNATIONAL PETROLEUM CORPORATION 7.25% 01/02/2027 | 2,367,955 | 0.49 |
| 1,646,000 | CLEARWATER PAPER CORP 4.75% 144A 15/08/2028 | 1,371,811 | 0.29 | 1,515,000 | KOSMOS ENERGY LTD 7.75% 144A 01/05/2027 | 1,215,420 | 0.25 |
| 1,975,000 | KOPPERS INC 6.00% 144A 15/02/2025 | 1,765,211 | 0.37 | 2,035,000 | MEG ENEGRY CORP 5.875% 144A 01/02/2029 | 1,781,075 | 0.37 |
| 3,232,000 | MERCER INTERNATIUNAL INC 5.125% 01/02/2029 | 2,660,105 | 0.55 | 2,260,000 | MEG ENEGRY CORP 7.125% 144A 01/02/2027 | 2,182,004 | 0.45 |
| 4,133,000 | SCHWEITZER MAUDUIT INTERNATIONAL INC 6.875% 144A 01/10/2026 | 3,560,124 | 0.74 | 1,906,000 | NABORS INDUSTRIES LTD 7.50% 144A 15/01/2028 | 1,577,470 | 0.33 |
| 2,673,000 | SYLVAMO CORPORATION 7.00% 144A 01/09/2029 | 2,379,148 | 0.49 | 4,625,000 | OCCIDENTAL PETROLEUM CORP 4.40% 15/04/2046 | 3,603,337 | 0.75 |
| | <i>Medios de comunicación</i> | 5,710,624 | 1.19 | 810,000 | OCCIDENTAL PETROLEUM CORP 5.50% 01/12/2025 | 765,891 | 0.16 |
| 200,000 | CLEAR CHANNEL INTERNATIONAL B.V. 6.625% 144A 01/08/2025 | 178,073 | 0.04 | 3,165,000 | PARKLAND CORPORATION 4.625% 144A 01/05/2030 | 2,459,373 | 0.51 |
| 5,517,000 | CLEAR CHANNEL OUTDOOR HOLDINGS INC 7.50% 144A 01/06/2029 | 3,817,809 | 0.79 | 1,755,000 | PARKLAND CORPORATION 5.875% 144A 15/07/2027 | 1,525,505 | 0.32 |
| 1,510,000 | CLEAR CHANNEL OUTDOOR HOLDINGS INC 7.75% 144A 15/04/2028 | 1,052,631 | 0.22 | 1,780,000 | RANGE RESOURCES CORP 4.75% 144A 15/02/2030 | 1,530,924 | 0.32 |
| 680,000 | NEWS CORP 5.125% 144A 15/02/2032 | 577,875 | 0.12 | 2,030,000 | SHELF DRILL HOLD LTD 8.875% 144A 15/11/2024 | 1,918,757 | 0.40 |
| 90,000 | UNIVISIONS COMMUNICATIONS INC 7.375% 144A 30/06/2030 | 84,236 | 0.02 | 549,000 | SOUTHWESTERN ENERGY CO 5.375% 01/02/2029 | 488,300 | 0.10 |
| | <i>Metales industriales y minería</i> | 18,170,158 | 3.78 | 4,575,000 | SOUTHWESTERN ENERGY CO 5.375% 15/03/2030 | 4,030,087 | 0.84 |
| 2,715,000 | CARPENTER TECHNOLOGY CORP 7.625% 15/03/2030 | 2,398,248 | 0.50 | 2,475,000 | TULLOW OIL PLC 10.25% 144A 15/05/2026 | 2,280,187 | 0.47 |
| 3,680,000 | CLEVELAND CLIFFS INC 6.75% 144A 15/03/2026 | 3,497,733 | 0.74 | 2,550,000 | VERMILION ENERGY INC 6.875% 144A 01/05/2030 | 2,185,641 | 0.45 |
| 3,905,000 | FIRST QUANTUM MINERALS LTD 6.875% 144A 01/03/2026 | 3,436,079 | 0.71 | | <i>Productores de alimentos</i> | 9,347,797 | 1.94 |
| 1,155,000 | MINERAL RESOURCES LTD 8.00% 144A 01/11/2027 | 1,081,046 | 0.22 | 2,028,000 | BRUNDAGE BONE CONCRETE PUMPING INC 6.00% 144A 01/02/2026 | 1,663,524 | 0.35 |
| 1,220,000 | MINERAL RESOURCES LTD 8.50% 144A 01/05/2030 | 1,145,921 | 0.24 | 3,370,000 | FAGE 5.625% 144A 15/08/2026 | 2,824,747 | 0.58 |
| 3,697,000 | STRATHCONA RESOURCES LTD 6.875% 144A 01/08/2026 | 3,221,583 | 0.67 | 2,860,000 | LAMB WESTON HOLDINGS INC 4.125% 144A 31/01/2030 | 2,383,803 | 0.50 |
| 4,823,000 | TMS INTERNATIONAL CORP 6.25% 144A 15/04/2029 | 3,389,548 | 0.70 | 3,034,000 | US FOODS INC 4.625% 144A 01/06/2030 | 2,475,723 | 0.51 |
| | | | | | <i>Proveedores de atención sanitaria</i> | 10,080,617 | 2.10 |
| | | | | 3,048,000 | ADAPTHEALTH INC 5.125% 144A 01/03/2030 | 2,459,450 | 0.51 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de Mercado | % del VL | Cantidad | Valor de Mercado | % del VL |
|-----------|--|-----------------|-----------|---|------------------------|
| | EUR | | | EUR | |
| 725,000 | JAGUAR HOLDING COMPANY 0% 31/12/2049 DEFAULTED | 1 0.00 | 4,709,000 | WESTERN GLOBAL AIRLINES 10.375% 144A 15/08/2025 | 4,375,548 0.90 |
| 2,385,000 | LIFEPOINT HEALTH INC 5.375% 144A 15/01/2029 | 1,677,929 0.35 | | <i>Viajes y Ocio</i> | 14,844,988 3.09 |
| 1,080,000 | MODIVCARE INC 5.00% 144A 01/10/2029 | 836,046 0.17 | 915,000 | CARNIVAL CORPORATION 10.50% 144A 01/02/2026 | 872,867 0.18 |
| 4,402,000 | SURGERY CENTER HOLDINGS INC 10.00% 144A 15/04/2027 | 4,128,688 0.87 | 510,000 | CARNIVAL CORPORATION 7.625% 144A 01/03/2026 | 381,726 0.08 |
| 1,090,000 | TENET HEALTHCARE CORP 6.125% 144A 15/06/2030 | 978,503 0.20 | 645,000 | CARNIVAL CORPORATION 7.625% 144A 01/03/2026 EUR | 507,305 0.11 |
| | <i>Proveedores de servicios de telecomunicaciones</i> | 7,801,605 1.62 | 4,155,000 | MOHEGAN TRIBAL GAMING AUTHORITY 8.00% 144A 01/02/2026 | 3,380,833 0.69 |
| 4,654,000 | ALTICE FRANCE HOLDING SA 6.00% 144A 15/02/2028 | 3,093,824 0.64 | 2,790,000 | NCL CORP LTD 5.875% 144A 15/03/2026 | 2,095,736 0.44 |
| 510,000 | ALTICE FRANCE SA 5.125% 144A 15/01/2029 | 371,188 0.08 | 525,000 | NCL CORP LTD 7.75% 144A 15/02/2029 | 383,035 0.08 |
| 2,722,000 | LEVEL 3 FINANCING INC 3.75% 144A 15/07/2029 | 2,018,750 0.42 | 1,250,000 | ROYAL CARIBBEAN CRUISES LTD 11.50% 144A 01/06/2025 | 1,229,184 0.26 |
| 2,731,000 | LUMEN TECHNOLOGIES INC 6.875% 15/01/2028 | 2,317,843 0.48 | | <i>Servicios de desechos y eliminación de residuos</i> | 5,358,673 1.11 |
| | <i>Servicios al consumidor</i> | 7,291,425 1.52 | 95,000 | ROYAL CARIBBEAN CRUISES LTD 5.50% 144A 01/04/2028 | 63,264 0.01 |
| 3,005,000 | PECF USS INTERMEDIATE HOLDING III CORP 8.00% 144A 15/11/2029 | 2,281,495 0.47 | 890,000 | ROYAL CARIBBEAN CRUISES LTD 9.125% 144A 15/06/2023 | 845,672 0.18 |
| 5,644,000 | SOTHEBY S 7.375% 144A 15/10/2027 | 5,009,930 1.05 | 3,795,000 | SEAWORLD PARKS & ENTERTAINMENT INC 5.25% 144A 15/08/2029 | 3,080,504 0.64 |
| | <i>Servicios de finanzas y crédito</i> | 3,989,877 0.83 | 2,190,000 | TRAVEL LEISURE CO 6.625% 144A 31/07/2026 | 2,004,862 0.42 |
| 4,628,000 | PROVIDENT FUNDING ASSOCIATES LP PFG FINANCE CORP 6.375% 144A 15/06/2025 | 3,989,877 0.83 | | <i>Servicios de desechos y eliminación de residuos</i> | 5,358,673 1.11 |
| | <i>Servicios de soporte industrial</i> | 2,938,150 0.61 | 1,260,000 | GFL ENVIRONMENTAL INC 4.00% 144A 01/08/2028 | 1,003,938 0.21 |
| 2,529,000 | CORELOGIC INC 4.50% 144A 01/05/2028 | 1,887,854 0.39 | 2,955,000 | GFL ENVIRONMENTAL INC 4.375% 144A 15/08/2029 | 2,291,952 0.47 |
| 1,428,000 | GARDA WORLD SECURITY CORP 6.00% 144A 01/06/2029 | 1,050,296 0.22 | 1,981,000 | TERVITA CORP. 11.00% 144A 01/12/2025 | 2,062,783 0.43 |
| | <i>Software y servicios informáticos</i> | 8,806,840 1.83 | | Bonos convertibles | 20,338,690 4.23 |
| 2,160,000 | COGENT COMMUNICATIONS GROUP INC 7.00% 144A 15/06/2027 | 1,978,349 0.41 | | <i>Energías alternativas</i> | 1,538,771 0.32 |
| 1,856,000 | DIEBOLD NIXDORF INC 8.50% 15/04/2024 | 946,224 0.20 | 1,620,000 | ENPHASE ENERGY INC 0% 01/03/2028 CV | 1,538,771 0.32 |
| 565,000 | DIEBOLD NIXDORF INC 9.375% 144A 15/07/2025 | 379,046 0.08 | | <i>Fondos de inversión inmobiliarios</i> | 1,031,252 0.21 |
| 3,320,000 | RACKSPACE TECHNOLOGY INC 5.375% 144A 01/12/2028 | 2,087,842 0.43 | 1,263,000 | SUMMIT HOTEL PROPERTIES INC 1.50% 15/02/2026 CV | 1,031,252 0.21 |
| 3,760,000 | TWITTER INC 5.00% 144A 01/03/2030 | 3,415,379 0.71 | | <i>Industria farmacéutica y biotecnología</i> | 6,046,785 1.26 |
| | <i>Transporte industrial</i> | 29,528,861 6.13 | 905,000 | INSMED INC 0.75% 01/06/2028 CV | 724,416 0.15 |
| 1,190,000 | AMERICAN AIRLINES AADVATAGE LOYALTY LP LIMITED 5.50% 144A 20/04/2026 | 1,049,629 0.22 | 1,672,000 | INSMED INC 1.75% 15/01/2025 CV | 1,511,669 0.31 |
| 995,000 | AMERICAN AIRLINES AADVATAGE LOYALTY LP LIMITED 5.75% 144A 20/04/2029 | 813,807 0.17 | 2,327,000 | REVANCE THERAPEUTICS INC 1.75% 15/02/2027 CV | 1,859,485 0.39 |
| 840,000 | BOMBARDIER INC 7.125% 144A 15/06/2026 | 656,099 0.14 | 3,772,000 | TRICIDA INC 3.50% 15/05/2027 CV | 1,951,215 0.41 |
| 4,000,000 | BOMBARDIER INC 7.875% 144A 15/04/2027 | 3,188,636 0.66 | | <i>Medios de comunicación</i> | 1,459,155 0.30 |
| 2,009,000 | DANAOS CORP 8.50% 144A 01/03/2028 | 1,911,399 0.40 | 1,710,000 | IMAX CORP 0.50% 01/04/2026 CV | 1,459,155 0.30 |
| 4,729,000 | KEN GARFF AUTOMATIVE LLC 4.875% 144A 15/09/2028 | 3,703,271 0.77 | | <i>Petróleo, gas y carbón</i> | - 0.00 |
| 2,648,000 | POINDEXTER JB INC 7.125% 144A 15/04/2026 | 2,436,580 0.51 | 2,592,000 | ALPHA NATURAL RESOURCES INC 0% 15/12/2018 CV DEFAULTED | - 0.00 |
| 610,000 | SEASpan CORP 5.50% 144A 01/08/2029 | 463,383 0.10 | | <i>Software y servicios informáticos</i> | 3,600,285 0.75 |
| 3,200,000 | SEASpan CORP 6.50% 29/04/2026 | 2,883,811 0.60 | 1,354,000 | BENTLEY SYSTEMS INC 0.375% 01/07/2027 CV | 1,014,636 0.21 |
| 3,680,000 | THE BRINKS CO 5.50% 144A 15/07/2025 | 3,425,961 0.71 | 985,000 | JAMF HOLDING CORP 0.125% 01/09/2026 CV | 803,602 0.17 |
| 4,970,000 | VISTAJET MALTA FINANCE PLC 6.375% 144A 01/02/2030 | 3,809,422 0.78 | 235,000 | PERFICIENT INC 0.125% 15/11/2026 CV | 183,156 0.04 |
| 960,000 | VISTAJET MALTA FINANCE PLC 7.875% 144A 01/05/2027 | 811,315 0.17 | 1,820,000 | VERINT SYSTEMS INC 0.25% 15/04/2026 CV | 1,598,891 0.33 |

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Cartera de títulos a 30/06/22

| Cantidad | Valor de Mercado | % del VL |
|--|--------------------|--------------|
| | EUR | |
| <i>Transporte industrial</i> | 121 | 0.00 |
| 130 MACQUARIE INFRASTRUCTURE CORP 2.00% 01/10/2023 CV | 121 | 0.00 |
| <i>Viajes y Ocio</i> | 6,662,321 | 1.39 |
| 1,980,000 AIR CANADA INC 4.00% 01/07/2025 CV | 2,005,151 | 0.42 |
| 2,481,000 DAIMOND EAGLE ACQUISITION CORP 0% 15/03/2028 CV | 1,442,229 | 0.30 |
| 3,694,000 SPIRIT AIRLINES INC 1.00% 15/05/2026 CV | 3,214,941 | 0.67 |
| Warrants, Derechos | 19,054 | 0.00 |
| <i>Banca de inversión y servicios de intermediación</i> | 19,054 | 0.00 |
| 3,984,064 ANR INC RIGHTS 31/03/2023 | 19,054 | 0.00 |
| Total cartera de títulos | 472,803,686 | 98.26 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de Mercado | % del VL | Cantidad | Valor de Mercado | % del VL |
|---|--------------------|--------------|--|------------------|----------|
| | EUR | | | EUR | |
| Posiciones a largo plazo | 839,478,099 | 97.72 | 5,000,000 CAIXABANK SA VAR PERPETUAL EUR (ISIN ES0840609012) | 4,266,350 | 0.50 |
| Valores mobiliarios admitidos a cotización oficial en una bolsa de valores y/o negociados en otro mercado regulado | 742,336,844 | 86.41 | 2,000,000 CAIXABANK SA VAR 14/07/2028 | 1,974,140 | 0.23 |
| Bonos | 742,336,844 | 86.41 | 10,000,000 CAIXABANK SA VAR 17/04/2030 | 9,306,000 | 1.08 |
| <i>Alemania</i> | 58,420,497 | 6.80 | 3,000,000 IBERDROLA FINANZAS SAU VAR PERPETUAL | 2,358,540 | 0.27 |
| 10,000,000 ALLIANZ SE VAR REGS PERPETUAL USD (ISIN USX10001AA78) | 7,916,400 | 0.92 | 3,000,000 MAPFRE SA VAR 07/09/2048 | 2,782,110 | 0.32 |
| 4,000,000 ALLIANZ SE VAR REGS PERPETUAL USD (ISIN USX10001AB51) | 2,804,457 | 0.33 | <i>Estados Unidos de América</i> | 4,521,950 | 0.53 |
| 5,000,000 BAYERISCHE LANDESBANK VAR 22/11/2032 | 4,152,450 | 0.48 | 5,000,000 LIBERTY MUTUAL GROUP INC VAR REGS 23/05/2059 | 4,521,950 | 0.53 |
| 10,000,000 COMMERZBANK AG VAR PERPETUAL | 9,058,100 | 1.05 | <i>Francia</i> | 202,442,419 | 23.57 |
| 10,000,000 COMMERZBANK AG VAR 05/12/2030 | 9,517,300 | 1.11 | 5,000,000 AXA SA VAR PERPETUAL | 4,883,200 | 0.57 |
| 10,000,000 DEUTSCHE BAHN FINANCE GMBH VAR PERPETUAL | 8,888,900 | 1.03 | 5,000,000 AXA SA VAR PERPETUAL EUR (ISIN XS1134541306) | 4,929,100 | 0.57 |
| 5,000,000 ENBW ENERGIE BADEN-WUERTTEMBERG VAR 05/11/2079 | 4,446,950 | 0.52 | 4,600,000 BANQUE FEDERATIVE DU CREDIT MUTUEL VAR 16/06/2032 | 4,459,608 | 0.52 |
| 3,000,000 EVONIK INDUSTRIES AG VAR 02/09/2081 | 2,370,390 | 0.28 | 10,000,000 BNP PARIBAS SA VAR REGS PERPETUAL USD (ISIN USF1067PAB25) | 8,082,644 | 0.94 |
| 5,000,000 INFINEON TECHNOLOGIES AG VAR PERPETUAL | 4,567,150 | 0.53 | 5,000,000 BNP PARIBAS SA VAR 144A PERPETUAL | 4,029,365 | 0.47 |
| 5,000,000 MERCK KGAA VAR 25/06/2079 | 4,698,400 | 0.55 | 5,000,000 BNP PARIBAS SA VAR 20/11/2030 | 4,688,350 | 0.55 |
| <i>Austria</i> | 18,661,550 | 2.17 | 4,500,000 BNP PARIBAS SA VAR 31/03/2032 | 4,099,680 | 0.48 |
| 10,000,000 ERSTE GROUP BANK AG VAR PERPETUAL EUR (ISIN XS1961057780) | 9,223,300 | 1.07 | 5,000,000 CREDIT AGRICOLE ASSURANCES SA VAR PERPETUAL EUR (ISIN FR0012222297) | 4,878,300 | 0.57 |
| 5,000,000 OMV AG VAR PERPETUAL EUR (ISIN XS1294343337) | 5,116,350 | 0.60 | 10,000,000 CREDIT AGRICOLE ASSURANCES SA VAR PERPETUAL EUR (ISIN FR0012444750) | 9,758,800 | 1.13 |
| 5,000,000 OMV AG VAR PERPETUAL EUR (ISIN XS2224439385) | 4,321,900 | 0.50 | 5,000,000 CREDIT AGRICOLE SA VAR PERPETUAL | 4,258,400 | 0.50 |
| <i>Bélgica</i> | 15,583,480 | 1.81 | 3,000,000 CREDIT AGRICOLE SA VAR REGS PERPETUAL GBP | 3,394,412 | 0.40 |
| 10,000,000 KBC GROUP SA/NV VAR PERPETUAL EUR (ISIN BE0002592708) | 8,692,600 | 1.01 | 4,000,000 CREDIT AGRICOLE SA VAR REGS PERPETUAL USD (ISIN USF2R125CF03) | 3,701,793 | 0.43 |
| 8,000,000 SOLVAY SA VAR PERPETUAL EUR (ISIN BE6324000858) | 6,890,880 | 0.80 | 10,000,000 ELECTRICITE DE FRANCE VAR PERPETUAL EUR (ISIN FR0011401751) | 9,171,800 | 1.07 |
| <i>Dinamarca</i> | 9,738,400 | 1.13 | 10,000,000 ELECTRICITE DE FRANCE VAR PERPETUAL EUR (ISIN FR0013367612) | 9,190,500 | 1.07 |
| 10,000,000 DANSKE BANK AS VAR 21/06/2029 | 9,738,400 | 1.13 | 5,000,000 ELECTRICITE DE FRANCE VAR REGS PERPETUAL | 4,515,711 | 0.53 |
| <i>España</i> | 76,652,922 | 8.92 | 5,000,000 ENGIE SA VAR PERPETUAL EUR (ISIN FR0013431244) | 4,389,750 | 0.51 |
| 5,000,000 BANCO BILBAO VIZCAYA ARGENTARIA VAR PERPETUAL EUR (ISIN ES0813211010) | 4,703,150 | 0.55 | 3,000,000 ENGIE SA VAR PERPETUAL EUR (ISIN FR0014000RR2) | 2,297,910 | 0.27 |
| 10,000,000 BANCO BILBAO VIZCAYA ARGENTARIA VAR PERPETUAL EUR (ISIN ES0813211028) | 9,127,300 | 1.06 | 10,000,000 GROUPAMA ASSURANCES MUTUELLES SA VAR PERPETUAL | 10,099,500 | 1.17 |
| 5,000,000 BANCO BILBAO VIZCAYA ARGENTARIA VAR 22/02/2029 | 4,889,450 | 0.57 | 7,000,000 LA BANQUE POSTALE VAR PERPETUAL EUR (ISIN FR0013461795) | 5,737,130 | 0.67 |
| 3,000,000 BANCO DE SABADELL SA VAR PERPETUAL EUR (ISIN XS1720572848) | 2,819,400 | 0.33 | 5,000,000 LA BANQUE POSTALE VAR PERPETUAL EUR (ISIN FR0014005090) | 3,287,200 | 0.38 |
| 5,000,000 BANCO DE SABADELL SA VAR PERPETUAL EUR (ISIN XS2310945048) | 4,133,900 | 0.48 | 5,000,000 LA MONDIALE SOCIETE D ASSURANCE A FORME MUTUELLE VAR PERPETUAL | 4,980,100 | 0.58 |
| 5,000,000 BANCO DE SABADELL SA 2.50% 15/04/2031 | 4,179,800 | 0.49 | 5,000,000 LA POSTE VAR PERPETUAL | 4,500,050 | 0.52 |
| 4,000,000 BANCO SANTANDER SA VAR PERPETUAL EUR (ISIN XS1793250041) | 3,471,720 | 0.40 | 4,500,000 MUTUELLE ASSURANCE DES COMMERCANTS ET INDUSTRIELS DE FRANCE 5.50% 08/03/2023 | 4,528,350 | 0.53 |
| 4,000,000 BANCO SANTANDER SA VAR PERPETUAL EUR (ISIN XS2102912966) | 3,376,720 | 0.39 | 5,000,000 ORANGE SA VAR PERPETUAL EUR (ISIN FR0013413887) | 4,679,250 | 0.54 |
| 10,000,000 BANCO SANTANDER SA VAR 04/10/2032 | 9,607,342 | 1.12 | 10,000,000 SOCIETE GENERALE PARIS VAR REGS PERPETUAL USD (ISIN USF84914CU62) | 9,278,302 | 1.08 |
| 10,000,000 CAIXABANK SA VAR PERPETUAL EUR (ISIN ES0840609004) | 9,657,000 | 1.13 | 5,000,000 SOCIETE GENERALE PARIS VAR REGS PERPETUAL USD (ISIN USF8500RAB80) | 3,909,800 | 0.46 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | | Valor de Mercado | % del VL | Cantidad | | Valor de Mercado | % del VL |
|-------------------|---|------------------|----------|---------------------|---|------------------|----------|
| | | EUR | | | | EUR | |
| 2,300,000 | SOCIETE GENERALE PARIS VAR 24/11/2030 | 2,013,880 | 0.23 | 2,000,000 | SES SA VAR PERPETUAL EUR (ISIN XS1405765659) | 1,939,100 | 0.23 |
| 2,700,000 | SOCIETE GENERALE PARIS 2.625% 27/02/2025 | 2,631,879 | 0.31 | 5,000,000 | TLG FINANCE SARL VAR PERPETUAL | 3,729,500 | 0.43 |
| 10,000,000 | SOGECAP SA VAR PERPETUAL | 9,580,600 | 1.12 | <i>Países Bajos</i> | | 108,340,097 | 12.61 |
| 8,000,000 | SOLVAY FINANCE VAR PERPETUAL | 7,879,120 | 0.92 | 5,000,000 | ABERTIS INFRSESTRUCTURAS FINANCE BV VAR PERPETUAL EUR (ISIN XS2256949749) | 4,008,950 | 0.47 |
| 2,500,000 | TOTAL ENERGIES SE VAR PERPETUAL EUR (ISIN XS1195202822) | 2,335,375 | 0.27 | 18,000,000 | ABN AMRO BANK NV VAR PERPETUAL | 15,965,460 | 1.85 |
| 2,500,000 | TOTAL ENERGIES SE VAR PERPETUAL EUR (ISIN XS1501166869) | 2,305,150 | 0.27 | 5,000,000 | ARGENTUM NETHERLAND BV VAR PERPETUAL | 4,872,950 | 0.57 |
| 2,000,000 | TOTAL ENERGIES SE VAR PERPETUAL EUR (ISIN XS1501167164) | 1,957,260 | 0.23 | 7,000,000 | COOPERATIEVE RABOBANK UA VAR PERPETUAL EUR (ISIN XS1877860533) | 6,458,340 | 0.75 |
| 7,500,000 | TOTAL ENERGIES SE VAR PERPETUAL EUR (ISIN XS2290960520) | 5,992,350 | 0.70 | 16,000,000 | COOPERATIEVE RABOBANK UA VAR PERPETUAL EUR (ISIN XS2050933972) | 13,119,360 | 1.53 |
| 15,000,000 | UNIBAIL-RODAMCO SE VAR PERPETUAL EUR (ISIN FR0013330529) | 11,158,950 | 1.29 | 2,850,000 | ELM BV VAR PERPETUAL | 2,632,175 | 0.31 |
| 15,000,000 | UNIBAIL-RODAMCO SE VAR PERPETUAL EUR (ISIN FR0013330537) | 10,530,900 | 1.22 | 10,000,000 | ELM BV VAR PERPETUAL EUR (ISIN XS1209031019) | 9,296,200 | 1.08 |
| 5,000,000 | VEOLIA ENVIRONMENT SA VAR PERPETUAL EUR (ISIN FR00140007K5) | 4,327,950 | 0.50 | 3,000,000 | ING GROEP NV ING BANK NV VAR PERPETUAL USD (ISIN US456837AR44) | 2,640,011 | 0.31 |
| <i>Irlanda</i> | | 32,450,450 | 3.78 | 3,000,000 | ING GROUP NV VAR PERPETUAL USD (ISIN US456837AY94) | 2,088,651 | 0.24 |
| 15,000,000 | AIB GROUP PLC VAR PERPETUAL | 13,694,100 | 1.59 | 5,000,000 | ING GROUP NV VAR 26/09/2029 | 4,740,550 | 0.55 |
| 5,000,000 | AIB GROUP PLC VAR 30/05/2031 | 4,538,450 | 0.53 | 5,000,000 | KONINKLIJKE KPN NV VAR PERPETUAL | 4,608,600 | 0.54 |
| 10,000,000 | BANK OF IRELAND GROUP VAR PERPETUAL | 9,936,500 | 1.16 | 5,000,000 | NN GROUP NV VAR PERPETUAL | 4,903,850 | 0.57 |
| 5,000,000 | BANK OF IRELAND GROUP VAR 11/08/2031 | 4,281,400 | 0.50 | 5,000,000 | NN GROUP NV VAR 31/12/2099 | 4,830,300 | 0.56 |
| <i>Italia</i> | | 79,234,265 | 9.22 | 15,000,000 | REPSOL INTERNATIONAL FINANCE BV VAR PERPETUAL EUR (ISIN XS2185997884) | 13,558,500 | 1.58 |
| 10,000,000 | ASSICURAZIONI GENERALI SPA VAR PERPETUAL | 9,673,700 | 1.13 | 2,000,000 | TELEFONICA EUROPE BV VAR PERPETUAL EUR (ISIN XS1795406658) | 1,796,100 | 0.21 |
| 2,000,000 | ASSICURAZIONI GENERALI SPA VAR 27/10/2047 | 2,016,840 | 0.23 | 5,000,000 | VOLKSWAGEN INTERNATIONAL FINANCE NV VAR PERPETUAL EUR (ISIN XS1048428442) | 4,730,950 | 0.55 |
| 7,000,000 | ENEL SPA VAR PERPETUAL EUR (ISIN XS2312744217) | 5,328,610 | 0.62 | 5,000,000 | VOLKSWAGEN INTERNATIONAL FINANCE NV VAR PERPETUAL EUR (ISIN XS2187689034) | 4,541,550 | 0.53 |
| 2,000,000 | ENEL SPA VAR 24/05/2080 | 1,867,660 | 0.22 | 5,000,000 | WINTERSHALL DEA FINANCE 2 BV VAR PERPETUAL EUR (ISIN XS2286041517) | 3,547,600 | 0.41 |
| 10,000,000 | ENI S P A VAR PERPETUAL EUR (ISIN XS2242929532) | 8,939,400 | 1.04 | <i>Portugal</i> | | 1,623,260 | 0.19 |
| 10,000,000 | ENI S P A VAR 11/02/2027 | 8,126,100 | 0.95 | 2,000,000 | EDP ENERGIAS DE PORTUGAL VAR 02/08/2081 | 1,623,260 | 0.19 |
| 5,000,000 | INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS1548475968) | 4,752,600 | 0.55 | <i>Reino Unido</i> | | 80,804,553 | 9.41 |
| 7,100,000 | INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS2105110329) | 6,537,183 | 0.76 | 5,000,000 | BARCLAYS BANK PLC LONDON VAR PERPETUAL GBP | 5,359,085 | 0.62 |
| 5,000,000 | INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS2124979753) | 4,005,800 | 0.47 | 3,200,000 | BARCLAYS PLC VAR PERPETUAL | 3,698,290 | 0.43 |
| 900,000 | INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS2463450408) | 762,372 | 0.09 | 3,000,000 | BARCLAYS PLC VAR PERPETUAL GBP (ISIN XS1998799792) | 3,354,438 | 0.39 |
| 5,000,000 | INTESA SANPAOLO VITA S P A VAR PERPETUAL | 4,870,450 | 0.57 | 3,000,000 | BARCLAYS PLC VAR 22/03/2031 | 2,616,630 | 0.30 |
| 6,000,000 | UNICREDIT SPA VAR PERPETUAL EUR (ISIN XS1619015719) | 5,703,720 | 0.66 | 15,000,000 | BP CAPITAL MARKETS PLC VAR PERPETUAL EUR (ISIN XS2193661324) | 13,608,750 | 1.58 |
| 5,000,000 | UNICREDIT SPA VAR PERPETUAL EUR (ISIN XS1963834251) | 4,632,500 | 0.54 | 10,000,000 | HSBC HOLDINGS PLC VAR PERPETUAL USD (ISIN US404280BL25) | 8,620,689 | 1.00 |
| 13,000,000 | UNICREDIT SPA VAR 23/09/2029 | 12,017,330 | 1.39 | 9,000,000 | LLOYDS BANKING GRP PLC VAR PERPETUAL EUR | 8,479,890 | 0.99 |
| <i>Luxemburgo</i> | | 24,356,595 | 2.84 | 4,000,000 | NATIONWIDE BUILDING SOCIETY VAR PERPETUAL GBP (ISIN XS2113658202) | 4,166,729 | 0.49 |
| 10,000,000 | AROUNDTOWN SA VAR PERPETUAL EUR (ISIN XS1752984440) | 7,155,900 | 0.84 | 4,000,000 | NATWEST GROUP PLC VAR PERPETUAL GBP | 3,938,197 | 0.46 |
| 10,000,000 | AROUNDTOWN SA VAR PERPETUAL EUR (ISIN XS2287744721) | 6,199,500 | 0.72 | 2,000,000 | NATWEST GROUP PLC VAR 14/09/2032 | 1,631,420 | 0.19 |
| 4,000,000 | CPI PROPERTY GROUP S.A. VAR PERPETUAL EUR (ISIN XS1982704824) | 2,330,120 | 0.27 | 3,000,000 | NGG FINANCE PLC VAR 05/12/2079 | 2,708,580 | 0.32 |
| 4,300,000 | GRAND CITY PROPERTIES S A VAR PERPETUAL | 3,002,475 | 0.35 | 10,000,000 | PHOENIX GROUP HOLDINGS PLC VAR 04/09/2031 | 8,996,125 | 1.05 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | | Valor de Mercado | % del VL | Cantidad | | Valor de Mercado | % del VL |
|--------------|--|--------------------|--------------|--------------|---|------------------|----------|
| | | EUR | | | | EUR | |
| 4,000,000 | PRUDENTIAL PLC VAR 03/11/2033 | 3,227,510 | 0.38 | -250,000,000 | ITRAXX XOVER MAIN S37 V1 5Y - 6.25 - 20.07.22 | -2,751,003 | -0.32 |
| 2,000,000 | SSE PLC VAR PERPETUAL | 1,731,620 | 0.20 | | PUT | | |
| 10,000,000 | VODAFONE GROUP PLC VAR 27/08/2080 | 8,666,600 | 1.01 | -300,000,000 | ITRAXX XOVER MAIN S37 V1 5Y - 6.50 - 17.08.22 | -4,340,457 | -0.51 |
| | <i>Suecia</i> | 25,546,499 | 2.97 | | PUT | | |
| 5,000,000 | CASTELLUM AB VAR PERPETUAL | 2,443,600 | 0.28 | -300,000,000 | ITRAXX XOVER MAIN S37 V1 5Y - 7.25 - 17.08.22 | -3,115,146 | -0.36 |
| 10,000,000 | HEIMSTADEN HOLDING BV VAR PERPETUAL EUR (ISIN XS2010037765) | 6,080,300 | 0.71 | | PUT | | |
| 9,000,000 | SAMHALLSBYGGNADSBOLAGET I NORDEN AB VAR PERPETUAL EUR (ISIN XS2010032618) | 3,066,660 | 0.36 | | | | |
| 4,200,000 | SKANDINAVISKA ENSKILDA BANKEN AB VAR PERPETUAL | 3,846,669 | 0.45 | | | | |
| 5,400,000 | SVENSKA HANDELSBANKEN AB 3.25% 01/06/2033 | 5,168,124 | 0.60 | | | | |
| 2,000,000 | SWEDBANK AB VAR PERPETUAL USD (ISIN XS2046625765) | 1,838,921 | 0.21 | | | | |
| 3,500,000 | TELIA COMPANY AB VAR 30/06/2083 | 3,102,225 | 0.36 | | | | |
| | <i>Suiza</i> | 3,959,907 | 0.46 | | | | |
| 5,000,000 | UBS GROUP INC VAR REGS PERPETUAL USD (ISIN USH42097CL90) | 3,959,907 | 0.46 | | | | |
| | Acción/Participaciones de OICVM/OIC | 77,847,333 | 9.06 | | | | |
| | Acción/Participaciones en fondos de inversión | 77,847,333 | 9.06 | | | | |
| | <i>Francia</i> | 77,847,333 | 9.06 | | | | |
| 27 | AMUNDI EURO LIQUIDITY SRI FCP | 26,525,887 | 3.09 | | | | |
| 21 | AMUNDI EURO LIQUIDITY | 20,844,330 | 2.43 | | | | |
| 306 | AMUNDI EURO LIQUIDITY & SHORT TERM SRI FCP | 30,477,116 | 3.54 | | | | |
| | Instrumentos derivados | 19,293,922 | 2.25 | | | | |
| | Opciones | 19,293,922 | 2.25 | | | | |
| | <i>Luxemburgo</i> | 19,293,922 | 2.25 | | | | |
| 300,000,000 | ITRAXX XOVER MAIN S37 V1 5Y - 4.125 - 17.08.22 CALL | 121,494 | 0.01 | | | | |
| 250,000,000 | ITRAXX XOVER MAIN S37 V1 5Y - 4.25 - 20.07.22 CALL | 9,903 | 0.00 | | | | |
| 250,000,000 | ITRAXX XOVER MAIN S37 V1 5Y - 5.125 - 20.07.22 PUT | 9,057,885 | 1.06 | | | | |
| 300,000,000 | ITRAXX XOVER MAIN S37 V1 5Y - 5.75 - 17.08.22 PUT | 8,722,680 | 1.02 | | | | |
| 300,000,000 | ITRAXX XOVER MAIN S37 V1 5Y - 8.75 - 17.08.22 PUT | 1,254,630 | 0.15 | | | | |
| 250,000,000 | ITRAXX XOVER MAIN S37 V1 5Y - 9.00 - 20.07.22 PUT | 127,330 | 0.01 | | | | |
| | Posiciones a corto plazo | -14,338,046 | -1.67 | | | | |
| | Instrumentos derivados | -14,338,046 | -1.67 | | | | |
| | Opciones | -14,338,046 | -1.67 | | | | |
| | <i>Luxemburgo</i> | -14,338,046 | -1.67 | | | | |
| -250,000,000 | ITRAXX XOVER MAIN S37 V1 5Y - 4.50 - 20.07.22 CALL | -35,035 | 0.00 | | | | |
| -300,000,000 | ITRAXX XOVER MAIN S37 V1 5Y - 4.625 - 17.08.22 CALL | -488,133 | -0.06 | | | | |
| -250,000,000 | ITRAXX XOVER MAIN S37 V1 5Y - 6.00 - 20.07.22 PUT | -3,608,272 | -0.42 | | | | |
| | Total cartera de títulos | 825,140,053 | 96.05 | | | | |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de Mercado | % del VL | Cantidad | Valor de Mercado | % del VL |
|---|----------------------|---------------|--|------------------|----------|
| | USD | | | USD | |
| Posiciones a largo plazo | 3,529,805,043 | 117.96 | | | |
| Valores mobiliarios admitidos a cotización oficial en una bolsa de valores y/o negociados en otro mercado regulado | 3,134,396,215 | 104.74 | | | |
| Bonos | 3,119,215,599 | 104.23 | | | |
| <i>Alemania</i> | 594,990,770 | 19.87 | <i>Dinamarca</i> | 6,758,970 | 0.23 |
| 20,000,000 COMMERZBANK AG VAR 29/12/2031 | 17,141,616 | 0.57 | 7,000,000 DANSKE BANK AS VAR 12/02/2030 | 6,758,970 | 0.23 |
| 20,000,000 DEUTSCHE BANK AG VAR PERPETUAL EUR (ISIN DE000DL19VZ9) | 16,152,621 | 0.54 | <i>Egipto</i> | 24,548,090 | 0.82 |
| 48,000,000 FEDERAL REPUBLIC OF GERMANY 0% 15/02/2032 | 44,178,375 | 1.48 | 11,400,000 AFRICAN EXPORT IMPORT BANK AFREXIMBANK 3.798% REGS 17/05/2031 | 9,347,088 | 0.31 |
| 52,500,000 GERMANY BUND 0% 10/10/2025 | 53,537,024 | 1.79 | 17,775,000 AFRICAN EXPORT IMPORT BANK AFREXIMBANK 3.994% REGS 21/09/2029 | 15,201,002 | 0.51 |
| 220,000,000 GERMANY BUND 0.50% 15/02/2028 | 222,949,532 | 7.44 | <i>Emiratos Árabes Unidos</i> | 19,763,605 | 0.66 |
| 20,000,000 GERMANY BUND 1.25% 15/08/2048 | 19,347,934 | 0.65 | 20,000,000 FIRST ABU DHABI BANK P.J.S.C 1.625% 07/04/2027 | 19,763,605 | 0.66 |
| 120,400,000 GERMANY BUND 2.50% 15/08/2046 | 149,047,766 | 4.97 | <i>España</i> | 363,933,882 | 12.16 |
| 44,000,000 GERMANY BUNDI 0.10% 15/04/2033 | 55,029,061 | 1.84 | 25,000,000 BANCO BILBAO VIZCAYA ARGENTARIA VAR PERPETUAL EUR (ISIN ES0813211002) | 25,181,754 | 0.84 |
| 5,000,000 KREDITANSTALT FUR WIEDERAUFBAU 0.375% 20/05/2036 | 4,029,164 | 0.13 | 5,000,000 BANCO BILBAO VIZCAYA ARGENTARIA VAR PERPETUAL EUR (ISIN ES0813211010) | 4,916,908 | 0.16 |
| 5,000,000 KREDITANSTALT FUR WIEDERAUFBAU 0.375% 23/04/2030 | 4,662,393 | 0.16 | 20,000,000 BANCO DE SABADELL SA 1.75% 10/05/2024 | 20,242,212 | 0.68 |
| 10,000,000 MERCK KGAA VAR 25/06/2079 EUR (ISIN XS2011260705) | 8,915,284 | 0.30 | 10,000,000 BANCO SANTANDER SA VAR PERPETUAL EUR (ISIN XS1793250041) | 9,073,774 | 0.30 |
| <i>Arabia Saudí</i> | 7,432,320 | 0.25 | 7,600,000 BANCO SANTANDER SA 2.749% 03/12/2030 | 6,047,624 | 0.20 |
| 8,000,000 SAUDI ARABIA 4.625% REGS 04/10/2047 | 7,432,320 | 0.25 | 6,000,000 BANKINTER SA VAR 23/12/2032 | 5,113,066 | 0.17 |
| <i>Australia</i> | 29,028,317 | 0.97 | 17,200,000 CAIXABANK SA VAR PERPETUAL EUR (ISIN ES0840609004) | 17,364,966 | 0.58 |
| 30,000,000 AUSTRALIA 1.75% 21/06/2051 | 13,122,603 | 0.44 | 3,000,000 CAIXABANK SA VAR PERPETUAL EUR (ISIN ES0840609020) | 2,768,644 | 0.09 |
| 29,500,000 NEW SOUTH WALES TREASURY CRP 1.50% 20/02/2032 | 15,905,714 | 0.53 | 10,000,000 CAIXABANK SA VAR PERPETUAL EUR (ISIN XS1645651909) | 10,468,509 | 0.35 |
| <i>Austria</i> | 10,140,342 | 0.34 | 10,000,000 CAIXABANK SA VAR 17/04/2030 | 9,728,958 | 0.33 |
| 10,000,000 BAWAG GROUP AG VAR 26/03/2029 | 10,140,342 | 0.34 | 235,000,000 KINGDOM OF SPAIN 0% 31/01/2027 | 227,603,561 | 7.61 |
| <i>Baréin</i> | 30,887,130 | 1.03 | 28,490,000 TELEFONICA EMISIONES SAU 5.213% 08/03/2047 | 25,423,906 | 0.85 |
| 30,000,000 BAHRAIN 5.25% REGS 25/01/2033 | 24,410,400 | 0.81 | <i>Estados Unidos de América</i> | 400,657,263 | 13.38 |
| 7,880,000 KINGDOM OF BAHRAIN 5.625% REGS 18/05/2034 | 6,476,730 | 0.22 | 9,000,000 ABBVIE INC 4.25% 21/11/2049 | 7,985,250 | 0.27 |
| <i>Bélgica</i> | 191,397,239 | 6.40 | 19,000,000 BANK OF AMERICA CORP VAR 20/12/2028 | 17,704,770 | 0.59 |
| 140,000,000 BELGIUM 1.25% 22/04/2033 | 136,388,361 | 4.57 | 137,000 BECTON DICKINSON AND CO 3.734% 15/12/2024 | 136,341 | 0.00 |
| 40,000,000 BELGIUM 1.70% 22/06/2050 | 34,415,378 | 1.15 | 25,000,000 DELL INTERNATIONAL LLC EMC CORP 6.20% 15/07/2030 | 26,027,500 | 0.87 |
| 15,200,000 EUROPEAN UNION 0% 04/07/2031 | 13,289,986 | 0.44 | 48,000,000 DEUTSCHE BANK AG NY VAR 18/09/2031 | 40,230,240 | 1.34 |
| 10,000,000 EUROPEAN UNION 0.75% 04/01/2047 | 7,303,514 | 0.24 | 7,250,000 FORD MOTOR CREDIT CO LLC 4.14% 15/02/2023 | 7,240,648 | 0.24 |
| <i>Brasil</i> | 8,008,900 | 0.27 | 13,000,000 FORD MOTOR CREDIT CO LLC 5.113% 03/05/2029 | 11,662,690 | 0.39 |
| 10,000,000 ITAU UNIBANCO HOLDING SA 4.625% REGS PERPETUAL | 8,008,900 | 0.27 | 15,000,000 GENERAL MOTORS FINANCIAL CO 5.65% 17/01/2029 | 14,966,850 | 0.50 |
| <i>Canadá</i> | 178,828,735 | 5.98 | 35,000,000 JPMORGAN CHASE AND CO VAR 23/07/2029 | 33,800,200 | 1.13 |
| 220,000,000 CANADA HOUSING TRUST NO 1 1.80% 15/12/2024 | 164,591,995 | 5.50 | 2,000 MICROSOFT CORP 2.525% 01/06/2050 | 1,474 | 0.00 |
| 15,750,000 FEDERATION CAISSES DESJARDINS DU QUEBEC 1.20% 14A 14/10/2026 | 14,236,740 | 0.48 | 10,300,000 MORGAN STANLEY VAR 22/07/2028 | 9,762,134 | 0.33 |
| <i>China</i> | 5,440,902 | 0.18 | 65,000,000 UNITED STATES OF AMERICA 2.375% 15/02/2042 | 55,260,160 | 1.85 |
| 7,250,000 CHINA 0.625% 25/11/2035 | 5,424,960 | 0.18 | 31,000,000 UNITED STATES OF AMERICA 0.125% 15/01/2032 | 30,759,791 | 1.03 |
| 100,000 PEOPLES REPUBLIC OF CHINA 3.72% 12/04/2051 | 15,942 | 0.00 | 153,100,000 USA T-BONDS 2.25% 15/08/2049 | 126,068,280 | 4.20 |
| | | | 22,000,000 USA T-BONDSI 0.125% 15/02/2051 | 19,050,935 | 0.64 |
| | | | <i>Finlandia</i> | 11,115,656 | 0.37 |
| | | | 4,600,000 SAMPO PLC VAR 03/09/2052 | 3,764,732 | 0.13 |
| | | | 11,700,000 SBB TREASURY OYJ 1.125% 26/11/2029 | 7,350,924 | 0.24 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de Mercado | % del VL | Cantidad | Valor de Mercado | % del VL |
|---|------------------|----------|--|------------------|----------|
| | USD | | | USD | |
| <i>Francia</i> | 317,048,314 | 10.60 | <i>Luxemburgo</i> | 26,441,626 | 0.88 |
| 30,000,000 AGENCE FRANCAISE DE DEVELOPPEMENT SA 0.125% 29/09/2031 | 26,131,755 | 0.87 | 30,000,000 EUROPEAN FINANCIAL STABILITY FACILITY 0% 20/01/2031 | 26,441,626 | 0.88 |
| 30,000,000 AXA SA VAR 17/01/2047 | 29,335,800 | 0.99 | <i>México</i> | 64,858,443 | 2.17 |
| 15,000,000 BNP PARIBAS CARDIF VAR PERPETUAL | 15,083,805 | 0.50 | 23,100,000 MEXICO 2.25% 12/08/2036 | 16,857,593 | 0.56 |
| 29,000,000 BNP PARIBAS SA VAR 15/01/2032 | 25,946,187 | 0.87 | 55,000,000 PETROLEOS MEXICANOS PEMEX 5.625% 23/01/2046 | 31,903,850 | 1.07 |
| 25,000,000 CAISSE D AMORTISSEMENT DE LA DETTE SOCIALE 0.60% 25/11/2029 | 23,831,294 | 0.80 | 20,000,000 PETROLEOS MEXICANOS PEMEX 6.50% 23/01/2029 | 16,097,000 | 0.54 |
| 20,000,000 CNP ASSURANCES VAR 30/06/2051 | 17,419,915 | 0.58 | <i>Nigeria</i> | 22,531,933 | 0.75 |
| 20,000,000 COMPAGNIE DE FINANCEMENT FONCIER 0.01% 25/10/2027 | 18,908,218 | 0.63 | 9,600,000 AFRICA FINANCE CORPORATION 2.875% REGS 28/04/2028 | 8,325,408 | 0.28 |
| 18,000,000 CREDIT AGRICOLE SA VAR REGS PERPETUAL | 17,798,580 | 0.59 | 15,940,000 AFRICA FINANCE CORPORATION 3.75% 30/10/2029 | 14,206,525 | 0.47 |
| 10,000,000 GROUPAMA ASSURANCES MUTUELLES SA 0.75% 07/07/2028 | 8,497,522 | 0.28 | <i>Nueva Zelanda</i> | 39,567,869 | 1.32 |
| 15,000,000 LA BANQUE POSTALE 0.75% 23/06/2031 | 12,075,104 | 0.40 | 75,000,000 NEW ZEALAND 2.00% 15/05/2032 | 39,567,869 | 1.32 |
| 26,501,000 LA MONDIALE SOCIETE D ASSURANCE A FORME MUTUELLE VAR PERPETUAL | 27,595,203 | 0.93 | <i>Omán</i> | 29,063,400 | 0.97 |
| 20,000,000 SOCIETE DU GRAND PARIS EPIC 0.70% 15/10/2060 | 10,513,463 | 0.35 | 30,000,000 OMAN 6.25% REGS 25/01/2031 | 29,063,400 | 0.97 |
| 20,200,000 SOCIETE GENERALE PARIS 4.00% REGS 12/01/2027 | 19,346,550 | 0.65 | <i>Países Bajos</i> | 135,390,421 | 4.52 |
| 14,100,000 SOGECAP SA VAR PERPETUAL | 14,122,614 | 0.47 | 10,000,000 ABN AMRO BANK NV VAR PERPETUAL | 9,272,828 | 0.31 |
| 25,000,000 TOTAL ENERGIES SE VAR PERPETUAL EUR (ISIN XS1195202822) | 24,415,178 | 0.82 | 10,000,000 ABN AMRO BANK NV VAR PERPETUAL EUR (ISIN XS1693822634) | 8,952,397 | 0.30 |
| 27,000,000 TOTAL ENERGIES SE VAR PERPETUAL EUR (ISIN XS1501166869) | 26,027,126 | 0.87 | 5,000,000 ARGENTUM NETHERLAND BV VAR PERPETUAL | 5,094,426 | 0.17 |
| <i>Grecia</i> | 16,369,865 | 0.55 | 16,800,000 COOPERATIEVE RABOBANK UA VAR PERPETUAL EUR (ISIN XS2202900424) | 15,478,063 | 0.52 |
| 20,000,000 GREECE 0.75% 18/06/2031 | 16,369,865 | 0.55 | 10,000,000 EDP FINANCE BV 1.71% REGS 24/01/2028 | 8,561,000 | 0.29 |
| <i>Irlanda</i> | 9,199,646 | 0.31 | 9,000,000 ELM BV VAR PERPETUAL EUR (ISIN XS1492580516) | 9,101,656 | 0.30 |
| 10,000,000 IRELAND 0.20% 18/10/2030 | 9,199,646 | 0.31 | 11,590,000 ING GROUP NV 4.625% 144A 06/01/2026 | 11,589,421 | 0.39 |
| <i>Italia</i> | 175,335,169 | 5.86 | 17,200,000 STELLANTIS NV 0.75% 18/01/2029 | 14,527,268 | 0.49 |
| 20,000,000 ASSICURAZIONI GENERALI SPA VAR 27/10/2047 | 21,085,054 | 0.70 | 5,000,000 TELEFONICA EUROPE BV VAR PERPETUAL EUR (ISIN XS2056371334) | 4,216,404 | 0.14 |
| 8,000,000 ENEL SPA VAR PERPETUAL EUR (ISIN XS2312744217) | 6,366,623 | 0.21 | 23,900,000 VOLKSWAGEN INTERNATIONAL FINANCE NV VAR PERPETUAL EUR (ISIN XS1629774230) | 21,998,149 | 0.73 |
| 10,000,000 ENEL SPA VAR 24/11/2081 | 9,199,960 | 0.31 | 27,500,000 VOLKSWAGEN INTERNATIONAL FINANCE NV VAR PERPETUAL EUR (ISIN XS1799938995) | 26,598,809 | 0.88 |
| 9,700,000 INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS1548475968) | 9,639,095 | 0.32 | <i>Qatar</i> | 14,391,750 | 0.48 |
| 17,000,000 INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS2124980256) | 12,140,853 | 0.41 | 15,000,000 QATAR 4.40% REGS 16/04/2050 | 14,391,750 | 0.48 |
| 8,500,000 INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS2223762381) | 7,139,984 | 0.24 | <i>Reino Unido</i> | 143,716,977 | 4.80 |
| 24,000,000 INTESA SANPAOLO SPA 4.00% 23/09/2029 | 21,452,400 | 0.72 | 20,000,000 BP CAPITAL MARKETS PLC VAR PERPETUAL EUR (ISIN XS2193662728) | 17,534,915 | 0.59 |
| 5,500,000 INTESA SANPAOLO SPA 4.70% 23/09/2049 | 4,565,165 | 0.15 | 30,000,000 BP CAPITAL MARKETS PLC VAR PERPETUAL USD | 26,322,600 | 0.88 |
| 12,000,000 INTESA SANPAOLO SPA 5.71% 15/01/2026 | 11,450,640 | 0.38 | 19,000,000 CREDIT AGRICOLE S A LONDON BRANCH VAR 144A 16/06/2026 | 17,500,900 | 0.58 |
| 20,000,000 ITALIAN REPUBLIC 1.10% 01/04/2027 | 19,702,969 | 0.66 | 7,540,000 LLOYDS BANK GR PLC VAR PERPETUAL | 7,137,892 | 0.24 |
| 15,000,000 UNICREDIT SPA VAR PERPETUAL EUR (ISIN XS1619015719) | 14,907,385 | 0.50 | 3,000,000 NATIONWIDE BUILDING SOCIETY VAR PERPETUAL GBP (ISIN XS2048709427) | 3,460,515 | 0.12 |
| 14,000,000 UNICREDIT SPA VAR PERPETUAL EUR (ISIN XS2121441856) | 10,520,719 | 0.35 | 10,000,000 NATIONWIDE BUILDING SOCIETY VAR 144A 18/07/2030 | 9,332,800 | 0.31 |
| 30,600,000 UNICREDIT SPA VAR 15/01/2032 | 27,164,322 | 0.91 | | | |
| <i>Japón</i> | 110,194,301 | 3.68 | | | |
| 7,984,500,000 JAPAN JGB 0.40% 20/03/2050 | 48,341,313 | 1.62 | | | |
| 9,333,600,000 JAPAN JGB 0.70% 20/12/2048 | 61,852,988 | 2.06 | | | |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de Mercado | % del VL | Cantidad | Valor de Mercado | % del VL | | |
|------------|---|--------------------|-------------|------------------|--|----------------------|---------------|
| | USD | | | USD | | | |
| 7,000,000 | NATWEST GROUP PLC VAR PERPETUAL GBP | 7,205,079 | 0.24 | 9,500 | AMUNDI FUNDS ABSOLUTE RETURN GLOBAL OPPORTUNITIES BOND DYNAMIC Z USD (C) | 9,076,300 | 0.30 |
| 7,600,000 | SANTANDER UK GROUP HOLDINGS PLC VAR PERPETUAL | 8,903,707 | 0.30 | 0.773 | AMUNDI FUNDS EMERGING MARKETS CORPORATE BOND - O USD (C) | 969 | 0.00 |
| 6,090,000 | STANDARD CHARTERED PLC VAR 12/02/2030 | 5,792,930 | 0.19 | 0.269 | AMUNDI FUNDS EMERGING MARKETS LOCAL CURRENCY BOND - O USD (C) | 239 | 0.00 |
| 24,000,000 | UK GILT 1.25% 31/07/2051 | 21,338,839 | 0.71 | 30,000 | AMUNDI FUNDS GLOBAL CORPORATE BOND - O USD (C) | 43,066,558 | 1.44 |
| 20,000,000 | VODAFONE GROUP PLC VAR 03/10/2078 USD | 19,186,800 | 0.64 | 13,000 | AMUNDI FUNDS GLOBAL MACRO BONDS & CURRENCIES - O EUR (C) | 12,879,209 | 0.43 |
| | <i>República Dominicana</i> | 11,587,350 | 0.39 | 10,000 | AMUNDI FUNDS GLOBAL MACRO BONDS & CURRENCIES LOW VOL-OE (C) | 9,807,265 | 0.33 |
| 15,000,000 | DOMINICAN REPUBLIC 4.875% REGS 23/09/2032 | 11,587,350 | 0.39 | 5,000 | AMUNDI SF SBI FM INDIA BOND ND H | 4,700,100 | 0.16 |
| | <i>Rumanía</i> | 7,443,918 | 0.25 | | Instrumentos del mercado monetario | 267,392,585 | 8.94 |
| 10,000,000 | ROMANIA 4.625% REGS 03/04/2049 | 7,443,918 | 0.25 | | <i>Alemania</i> | 41,838,909 | 1.40 |
| | <i>Suecia</i> | 26,560,538 | 0.89 | 40,000,000 | GERMANY BUBILLS 0% 14/12/2022 | 41,838,909 | 1.40 |
| 12,600,000 | SWEDISH EXPORT CREDIT CORP 2.00% 30/06/2027 | 13,263,825 | 0.44 | | <i>España</i> | 41,841,836 | 1.40 |
| 15,000,000 | VATTENFALL AB 0.125% 12/02/2029 | 13,296,713 | 0.45 | 40,000,000 | SPAIN 0% 11/11/2022 | 41,841,836 | 1.40 |
| | <i>Suiza</i> | 63,375,367 | 2.12 | | <i>Estados Unidos de América</i> | 68,850,653 | 2.30 |
| 19,000,000 | CREDIT SUISSE GROUP AG VAR REGS PERPETUAL | 17,377,780 | 0.58 | 30,000,000 | USA T-BILLS 0% 23/02/2023 | 29,531,925 | 0.99 |
| 7,860,000 | UBS GROUP INC VAR PERPETUAL | 7,077,537 | 0.24 | 40,000,000 | USA T-BILLS 0% 23/03/2023 | 39,318,728 | 1.31 |
| 5,000,000 | UBS GROUP INC VAR REGS PERPETUAL USD (ISIN USH4209UAT37) | 4,895,150 | 0.16 | | <i>Italia</i> | 114,861,187 | 3.84 |
| 35,000,000 | UBS GROUP INC 4.253% REGS 23/03/2028 | 34,024,900 | 1.14 | 30,000,000 | ITALY BOT 0% 13/01/2023 | 31,346,250 | 1.05 |
| | <i>Togo</i> | 23,206,591 | 0.78 | 30,000,000 | ITALY BOT 0% 14/02/2023 | 31,311,437 | 1.05 |
| 5,700,000 | BANQUE OUEST AFRICAINE D 2.75% REGS 22/01/2033 | 4,808,191 | 0.16 | 50,000,000 | ITALY BOT 0% 14/04/2023 | 52,203,500 | 1.74 |
| 20,000,000 | BANQUE OUEST AFRICAINE D 5.00% REGS 27/07/2027 | 18,398,400 | 0.62 | | Instrumentos derivados | 195,849 | 0.01 |
| | Títulos respaldados por activos y títulos con respaldo hipotecario | 15,180,616 | 0.51 | | Opciones | 195,849 | 0.01 |
| | <i>Italia</i> | 5,313,737 | 0.18 | | <i>Luxemburgo</i> | 195,849 | 0.01 |
| 36,700,000 | ASTI FINANCE SRL FRN 27/09/2022 | 5,313,737 | 0.18 | 115,000,000 | EUR(P)/JPY(C)OTC - 137.00 - 14.07.22 PUT | 195,849 | 0.01 |
| | <i>Reino Unido</i> | 9,866,879 | 0.33 | | Posiciones a corto plazo | -390,625 | -0.01 |
| 16,400,000 | INCOME CONTINGENT STUDENT LOANS 1 2002-2006 PLC FRN 24/07/2056 | 5,392,943 | 0.18 | | Instrumentos derivados | -390,625 | -0.01 |
| 9,860,000 | INCOME CONTINGENT STUDENT LOANS 1 2002-2006 PLC VAR 24/07/2058 | 4,473,936 | 0.15 | | Opciones | -390,625 | -0.01 |
| | Acción/Participaciones de OICVM/OIC | 127,820,394 | 4.27 | | <i>Estados Unidos de América</i> | -390,625 | -0.01 |
| | Acción/Participaciones en fondos de inversión | 127,820,394 | 4.27 | -500 | 10YR US TREASURY NOTE - 116.00 - 22.07.22 PUT | -109,375 | 0.00 |
| | <i>Francia</i> | 17,960,092 | 0.60 | -1,000 | 10YR US TREASURY NOTE - 116.50 - 22.07.22 PUT | -281,250 | -0.01 |
| 13,000 | AMUNDI FUNDS GLOBAL CORPORATE ESG IMPROVERS BOND Z USD | 11,343,670 | 0.38 | | Total cartera de títulos | 3,529,414,418 | 117.95 |
| 700 | AMUNDI MULTI FACTOR OPPORTUNITY CREDIT FCP USD | 6,616,422 | 0.22 | | | | |
| | <i>Luxemburgo</i> | 109,860,302 | 3.67 | | | | |
| 18,209 | AMUNDI FUNDS ABSOLUTE RETURN FOREX O EUR (C) | 19,180,659 | 0.64 | | | | |
| 10,000 | AMUNDI FUNDS ABSOLUTE RETURN CREDIT - O EUR (C) | 11,149,003 | 0.37 | | | | |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de Mercado | % del VL | Cantidad | Valor de Mercado | % del VL |
|---|--------------------|---------------|---|------------------|----------|
| | USD | | | USD | |
| Posiciones a largo plazo | 130,580,381 | 102.12 | | | |
| Valores mobiliarios admitidos a cotización oficial en una bolsa de valores y/o negociados en otro mercado regulado | 120,476,001 | 94.22 | | | |
| Bonos | 120,476,001 | 94.22 | | | |
| <i>Alemania</i> | 19,541,677 | 15.28 | | | |
| 1,000,000 COMMERZBANK AG VAR 29/12/2031 | 857,081 | 0.67 | | | |
| 800,000 DEUTSCHE BANK AG VAR 17/02/2032 | 640,108 | 0.50 | | | |
| 2,000,000 FEDERAL REPUBLIC OF GERMANY 0% 15/02/2032 | 1,840,766 | 1.44 | | | |
| 10,500,000 GERMANY BUND 0.25% 15/02/2029 | 10,374,355 | 8.11 | | | |
| 1,650,000 GERMANY BUND 1.25% 15/08/2048 | 1,596,205 | 1.25 | | | |
| 1,500,000 GERMANY BUND 2.50% 15/08/2046 | 1,856,907 | 1.45 | | | |
| 1,900,000 GERMANY BUNDI 0.10% 15/04/2033 | 2,376,255 | 1.86 | | | |
| <i>Australia</i> | 524,904 | 0.41 | | | |
| 1,200,000 AUSTRALIA 1.75% 21/06/2051 | 524,904 | 0.41 | | | |
| <i>Baréin</i> | 1,220,520 | 0.95 | | | |
| 1,500,000 BAHRAIN 5.25% REGS 25/01/2033 | 1,220,520 | 0.95 | | | |
| <i>Bélgica</i> | 7,027,484 | 5.50 | | | |
| 2,000,000 BELGIUM 1.25% 22/04/2033 | 1,948,405 | 1.52 | | | |
| 2,000,000 BELGIUM 1.70% 22/06/2050 | 1,720,769 | 1.35 | | | |
| 1,000,000 EUROPEAN UNION 0% 04/07/2031 | 874,341 | 0.68 | | | |
| 2,000,000 KINGDOM OF BELGIUM 4.00% 28/03/2032 | 2,483,969 | 1.95 | | | |
| <i>Brasil</i> | 240,267 | 0.19 | | | |
| 300,000 ITAU UNIBANCO HOLDING SA 4.625% REGS PERPETUAL | 240,267 | 0.19 | | | |
| <i>Canadá</i> | 2,244,436 | 1.76 | | | |
| 3,000,000 CANADA HOUSING TRUST NO 1 1.80% 15/12/2024 | 2,244,436 | 1.76 | | | |
| <i>Egipto</i> | 491,952 | 0.38 | | | |
| 600,000 AFRICAN EXPORT IMPORT BANK AFREXIMBANK 3.798% REGS 17/05/2031 | 491,952 | 0.38 | | | |
| <i>Emiratos Árabes Unidos</i> | 1,469,592 | 1.15 | | | |
| 400,000 FIRST ABU DHABI BANK P.J.S.C 1.375% 19/02/2023 | 481,412 | 0.38 | | | |
| 1,000,000 FIRST ABU DHABI BANK P.J.S.C 1.625% 07/04/2027 | 988,180 | 0.77 | | | |
| <i>España</i> | 10,176,609 | 7.96 | | | |
| 400,000 BANCO BILBAO VIZCAYA ARGENTARIA VAR PERPETUAL EUR (ISIN ES0813211010) | 393,353 | 0.31 | | | |
| 1,000,000 BANCO DE SABADELL SA 1.75% 10/05/2024 | 1,012,111 | 0.79 | | | |
| 1,400,000 CAIXABANK SA VAR PERPETUAL EUR (ISIN ES0840609012) | 1,248,872 | 0.98 | | | |
| 2,500,000 KINGDOM OF SPAIN 0% 31/01/2027 | 2,421,313 | 1.89 | | | |
| 2,100,000 KINGDOM OF SPAIN 2.70% 31/10/2048 | 2,088,088 | 1.63 | | | |
| 2,000,000 SPAIN 1.45% 31/10/2027 | 2,058,366 | 1.61 | | | |
| 1,000,000 SPAIN 1.85% 30/07/2035 | 954,506 | 0.75 | | | |
| | | | <i>Estados Unidos de América</i> | 25,425,285 | 19.88 |
| | | | 500,000 DEUTSCHE BANK AG NY VAR 18/09/2031 | 419,065 | 0.33 |
| | | | 500,000 FORD MOTOR CREDIT CO LLC 4.389% 08/01/2026 | 462,450 | 0.36 |
| | | | 1,000,000 GENERAL MOTORS CO. 5.00% 01/10/2028 | 970,840 | 0.76 |
| | | | 13,300,000 UNITED STATES OF AMERICA 1.25% 15/08/2031 | 11,461,898 | 8.96 |
| | | | 3,700,000 UNITED STATES OF AMERICA 1.75% 15/02/2032 | 3,355,437 | 2.62 |
| | | | 2,000,000 UNITED STATES OF AMERICA 2.375% 15/02/2042 | 1,700,313 | 1.33 |
| | | | 1,375,000 UNITED STATES OF AMERICA 0.125% 15/01/2032 | 1,364,346 | 1.07 |
| | | | 3,180,900 USA T-BONDS 2.875% 15/08/2028 | 3,144,618 | 2.46 |
| | | | 980,000 USA T-BONDS 3.00% 15/02/2049 | 937,048 | 0.73 |
| | | | 750,000 USA T-BONDSI 0.125% 15/02/2051 | 649,464 | 0.51 |
| | | | 865,000 USA T-BONDSI 0.75% 15/02/2045 | 959,806 | 0.75 |
| | | | <i>Francia</i> | 8,936,103 | 6.99 |
| | | | 1,500,000 AGENCE FRANCAISE DE DEVELOPPEMENT SA 0.125% 29/09/2031 | 1,306,587 | 1.02 |
| | | | 1,000,000 CAISSE D AMORTISSEMENT DE LA DETTE SOCIALE 0.60% 25/11/2029 | 953,252 | 0.75 |
| | | | 1,000,000 CNP ASSURANCES VAR 30/06/2051 | 870,996 | 0.68 |
| | | | 1,000,000 COMPAGNIE DE FINANCEMENT FONCIER 0.01% 25/10/2027 | 945,411 | 0.74 |
| | | | 800,000 CREDIT AGRICOLE SA VAR REGS PERPETUAL | 791,048 | 0.62 |
| | | | 1,000,000 ELECTRICITE DE FRANCE VAR PERPETUAL EUR (ISIN FR0013367612) | 960,821 | 0.75 |
| | | | 1,000,000 ELECTRICITE DE FRANCE VAR PERPETUAL GBP | 1,076,176 | 0.84 |
| | | | 1,000,000 LA BANQUE POSTALE 0.75% 23/06/2031 | 805,007 | 0.63 |
| | | | 500,000 SOCIETE DU GRAND PARIS EPIC 0.70% 15/10/2060 | 262,837 | 0.21 |
| | | | 1,000,000 TOTAL ENERGIES SE VAR PERPETUAL EUR (ISIN XS1501166869) | 963,968 | 0.75 |
| | | | <i>Grecia</i> | 818,493 | 0.64 |
| | | | 1,000,000 GREECE 0.75% 18/06/2031 | 818,493 | 0.64 |
| | | | <i>Irlanda</i> | 898,614 | 0.70 |
| | | | 900,000 CLOVERIE PLC VAR 24/06/2046 | 898,614 | 0.70 |
| | | | <i>Italia</i> | 13,985,661 | 10.94 |
| | | | 1,500,000 INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS2223762381) | 1,259,997 | 0.99 |
| | | | 1,000,000 INTESA SANPAOLO SPA 3.875% 12/01/2028 | 929,760 | 0.73 |
| | | | 1,500,000 INTESA SANPAOLO SPA 5.71% 15/01/2026 | 1,431,330 | 1.12 |
| | | | 3,500,000 ITALY BTP 1.45% 15/05/2025 | 3,619,228 | 2.82 |
| | | | 3,000,000 ITALY BTP 1.65% 01/12/2030 | 2,809,574 | 2.20 |
| | | | 2,000,000 ITALY BTP 3.00% 01/08/2029 | 2,114,883 | 1.65 |
| | | | 500,000 ITALY BTPI 2.35% 15/09/2024 | 659,823 | 0.52 |
| | | | 600,000 UNICREDIT SPA VAR PERPETUAL EUR (ISIN XS2121441856) | 450,888 | 0.35 |
| | | | 800,000 UNICREDIT SPA VAR 15/01/2032 | 710,178 | 0.56 |
| | | | <i>Japón</i> | 2,301,500 | 1.80 |
| | | | 200,700,000 JAPAN JGB 0.40% 20/03/2050 | 1,215,117 | 0.95 |
| | | | 69,250,000 JAPAN JGB 0.40% 20/06/2049 | 420,709 | 0.33 |
| | | | 100,450,000 JAPAN JGB 0.70% 20/12/2048 | 665,674 | 0.52 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de Mercado | % del VL | Cantidad | Valor de Mercado | % del VL | | |
|-----------|---|------------|----------|--|--|---------------|-------|
| | USD | | | USD | | | |
| | <i>Luxemburgo</i> | 853,410 | 0.67 | Acción/Participaciones de OICVM/OIC | 10,095,865 | 7.89 | |
| 800,000 | EUROPEAN FINANCIAL STABILITY FACILITY 0% 20/01/2031 | 705,110 | 0.55 | Acción/Participaciones en fondos de inversión | 10,095,865 | 7.89 | |
| 2,000,000 | VTB CAPITAL SA 6.95% REGS 17/10/2022 | 148,300 | 0.12 | <i>Francia</i> | 4,799,245 | 3.75 | |
| | <i>México</i> | 2,931,771 | 2.29 | 5,500 | AMUNDI FUNDS GLOBAL CORPORATE ESG IMPROVERS BOND Z USD | 4,799,245 | 3.75 |
| 1,300,000 | MEXICO 2.25% 12/08/2036 | 948,696 | 0.74 | <i>Luxemburgo</i> | 5,296,620 | 4.14 | |
| 2,500,000 | PETROLEOS MEXICANOS PEMEX 5.35% 12/02/2028 | 1,983,075 | 1.55 | 271 | AMUNDI FUNDS ABSOLUTE RETURN FOREX O EUR (C) | 285,333 | 0.22 |
| | <i>Nigeria</i> | 881,642 | 0.69 | 800 | AMUNDI FUNDS ABSOLUTE RETURN CREDIT - O EUR (C) | 892,405 | 0.70 |
| 400,000 | AFRICA FINANCE CORPORATION 2.875% REGS 28/04/2028 | 346,892 | 0.27 | 0.045 | AMUNDI FUNDS GLOBAL CORPORATE BOND - O USD (C) | 65 | 0.00 |
| 600,000 | AFRICA FINANCE CORPORATION 3.75% 30/10/2029 | 534,750 | 0.42 | 4,157 | AMUNDI FUNDS GLOBAL MACRO BONDS & CURRENCIES - O EUR (C) | 4,118,817 | 3.22 |
| | <i>Nueva Zelanda</i> | 1,582,715 | 1.24 | Instrumentos derivados | 8,515 | 0.01 | |
| 3,000,000 | NEW ZEALAND 2.00% 15/05/2032 | 1,582,715 | 1.24 | Opciones | 8,515 | 0.01 | |
| | <i>Omán</i> | 581,268 | 0.45 | <i>Luxemburgo</i> | 8,515 | 0.01 | |
| 600,000 | OMAN 6.25% REGS 25/01/2031 | 581,268 | 0.45 | 5,000,000 | EUR(P)/JPY(C)OTC - 137.00 - 14.07.22 PUT | 8,515 | 0.01 |
| | <i>Países Bajos</i> | 2,855,772 | 2.23 | Posiciones a corto plazo | -19,531 | -0.02 | |
| 1,000,000 | COOPERATIEVE RABOBANK UA VAR PERPETUAL EUR (ISIN XS2202900424) | 921,313 | 0.72 | Instrumentos derivados | -19,531 | -0.02 | |
| 2,000,000 | VOLKSWAGEN INTERNATIONAL FINANCE NV VAR PERPETUAL EUR (ISIN XS1799938995) | 1,934,459 | 1.51 | Opciones | -19,531 | -0.02 | |
| | <i>Reino Unido</i> | 12,109,873 | 9.47 | <i>Estados Unidos de América</i> | -19,531 | -0.02 | |
| 700,000 | BP CAPITAL MARKETS PLC VAR PERPETUAL EUR (ISIN XS2193662728) | 613,722 | 0.48 | -25 | 10YR US TREASURY NOTE - 116.00 - 22.07.22 PUT | -5,469 | 0.00 |
| 1,000,000 | BP CAPITAL MARKETS PLC VAR PERPETUAL USD | 877,420 | 0.69 | -50 | 10YR US TREASURY NOTE - 116.50 - 22.07.22 PUT | -14,062 | -0.02 |
| 750,000 | CREDIT AGRICOLE S A LONDON BRANCH VAR 144A 16/06/2026 | 690,825 | 0.54 | Total cartera de títulos | 130,560,850 | 102.10 | |
| 3,000,000 | UK GILT 0.375% 22/10/2030 | 3,170,617 | 2.48 | | | | |
| 2,100,000 | UK GILT 0.875% 22/10/2029 | 2,353,676 | 1.84 | | | | |
| 2,000,000 | UK GILT 3.25% 22/01/2044 | 2,675,978 | 2.09 | | | | |
| 1,000,000 | UK GILT 3.50% 22/01/2045 | 1,393,711 | 1.09 | | | | |
| 400,000 | VODAFONE GROUP PLC VAR 04/06/2081 USD (ISIN US92857WBV19) | 333,924 | 0.26 | | | | |
| | <i>Rumanía</i> | 762,520 | 0.60 | | | | |
| 1,000,000 | ROMANIA 3.50% REGS 03/04/2034 | 762,520 | 0.60 | | | | |
| | <i>Suecia</i> | 1,903,560 | 1.49 | | | | |
| 4,000,000 | SWEDEN 3.50% 30/03/2039 | 490,770 | 0.38 | | | | |
| 500,000 | SWEDISH EXPORT CREDIT CORP 2.00% 30/06/2027 | 526,342 | 0.41 | | | | |
| 1,000,000 | VATTENFALL AB 0.125% 12/02/2029 | 886,448 | 0.70 | | | | |
| | <i>Suiza</i> | 457,310 | 0.36 | | | | |
| 500,000 | CREDIT SUISSE GROUP AG VAR REGS PERPETUAL | 457,310 | 0.36 | | | | |
| | <i>Togo</i> | 253,063 | 0.20 | | | | |
| 300,000 | BANQUE OUEST AFRICAINE D 2.75% REGS 22/01/2033 | 253,063 | 0.20 | | | | |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de Mercado | % del VL | Cantidad | Valor de Mercado | % del VL |
|---|--------------------|--------------|--|------------------|----------|
| | USD | | | USD | |
| Posiciones a largo plazo | 650,536,202 | 92.80 | 2,400,000 MAPFRE SA 2.875% 13/04/2030 | 2,221,866 | 0.32 |
| Valores mobiliarios admitidos a cotización oficial en una bolsa de valores y/o negociados en otro mercado regulado | 586,079,933 | 83.61 | 6,000,000 TELEFONICA EMISIONES SAU 5.213% 08/03/2047 | 5,354,280 | 0.76 |
| Bonos | 586,079,933 | 83.61 | 2,100,000 UNICAJA BANCO SA VAR 13/11/2029 | 2,022,576 | 0.29 |
| <i>Alemania</i> | 18,568,077 | 2.65 | <i>Estados Unidos de América</i> | 284,112,217 | 40.53 |
| 2,000,000 ALLIANZ SE VAR REGS PERPETUAL USD (ISIN USX10001AA78) | 1,662,940 | 0.24 | 2,500,000 7 ELEVEN INC 2.80% 144A 10/02/2051 | 1,636,150 | 0.23 |
| 5,000,000 ALLIANZ SE VAR REGS PERPETUAL USD (ISIN USX10001AB51) | 3,665,100 | 0.52 | 4,250,000 ABBVIE INC 4.25% 21/11/2049 | 3,770,813 | 0.54 |
| 2,900,000 BAYERISCHE LANDESBANK VAR 23/09/2031 | 2,594,103 | 0.37 | 4,025,000 ANHEUSER BUSCH INBEV WORLDWIDE INC 4.50% 01/06/2050 | 3,620,166 | 0.52 |
| 3,500,000 DEUTSCHE BANK AG VAR 19/11/2030 | 3,021,554 | 0.43 | 2,000,000 ANHEUSER BUSCH INBEV WORLDWIDE INC 4.60% 01/06/2060 | 1,757,900 | 0.25 |
| 4,700,000 DEUTSCHE BANK AG VAR 24/06/2026 | 5,517,543 | 0.79 | 820,000 APTIV PLC 3.25% 01/03/2032 | 697,525 | 0.10 |
| 2,200,000 DEUTSCHE BANK AG VAR 24/06/2032 | 2,106,837 | 0.30 | 10,000,000 ATHENE GLOBAL FUNDING 1.985% 144A 19/08/2028 | 8,297,700 | 1.18 |
| <i>Australia</i> | 5,646,414 | 0.81 | 4,632,000 AT&T INC 3.50% 15/09/2053 | 3,519,949 | 0.50 |
| 5,400,000 NATIONAL AUSTRALIA BANK LTD VAR 15/09/2031 | 5,646,414 | 0.81 | 18,500,000 BANK OF AMERICA CORP VAR 20/12/2028 | 17,238,855 | 2.46 |
| <i>Austria</i> | 10,390,525 | 1.48 | 5,500,000 BROADCOM INC 2.45% 144A 15/02/2031 | 4,423,870 | 0.63 |
| 5,000,000 BAWAG GROUP AG VAR 26/03/2029 | 5,070,171 | 0.72 | 2,700,000 CARRIER GLOBAL CORPORATION 2.70% 15/02/2031 | 2,289,276 | 0.33 |
| 2,800,000 ERSTE GROUP BANK AG VAR 07/06/2033 | 2,790,089 | 0.40 | 2,050,000 CITIGROUP INC USA VAR 24/05/2028 | 2,035,978 | 0.29 |
| 2,800,000 OMV AG VAR PERPETUAL EUR (ISIN XS2224439385) | 2,530,265 | 0.36 | 3,000,000 COMCAST CORP 1.50% 15/02/2031 | 2,413,140 | 0.34 |
| <i>Bélgica</i> | 1,801,018 | 0.26 | 2,950,000 CONAGRA BRANDS INC 1.375% 01/11/2027 | 2,464,076 | 0.35 |
| 2,000,000 SOLVAY SA VAR PERPETUAL EUR (ISIN BE6324000858) | 1,801,018 | 0.26 | 4,500,000 CVS HEALTH CORP 5.05% 25/03/2048 | 4,312,035 | 0.62 |
| <i>Canadá</i> | 12,215,370 | 1.74 | 4,808,000 DAIMLER TRUCKS FINANCE NORTH AMERICA LLC 3.50% 144A 07/04/2025 | 4,716,551 | 0.67 |
| 5,500,000 ENBRIDGE INC 2.50% 01/08/2033 | 4,451,590 | 0.63 | 7,770,000 DELL INTERNATIONAL LLC EMC CORP 3.45% 144A 15/12/2051 | 5,267,049 | 0.75 |
| 1,800,000 ENBRIDGE INC 4.00% 15/11/2049 | 1,517,760 | 0.22 | 7,500,000 DELL INTERNATIONAL LLC EMC CORP 6.02% 15/06/2026 | 7,781,400 | 1.11 |
| 5,000,000 NATIONAL BANK OF CANADA 2.545% 12/07/2024 | 3,748,790 | 0.53 | 1,350,000 ENTERPRISE PRODUCTS OPERATING LLC 4.80% 01/02/2049 | 1,227,488 | 0.18 |
| 3,000,000 TRANSCANADA PIPELINES LTD CANADA 2.50% 12/10/2031 | 2,497,230 | 0.36 | 2,300,000 EQUINIX INC 2.15% 15/07/2030 | 1,869,440 | 0.27 |
| <i>Chile</i> | 3,496,010 | 0.50 | 6,000,000 EQUINIX INC 3.90% 15/04/2032 | 5,429,340 | 0.77 |
| 3,500,000 CORPORACION NACIONAL DEL COBRE DE CHILE 4.50% REGS 16/09/2025 | 3,496,010 | 0.50 | 3,700,000 FORD MOTOR CO 3.25% 12/02/2032 | 2,771,374 | 0.40 |
| <i>Dinamarca</i> | 2,257,509 | 0.32 | 3,900,000 FORD MOTOR CREDIT CO LLC 2.748% 14/06/2024 | 4,371,587 | 0.62 |
| 2,200,000 ORSTED 2.25% 14/06/2028 | 2,257,509 | 0.32 | 6,000,000 GENERAL MOTORS CO. 5.20% 01/04/2045 | 5,061,060 | 0.72 |
| <i>España</i> | 48,165,413 | 6.87 | 9,000,000 GENERAL MOTORS FINANCIAL CO 2.35% 03/09/2025 | 10,277,484 | 1.47 |
| 5,900,000 BANCO DE CREDITO SOCIAL COOPERATIVO SA VAR 09/03/2028 | 4,971,841 | 0.71 | 3,010,000 GENERAL MOTORS FINANCIAL CO 3.10% 12/01/2032 | 2,420,461 | 0.35 |
| 4,000,000 BANCO DE SABADELL SA VAR PERPETUAL EUR (ISIN XS2310945048) | 3,457,429 | 0.49 | 5,000,000 HCA INC 3.625% 144A 15/03/2032 | 4,227,050 | 0.60 |
| 1,600,000 BANCO DE SABADELL SA VAR PERPETUAL EUR (ISIN XS2389116307) | 1,231,607 | 0.18 | 4,000,000 HP INC 2.65% 17/06/2031 | 3,216,160 | 0.46 |
| 5,600,000 BANCO SANTANDER SA VAR 04/10/2032 | 5,624,637 | 0.80 | 3,350,000 JPMORGAN CHASE AND CO VAR 13/05/2031 | 2,903,646 | 0.41 |
| 3,400,000 BANCO SANTANDER SA VAR 06/10/2026 | 3,964,408 | 0.57 | 9,400,000 JPMORGAN CHASE AND CO VAR 22/04/2032 | 7,921,380 | 1.13 |
| 7,100,000 BANKINTER SA VAR 23/12/2032 | 6,050,460 | 0.85 | 2,875,000 KRAFT HEINZ FOODS COMPANY 4.875% 01/10/2049 | 2,548,601 | 0.36 |
| 2,600,000 CAIXABANK SA VAR 06/04/2028 | 2,973,125 | 0.42 | 2,300,000 LIBERTY MUTUAL GROUP INC VAR REGS 23/05/2059 | 2,174,637 | 0.31 |
| 5,800,000 CAIXABANK SA VAR 09/02/2029 | 5,014,242 | 0.72 | 1,650,000 LIBERTY MUTUAL GROUP INC 5.50% 144A 15/06/2052 | 1,577,532 | 0.23 |
| 3,000,000 CAIXABANK SA VAR 13/04/2026 | 2,990,635 | 0.43 | 1,950,000 LOWES COMPANIES INC 1.70% 15/09/2028 | 1,663,526 | 0.24 |
| 2,500,000 IBERCAJA BANCO SAU VAR 23/07/2030 | 2,288,307 | 0.33 | 2,650,000 LOWES COMPANIES INC 4.25% 01/04/2052 | 2,296,305 | 0.33 |
| | | | 2,850,000 MAGALLANES INCORPORATION 4.279% 144A 15/03/2032 | 2,547,843 | 0.36 |
| | | | 5,150,000 MAGALLANES INCORPORATION 5.141% 144A 15/03/2052 | 4,330,275 | 0.62 |
| | | | 6,000,000 MORGAN STANLEY VAR 13/02/2032 | 4,734,540 | 0.68 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | | Valor de Mercado | % del VL | Cantidad | | Valor de Mercado | % del VL |
|------------|---|------------------|----------|-----------|--|------------------|----------|
| | | USD | | | | USD | |
| 5,000,000 | MORGAN STANLEY VAR 21/01/2033 | 4,289,700 | 0.61 | | | | |
| 5,300,000 | MPLX LP 5.20% 01/03/2047 | 4,812,983 | 0.69 | | <i>Irlanda</i> | 22,221,009 | 3.17 |
| 5,000,000 | NATIONWIDE MUTUAL INSURANCE COMPANY 4.35% 144A 30/04/2050 | 4,183,050 | 0.60 | 5,100,000 | AERCAP IRELAND CAP LTD 3.00% 29/10/2028 | 4,293,435 | 0.61 |
| 4,150,000 | ORACLE CORP 3.60% 01/04/2050 | 2,899,730 | 0.41 | 5,200,000 | AIB GROUP PLC VAR 04/07/2026 | 5,434,492 | 0.78 |
| 5,000,000 | ORACLE CORP 3.90% 15/05/2035 | 4,126,150 | 0.59 | 5,500,000 | CLOVERIE PLC VAR 11/09/2044 | 5,344,185 | 0.76 |
| 2,300,000 | PENSKE TRUCK LEASING CO LP 1.70% 144A 15/06/2026 | 2,050,450 | 0.29 | 4,000,000 | HAMMERSON IRELAND FINANCE DAC 1.75% 03/06/2027 | 3,158,597 | 0.45 |
| 5,700,000 | PHILLIPS 66 2.15% 15/12/2030 | 4,657,299 | 0.66 | 5,000,000 | ZURICH FINANCE IRELAND DESIGNATED ACTIVITY COMPANY VAR 19/04/2051 | 3,990,300 | 0.57 |
| 3,000,000 | PRUDENTIAL FINANCIAL INC 3.70% 13/03/2051 | 2,509,560 | 0.36 | | <i>Islas Caimán</i> | 4,842,764 | 0.69 |
| 3,000,000 | RALPH LAUREN 2.95% 15/06/2030 | 2,647,260 | 0.38 | 5,550,000 | AVOLON HOLDINGS FUNDING LTD 2.125% REGS 21/02/2026 | 4,842,764 | 0.69 |
| 3,552,000 | SABINE PASS LIQUEFACTION LLC 4.50% 15/05/2030 | 3,417,628 | 0.49 | | <i>Italia</i> | 33,164,633 | 4.73 |
| 5,000,000 | SIMON PROPERTY GROUP LP 1.75% 01/02/2028 | 4,272,150 | 0.61 | 5,100,000 | ENEL SPA VAR PERPETUAL EUR (ISIN XS2228373671) | 4,410,034 | 0.63 |
| 5,000,000 | SIMON PROPERTY GROUP LP 2.20% 01/02/2031 | 4,063,400 | 0.58 | 2,000,000 | ENEL SPA VAR PERPETUAL EUR (ISIN XS2312744217) | 1,591,656 | 0.23 |
| 4,400,000 | STELLANTIS FINANCE US INC 2.691% REGS 15/09/2031 | 3,505,832 | 0.50 | 6,000,000 | ENI S P A VAR PERPETUAL EUR (ISIN XS2242931603) | 4,954,304 | 0.71 |
| 30,000,000 | UNITED STATES OF AMERICA 2.625% 15/04/2025 | 29,685,939 | 4.22 | 2,000,000 | INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS2223762381) | 1,679,996 | 0.24 |
| 20,000,000 | USA T-BONDS 0.25% 31/07/2025 | 18,370,312 | 2.62 | 6,000,000 | INTESA SANPAOLO SPA 1.35% 24/02/2031 | 4,675,169 | 0.67 |
| 10,000,000 | USA T-BONDS 2.625% 28/02/2023 | 9,996,680 | 1.43 | 2,200,000 | INTESA SANPAOLO SPA 4.00% 23/09/2029 | 1,966,470 | 0.28 |
| 4,000,000 | VALERO ENERGY CORP 3.65% 01/12/2051 | 3,008,240 | 0.43 | 1,500,000 | UNICREDIT SPA VAR REGS 30/06/2035 | 1,215,180 | 0.17 |
| 3,000,000 | VALERO ENERGY CORP 4.00% 01/04/2029 | 2,837,100 | 0.40 | 1,700,000 | UNICREDIT SPA VAR 144A 03/06/2027 | 1,473,475 | 0.21 |
| 3,000,000 | VALERO ENERGY CORP 4.35% 01/06/2028 | 2,923,350 | 0.42 | 3,000,000 | UNICREDIT SPA VAR 15/01/2032 | 2,663,169 | 0.38 |
| 8,000,000 | VERIZON COMMUNICATIONS INC 2.55% 21/03/2031 | 6,848,800 | 0.98 | 2,500,000 | UNICREDIT SPA 2.569% REGS 22/09/2026 | 2,246,100 | 0.32 |
| 3,550,000 | VERIZON COMMUNICATIONS INC 2.85% 03/09/2041 | 2,673,967 | 0.38 | 7,000,000 | UNICREDIT SPA 2.569% 144A 22/09/2026 | 6,289,080 | 0.89 |
| 1,700,000 | VIATRIS INC 2.30% 22/06/2027 | 1,460,657 | 0.21 | | <i>Japón</i> | 5,631,063 | 0.80 |
| 2,500,000 | VIATRIS INC 4.00% 22/06/2050 | 1,668,325 | 0.24 | 6,150,000 | NISSAN MOTOR CO LTD 4.345% REGS 17/09/2027 | 5,631,063 | 0.80 |
| 5,700,000 | VISA INC 1.50% 15/06/2026 | 5,831,957 | 0.83 | | <i>Luxemburgo</i> | 4,334,349 | 0.62 |
| 1,600,000 | VOLKSWAGEN GROUP OF AMERICA FINANCE 4.60% REGS 08/06/2029 | 1,559,536 | 0.22 | 3,100,000 | CPI PROPERTY GROUP S.A. 1.625% 23/04/2027 | 2,592,943 | 0.37 |
| | <i>Finlandia</i> | 4,370,831 | 0.62 | 2,000,000 | HELVETIA EUROPE VAR 30/09/2041 | 1,741,406 | 0.25 |
| 3,300,000 | NORDEA BANK ABP 1.125% 16/02/2027 | 3,177,091 | 0.45 | | <i>Países Bajos</i> | 55,421,157 | 7.91 |
| 1,900,000 | SBB TREASURY OYJ 1.125% 26/11/2029 | 1,193,740 | 0.17 | 5,600,000 | ABN AMRO BANK NV 2.375% 01/06/2027 | 5,633,218 | 0.80 |
| | <i>Francia</i> | 40,281,080 | 5.75 | 1,600,000 | COOPERATIEVE RABOBANK UA VAR PERPETUAL EUR (ISIN XS2456432413) | 1,406,055 | 0.20 |
| 3,400,000 | BANQUE FEDERATIVE DU CREDIT MUTUEL VAR 16/06/2032 | 3,446,046 | 0.49 | 1,200,000 | COOPERATIEVE RABOBANK UA VAR 31/12/2099 | 945,196 | 0.13 |
| 2,800,000 | BNP PARIBAS SA VAR 30/05/2028 | 2,539,954 | 0.36 | 2,900,000 | CTP NV 1.50% 27/09/2031 | 1,836,304 | 0.26 |
| 6,000,000 | BNP PARIBAS SA VAR 31/08/2033 | 4,950,227 | 0.72 | 1,700,000 | DAIMLER TRUCKS INTERNATIONAL FINANCE BV 1.25% 06/04/2025 | 1,716,714 | 0.24 |
| 5,000,000 | BPCE SA VAR 144A 19/10/2027 | 4,415,950 | 0.63 | 2,900,000 | EDP FINANCE BV 1.875% 21/09/2029 | 2,762,823 | 0.39 |
| 4,000,000 | GROUPAMA ASSURANCES MUTUELLES SA VAR PERPETUAL | 4,223,409 | 0.60 | 2,200,000 | IBERDROLA INTERNATIONAL BV VAR PERPETUAL EUR (ISIN XS2295335413) | 1,911,798 | 0.27 |
| 2,500,000 | GROUPAMA ASSURANCES MUTUELLES SA 3.375% 24/09/2028 | 2,406,260 | 0.34 | 5,000,000 | ING GROUP NV VAR 07/12/2028 | 5,089,220 | 0.73 |
| 2,500,000 | LA BANQUE POSTALE 3.00% 09/06/2028 | 2,375,759 | 0.34 | 3,300,000 | LEASEPLAN CORPORATION NV 0.25% 07/09/2026 | 3,023,946 | 0.43 |
| 3,000,000 | LA MONDIALE SOCIETE D ASSURANCE A FORME MUTUELLE VAR PERPETUAL | 3,123,867 | 0.45 | 3,000,000 | MYLAN NV 3.95% 15/06/2026 | 2,830,890 | 0.40 |
| 4,010,000 | SOCIETE GENERALE PARIS VAR 144A 14/12/2026 | 3,541,913 | 0.51 | 3,000,000 | NE PROPERTY COOPERATIEF U.A. 2.00% 20/01/2030 | 2,226,244 | 0.32 |
| 3,500,000 | SOCIETE GENERALE PARIS 4.25% REGS 19/08/2026 | 3,371,655 | 0.48 | 1,823,000 | NN GROUP NV VAR PERPETUAL | 1,869,206 | 0.27 |
| 2,000,000 | SUEZ SA 1.875% 24/05/2027 | 1,997,332 | 0.28 | 1,500,000 | RENTOKIL INITIAL FINANCE BV 3.875% 27/06/2027 | 1,596,261 | 0.23 |
| 5,000,000 | UNIBAIL-RODAMCO SE VAR PERPETUAL EUR (ISIN FR0013330529) | 3,888,708 | 0.55 | | | | |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | | Valor de Mercado | % del VL |
|------------|---|--------------------|--------------|
| | | USD | |
| 3,000,000 | REPSOL INTERNATIONAL FINANCE BV VAR PERPETUAL EUR (ISIN XS2320533131) | 2,611,450 | 0.37 |
| 2,000,000 | TELEFONICA EUROPE BV VAR PERPETUAL | 1,999,068 | 0.29 |
| 2,000,000 | TELEFONICA EUROPE BV VAR PERPETUAL EUR (ISIN XS1795406658) | 1,877,733 | 0.27 |
| 4,100,000 | TENNET HOLDING BV 1.625% 17/11/2026 | 4,174,857 | 0.60 |
| 4,000,000 | VOLKSWAGEN INTERNATIONAL FINANCE NV VAR PERPETUAL EUR (ISIN XS1629774230) | 3,681,699 | 0.53 |
| 5,000,000 | VOLKSWAGEN INTERNATIONAL FINANCE NV VAR PERPETUAL EUR (ISIN XS2187689034) | 4,747,963 | 0.68 |
| 4,000,000 | VOLKSWAGEN INTERNATIONAL FINANCE NV VAR PERPETUAL EUR (ISIN XS2187689380) | 3,480,512 | 0.50 |
| | <i>Reino Unido</i> | 27,365,696 | 3.90 |
| 3,900,000 | BARCLAYS PLC VAR 31/01/2027 | 3,970,023 | 0.57 |
| 7,000,000 | BP CAPITAL MARKETS PLC VAR PERPETUAL EUR (ISIN XS2193661324) | 6,639,391 | 0.95 |
| 1,900,000 | NATWEST GROUP PLC VAR 28/11/2031 | 1,978,302 | 0.28 |
| 10,000,000 | NATWEST GROUP PLC VAR 28/11/2035 | 8,062,600 | 1.14 |
| 7,000,000 | VODAFONE GROUP PLC VAR 03/10/2078 USD | 6,715,380 | 0.96 |
| | <i>Suiza</i> | 1,794,798 | 0.26 |
| 1,800,000 | UBS GROUP INC VAR REGS 12/05/2026 USD (ISIN USH42097CZ86) | 1,794,798 | 0.26 |
| | Acción/Participaciones de OICVM/OIC | 64,456,269 | 9.19 |
| | Acción/Participaciones en fondos de inversión | 64,456,269 | 9.19 |
| | <i>Francia</i> | 41,937,935 | 5.97 |
| 34 | AMUNDI EURO LIQUIDITY SHORT TERM SRI EUR (ISIN FR0007435920) | 7,743,790 | 1.10 |
| 60 | AMUNDI EURO LIQUIDITY SRI EUR (ISIN FR0010251660) | 14,343,647 | 2.04 |
| 13,000 | AMUNDI FUNDS GLOBAL CORPORATE ESG IMPROVERS BOND Z USD | 11,343,670 | 1.62 |
| 900 | AMUNDI MULTI FACTOR OPPORTUNITY CREDIT FCP USD | 8,506,828 | 1.21 |
| | <i>Irlanda</i> | 2,150,156 | 0.31 |
| 2,400 | SELECT INVESTMENT GRADE B PART A4 | 2,150,156 | 0.31 |
| | <i>Luxemburgo</i> | 20,368,178 | 2.91 |
| 12,965 | AMUNDI FUNDS ABSOLUTE RETURN CREDIT - I EUR (C) | 14,635,754 | 2.09 |
| 6,000 | AMUNDI FUNDS ABSOLUTE RETURN GLOBAL OPPORTUNITIES BOND DYNAMIC Z USD (C) | 5,732,400 | 0.82 |
| 0.022 | AMUNDI MONEY MARKET FUND SHORT TERM (USD) OV C | 24 | 0.00 |
| | Total cartera de títulos | 650,536,202 | 92.80 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de Mercado | % del VL | Cantidad | Valor de Mercado | % del VL |
|---|-------------------|--------------|---|------------------|----------|
| | USD | | | USD | |
| Posiciones a largo plazo | 71,072,460 | 98.39 | 190,000 BROADCOM INC 4.00% 144A 15/04/2029 | 176,668 | 0.24 |
| Valores mobiliarios admitidos a cotización oficial en una bolsa de valores y/o negociados en otro mercado regulado | 68,457,173 | 94.77 | 350,000 CAMPBELL SOUP CO 3.95% 15/03/2025 | 349,458 | 0.48 |
| Bonos | 68,457,173 | 94.77 | 1,100,000 CARRIER GLOBAL CORPORATION 2.70% 15/02/2031 | 932,668 | 1.29 |
| <i>Alemania</i> | 1,445,253 | 2.00 | 800,000 CHARTER COMMUNICATIONS OPERATING LLC/ CAPITAL CORP 2.25% 15/01/2029 | 659,296 | 0.91 |
| 600,000 ALLIANZ SE VAR REGS PERPETUAL USD (ISIN USX10001AB51) | 439,812 | 0.61 | 400,000 CHARTER COMMUNICATIONS OPERATING LLC/ CAPITAL CORP 3.70% 01/04/2051 | 272,408 | 0.38 |
| 500,000 DEUTSCHE BAHN FINANCE GMBH 1.875% 24/05/2030 | 497,556 | 0.69 | 1,700,000 CIGNA CORPORATION 4.125% 15/11/2025 | 1,705,644 | 2.37 |
| 500,000 RWE AG 2.125% 24/05/2026 | 507,885 | 0.70 | 600,000 CVS HEALTH CORP 3.875% 20/07/2025 | 597,744 | 0.83 |
| <i>Australia</i> | 733,932 | 1.02 | 900,000 CVS HEALTH CORP 5.05% 25/03/2048 | 862,407 | 1.19 |
| 700,000 AUSTRALIA NEW ZEALAND BANKING GROUP LTD VAR 16/09/2031 | 733,932 | 1.02 | 930,000 DELL INTERNATIONAL LLC EMC CORP 3.45% 144A 15/12/2051 | 630,418 | 0.87 |
| <i>Austria</i> | 339,647 | 0.47 | 144,000 DELL INTERNATIONAL LLC EMC CORP 5.45% 15/06/2023 | 145,682 | 0.20 |
| 450,000 SUZANO AUSTRIA GMBH 3.125% 15/01/2032 | 339,647 | 0.47 | 350,000 DOW CHEMICAL CO 2.10% 15/11/2030 | 288,981 | 0.40 |
| <i>Bélgica</i> | 1,308,594 | 1.81 | 600,000 DUKE ENERGY CORP 2.45% 01/06/2030 | 506,466 | 0.70 |
| 400,000 KBC GROUP SA/NV VAR PERPETUAL EUR (ISIN BE0002592708) | 363,507 | 0.50 | 650,000 ENERGY TRANSFER OPERATING LP 4.95% 15/06/2028 | 641,017 | 0.89 |
| 1,000,000 KBC GROUP SA/NV VAR 16/06/2027 | 945,087 | 1.31 | 400,000 ENTERPRISE PRODUCTS OPERATING LLC 4.80% 01/02/2049 | 363,700 | 0.50 |
| <i>Canadá</i> | 6,023,973 | 8.34 | 560,000 EQUINIX INC 2.15% 15/07/2030 | 455,168 | 0.63 |
| 1,000,000 BANK OF MONTREAL 2.85% 06/03/2024 | 758,758 | 1.05 | 650,000 EQUINIX INC 3.90% 15/04/2032 | 588,178 | 0.81 |
| 1,000,000 ENBRIDGE INC 2.50% 01/08/2033 | 809,380 | 1.12 | 400,000 FORD MOTOR CO 3.25% 12/02/2032 | 299,608 | 0.41 |
| 500,000 ENBRIDGE INC 4.00% 01/10/2023 | 501,470 | 0.69 | 400,000 FORD MOTOR CREDIT CO LLC 4.95% 28/05/2027 | 371,684 | 0.51 |
| 1,000,000 FEDERATION CAISSES DESJARDINS DU QUEBEC 2.417% 04/10/2024 | 743,447 | 1.03 | 750,000 GENERAL MILLS INC 2.25% 14/10/2031 | 616,245 | 0.85 |
| 1,900,000 NATIONAL BANK OF CANADA 2.545% 12/07/2024 | 1,424,541 | 1.97 | 500,000 GENERAL MOTORS CO. 5.20% 01/04/2045 | 421,755 | 0.58 |
| 700,000 ST MARYS CEMENT INC 5.75% REGS 28/01/2027 | 697,410 | 0.97 | 350,000 GENERAL MOTORS FINANCIAL CO 5.00% 09/04/2027 | 343,378 | 0.48 |
| 1,100,000 THE TORONTO DOMINION BANK (CANADA) 4.108% 08/06/2027 | 1,088,967 | 1.51 | 450,000 HP INC 4.75% 15/01/2028 | 445,158 | 0.62 |
| <i>Dinamarca</i> | 307,842 | 0.43 | 500,000 KINDER MORGAN INC 3.60% 15/02/2051 | 369,045 | 0.51 |
| 300,000 ORSTED 2.25% 14/06/2028 | 307,842 | 0.43 | 1,000,000 LIBERTY MUTUAL GROUP INC VAR REGS 23/05/2059 | 945,494 | 1.31 |
| <i>España</i> | 2,906,508 | 4.02 | 167,000 LIBERTY MUTUAL GROUP INC 5.50% 144A 15/06/2052 | 159,665 | 0.22 |
| 300,000 CAIXABANK SA VAR 06/04/2028 | 343,053 | 0.47 | 250,000 MAGALLANES INCORPORATION 4.279% 144A 15/03/2032 | 223,495 | 0.31 |
| 800,000 CAIXABANK SA VAR 18/11/2026 | 755,133 | 1.04 | 450,000 MAGALLANES INCORPORATION 5.141% 144A 15/03/2052 | 378,374 | 0.52 |
| 400,000 INMOBILIARIA COLONIAL SOCIMI SA 0.75% 22/06/2029 | 329,810 | 0.46 | 570,000 MERCK & CO INC 1.90% 10/12/2028 | 506,952 | 0.70 |
| 800,000 KUTXABANK SA VAR 14/10/2027 | 737,837 | 1.02 | 400,000 METLIFE INC 4.60% 13/05/2046 | 390,072 | 0.54 |
| 830,000 TELEFONICA EMISIONES SAU 5.213% 08/03/2047 | 740,675 | 1.03 | 500,000 NATIONWIDE MUTUAL INSURANCE COMPANY 4.35% 144A 30/04/2050 | 418,305 | 0.58 |
| <i>Estados Unidos de América</i> | 28,942,244 | 40.06 | 1,000,000 NEXTERA ENERGY CAPITAL HOLDING PLC 4.625% 15/07/2027 | 1,013,370 | 1.40 |
| 1,500,000 ABBVIE INC 3.20% 14/05/2026 | 1,444,890 | 2.01 | 540,000 PHILLIPS 66 COMPANY 4.90% REGS 01/10/2046 | 516,359 | 0.71 |
| 1,000,000 AIR LEASE CORP 2.10% 01/09/2028 | 812,980 | 1.13 | 330,000 RALPH LAUREN 2.95% 15/06/2030 | 291,199 | 0.40 |
| 1,000,000 AMGEN INC 2.45% 21/02/2030 | 873,810 | 1.21 | 300,000 SEMPRA ENERGY 3.70% 01/04/2029 | 282,432 | 0.39 |
| 900,000 APPLE INC 1.70% 05/08/2031 | 755,028 | 1.05 | 500,000 STELLANTIS FINANCE US INC 2.691% REGS 15/09/2031 | 398,390 | 0.55 |
| 440,000 AT&T INC 3.50% 15/09/2053 | 334,365 | 0.46 | 600,000 T MOBILE USA INC 3.875% 15/04/2030 | 560,376 | 0.78 |
| 1,200,000 BANK OF AMERICA CORP VAR 06/12/2025 | 1,116,972 | 1.55 | 750,000 TARGET CORP 2.25% 15/04/2025 | 724,980 | 1.00 |
| 1,400,000 BANK OF AMERICA CORP VAR 22/04/2032 | 1,176,952 | 1.64 | 400,000 VALERO ENERGY CORP 4.00% 01/06/2052 | 318,976 | 0.44 |
| 600,000 BRISTOL MYERS SQUIBB CO 2.95% 15/03/2032 | 551,298 | 0.76 | 820,000 VERIZON COMMUNICATIONS INC 2.55% 21/03/2031 | 702,002 | 0.97 |
| 580,000 BROADCOM INC 3.187% REGS 15/11/2036 | 441,096 | 0.61 | 450,000 VERIZON COMMUNICATIONS INC 2.85% 03/09/2041 | 338,954 | 0.47 |
| | | | 820,000 VIATRIS INC 4.00% 22/06/2050 | 547,210 | 0.76 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de Mercado | % del VL | Cantidad | Valor de Mercado | % del VL |
|-----------|--|-----------------|-----------|--|-------------------------|
| | USD | | | USD | |
| 500,000 | VMWARE INC 3.90% 21/08/2027 | 480,530 0.67 | 300,000 | CTP NV 1.50% 27/09/2031 | 189,962 0.26 |
| 200,000 | VOLKSWAGEN GROUP OF AMERICA FINANCE 4.60% REGS 08/06/2029 | 194,942 0.27 | 430,000 | DEUTSCHE BAHN FINANCE BV 1.375% 07/07/2025 | 502,979 0.70 |
| | <i>Finlandia</i> | 891,366 1.23 | 1,000,000 | EDP FINANCE BV 1.71% REGS 24/01/2028 | 856,100 1.19 |
| 400,000 | NORDEA BANK ABP 1.125% 16/02/2027 | 385,102 0.53 | 300,000 | ENEL FINANCE INTERNATIONAL NV 0.875% 17/06/2036 | 205,563 0.28 |
| 500,000 | STORA ENSO OYJ 2.50% 21/03/2028 | 506,264 0.70 | 1,000,000 | ENEL FINANCE INTERNATIONAL NV 2.25% REGS 12/07/2031 | 787,230 1.09 |
| | <i>Francia</i> | 6,718,298 9.30 | 300,000 | IBERDROLA INTERNATIONAL BV VAR PERPETUAL EUR (ISIN XS2295335413) | 260,700 0.36 |
| 500,000 | BANQUE FEDERATIVE DU CREDIT MUTUEL VAR 16/06/2032 | 506,771 0.70 | 500,000 | JDE PEETS B V 0.50% 16/01/2029 | 416,173 0.58 |
| 500,000 | BNP PARIBAS SA VAR 24/05/2031 | 529,065 0.73 | 540,000 | MYLAN NV 3.95% 15/06/2026 | 509,560 0.71 |
| 800,000 | BNP PARIBAS SA VAR 30/05/2028 | 725,701 1.00 | 400,000 | NE PROPERTY COOPERATIEF U.A. 2.00% 20/01/2030 | 296,833 0.41 |
| 300,000 | BNP PARIBAS SA VAR 31/03/2032 | 285,734 0.40 | 210,000 | RENTOKIL INITIAL FINANCE BV 3.875% 27/06/2027 | 223,477 0.31 |
| 730,000 | BPCE SA 4.875% REGS 01/04/2026 | 721,087 1.00 | 400,000 | STELLANTIS NV 0.75% 18/01/2029 | 337,843 0.47 |
| 700,000 | ELECTRICITE DE FRANCE VAR PERPETUAL EUR (ISIN FR0011401751) | 671,206 0.93 | 400,000 | TENNET HOLDING BV 1.625% 17/11/2026 | 407,303 0.56 |
| 400,000 | FAURECIA SE 2.375% 15/06/2029 | 295,210 0.41 | 800,000 | VOLKSWAGEN INTERNATIONAL FINANCE NV VAR 31/12/2099 EUR (ISIN XS2342732562) | 713,983 0.99 |
| 1,100,000 | LA BANQUE POSTALE VAR 26/01/2031 | 1,002,750 1.38 | | <i>Reino Unido</i> | 4,386,444 6.07 |
| 1,000,000 | SOCIETE GENERALE PARIS 0.75% 25/01/2027 | 924,983 1.28 | 560,000 | BP CAPITAL MARKETS PLC VAR PERPETUAL EUR (ISIN XS2193661324) | 531,151 0.74 |
| 600,000 | SOCIETE GENERALE PARIS 4.25% 144A 14/04/2025 | 589,146 0.82 | 400,000 | HSBC HOLDINGS PLC VAR 31/12/2099 | 412,731 0.57 |
| 600,000 | UNIBAIL-RODAMCO SE VAR PERPETUAL EUR (ISIN FR0013330529) | 466,645 0.65 | 900,000 | HSBC HOLDINGS PLC 3.90% 25/05/2026 | 881,775 1.22 |
| | <i>Irlanda</i> | 977,827 1.35 | 400,000 | MARKS AND SPENCER GROUP PLC 6.00% 12/06/2025 | 473,975 0.66 |
| 600,000 | CLOVERIE PLC VAR 11/09/2044 | 583,002 0.80 | 910,000 | NATIONWIDE BUILDING SOCIETY VAR 144A 16/02/2028 | 834,170 1.15 |
| 500,000 | HAMMERSON IRELAND FINANCE DAC 1.75% 03/06/2027 | 394,825 0.55 | 900,000 | NATWEST GROUP PLC VAR 14/08/2030 | 1,026,382 1.42 |
| | <i>Italia</i> | 1,093,327 1.51 | 270,000 | VODAFONE GROUP PLC 4.25% 17/09/2050 | 226,260 0.31 |
| 300,000 | ENI S P A VAR PERPETUAL EUR (ISIN XS2242931603) | 247,715 0.34 | | <i>Suecia</i> | 338,271 0.47 |
| 300,000 | ERG SPA 0.875% 15/09/2031 | 242,882 0.34 | 500,000 | SAMHALLSBYGGNADSBOLAGET I NORDEN AB 1.00% 12/08/2027 | 338,271 0.47 |
| 700,000 | MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA VAR 02/11/2028 | 602,730 0.83 | | <i>Suiza</i> | 199,422 0.28 |
| | <i>Japón</i> | 2,099,216 2.91 | 200,000 | UBS GROUP INC VAR REGS 12/05/2026 USD (ISIN USH42097CZ86) | 199,422 0.28 |
| 350,000 | ASAHI GROUP HOLDINGS LTD 0.541% 23/10/2028 | 315,076 0.44 | | Instrumentos del mercado monetario | 2,615,287 3.62 |
| 1,000,000 | MITSUBISHI UFJ FINANCIAL GROUP INC VAR 19/01/2028 | 904,050 1.25 | | <i>Alemania</i> | 1,568,959 2.17 |
| 1,000,000 | MIZUHO FINANCIAL GROUP INC VAR 09/07/2027 | 880,090 1.22 | 1,500,000 | GERMANY BUBILLS 0% 14/12/2022 | 1,568,959 2.17 |
| | <i>Luxemburgo</i> | 408,306 0.57 | | <i>Francia</i> | 1,046,328 1.45 |
| 300,000 | CZECH GAS NETWORKS INVESTMENTS S A R L 0.45% 08/09/2029 | 213,739 0.30 | 1,000,000 | FRANCE BTF 0% 30/11/2022 | 1,046,328 1.45 |
| 200,000 | SEGRO CAPITAL SARL 1.25% 23/03/2026 | 194,567 0.27 | | Total cartera de títulos | 71,072,460 98.39 |
| | <i>Paises Bajos</i> | 9,336,703 12.93 | | | |
| 400,000 | ABN AMRO BANK NV VAR 144A 13/03/2037 | 321,992 0.45 | | | |
| 1,000,000 | ABN AMRO BANK NV VAR 27/03/2028 | 993,170 1.37 | | | |
| 700,000 | AKELIUS RESIDENTIAL PROPERTY FINANCING BV 0.75% 22/02/2030 | 556,048 0.77 | | | |
| 830,000 | ASR NEDERLAND NV VAR 29/09/2045 | 882,240 1.22 | | | |
| 700,000 | BMW FINANCE NV 1.125% 22/05/2026 | 699,790 0.97 | | | |
| 200,000 | COOPERATIEVE RABOBANK UA VAR PERPETUAL EUR (ISIN XS2456432413) | 175,757 0.24 | | | |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de Mercado | % del VL | Cantidad | Valor de Mercado | % del VL |
|---|---|----------------|----------------------------------|---|------------------|
| | USD | | | USD | |
| Posiciones a largo plazo | 213,893,330 | 92.69 | 282,000 | PRECISION DRILLING CORP 6.875% 144A 15/01/2029 | 252,726 0.11 |
| Valores mobiliarios admitidos a cotización oficial en una bolsa de valores y/o negociados en otro mercado regulado | 209,485,080 | 90.78 | 1,245,000 | STRATHCONA RESOURCES LTD 6.875% 144A 01/08/2026 | 1,134,207 0.49 |
| Acciones | 301,286 | 0.13 | 551,000 | TERVITA CORP. 11.00% 144A 01/12/2025 | 599,824 0.26 |
| <i>México</i> | 301,286 | 0.13 | 1,735,000 | VERMILION ENERGY INC 6.875% 144A 01/05/2030 | 1,554,681 0.67 |
| 28,142 | GRUPO AEROMEXICO SAB DE CV | 301,286 0.13 | <i>España</i> | | 5,715,739 2.48 |
| Bonos | 204,648,310 | 88.68 | 1,450,000 | EDREAMS ODIGEO 5.50% REGS 15/07/2027 | 1,217,179 0.53 |
| <i>Alemania</i> | 1,909,707 | 0.83 | 805,000 | FOOD SERVICE PROJ SL 5.50% 144A 21/01/2027 | 729,353 0.32 |
| 1,900,000 | ADLER REAL ESTATE AG 3.00% 27/04/2026 | 1,316,099 0.57 | 860,000 | GRIFOLS ESCROW ISSUER SA 3.875% REGS 15/10/2028 | 744,579 0.32 |
| 695,000 | APCOA PARKING HOLDINGS GMBH 4.625% REGS 15/01/2027 | 593,608 0.26 | 1,300,000 | INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 3.75% 25/03/2029 | 968,960 0.42 |
| <i>Argentina</i> | 660,104 | 0.29 | 1,440,000 | LORCA TELECOM BONDCO 4.00% REGS 18/09/2027 | 1,262,604 0.55 |
| 800,000 | PAMPA ENERGIA SA 7.50% 144A 24/01/2027 | 660,104 0.29 | 310,000 | NEINOR HOMES SA 4.50% REGS 15/10/2026 | 264,152 0.11 |
| <i>Australia</i> | 1,846,111 | 0.80 | 565,000 | NH HOTEL GROUP SA 4.00% REGS 02/07/2026 | 528,912 0.23 |
| 785,000 | FMG RESOURCES AUG 6.125% 144A 15/04/2032 | 708,981 0.31 | <i>Estados Unidos de América</i> | | 92,722,879 40.17 |
| 565,000 | MINERAL RESOURCES LTD 8.00% 144A 01/11/2027 | 552,858 0.24 | 355,000 | ALLIED UNIVERSAL HOLDCO LLC/ALLIED UNIVERSAL FINANCE CORP 6.00% 144A 01/06/2029 | 259,693 0.11 |
| 595,000 | MINERAL RESOURCES LTD 8.50% 144A 01/05/2030 | 584,272 0.25 | 695,000 | ALLIED UNIVERSAL HOLDCO LLC/ALLIED UNIVERSAL FINANCE CORP 9.75% 144A 15/07/2027 | 588,853 0.26 |
| <i>Bélgica</i> | 1,273,683 | 0.55 | 295,000 | AMERICAN AIRLINES PASS THROUGH TRUST 3.95% 11/07/2030 | 242,602 0.11 |
| 1,520,000 | ONTEX GROUP 3.50% 15/07/2026 | 1,273,683 0.55 | 1,770,000 | APX GROUP INC 5.75% 144A 15/07/2029 | 1,376,741 0.60 |
| <i>Brasil</i> | 2,638,124 | 1.14 | 840,000 | APX GROUP INC 6.75% 144A 15/02/2027 | 790,499 0.34 |
| 2,335,000 | B3 SA BRASIL BOLSA BALCAO 4.125% 144A 20/09/2031 | 1,916,078 0.83 | 840,000 | ARCHROCK PARTNERS LP FIN 6.875% 144A 01/04/2027 | 766,248 0.33 |
| 898,000 | MC BRAZIL DOWNSTREAM TRADING SARL 7.25% 144A 30/06/2031 | 722,046 0.31 | 395,000 | BATH AND BODY WORKS 6.625% 144A 01/10/2030 | 341,529 0.15 |
| <i>Canadá</i> | 17,703,413 | 7.67 | 1,430,000 | BEAZER HOMES INC 7.25% 15/10/2029 | 1,145,230 0.50 |
| 2,910,000 | BAYTEX ENERGY CORP 8.75% 144A 01/04/2027 | 2,913,753 1.26 | 1,225,000 | BELDEN INC 3.375% REGS 15/07/2031 | 952,016 0.41 |
| 480,000 | BOMBARDIER INC 7.125% 144A 15/06/2026 | 391,954 0.17 | 868,000 | BPC CYCLE MERGER SUB II INC 10.625% 144A 15/07/2027 | 337,461 0.15 |
| 1,625,000 | BOMBARDIER INC 7.875% 144A 15/04/2027 | 1,354,259 0.59 | 1,438,000 | BUILDERS FIRSTSOURCE INC 4.25% 144A 01/02/2032 | 1,103,593 0.48 |
| 1,311,000 | ELDORADO GOLD CORP 6.25% 144A 01/09/2029 | 1,033,173 0.45 | 600,000 | BUILDERS FIRSTSOURCE INC 6.375% 144A 15/06/2032 | 538,314 0.23 |
| 330,000 | FIRST QUANTUM MINERALS LTD 6.875% 144A 01/03/2026 | 303,570 0.13 | 695,000 | CARPENTER TECHNOLOGY CORP 7.625% 15/03/2030 | 641,819 0.28 |
| 760,000 | FIRST QUANTUM MINERALS LTD 6.875% 144A 15/10/2027 | 681,135 0.30 | 1,960,000 | CARRIAGE PURCHASER INCORPORATION 7.875% 144A 15/10/2029 | 1,472,685 0.64 |
| 400,000 | FIRST QUANTUM MINERALS LTD 7.50% 144A 01/04/2025 | 379,012 0.16 | 2,045,000 | CCO HLDGS LLC/CAP CORP 4.75% 144A 01/02/2032 | 1,685,673 0.73 |
| 1,244,000 | GARDA WORLD SECURITY CORP 6.00% 144A 01/06/2029 | 956,549 0.41 | 1,075,000 | CLEAR CHANNEL OUTDOOR HOLDINGS INC 7.50% 144A 01/06/2029 | 777,720 0.34 |
| 1,190,000 | GFL ENVIRONMENTAL INC 4.375% 144A 15/08/2029 | 964,935 0.42 | 610,000 | CLEAR CHANNEL OUTDOOR HOLDINGS INC 7.75% 144A 15/04/2028 | 444,562 0.19 |
| 562,000 | GW B CR SEC CORP 9.50% 144A 01/11/2027 | 516,973 0.22 | 621,000 | CLEARWATER PAPER CORP 4.75% 144A 15/08/2028 | 541,077 0.23 |
| 967,000 | IAMGOLD CORP 5.75% 144A 15/10/2028 | 644,457 0.28 | 750,000 | CLEARWAY ENERGY OPERATING LLC 3.75% 144A 15/02/2031 | 609,240 0.26 |
| 1,245,000 | INTERNATIONAL PETROLEUM CORPORATION 7.25% 01/02/2027 | 1,199,259 0.52 | 925,000 | COEUR MINING INC 5.125% 144A 15/02/2029 | 634,078 0.27 |
| 900,000 | MEG ENEGRY CORP 5.875% 144A 01/02/2029 | 823,500 0.36 | 1,332,000 | COGENT COMMUNICATIONS GROUP INC 4.375% REGS 30/06/2024 | 1,405,991 0.61 |
| 500,000 | MEG ENEGRY CORP 7.125% 144A 01/02/2027 | 504,685 0.22 | | | |
| 1,840,000 | PARKLAND CORPORATION 4.625% 144A 01/05/2030 | 1,494,761 0.65 | | | |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | | Valor de Mercado | % del VL | Cantidad | | Valor de Mercado | % del VL |
|-----------|--|------------------|----------|-----------|---|------------------|----------|
| | | USD | | | | USD | |
| 1,275,000 | COGENT COMMUNICATIONS GROUP INC 7.00% 144A 15/06/2027 | 1,220,851 | 0.53 | 1,385,000 | MOHEGAN TRIBAL GAMING AUTHORITY 8.00% 144A 01/02/2026 | 1,178,164 | 0.51 |
| 1,810,000 | COMMSCOPE INC 4.75% 144A 01/09/2029 | 1,455,837 | 0.63 | 210,000 | NABORS INDUSTRIES INC 7.375% 144A 15/05/2027 | 198,660 | 0.09 |
| 789,000 | CQP HOLDCO LP BIP 5.50% 15/06/2031 | 675,423 | 0.29 | 930,000 | NOVELIS INC 4.75% 144A 30/01/2030 | 775,871 | 0.34 |
| 800,000 | CSC HOLDINGS LLC 4.625% 144A 01/12/2030 | 537,040 | 0.23 | 545,000 | NRG ENERGY INC 3.625% 144A 15/02/2031 | 429,869 | 0.19 |
| 425,000 | CSC HOLDINGS LLC 5.375% 144A 01/02/2028 | 372,874 | 0.16 | 1,270,000 | NRG ENERGY INC 3.875% 144A 15/02/2032 | 1,009,231 | 0.44 |
| 1,260,000 | DELEK LOGISTICS PARTNERS LP 7.125% 144A 01/06/2028 | 1,140,300 | 0.49 | 580,000 | OSCAR ACQUISITION COMPANY LLC 9.50% 144A 15/04/2030 | 464,505 | 0.20 |
| 1,000,000 | DIEBOLD NIXDORF INC 8.50% 15/04/2024 | 532,990 | 0.23 | 1,170,000 | OWENS AND MINOR INC 6.625% 144A 01/04/2030 | 1,067,964 | 0.46 |
| 115,000 | DIEBOLD NIXDORF INC 9.375% 144A 15/07/2025 | 80,658 | 0.03 | 1,360,000 | PAR PHARMACEUTICAL COS INC 7.50% 144A 01/04/2027 | 1,035,273 | 0.45 |
| 510,000 | ENERGIZER HOLDINGS INC 6.50% 144A 31/12/2027 | 447,571 | 0.19 | 790,000 | PARK OHIO INDUSTRIES INC 6.625% 15/04/2027 | 633,722 | 0.27 |
| 1,250,000 | ENERGY TRANSFER LP VAR PERPETUAL USD (ISIN US29273VAM28) | 1,077,175 | 0.47 | 1,243,000 | PARTY CITY HOLDINGS 8.75% 144A 15/02/2026 | 838,316 | 0.36 |
| 1,180,000 | ENLINK MIDSTREAM PARTNERS LP 5.45% 01/06/2047 | 839,806 | 0.36 | 1,280,000 | PECF USS INTERMEDIATE HOLDING III CORP 8.00% 144A 15/11/2029 | 1,015,987 | 0.44 |
| 571,000 | EXTERRAN ENERGY SOLUTIONS LP/ EES FINANCE CORP 8.125% 01/05/2025 | 541,696 | 0.23 | 700,000 | PL DEVELOPMENT LLC PLD FINANCE CORP 7.75% 144A 15/11/2025 | 498,575 | 0.22 |
| 675,000 | FORD MOTOR CREDIT CO LLC 3.625% 17/06/2031 | 524,090 | 0.23 | 970,000 | PLANTRONICS INC 4.75% 144A 01/03/2029 | 968,186 | 0.42 |
| 2,790,000 | FORD MOTOR CREDIT CO LLC 4.125% 17/08/2027 | 2,458,381 | 1.06 | 2,245,000 | POWER TEAM SERVICES LLC 9.033% 144A 04/12/2025 | 1,814,970 | 0.79 |
| 915,000 | FORD MOTOR CREDIT CO LLC 4.95% 28/05/2027 | 850,227 | 0.37 | 2,010,000 | PRIME SECURITY SERVICES BORROWER LLC 6.25% 144A 15/01/2028 | 1,690,229 | 0.73 |
| 658,000 | FREEDOM MORTGAGE CO 8.125% 144A 15/11/2024 | 568,512 | 0.25 | 1,030,000 | PROVIDENT FUNDING ASSOCIATES LP PFG FINANCE CORP 6.375% 144A 15/06/2025 | 928,339 | 0.40 |
| 395,000 | GAP INC 3.625% 144A 01/10/2029 | 278,416 | 0.12 | 1,063,000 | RAIN CII CARBON LLC 7.25% 144A 01/04/2025 | 992,013 | 0.43 |
| 220,000 | GAP INC 3.875% 144A 01/10/2031 | 153,272 | 0.07 | 1,410,000 | REALOGY GROUP LLC 5.25% 144A 15/04/2030 | 1,044,895 | 0.45 |
| 550,000 | GENESIS ENERGY LP/GENESIS ENERGY FINANCE CORP 8.00% 15/01/2027 | 487,454 | 0.21 | 1,168,000 | SASOL FIANCNING USA LLC 5.50% 18/03/2031 | 903,728 | 0.39 |
| 430,000 | GROUP 1 AUTOMOTIVE INC 4.00% 144A 15/08/2028 | 365,577 | 0.16 | 1,792,000 | SCHWEITZER MAUDUIT INTERNATIONAL INC 6.875% 144A 01/10/2026 | 1,613,768 | 0.70 |
| 700,000 | HESS MIDSTREAM OPERATIONS LP 5.50% 144A 15/10/2030 | 630,273 | 0.27 | 515,000 | SCIENTIFIC GAMES HOLDINGS LP 6.625% 144A 01/03/2030 | 438,636 | 0.19 |
| 800,000 | HILTON GRAND ACA LLC IN 5.00% 144A 01/06/2029 | 648,960 | 0.28 | 190,000 | SCIENTIFIC GAMES INTERNATIONAL INC 7.00% 144A 15/05/2028 | 179,582 | 0.08 |
| 845,000 | JEFFERIES FINANCE LLC 5.00% 15/08/2028 | 707,079 | 0.31 | 190,000 | SCIENTIFIC GAMES INTERNATIONAL INC 7.25% 144A 15/11/2029 | 180,002 | 0.08 |
| 1,175,000 | KENNEDY WILSON INC 4.75% 01/02/2030 | 938,461 | 0.41 | 585,000 | SCIL IV LLC USA H 4.375% REGS 01/11/2026 | 498,481 | 0.22 |
| 1,411,000 | KOPPERS INC 6.00% 144A 15/02/2025 | 1,318,438 | 0.57 | 675,000 | SCIL IV LLC USA H 5.375% 144A 01/11/2026 | 547,722 | 0.24 |
| 640,000 | KOSMOS ENERGY LTD 7.75% 144A 01/05/2027 | 536,781 | 0.23 | 930,000 | SEAWORLD PARKS & ENTERTAINMENT INC 5.25% 144A 15/08/2029 | 789,217 | 0.34 |
| 1,210,000 | LAMB WESTON HOLDINGS INC 4.375% 144A 31/01/2032 | 1,053,353 | 0.46 | 1,755,000 | SIERRACOL ENRGY ANDINA LLC 6.00% 144A 15/06/2028 | 1,319,128 | 0.57 |
| 440,000 | LEEWARD RENEWABLE ENERGY OPERATIONS LLC 4.25% 144A 01/07/2029 | 356,831 | 0.15 | 595,000 | SOTHEBY S 7.375% 144A 15/10/2027 | 552,160 | 0.24 |
| 785,000 | LIFEPOINT HEALTH INC 5.375% 144A 15/01/2029 | 577,375 | 0.25 | 782,000 | SOUTHWESTERN ENERGY CO 5.375% 15/03/2030 | 720,167 | 0.31 |
| 997,000 | LIFEPOINT HEALTH INC 9.75% 144A 01/12/2026 | 970,041 | 0.42 | 1,331,000 | SP FINCO LLC 6.75% 144A 01/07/2025 | 1,221,366 | 0.53 |
| 515,000 | LITHIA MOTORS INC 3.875% 144A 01/06/2029 | 439,151 | 0.19 | 881,000 | STAPLES INC 7.50% 144A 15/04/2026 | 731,706 | 0.32 |
| 1,265,000 | LOGAN MERGER SUB INC 5.50% 144A 01/09/2027 | 867,866 | 0.38 | 885,000 | SUNOCO LP/ SUNOCO FINANCE CORP 4.50% 144A 30/04/2030 | 721,611 | 0.31 |
| 731,000 | LUMEN TECHNOLOGIES INC 4.50% 144A 15/01/2029 | 546,364 | 0.24 | 604,000 | SURGERY CENTER HOLDINGS INC 10.00% 144A 15/04/2027 | 592,246 | 0.26 |
| 617,000 | LUMEN TECHNOLOGIES INC 5.625% 01/04/2025 | 586,076 | 0.25 | 1,140,000 | SYLVAMO CORPORATION 7.00% 144A 01/09/2029 | 1,060,793 | 0.46 |
| 2,650,000 | MAV ACQUISITION CORP 8.00% 144A 01/08/2029 | 2,149,707 | 0.93 | 950,000 | TAP ROCK RESOURCES LLC 7.00% 144A 01/10/2026 | 911,354 | 0.39 |
| 1,125,000 | MAXAR TECHNOLOGIES INC 7.75% 144A 15/06/2027 | 1,121,085 | 0.49 | 505,000 | TENET HEALTHCARE CORP 6.125% 144A 15/06/2030 | 473,948 | 0.21 |
| 1,105,000 | MERCER INTERNATIUNAL INC 5.125% 01/02/2029 | 950,808 | 0.41 | 1,480,000 | TRONOX INC 4.625% 144A 15/03/2029 | 1,197,320 | 0.52 |
| 885,000 | M/I HOMES INC 3.95% 15/02/2030 | 668,414 | 0.29 | 740,000 | UNITED WHOLESAME MTGE LLC 5.50% 144A 15/04/2029 | 567,299 | 0.25 |
| 715,000 | M/I HOMES INC 4.95% 01/02/2028 | 615,329 | 0.27 | | | | |
| 651,000 | MIDAS OPCO HOLDINGS LLC 5.625% 144A 15/08/2029 | 524,491 | 0.23 | | | | |
| 1,970,000 | MINERVA MERGER 6.50% 144A 15/02/2030 | 1,646,014 | 0.71 | | | | |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | | Valor de Mercado | % del VL | Cantidad | | Valor de Mercado | % del VL |
|-----------|---|------------------|----------|-----------|--|------------------|----------|
| | | USD | | | | USD | |
| 1,325,000 | UNITED WHOLESAME MTGE LLC 5.75% 144A 15/06/2027 | 1,064,214 | 0.46 | | <i>Islas Caimán</i> | 3,930,969 | 1.70 |
| 2,335,000 | UNITI GROUP LP 6.00% 144A 15/01/2030 | 1,619,182 | 0.70 | 435,000 | AMERICAN AIRLINES AADVATAGE LOYALTY LP LIMITED 5.50% 144A 20/04/2026 | 401,127 | 0.17 |
| 1,035,000 | UNITI GROUP LP 6.50% 144A 15/02/2029 | 759,825 | 0.33 | 1,936,906 | GLOBAL AIRCRAFTS LEASING CO LTD 6.50% 144A 15/09/2024 | 1,469,685 | 0.64 |
| 40,000 | UNIVISIONS COMMUNICATIONS INC 7.375% 144A 30/06/2030 | 39,140 | 0.02 | 365,000 | IHS HOLDING LIMITED 5.625% 144A 29/11/2026 | 301,333 | 0.13 |
| 935,000 | US ACUTE CARE SOLUTIONS LLC 6.375% 144A 01/03/2026 | 840,051 | 0.36 | 364,000 | SHELF DRILL HOLD LTD 8.25% 144A 15/02/2025 | 290,268 | 0.13 |
| 405,000 | US FOODS INC 4.625% 144A 01/06/2030 | 345,497 | 0.15 | 735,000 | SHELF DRILL HOLD LTD 8.875% 144A 15/11/2024 | 726,298 | 0.31 |
| 820,000 | US FOODS INC 4.75% 144A 15/02/2029 | 717,229 | 0.31 | 1,042,000 | TRANSOCEAN SENTRY LTD 5.375% 144A 15/05/2023 | 742,258 | 0.32 |
| 465,000 | VISTRA OPERATIONS COMPANY LLC 4.375% 144A 01/05/2029 | 391,177 | 0.17 | | <i>Islas Marshall</i> | 1,614,309 | 0.70 |
| 1,235,000 | VISTRA OPERATIONS COMPANY LLC 5.625% 144A 15/02/2027 | 1,163,160 | 0.50 | 965,000 | SEASpan CORP 5.50% 144A 01/08/2029 | 766,374 | 0.33 |
| 2,019,000 | WESTERN GLOBAL AIRLINES 10.375% 144A 15/08/2025 | 1,961,297 | 0.85 | 900,000 | SEASpan CORP 6.50% 29/04/2026 | 847,935 | 0.37 |
| 1,300,000 | WHITE CAP BUYER 6.875% 144A 15/10/2028 | 1,044,563 | 0.45 | | <i>Israel</i> | 226,372 | 0.10 |
| 2,300,000 | WINDSTREAM ESCROW LLC 7.75% 144A 15/08/2028 | 1,855,870 | 0.80 | 255,000 | TEVA PHARMACEUTICAL INDUSTRIES LTD 3.75% 15/05/2027 | 226,372 | 0.10 |
| | <i>Finlandia</i> | 349,680 | 0.15 | | <i>Italia</i> | 3,766,102 | 1.63 |
| 410,000 | SPA HOLDINGS 3 3.625% REGS 04/02/2028 | 349,680 | 0.15 | 955,000 | GAMMA BIDCO SPA 5.125% REGS 15/07/2025 | 901,350 | 0.39 |
| | <i>Francia</i> | 3,520,181 | 1.53 | 1,300,000 | GUALA CLOSURES SPA 3.25% REGS 15/06/2028 | 1,100,301 | 0.48 |
| 675,000 | ALTICE FRANCE SA 2.125% REGS 15/02/2025 | 612,099 | 0.27 | 915,000 | NEXI SPA 2.125% 30/04/2029 | 670,233 | 0.29 |
| 270,000 | ALTICE FRANCE SA 5.125% 144A 15/01/2029 | 205,443 | 0.09 | 1,265,000 | SHIBA BIDCO S PA 4.50% 144A 31/10/2028 | 1,094,218 | 0.47 |
| 765,000 | ALTICE FRANCE SA 5.125% 144A 15/07/2029 | 578,340 | 0.25 | | <i>Luxemburgo</i> | 18,261,381 | 7.91 |
| 470,000 | CASINO GUICHARD PERRACHON SA 6.625% 15/01/2026 | 359,338 | 0.16 | 1,205,000 | ACU PETROLEO LUXEMBOURG SARL 7.50% 144A 13/01/2032 | 1,018,406 | 0.44 |
| 1,545,000 | CONSTELLIUM SE 3.125% REGS 15/07/2029 | 1,250,309 | 0.54 | 1,630,000 | AEGEA FINANCE SARL 6.75% 144A 20/05/2029 | 1,533,488 | 0.66 |
| 515,000 | QUATRIM SASU 5.875% REGS 15/01/2024 | 514,652 | 0.22 | 1,425,000 | ALTICE FRANCE HOLDING SA 6.00% 144A 15/02/2028 | 990,347 | 0.43 |
| | <i>Irlanda</i> | 2,642,712 | 1.15 | 1,362,000 | ATENTO LUXCO 1 SA 8.00% 144A 10/02/2026 | 968,831 | 0.42 |
| 600,000 | ARAGVI FINANCE INTERNATIONAL 8.45% REGS 29/04/2026 | 432,888 | 0.19 | 2,875,323 | AVATION CAPITAL 6.50% 144A 31/10/2026 | 2,288,382 | 0.99 |
| 835,000 | ARAGVI FINANCE INTERNATIONAL 8.45% 144A 29/04/2026 | 602,436 | 0.26 | 1,355,000 | CIDRON AIDA FINCO SARL 5.00% REGS 01/04/2028 | 1,184,577 | 0.51 |
| 1,495,000 | ASG FINANCE DAC 7.875% 144A 03/12/2024 | 1,418,620 | 0.61 | 250,000 | CIDRON AIDA FINCO SARL 6.25% 144A 30/04/2028 | 250,131 | 0.11 |
| 665,000 | SOVCOM CAPITAL DESIGNATED ACTIVITY COMPANY VAR 144A PERPETUAL USD (ISIN US84605LAB27) | 58,846 | 0.03 | 950,000 | CIRSA FINANCE INTERNATIONAL SARL 4.50% REGS 15/03/2027 | 806,391 | 0.35 |
| 1,335,000 | SOVCOM CAPITAL DESIGNATED ACTIVITY COMPANY VAR 144A PERPETUAL USD (ISIN US84605LAD82) | 129,922 | 0.06 | 670,000 | CONTOURGLOBAL POWER HOLDINGS 2.75% REGS 01/01/2026 | 577,746 | 0.25 |
| | <i>Isla de Jersey</i> | 458,004 | 0.20 | 340,000 | CONTOURGLOBAL POWER HOLDINGS 3.125% REGS 01/01/2028 | 277,385 | 0.12 |
| 410,000 | GALAXY BIDCO LIMITED 6.50% REGS 31/07/2026 | 458,004 | 0.20 | 1,341,000 | FAGE 5.625% 144A 15/08/2026 | 1,175,118 | 0.51 |
| | <i>Islas Bermudas</i> | 4,757,797 | 2.06 | 370,000 | GARFUNKELUX HOLDCO 3 SA 6.75% REGS 01/11/2025 | 344,866 | 0.15 |
| 947,452 | GOLAR LNG LTD 7.00% 20/10/2025 | 895,379 | 0.39 | 630,000 | GARFUNKELUX HOLDCO 3 SA 7.75% REGS 01/11/2025 | 687,632 | 0.30 |
| 1,560,000 | NABORS INDUSTRIES LTD 7.50% 144A 15/01/2028 | 1,349,790 | 0.59 | 1,500,000 | GOL FINANCE SA 7.00% 144A 31/01/2025 | 945,210 | 0.41 |
| 945,000 | NCL CORP LTD 5.875% 144A 15/03/2026 | 742,108 | 0.32 | 2,635,000 | GOL FINANCE SA 8.00% 144A 30/06/2026 | 1,752,618 | 0.76 |
| 545,000 | NCL CORP LTD 7.75% 144A 15/02/2029 | 415,699 | 0.18 | 705,000 | HIRDROVIAS INTERNATIONAL FINANCE SARL 4.95% 144A 08/02/2031 | 546,495 | 0.24 |
| 270,000 | NCL FINANCE LTD 6.125% 144A 15/03/2028 | 196,760 | 0.09 | 1,095,000 | MINERVA LUXEMBOURG SA 4.375% 144A 18/03/2031 | 883,994 | 0.38 |
| 650,000 | VIKING CRUISES LTD 5.875% 144A 15/09/2027 | 489,613 | 0.21 | 2,605,000 | SIMPAR EUROPE 5.20% 144A 26/01/2031 | 2,029,764 | 0.88 |
| 245,000 | VIKING OCEAN CRUISES SHIP VII LTD 5.625% 144A 15/02/2029 | 195,819 | 0.08 | | <i>Malta</i> | 2,395,247 | 1.04 |
| 588,000 | VOC ESCROW LTD 5.00% 144A 15/02/2028 | 472,629 | 0.20 | 2,085,000 | VISTAJET MALTA FINANCE PLC 6.375% 144A 01/02/2030 | 1,670,752 | 0.73 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | | Valor de Mercado | % del VL | Cantidad | | Valor de Mercado | % del VL |
|-----------|--|------------------|----------|---------------------------------|---|--------------------|--------------|
| | | USD | | | | USD | |
| 820,000 | VISTAJET MALTA FINANCE PLC 7.875% 144A 01/05/2027 | 724,495 | 0.31 | | <i>Reino Unido</i> | 13,892,157 | 6.02 |
| | <i>México</i> | 7,317,526 | 3.17 | 835,000 | BELLIS ACQUISITION COMPANY PLC 4.50% REGS 16/02/2026 | 816,951 | 0.35 |
| 848,000 | BANCO MERCAN DEL NORTE SA BANORTE VAR 144A PERPETUAL USD (ISIN US05971PAA66) | 802,946 | 0.35 | 599,000 | CARNIVAL PLC 1.00% 28/10/2029 | 357,662 | 0.15 |
| 665,000 | BRASKEM IDESA SAPI 6.99% 144A 20/02/2032 | 523,275 | 0.23 | 1,120,000 | CONSTELLATION AUTOMOTIVE FINANCING PLC 4.875% REGS 15/07/2027 | 1,074,775 | 0.47 |
| 1,071,000 | CREDITO REAL SAB DE CV SOFOM ER 8.00% 144A 21/01/2028 | 66,713 | 0.03 | 710,000 | DEUCE FINCO PLC 5.50% 144A 15/06/2027 | 687,186 | 0.30 |
| 2,005,000 | GRUPO AEROMEXICO SAB DE CV 8.50% 144A 17/03/2027 | 1,938,454 | 0.84 | 305,000 | ENDEAVOUR MINING PLC 5.00% 144A 14/10/2026 | 247,785 | 0.11 |
| 675,123 | GRUPO POSADAS SAB DE CV VAR 144A 30/12/2027 | 518,933 | 0.22 | 2,039,000 | ENERGEAN REGISTERED 6.50% 144A 30/04/2027 | 1,823,315 | 0.79 |
| 725,000 | PETROLEOS MEXICANOS PEMEX 6.70% 16/02/2032 | 553,095 | 0.24 | 2,075,000 | HARBOUR ENERGY PLC 5.50% 144A 15/10/2026 | 1,903,273 | 0.82 |
| 875,000 | TOTAL PLAY TELECOMUNICATIONS 6.375% 144A 20/09/2028 | 702,651 | 0.30 | 2,409,000 | INTERNATIONAL GAME TECHNOLOGY PLC 2.375% REGS 15/04/2028 | 1,992,452 | 0.86 |
| 905,000 | TOTAL PLAY TELECOMUNICATIONS 7.50% 144A 12/11/2025 | 806,228 | 0.35 | 665,000 | NEPTUNE ENERGY BONDCO PLC 6.625% REGS 15/05/2025 | 640,781 | 0.28 |
| 2,140,000 | UNIFIN FINANCIERA SAB DE CV SOFOM ENR 8.375% 144A 27/01/2028 | 1,405,231 | 0.61 | 595,019 | SCC POWER PLC 4.00% 144A 17/05/2032 | 77,596 | 0.03 |
| | <i>Países Bajos</i> | 7,847,023 | 3.40 | 1,098,496 | SCC POWER PLC 8.00% 144A 31/12/2028 | 479,461 | 0.21 |
| 405,000 | DUFYR ONE BONDS 3.375% 15/04/2028 | 324,444 | 0.14 | 610,000 | SHERWOOD FINANCING PLC 4.50% REGS 15/11/2026 | 537,041 | 0.23 |
| 880,000 | ENERGIZER GAMMA ACQUISITION BV 3.50% REGS 30/06/2029 | 660,842 | 0.29 | 1,255,000 | SHERWOOD FINANCING PLC 6.00% REGS 15/11/2026 | 1,225,465 | 0.53 |
| 330,000 | METINVEST BV 7.65% 144A 01/10/2027 | 174,791 | 0.08 | 2,106,000 | TULLOW OIL PLC 10.25% 144A 15/05/2026 | 2,028,414 | 0.89 |
| 1,655,000 | METINVEST BV 7.75% 144A 17/10/2029 | 879,550 | 0.38 | | <i>Suecia</i> | 2,350,736 | 1.02 |
| 1,075,000 | OI EUROPEAN GROUP BV 4.75% 144A 15/02/2030 | 911,396 | 0.39 | 735,000 | VERISURE HOLDING AB 3.25% REGS 15/02/2027 | 636,332 | 0.28 |
| 570,000 | PROMONTORIA HOLDING 264 BV 6.375% REGS 01/03/2027 | 499,495 | 0.22 | 1,755,000 | VOLVO CAR AB 4.25% 31/05/2028 | 1,714,404 | 0.74 |
| 535,000 | PROMONTORIA HOLDING 264 BV 7.875% 144A 01/03/2027 | 498,090 | 0.22 | | <i>Turquía</i> | 3,466,420 | 1.50 |
| 435,000 | TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 4.375% 09/05/2030 | 364,512 | 0.16 | 1,300,000 | AKBANK T A S 6.80% 144A 06/02/2026 | 1,161,433 | 0.50 |
| 370,000 | TEVA PHARMACEUTICAL FINANCE NETHERLANDS III BV 4.75% 09/05/2027 | 318,352 | 0.14 | 2,485,000 | PEGASUS HAVA TASIMACILIGI AS 9.25% 144A 30/04/2026 | 2,304,987 | 1.00 |
| 255,000 | TEVA PHARMACEUTICAL FINANCE NETHERLANDS III BV 5.125% 09/05/2029 | 213,874 | 0.09 | | Bonos convertibles | 4,535,484 | 1.97 |
| 895,000 | UNITED GROUP B V 5.25% REGS 01/02/2030 | 695,106 | 0.30 | | <i>Canadá</i> | 1,116,566 | 0.48 |
| 520,000 | VZ SECURED FINANCING BV 5.00% 144A 15/01/2032 | 432,120 | 0.19 | 528,000 | AIR CANADA INC 4.00% 01/07/2025 CV | 559,010 | 0.24 |
| 1,635,000 | WPI/AP TELECOM HOLDINGS 3.75% REGS 15/01/2029 | 1,405,258 | 0.60 | 625,000 | IMAX CORP 0.50% 01/04/2026 CV | 557,556 | 0.24 |
| 592,000 | WPI/AP TELECOM HOLDINGS 5.50% 144A 15/01/2030 | 469,193 | 0.20 | | <i>Estados Unidos de América</i> | 3,418,918 | 1.49 |
| | <i>Panamá</i> | 189,489 | 0.08 | 362,000 | BENTLEY SYSTEMS INC 0.375% 01/07/2027 CV | 283,598 | 0.12 |
| 190,000 | CARNIVAL CORPORATION 10.50% 144A 01/02/2026 | 189,489 | 0.08 | 715,000 | ENPHASE ENERGY INC 0% 01/03/2028 CV | 710,016 | 0.31 |
| | <i>Papúa Nueva Guinea</i> | 1,331,983 | 0.58 | 320,000 | INSMED INC 0.75% 01/06/2028 CV | 267,789 | 0.12 |
| 1,665,000 | FRIGORIFICO CONCEPCION SA 7.70% 144A 21/07/2028 | 1,331,983 | 0.58 | 257,000 | JAMF HOLDING CORP 0.125% 01/09/2026 CV | 219,200 | 0.09 |
| | <i>Portugal</i> | 1,860,462 | 0.81 | 100,000 | PERFICIENT INC 0.125% 15/11/2026 CV | 81,481 | 0.04 |
| 2,000,000 | TAP TRANSPORTIES AEREO PORTUGUESES SGPS SA 5.625% REGS 02/12/2024 | 1,860,462 | 0.81 | 1,002,000 | SPIRIT AIRLINES INC 1.00% 15/05/2026 CV | 911,690 | 0.40 |
| | | | | 424,000 | SUMMIT HOTEL PROPERTIES INC 1.50% 15/02/2026 CV | 361,935 | 0.16 |
| | | | | 635,000 | VERINT SYSTEMS INC 0.25% 15/04/2026 CV | 583,209 | 0.25 |
| | | | | | Acción/Participaciones de OICVM/OIC | 4,408,250 | 1.91 |
| | | | | | Acción/Participaciones en fondos de inversión | 4,408,250 | 1.91 |
| | | | | | <i>Luxemburgo</i> | 4,408,250 | 1.91 |
| | | | | 5,000 | AMUNDI FUNDS PIONEER GLOBAL HIGH YIELD ESG IMPROVERS BOND Z USD (C) | 4,408,250 | 1.91 |
| | | | | Total cartera de títulos | | 213,893,330 | 92.69 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de Mercado | % del VL | Cantidad | Valor de Mercado | % del VL |
|---|--------------------|---------------|--|--------------------|---------------|
| | EUR | | | EUR | |
| Posiciones a largo plazo | 158,738,185 | 105.65 | | | |
| Valores mobiliarios admitidos a cotización oficial en una bolsa de valores y/o negociados en otro mercado regulado | 147,346,169 | 98.07 | | | |
| Bonos | 147,346,169 | 98.07 | | | |
| <i>Alemania</i> | 6,131,264 | 4.08 | | | |
| 890,000 GERMANY BUNDI 0.10% 15/04/2026 | 1,099,883 | 0.73 | | | |
| 2,300,000 GERMANY BUNDI 0.10% 15/04/2033 | 2,754,221 | 1.84 | | | |
| 560,000 GERMANY BUNDI 0.10% 15/04/2046 | 770,183 | 0.51 | | | |
| 1,160,000 GERMANY BUNDI 0.50% 15/04/2030 | 1,506,977 | 1.00 | | | |
| <i>Australia</i> | 1,915,552 | 1.27 | | | |
| 2,641,000 AUSTRALIAI 0.75% 21/11/2027 | 1,915,552 | 1.27 | | | |
| <i>Canadá</i> | 1,763,726 | 1.17 | | | |
| 1,225,000 CANADAI 0.50% 01/12/2050 | 837,233 | 0.56 | | | |
| 840,000 CANADAI 2.00% 01/12/2041 | 926,493 | 0.61 | | | |
| <i>España</i> | 11,819,898 | 7.87 | | | |
| 8,290,000 SPAIN 0% 31/05/2024 | 8,143,847 | 5.43 | | | |
| 280,000 SPAINI 0.15% 30/11/2023 | 331,383 | 0.22 | | | |
| 670,000 SPAINI 0.65% 30/11/2027 | 812,938 | 0.54 | | | |
| 670,000 SPAINI 0.70% 30/11/2033 | 773,647 | 0.51 | | | |
| 740,000 SPAINI 1.00% 30/11/2030 | 910,124 | 0.61 | | | |
| 670,000 SPAINI 1.80% 30/11/2024 | 847,959 | 0.56 | | | |
| <i>Estados Unidos de América</i> | 49,399,549 | 32.89 | | | |
| 1,920,000 UNITED STATES OF AMERICAI 0.125% 15/10/2026 | 1,927,507 | 1.28 | | | |
| 1,780,000 USA T-BONDSI 0.125% 15/04/2025 | 1,907,697 | 1.27 | | | |
| 2,000,000 USA T-BONDSI 0.125% 15/04/2026 | 2,091,522 | 1.39 | | | |
| 2,130,000 USA T-BONDSI 0.125% 15/07/2024 | 2,506,861 | 1.67 | | | |
| 1,850,000 USA T-BONDSI 0.125% 15/07/2026 | 2,119,560 | 1.41 | | | |
| 1,770,000 USA T-BONDSI 0.125% 15/10/2024 | 1,920,839 | 1.28 | | | |
| 1,710,000 USA T-BONDSI 0.125% 15/10/2025 | 1,823,426 | 1.21 | | | |
| 2,140,000 USA T-BONDSI 0.25% 15/01/2025 | 2,514,866 | 1.67 | | | |
| 7,396,400 USA T-BONDSI 0.25% 15/02/2050 | 6,356,256 | 4.24 | | | |
| 1,930,000 USA T-BONDSI 0.375% 15/01/2027 | 2,204,320 | 1.47 | | | |
| 2,060,000 USA T-BONDSI 0.375% 15/07/2025 | 2,427,469 | 1.62 | | | |
| 1,840,000 USA T-BONDSI 0.375% 15/07/2027 | 2,076,218 | 1.38 | | | |
| 1,610,000 USA T-BONDSI 0.50% 15/04/2024 | 1,790,978 | 1.19 | | | |
| 2,060,000 USA T-BONDSI 0.625% 15/01/2024 | 2,483,345 | 1.65 | | | |
| 2,160,000 USA T-BONDSI 0.625% 15/01/2026 | 2,545,795 | 1.70 | | | |
| 6,940,000 USA T-BONDSI 0.75% 15/02/2042 | 7,828,279 | 5.22 | | | |
| 1,000,000 USA T-BONDSI 2.00% 15/01/2026 | 1,478,100 | 0.98 | | | |
| 800,000 USA T-BONDSI 2.125% 15/02/2040 | 1,202,842 | 0.80 | | | |
| 1,410,000 USA T-BONDSI 2.375% 15/01/2025 | 2,193,669 | 1.46 | | | |
| <i>Francia</i> | 21,486,303 | 14.30 | | | |
| 610,000 FRANCE OATI 0.10% 01/03/2025 | 710,869 | 0.47 | | | |
| 540,000 FRANCE OATI 0.10% 01/03/2026 | 626,943 | 0.42 | | | |
| 700,000 FRANCE OATI 0.10% 01/03/2028 | 821,112 | 0.55 | | | |
| 490,000 FRANCE OATI 0.10% 01/03/2029 | 571,666 | 0.38 | | | |
| 11,100,000 FRANCE OATI 0.10% 25/07/2031 | 12,739,333 | 8.47 | | | |
| 890,000 FRANCE OATI 0.25% 25/07/2024 | 1,110,100 | 0.74 | | | |
| | | | 420,000 FRANCE OATI 1.80% 25/07/2040 | 716,379 | 0.48 |
| | | | 1,060,000 FRANCE OATI 1.85% 25/07/2027 | 1,503,683 | 1.00 |
| | | | 2,030,000 FRANCE (REPUBLIQUE)I 0.10% 25/07/2038 | 2,180,361 | 1.45 |
| | | | 480,000 FRANCE (REPUBLIQUE)I 0.10% 25/07/2053 | 505,857 | 0.34 |
| | | | <i>Italia</i> | 11,378,700 | 7.57 |
| | | | 1,360,000 ITALIAN REPUBLIC 2.15% 01/09/2052 | 995,384 | 0.66 |
| | | | 3,380,000 ITALIAN REPUBLICI 0.10% 15/05/2033 | 3,135,330 | 2.09 |
| | | | 2,120,000 ITALY BTPI 0.40% 15/05/2030 | 2,250,163 | 1.50 |
| | | | 350,000 ITALY BTPI 0.65% 15/05/2026 | 395,295 | 0.26 |
| | | | 590,000 ITALY BTPI 1.25% 15/09/2032 | 676,892 | 0.45 |
| | | | 800,000 ITALY BTPI 1.30% 15/05/2028 | 956,744 | 0.64 |
| | | | 670,000 ITALY BTPI 2.35% 15/09/2024 | 846,570 | 0.56 |
| | | | 880,000 ITALY BTPI 2.60% 15/09/2023 | 1,246,074 | 0.83 |
| | | | 630,000 ITALY BTPI 3.10% 15/09/2026 | 876,248 | 0.58 |
| | | | <i>Japón</i> | 2,354,914 | 1.57 |
| | | | 310,900,000 JAPAN JGBI 0.10% 10/03/2029 | 2,354,914 | 1.57 |
| | | | <i>Nueva Zelanda</i> | 1,457,020 | 0.97 |
| | | | 2,002,000 NEW ZEALAND 2.00% 20/09/2025 | 1,457,020 | 0.97 |
| | | | <i>Reino Unido</i> | 39,639,243 | 26.38 |
| | | | 340,000 UK GILTI 2.50% 17/07/2024 | 1,472,700 | 0.98 |
| | | | 230,000 UK GILTI 4.125% 22/07/2030 | 951,302 | 0.63 |
| | | | 870,000 UK GILT 1.75% 22/07/2057 | 838,259 | 0.56 |
| | | | 750,000 UK GILTI 0.125% 10/08/2028 | 1,162,790 | 0.77 |
| | | | 1,993,000 UK GILTI 0.125% 10/08/2031 | 3,058,712 | 2.04 |
| | | | 770,000 UK GILTI 0.125% 22/03/2024 | 1,306,909 | 0.87 |
| | | | 700,000 UK GILTI 0.125% 22/03/2026 | 1,136,291 | 0.76 |
| | | | 314,000 UK GILTI 0.125% 22/03/2029 | 575,218 | 0.38 |
| | | | 1,520,338 UK GILTI 0.125% 22/03/2044 | 2,998,117 | 2.00 |
| | | | 693,000 UK GILTI 0.125% 22/03/2068 | 1,572,581 | 1.05 |
| | | | 709,000 UK GILTI 0.125% 22/11/2056 | 1,359,998 | 0.91 |
| | | | 868,325 UK GILTI 0.375% 22/03/2062 | 2,094,667 | 1.39 |
| | | | 2,151,000 UK GILTI 0.50% 22/03/2050 | 5,404,797 | 3.59 |
| | | | 710,000 UK GILTI 1.25% 22/11/2027 | 1,661,130 | 1.11 |
| | | | 1,640,000 UK GILTI 1.25% 22/11/2032 | 3,795,235 | 2.53 |
| | | | 1,874,000 UK OF GB AND NORTHERN IRELANDI 0.75% 22/11/2047 | 4,997,304 | 3.32 |
| | | | 1,991,000 UK OF GB AND NORTHERN IRELANDI 1.125% 22/11/2037 | 5,253,233 | 3.49 |
| | | | Acción/Participaciones de OICVM/OIC | 11,392,016 | 7.58 |
| | | | Acción/Participaciones en fondos de inversión | 11,392,016 | 7.58 |
| | | | <i>Francia</i> | 11,392,016 | 7.58 |
| | | | 9 AMUNDI EURO LIQUIDITY SRI FCP | 8,593,299 | 5.72 |
| | | | 28 AMUNDI EURO LIQUIDITY & SHORT TERM SRI FCP | 2,798,717 | 1.86 |
| | | | Total cartera de títulos | 158,738,185 | 105.65 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de Mercado | % del VL |
|--|-------------------|---------------|
| | EUR | |
| Posiciones a largo plazo | 62,672,312 | 100.36 |
| <i>Acción/Participaciones de OICVM/OIC</i> | 62,672,312 | 100.36 |
| <i>Acción/Participaciones en fondos de inversión</i> | 62,672,312 | 100.36 |
| <i>Fondos de inversión</i> | 62,672,312 | 100.36 |
| 705,055 AMUNDI OBLIG INTERNATIONALES SICAV | 62,672,312 | 100.36 |
| Total cartera de títulos | 62,672,312 | 100.36 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de Mercado | % del VL |
|--|-------------------|--------------|
| | EUR | |
| Posiciones a largo plazo | 24,919,272 | 99.66 |
| <i>Acción/Participaciones de OICVM/OIC</i> | <i>24,919,272</i> | <i>99.66</i> |
| <i>Acción/Participaciones en fondos de inversión</i> | <i>24,919,272</i> | <i>99.66</i> |
| <i>Fondos de inversión</i> | <i>24,919,272</i> | <i>99.66</i> |
| 293,954 AMUNDI RESPONSIBLE INVESTING SICAV | 24,919,272 | 99.66 |
| IMPACT GREEN BOND | | |
| Total cartera de títulos | 24,919,272 | 99.66 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de Mercado | % del VL | Cantidad | Valor de Mercado | % del VL |
|---|--------------------|--------------|--|------------------|----------|
| | EUR | | | EUR | |
| Posiciones a largo plazo | 310,916,645 | 96.51 | | | |
| Valores mobiliarios admitidos a cotización oficial en una bolsa de valores y/o negociados en otro mercado regulado | 305,664,475 | 94.88 | | | |
| Acciones | 293,185 | 0.09 | | | |
| <i>Grecia</i> | 293,185 | 0.09 | | | |
| 3,038,189 FRIGOGLOSS S.A.L.C. | 293,185 | 0.09 | | | |
| Bonos | 304,126,626 | 94.40 | | | |
| <i>Alemania</i> | 23,911,173 | 7.42 | | | |
| 670,000 ADLER PELZER HOLDING GMBH 4.125% REGS 01/04/2024 | 521,521 | 0.16 | | | |
| 1,000,000 ADLER REAL ESTATE AG 2.125% 06/02/2024 | 730,670 | 0.23 | | | |
| 1,000,000 ALLIANZ SE VAR REGS PERPETUAL USD (ISIN USX10001AA78) | 795,323 | 0.25 | | | |
| 3,000,000 ALLIANZ SE 3.875% PERPETUAL | 2,036,798 | 0.63 | | | |
| 1,302,000 CHEPLAPHARM 3.50% REGS 11/02/2027 | 1,113,536 | 0.35 | | | |
| 1,100,000 CHEPLAPHARM 4.375% REGS 15/01/2028 | 939,851 | 0.29 | | | |
| 2,750,000 COMMERZBANK AG 4.00% 23/03/2026 | 2,690,765 | 0.83 | | | |
| 1,900,000 CTEC II GMBH 5.25% REGS 15/02/2030 | 1,383,143 | 0.43 | | | |
| 1,100,000 DEUTSCHE LUFTHANSA AG 3.00% 29/05/2026 | 929,742 | 0.29 | | | |
| 400,000 IHO VERWALTUNGS GMBH 3.625% REGS 15/05/2025 | 349,856 | 0.11 | | | |
| 3,140,110 IHO VERWALTUNGS GMBH 3.75% REGS 15/09/2026 | 2,618,443 | 0.81 | | | |
| 400,000 IHO VERWALTUNGS GMBH 3.875% REGS 15/05/2027 | 313,260 | 0.10 | | | |
| 2,500,000 NIDDA HEALTHCARE HOLDING AG 3.50% REGS 30/09/2024 | 2,221,125 | 0.69 | | | |
| 1,223,000 PLATIN 1426 GMBH 5.375% REGS 15/06/2023 | 1,180,452 | 0.37 | | | |
| 1,700,000 TECHEM VERWALTUNG SGESELLSCHAFT 675 MBH 2.00% REGS 15/07/2025 | 1,495,405 | 0.46 | | | |
| 800,000 TK ELEVATOR MIDCO GMBH VAR REGS 15/07/2027 | 754,152 | 0.23 | | | |
| 1,100,000 VERTICAL HOLDCO GMBH 6.625% REGS 15/07/2028 | 849,390 | 0.26 | | | |
| 700,000 WEPA HYGIENEPRODUKTE GMBH 2.875% REGS 15/12/2027 | 538,440 | 0.17 | | | |
| 900,000 ZF FINANCE GMBH 2.75% 25/05/2027 | 713,457 | 0.22 | | | |
| 2,200,000 ZF FINANCE GMBH 3.75% 21/09/2028 | 1,735,844 | 0.54 | | | |
| <i>Argentina</i> | 12 | 0.00 | | | |
| 27,650,000 ARGENTINA 0% 15/12/2035 | 11 | 0.00 | | | |
| 2 ARGENTINAI 0.00% 31/12/2033 | 1 | 0.00 | | | |
| <i>Austria</i> | 1,484,338 | 0.46 | | | |
| 1,000,000 KLABIN AUSTRIA GMBH 3.20% REGS 12/01/2031 | 733,990 | 0.23 | | | |
| 900,000 SAPPY PAPIER HOLDING GMBH 3.625% REGS 15/03/2028 | 750,348 | 0.23 | | | |
| <i>Bélgica</i> | 3,918,246 | 1.22 | | | |
| 1,800,000 BELFIUS BANQUE SA/NV VAR PERPETUAL | 1,378,206 | 0.43 | | | |
| 2,000,000 KBC GROUP SA/NV VAR PERPETUAL EUR (ISIN BE0002592708) | 1,738,520 | 0.54 | | | |
| 1,000,000 ONTEX GROUP 3.50% 15/07/2026 | 801,520 | 0.25 | | | |
| | | | <i>Brasil</i> | 515,537 | 0.16 |
| | | | 800,000 BRF SA 5.75% REGS 21/09/2050 | 515,537 | 0.16 |
| | | | <i>Canadá</i> | 6,437,633 | 2.00 |
| | | | 1,000,000 FIRST QUANTUM MINERALS LTD 6.50% REGS 01/03/2024 | 923,382 | 0.29 |
| | | | 2,000,000 FIRST QUANTUM MINERALS LTD 6.875% REGS 01/03/2026 | 1,759,835 | 0.55 |
| | | | 2,200,000 FRONTERA ENERGY CORPORATION 7.875% REGS 21/06/2028 | 1,711,011 | 0.53 |
| | | | 300,000 HUDBAY MINERALS INC 4.50% 144A 01/04/2026 | 240,451 | 0.07 |
| | | | 2,055,000 PANTHER BF AGGREGATOR 2 LP/PANTHER FINANCIAL CO INC 4.375% REGS 15/05/2026 | 1,802,954 | 0.56 |
| | | | <i>Chile</i> | 2,577,632 | 0.80 |
| | | | 3,000,000 SOCIEDAD DE TRANSMISION 4.00% REGS 27/01/2032 | 2,235,745 | 0.69 |
| | | | 490,000 VTR COMUNICACIONES SPA 5.125% REGS 15/01/2028 | 341,887 | 0.11 |
| | | | <i>Dinamarca</i> | 3,504,240 | 1.09 |
| | | | 3,878,000 DANSKE BANK AS VAR PERPETUAL USD (ISIN XS1586367945) | 3,504,240 | 1.09 |
| | | | <i>Egipto</i> | 3,251,346 | 1.01 |
| | | | 3,600,000 EGYPT 4.55% REGS 20/11/2023 | 3,251,346 | 1.01 |
| | | | <i>Emiratos Árabes Unidos</i> | 2,835,660 | 0.88 |
| | | | 3,000,000 FIRST ABU DHABI BANK P.J.S.C 1.625% 07/04/2027 | 2,835,660 | 0.88 |
| | | | <i>España</i> | 12,761,986 | 3.96 |
| | | | 1,800,000 BANCO SANTANDER SA VAR PERPETUAL EUR (ISIN XS2102912966) | 1,519,524 | 0.47 |
| | | | 1,600,000 CAIXABANK SA VAR PERPETUAL EUR (ISIN ES0840609012) | 1,365,232 | 0.42 |
| | | | 2,000,000 CAIXABANK SA VAR 14/07/2028 | 1,974,140 | 0.61 |
| | | | 2,000,000 CAIXABANK SA 1.375% 19/06/2026 | 1,841,040 | 0.57 |
| | | | 1,410,000 FOOD SERVICE PROJ SL 5.50% REGS 21/01/2027 | 1,221,962 | 0.38 |
| | | | 2,100,000 GRIFOLS ESCROW ISSUER SA 3.875% REGS 15/10/2028 | 1,739,115 | 0.54 |
| | | | 1,200,000 GRUPO ANTOLIN IRAUSA SA 3.50% REGS 30/04/2028 | 805,860 | 0.25 |
| | | | 1,800,000 KAIXO BONDCO TELECOM SAU 5.125% REGS 30/09/2029 | 1,372,554 | 0.43 |
| | | | 1,100,000 LORCA TELECOM BONDCO 4.00% REGS 18/09/2027 | 922,559 | 0.29 |
| | | | <i>Estados Unidos de América</i> | 16,665,956 | 5.17 |
| | | | 916,257 AMC ENTERTAINMENT HOLDINGS INC VAR REGS 15/06/2026 | 585,302 | 0.18 |
| | | | 1,300,000 AT&T INC VAR PERPETUAL | 1,140,594 | 0.35 |
| | | | 1,950,000 AVANTOR FUNDING INC 2.625% REGS 01/11/2025 | 1,816,503 | 0.56 |
| | | | 2,000,000 BELDEN INC 3.375% REGS 15/07/2027 | 1,724,000 | 0.54 |
| | | | 1,300,000 BERRY GLOBAL INC 1.50% REGS 15/01/2027 | 1,136,304 | 0.35 |
| | | | 1,300,000 IQVIA INC 2.25% REGS 15/01/2028 | 1,080,872 | 0.34 |
| | | | 1,800,000 IQVIA INC 2.875% REGS 15/06/2028 | 1,540,404 | 0.48 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | | Valor de Mercado | % del VL | Cantidad | | Valor de Mercado | % del VL |
|-----------|---|------------------|----------|-----------|--|------------------|----------|
| | | EUR | | | | EUR | |
| 1,000,000 | LEONARDO US HOLDING INC 6.25% REGS 15/01/2040 | 976,747 | 0.30 | 2,500,000 | LA MONDIALE SOCIETE D ASSURANCE A FORME MUTUELLE VAR PERPETUAL | 2,490,050 | 0.77 |
| 750,000 | MOZART DEBT MERGER SUB INC 5.25% 144A 01/10/2029 | 597,166 | 0.19 | 500,000 | LOXAM SAS 2.875% REGS 15/04/2026 | 424,970 | 0.13 |
| 1,100,000 | MPT OPERATING PARTNERSHIP LP / MPT FINANCE CORP 2.50% 24/03/2026 | 1,133,851 | 0.35 | 2,400,000 | LOXAM SAS 3.75% 15/07/2026 | 2,065,656 | 0.64 |
| 600,000 | OLYMPUS WATER US HOLDING CORPORATION 3.875% REGS 01/10/2028 | 488,766 | 0.15 | 951,000 | NOVAFIVES 5.00% REGS 15/06/2025 | 624,284 | 0.19 |
| 400,000 | OLYMPUS WATER US HOLDING CORPORATION 5.375% REGS 01/10/2029 | 288,832 | 0.09 | 400,000 | ORANGE SA VAR PERPETUAL EUR (ISIN FR0013413887) | 374,340 | 0.12 |
| 1,000,000 | ORGANON AND COMPANY 2.875% REGS 30/04/2028 | 840,540 | 0.26 | 900,000 | ORANO SA 2.75% 08/03/2028 | 764,082 | 0.24 |
| 3,500,000 | SILGAN HOLDINGS INC 3.25% 15/03/2025 | 3,316,075 | 1.03 | 600,000 | ORANO SA 3.375% 23/04/2026 | 558,654 | 0.17 |
| | <i>Finlandia</i> | 2,493,785 | 0.77 | 500,000 | ORANO SA 4.875% 23/09/2024 | 505,650 | 0.16 |
| 1,492,000 | NORDEA BANK ABP VAR PERPETUAL | 1,375,923 | 0.42 | 1,700,000 | RENAULT SA 2.50% 02/06/2027 | 1,370,336 | 0.43 |
| 1,000,000 | NORDEA BANK ABP VAR REGS PERPETUAL | 709,962 | 0.22 | 1,500,000 | SOLVAY FINANCE VAR PERPETUAL EUR (ISIN XS0992293901) | 1,482,900 | 0.46 |
| 500,000 | SPA HOLDINGS 3 3.625% REGS 04/02/2028 | 407,900 | 0.13 | | <i>Grecia</i> | 6,940,289 | 2.15 |
| | <i>Francia</i> | 50,091,633 | 15.55 | 1,100,000 | ALPHA BANK AE VAR 13/02/2030 | 891,044 | 0.28 |
| 1,700,000 | ALTICE FRANCE SA 2.125% REGS 15/02/2025 | 1,474,563 | 0.46 | 2,500,000 | ALPHA BANK SA VAR 14/02/2024 | 2,452,400 | 0.76 |
| 900,000 | ALTICE FRANCE SA 3.375% REGS 15/01/2028 | 675,711 | 0.21 | 3,000,000 | EUROBANK ERGASIAS SA VAR 05/05/2027 | 2,525,820 | 0.78 |
| 650,000 | ALTICE FRANCE SA 5.875% REGS 01/02/2027 | 566,352 | 0.18 | 550,000 | NATIONAL BANK POF GREECE SA VAR 18/07/2029 | 523,380 | 0.16 |
| 300,000 | BANIJAY ENTERTAINMENT 3.50% REGS 01/03/2025 | 268,686 | 0.08 | 700,000 | PIRAEUS BANK SA VAR 19/02/2030 | 547,645 | 0.17 |
| 1,200,000 | CAB SELAS 3.375% REGS 01/02/2028 | 968,556 | 0.30 | | <i>Hungría</i> | 2,131,893 | 0.66 |
| 2,000,000 | CASINO GUICHARD PERRACHON SA VAR PERPETUAL | 791,060 | 0.25 | 2,300,000 | OTP BANK PLC VAR 15/07/2029 | 2,131,893 | 0.66 |
| 1,000,000 | CASINO GUICHARD PERRACHON SA VAR 05/08/2026 | 687,860 | 0.21 | | <i>Irlanda</i> | 7,831,139 | 2.43 |
| 4,000,000 | CASINO GUICHARD PERRACHON SA VAR 07/03/2024 | 3,238,920 | 1.01 | 1,200,000 | AIB GROUP PLC VAR PERPETUAL | 1,095,528 | 0.34 |
| 900,000 | CGG 7.75% REGS 01/04/2027 | 769,329 | 0.24 | 2,500,000 | ASG FINANCE DAC 7.875% REGS 03/12/2024 | 2,269,143 | 0.70 |
| 900,000 | CHROME BIDCO SAS 3.50% REGS 31/05/2028 | 741,339 | 0.23 | 1,000,000 | BANK OF IRELAND GROUP VAR 19/09/2027 | 948,319 | 0.29 |
| 3,000,000 | CREDIT AGRICOLE ASSURANCES SA VAR PERPETUAL EUR (ISIN FR0012222297) | 2,926,980 | 0.91 | 1,650,000 | EIRCOM FINANCE LTD 2.625% 15/02/2027 | 1,316,964 | 0.41 |
| 1,295,000 | CROWN EUROPEAN HOLDINGS 2.875% REGS 01/02/2026 | 1,219,074 | 0.38 | 1,100,000 | HAMMERSON IRELAND FINANCE DAC 1.75% 03/06/2027 | 830,852 | 0.26 |
| 7,000,000 | ELECTRICITE DE FRANCE VAR PERPETUAL EUR (ISIN FR0011697028) | 6,176,100 | 1.91 | 1,440,000 | LCPR SR SECURED FIN DAC 6.75% REGS 15/10/2027 | 1,285,690 | 0.40 |
| 5,283,000 | ELECTRICITE DE FRANCE VAR REGS PERPETUAL USD (ISIN USF2893TAM83) | 4,654,669 | 1.44 | 1,000,000 | SOVCOM CAPITAL DESIGNATED ACTIVITY COMPANY VAR REGS PERPETUAL | 84,643 | 0.03 |
| 900,000 | ELIS SA 1.625% 03/04/2028 | 714,897 | 0.22 | | <i>Isla de Guernsey</i> | 686,664 | 0.21 |
| 1,300,000 | ENGIE SA VAR PERPETUAL EUR (ISIN FR0013431244) | 1,141,335 | 0.35 | 800,000 | SUMMIT GERMANY LTD 2.00% REGS 31/01/2025 | 686,664 | 0.21 |
| 1,511,000 | FAURECIA SE 2.375% 15/06/2027 | 1,133,326 | 0.35 | | <i>Isla de Jersey</i> | 2,971,377 | 0.92 |
| 1,300,000 | FONCIA MANAGEMENT SAS 3.375% REGS 31/03/2028 | 1,060,488 | 0.33 | 1,642,000 | ADIANT GLOBAL HOLDINGS LTD 3.50% REGS 15/08/2024 | 1,490,328 | 0.46 |
| 1,300,000 | GROUPAMA ASSURANCES MUTUELLES SA VAR PERPETUAL | 1,312,935 | 0.41 | 1,020,000 | CPUK FINANCE LTD 4.875% REGS 28/08/2025 | 1,104,830 | 0.34 |
| 2,500,000 | GROUPAMA ASSURANCES MUTUELLES SA 6.00% 23/01/2027 | 2,634,175 | 0.82 | 600,000 | ORIFLAME INVESTMENT HOLDINGS 5.125% REGS 04/05/2026 | 376,219 | 0.12 |
| 1,800,000 | KAPLA HOLDING 3.375% REGS 15/12/2026 | 1,423,854 | 0.44 | | <i>Isla de Man</i> | 1,122,794 | 0.35 |
| 2,500,000 | KORIAN VAR PERPETUAL GBP | 2,287,030 | 0.71 | 1,410,000 | ANGLOGOLD ASHANTI HOLDINGS PLC 3.75% 01/10/2030 | 1,122,794 | 0.35 |
| 2,400,000 | LA FINANCIERE ATALIAN SA 4.00% REGS 15/05/2024 | 1,867,608 | 0.58 | | <i>Islas Bermudas</i> | 4,011,302 | 1.25 |
| 800,000 | LA MONDIALE SOCIETE D ASSURANCE A FORME MUTUELLE VAR PERPETUAL | 695,864 | 0.22 | 1,433,084 | DIGICEL HOLDINGS BERMUDA LTD 13.00% REGS 31/12/2025 | 1,198,159 | 0.37 |
| | | | | 973,317 | DIGICEL HOLDINGS BERMUDA LTD 8.00% REGS 31/12/2026 | 635,112 | 0.20 |
| | | | | 2,438,134 | DIGICEL HOLDINGS BERMUDA LTD 8.75% REGS 25/05/2024 | 2,178,031 | 0.68 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | | Valor de Mercado | % del VL | Cantidad | | Valor de Mercado | % del VL |
|-----------|---|-------------------|--------------|----------|--|------------------|----------|
| | | EUR | | | | EUR | |
| 1,350,000 | PETROLEOS MEXICANOS PEMEX 3.625% 24/11/2025 | 1,197,950 | 0.37 | | | | |
| 1,600,000 | TOTAL PLAY TELECOMUICATIONS 6.375% REGS 20/09/2028 | 1,228,990 | 0.39 | | | | |
| | <i>Países Bajos</i> | <i>40,301,548</i> | <i>12.51</i> | | | | |
| 1,000,000 | ASHLAND SERVICES BV 2.00% REGS 30/01/2028 | 822,790 | 0.26 | | | | |
| 2,100,975 | COOPERATIEVE RABOBANK UA VAR PERPETUAL EUR (ISIN XS1002121454) | 2,045,531 | 0.63 | | | | |
| 1,600,000 | COOPERATIEVE RABOBANK UA VAR PERPETUAL EUR (ISIN XS2050933972) | 1,311,936 | 0.41 | | | | |
| 1,500,000 | DTEK RENEWABLES FINANCE B.V. 8.50% REGS 12/11/2024 | 621,030 | 0.19 | | | | |
| 1,800,000 | DUFYR ONE BONDS 2.00% 15/02/2027 | 1,357,956 | 0.42 | | | | |
| 1,461,000 | DUFYR ONE BONDS 2.50% 15/10/2024 | 1,328,882 | 0.41 | | | | |
| 700,000 | DUFYR ONE BONDS 3.375% 15/04/2028 | 536,389 | 0.17 | | | | |
| 600,000 | ENEL FINANCE INTERNATIONAL NV 1.125% 17/10/2034 | 438,696 | 0.14 | | | | |
| 1,500,000 | NN GROUP NV VAR PERPETUAL | 1,471,155 | 0.46 | | | | |
| 800,000 | NN GROUP NV VAR 13/01/2048 | 771,736 | 0.24 | | | | |
| 3,000,000 | NN GROUP NV VAR 31/12/2099 | 2,898,180 | 0.90 | | | | |
| 800,000 | NOBEL BIDCO BV 3.125% REGS 15/06/2028 | 542,768 | 0.17 | | | | |
| 1,100,000 | OI EUROPEAN GROUP BV 2.875% REGS 15/02/2025 | 1,002,188 | 0.31 | | | | |
| 1,000,000 | PETROBRAS GLOBAL FINANCE BV 5.60% 03/01/2031 | 888,402 | 0.28 | | | | |
| 2,900,000 | PPF ARENA 1 BV 3.125% 27/03/2026 | 2,655,675 | 0.82 | | | | |
| 1,820,000 | PROMONTORIA HOLDING 264 BV 6.375% REGS 01/03/2027 | 1,525,542 | 0.47 | | | | |
| 800,000 | PROSUS NV 3.68% REGS 21/01/2030 | 615,092 | 0.19 | | | | |
| 1,260,000 | Q PARK HOLDING BV VAR REGS 01/03/2026 | 1,100,749 | 0.34 | | | | |
| 1,600,000 | Q PARK HOLDING I BV 2.00% REGS 01/03/2027 | 1,278,720 | 0.40 | | | | |
| 1,200,000 | SUNSHINE MID BV 6.50% REGS 15/05/2026 | 1,200,936 | 0.37 | | | | |
| 1,500,000 | TELEFONICA EUROPE BV VAR PERPETUAL EUR (ISIN XS1731823255) | 1,472,145 | 0.46 | | | | |
| 1,500,000 | TELEFONICA EUROPE BV VAR PERPETUAL EUR (ISIN XS2293060658) | 1,066,170 | 0.33 | | | | |
| 1,500,000 | TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 4.50% 01/03/2025 | 1,406,835 | 0.44 | | | | |
| 1,700,000 | UNITED GROUP B V 3.125% REGS 15/02/2026 | 1,346,332 | 0.42 | | | | |
| 1,200,000 | UNITED GROUP B V 3.625% REGS 15/02/2028 | 898,992 | 0.28 | | | | |
| 6,000,000 | UPC HOLDINGS BV 3.875% REGS 15/06/2029 | 4,841,100 | 1.49 | | | | |
| 1,200,000 | WINTERSHALL DEA FINANCE 2 BV VAR PERPETUAL EUR (ISIN XS2286041947) | 792,396 | 0.25 | | | | |
| 2,060,000 | WP/AP TELECOM HOLDINGS 3.75% REGS 15/01/2029 | 1,693,567 | 0.53 | | | | |
| 900,000 | WP/AP TELECOM HOLDINGS 5.50% REGS 15/01/2030 | 682,290 | 0.21 | | | | |
| 2,400,000 | ZIGGO BOND COMPANY BV 3.375% REGS 28/02/2030 | 1,687,368 | 0.52 | | | | |
| | <i>Polonia</i> | <i>567,120</i> | <i>0.18</i> | | | | |
| 710,000 | CANPACK SA 2.375% REGS 01/11/2027 | 567,120 | 0.18 | | | | |
| | <i>Portugal</i> | <i>1,477,292</i> | <i>0.46</i> | | | | |
| 800,000 | EDP ENERGIAS DE PORTUGAL VAR 20/07/2080 | 689,792 | 0.21 | | | | |
| 2,000,000 | NOVO BANCO SA 0% 15/01/2018 DEFAULTED | 350,000 | 0.11 | | | | |
| 2,500,000 | NOVO BANCO SA 0% 31/12/2049 DEFAULTED | 437,500 | 0.14 | | | | |
| | <i>Reino Unido</i> | <i>19,299,262</i> | <i>5.99</i> | | | | |
| 600,000 | ANTOFAGASTA PLC 2.375% REGS 14/10/2030 | 448,922 | 0.14 | | | | |
| 700,000 | BELLIS ACQUISITION COMPANY PLC 3.25% REGS 16/02/2026 | 634,090 | 0.20 | | | | |
| 900,000 | BRITISH TELECOMMUNICATIONS PLC VAR 18/08/2080 | 768,321 | 0.24 | | | | |
| 800,000 | ELLAKTOR VALUE PLC 6.375% REGS 15/12/2024 | 771,968 | 0.24 | | | | |
| 4,100,000 | GAZPROM FINANCE PLC VAR REGS PERPETUAL EUR | 700,977 | 0.22 | | | | |
| 1,200,000 | HSBC HOLDINGS PLC VAR PERPETUAL USD (ISIN US404280CN71) | 889,259 | 0.28 | | | | |
| 1,000,000 | INEOS FINANCE PLC 2.875% REGS 01/05/2026 | 875,000 | 0.27 | | | | |
| 1,230,000 | INEOS FINANCE PLC 3.375% REGS 31/03/2026 | 1,107,443 | 0.34 | | | | |
| 400,000 | INEOS QUATTRO FINANCE 1 PLC 3.75% REGS 15/07/2026 | 321,528 | 0.10 | | | | |
| 2,140,000 | INEOS QUATTRO FINANCE 2 PLC 2.50% REGS 15/01/2026 | 1,809,028 | 0.55 | | | | |
| 1,900,000 | JAGUAR LAND ROVER PLC 4.50% REGS 15/01/2026 | 1,573,656 | 0.49 | | | | |
| 992,000 | JAGUAR LAND ROVER PLC 5.875% REGS 15/11/2024 | 915,804 | 0.28 | | | | |
| 1,500,000 | KONDOR FINANCE PLC 7.375% 19/07/2022 | 1,106,509 | 0.34 | | | | |
| 714,000 | MATALAN FINANCE PLC 6.75% REGS 31/01/2023 | 665,261 | 0.21 | | | | |
| 1,300,000 | PIRAEUS GROUP FINANCE PLC VAR 26/06/2029 | 1,219,361 | 0.38 | | | | |
| 1,388,000 | SHERWOOD FINANCING PLC 6.00% REGS 15/11/2026 | 1,296,413 | 0.40 | | | | |
| 800,000 | SYNTHOMER PLC 3.875% REGS 01/07/2025 | 727,728 | 0.23 | | | | |
| 1,283,000 | TULLOW OIL PLC 10.25% REGS 15/05/2026 | 1,182,012 | 0.37 | | | | |
| 1,200,000 | VIRGIN MEDIA FINANCE PLC 3.75% REGS 15/07/2030 | 897,384 | 0.28 | | | | |
| 1,500,000 | VMED O2 UK FINANCING I PLC 4.50% REGS 15/07/2031 | 1,388,598 | 0.43 | | | | |
| | <i>Singapur</i> | <i>814,387</i> | <i>0.25</i> | | | | |
| 1,001,000 | MEDCO BELL PTE LTD 6.375% REGS 30/01/2027 | 814,387 | 0.25 | | | | |
| | <i>Suecia</i> | <i>7,067,884</i> | <i>2.19</i> | | | | |
| 2,264,000 | AKELIUS RESIDENTIAL PROPERTY VAR 05/10/2078 | 2,126,009 | 0.67 | | | | |
| 1,250,000 | REN10 HOLDING AB FRN REGS 01/02/2027 | 1,136,650 | 0.35 | | | | |
| 500,000 | SAMHALLSBYGGNADSBOLAGET I NORDEN AB VAR PERPETUAL EUR (ISIN XS2010032618) | 170,370 | 0.05 | | | | |
| 1,500,000 | SAMHALLSBYGGNADSBOLAGET I NORDEN AB VAR PERPETUAL EUR (ISIN XS2272358024) | 486,270 | 0.15 | | | | |
| 2,000,000 | VERISURE HOLDING AB 3.25% REGS 15/02/2027 | 1,656,240 | 0.51 | | | | |
| 1,700,000 | VERISURE HOLDING AB 3.875% REGS 15/07/2026 | 1,492,345 | 0.46 | | | | |
| | <i>Turquía</i> | <i>1,639,100</i> | <i>0.51</i> | | | | |
| 1,500,000 | TURK TELEKOMUNIKASYON A.S. 4.875% REGS 19/06/2024 | 1,277,565 | 0.40 | | | | |
| 520,000 | ZORLU YENILENEBILIR 9.00% REGS 01/06/2026 | 361,535 | 0.11 | | | | |
| | <i>Ucrania</i> | <i>506,232</i> | <i>0.16</i> | | | | |
| 2,000,000 | UKRAINE 7.75% REGS 01/09/2026 | 506,232 | 0.16 | | | | |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de Mercado | % del VL |
|--|--------------------|--------------|
| | EUR | |
| Bonos convertibles | 1,244,664 | 0.39 |
| <i>Luxemburgo</i> | <i>1,244,664</i> | <i>0.39</i> |
| 3,600,000 BANK OF NEW YORK MELLON SA/NV LUXEMBOURG BRANCH VAR 15/12/2050 CV | 1,244,664 | 0.39 |
| Warrants, Derechos | - | 0.00 |
| <i>Reino Unido</i> | <i>-</i> | <i>0.00</i> |
| 1,250 VISIOCORP PLC PLAC A SERIES WTS | - | 0.00 |
| 1,250 VISIOCORP PLC PLAC B SERIES WTS | - | 0.00 |
| Acción/Participaciones de OICVM/OIC | 5,252,170 | 1.63 |
| Acción/Participaciones en fondos de inversión | 5,252,170 | 1.63 |
| <i>Luxemburgo</i> | <i>5,252,170</i> | <i>1.63</i> |
| 5,500 AMUNDI INVESTMENT FUNDS EMERGING MARKETS SOVEREIGN BOND ND H | 5,252,170 | 1.63 |
| Total cartera de títulos | 310,916,645 | 96.51 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de Mercado | % del VL | Cantidad | Valor de Mercado | % del VL |
|---|--------------------|--------------|---|------------------|----------|
| | EUR | | | EUR | |
| Posiciones a largo plazo | 272,393,637 | 93.47 | | | |
| Valores mobiliarios admitidos a cotización oficial en una bolsa de valores y/o negociados en otro mercado regulado | 268,095,761 | 92.00 | | | |
| Bonos | 267,023,967 | 91.63 | | | |
| <i>Alemania</i> | 20,592,430 | 7.07 | | | |
| 1,000,000 ALLIANZ SE VAR REGS PERPETUAL USD (ISIN USX10001AA78) | 795,323 | 0.27 | | | |
| 1,100,000 CHEPLAPHARM 4.375% REGS 15/01/2028 | 939,851 | 0.32 | | | |
| 1,600,000 COMMERZBANK AG VAR PERPETUAL | 1,449,296 | 0.50 | | | |
| 1,280,000 CTEC II GMBH 5.25% REGS 15/02/2030 | 931,802 | 0.32 | | | |
| 1,000,000 DEUTSCHE LUFTHANSA AG 3.00% 29/05/2026 | 845,220 | 0.29 | | | |
| 400,000 GRUENENTHAL GMBH 3.625% REGS 15/11/2026 | 362,668 | 0.12 | | | |
| 6,000,000 IHO VERWALTUNGS GMBH 3.75% REGS 15/09/2026 | 5,003,220 | 1.73 | | | |
| 250,000 IHO VERWALTUNGS GMBH 3.875% REGS 15/05/2027 | 195,788 | 0.07 | | | |
| 2,600,000 NIDDA HEALTHCARE HOLDING AG 3.50% REGS 30/09/2024 | 2,309,970 | 0.79 | | | |
| 1,226,000 PLATIN 1426 GMBH 5.375% REGS 15/06/2023 | 1,183,347 | 0.41 | | | |
| 2,000,000 TECHEM VERWALTUNG SGESELLSCHAFT 675 MBH 2.00% REGS 15/07/2025 | 1,759,300 | 0.60 | | | |
| 1,300,000 TK ELEVATOR MIDCO GMBH VAR REGS 15/07/2027 | 1,225,497 | 0.42 | | | |
| 2,483,000 VERTICAL HOLDCO GMBH 6.625% REGS 15/07/2028 | 1,917,305 | 0.66 | | | |
| 1,900,000 ZF FINANCE GMBH 3.00% 21/09/2025 | 1,673,843 | 0.57 | | | |
| <i>Argentina</i> | 2,340,070 | 0.80 | | | |
| 2,173,897 COMPANIA LATINOAMERICANA DE INFRAESTRUCTURA AND SERVICIOS SA CLISA 5.25% REGS 25/07/2027 | 901,685 | 0.31 | | | |
| 1,781,121 PROVINCIA DE BUENOS AIRES VAR REGS 01/09/2037 USD (ISIN XS2385150334) | 520,869 | 0.18 | | | |
| 1,206,760 YPF SOCIEDAD ANONIMA VAR REGS 12/02/2026 | 917,516 | 0.31 | | | |
| <i>Austria</i> | 2,150,930 | 0.74 | | | |
| 1,000,000 ERSTE GROUP BANK AG VAR PERPETUAL EUR (ISIN XS1597324950) | 975,210 | 0.34 | | | |
| 1,000,000 ERSTE GROUP BANK AG VAR 31/12/2099 | 758,860 | 0.26 | | | |
| 500,000 SAPPI PAPIER HOLDING GMBH 3.625% REGS 15/03/2028 | 416,860 | 0.14 | | | |
| <i>Bélgica</i> | 4,335,274 | 1.49 | | | |
| 1,000,000 BELFIUS BANQUE SA/NV VAR PERPETUAL | 765,670 | 0.26 | | | |
| 3,000,000 KBC GROUP SA/NV VAR PERPETUAL EUR (ISIN BE0002592708) | 2,607,780 | 0.90 | | | |
| 1,200,000 ONTEX GROUP 3.50% 15/07/2026 | 961,824 | 0.33 | | | |
| <i>Brasil</i> | 492,955 | 0.17 | | | |
| 1,000,000 OI SA 10.00% 27/07/2025 | 492,955 | 0.17 | | | |
| <i>Canadá</i> | 1,846,765 | 0.63 | | | |
| 2,000,000 FIRST QUANTUM MINERALS LTD 6.50% REGS 01/03/2024 | 1,846,765 | 0.63 | | | |
| | | | <i>Chile</i> | 672,779 | 0.23 |
| | | | 501,470 NOVA AUSTRAL SA VAR 26/11/2026 USD (ISIN NO0010795602) | 294,713 | 0.10 |
| | | | 244,017 NOVA AUSTRAL SA VAR 26/11/2026 USD (ISIN NO0010894264) | 36,178 | 0.01 |
| | | | 490,000 VTR COMUNICACIONES SPA 5.125% REGS 15/01/2028 | 341,888 | 0.12 |
| | | | <i>Egipto</i> | 1,676,380 | 0.58 |
| | | | 2,000,000 EGYPT 4.75% REGS 11/04/2025 | 1,676,380 | 0.58 |
| | | | <i>España</i> | 15,335,112 | 5.26 |
| | | | 2,600,000 ABANCA CORPORACION BANCARIA SA VAR PERPETUAL | 2,226,744 | 0.76 |
| | | | 800,000 BANCO BILBAO VIZCAYA ARGENTARIA VAR PERPETUAL EUR (ISIN ES0813211028) | 730,184 | 0.25 |
| | | | 800,000 BANCO DE SABADELL SA VAR PERPETUAL EUR (ISIN XS1720572848) | 751,840 | 0.26 |
| | | | 2,800,000 BANCO SANTANDER SA VAR PERPETUAL EUR (ISIN XS1793250041) | 2,430,204 | 0.83 |
| | | | 600,000 BANCO SANTANDER SA VAR PERPETUAL EUR (ISIN XS2102912966) | 506,508 | 0.17 |
| | | | 2,000,000 CAIXABANK SA VAR PERPETUAL EUR (ISIN ES0840609012) | 1,706,540 | 0.59 |
| | | | 960,000 FOOD SERVICE PROJ SL 5.50% REGS 21/01/2027 | 831,974 | 0.29 |
| | | | 2,100,000 GRIFOLS ESCROW ISSUER SA 3.875% REGS 15/10/2028 | 1,739,115 | 0.60 |
| | | | 1,500,000 GRIFOLS SA 1.625% REGS 15/02/2025 | 1,378,185 | 0.47 |
| | | | 1,100,000 GRUPO ANTO LIN IRAUSA SA 3.50% REGS 30/04/2028 | 738,705 | 0.25 |
| | | | 1,800,000 KAIXO BONDCO TELECOM SAU 5.125% REGS 30/09/2029 | 1,372,554 | 0.47 |
| | | | 1,100,000 LORCA TELECOM BONDCO 4.00% REGS 18/09/2027 | 922,559 | 0.32 |
| | | | <i>Estados Unidos de América</i> | 19,882,666 | 6.82 |
| | | | 916,257 AMC ENTERTAINMENT HOLDINGS INC VAR REGS 15/06/2026 | 585,302 | 0.20 |
| | | | 800,000 ARDAGH METAL PACKAGING 3.00% REGS 01/09/2029 | 597,552 | 0.21 |
| | | | 2,800,000 AT&T INC VAR PERPETUAL | 2,456,664 | 0.84 |
| | | | 1,700,000 AVANTOR FUNDING INC 2.625% REGS 01/11/2025 | 1,583,618 | 0.54 |
| | | | 3,300,000 BERRY GLOBAL INC 1.00% REGS 15/01/2025 | 3,037,683 | 1.04 |
| | | | 900,000 BERRY GLOBAL INC 1.50% REGS 15/01/2027 | 786,672 | 0.27 |
| | | | 2,100,000 COGENT COMMUNICATIONS GROUP INC 4.375% REGS 30/06/2024 | 2,120,286 | 0.73 |
| | | | 3,000,000 ENCORE CAPITAL GROUP INC 4.875% REGS 15/10/2025 | 2,903,790 | 1.00 |
| | | | 2,000,000 FORD MOTOR CREDIT CO LLC 3.021% 06/03/2024 | 1,921,620 | 0.66 |
| | | | 750,000 MOZART DEBT MERGER SUB INC 5.25% 144A 01/10/2029 | 597,166 | 0.20 |
| | | | 1,100,000 MPT OPERATING PARTNERSHIP LP / MPT FINANCE CORP 2.50% 24/03/2026 | 1,133,851 | 0.39 |
| | | | 400,000 OLYMPUS WATER US HOLDING CORPORATION 3.875% REGS 01/10/2028 | 325,844 | 0.11 |
| | | | 400,000 OLYMPUS WATER US HOLDING CORPORATION 5.375% REGS 01/10/2029 | 288,832 | 0.10 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | | Valor de Mercado | % del VL | Cantidad | | Valor de Mercado | % del VL |
|-----------|--|------------------|----------|-----------|--|------------------|----------|
| | | EUR | | | | EUR | |
| 900,000 | ORGANON AND COMPANY 2.875% REGS 30/04/2028 | 756,486 | 0.26 | | <i>Hungría</i> | 1,464,109 | 0.50 |
| 1,000,000 | SILGAN HOLDINGS INC 2.25% 01/06/2028 | 787,300 | 0.27 | 1,628,000 | OTP BANK PLC VAR PERPETUAL | 1,464,109 | 0.50 |
| | <i>Finlandia</i> | 1,496,982 | 0.51 | | <i>India</i> | 1,833,985 | 0.63 |
| 742,000 | NORDEA BANK ABP VAR PERPETUAL | 684,272 | 0.24 | 2,000,000 | ADANI GREEN ENERGY UP LTD 6.25% REGS 10/12/2024 | 1,833,985 | 0.63 |
| 800,000 | NORDEA BANK ABP VAR REGS PERPETUAL | 567,970 | 0.19 | | <i>Irlanda</i> | 4,415,423 | 1.52 |
| 300,000 | SPA HOLDINGS 3 3.625% REGS 04/02/2028 | 244,740 | 0.08 | 2,125,000 | ARAGVI FINANCE INTERNATIONAL 8.45% REGS 29/04/2026 | 1,466,493 | 0.50 |
| | <i>Francia</i> | 29,780,492 | 10.21 | 2,500,000 | ASG FINANCE DAC 7.875% REGS 03/12/2024 | 2,269,142 | 0.79 |
| 700,000 | AFFLELOU SAS 4.25% REGS 19/05/2026 | 598,521 | 0.21 | 900,000 | HAMMERSON IRELAND FINANCE DAC 1.75% 03/06/2027 | 679,788 | 0.23 |
| 1,900,000 | ALTICE FRANCE SA 2.125% REGS 15/02/2025 | 1,648,041 | 0.57 | | <i>Isla de Jersey</i> | 1,621,024 | 0.56 |
| 3,800,000 | ALTICE FRANCE SA 2.50% REGS 15/01/2025 | 3,331,118 | 1.13 | 1,000,000 | CPUK FINANCE LTD 4.875% REGS 28/08/2025 | 1,083,167 | 0.38 |
| 1,400,000 | BANIJAY ENTERTAINMENT 3.50% REGS 01/03/2025 | 1,253,868 | 0.43 | 700,000 | WEST CHINA CEMENT 4.95% 08/07/2026 | 537,857 | 0.18 |
| 1,800,000 | BANQUE FEDERATIVE DU CREDIT MUTUEL VAR PERPETUAL EUR (ISIN XS0212581564) | 1,486,476 | 0.51 | | <i>Islas Caimán</i> | 11,487,413 | 3.95 |
| 1,000,000 | CAISSE FEDERALE DE CREDIT MUTUEL NORD EUROPE VAR PERPETUAL | 840,000 | 0.29 | 1,200,000 | BANCO MERCANTILE DEL NORTE SA GRAND CAYMAN BRANCH VAR REGS PERPETUAL USD (ISIN USP14008AD19) | 1,147,831 | 0.39 |
| 3,000,000 | CASINO GUICHARD PERRACHON SA VAR PERPETUAL | 1,186,590 | 0.41 | 1,765,000 | CHINA SCE PROPERTY HOLDINGS LTD 7.00% 02/05/2025 | 508,202 | 0.17 |
| 2,000,000 | CASINO GUICHARD PERRACHON SA VAR 05/08/2026 | 1,375,720 | 0.47 | 3,000,000 | CIFI HOLDINGS LTD 6.00% 16/07/2025 | 1,716,295 | 0.59 |
| 1,000,000 | CASINO GUICHARD PERRACHON SA VAR 07/03/2024 | 809,730 | 0.28 | 500,000 | COUNTRY GARDEN HOLDINGS CO LTD 8.00% 27/01/2024 | 315,022 | 0.11 |
| 1,600,000 | CGG 7.75% REGS 01/04/2027 | 1,367,696 | 0.47 | 500,000 | DEXIN CHNA CMPNY LTD 9.95% 03/12/2022 | 291,190 | 0.10 |
| 900,000 | CHROME BIDCO SAS 3.50% REGS 31/05/2028 | 741,339 | 0.25 | 2,500,000 | ICD FUNDING LTD 4.625% 21/05/2024 | 2,396,146 | 0.82 |
| 1,476,000 | FAURECIA SE 2.625% 15/06/2025 | 1,281,803 | 0.44 | 1,500,000 | INDUSTRIAL SENIOR TRUST 5.50% REGS 01/11/2022 | 1,441,059 | 0.49 |
| 1,400,000 | FONCIA MANAGEMENT SAS 3.375% REGS 31/03/2028 | 1,142,064 | 0.39 | 3,000,000 | INTERPIPE HOLDINGS PLC 8.375% REGS 13/05/2026 | 1,300,923 | 0.45 |
| 1,100,000 | ILIAD SA 2.375% 17/06/2026 | 967,175 | 0.33 | 622,000 | ITAU UNIBANCO HLDG SA KY VAR REGS PERPETUAL | 571,910 | 0.20 |
| 1,600,000 | KAPLA HOLDING VAR REGS 15/12/2026 | 1,365,456 | 0.47 | 1,500,000 | KAISA GROUP HOLDINGS LIMITED 0% REGS 22/10/2022 | 200,899 | 0.07 |
| 2,300,000 | KORIAN VAR PERPETUAL GBP | 2,104,067 | 0.72 | 1,800,000 | KAISA GROUP HOLDINGS LIMITED 0% 15/01/2025 | 238,135 | 0.08 |
| 1,500,000 | LA FINANCIERE ATALIAN SA 4.00% REGS 15/05/2024 | 1,167,255 | 0.40 | 2,500,000 | KAISA GROUP HOLDINGS LIMITED 0% 30/06/2022 | 332,991 | 0.12 |
| 700,000 | LA MONDIALE SOCIETE D ASSURANCE A FORME MUTUELLE VAR PERPETUAL | 608,881 | 0.21 | 1,500,000 | MODERN LAND CHINA CO LTD 0% 11/04/2023 | 252,810 | 0.09 |
| 2,000,000 | QUATRIM SASU 5.875% REGS 15/01/2024 | 1,911,760 | 0.66 | 1,900,000 | MODERN LAND CHINA CO LTD 0% 13/11/2022 | 319,971 | 0.11 |
| 400,000 | REXEL SA 2.125% 15/06/2028 | 316,312 | 0.11 | 1,450,000 | SHIMAO PROPERTY HOLDINGS LIMITED 3.975% 16/09/2023 | 163,870 | 0.06 |
| 1,300,000 | SPIE SA 3.125% 22/03/2024 | 1,290,965 | 0.44 | 1,394,000 | SHIMAO PROPERTY HOLDINGS LIMITED 5.20% 16/01/2027 | 146,447 | 0.05 |
| 3,213,561 | VALLOUREC SA 8.50% REGS 30/06/2026 | 2,985,655 | 1.02 | 800,000 | YUZHOU GROUP HOLDINGS COMPANY LIMITED 6.00% 25/10/2023 | 66,536 | 0.02 |
| | <i>Georgia</i> | 810,407 | 0.28 | 950,000 | YUZHOU GROUP HOLDINGS COMPANY LIMITED 7.813% 21/01/2023 | 77,176 | 0.03 |
| 1,000,000 | GEORGIAN RAILWAY JSC 4.00% REGS 17/06/2028 | 810,407 | 0.28 | | <i>Islas Mauricio</i> | 1,812,157 | 0.62 |
| | <i>Grecia</i> | 6,403,432 | 2.20 | 2,000,000 | AZURE POWER SOLAR ENERGY PRIVATE LIMITED 5.65% REGS 24/12/2024 | 1,812,157 | 0.62 |
| 1,000,000 | ALPHA BANK AE VAR 13/02/2030 | 810,040 | 0.28 | | <i>Italia</i> | 23,595,462 | 8.09 |
| 1,200,000 | ALPHA BANK SA VAR 14/02/2024 | 1,177,152 | 0.40 | 1,000,000 | ASSICURAZIONI GENERALI SPA VAR PERPETUAL | 967,370 | 0.33 |
| 3,000,000 | EUROBANK ERGASIAS SA VAR 05/05/2027 | 2,525,820 | 0.87 | | | | |
| 1,000,000 | NATIONAL BANK POF GREECE SA VAR 18/07/2029 | 951,600 | 0.33 | | | | |
| 1,200,000 | PIRAEUS BANK SA VAR 19/02/2030 | 938,820 | 0.32 | | | | |
| | <i>Hong Kong (China)</i> | 819,121 | 0.28 | | | | |
| 1,100,000 | HONGKONG SHANGHAI BANKING CORP HSBC VAR PERPETUAL | 819,121 | 0.28 | | | | |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | | Valor de Mercado | % del VL | Cantidad | | Valor de Mercado | % del VL |
|-----------|---|------------------|----------|-----------|---|------------------|----------|
| | | EUR | | | | EUR | |
| 2,000,000 | AUTOSTRADE PER ITALIA SPA 2.00% 15/01/2030 | 1,578,940 | 0.54 | 1,800,000 | PETTORIO LUX SARL 6.125% REGS 09/06/2026 | 1,585,901 | 0.53 |
| 2,000,000 | AZIMUT HOLDING SPA 1.625% 12/12/2024 | 1,937,800 | 0.66 | 1,000,000 | PLT VII FINANCE SARL 4.625% REGS 05/01/2026 | 880,010 | 0.30 |
| 1,200,000 | BFF BANK SPA VAR PERPETUAL | 1,038,456 | 0.36 | 1,000,000 | SUMMER HOLCO A S A R L 9.25% REGS 31/10/2027 | 697,604 | 0.24 |
| 1,000,000 | ENEL SPA VAR PERPETUAL EUR (ISIN XS2312744217) | 761,230 | 0.26 | 1,000,000 | VIVION INVESTMENTS SARL 3.00% 08/08/2024 | 868,580 | 0.30 |
| 2,915,000 | ENEL SPA VAR 10/01/2074 | 2,923,337 | 1.00 | | <i>México</i> | 8,777,558 | 3.01 |
| 457,000 | ENEL SPA VAR 24/05/2080 | 426,760 | 0.15 | 2,000,000 | PETROLEOS MEXICANOS PEMEX 2.50% 24/11/2022 | 1,998,480 | 0.69 |
| 800,000 | GAMMA BIDCO SPA 5.125% REGS 15/07/2025 | 722,232 | 0.25 | 1,500,000 | PETROLEOS MEXICANOS PEMEX 3.625% 24/11/2025 | 1,331,055 | 0.46 |
| 1,600,000 | GUALA CLOSURES SPA 3.25% REGS 15/06/2028 | 1,295,344 | 0.44 | 4,500,000 | PETROLEOS MEXICANOS PEMEX 5.125% 15/03/2023 | 4,526,280 | 1.54 |
| 1,000,000 | INDUSTRIA MACCHINE AUTOMATICHE IMA SPA 3.75% REGS 15/01/2028 | 808,870 | 0.28 | 1,200,000 | TOTAL PLAY TELECOMUNICATIONS 6.375% REGS 20/09/2028 | 921,743 | 0.32 |
| 1,300,000 | INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS2124979753) | 1,041,508 | 0.36 | | <i>Mongolia</i> | 927,744 | 0.32 |
| 2,430,000 | INTESA SANPAOLO SPA VAR PERPETUAL USD | 2,105,543 | 0.72 | 1,000,000 | DEVELOPEMENT BANK OF MONGOLIA LLC 7.25% REGS 23/10/2023 | 927,744 | 0.32 |
| 1,000,000 | INTESA SANPAOLO VITA S P A VAR PERPETUAL | 974,090 | 0.33 | | <i>Nigeria</i> | 1,920,977 | 0.66 |
| 2,600,000 | INTESA SANPAOLO VITA S P A 2.375% 22/12/2030 | 1,971,372 | 0.68 | 2,225,000 | SEPLAT PETROLEUM DEVELOPMENT COMPANY PLC 7.75% REGS 01/04/2026 | 1,920,977 | 0.66 |
| 400,000 | LEATHER 2 SPA VAR REGS 30/09/2028 | 324,784 | 0.11 | | <i>Noruega</i> | 1,898,291 | 0.65 |
| 500,000 | MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA VAR 23/11/2030 | 440,350 | 0.15 | 2,000,000 | DNB BANK ASA FRN PERPETUAL USD (ISIN GB0040940875) | 1,309,178 | 0.45 |
| 1,300,000 | NEXI SPA 2.125% 30/04/2029 | 910,845 | 0.31 | 900,000 | DNB BANK ASA FRN PERPETUAL USD (ISIN LU0001344653) | 589,113 | 0.20 |
| 1,500,000 | TELECOM ITALIA SPA 4.00% 11/04/2024 | 1,479,885 | 0.51 | | <i>Omán</i> | 3,732,328 | 1.28 |
| 1,000,000 | UNICREDIT SPA VAR PERPETUAL EUR (ISIN XS1739839998) | 862,690 | 0.30 | 1,500,000 | BANK MUSCAT SAOG 4.875% 14/03/2023 | 1,430,972 | 0.49 |
| 1,121,000 | WEBUILD SPA 1.75% 26/10/2024 | 1,024,056 | 0.35 | 2,400,000 | NATIONAL BANK OF OMAN 5.625% 25/09/2023 | 2,301,356 | 0.79 |
| | <i>Japón</i> | 3,705,119 | 1.27 | | <i>Países Bajos</i> | 33,013,842 | 11.32 |
| 1,600,000 | SOFTBANK GROUP CORP 2.875% 06/01/2027 | 1,244,512 | 0.43 | 1,300,000 | ABERTIS INFRSESTRUCTURAS FINANCE BV VAR PERPETUAL EUR (ISIN XS2256949749) | 1,042,327 | 0.36 |
| 3,100,000 | SOFTBANK GROUP CORP 4.00% 06/07/2026 | 2,460,607 | 0.84 | 800,000 | ABN AMRO BANK NV VAR PERPETUAL | 709,576 | 0.24 |
| | <i>Luxemburgo</i> | 22,959,011 | 7.88 | 3,250,000 | AT SECURITIES BV VAR PERPETUAL | 2,818,573 | 0.97 |
| 3,000,000 | ALTICE FINANCING SA 2.25% REGS 15/01/2025 | 2,644,890 | 0.90 | 2,050,475 | COOPERATIEVE RABOBANK UA VAR PERPETUAL EUR (ISIN XS1002121454) | 1,996,363 | 0.68 |
| 1,700,000 | ANACAP FINANCIAL EUROPE S.A SICAV-RAIF VAR REGS 30/07/2024 | 1,493,756 | 0.51 | 1,700,000 | DTEK RENEWABLES FINANCE B.V. 8.50% REGS 12/11/2024 | 703,834 | 0.24 |
| 1,700,000 | ARENA LUXEMBOURG FINANCE S A R L VAR REGS 01/02/2027 | 1,592,288 | 0.54 | 1,000,000 | DUFY ONE BONDS 2.50% 15/10/2024 | 909,570 | 0.31 |
| 2,200,000 | AROUNDTOWN SA VAR PERPETUAL EUR (ISIN XS2027946610) | 1,526,514 | 0.52 | 2,000,000 | METINVEST BV 5.625% REGS 17/06/2025 | 1,065,460 | 0.37 |
| 1,300,000 | AROUNDTOWN SA VAR PERPETUAL EUR (ISIN XS2287744721) | 805,935 | 0.28 | 700,000 | NOBEL BIDCO BV 3.125% REGS 15/06/2028 | 474,922 | 0.16 |
| 500,000 | BK LC LUX FINCO 1 SARL 5.25% REGS 30/04/2029 | 396,655 | 0.14 | 1,250,000 | NOSTRUM OIL&GAS FIN BV 0% REGS 16/02/2025 | 308,217 | 0.11 |
| 1,200,000 | CONTOURGLOBAL POWER HOLDINGS 2.75% REGS 01/01/2026 | 989,784 | 0.34 | 3,565,000 | NOSTRUM OIL&GAS FIN BV 0% REGS 25/07/2022 | 893,049 | 0.31 |
| 1,100,000 | CPI PROPERTY GROUP S.A. VAR PERPETUAL EUR (ISIN XS2290533020) | 586,938 | 0.20 | 1,100,000 | OI EUROPEAN GROUP BV 2.875% REGS 15/02/2025 | 1,002,188 | 0.34 |
| 917,000 | CULLINAN HOLDCO SCSP 4.625% REGS 15/10/2026 | 746,300 | 0.26 | 1,900,000 | PPF ARENA 1 BV 3.125% 27/03/2026 | 1,739,925 | 0.60 |
| 700,000 | FLAMINGO LUX II 5.00% REGS 31/03/2029 | 519,078 | 0.18 | 1,200,000 | PROMONTORIA HOLDING 264 BV 6.375% REGS 01/03/2027 | 1,005,852 | 0.35 |
| 1,400,000 | FS LUXEMBOURG SARL 10.00% REGS 15/12/2025 | 1,359,036 | 0.47 | 2,000,000 | REPSOL INTERNATIONAL FINANCE BV VAR PERPETUAL | 1,721,560 | 0.59 |
| 1,400,000 | GARFUNKELUX HOLDCO 3 SA VAR REGS 01/05/2026 | 1,300,334 | 0.45 | 2,100,000 | SUNSHINE MID BV 6.50% REGS 15/05/2026 | 2,101,638 | 0.72 |
| 1,300,000 | GARFUNKELUX HOLDCO 3 SA 6.75% REGS 01/11/2025 | 1,159,015 | 0.40 | 2,200,000 | TELEFONICA EUROPE BV VAR PERPETUAL EUR (ISIN XS1731823255) | 2,159,146 | 0.74 |
| 1,400,000 | GOL FINANCE SA 8.00% REGS 30/06/2026 | 890,700 | 0.31 | | | | |
| 900,000 | GTC AURORA LUXEMBOURG S A 2.25% 23/06/2026 | 687,645 | 0.24 | | | | |
| 1,300,000 | HERENS MIDCO SARL 5.25% REGS 15/05/2029 | 863,291 | 0.30 | | | | |
| 1,500,000 | JBS USA LUX SA 5.50% REGS 15/01/2030 | 1,364,757 | 0.47 | | | | |

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Cartera de títulos a 30/06/22

| Cantidad | | Valor de Mercado | % del VL | Cantidad | | Valor de Mercado | % del VL |
|-----------|---|------------------|----------|-----------|---|--------------------|--------------|
| | | EUR | | | | EUR | |
| 1,400,000 | TELEFONICA EUROPE BV VAR PERPETUAL EUR (ISIN XS2293060658) | 995,092 | 0.34 | | <i>Sudáfrica</i> | 458,822 | 0.16 |
| 1,000,000 | TRIVIUM PACKAGING FINANCE B V VAR REGS 15/08/2026 | 945,680 | 0.32 | 500,000 | TRANSNET SOC LTD 4.00% REGS 26/07/2022 | 458,822 | 0.16 |
| 2,500,000 | UNITED GROUP B V 3.125% REGS 15/02/2026 | 1,979,900 | 0.68 | | <i>Suecia</i> | 8,827,385 | 3.03 |
| 4,250,000 | UPC HOLDINGS BV 3.875% REGS 15/06/2029 | 3,429,112 | 1.17 | 3,000,000 | AKELIUS RESIDENTIAL PROPERTY VAR 05/10/2078 | 2,817,150 | 0.98 |
| 1,300,000 | VOLKSWAGEN INTERNATIONAL FINANCE NV VAR PERPETUAL EUR (ISIN XS1629658755) | 1,280,682 | 0.44 | 2,100,000 | SAMHALLSBYGGNADSBOLAGET I NORDEN AB VAR PERPETUAL EUR (ISIN XS2010028186) | 702,660 | 0.24 |
| 1,000,000 | VOLKSWAGEN INTERNATIONAL FINANCE NV VAR PERPETUAL EUR (ISIN XS1629774230) | 880,410 | 0.30 | 2,000,000 | SAMHALLSBYGGNADSBOLAGET I NORDEN AB VAR PERPETUAL EUR (ISIN XS2272358024) | 648,360 | 0.22 |
| 600,000 | VTR FINANCE BV 6.375% REGS 15/07/2028 | 418,867 | 0.14 | 1,000,000 | VERISURE HOLDING AB 3.25% REGS 15/02/2027 | 828,120 | 0.28 |
| 1,500,000 | WINTERSHALL DEA FINANCE 2 BV VAR PERPETUAL EUR (ISIN XS2286041947) | 990,495 | 0.34 | 1,700,000 | VERISURE HOLDING AB 3.875% REGS 15/07/2026 | 1,492,345 | 0.51 |
| 1,200,000 | WP/AP TELECOM HOLDINGS 3.75% REGS 15/01/2029 | 986,544 | 0.34 | 2,500,000 | VOLVO CAR AB 2.00% 24/01/2025 | 2,338,750 | 0.80 |
| 600,000 | WP/AP TELECOM HOLDINGS 5.50% REGS 15/01/2030 | 454,860 | 0.16 | | <i>Suiza</i> | 1,744,875 | 0.60 |
| | <i>Panamá</i> | 3,193,514 | 1.10 | 2,000,000 | JULIUS BAER GROUP LTD VAR PERPETUAL USD (ISIN XS2238020445) | 1,744,875 | 0.60 |
| 1,800,000 | CARNIVAL CORPORATION 7.625% REGS 01/03/2026 | 1,415,736 | 0.49 | | <i>Turquía</i> | 1,221,113 | 0.42 |
| 1,857,000 | MULTIBANK INC 4.375% REGS 09/11/2022 | 1,777,778 | 0.61 | 1,000,000 | MERSIN ULUSLARARASI LIMANI ISLETMECILIGI A.S. 5.375% REGS 15/11/2024 | 887,388 | 0.31 |
| | <i>Portugal</i> | 689,792 | 0.24 | 480,000 | ZORLU YENILENEBILIR 9.00% REGS 01/06/2026 | 333,725 | 0.11 |
| 800,000 | EDP ENERGIAS DE PORTUGAL VAR 20/07/2080 | 689,792 | 0.24 | | <i>Ucrania</i> | 738,457 | 0.25 |
| | <i>República Checa</i> | 174,615 | 0.06 | 3,000,000 | UKRAINE 7.75% REGS 01/09/2024 | 738,457 | 0.25 |
| 250,000 | EP INFRASTRUCTURE AS 1.698% 30/07/2026 | 174,615 | 0.06 | | Bonos convertibles | 1,071,794 | 0.37 |
| | <i>Reino Unido</i> | 18,175,156 | 6.24 | | <i>Luxemburgo</i> | 1,071,794 | 0.37 |
| 320,000 | BARCLAYS BANK PLC LONDON VAR PERPETUAL USD | 253,034 | 0.09 | 3,100,000 | BANK OF NEW YORK MELLON SA/NV LUXEMBOURG BRANCH VAR 15/12/2050 CV | 1,071,794 | 0.37 |
| 600,000 | BELLIS ACQUISITION COMPANY PLC 3.25% REGS 16/02/2026 | 543,506 | 0.19 | | Acción/Participaciones de OICVM/OIC | 4,297,876 | 1.47 |
| 1,000,000 | BRITISH TELECOMMUNICATIONS PLC VAR 18/08/2080 | 853,690 | 0.29 | | Acción/Participaciones en fondos de inversión | 4,297,876 | 1.47 |
| 1,600,000 | GENEL ENERGY FINANCE 4 LIMITED 9.25% 14/10/2025 | 1,506,123 | 0.52 | | <i>Francia</i> | 646 | 0.00 |
| 500,000 | HSBC HOLDINGS PLC VAR 31/12/2099 EUR | 495,760 | 0.17 | 0.003 | AMUNDI EURO LIQUIDITY SHORT TERM SRI EUR (ISIN FR0007435920) | 646 | 0.00 |
| 300,000 | INEOS QUATTRO FINANCE 1 PLC 3.75% REGS 15/07/2026 | 241,146 | 0.08 | | <i>Luxemburgo</i> | 4,297,230 | 1.47 |
| 1,700,000 | INEOS QUATTRO FINANCE 2 PLC 2.50% REGS 15/01/2026 | 1,437,078 | 0.49 | 4,500 | AMUNDI INVESTMENT FUNDS EMERGING MARKETS SOVEREIGN BOND ND H | 4,297,230 | 1.47 |
| 1,000,000 | JAGUAR LAND ROVER PLC 2.20% REGS 15/01/2024 | 905,570 | 0.31 | | Total cartera de títulos | 272,393,637 | 93.47 |
| 1,200,000 | JERROLD FINCO PLC 4.875% REGS 15/01/2026 | 1,232,691 | 0.42 | | | | |
| 1,000,000 | NEMEAN BONDCO PLC 7.375% REGS 01/02/2024 | 1,102,184 | 0.38 | | | | |
| 1,600,000 | PIRAEUS GROUP FINANCE PLC VAR 26/06/2029 | 1,500,752 | 0.51 | | | | |
| 2,000,000 | ROLLS ROYCE PLC 1.625% 09/05/2028 | 1,496,680 | 0.51 | | | | |
| 700,000 | SHERWOOD FINANCING PLC 6.00% REGS 15/11/2026 | 653,810 | 0.22 | | | | |
| 800,000 | STANDARD CHARTERED PLC VAR REGS PERPETUAL USD (ISIN USG84228EP90) | 589,870 | 0.20 | | | | |
| 1,000,000 | TITAN GLOBAL FINANCE PLC 2.375% 16/11/2024 | 933,970 | 0.32 | | | | |
| 1,574,000 | TULLOW OIL PLC 10.25% REGS 15/05/2026 | 1,450,107 | 0.50 | | | | |
| 2,000,000 | TULLOW OIL PLC 7.00% REGS 01/03/2025 | 1,590,587 | 0.56 | | | | |
| 1,500,000 | VMED O2 UK FINANCING I PLC 4.50% REGS 15/07/2031 | 1,388,598 | 0.48 | | | | |

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Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---|--|-----------------|------------|---|-----------------|
| | EUR | | | EUR | |
| Posiciones a largo plazo | 2,379,521,805 | 109.49 | 2,725,000 | ANGLOGOLD ASHANTI HOLDINGS PLC 3.75% 01/10/2030 | 2,169,939 0.10 |
| Valores mobiliarios admitidos a cotización oficial en una bolsa de valores y/o negociados en otro mercado regulado | 2,151,347,512 | 98.99 | 3,000,000 | ANGLOGOLD ASHANTI HOLDINGS PLC 6.50% 15/04/2040 | 2,743,202 0.13 |
| Acciones | 52,658,666 | 2.42 | 6,490,000 | BANQUE OUEST AFRICAINE D 4.70% 144A 22/10/2031 | 5,155,125 0.24 |
| Artículos domésticos y construcción de viviendas | 884 | 0.00 | 250,000 | BONANZA RE LTD VAR 16/03/2025 | 236,405 0.01 |
| 503,703 | DESARROLL.HOMEX S.A.B. DE C.V. | 884 0.00 | 1,250,000 | BONANZA RE LTD VAR 23/12/2024 | 1,180,114 0.05 |
| Bancos | 52,077,759 | 2.39 | 250,000 | BOWLINE RE 2018 VAR 20/03/2023 | 236,943 0.01 |
| 4,156 | BANK OF AMERICA CORP PREFERRED | 4,786,287 0.22 | 2,703,000 | BPCE CYCLE MERGER SUB II INC 10.625% 144A 15/07/2027 | 1,005,187 0.05 |
| 40,675 | WELLS FARGO COMPANY PREFERRED | 47,291,472 2.17 | 6,955,000 | B3 SA BRASIL BOLSA BALCAO 4.125% 144A 20/09/2031 | 5,459,088 0.25 |
| Industria general | 569,730 | 0.03 | 300,000 | CAELUS RE VI LTD VAR 07/06/2027 USD (ISIN US12765MAA99) | 283,658 0.01 |
| 3,970,830 | ASCENT CLASS A | 569,730 0.03 | 500,000 | CAELUS RE V LTD VAR 09/06/2025 USD (ISIN US12765KAF21) | 23,961 0.00 |
| Industrias químicas | 3,179 | 0.00 | 3,100,000 | CAELUS RE V LTD VAR 144A 05/06/2024 | 261 0.00 |
| 38 | LYONDELLBASELL-A | 3,179 0.00 | 1,645,000 | CIDRON AIDA FINCO SARL 5.00% 144A 01/04/2028 | 1,375,582 0.06 |
| Petróleo, gas y carbón | 7,114 | 0.00 | 250,000 | COMMONWEALTH RE MIDCO LIMITED VAR 08/07/2025 | 239,789 0.01 |
| 926 | FRONTERA ENERGY CORPORATION | 7,114 0.00 | 3,650,000 | COMMScope TECHNOLOGIES LLC 5.00% 144A 15/03/2027 | 2,605,781 0.12 |
| Bonos | 1,056,943,731 | 48.64 | 5,455,000 | CSC HOLDINGS LLC 5.50% 144A 15/04/2027 | 4,740,050 0.22 |
| Artículos domésticos y construcción de viviendas | 3,132,540 | 0.14 | 3,927,000 | DCP MIDSTREAM OPERATING LP 5.60% 01/04/2044 | 3,044,012 0.14 |
| 3,135,000 | ARCELIK A S 3.00% 27/05/2026 | 2,682,463 0.12 | 1,659,000 | DIAMOND SPORTS GROUP LLC 6.625% 144A 15/08/2027 | 192,091 0.01 |
| 623,000 | M/I HOMES INC 3.95% 15/02/2030 | 450,077 0.02 | 1,475,637 | DIGICEL HOLDINGS BERMUDA LTD 8.00% REGS 31/12/2026 | 962,887 0.04 |
| Automoción y piezas | 4,931,083 | 0.23 | 3,696,432 | DIGICEL HOLDINGS BERMUDA LTD 8.75% REGS 25/05/2024 | 3,302,092 0.15 |
| 3,095,000 | DANA INC 4.25% 01/09/2030 | 2,317,438 0.11 | 3,000,000 | EASTON RE PTE LTD VAR 08/01/2027 | 2,826,678 0.13 |
| 3,550,000 | FORD MOTOR CO 5.291% 08/12/2046 | 2,613,645 0.12 | 4,400,000 | EDEN RE II LTD VAR 20/03/2026 | 4,233,966 0.19 |
| Banca de inversión y servicios de intermediación | 217,202,766 | 9.99 | 1,890,000 | EDEN RE II LTD 0% 21/03/2025 USD (ISIN US27955HAB69) | 1,498,694 0.07 |
| 3,309,000 | ADANIREN KODSOPAR WARSOM 4.625% REGS 15/10/2039 | 2,160,881 0.10 | 83,600 | EDEN RE II LTD 0% 22/03/2023 USD (ISIN US27954TAB17) | 203,201 0.01 |
| 5,615,000 | AERCAP IRELAND CAP LTD 3.30% 30/01/2032 | 4,283,878 0.20 | 700,000 | EDEN RE II LTD 0% 22/03/2024 USD (ISIN US27954QAH48) | 362,906 0.02 |
| 1,325,000 | ALLIED UNIVERSAL HOLDCO LLC 4.625% 144A 01/06/2028 USD (ISIN US019579AA90) | 1,050,976 0.05 | 4,605,000 | ENERGIZER GAMMA ACQUISITION INC 3.50% 144A 30/06/2029 | 3,307,818 0.15 |
| 850,000 | ALLIED UNIVERSAL HOLDCO LLC 4.625% 144A 01/06/2028 USD (ISIN US049362AA49) | 668,642 0.03 | 750,000 | FLOODSMART RE LTD VAR 01/03/2024 | 661,940 0.03 |
| 1,925,000 | ALLIED UNIVERSAL HOLDCO LLC/ALLIED UNIVERSAL FINANCE CORP 3.625% 144A 01/06/2028 | 1,465,079 0.07 | 250,000 | FLOODSMART RE LTD VAR 27/02/2023 | 224,879 0.01 |
| 24,551 | ALTURAS RE LTD VAR 12/09/2023 | 649 0.00 | 7,034,000 | FMG RESOURCES AUG 4.375% 144A 01/04/2031 | 5,542,694 0.26 |
| 21,261 | ALTURAS RE LTD 0% 10/03/2023 USD (ISIN XS1917775063) | 6,894 0.00 | 625,000 | FMG RESOURCES AUG 6.125% 144A 15/04/2032 | 539,935 0.02 |
| 2,401 | ALTURAS RE LTD 0% 10/03/2023 USD (ISIN XS1917798198) | 10,503 0.00 | 5,700,000 | FORD MOTOR CREDIT CO LLC 3.625% 17/06/2031 | 4,233,250 0.19 |
| 389,547 | ALTURAS RE LTD 0% 10/03/2023 USD (ISIN XS2096025809) | 11,737 0.00 | 8,000,000 | FORD MOTOR CREDIT CO LLC 3.815% 02/11/2027 | 6,566,512 0.31 |
| 360,465 | ALTURAS RE LTD 0% 10/03/2023 USD (ISIN XS2096026104) | 97,387 0.00 | 1,750,000 | FOUR LAKES RE LTD VAR 05/01/2024 | 1,658,838 0.08 |
| 225,449 | ALTURAS RE LTD 0% 30/09/2024 | - 0.00 | 1,900,000 | FOUR LAKES RE LTD VAR 05/01/2027 | 1,799,225 0.08 |
| 2,639,535 | ALTURAS RE LTD 0% 31/12/2024 | - 0.00 | 250,000 | FOUR LAKES RE LTD VAR 07/01/2025 | 236,346 0.01 |
| 2,501,600 | ALTURAS RE LTD 0% 31/12/2027 | 2,392,845 0.11 | 1,150,000 | FREEDOM MORTGAGE CO 6.625% 144A 15/01/2027 | 819,240 0.04 |
| 5,930,000 | AMAGGI LUXEMBOURG INTERNATIONAL 5.25% 144A 28/01/2028 | 5,075,994 0.23 | 2,445,000 | FREEDOM MORTGAGE CO 8.25% 144A 15/04/2025 | 1,985,210 0.09 |
| 1,070,000 | AMERICAN AIRLINES PASS THROUGH TRUST 3.95% 11/07/2030 | 841,692 0.04 | 1,730,000 | GENTING NEW YORK INC 3.30% 144A 15/02/2026 | 1,489,658 0.07 |
| | | | 5,585,000 | GOL FINANCE SA 8.00% 144A 30/06/2026 | 3,553,256 0.16 |
| | | | 15,031,000 | HAT HOLDING I LLC 3.375% 144A 15/06/2026 | 12,464,753 0.58 |

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Cartera de títulos a 30/06/22

| Cantidad | | Valor de mercado | % del VL | Cantidad | | Valor de mercado | % del VL |
|---------------|---|------------------|----------|------------|---|------------------|----------|
| | | EUR | | | | EUR | |
| 250,000 | HERBIE RE LTD VAR 08/01/2030 | 242,061 | 0.01 | 5,318 | SECTOR RE V LTD 0% 01/03/2024 USD (ISIN US81369ACW09) | 123,017 | 0.01 |
| 2,425,000 | HILTON GRAND ACA LLC IN 5.00% 144A 01/06/2029 | 1,881,639 | 0.09 | 9,693 | SECTOR RE V LTD 0% 01/03/2025 | 125,757 | 0.01 |
| 4,120,000 | HIRDROVIAS INTERNATIONAL FINANCE SARL 4.95% 144A 08/02/2031 | 3,054,857 | 0.14 | 1,352,000 | SECTOR RE V LTD 0% 01/03/2027 USD (ISIN US81369AEC27) | 1,300,982 | 0.06 |
| 500,000 | HYPATIA LTD VAR 07/06/2023 USD (ISIN US44914CAB28) | 477,067 | 0.02 | 1,998,000 | SECTOR RE V LTD 0% 01/03/2027 USD (ISIN US81369AEE82) | 1,915,725 | 0.09 |
| 2,524,000,000 | INTERNATIONAL FINANCE CORP 7.50% 03/02/2023 | 4,824,666 | 0.22 | 2,400,000 | SECTOR RE V LTD 0% 01/12/2023 USD (ISIN US81369ACR14) | 293,661 | 0.01 |
| 1,815,000 | JBS USA LUX SA 3.00% 144A 15/05/2032 | 1,341,932 | 0.06 | 840,048 | SECTOR RE V LTD 0% 01/12/2023 USD (ISIN US81369ACS96) | 124,773 | 0.01 |
| 6,125,000 | JBS USA LUX SA 5.75% 144A 01/04/2033 | 5,584,650 | 0.26 | 100,000 | SECTOR RE V LTD 0% 01/12/2024 USD (ISIN US81369ADB52) | 272,353 | 0.01 |
| 500,000 | KILIMANJARO III RE LTD VAR 25/06/2025 | 480,009 | 0.02 | 215,995 | SECTOR RE V LTD 0% 01/12/2024 USD (ISIN US81369ADC36) | 588,269 | 0.03 |
| 167,000 | LIMESTONE RE LTD 0% 01/03/2023 | - | 0.00 | 2,217 | SECTOR RE V LTD 0% 01/12/2025 USD (ISIN US81369ADK51) | 106,632 | 0.00 |
| 1,116,000 | LIMESTONE RE LTD 0% 01/03/2024 USD (ISIN XS2096788026) | 35,974 | 0.00 | 6,305 | SECTOR RE V LTD 0% 01/12/2025 USD (ISIN US81369ADL35) | 303,255 | 0.01 |
| 384,000 | LIMESTONE RE LTD 0% 01/03/2024 USD (ISIN XS2096788455) | 12,378 | 0.00 | 2,190,000 | SHERWOOD FINANICING PLC 4.50% 144A 15/11/2026 | 1,844,243 | 0.08 |
| 16,000 | LIMESTONE RE LTD 0% 09/09/2022 USD (ISIN XS1924351965) | - | 0.00 | 1,670,000 | SIMPAR EUROPE 5.20% 144A 26/01/2031 | 1,244,661 | 0.06 |
| 17,265,000 | LUNDIN ENERGY FINANCE BV 3.10% 144A 15/07/2031 | 13,774,843 | 0.64 | 3,285,000 | SOFIMA HOLDING SPA 3.75% 144A 15/01/2028 | 2,657,138 | 0.12 |
| 1,500,000 | MATTERHORN RE LTD VAR 07/12/2024 USD (ISIN US577092AL35) | 1,415,204 | 0.07 | 3,335,000 | SOVCOM CAPITAL DESIGNATED ACTIVITY COMPANY VAR 144A PERPETUAL USD (ISIN US84605LAD82) | 310,452 | 0.01 |
| 3,000,000 | MATTERHORN RE LTD VAR 07/12/2024 USD (ISIN US577092AM18) | 2,825,243 | 0.13 | 7,270,000 | SUMMIT MATERIAL LLC FIN 5.25% 144A 15/01/2029 | 6,146,034 | 0.28 |
| 250,000 | MATTERHORN RE LTD VAR 08/01/2024 | 215,816 | 0.01 | 1,000,000 | SUSSEX CAP UK PPC LTD VAR 08/01/2025 | 950,165 | 0.04 |
| 250,000 | MATTERHORN RE LTD VAR 08/12/2025 | 231,539 | 0.01 | 1,590,000 | TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 4.375% 09/05/2030 | 1,274,433 | 0.06 |
| 1,000,000 | MATTERHORN RE LTD VAR 24/03/2025 USD (ISIN US577092AP49) | 933,588 | 0.04 | 465,000 | TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 6.00% 31/01/2025 | 454,166 | 0.02 |
| 500,000 | MATTERHORN RE LTD VAR 24/03/2025 USD (ISIN US577092AQ22) | 471,041 | 0.02 | 3,130,000 | UNITED GROUP B V 5.25% 144A 01/02/2030 | 2,325,246 | 0.11 |
| 7,369,000 | MIDAS OPCO HOLDINGS LLC 5.625% 144A 15/08/2029 | 5,678,877 | 0.26 | 5,943,000 | UNITED WHOLESAME MTGE LLC 5.50% 144A 15/04/2029 | 4,357,954 | 0.20 |
| 3,990,000 | MINERVA MERGER 6.50% 144A 15/02/2030 | 3,188,870 | 0.15 | 2,580,000 | UNITI GROUP LP 6.50% 144A 15/02/2029 | 1,811,713 | 0.08 |
| 6,685,000 | MORGAN STANLEY VAR 20/04/2037 | 6,210,026 | 0.30 | 3,500,000 | URSA RE II LTD VAR 07/12/2023 | 3,342,819 | 0.15 |
| 500,000 | MYSTIC RE IV LTD VAR 10/01/2028 | 476,804 | 0.02 | 2,685,000 | VZ SECURED FINANCING BV 5.00% 144A 15/01/2032 | 2,134,234 | 0.10 |
| 1,800,000 | NAKAMA RE LTD VAR 13/04/2023 | 1,710,469 | 0.08 | 3,360,000 | WINDSTREAM ESCROW LLC 7.75% 144A 15/08/2028 | 2,593,318 | 0.12 |
| 1,000,000 | NORTHSHORE RE II LTD VAR 08/01/2027 | 933,569 | 0.04 | | <i>Bancos</i> | 248,734,781 | 11.45 |
| 500,000 | NORTHSHORE RE II LTD VAR 08/07/2025 | 478,263 | 0.02 | 13,000,000 | ABN AMRO BANK NV VAR 144A 13/03/2037 | 10,009,795 | 0.46 |
| 1,115,000 | OSCAR ACQUISITION COMPANY LLC 9.50% 144A 15/04/2030 | 854,149 | 0.04 | 3,660,000 | AFRICAN EXPORT IMPORT BANK AFREXIMBANK 3.994% 144A 21/09/2029 | 2,993,922 | 0.14 |
| 250,000 | PHOENICIAN RE LTD VAR 14/12/2024 | 232,017 | 0.01 | 3,000,000 | BANCO BILBAO VIZCAYA ARGENTARIA VAR PERPETUAL EUR (ISIN ES0813211010) | 2,821,890 | 0.13 |
| 2,865,000 | PRIME SECURITY SERVICES BORROWER LLC 5.75% 144A 15/04/2026 | 2,572,594 | 0.12 | 65,000,000 | BANCO DE LA CIUDAD DE BUENOS AIRES 0% 05/12/2022 | 253 | 0.00 |
| 8,818,000 | PRIME SECURITY SERVICES BORROWER LLC 6.25% 144A 15/01/2028 | 7,092,778 | 0.34 | 3,390,000 | BANCO DO BRASIL SA 3.25% 144A 30/09/2026 | 2,945,015 | 0.14 |
| 500,000 | RESIDENTAL RE 19 LTD VAR 06/12/2023 | 460,687 | 0.02 | 3,492,000 | BANCO MERCAN DEL NORTE SA BANORTE VAR 144A PERPETUAL USD (ISIN US05971PAA66) | 3,162,724 | 0.15 |
| 1,250,000 | SANDERS RE II LTD VAR 07/04/2025 | 1,184,000 | 0.05 | 2,465,000 | BANCO MERCAN DEL NORTE SA BANORTE VAR 144A PERPETUAL USD (ISIN US05971PAC23) | 2,280,877 | 0.10 |
| 250,000 | SANDERS RE II LTD VAR 07/06/2026 | 237,613 | 0.01 | 3,380,000 | BANCO SANTANDER MEXICO SA 5.375% 144A 17/04/2025 | 3,249,837 | 0.15 |
| 1,483 | SECTOR RE V LTD VAR 01/03/2026 USD (ISIN US81369ADS87) | 94,261 | 0.00 | 5,600,000 | BANCO SANTANDER SA VAR 22/11/2032 | 4,278,540 | 0.20 |
| 8,207 | SECTOR RE V LTD VAR 01/03/2026 USD (ISIN US81369ADU34) | 121,068 | 0.01 | | | | |
| 3,843,957 | SECTOR RE V LTD VAR 01/12/2026 USD (ISIN US81369ADW99) | 3,754,063 | 0.17 | | | | |
| 400,000 | SECTOR RE V LTD 0% 01/03/2024 USD (ISIN US81369ACT79) | 286,828 | 0.01 | | | | |

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Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL | | |
|-----------------|---|------------|----------|------------------|---|-------------|------|
| | EUR | | | EUR | | | |
| 8,955,000 | BPCE SA VAR 144A 14/01/2037 | 7,215,908 | 0.33 | 5,422,000 | ATLANTICA YIELD PLC 4.125% 144A 15/06/2028 | 4,537,167 | 0.21 |
| 9,590,000 | BPCE SA VAR 144A 19/10/2032 | 7,400,752 | 0.34 | 1,290,000 | CALPINE CORP 4.625% 144A 01/02/2029 | 1,026,855 | 0.05 |
| 19,621,525 | COOPERATIEVE RABOBANK UA VAR PERPETUAL EUR (ISIN XS1002121454) | 19,103,713 | 0.88 | 1,290,000 | CALPINE CORP 5.00% 144A 01/02/2031 | 1,018,748 | 0.05 |
| 1,537,750,000 | DEVELOPMENT BANK OF KAZAHKASTAN JSC 10.75% 12/02/2025 | 2,556,531 | 0.12 | 2,680,000 | CONTOURGLOBAL POWER HOLDINGS 2.75% 144A 01/01/2026 | 2,210,518 | 0.10 |
| 163,597,600,000 | EUROPEAN BANK FOR RECONSTRUCTION AND DEVELOPMENT EBRD 6.45% 13/12/2022 | 10,584,491 | 0.49 | 1,345,000 | CONTOURGLOBAL POWER HOLDINGS 3.125% 144A 01/01/2028 | 1,049,598 | 0.05 |
| 25,000,000 | EUROPEAN INVESTMENT BANK EIB 0.375% 26/03/2026 | 21,589,746 | 0.99 | 1,840,000 | NRG ENERGY INC 3.625% 144A 15/02/2031 | 1,388,206 | 0.06 |
| 1,000,000 | ING GROUP NV VAR 28/03/2033 | 893,146 | 0.04 | 6,360,000 | NRG ENERGY INC 3.875% 144A 15/02/2032 | 4,834,378 | 0.22 |
| 85,210,000,000 | INTER AMERICAN DEVELOPMENT BANK IADB 7.875% 14/03/2023 | 5,576,409 | 0.26 | | <i>Energías alternativas</i> | 1,685,064 | 0.08 |
| 250,000 | INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT IBRD FRN 13/03/2024 USD (ISIN XS2127855125) | 240,447 | 0.01 | 2,056,000 | ADANI RENEWABLE ENERGY 4.625% 144A 15/10/2039 | 1,342,632 | 0.06 |
| 80,000,000 | INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT IBRD 0.75% 11/03/2025 | 71,965,183 | 3.31 | 925,000 | ALTA WIND HOLDINGS 7.00% 144A 30/06/2035 | 342,432 | 0.02 |
| 25,000,000 | INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT IBRD 2.50% 29/07/2025 | 23,474,580 | 1.08 | | <i>Equipo electrónico y eléctrico</i> | 6,059,815 | 0.28 |
| 4,640,000 | INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS1548475968) | 4,410,413 | 0.20 | 6,290,000 | POWER TEAM SERVICES LLC 9.033% 144A 04/12/2025 | 4,864,079 | 0.22 |
| 965,000 | INTESA SANPAOLO SPA 4.198% 01/06/2032 | 681,901 | 0.03 | 1,486,000 | VISTRA OPERATIONS COMPANY LLC 4.375% 144A 01/05/2029 | 1,195,736 | 0.06 |
| 3,775,000 | SOCIETE GENERALE PARIS VAR 144A PERPETUAL USD (ISIN US83370RAA68) | 2,809,955 | 0.13 | | <i>Equipo de telecomunicaciones</i> | 5,400,423 | 0.25 |
| 5,305,000 | SOCIETE GENERALE PARIS VAR 144A 15/06/2033 | 4,860,130 | 0.22 | 2,910,000 | COMMSCOPE INC 4.75% 144A 01/09/2029 | 2,238,845 | 0.10 |
| 4,535,000 | SOCIETE GENERALE PARIS VAR 144A 21/01/2043 | 3,086,941 | 0.14 | 3,770,000 | DYCOM INDUSTRIES INC 4.50% 144A 15/04/2029 | 3,161,578 | 0.15 |
| 13,370,000 | STANDARD CHARTERED PLC VAR 144A 12/01/2033 | 10,552,894 | 0.49 | | <i>Equipo y servicios médicos</i> | 1,552,642 | 0.07 |
| 6,040,000 | THE TORONTO DOMINION BANK (CANADA) 4.456% 08/06/2032 | 5,717,447 | 0.26 | 1,825,000 | BIO RAD LABORATORIES INC 3.70% 15/03/2032 | 1,552,642 | 0.07 |
| 7,644,000 | UNICREDIT SPA VAR 144A 02/04/2034 | 6,713,734 | 0.31 | | <i>Fondos de inversión en hipotecas inmobiliarias</i> | 1,374,014 | 0.06 |
| 9,753,000 | UNICREDIT SPA VAR 144A 30/06/2035 | 7,557,607 | 0.35 | 1,550,000 | I STAR INC 4.25% 01/08/2025 | 1,374,014 | 0.06 |
| | <i>Construcción y materiales</i> | 15,211,106 | 0.70 | | <i>Fondos de inversión inmobiliarios</i> | 2,418,570 | 0.11 |
| 769,000 | BEACON ROOFING SUPPLY INC 4.125% 144A 15/05/2029 | 605,240 | 0.03 | 2,750,000 | GLOBALWORTH REAL ESTATE INVESTMENTS LIMITED 3.00% 29/03/2025 | 2,418,570 | 0.11 |
| 4,610,000 | BUILDERS FIRSTSOURCE INC 6.375% 144A 15/06/2032 | 3,956,235 | 0.18 | | <i>Gobiernos</i> | 193,508,508 | 8.90 |
| 4,710,000 | CEMEX SAB DE CV 5.45% 144A 19/11/2029 | 4,015,293 | 0.19 | 2,095,200 | ARGENTINA VAR 09/07/2035 | 441,486 | 0.02 |
| 3,300,000 | FORTUNE BRANDS HOME AND SECURITY INC 4.50% 25/03/2052 | 2,444,358 | 0.11 | 138,917 | ARGENTINA 1.00% 09/07/2029 | 30,764 | 0.00 |
| 3,175,000 | KBR INC 4.75% 144A 30/09/2028 | 2,680,794 | 0.12 | 1,410,000 | CALIFORNIA HEALTH FACILITIES FINANCING AUTHORITY 3.00% 15/08/2051 | 1,058,313 | 0.05 |
| 2,117,000 | PATRICK INDUSTRIES INC 4.75% 144A 01/05/2029 | 1,509,186 | 0.07 | 4,350,000 | CITY OF BUENOS AIRES 7.50% 144A 01/06/2027 | 3,534,341 | 0.16 |
| | <i>Cuidado personal, farmacias y tiendas de alimentación</i> | 3,877,010 | 0.18 | 3,825,000 | COLOMBIA 3.125% 15/04/2031 | 2,719,411 | 0.13 |
| 4,280,000 | EDGEWELL PERSONAL CARE CO 5.50% 144A 01/06/2028 | 3,704,925 | 0.17 | 6,545,000 | COMMONWEALTH OF BAHAMAS 8.95% 144A 15/10/2032 | 4,383,388 | 0.20 |
| 205,000 | ENERGIZER HOLDINGS INC 6.50% 144A 31/12/2027 | 172,085 | 0.01 | 1,115,000 | COMMONWEALTH OF MASSACHUSETTS 3.00% 01/04/2047 | 805,878 | 0.04 |
| | <i>Distribución minorista</i> | 3,152,536 | 0.15 | 365,000 | COUNTY OF ROCKINGHAM 3.00% 01/11/2046 | 282,580 | 0.01 |
| 1,295,000 | ASBURY AUTOMOTIVE GROUP INC 4.50% 01/03/2028 | 1,075,539 | 0.05 | 141,330,000 | EGYPT 15.70% 07/11/2027 | 7,163,884 | 0.33 |
| 2,603,000 | PENSKE AUTOMOTIVE GROUP 3.75% 15/06/2029 | 2,076,997 | 0.10 | 4,365,000 | EGYPT 7.053% 144A 15/01/2032 | 2,720,416 | 0.13 |
| | <i>Electricidad</i> | 19,900,244 | 0.92 | 2,657,000 | EGYPT 8.875% 144A 29/05/2050 | 1,552,443 | 0.07 |
| 4,785,000 | ALGONQUIN POWER AND UTILITIES VAR 18/01/2082 | 3,834,774 | 0.18 | 3,710,000 | FEDERAL REPUBLIC OF NIGERIA 7.375% 144A 28/09/2033 | 2,330,226 | 0.11 |
| | | | | 2,555,000 | FEDERAL REPUBLIC OF NIGERIA 8.375% 144A 24/03/2029 | 1,867,280 | 0.09 |
| | | | | 3,235,000 | GABONESE REPUBLIC 7.00% 144A 24/11/2031 | 2,265,815 | 0.10 |
| | | | | 610,000 | GAINESVILLE HALL CNTY GA HOSP AUTH 3.00% 15/02/2051 | 444,332 | 0.02 |
| | | | | 5,515,000 | GHANA 7.875% 144A 11/02/2035 | 2,489,386 | 0.11 |

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Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL | | |
|-----------------|--|------------|----------|------------------|--|------------|------|
| | EUR | | | EUR | | | |
| 5,550,000 | GHANA 8.627% REGS 16/06/2049 | 2,517,713 | 0.12 | 4,100,000 | BROADCOM INC 4.15% 144A 15/04/2032 | 3,556,249 | 0.16 |
| 480,000 | HAMPTON ROADS VA TRANSPORTATION ACCOUNTABILITY 4.00% 01/07/2057 | 435,473 | 0.02 | 6,200,000 | SK HYNIX INC 2.375% 144A 19/01/2031 | 4,693,366 | 0.23 |
| 164,149,000,000 | INDONESIA 6.125% 15/05/2028 | 10,299,658 | 0.47 | | <i>Industria aeroespacial y defensa</i> | 31,121,238 | 1.43 |
| 2,530,000 | IVORY COAST 5.875% 144A 17/10/2031 | 1,992,299 | 0.09 | 12,041,000 | BOEING CO 3.75% 01/02/2050 | 8,130,108 | 0.37 |
| 1,700,000 | IVORY COAST 6.125% 144A 15/06/2033 | 1,276,646 | 0.06 | 14,655,000 | BOEING CO 5.805% 01/05/2050 | 12,925,614 | 0.60 |
| 560,000 | LANCASTER CNTY 2.00% 15/01/2043 | 374,947 | 0.02 | 13,868,307 | GLOBAL AIRCRAFTS LEASING CO LTD 6.50% 144A 15/09/2024 | 10,065,516 | 0.46 |
| 1,370,000 | MARICOPA COUNTY ARIZONA INDUS DEV AUTH MULTIFAMILY HOUSNG REVNU 3.00% 01/01/2049 | 1,016,718 | 0.05 | | <i>Industria farmacéutica y biotecnología</i> | 17,937,021 | 0.83 |
| 155,000 | MEMPHIS TENNESSEE WATER DIVISION 3.00% 01/12/2045 | 123,429 | 0.01 | 1,445,000 | BAUSCH HEALTH COMPANIES INC 5.00% 144A 30/01/2028 | 737,780 | 0.03 |
| 4,878,200 | MEXICO 8.50% 31/05/2029 | 22,470,560 | 1.03 | 1,300,000 | BAUSCH HEALTH COMPANIES INC 7.25% 144A 30/05/2029 | 675,883 | 0.03 |
| 280,000 | MISSOURI ST HEALTH & EDL FACS REV 3.00% 01/07/2038 | 236,095 | 0.01 | 1,805,000 | GRIFOLS ESCROW ISSUER SA 3.875% 144A 15/10/2028 | 1,494,811 | 0.07 |
| 2,115,000 | MONTGOMERY CNTY PA HGR EDU AND HEALTH AUTHORITY 4.00% 01/05/2056 | 1,799,606 | 0.08 | 2,714,000 | PAR PHARMACEUTICAL COS INC 7.50% 144A 01/04/2027 | 1,976,162 | 0.09 |
| 705,000 | NEW JERSEY HEALTH CARE FACILITIES FINA AUTHORITY REVENUE 3.00% 01/07/2046 | 542,158 | 0.02 | 13,110,000 | TEVA PHARMACEUTICAL FINANCE NETHERLANDS III BV 3.15% 01/10/2026 | 10,408,495 | 0.49 |
| 1,520,000 | NEW JERSEY HEALTH CARE FACILITIES FINA AUTHORITY REVENUE 3.00% 01/07/2051 | 1,168,937 | 0.05 | 1,310,000 | TEVA PHARMACEUTICAL FINANCE NETHERLANDS III BV 4.75% 09/05/2027 | 1,078,136 | 0.05 |
| 1,130,000 | NEW YORK STATE THRUWAY AUTHORITY STATE PERSONAL INCOME TAX REVENUE 3.00% 15/03/2050 | 857,641 | 0.04 | 925,000 | TEVA PHARMACEUTICAL FINANCE NETHERLANDS III BV 5.125% 09/05/2029 | 742,088 | 0.03 |
| 985,000 | OREGON HEALTH SCIENCES UNIVERSITY REVENUE 3.00% 01/07/2051 | 733,778 | 0.03 | 970,000 | TEVA PHARMACEUTICAL INDUSTRIES LTD 3.75% 09/05/2027 | 823,666 | 0.04 |
| 470,000 | PENNSYLVANIA TURNPIKE 3.00% 01/12/2051 | 350,397 | 0.02 | | <i>Industria general</i> | 28,099,729 | 1.29 |
| 3,845,000 | REPUBLIC OF ANGOLA 8.75% 144A 14/04/2032 | 2,956,654 | 0.14 | 2,525,000 | CAB SELAS 3.375% 144A 01/02/2028 | 2,038,003 | 0.09 |
| 7,280,000 | REPUBLIC OF COTE D IVOIRE 4.875% 144A 30/01/2032 | 5,263,513 | 0.24 | 2,810,000 | FOOD SERVICE PROJ SL 5.50% 144A 21/01/2027 | 2,435,258 | 0.11 |
| 4,935,000 | REPUBLIC OF GUATEMALA 3.70% 144A 07/10/2033 | 3,652,216 | 0.17 | 1,280,000 | NIELSEN FINANCE COMPANY 4.50% 144A 15/07/2029 | 1,109,901 | 0.05 |
| 4,605,000 | REPUBLIC OF SERBIA 2.05% 144A 23/09/2036 | 2,718,930 | 0.13 | 1,295,000 | NIELSEN FINANCE COMPANY 4.75% 144A 15/07/2031 | 1,118,473 | 0.05 |
| 845,000 | ROANOKE ECONOMIC DEVELOPMENT AUTHORITY HOSPITAL REVENUE 3.00% 01/07/2045 | 662,243 | 0.03 | 2,600,000 | RESORTS WORLD LAS VEGAS LLC 4.625% 144A 06/04/2031 | 2,006,261 | 0.09 |
| 3,950,000 | RWANDESE 5.50% 144A 09/08/2031 | 2,984,310 | 0.14 | 8,100,000 | RESORTS WORLD LAS VEGAS LLC 4.625% 144A 16/04/2029 | 6,330,931 | 0.30 |
| 255,250,000 | SOUTH AFRICA 8.25% 31/03/2032 | 12,493,635 | 0.57 | 3,570,000 | SHERWOOD FINANCING PLC 6.00% 144A 15/11/2026 | 3,334,433 | 0.15 |
| 1,055,000 | SOUTH BROWARD HOSP DIST 2.50% 01/05/2047 | 701,551 | 0.03 | 1,550,000 | SPA HOLDINGS 3 3.625% 144A 04/02/2028 | 1,264,490 | 0.06 |
| 705,000 | TEXAS ST WTR DEV BRD 3.00% 01/08/2040 | 595,587 | 0.03 | 1,905,000 | TEXAS CHILDREN 3.00% 01/10/2051 | 1,463,358 | 0.07 |
| 2,998,000 | TRINIDAD AND TOBAGO 4.50% 144A 26/06/2030 | 2,505,909 | 0.12 | 7,055,000 | TRONOX INC 4.625% 144A 15/03/2029 | 5,459,367 | 0.25 |
| 3,590,000 | UKRAINE 4.375% 144A 27/01/2030 | 904,824 | 0.04 | 2,080,000 | UNIVERSITY OF NEBRASKA 3.00% 15/07/2054 | 1,539,254 | 0.07 |
| 7,559,000 | UKRAINE 7.375% 144A 25/09/2032 | 1,820,899 | 0.08 | | <i>Industrias químicas</i> | 7,116,222 | 0.33 |
| 72,300,000 | UNITED STATES OF AMERICA 2.375% 31/03/2027 | 67,511,645 | 3.10 | 1,785,000 | BRASKEM IDESA SAPI 6.99% 144A 20/02/2032 | 1,343,518 | 0.06 |
| 705,000 | UNIVERSITY CALFORNIA REGENTS MEDICAL CENTER POOLED REVENUE 4.00% 15/05/2053 | 656,211 | 0.03 | 6,364,000 | OLIN CORP 5.00% 01/02/2030 | 5,281,733 | 0.25 |
| 52,780,000,000 | UZBEKISTAN 14.00% 144A 19/07/2024 | 4,350,097 | 0.20 | 575,000 | OLIN CORP 5.625% 01/08/2029 | 490,971 | 0.02 |
| 27,000,000,000 | UZBEKISTAN 14.50% 144A 25/11/2023 | 2,335,460 | 0.11 | | <i>Ingeniería industrial</i> | 5,649,678 | 0.26 |
| 1,445,000 | VIRGINIA STATE PUBLIC SCHOOL AUTHORITY SPECIAL OBLIGATION PRINCE WILL 3.00% 01/09/2051 | 1,108,826 | 0.05 | 3,738,000 | PARK OHIO INDUSTRIES INC 6.625% 15/04/2027 | 2,868,189 | 0.13 |
| | <i>Hardware y equipo tecnológico</i> | 17,522,175 | 0.81 | 4,020,000 | TRINSEO MATERIALS OPERATING SCA 5.125% 144A 01/04/2029 | 2,781,489 | 0.13 |
| 2,020,000 | ATKORE INTERNATIONAL GROUP INC 4.25% 144A 01/06/2031 | 1,616,889 | 0.07 | | <i>Inversión y servicios inmobiliarios</i> | 7,624,476 | 0.35 |
| 5,380,000 | BELDEN INC 3.375% 144A 15/07/2027 | 4,637,560 | 0.21 | 3,900,000 | ADLER REAL ESTATE AG 3.00% 27/04/2026 | 2,584,023 | 0.12 |
| 3,370,000 | BELDEN INC 3.375% 144A 15/07/2031 | 2,505,157 | 0.12 | 4,405,000 | KENNEDY WILSON INC 4.75% 01/02/2030 | 3,365,277 | 0.15 |
| 597,000 | BELDEN INC 3.875% 144A 15/03/2028 | 512,954 | 0.02 | | | | |

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Cartera de títulos a 30/06/22

| Cantidad | | Valor de mercado | % del VL | Cantidad | | Valor de mercado | % del VL |
|------------|--|------------------|----------|------------|--|------------------|----------|
| | | EUR | | | | EUR | |
| 1,750,000 | LONG POINT REAL ESTATE IV LTD VAR 01/06/2026 | 1,675,176 | 0.08 | | <i>Proveedores de atención sanitaria</i> | 6,264,864 | 0.29 |
| | <i>Materiales industriales</i> | 2,000,891 | 0.09 | 1,810,000 | ADAPTHEALTH INC 5.125% 144A 01/03/2030 | 1,460,500 | 0.07 |
| 2,378,000 | INVERSIONES CMPC SA 3.85% 144A 13/01/2030 | 2,000,891 | 0.09 | 3,395,000 | AUNA SAA 6.50% 144A 20/11/2025 | 3,031,388 | 0.14 |
| | <i>Medios de comunicación</i> | 107,635 | 0.00 | 1,975,000 | TENET HEALTHCARE CORP 6.125% 144A 15/06/2030 | 1,772,976 | 0.08 |
| 115,000 | UNIVISIONS COMMUNICATIONS INC 7.375% 144A 30/06/2030 | 107,635 | 0.00 | | <i>Proveedores de servicios de telecomunicaciones</i> | 25,329,904 | 1.17 |
| | <i>Metales industriales y minería</i> | 7,392,834 | 0.34 | 455,000 | ALTICE FRANCE SA 5.125% 144A 15/01/2029 | 331,158 | 0.02 |
| 4,250,000 | ASIA ALUMINUM HOLDINGS LTD 0% 144A 23/12/2049 DEFAULTED | 4 | 0.00 | 2,690,000 | ALTICE FRANCE SA 5.125% 144A 15/07/2029 | 1,945,229 | 0.09 |
| 2,715,000 | COMMERCIAL METALS CO 4.375% 15/03/2032 | 2,152,029 | 0.10 | 7,606,000 | ALTICE FRANCE SA 5.50% 144A 15/01/2028 | 5,795,534 | 0.26 |
| 2,185,000 | METINVEST BV 7.65% 144A 01/10/2027 | 1,107,015 | 0.05 | 950,000 | IHS HOLDING LIMITED 6.25% 144A 29/11/2028 | 736,365 | 0.03 |
| 1,085,000 | MINERAL RESOURCES LTD 8.00% 144A 01/11/2027 | 1,015,528 | 0.05 | 1,065,000 | LEVEL 3 FINANCING INC 3.75% 144A 15/07/2029 | 789,849 | 0.04 |
| 1,150,000 | MINERAL RESOURCES LTD 8.50% 144A 01/05/2030 | 1,080,172 | 0.05 | 3,311,000 | LEVEL 3 FINANCING INC 4.625% 144A 15/09/2027 | 2,725,569 | 0.13 |
| 2,900,000 | TMS INTERNATIONAL CORP 6.25% 144A 15/04/2029 | 2,038,086 | 0.09 | 4,655,000 | LORCA TELECOM BONDCO 4.00% 144A 18/09/2027 | 3,904,102 | 0.18 |
| | <i>Metales preciosos y minería</i> | 10,535,621 | 0.48 | 2,400,000 | LUMEN TECHNOLOGIES INC 4.00% 144A 15/02/2027 | 1,943,094 | 0.09 |
| 8,263,000 | COEUR MINING INC 5.125% 144A 15/02/2029 | 5,417,958 | 0.24 | 3,660,000 | LUMEN TECHNOLOGIES INC 4.50% 144A 15/01/2029 | 2,616,631 | 0.12 |
| 8,028,000 | IAMGOLD CORP 5.75% 144A 15/10/2028 | 5,117,663 | 0.24 | 1,110,000 | MILICOM INTERNATIONAL CELLULAR SA 6.25% 144A 25/03/2029 | 832,358 | 0.04 |
| | <i>Petróleo, gas y carbón</i> | 70,184,264 | 3.23 | 4,830,000 | TOTAL PLAY TELECOMUNICATIONS 6.375% 144A 20/09/2028 | 3,710,015 | 0.17 |
| 24,093,000 | ENERGY TRANSFER LP VAR PERPETUAL USD (ISIN US29273VAM28) | 19,859,296 | 0.92 | | <i>Seguros de no vida</i> | 20,611,528 | 0.95 |
| 585,000 | ENLINK MIDSTREAM LLC 5.375% 01/06/2029 | 491,077 | 0.02 | 400,000 | AXA SA VAR 17/01/2047 | 374,139 | 0.02 |
| 11,195,000 | ENLINK MIDSTREAM PARTNERS LP 5.45% 01/06/2047 | 7,621,101 | 0.35 | 2,020,000 | LIBERTY MUTUAL GROUP INC VAR 144A 23/05/2059 | 1,826,868 | 0.08 |
| 4,448,000 | ENLINK MIDSTREAM PARTNERS LP 5.60% 01/04/2044 | 3,081,797 | 0.14 | 750,000 | LIBERTY MUTUAL GROUP INC 5.50% 144A 15/06/2052 | 685,886 | 0.03 |
| 4,790,000 | HARBOUR ENERGY PLC 5.50% 144A 15/10/2026 | 4,202,573 | 0.19 | 10,530,000 | LIBERTY MUTUAL INSURANCE COMPANY 7.697% 144A 15/10/2097 | 12,266,854 | 0.57 |
| 1,855,000 | HESS MIDSTREAM OPERATIONS LP 5.50% 144A 15/10/2030 | 1,597,612 | 0.07 | 500,000 | MONA LISA RE LTD VAR 09/01/2023 | 471,567 | 0.02 |
| 2,960,000 | INTERNATIONAL PETROLEUM CORPORATION 7.25% 01/02/2027 | 2,727,294 | 0.13 | 1,250,000 | RESIDENTIAL REINS VAR 06/12/2024 USD (ISIN US76120AAB89) | 1,176,228 | 0.05 |
| 5,066,000 | LIGHT SERVICES DE ELECTRICIDADE SA 4.375% 144A 18/06/2026 | 4,266,256 | 0.20 | 1,000,000 | RESIDENTIAL REINS VAR 06/12/2024 USD (ISIN US76120AAC62) | 959,061 | 0.04 |
| 5,935,000 | MC BRAZIL DOWNSTREAM TRADING SARL 7.25% 144A 30/06/2031 | 4,564,634 | 0.21 | 1,000,000 | TORREY PINES RE PTE LTD VAR 07/06/2029 | 946,004 | 0.04 |
| 3,705,000 | NAKILAT INC 6.267% 144A 31/12/2033 | 2,567,980 | 0.12 | 2,000,000 | URSA RE LTD VAR 10/12/2022 | 1,904,921 | 0.10 |
| 7,525,000 | OCCIDENTAL PETROLEUM CORP 4.40% 15/04/2046 | 5,862,726 | 0.27 | | <i>Seguros de vida</i> | 10,412,590 | 0.48 |
| 2,810,000 | PETROLEOS MEXICANOS PEMEX 6.70% 16/02/2032 | 2,050,525 | 0.09 | 11,345,000 | FARMERS INSURANCE EXCHANGE VAR 144A 01/11/2057 | 9,944,251 | 0.46 |
| 1,780,000 | PROMIGAS SA ESP GASES DEL PACIFICO SAC 3.75% 144A 16/10/2029 | 1,385,453 | 0.06 | 500,000 | VITALITY RE XI LTD VAR 09/01/2025 USD (ISIN US92851AAB08) | 468,339 | 0.02 |
| 4,518,000 | TULLOW OIL PLC 10.25% 144A 15/05/2026 | 4,162,377 | 0.19 | | <i>Servicios de finanzas y crédito</i> | 7,175,646 | 0.33 |
| 2,970,000 | VERMILION ENERGY INC 6.875% 144A 01/05/2030 | 2,545,629 | 0.12 | 5,372,000 | CREDITO REAL SAB DE CV SOFOM ER 8.00% 144A 21/01/2028 | 320,075 | 0.01 |
| 5,750,000 | YPF SOCIEDAD ANONIMA 6.95% 144A 21/07/2027 | 3,197,934 | 0.15 | 5,467,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.50% 01/04/2050 USD (ISIN US3140X7KG35) | 1,820,652 | 0.08 |
| | <i>Productores de alimentos</i> | 4,401,559 | 0.20 | 4,100,000 | SBA TOWER TRUST 3.869% 144A 15/10/2049 | 3,843,865 | 0.19 |
| 5,700,000 | MINERVA LUXEMBOURG SA 4.375% 144A 18/03/2031 | 4,401,559 | 0.20 | 1,250,000 | VITALITY RE X LTD VAR 10/01/2023 | 1,191,054 | 0.05 |
| | | | | | <i>Servicios de soporte industrial</i> | 11,654,068 | 0.54 |
| | | | | 6,986,000 | BREAD FINANCIAL HOLDINGS INC 7.00% 144A 15/01/2026 | 6,406,245 | 0.30 |

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Cartera de títulos a 30/06/22

| Cantidad | | Valor de mercado | % del VL | Cantidad | | Valor de mercado | % del VL |
|------------|---|----------------------|--------------|------------|---|------------------|----------|
| | | EUR | | | | EUR | |
| 3,680,000 | GARDA WORLD SECURITY CORP 4.625% 144A 15/02/2027 | 3,032,493 | 0.14 | 6,980,000 | EAGLE RE 21-2 LTD VAR 25/04/2034 USD (ISIN US26982AAG94) | 6,264,914 | 0.29 |
| 3,012,000 | GARDA WORLD SECURITY CORP 6.00% 144A 01/06/2029 | 2,215,330 | 0.10 | 3,785,000 | HOME RE 2021 2 LTD FRN 25/07/2033 | 3,276,654 | 0.15 |
| | <i>Software y servicios informáticos</i> | 2,679,204 | 0.12 | 1,600,000 | JG WENTWORTH INC 4.70% 15/10/2074 | 1,479,161 | 0.07 |
| 1,480,000 | SCIENTIFIC GAMES INTERNATIONAL INC 7.00% 144A 15/05/2028 | 1,338,038 | 0.06 | | <i>Inversión y servicios inmobiliarios</i> | 5,917,772 | 0.27 |
| 1,480,000 | SCIENTIFIC GAMES INTERNATIONAL INC 7.25% 144A 15/11/2029 | 1,341,166 | 0.06 | 2,050,000 | READYCAP COMMERCIAL MORTGAGE TRUST FRN 25/11/2036 USD (ISIN US75575WAL00) | 1,842,786 | 0.08 |
| | <i>Transporte industrial</i> | 23,636,531 | 1.09 | 3,000,000 | READYCAP COMMERCIAL MORTGAGE TRUST VAR 25/01/2037 USD (ISIN US75574PAJ12) | 2,777,226 | 0.13 |
| 14,925,000 | AIR LEASE CORP 2.875% 15/01/2032 | 11,142,819 | 0.52 | 1,400,000 | READYCAP COMMERCIAL MORTGAGE TRUST VAR 25/01/2037 USD (ISIN US75574PAL67) | 1,297,760 | 0.06 |
| 48,500,000 | RED DE CARRETAS DE OCCIDENTE SAPIB DE CV 9.00% 144A 10/06/2028 | 1,772,096 | 0.08 | | <i>Seguros de vida</i> | 14,662,915 | 0.67 |
| 815,000 | UNITED AIR LINES INC 4.375% 144A 15/04/2026 | 692,569 | 0.03 | 2,730,000 | GENWORTH MORTGAGE INSURANCE CORP FRN 25/08/2033 USD (ISIN US89600FAC77) | 2,070,168 | 0.10 |
| 815,000 | UNITED AIR LINES INC 4.625% 144A 15/04/2029 | 661,830 | 0.03 | 9,250,000 | GENWORTH MORTGAGE INSURANCE CORP FRN 25/08/2033 USD (ISIN US89600FAD50) | 8,758,476 | 0.39 |
| 5,110,000 | VISTAJET MALTA FINANCE PLC 6.375% 144A 01/02/2030 | 3,916,730 | 0.18 | 1,500,000 | GENWORTH MORTGAGE INSURANCE CORP FRN 25/08/2033 USD (ISIN US89600FAE34) | 1,417,569 | 0.07 |
| 930,000 | VISTAJET MALTA FINANCE PLC 7.875% 144A 01/05/2027 | 785,961 | 0.04 | 1,820,000 | GENWORTH MORTGAGE INSURANCE CORP FRN 25/10/2030 USD (ISIN US89600MAD02) | 1,768,350 | 0.08 |
| 5,020,000 | WESTERN GLOBAL AIRLINES 10.375% 144A 15/08/2025 | 4,664,526 | 0.21 | 670,000 | GENWORTH MORTGAGE INSURANCE CORP FRN 25/10/2030 USD (ISIN US89600MAE84) | 648,352 | 0.03 |
| | <i>Viajes y Ocio</i> | 11,344,951 | 0.52 | | <i>Servicios de finanzas y crédito</i> | 986,458,435 | 45.39 |
| 1,400,000 | AIR CANADA INC 3.875% 144A 15/08/2026 | 1,139,069 | 0.05 | 2,000,000 | 522 FUNDING CLO 2018 2A LTD FRN 20/04/2031 | 1,652,816 | 0.08 |
| 1,115,000 | CHARLOTTE NC AIRPORT REVENUE 4.00% 01/07/2047 | 1,058,538 | 0.05 | 4,150,000 | 522 FUNDING CLO 2018 2A LTD VAR 23/04/2034 | 3,505,663 | 0.16 |
| 7,225,000 | GRUPO AEROMEXICO SAB DE CV 8.50% 144A 17/03/2027 | 6,681,527 | 0.31 | 1,900,000 | 522 FUNDING CLO 2018 2A LTD VAR 23/10/2034 | 1,579,915 | 0.07 |
| 3,530,000 | SANDS CHINA 4.375% 18/06/2030 | 2,465,817 | 0.11 | 3,500,000 | ABPCI DIRECT LENDING FUND CO LLC VAR 20/01/2032 USD (ISIN US000848AQ48) | 3,215,732 | 0.15 |
| | Bonos convertibles | 21,976,293 | 1.01 | 1,600,000 | ACCELERATED PROCESSORS INC 4.51% 02/12/2033 | 565,949 | 0.03 |
| | <i>Industria farmacéutica y biotecnología</i> | 6,041,527 | 0.28 | 2,000,000 | ACCELERATED PROCESSORS INC 6.65% 02/12/2033 | 720,285 | 0.03 |
| 3,175,000 | INSMED INC 1.75% 15/01/2025 CV | 2,870,544 | 0.13 | 1,690,000 | AGATE BAY MORTGAGE TRUST 2015 7 VAR 25/09/2045 | 1,317,896 | 0.06 |
| 6,130,000 | TRICIDA INC 3.50% 15/05/2027 CV | 3,170,983 | 0.15 | 2,000,000 | AGL CLO 1 LTD VAR 20/01/2034 | 1,768,152 | 0.08 |
| | <i>Medios de comunicación</i> | 1,300,440 | 0.06 | 3,000,000 | AGL CLO 1 LTD VAR 20/10/2034 | 2,583,917 | 0.12 |
| 1,524,000 | IMAX CORP 0.50% 01/04/2026 CV | 1,300,440 | 0.06 | 1,000,000 | AGL CLO 1 LTD VAR 21/01/2035 | 897,111 | 0.04 |
| | <i>Servicios de finanzas y crédito</i> | 1,482,846 | 0.07 | 1,500,000 | AGL CLO 17 LIMITED VAR 21/01/2035 | 1,281,477 | 0.06 |
| 2,100,000 | GOL EQUITY FINANCE SA 3.75% 144A 15/07/2024 CV | 1,482,846 | 0.07 | 2,000,000 | AIMCO CLO LTD VAR 17/01/2032 | 1,779,777 | 0.08 |
| | <i>Software y servicios informáticos</i> | 4,115,299 | 0.19 | 3,250,000 | ARBOR REALTY COLLATERALIZED LOAN FRN 15/08/2034 | 2,874,769 | 0.13 |
| 1,555,000 | BENTLEY SYSTEMS INC 0.375% 01/07/2027 CV | 1,165,257 | 0.05 | 4,500,000 | ARBOR REALTY COLLATERALIZED LOAN OBLIGATION FRN 15/11/2036 | 3,996,208 | 0.18 |
| 3,358,000 | VERINT SYSTEMS INC 0.25% 15/04/2026 CV | 2,950,042 | 0.14 | 5,500,000 | ARBOR REALTY COLLATERALIZED LOAN OBLIGATION VAR 15/11/2036 | 5,042,871 | 0.23 |
| | <i>Viajes y Ocio</i> | 9,036,181 | 0.41 | 8,760,000 | ARBOR REALTY COLLATERALIZED LOAN VAR 15/01/2037 | 7,926,692 | 0.36 |
| 9,493,000 | DAIMOND EAGLE ACQUISITION CORP 0% 15/03/2028 CV | 5,518,371 | 0.25 | 4,900,000 | ARBOR REALTY COLLATERALIZED LOAN VAR 15/05/2037 USD (ISIN US03881JAL08) | 4,520,425 | 0.21 |
| 4,042,000 | SPIRIT AIRLINES INC 1.00% 15/05/2026 CV | 3,517,810 | 0.16 | 2,500,000 | AREIT 2021-CRE5 LIMITED VAR 17/12/2024 | 2,243,819 | 0.10 |
| | Títulos respaldados por activos y títulos con respaldo hipotecario | 1,019,768,822 | 46.92 | 4,500,000 | BARCLAYS COMMERCIAL MORTGAGE SECURITIES VAR 15/12/2051 | 4,031,691 | 0.19 |
| | <i>Banca de inversión y servicios de intermediación</i> | 12,729,700 | 0.59 | 4,000,000 | BATTALION CLO X LTD FRN 15/07/2031 | 3,456,039 | 0.16 |
| 2,000,000 | ABCA REVERSION CLASS A SHARE SERIES JANUARY 2022 VAR 15/01/2035 USD (ISIN US00038JAE47) | 1,708,971 | 0.08 | 50,000,000 | BAYVIEW COMMERCIAL ASSET TRUST 2007-2 VAR 25/07/2037 | 6 | 0.00 |

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Cartera de títulos a 30/06/22

| Cantidad | | Valor de mercado | % del VL | Cantidad | | Valor de mercado | % del VL |
|-----------|--|------------------|----------|------------|--|------------------|----------|
| | | EUR | | | | EUR | |
| 2,000,000 | BDS 2018 FL2 A FRN 16/02/2037 | 1,879,001 | 0.09 | 2,430,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/07/2030 USD (ISIN US30711XYX64) | 1,276,690 | 0.06 |
| 775,000 | BELLEMADE RE LT FRN 25/06/2030 USD (ISIN US07876UAC36) | 726,973 | 0.03 | 6,610,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/10/2030 | 6,199,709 | 0.29 |
| 670,000 | BELLEMADE RE LT FRN 25/10/2030 USD (ISIN US07877KAJ97) | 641,915 | 0.03 | 6,850,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/11/2039 | 3,323,070 | 0.15 |
| 5,830,000 | BELLEMADE RE LT VAR 25/09/2031 | 4,992,186 | 0.23 | 10,439,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION VAR 25/03/2031 | 4,793,972 | 0.22 |
| 2,910,000 | BELLEMADE RE LTD FRN 25/10/2030 USD (ISIN US07877KAG58) | 2,821,673 | 0.13 | 10,521,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION VAR 25/06/2048 | 192,905 | 0.01 |
| 3,230,000 | BELLEMADE RE LTD VAR 26/01/2032 | 2,960,940 | 0.14 | 10,565,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION VAR 25/07/2049 | 166,027 | 0.01 |
| 3,630,000 | BELLEMADE RE 2018 3 LTD FRN 25/10/2028 | 3,405,374 | 0.16 | 26,514,600 | FEDERAL NATIONAL MORTGAGE ASSOCIATION VAR 25/08/2041 | 248,102 | 0.01 |
| 1,000,000 | BPCRE 2021 FL1 LIMITED FRN 15/02/2037 | 937,336 | 0.04 | 7,000,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION VAR 25/08/2049 USD (ISIN US3136B5SU01) | 210,784 | 0.01 |
| 2,350,000 | BSPRT 2018-FL4 ISSUER LTD / LLC VAR 15/12/2026 | 2,129,487 | 0.10 | 6,975,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION VAR 25/08/2049 USD (ISIN US3136B5TL92) | 204,133 | 0.01 |
| 600,000 | B2R MORTGAGE TRUST VAR 15/05/2048 | 553,517 | 0.03 | 12,880,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION VAR 25/12/2041 USD (ISIN US20754BAF85) | 10,858,607 | 0.51 |
| 4,730,000 | CASCADE FUNDING MORTGAGE TRUST 2018 VAR 25/10/2068 USD (ISIN US14727QAD79) | 5,011,150 | 0.23 | 4,000,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 1.50% 01/01/2042 USD (ISIN US3140XFKT79) | 3,206,504 | 0.15 |
| 2,000,000 | CERBERUS LOAN FUNDING VAR 15/10/2031 USD (ISIN US15673EAC75) | 1,849,701 | 0.09 | 2,000,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 1.50% 01/01/2042 USD (ISIN US31418EAV20) | 1,593,207 | 0.07 |
| 2,200,000 | CFCRE COMMERCIAL MORTGAGE TRUST 6.099% 15/02/2033 | 2,082,249 | 0.10 | 3,000,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 1.50% 01/02/2042 | 2,419,512 | 0.11 |
| 2,375,000 | CG-CCRE COML MTG TR 2014-FL1 FRN 15/06/2031 USD (ISIN US12528MAE93) | 1,491,793 | 0.07 | 1,000,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 1.50% 01/03/2042 | 799,754 | 0.04 |
| 3,781,950 | CITIGROUP MORTGAGE LOAN TRUST 2018 RP3 VAR 25/03/2061 USD (ISIN US17327DAE13) | 2,974,228 | 0.14 | 21,000,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 1.50% 01/11/2041 | 16,548,554 | 0.77 |
| 3,250,000 | CITIGROUP MORTGAGE LOAN TRUST 2018 RP3 VAR 25/03/2061 USD (ISIN US17327DAF87) | 2,446,413 | 0.11 | 118,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.00% 01/01/2051 | 86,055 | 0.00 |
| 9,500,000 | CITIGROUP MOSTGAGE LOAN TRUST 2018-RP1 VAR 25/09/2064 | 8,344,282 | 0.38 | 63,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.00% 01/02/2042 USD (ISIN US3140MFKW28) | 51,828 | 0.00 |
| 4,540,000 | COLOGIX CANADIAN ISSUER LIMITED PARTNERSHIP 4.94% 25/01/2052 | 3,149,377 | 0.14 | 178,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.00% 01/02/2042 USD (ISIN US3140M2NG30) | 147,061 | 0.01 |
| 800,000 | COLONY AMERICAN FINANCE LTD VAR 15/10/2049 | 763,700 | 0.04 | 7,756,676 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.00% 01/04/2042 | 6,564,253 | 0.30 |
| 1,690,000 | COMM MORTGAGE 2013-LC13 VAR 10/08/2048 | 1,402,760 | 0.06 | 51,000,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.00% 01/07/2050* | 42,447,722 | 1.96 |
| 4,750,000 | COMM 2015 DC 1 MORTGAGE TRUST VAR 10/02/2048 | 4,394,269 | 0.20 | 243,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.00% 01/11/2050 | 171,698 | 0.01 |
| 3,250,000 | COMM 2016 CCRE28 MORTGAGE TRUST 3.651% 10/02/2049 | 2,758,013 | 0.13 | 1,871,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.00% 01/11/2051 | 1,517,998 | 0.07 |
| 3,200,000 | COMMERCIAL MORTGAGE TRUST BACKED SECURITIES VAR 10/10/2049 | 2,873,302 | 0.13 | 3,633,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.00% 01/12/2041 | 3,002,065 | 0.14 |
| 3,310,000 | CSAIL 2015-C1 COMMERCIAL MORTGAGE TRUST VAR 01/11/2048 USD (ISIN US12635RBE71) | 2,815,139 | 0.13 | 7,000,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.50% 01/01/2052 | 5,908,289 | 0.27 |
| 5,317,000 | CSAIL 2015-C1 COMMERCIAL MORTGAGE TRUST VAR 15/04/2050 | 4,512,731 | 0.21 | 200,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.50% 01/04/2052 | 172,759 | 0.01 |
| 1,750,000 | CSAIL 2016 C6 COMMERCIAL MORTGAGE TRUST VAR 15/01/2049 | 1,411,481 | 0.06 | 3,000,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.50% 01/08/2051 | 2,438,863 | 0.11 |
| 3,503,000 | CSMC TRUST 2015 WIN1 VAR 25/07/2043 | 756,691 | 0.03 | 7,000,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.50% 01/10/2051 | 5,657,412 | 0.26 |
| 2,910,000 | DBGS MORTGAGE TRUST 5.237% 15/09/2031 | 2,743,094 | 0.13 | 4,000,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.50% 01/12/2051 | 3,346,997 | 0.15 |
| 7,200,000 | EAGLE RE 2021-1 LTD FRN 25/10/2030 USD (ISIN US269820AH91) | 6,994,095 | 0.32 | 96,000,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.50% 25/06/2043* | 82,780,135 | 3.82 |
| 1,800,000 | FEDERAL HOME LOAN MORTGAGE CORP 3.00% 01/03/2052 | 1,600,410 | 0.07 | 170,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.00% 01/01/2027 | 11,116 | 0.00 |
| 4,800,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/01/2031 USD (ISIN US30711XY321) | 4,534,234 | 0.21 | | | | |
| 3,120,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/02/2040 USD (ISIN US20753VBE74) | 2,864,489 | 0.13 | | | | |
| 3,940,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/02/2040 USD (ISIN US20753VCZ94) | 3,606,994 | 0.17 | | | | |
| 2,850,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/07/2030 USD (ISIN US30711XYW81) | 2,698,908 | 0.12 | | | | |

* Títulos por anunciar (PA), consúltense la nota 2.

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | | Valor de mercado | % del VL | Cantidad | | Valor de mercado | % del VL |
|------------|--|------------------|----------|------------|--|------------------|----------|
| | | EUR | | | | EUR | |
| 6,133,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.00% 01/01/2052 | 5,374,845 | 0.25 | 195,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/04/2052 USD (ISIN US3140MNR55) | 179,167 | 0.01 |
| 400,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.00% 01/03/2047 | 345,861 | 0.02 | 180,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/04/2052 USD (ISIN US3140MPGD74) | 165,153 | 0.01 |
| 3,000,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.00% 01/03/2052 USD (ISIN US3140MHU319) | 2,666,688 | 0.12 | 1,352,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/04/2052 USD (ISIN US3140XGR843) | 1,241,492 | 0.06 |
| 8,096,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.00% 01/03/2052 USD (ISIN US3140XGFN48) | 7,189,198 | 0.33 | 3,457,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/04/2052 USD (ISIN US3140XGS916) | 3,148,109 | 0.14 |
| 700,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.00% 01/04/2050 USD (ISIN US3140K9EY10) | 460,898 | 0.02 | 1,990,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/05/2052 | 1,821,464 | 0.08 |
| 101,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.00% 01/04/2050 USD (ISIN US3140QDDN18) | 32,499 | 0.00 | 7,650,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/06/2045 USD (ISIN US3138YKFW85) | 1,514,816 | 0.07 |
| 5,848,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.00% 01/04/2052 | 5,207,831 | 0.24 | 1,060,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/06/2046 | 399,127 | 0.02 |
| 10,936,076 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.00% 01/05/2030 | 1,656,253 | 0.08 | 2,000,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/07/2033* | 1,903,262 | 0.09 |
| 14,330,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.00% 01/05/2043 USD (ISIN US3138WTUN49) | 2,342,178 | 0.11 | 5,325,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/07/2042 | 761,581 | 0.04 |
| 18,000,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.00% 01/07/2048* | 16,063,020 | 0.75 | 310,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/07/2047 | 75,408 | 0.00 |
| 400,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.00% 01/08/2050 | 355,099 | 0.02 | 754,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/07/2051 | 650,708 | 0.03 |
| 3,658,457 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.00% 01/10/2030 | 1,223,248 | 0.06 | 379,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/08/2051 | 343,883 | 0.02 |
| 800,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.00% 01/11/2050 | 617,265 | 0.03 | 6,175,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/09/2045 | 2,990,158 | 0.14 |
| 10,250,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/01/2047 USD (ISIN US3140F9VT99) | 3,071,624 | 0.14 | 567,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/09/2051 USD (ISIN US3140LTBF09) | 441,624 | 0.02 |
| 550,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/02/2045 USD (ISIN US3138EPDY76) | 147,487 | 0.01 | 42,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/09/2051 USD (ISIN US3140LYWC34) | 38,166 | 0.00 |
| 83,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/02/2052 USD (ISIN US3140MGT438) | 76,937 | 0.00 | 570,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/10/2046 USD (ISIN US3140FHLH80) | 144,471 | 0.01 |
| 298,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/02/2052 USD (ISIN US3140MGUB53) | 276,357 | 0.01 | 100,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/10/2051 | 81,921 | 0.00 |
| 403,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/02/2052 USD (ISIN US3140MG6M80) | 369,717 | 0.02 | 80,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/12/2051 | 72,757 | 0.00 |
| 92,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/03/2052 USD (ISIN US3140MGJW20) | 84,431 | 0.00 | 8,024,141 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/01/2042 USD (ISIN US3138AUN605) | 476,631 | 0.02 |
| 113,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/03/2052 USD (ISIN US3140MGJX03) | 103,757 | 0.00 | 14,755,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/01/2042 USD (ISIN US3138AWN16) | 1,692,833 | 0.08 |
| 185,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/03/2052 USD (ISIN US3140MJAW59) | 152,197 | 0.01 | 9,050,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/01/2042 USD (ISIN US3138AWN03) | 782,745 | 0.04 |
| 741,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/04/2050 | 383,865 | 0.02 | 925,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/01/2042 USD (ISIN US3138E5FZ68) | 55,771 | 0.00 |
| 688,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/04/2052 USD (ISIN US3140MDHU50) | 632,287 | 0.03 | 29,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/01/2051 USD (ISIN US3140QGTB37) | 15,707 | 0.00 |
| 370,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/04/2052 USD (ISIN US3140MJF837) | 340,260 | 0.02 | 158,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/01/2051 USD (ISIN US31418DXE74) | 88,833 | 0.00 |
| 540,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/04/2052 USD (ISIN US3140MJP14) | 495,914 | 0.02 | 4,585,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/02/2042 USD (ISIN US3138E4ZL87) | 550,664 | 0.03 |
| 190,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/04/2052 USD (ISIN US3140MLMS65) | 174,531 | 0.01 | 1,744,510 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/02/2042 USD (ISIN US3138E6YW00) | 43,599 | 0.00 |
| 664,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/04/2052 USD (ISIN US3140MNB24) | 558,154 | 0.03 | 11,005,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/02/2042 USD (ISIN US31417BA312) | 933,724 | 0.04 |
| 551,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/04/2052 USD (ISIN US3140MNL09) | 506,049 | 0.02 | 1,911,373 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/02/2044 | 393,624 | 0.02 |
| 156,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/04/2052 USD (ISIN US3140MNR68) | 143,284 | 0.01 | 106,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/02/2051 USD (ISIN US3140QGGJ02) | 41,764 | 0.00 |
| 147,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/04/2052 USD (ISIN US3140MNRD08) | 134,876 | 0.01 | 314,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/02/2051 USD (ISIN US3140QHLM56) | 115,932 | 0.01 |

* Títulos por anunciar (PA), consúltense la nota 2.

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Cartera de títulos a 30/06/22

| Cantidad | | Valor de mercado | % del VL | Cantidad | | Valor de mercado | % del VL |
|------------|--|------------------|----------|------------|--|------------------|----------|
| | | EUR | | | | EUR | |
| 14,720,743 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/04/2039 | 577,543 | 0.03 | 184,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/08/2048 USD (ISIN US3140HPHT72) | 16,063 | 0.00 |
| 5,216,159 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/04/2041 | 575,737 | 0.03 | 51,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/08/2051 USD (ISIN US3140LUHN42) | 37,797 | 0.00 |
| 5,979,118 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/04/2042 USD (ISIN US3138EDE727) | 863,069 | 0.04 | 1,713,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/08/2051 USD (ISIN US31418D4N92) | 1,115,450 | 0.05 |
| 4,350,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/04/2042 USD (ISIN US3138EE4A41) | 357,477 | 0.02 | 40,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/09/2051 | 28,621 | 0.00 |
| 3,080,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/04/2047 USD (ISIN US3140GPS581) | 986,889 | 0.05 | 14,600,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/10/2040 | 2,554,481 | 0.12 |
| 4,845,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/04/2047 USD (ISIN US3140J5E709) | 926,835 | 0.04 | 3,125,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/10/2042 USD (ISIN US3138MBH743) | 417,555 | 0.02 |
| 345,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/04/2051 | 128,460 | 0.01 | 396,312 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/10/2042 USD (ISIN US31417DEE94) | 94,857 | 0.00 |
| 701,129 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/05/2042 USD (ISIN US3138EBLT04) | 111,305 | 0.01 | 43,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/10/2050 | 25,031 | 0.00 |
| 17,465,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/05/2042 USD (ISIN US31417BZ913) | 1,228,677 | 0.06 | 24,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/10/2051 | 16,080 | 0.00 |
| 567,455 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/05/2045 | 70,858 | 0.00 | 1,942,024 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/11/2043 USD (ISIN US3138XBJM77) | 302,122 | 0.01 |
| 58,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/05/2050 | 30,626 | 0.00 | 6,493,748 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/11/2043 USD (ISIN US3138X8YD76) | 1,866,533 | 0.09 |
| 42,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/05/2051 | 14,960 | 0.00 | 296,973 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/11/2048 | 123,630 | 0.01 |
| 325,808 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/06/2042 | 26,348 | 0.00 | 111,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/11/2050 USD (ISIN US3140QFRH42) | 47,718 | 0.00 |
| 131,127 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/06/2045 | 31,108 | 0.00 | 1,209,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/11/2050 USD (ISIN US3140QFUB35) | 453,508 | 0.02 |
| 1,525,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/06/2047 USD (ISIN US3140FM7M24) | 371,143 | 0.02 | 13,354,329 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/12/2040 USD (ISIN US3138A4QJ72) | 1,682,635 | 0.08 |
| 400,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/06/2047 USD (ISIN US3140GRN349) | 154,655 | 0.01 | 5,360,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/12/2040 USD (ISIN US31419AVT14) | 911,634 | 0.04 |
| 123,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/06/2048 | 18,073 | 0.00 | 1,700,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/12/2041 | 71,705 | 0.00 |
| 127,760 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/06/2049 | 50,810 | 0.00 | 3,075,846 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/12/2042 | 263,442 | 0.01 |
| 48,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/06/2050 | 12,142 | 0.00 | 477,704 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/12/2044 | 70,594 | 0.00 |
| 646,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/06/2051 | 313,479 | 0.01 | 522,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/12/2050 | 176,309 | 0.01 |
| 221,834 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/07/2045 | 114,784 | 0.01 | 3,000,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 25/07/2028* | 2,896,928 | 0.13 |
| 2,625,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/07/2047 | 709,656 | 0.03 | 2,410,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 25/11/2050 | 272,847 | 0.01 |
| 133,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/07/2050 | 67,232 | 0.00 | 5,904,321 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.50% 01/02/2044 | 517,874 | 0.02 |
| 114,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/07/2051 USD (ISIN US3140LSWZ50) | 61,218 | 0.00 | 830,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.50% 01/02/2050 | 272,233 | 0.01 |
| 596,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/07/2051 USD (ISIN US3140QLJX51) | 334,591 | 0.02 | 2,575,073 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.50% 01/03/2040 | 85,436 | 0.00 |
| 1,226,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/07/2051 USD (ISIN US3140XCHD34) | 771,787 | 0.04 | 28,892,563 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.50% 01/03/2042 | 2,272,810 | 0.10 |
| 23,460,485 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/08/2042 | 2,502,755 | 0.12 | 422,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.50% 01/04/2050 USD (ISIN US3140X7JF70) | 168,323 | 0.01 |
| 3,933,600 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/08/2043 | 513,252 | 0.02 | 800,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.50% 01/05/2041 USD (ISIN US3138AFXA35) | 38,344 | 0.00 |
| 235,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/08/2048 USD (ISIN US3140HERF12) | 30,968 | 0.00 | 3,677,375 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.50% 01/05/2041 USD (ISIN US3138AGA734) | 147,474 | 0.01 |
| 1,297,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/08/2048 USD (ISIN US3140HJJS12) | 159,389 | 0.01 | 8,450,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.50% 01/05/2041 USD (ISIN US31416X4Z09) | 1,075,592 | 0.05 |

* Títulos por anunciar (PA), consúltense la nota 2.

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | | Valor de mercado | % del VL | Cantidad | | Valor de mercado | % del VL |
|------------|---|------------------|----------|------------|---|------------------|----------|
| | | EUR | | | | EUR | |
| 10,687,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.50% 01/05/2049 | 2,631,644 | 0.12 | 750,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 6.00% 01/12/2033 | 11,194 | 0.00 |
| 8,146,974 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.50% 01/06/2044 | 979,799 | 0.05 | 3,500,000 | FIRST EAGLE COMMERCIAL LOAN FUNDING 2016 LLC VAR 25/01/2032 | 3,272,916 | 0.15 |
| 332,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.50% 01/06/2049 | 47,523 | 0.00 | 900,000 | FIRST INVESTORS AUTO OWNER TRUST 2018 2 5.36% 15/01/2025 | 864,231 | 0.04 |
| 3,313,115 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.50% 01/08/2040 USD (ISIN US3128M74W34) | 116,005 | 0.01 | 2,335,000 | FLAGSTAR MORTGAGE TRUST 2018 VAR 25/07/2048 | 1,950,781 | 0.09 |
| 3,070,237 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.50% 01/08/2040 USD (ISIN US31410LA365) | 303,211 | 0.01 | 2,670,000 | FREDDIE MAC FRN 25/02/2047 USD (ISIN US35564ACB52) | 2,503,536 | 0.12 |
| 1,500,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.50% 01/11/2041 | 189,697 | 0.01 | 2,000,000 | FREDDIE MAC FRN 25/02/2049 | 1,754,234 | 0.08 |
| 22,637,681 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.50% 01/11/2043 USD (ISIN US3138EL7M98) | 2,003,406 | 0.09 | 985,000 | FREDDIE MAC FRN 25/02/2050 | 809,815 | 0.04 |
| 2,350,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.50% 25/06/2029 | 137,519 | 0.01 | 6,515,000 | FREDDIE MAC FRN 25/03/2050 | 2,966,332 | 0.14 |
| 33,000,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.50% 31/07/2047* | 31,736,741 | 1.47 | 3,690,000 | FREDDIE MAC FRN 25/06/2050 | 3,197,012 | 0.15 |
| 1,426,179 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 5.00% 01/01/2041 | 92,072 | 0.00 | 2,150,000 | FREDDIE MAC FRN 25/07/2050 | 2,368,492 | 0.11 |
| 26,000,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 5.00% 01/01/2045 USD (ISIN US3138EPAL82) | 3,617,345 | 0.17 | 5,380,000 | FREDDIE MAC FRN 25/08/2050 USD (ISIN US35565XBD12) | 5,370,858 | 0.25 |
| 35,338,858 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 5.00% 01/02/2041 | 1,816,822 | 0.08 | 3,340,000 | FREDDIE MAC FRN 25/08/2050 USD (ISIN US35565XBE94) | 3,756,440 | 0.17 |
| 727,557 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 5.00% 01/02/2045 | 136,615 | 0.01 | 8,000,000 | FREDDIE MAC FRN 25/09/2048 | 7,471,925 | 0.34 |
| 619,893 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 5.00% 01/03/2044 | 86,680 | 0.00 | 9,325,000 | FREDDIE MAC FRN 25/10/2048 USD (ISIN US35563XBD30) | 8,846,296 | 0.41 |
| 5,017,995 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 5.00% 01/05/2023 | 38,188 | 0.00 | 4,150,000 | FREDDIE MAC FRN 25/10/2048 USD (ISIN US35563XBE13) | 4,271,112 | 0.20 |
| 19,339,774 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 5.00% 01/06/2035 | 256,124 | 0.01 | 3,000,000 | FREDDIE MAC FRN 25/12/2030 | 2,813,830 | 0.13 |
| 1,100,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 5.00% 01/06/2040 | 59,796 | 0.00 | 2,920,000 | FREDDIE MAC FRN 25/12/2042 USD (ISIN US3137G0SK62) | 2,474,486 | 0.11 |
| 1,066,902 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 5.00% 01/07/2040 | 39,843 | 0.00 | 49,894,608 | FREDDIE MAC VAR 15/07/2042 | 1,079,510 | 0.05 |
| 218,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 5.00% 01/09/2049 USD (ISIN US3140QBUP17) | 93,276 | 0.00 | 20,010,000 | FREDDIE MAC VAR 15/08/2042 | 608,427 | 0.03 |
| 721,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 5.00% 01/09/2049 USD (ISIN US3140QBUPV84) | 426,258 | 0.02 | 5,765,000 | FREDDIE MAC VAR 25/01/2034 USD (ISIN US35564KJA88) | 4,781,667 | 0.22 |
| 7,312,433 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 5.00% 01/10/2043 | 447,984 | 0.02 | 2,280,000 | FREDDIE MAC VAR 25/01/2042 USD (ISIN US35564KQY81) | 1,847,968 | 0.09 |
| 17,000,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 5.00% 14/07/2038* | 16,614,742 | 0.77 | 3,140,000 | FREDDIE MAC VAR 25/01/2051 USD (ISIN US35564KBD00) | 2,440,452 | 0.11 |
| 2,750,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 5.50% 01/04/2034 USD (ISIN US31402C4H21) | 30,128 | 0.00 | 4,750,000 | FREDDIE MAC VAR 25/01/2051 USD (ISIN US35564KBE82) | 3,562,397 | 0.16 |
| 1,000,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 5.50% 01/04/2034 USD (ISIN US31404KSR40) | 19,074 | 0.00 | 13,120,000 | FREDDIE MAC VAR 25/02/2042 USD (ISIN US35564KSJ96) | 11,105,348 | 0.52 |
| 1,000,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 6.00% 01/01/2034 | 13,082 | 0.00 | 805,000 | FREDDIE MAC VAR 25/03/2042 USD (ISIN US35564KT87) | 737,383 | 0.03 |
| 8,391,400 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 6.00% 01/04/2037 | 140,785 | 0.01 | 1,590,000 | FREDDIE MAC VAR 25/03/2042 USD (ISIN US35564KTJ87) | 1,422,963 | 0.07 |
| 3,679,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 6.00% 01/04/2038 | 46,392 | 0.00 | 2,670,000 | FREDDIE MAC VAR 25/04/2042 USD (ISIN US35564KUX52) | 2,407,335 | 0.11 |
| 1,280,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 6.00% 01/07/2038 | 9,101 | 0.00 | 5,250,000 | FREDDIE MAC VAR 25/04/2042 USD (ISIN US35564KVE62) | 4,583,463 | 0.21 |
| 4,500,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 6.00% 01/09/2035 | 43,505 | 0.00 | 5,185,000 | FREDDIE MAC VAR 25/08/2033 USD (ISIN US35564KCP21) | 3,842,784 | 0.18 |
| 22,793,956 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 6.00% 01/11/2038 | 158,076 | 0.01 | 3,730,000 | FREDDIE MAC VAR 25/08/2033 USD (ISIN US35564KDX46) | 3,111,327 | 0.14 |
| | | | | 3,482,000 | FREDDIE MAC VAR 25/09/2050 USD (ISIN US35565RBD44) | 3,331,977 | 0.15 |
| | | | | 2,160,000 | FREDDIE MAC VAR 25/09/2050 USD (ISIN US35565RBE27) | 2,386,255 | 0.11 |
| | | | | 2,875,000 | FREDDIE MAC VAR 25/10/2050 USD (ISIN US35566ABD00) | 2,787,879 | 0.13 |
| | | | | 2,360,000 | FREDDIE MAC VAR 25/10/2050 USD (ISIN US35566ABE82) | 2,671,483 | 0.12 |

* Títulos por anunciar (PA), consúltense la nota 2.

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | | Valor de mercado | % del VL | Cantidad | | Valor de mercado | % del VL |
|-----------|--|------------------|----------|-------------|---|------------------|----------|
| | | EUR | | | | EUR | |
| 3,440,000 | FREDDIE MAC VAR 25/11/2041 USD (ISIN US35564KND71) | 2,829,866 | 0.13 | 430,000 | FREDDIE MAC 3.50% 01/04/2052 USD (ISIN US3133B9XS84) | 395,086 | 0.02 |
| 3,345,000 | FREDDIE MAC VAR 25/11/2050 USD (ISIN US35565TBD00) | 3,026,373 | 0.14 | 6,616,982 | FREDDIE MAC 3.50% 01/07/2046 USD (ISIN US31335AWT14) | 2,240,119 | 0.10 |
| 5,100,000 | FREDDIE MAC VAR 25/11/2050 USD (ISIN US35565TBE82) | 4,667,881 | 0.21 | 4,100,000 | FREDDIE MAC 3.50% 01/10/2040 | 797,202 | 0.04 |
| 3,690,000 | FREDDIE MAC VAR 25/12/2041 | 2,933,744 | 0.13 | 165,275,000 | FREDDIE MAC 3.50% 15/12/2042 | 4,774,318 | 0.22 |
| 2,440,000 | FREDDIE MAC VAR 25/12/2050 USD (ISIN US35566CBD65) | 1,962,757 | 0.09 | 108,000 | FREDDIE MAC 4.00% 01/02/2051 | 72,753 | 0.00 |
| 2,180,000 | FREDDIE MAC VAR 25/12/2050 USD (ISIN US35566CBE49) | 1,784,441 | 0.08 | 6,690,000 | FREDDIE MAC 4.00% 01/04/2047 USD (ISIN US3132WMEP57) | 1,567,776 | 0.07 |
| 1,000,000 | FREDDIE MAC 1.50% 01/01/2042 USD (ISIN US3133D4M916) | 803,285 | 0.04 | 3,245,000 | FREDDIE MAC 4.00% 01/04/2047 USD (ISIN US3132WMMG579) | 715,129 | 0.03 |
| 3,000,000 | FREDDIE MAC 1.50% 01/01/2042 USD (ISIN US3133KYV972) | 2,389,370 | 0.11 | 2,040,000 | FREDDIE MAC 4.00% 01/04/2047 USD (ISIN US3132WMM502) | 470,852 | 0.02 |
| 1,200,000 | FREDDIE MAC 1.50% 01/02/2042 USD (ISIN US3132D9G991) | 956,708 | 0.04 | 160,000 | FREDDIE MAC 4.00% 01/04/2051 | 39,369 | 0.00 |
| 2,000,000 | FREDDIE MAC 1.50% 01/02/2042 USD (ISIN US3133KYWD74) | 1,596,562 | 0.07 | 415,000 | FREDDIE MAC 4.00% 01/05/2046 USD (ISIN US3132WDP60) | 149,105 | 0.01 |
| 300,000 | FREDDIE MAC 1.50% 01/03/2042 | 239,443 | 0.01 | 194,563 | FREDDIE MAC 4.00% 01/05/2046 USD (ISIN US3132WDSH86) | 34,090 | 0.00 |
| 3,000,000 | FREDDIE MAC 1.50% 01/12/2041 | 2,385,186 | 0.11 | 667,093 | FREDDIE MAC 4.00% 01/05/2049 | 116,995 | 0.01 |
| 59,000 | FREDDIE MAC 2.00% 01/02/2042 | 48,106 | 0.00 | 62,000 | FREDDIE MAC 4.00% 01/05/2050 | 41,266 | 0.00 |
| 5,572,894 | FREDDIE MAC 3.00% 01/02/2047 | 1,978,575 | 0.09 | 3,670,000 | FREDDIE MAC 4.00% 01/06/2046 | 796,351 | 0.04 |
| 730,000 | FREDDIE MAC 3.00% 01/03/2047 | 386,355 | 0.02 | 242,000 | FREDDIE MAC 4.00% 01/06/2050 | 76,249 | 0.00 |
| 1,500,000 | FREDDIE MAC 3.00% 01/03/2052 USD (ISIN US3133KNXS79) | 1,310,829 | 0.06 | 226,589 | FREDDIE MAC 4.00% 01/08/2025 | 8,016 | 0.00 |
| 5,757,000 | FREDDIE MAC 3.00% 01/03/2052 USD (ISIN US3133KNXY48) | 5,109,534 | 0.24 | 96,000 | FREDDIE MAC 4.00% 01/08/2050 | 46,852 | 0.00 |
| 1,876,928 | FREDDIE MAC 3.00% 01/12/2046 USD (ISIN US3132WJ6G13) | 636,993 | 0.03 | 61,000 | FREDDIE MAC 4.00% 01/09/2051 USD (ISIN US3133ASLK78) | 35,350 | 0.00 |
| 87,000 | FREDDIE MAC 3.50% 01/01/2052 USD (ISIN US3133B5D666) | 79,589 | 0.00 | 242,000 | FREDDIE MAC 4.00% 01/09/2051 USD (ISIN US3133ATKQ31) | 217,441 | 0.01 |
| 21,000 | FREDDIE MAC 3.50% 01/01/2052 USD (ISIN US3133KNKL63) | 17,412 | 0.00 | 285,000 | FREDDIE MAC 4.00% 01/10/2046 | 44,849 | 0.00 |
| 92,000 | FREDDIE MAC 3.50% 01/03/2052 USD (ISIN US3133B6N713) | 84,392 | 0.00 | 132,000 | FREDDIE MAC 4.00% 01/10/2050 | 38,394 | 0.00 |
| 108,000 | FREDDIE MAC 3.50% 01/03/2052 USD (ISIN US3133B6RH54) | 99,059 | 0.00 | 865,000 | FREDDIE MAC 4.00% 01/10/2051 USD (ISIN US3132DWCR25) | 503,347 | 0.02 |
| 107,000 | FREDDIE MAC 3.50% 01/03/2052 USD (ISIN US3133B6RW22) | 98,020 | 0.00 | 112,000 | FREDDIE MAC 4.00% 01/10/2051 USD (ISIN US3132WCY75) | 80,606 | 0.00 |
| 231,000 | FREDDIE MAC 3.50% 01/04/2052 USD (ISIN US3133BADN82) | 212,194 | 0.01 | 150,000 | FREDDIE MAC 4.00% 01/10/2051 USD (ISIN US3133ATPH86) | 108,494 | 0.00 |
| 180,000 | FREDDIE MAC 3.50% 01/04/2052 USD (ISIN US3133B7XN32) | 165,289 | 0.01 | 1,237,000 | FREDDIE MAC 4.00% 01/12/2048 USD (ISIN US3131YA7G92) | 155,062 | 0.01 |
| 115,000 | FREDDIE MAC 3.50% 01/04/2052 USD (ISIN US3133B76D56) | 105,573 | 0.00 | 1,390,000 | FREDDIE MAC 4.00% 01/12/2048 USD (ISIN US3131YBED61) | 230,101 | 0.01 |
| 256,000 | FREDDIE MAC 3.50% 01/04/2052 USD (ISIN US3133B9KU77) | 235,106 | 0.01 | 3,400,000 | FREDDIE MAC 4.00% 25/05/2050 | 318,489 | 0.01 |
| 1,490,000 | FREDDIE MAC 3.50% 01/04/2052 USD (ISIN US3133B9MF82) | 1,350,718 | 0.06 | 6,332,000 | FREDDIE MAC 4.00% 25/10/2050 | 621,811 | 0.03 |
| 128,000 | FREDDIE MAC 3.50% 01/04/2052 USD (ISIN US3133B9PV06) | 117,453 | 0.01 | 2,900,000 | FREDDIE MAC 4.00% 25/12/2050 | 241,011 | 0.01 |
| 110,000 | FREDDIE MAC 3.50% 01/04/2052 USD (ISIN US3133B9QF47) | 101,070 | 0.00 | 2,004,808 | FREDDIE MAC 4.50% 01/03/2044 | 141,981 | 0.01 |
| 1,123,000 | FREDDIE MAC 3.50% 01/04/2052 USD (ISIN US3133B9WJ94) | 1,032,528 | 0.05 | 986,000 | FREDDIE MAC 4.50% 01/07/2049 USD (ISIN US3133KGF527) | 128,004 | 0.01 |
| 89,000 | FREDDIE MAC 3.50% 01/04/2052 USD (ISIN US3133B9W676) | 81,858 | 0.00 | 5,345,000 | FREDDIE MAC 4.50% 01/11/2040 | 343,961 | 0.02 |
| 91,000 | FREDDIE MAC 3.50% 01/04/2052 USD (ISIN US3133B9XD16) | 83,482 | 0.00 | 5,465,144 | FREDDIE MAC 4.50% 01/11/2043 | 393,581 | 0.02 |
| | | | | 1,800,000 | FREDDIE MAC 5.00% 01/09/2038 | 21,736 | 0.00 |
| | | | | 2,200,000 | FREDDIE MAC 5.00% 01/10/2038 | 27,507 | 0.00 |
| | | | | 500,000 | FREDDIE MAC 5.00% 01/11/2034 | 7,582 | 0.00 |
| | | | | 10,700,000 | FREDDIE MAC 5.00% 01/11/2039 | 511,389 | 0.02 |
| | | | | 2,515,000 | FREDDIE MAC 5.00% 01/12/2039 USD (ISIN US312938HQ90) | 262,746 | 0.01 |
| | | | | 3,162,658 | FREDDIE MAC 5.50% 01/06/2041 | 560,116 | 0.03 |
| | | | | 1,250,000 | FREDDIE MAC 5.50% 01/11/2034 | 8,367 | 0.00 |
| | | | | 3,000,000 | FREDDIE MAC 6.00% 01/01/2034 | 68,922 | 0.00 |

* Títulos por anunciar (PA), consúltense la nota 2.

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL | | |
|------------|---|-----------|----------|------------------|--|-----------|------|
| | EUR | | | EUR | | | |
| 1,127,715 | FREDDIE MAC 6.00% 01/03/2033 | 4,059 | 0.00 | 17,823,862 | GNMA I AND II SINGLE ISSUER 4.00% 15/09/2044 USD (ISIN US36182UN526) | 2,047,293 | 0.09 |
| 2,238,093 | FREDDIE MAC 6.00% 01/04/2035 | 11,138 | 0.00 | 400,616 | GNMA I AND II SINGLE ISSUER 4.00% 15/09/2044 USD (ISIN US36183B6T02) | 11,013 | 0.00 |
| 5,151,962 | FREDDIE MAC 6.00% 01/06/2039 | 60,323 | 0.00 | 4,707,498 | GNMA I AND II SINGLE ISSUER 4.00% 15/09/2044 USD (ISIN US36183B6U74) | 756,119 | 0.03 |
| 1,151,218 | FREDDIE MAC 6.00% 01/11/2033 | 5,000 | 0.00 | 10,000,000 | GNMA I AND II SINGLE ISSUER 4.00% 15/09/2044 USD (ISIN US36198VMG94) | 872,105 | 0.04 |
| 1,135,350 | FREDDIE MAC 6.00% 01/12/2036 | 11,860 | 0.00 | 505,801 | GNMA I AND II SINGLE ISSUER 4.00% 15/09/2044 USD (ISIN US36198XBF96) | 89,118 | 0.00 |
| 2,250,000 | FREMF MORTGAGE TRUST VAR 25/04/2033 | 2,003,385 | 0.09 | 315,000 | GNMA I AND II SINGLE ISSUER 4.00% 15/09/2045 USD (ISIN US3617A3V982) | 23,207 | 0.00 |
| 4,000,000 | FREMF MORTGAGE TRUST VAR 25/08/2033 | 3,565,078 | 0.16 | 407,518 | GNMA I AND II SINGLE ISSUER 4.00% 15/09/2045 USD (ISIN US3617A6YA56) | 61,673 | 0.00 |
| 3,000,000 | FREMF MORTGAGE TRUST VAR 25/11/2032 | 2,631,932 | 0.12 | 379,373 | GNMA I AND II SINGLE ISSUER 4.00% 15/10/2044 USD (ISIN US36182WBS17) | 13,065 | 0.00 |
| 8,250,000 | FREMF MORTGAGE TRUST VAR 25/12/2027 | 7,480,318 | 0.34 | 4,519,822 | GNMA I AND II SINGLE ISSUER 4.00% 15/10/2044 USD (ISIN US36183CA552) | 120,871 | 0.01 |
| 3,000,000 | FREMF MORTGAGE VAR 25/07/2027 | 2,795,930 | 0.13 | 216,403 | GNMA I AND II SINGLE ISSUER 4.00% 15/11/2040 | 50,345 | 0.00 |
| 5,000,000 | FREMF MORTGAGE VAR 25/12/2026 | 4,500,745 | 0.21 | 58,722 | GNMA I AND II SINGLE ISSUER 4.00% 15/11/2044 | 6,400 | 0.00 |
| 3,400,000 | FREMF 2017-K727 MORTGAGE TRUST VAR 25/07/2024 | 3,175,274 | 0.15 | 1,687,000 | GNMA I AND II SINGLE ISSUER 4.50% 15/01/2040 | 186,183 | 0.01 |
| 3,928,000 | FREMF 2017-K727 MORTGAGE TRUST VAR 25/11/2033 | 3,488,484 | 0.16 | 30 | GNMA I AND II SINGLE ISSUER 4.50% 15/03/2036 | 2 | 0.00 |
| 4,000,000 | FREMF 2018 KBX1 MORTGAGE TRUST VAR 25/01/2026 | 3,608,933 | 0.17 | 5,886,770 | GNMA I AND II SINGLE ISSUER 4.50% 15/03/2041 | 195,884 | 0.01 |
| 3,526,000 | FREMF 2018 KBX1 MORTGAGE TRUST VAR 25/07/2036 | 3,059,107 | 0.14 | 34,416,749 | GNMA I AND II SINGLE ISSUER 4.50% 15/04/2039 | 678,494 | 0.03 |
| 2,500,000 | FREMF 2018 KSW4 MORTGAGE TRUST FRN 25/10/2028 USD (ISIN US302960AH25) | 2,026,705 | 0.09 | 4,784,203 | GNMA I AND II SINGLE ISSUER 4.50% 15/06/2040 | 192,507 | 0.01 |
| 1,000,000 | FREMF 2018 K730 MORTGAGE TRUST VAR 25/10/2031 | 906,408 | 0.04 | 82,096 | GNMA I AND II SINGLE ISSUER 4.50% 15/07/2034 | 12,058 | 0.00 |
| 3,713,000 | FREMF 2018 K74 MORTGAGE TRUST VAR 25/09/2028 | 3,287,483 | 0.15 | 6,581,138 | GNMA I AND II SINGLE ISSUER 4.50% 15/07/2039 | 217,124 | 0.01 |
| 33,310,000 | GINNIE MAE VAR 20/09/2049 | 695,268 | 0.03 | 5,262,066 | GNMA I AND II SINGLE ISSUER 4.50% 15/07/2041 USD (ISIN US36206C6H78) | 81,956 | 0.00 |
| 6,266,000 | GINNIE MAE 3.50% 20/01/2050 | 700,597 | 0.03 | 10,904,318 | GNMA I AND II SINGLE ISSUER 4.50% 15/08/2039 | 270,236 | 0.01 |
| 1,000,000 | GINNIE MAE 5.00% 01/07/2048* | 981,186 | 0.05 | 1,675,000 | GNMA I AND II SINGLE ISSUER 4.50% 15/08/2041 | 24,153 | 0.00 |
| 1,650,000 | GNMA I AND II SINGLE ISSUER 3.50% 20/03/2046 | 598,440 | 0.03 | 1,240,000 | GNMA I AND II SINGLE ISSUER 4.50% 15/09/2040 | 85,334 | 0.00 |
| 1,975,000 | GNMA I AND II SINGLE ISSUER 3.50% 20/04/2045 USD (ISIN US36184JAM27) | 357,408 | 0.02 | 33,382 | GNMA I AND II SINGLE ISSUER 4.50% 15/12/2039 | 1,018 | 0.00 |
| 1,859,804 | GNMA I AND II SINGLE ISSUER 3.50% 20/04/2045 USD (ISIN US36184NEC11) | 585,249 | 0.03 | 1,315,560 | GNMA I AND II SINGLE ISSUER 5.00% 15/09/2033 | 44,457 | 0.00 |
| 775,000 | GNMA I AND II SINGLE ISSUER 3.50% 20/04/2045 USD (ISIN US36184XM221) | 228,888 | 0.01 | 1,743,588 | GNMA I AND II SINGLE ISSUER 5.50% 15/01/2034 | 30,842 | 0.00 |
| 377,179 | GNMA I AND II SINGLE ISSUER 4.00% 15/01/2041 | 13,209 | 0.00 | 2,500,000 | GNMA I AND II SINGLE ISSUER 5.50% 15/07/2033 | 60,710 | 0.00 |
| 653,254 | GNMA I AND II SINGLE ISSUER 4.00% 15/01/2045 | 201,679 | 0.01 | 1,750,000 | GNMA I AND II SINGLE ISSUER 5.50% 15/10/2034 | 55,136 | 0.00 |
| 2,098,115 | GNMA I AND II SINGLE ISSUER 4.00% 15/02/2045 | 447,849 | 0.02 | 2,773,075 | GNMA I AND II SINGLE ISSUER 5.50% 20/10/2037 | 104,344 | 0.00 |
| 11,388,005 | GNMA I AND II SINGLE ISSUER 4.00% 15/03/2044 USD (ISIN US36178GJ620) | 820,084 | 0.04 | 2,769,616 | GNMA I AND II SINGLE ISSUER 5.75% 15/11/2038 | 388,686 | 0.02 |
| 14,379,064 | GNMA I AND II SINGLE ISSUER 4.00% 15/03/2044 USD (ISIN US36178GJ703) | 994,026 | 0.05 | 500,000 | GNMA I AND II SINGLE ISSUER 6.00% 15/03/2033 | 27,599 | 0.00 |
| 892,132 | GNMA I AND II SINGLE ISSUER 4.00% 15/03/2044 USD (ISIN US36181CEE49) | 14,991 | 0.00 | 1,153,666 | GNMA I AND II SINGLE ISSUER 6.00% 15/06/2033 | 21,010 | 0.00 |
| 526,726 | GNMA I AND II SINGLE ISSUER 4.00% 15/03/2044 USD (ISIN US36198KYQ83) | 23,120 | 0.00 | 8,245,808 | GNMA I AND II SINGLE ISSUER 6.00% 15/09/2034 | 323,514 | 0.01 |
| 6,395,000 | GNMA I AND II SINGLE ISSUER 4.00% 15/04/2045 | 649,861 | 0.03 | 919,010 | GNMA I AND II SINGLE ISSUER 6.50% 15/08/2032 | 3,882 | 0.00 |
| 501,374 | GNMA I AND II SINGLE ISSUER 4.00% 15/07/2042 | 15,174 | 0.00 | 116,188 | GNMA I AND II SINGLE ISSUER 6.50% 15/08/2036 | 800 | 0.00 |
| 12,871,455 | GNMA I AND II SINGLE ISSUER 4.00% 15/07/2044 | 1,695,917 | 0.08 | 312,876 | GNMA I AND II SINGLE ISSUER 6.50% 15/10/2032 | 9,156 | 0.00 |
| 5,137,530 | GNMA I AND II SINGLE ISSUER 4.00% 15/07/2045 USD (ISIN US36185SAK50) | 176,541 | 0.01 | 9,410,000 | GNMA PLATINUM POOLS USING GNMA I COLLATERAL 4.00% 15/06/2045 | 1,083,929 | 0.05 |
| 526,119 | GNMA I AND II SINGLE ISSUER 4.00% 15/08/2044 USD (ISIN US36182R5H39) | 17,145 | 0.00 | 5,500,000 | GNMA PLATINUM POOLS USING GNMA I COLLATERAL 6.00% 15/08/2032 | 39,006 | 0.00 |
| 6,447,281 | GNMA I AND II SINGLE ISSUER 4.00% 15/08/2044 USD (ISIN US36182UNQ66) | 469,615 | 0.02 | 1,016,420 | GNMA PLATINUM POOLS USING GNMA I COLLATERAL 6.50% 15/11/2032 | 8,389 | 0.00 |
| 2,879,799 | GNMA I AND II SINGLE ISSUER 4.00% 15/08/2045 USD (ISIN US3617A6HP19) | 309,414 | 0.01 | 4,300,000 | GNMA REMICS PASSTHRU SECS 3.00% 20/04/2041 | 136,371 | 0.01 |
| 906,406 | GNMA I AND II SINGLE ISSUER 4.00% 15/09/2041 | 32,558 | 0.00 | 5,400,000 | GNMA REMICS PASSTHRU SECS 4.50% 01/09/2039 | 712,806 | 0.03 |
| | | | | 33,480,000 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II VAR 20/10/2049 | 797,890 | 0.04 |

* Títulos por anunciar (PA), consúltense la nota 2.

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | | Valor de mercado | % del VL | Cantidad | | Valor de mercado | % del VL |
|-------------|---|------------------|----------|-----------|---|------------------|----------|
| | | EUR | | | | EUR | |
| 24,000,000 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 2.50% 01/07/2050* | 21,056,421 | 0.98 | 1,880,000 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 4.00% 20/02/2048 | 889,034 | 0.04 |
| 13,000,000 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 3.00% 20/06/2043* | 11,737,076 | 0.55 | 1,880,000 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 4.00% 20/04/2048 | 1,103,065 | 0.05 |
| 2,573,000 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 3.50% 20/02/2050 | 257,568 | 0.01 | 2,900,841 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 4.50% 15/06/2041 | 232,273 | 0.01 |
| 48,748,280 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 3.50% 20/10/2049 USD (ISIN US38382AFF75) | 3,465,678 | 0.16 | 1,962,000 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 4.50% 15/07/2041 | 163,143 | 0.01 |
| 105,064,505 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 3.50% 20/10/2049 USD (ISIN US38382AFH32) | 2,682,262 | 0.12 | 760,800 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 4.50% 15/12/2041 | 86,175 | 0.00 |
| 19,131,160 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 3.50% 20/12/2049 | 1,453,830 | 0.07 | 6,015,000 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 4.50% 20/09/2044 | 1,380,490 | 0.06 |
| 1,000,000 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 4.50% 20/01/2035 | 39,650 | 0.00 | 3,050,000 | HARDEES FDG LLC 4.959% 20/06/2048 | 2,746,295 | 0.13 |
| 1,500,000 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 4.50% 20/03/2035 | 51,048 | 0.00 | 2,300,000 | HOME RE LTD FRN 25/10/2030 USD (ISIN US43731WAD74) | 2,229,390 | 0.10 |
| 1,780,000 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 4.50% 20/09/2041 | 125,685 | 0.01 | 970,000 | HOME RE 2020 LTD FRN 25/10/2030 | 938,254 | 0.04 |
| 4,920,000 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 4.50% 20/10/2044 | 464,456 | 0.02 | 6,203,000 | ICON BRAND HOLDINGS LLC 4.229% 25/01/2043 | 644,683 | 0.03 |
| 11,060,000 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 4.50% 20/11/2044 | 943,765 | 0.04 | 3,500,000 | JP MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES TRUST 2007-LDP12 4.549% 05/07/2023 | 3,305,129 | 0.15 |
| 1,500,000 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 4.50% 20/12/2034 | 29,070 | 0.00 | 1,398,000 | JP MORGAN CMT 2018 VAR 25/04/2046 | 1,242,905 | 0.06 |
| 4,880,000 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 5.50% 20/04/2034 | 115,488 | 0.01 | 2,055,500 | JP MORGAN MORTGAGE TRUST VAR 25/02/2049 | 1,641,181 | 0.08 |
| 2,471,432 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 6.00% 15/01/2033 | 19,831 | 0.00 | 3,710,000 | JP MORGAN MORTGAGE TRUST VAR 25/06/2048 | 3,352,243 | 0.15 |
| 2,531,043 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 6.00% 15/07/2033 USD (ISIN US36200MQ559) | 59,743 | 0.00 | 2,293,300 | JP MORGAN MORTGAGE TRUST VAR 25/10/2046 | 1,693,936 | 0.08 |
| 561,329 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 6.00% 15/07/2033 USD (ISIN US36290RUG63) | 4,203 | 0.00 | 2,441,000 | JP MORGAN MORTGAGE TRUST 2017 - 5 VAR 26/10/2048 | 2,043,518 | 0.09 |
| 1,001,228 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 6.00% 15/09/2033 | 3,017 | 0.00 | 3,300,000 | JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST 2015 C31 VAR 15/08/2048 | 3,031,810 | 0.14 |
| 1,056,739 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 6.00% 15/11/2032 | 11,294 | 0.00 | 2,500,000 | KREF 2018 FL1 LTD FRN 15/02/2039 USD (ISIN US48275RAG20) | 2,250,641 | 0.10 |
| 23,565,000 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA VAR 20/01/2050 | 564,685 | 0.03 | 1,000,000 | KREF 2018 FL1 LTD FRN 15/02/2039 USD (ISIN US48275RAL15) | 912,522 | 0.04 |
| 16,725,000 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA VAR 20/07/2049 | 221,516 | 0.01 | 2,800,000 | LOANCORE CRE 2018 CRE-1 VAR 15/07/2035 | 2,610,603 | 0.12 |
| 3,147,000 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA VAR 20/08/2049 | 179,469 | 0.01 | 5,050,000 | MF1 MULTIFAMILY HOUSING MORTGAGE FRN 18/10/2036 USD (ISIN US55284AAJ79) | 4,558,400 | 0.21 |
| 3,130,000 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 3.50% 15/10/2042 | 268,921 | 0.01 | 6,500,000 | MF1 MULTIFAMILY HOUSING MORTGAGE FRN 18/10/2036 USD (ISIN US55284AAL26) | 5,835,750 | 0.27 |
| 43,134,880 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 3.50% 20/09/2049 | 1,075,270 | 0.05 | 5,850,000 | MILL CITY MORTGAGE TRUST VAR 25/01/2061 | 4,938,757 | 0.23 |
| 28,000,000 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 3.50% 20/12/2049 | 1,680,822 | 0.08 | 4,315,000 | MORGAN STANLEY BAML TRUST VAR 15/12/2047 | 3,509,293 | 0.16 |
| 2,962,389 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 4.00% 15/06/2041 USD (ISIN US36176HEP55) | 42,201 | 0.00 | 2,475,000 | MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST 2017-C33 3.356% 15/05/2050 | 1,924,312 | 0.09 |
| 959,139 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 4.00% 15/09/2041 | 29,577 | 0.00 | 1,250,000 | MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST 2015 C24 VAR 15/05/2048 | 1,131,280 | 0.05 |
| 265,928 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 4.00% 15/10/2041 | 40,692 | 0.00 | 6,450,000 | MORGAN STANLEY CAP I TRUST 2014-150E 4.012% 09/09/2032 | 5,909,588 | 0.27 |
| | | | | 5,330,000 | MORGAN STANLEY CAPITAL I TRUST 2016-UBS9 3.00% 15/03/2049 | 4,301,521 | 0.20 |
| | | | | 5,450,000 | MORGAN STANLEY CAPITAL I 4.418% 11/07/2040 | 5,037,189 | 0.23 |
| | | | | 3,480,000 | MORGAN STANLEY MORTGAGE LOAN TRUST 2006-16AX VAR 15/02/2048 | 3,192,466 | 0.15 |
| | | | | 3,500,000 | MOSAIC SOLAR LOANS 2017 20LLC 3.71% 20/12/2046 | 2,803,362 | 0.13 |
| | | | | 1,250,000 | MOSAIC SOLAR LOANS 2017 20LLC 5.42% 20/08/2046 | 799,642 | 0.04 |
| | | | | 1,750,000 | MULTIFAMILY CONNECTICUT AVENUE FRN 15/10/2049 | 1,598,591 | 0.07 |
| | | | | 4,350,000 | MULTIFAMILY CONNECTICUT AVENUE VAR 25/11/2051 USD (ISIN US35563GAB59) | 3,614,284 | 0.17 |

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Cartera de títulos a 30/06/22

| Cantidad | | Valor de mercado | % del VL | Cantidad | | Valor de mercado | % del VL |
|------------|---|------------------|----------|---|--|------------------|----------|
| | | EUR | | | | EUR | |
| 2,500,000 | NEUBERGER BERMAN CLO XII VAR 19/01/2033 USD (ISIN US64133CAL37) | 2,277,701 | 0.10 | 200,000 | VERUS SECURITIZATION TRUST 5.75% 25/04/2060 | 187,175 | 0.01 |
| 3,250,000 | NEUBERGER BERMAN CLO XII VAR 19/01/2033 USD (ISIN US64133DAA54) | 2,845,896 | 0.13 | 4,251,000 | WELLS FARGO COMMERCIAL MORTGAGE TRUST 2016-LC25 VAR 15/12/2059 | 3,952,553 | 0.18 |
| 3,981,450 | NEW RESIDENTIAL MORTGAGE LOAN TRUST 2018 3 VAR 25/05/2057 | 2,683,408 | 0.12 | Instrumentos del mercado monetario | | | |
| 2,100,000 | OAKTOWN RE LTD FRN 25/10/2030 USD (ISIN US67401JAC62) | 2,045,544 | 0.09 | <i>Gobiernos</i> | | | |
| 2,500,000 | OCTANE RECEIVABLES TRUST 5.45% 20/03/2028 | 2,318,648 | 0.11 | 61,000,000 | USA T-BILLS 0% 05/07/2022 | 58,343,289 | 2.68 |
| 1,965,000 | PALISADES CENTER TR 2016 - PLSD 2.713% 13/04/2033 | 1,783,800 | 0.08 | 35,000,000 | USA T-BILLS 0% 07/07/2022 | 33,473,950 | 1.54 |
| 1,000,000 | PIKES PEAK CLO 1 VAR 25/02/2034 | 860,327 | 0.04 | 120,000,000 | USA T-BILLS 0% 19/07/2022 | 114,725,143 | 5.28 |
| 1,605,000 | PROGRESS RESIDENTIAL TRUST 4.053% 17/11/2040 | 1,249,004 | 0.06 | 20,000,000 | USA T-BILLS 0% 26/07/2022 | 19,116,834 | 0.88 |
| 700,000 | RADNOR RE LTD FRN 25/10/2030 | 671,776 | 0.03 | Instrumentos derivados | | | |
| 2,580,000 | RADNOR RE LTD VAR 25/11/2031 | 2,289,734 | 0.11 | Opciones | | | |
| 3,875,000 | RBSCF 2010 MB-1 VAR 11/03/2031 | 3,426,694 | 0.16 | <i>Extrabursátiles</i> | | | |
| 1,350,000 | READYCAP COMMERCIAL MORTGAGE TRUST FRN 25/07/2036 USD (ISIN US75575TAJ25) | 1,186,388 | 0.05 | 503,703 | DESARROLL.HOMEX S.A.B. DE C.V. - 12,500,000.00 - 23.10.22 CALL | 2 | 0.00 |
| 3,625,000 | READYCAP COMMERCIAL MORTGAGE TRUST FRN 25/11/2036 USD (ISIN US75575WAJ53) | 3,197,825 | 0.15 | 503,703 | DESARROLL.HOMEX S.A.B. DE C.V. - 15,000,000.00 - 23.10.22 CALL | 2 | 0.00 |
| 3,000,000 | ROSY BLUE CARAT 6.25% 15/12/2025 | 2,869,578 | 0.13 | 27,825,000 | EUR(P)/USD(C)OTC - 1.145 - 19.10.22 PUT | 2,515,073 | 0.12 |
| 6,650,000 | SCF EQUIPMENT TRUST 2016-1 LLC 3.56% 20/08/2032 | 5,943,264 | 0.27 | Posiciones a corto plazo | | | |
| 2,527,000 | SEQUOIA MORTGAGE TRUST VAR 25/02/2048 | 1,758,368 | 0.08 | Instrumentos derivados | | | |
| 2,639,000 | SEQUOIA MORTGAGE TRUST VAR 25/03/2048 | 1,897,415 | 0.09 | Opciones | | | |
| 1,927,000 | SEQUOIA MORTGAGE TRUST VAR 25/10/2047 | 1,666,905 | 0.08 | <i>Extrabursátiles</i> | | | |
| 120,000 | SEQUOIA MORTGAGE TRUST VAR 25/12/2042 | 27,326 | 0.00 | -27,825,000 | EUR(C)/USD(P)OTC - 1.2023 - 19.10.22 CALL | -1,826 | 0.00 |
| 3,000,000 | SLIDE 2018 FUN VAR 15/06/2031 USD (ISIN US831350AN31) | 2,504,527 | 0.12 | Total cartera de títulos | | | |
| 3,000,000 | SOUND POINT CLO LTD FRN 26/10/2031 | 2,688,223 | 0.12 | 2,379,519,979 109.49 | | | |
| 3,575,000 | TOWD POINT MORTGAGE TRUST VAR 25/03/2058 | 2,979,976 | 0.14 | | | | |
| 4,050,000 | TOWD POINT MORTGAGE TRUST VAR 25/06/2057 | 3,332,040 | 0.15 | | | | |
| 12,035,000 | TOWD POINT MORTGAGE TRUST VAR 25/07/2057 | 10,591,787 | 0.50 | | | | |
| 3,000,000 | TOWD POINT MORTGAGE TRUST VAR 25/07/2058 | 2,198,530 | 0.10 | | | | |
| 1,921,000 | TOWD POINT MORTGAGE TRUST VAR 25/10/2056 USD (ISIN US89173CAG24) | 1,635,663 | 0.08 | | | | |
| 3,630,000 | TOWD POINT MORTGAGE TRUST VAR 25/10/2056 USD (ISIN US89173FAF71) | 3,178,677 | 0.15 | | | | |
| 7,826,468 | TOWD POINT MORTGAGE TRUST VAR 25/10/2056 USD (ISIN US89173FAG54) | 6,631,453 | 0.31 | | | | |
| 8,617,814 | TOWD POINT MORTGAGE TRUST VAR 25/10/2057 | 7,146,934 | 0.33 | | | | |
| 5,265,000 | TOWD POINT MORTGAGE TRUST 2018 3 VAR 25/05/2058 | 4,481,921 | 0.21 | | | | |
| 3,000,000 | TOWD POINT MTGE TRUST 18 2 VAR 25/03/2058 | 2,546,677 | 0.12 | | | | |
| 4,500,000 | TOWD POINT MTGE 2017-3 A4 VAR 25/07/2057 | 3,898,784 | 0.18 | | | | |
| 1,260,000 | TRICON AMERN HOMES 2017-SFR1 TRUST 3.544% 17/07/2038 | 1,143,698 | 0.05 | | | | |
| 3,200,000 | TRICON AMERN HOMES 2017-SFR2 TRUST 4.882% 17/07/2038 | 2,983,055 | 0.14 | | | | |
| 3,650,000 | TRINITAS CLO I LTD VAR 25/01/2034 | 3,102,456 | 0.14 | | | | |
| 2,900,000 | UBS BARCLAYS COMMERCIAL MORTGAGE TRUST 2012 C2 VAR 10/04/2046 | 2,710,620 | 0.12 | | | | |
| 500,000 | UBS COMMERCIAL MORTGAGE TRUST VAR 15/10/2050 | 434,459 | 0.02 | | | | |
| 60,000,000 | UBS COMMERCIAL MTGE TRUST VAR 15/03/2051 | 1,117,041 | 0.05 | | | | |
| 270,000 | VERUS SECURITIZATION TRUST 2020 1 6.00% 25/04/2060 | 250,837 | 0.01 | | | | |

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Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---|----------------------|---------------|---|------------------|----------|
| | EUR | | | EUR | |
| Posiciones a largo plazo | 1,796,694,968 | 111.30 | 250,000 BONANZA RE LTD VAR 16/03/2025 | 236,405 | 0.01 |
| Valores mobiliarios admitidos a cotización oficial en una bolsa de valores y/o negociados en otro mercado regulado | 1,488,956,245 | 92.24 | 250,000 BOWLINE RE 2018 VAR 20/03/2023 | 236,943 | 0.01 |
| Acciones | 25,329,988 | 1.57 | 5,049,000 BROADRIDGE FINANCIAL SOLUTIONS INC 2.60% 01/05/2031 | 4,037,268 | 0.26 |
| <i>Bancos</i> | 25,329,988 | 1.57 | 2,795,000 B3 SA BRASIL BOLSA BALCAO 4.125% 144A 20/09/2031 | 2,193,839 | 0.14 |
| 2,734 BANK OF AMERICA CORP PREFERRED | 3,148,631 | 0.20 | 600,000 CAELUS RE VI LTD VAR 07/06/2027 USD (ISIN US12765MAA99) | 567,316 | 0.04 |
| 19,078 WELLS FARGO COMPANY PREFERRED | 22,181,357 | 1.37 | 250,000 CAELUS RE VI LTD VAR 07/06/2027 USD (ISIN US12765MAB72) | 233,990 | 0.01 |
| Bonos | 704,436,655 | 43.64 | 500,000 CAELUS RE V LTD VAR 05/06/2024 USD (ISIN US12765KAB17) | 360,491 | 0.02 |
| <i>Artículos de ocio</i> | 2,465,358 | 0.15 | 500,000 CAELUS RE V LTD VAR 09/06/2025 USD (ISIN US12765KAE55) | 337,175 | 0.02 |
| 2,875,000 CHARTER COMMUNICATIONS OPERATING LLC/ CAPITAL CORP 4.40% 01/04/2033 | 2,465,358 | 0.15 | 250,000 CAELUS RE V LTD VAR 09/06/2025 USD (ISIN US12765KAF21) | 11,980 | 0.00 |
| <i>Automoción y piezas</i> | 7,239,489 | 0.45 | 6,470,000 CNH INDUSTRIAL CAPITAL LLC 1.875% 15/01/2026 | 5,620,722 | 0.36 |
| 1,235,000 DANA INC 4.25% 01/09/2030 | 924,729 | 0.06 | 3,362,000 CNH INDUSTRIAL CAPITAL LLC 1.95% 02/07/2023 | 3,143,194 | 0.19 |
| 5,285,000 GENERAL MOTORS CO. 5.15% 01/04/2038 | 4,435,264 | 0.27 | 250,000 COMMONWEALTH RE MIDCO LIMITED VAR 08/07/2025 | 239,789 | 0.01 |
| 365,000 GENERAL MOTORS CO. 5.40% 01/04/2048 | 305,805 | 0.02 | 1,700,000 CORPORATE OFFICE PROPERTIES LP 2.00% 15/01/2029 | 1,315,022 | 0.08 |
| 1,618,000 GENERAL MOTORS CO. 6.60% 01/04/2036 | 1,573,691 | 0.10 | 2,265,000 CORPORATE OFFICE PROPERTIES LP 2.75% 15/04/2031 | 1,759,657 | 0.11 |
| <i>Banca de inversión y servicios de intermediación</i> | 140,756,976 | 8.73 | 1,870,000 CORPORATE OFFICE PROPERTIES LP 2.90% 01/12/2033 | 1,392,470 | 0.09 |
| 1,626,000 ADANIREN KODSOPAR WARSOM 4.625% REGS 15/10/2039 | 1,061,829 | 0.07 | 940,000 CREDIT SUISSE GROUP AG VAR 144A PERPETUAL | 698,915 | 0.04 |
| 2,825,000 AERCAP IRELAND CAP LTD 3.30% 30/01/2032 | 2,155,290 | 0.13 | 2,300,000 CSC HOLDINGS LLC 4.625% 144A 01/12/2030 | 1,476,866 | 0.09 |
| 895,000 ALLIED UNIVERSAL HOLDCO LLC 4.625% 144A 01/06/2028 USD (ISIN US019579AA90) | 709,905 | 0.04 | 470,000 DCP MIDSTREAM OPERATING LP 5.375% 15/07/2025 | 441,079 | 0.03 |
| 595,000 ALLIED UNIVERSAL HOLDCO LLC 4.625% 144A 01/06/2028 USD (ISIN US049362AA49) | 468,049 | 0.03 | 2,750,000 EASTON RE PTE LTD VAR 08/01/2027 | 2,591,121 | 0.16 |
| 24,550 ALTURAS RE LTD VAR 12/09/2023 | 649 | 0.00 | 1,500,000 EDEN RE II LTD VAR 20/03/2026 | 1,443,398 | 0.09 |
| 6,075 ALTURAS RE LTD 0% 10/03/2023 USD (ISIN XS191775063) | 1,970 | 0.00 | 660,000 EDEN RE II LTD 0% 21/03/2025 USD (ISIN US27955HAB69) | 523,354 | 0.03 |
| 1,000 ALTURAS RE LTD 0% 10/03/2023 USD (ISIN XS1917798198) | 4,374 | 0.00 | 3,000 EDEN RE II LTD 0% 22/03/2023 USD (ISIN US27954TAA34) | 7,358 | 0.00 |
| 322,026 ALTURAS RE LTD 0% 10/03/2023 USD (ISIN XS2096024661) | 9,672 | 0.00 | 15,460 EDEN RE II LTD 0% 22/03/2023 USD (ISIN US27954TAB17) | 37,578 | 0.00 |
| 164,908 ALTURAS RE LTD 0% 10/03/2023 USD (ISIN XS2096025809) | 4,969 | 0.00 | 70,000 EDEN RE II LTD 0% 22/03/2024 USD (ISIN US27954QAG64) | 36,023 | 0.00 |
| 240,310 ALTURAS RE LTD 0% 10/03/2023 USD (ISIN XS2096026104) | 64,925 | 0.00 | 180,000 EDEN RE II LTD 0% 22/03/2024 USD (ISIN US27954QAH48) | 93,319 | 0.01 |
| 475,450 ALTURAS RE LTD 0% 30/09/2024 | - | 0.00 | 2,750,000 ENEL FINANCE INTERNATIONAL NV 2.25% 144A 12/07/2031 | 2,070,766 | 0.13 |
| 1,759,690 ALTURAS RE LTD 0% 31/12/2024 | - | 0.00 | 1,580,000 FARMER'S EXCHANGE CAPITAL III VAR 144A 15/10/2054 | 1,547,371 | 0.10 |
| 1,667,733 ALTURAS RE LTD 0% 31/12/2027 | 1,595,230 | 0.10 | 500,000 FLOODSMART RE LTD VAR 01/03/2024 | 441,293 | 0.03 |
| 555,000 AMERICAN AIRLINES PASS THROUGH TRUST 3.95% 11/07/2030 | 436,578 | 0.03 | 250,000 FLOODSMART RE LTD VAR 27/02/2023 | 224,879 | 0.01 |
| 2,565,000 ANGLO AMERICAN CAPITAL PLC 2.25% 144A 17/03/2028 | 2,124,304 | 0.13 | 3,117,000 FMG RESOURCES AUG 4.375% 144A 01/04/2031 | 2,456,152 | 0.15 |
| 1,430,000 ANGLO AMERICAN CAPITAL PLC 4.75% 144A 16/03/2052 | 1,178,209 | 0.07 | 245,000 FMG RESOURCES AUG 6.125% 144A 15/04/2032 | 211,655 | 0.01 |
| 8,273,000 ANGLOGOLD ASHANTI HOLDINGS PLC 3.75% 01/10/2030 | 6,587,855 | 0.42 | 2,250,000 FORD MOTOR CREDIT CO LLC 3.625% 17/06/2031 | 1,671,020 | 0.10 |
| 690,000 AON CORP/AON GLOBAL HOLDINGS INC 2.60% 02/12/2031 | 558,607 | 0.03 | 7,130,000 FORD MOTOR CREDIT CO LLC 5.584% 18/03/2024 | 6,783,815 | 0.43 |
| 2,180,000 BANQUE OUEST AFRICAINE D 4.70% 144A 22/10/2031 | 1,731,614 | 0.11 | 250,000 FOUR LAKES RE LTD VAR 07/01/2025 | 236,346 | 0.01 |
| 600,000 BANQUE OUEST AFRICAINE D 5.00% 144A 27/07/2027 | 527,956 | 0.03 | 6,920,000 FRESENIUS MEDICAL CARE 2.375% 144A 16/02/2031 | 5,192,201 | 0.33 |
| 485,000 BOC AVIATION LTD 3.50% 144A 10/10/2024 | 458,636 | 0.03 | 4,055,000 GOLDMAN SACHS GROUP INC VAR 21/07/2032 | 3,143,580 | 0.19 |

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Cartera de títulos a 30/06/22

| Cantidad | | Valor de mercado | % del VL | Cantidad | | Valor de mercado | % del VL |
|-----------|--|------------------|----------|------------|---|------------------|----------|
| | | EUR | | | | EUR | |
| 2,935,000 | GOLDMAN SACHS GROUP INC VAR 21/10/2032 | 2,315,939 | 0.14 | 1,575,000 | SECTOR RE V LTD VAR 01/12/2026 USD (ISIN US81369ADW99) | 1,538,167 | 0.10 |
| 6,066,000 | HAT HOLDING I LLC 3.375% 144A 15/06/2026 | 5,030,350 | 0.32 | 300,000 | SECTOR RE V LTD 0% 01/03/2024 USD (ISIN US81369ACT79) | 215,121 | 0.01 |
| 4,742,000 | HEALTHCARE TRUST OF AMERICA HOLDINGS LP 3.10% 15/02/2030 | 3,909,944 | 0.24 | 1,914 | SECTOR RE V LTD 0% 01/03/2024 USD (ISIN US81369ACW09) | 44,275 | 0.00 |
| 250,000 | HERBIE RE LTD VAR 08/01/2030 | 242,061 | 0.01 | 3,490 | SECTOR RE V LTD 0% 01/03/2025 | 45,279 | 0.00 |
| 1,517,000 | HIGHWOODS REALTY LTD PARTNERSHIP 2.60% 01/02/2031 | 1,199,612 | 0.07 | 750,000 | SECTOR RE V LTD 0% 01/12/2023 USD (ISIN US81369ACR14) | 91,769 | 0.01 |
| 2,005,000 | HIGHWOODS REALTY LTD PARTNERSHIP 4.125% 15/03/2028 | 1,837,362 | 0.11 | 125,000 | SECTOR RE V LTD 0% 01/12/2024 USD (ISIN US81369ADB52) | 340,442 | 0.02 |
| 212,000 | HIGHWOODS REALTY LTD PARTNERSHIP 4.20% 15/04/2029 | 190,067 | 0.01 | 50,000 | SECTOR RE V LTD 0% 01/12/2024 USD (ISIN US81369ADC36) | 136,177 | 0.01 |
| 500,000 | HYPATIA LTD VAR 07/06/2023 USD (ISIN US44914CAA45) | 477,895 | 0.03 | 3,492 | SECTOR RE V LTD 0% 01/12/2025 USD (ISIN US81369ADL35) | 167,956 | 0.01 |
| 500,000 | HYPATIA LTD VAR 07/06/2023 USD (ISIN US44914CAB28) | 477,067 | 0.03 | 730,000 | STATE STREET CORP VAR 13/05/2033 | 688,502 | 0.04 |
| 1,160,000 | JBS USA LUX SA 3.00% 144A 02/02/2029 | 951,712 | 0.06 | 160,000 | SUMMIT MATERIAL LLC FIN 5.25% 144A 15/01/2029 | 135,263 | 0.01 |
| 1,325,000 | JBS USA LUX SA 3.00% 144A 15/05/2032 | 979,647 | 0.06 | 1,450,000 | SUN COMMUNITIES OPERATING LIMITED PARTNERSHIP 2.30% 01/11/2028 | 1,188,211 | 0.07 |
| 2,090,000 | JBS USA LUX SA 5.75% 144A 01/04/2033 | 1,905,619 | 0.12 | 4,405,000 | UBS GROUP INC 2.746% 144A 11/02/2033 | 3,434,674 | 0.21 |
| 500,000 | KILIMANJARO III RE LTD VAR 25/06/2025 | 480,009 | 0.03 | 2,300,000 | UNITED WHOLESAME MTGE LLC 5.50% 144A 15/04/2029 | 1,686,571 | 0.10 |
| 56,000 | LIMESTONE RE LTD 0% 01/03/2023 | - | 0.00 | | <i>Bancos</i> | 177,487,622 | 11.01 |
| 760,000 | LIMESTONE RE LTD 0% 01/03/2024 USD (ISIN XS2096788026) | 24,499 | 0.00 | 1,000,000 | ABN AMRO BANK NV VAR 144A 13/03/2037 | 769,984 | 0.05 |
| 240,000 | LIMESTONE RE LTD 0% 01/03/2024 USD (ISIN XS2096788455) | 7,736 | 0.00 | 5,600,000 | ABN AMRO BANK NV VAR 144A 13/12/2029 | 4,573,043 | 0.28 |
| 10,000 | LIMESTONE RE LTD 0% 09/09/2022 USD (ISIN XS1924351965) | - | 0.00 | 1,855,000 | AFRICAN EXPORT IMPORT BANK AFREXIMBANK 3.994% 144A 21/09/2029 | 1,517,411 | 0.09 |
| 970,000 | LUNDIN ENERGY FINANCE BV 2.00% 144A 15/07/2026 | 830,529 | 0.05 | 383,000 | AVOLON HOLDINGS FUNDING LTD 3.95% 144A 01/07/2024 | 356,110 | 0.02 |
| 7,145,000 | LUNDIN ENERGY FINANCE BV 3.10% 144A 15/07/2031 | 5,700,623 | 0.36 | 1,635,000 | BANCO DO BRASIL SA 3.25% 144A 30/09/2026 | 1,420,383 | 0.09 |
| 3,715,000 | MACQUARIE GROUP LTD VAR 144A 23/06/2032 | 2,872,751 | 0.18 | 3,438,000 | BANCO SANTANDER CHILE 2.70% 144A 10/01/2025 | 3,146,373 | 0.19 |
| 1,000,000 | MATTERHORN RE LTD VAR 07/12/2024 USD (ISIN US577092AL35) | 943,469 | 0.06 | 1,350,000 | BANCO SANTANDER MEXICO SA 5.375% 144A 17/04/2025 | 1,298,012 | 0.08 |
| 2,000,000 | MATTERHORN RE LTD VAR 07/12/2024 USD (ISIN US577092AM18) | 1,883,495 | 0.12 | 7,200,000 | BANCO SANTANDER SA VAR 22/11/2032 | 5,500,980 | 0.34 |
| 1,250,000 | MATTERHORN RE LTD VAR 08/01/2024 | 1,079,081 | 0.07 | 1,200,000 | BANCO SANTANDER SA 2.749% 03/12/2030 | 913,375 | 0.06 |
| 250,000 | MATTERHORN RE LTD VAR 08/12/2025 | 231,539 | 0.01 | 4,665,000 | BANK OF AMERICA CORP VAR 20/10/2032 | 3,684,790 | 0.23 |
| 500,000 | MATTERHORN RE LTD VAR 24/03/2025 USD (ISIN US577092AP49) | 466,794 | 0.03 | 6,060,000 | BANK OF NOVA SCOTIA VAR 04/05/2037 | 5,342,387 | 0.33 |
| 250,000 | MATTERHORN RE LTD VAR 24/03/2025 USD (ISIN US577092AQ22) | 235,521 | 0.01 | 425,000 | BNP PARIBAS SA VAR 144A 01/03/2033 | 378,603 | 0.02 |
| 3,588,000 | MIDAS OPCO HOLDINGS LLC 5.625% 144A 15/08/2029 | 2,765,071 | 0.17 | 3,120,000 | BNP PARIBAS SA VAR 144A 15/09/2029 | 2,500,656 | 0.15 |
| 3,060,000 | MORGAN STANLEY VAR 20/04/2037 | 2,842,585 | 0.18 | 1,105,000 | BPCE SA VAR 144A 14/01/2037 | 890,405 | 0.06 |
| 250,000 | MYSTIC RE IV LTD VAR 10/01/2028 | 238,402 | 0.01 | 4,840,000 | BPCE SA VAR 144A 19/10/2032 | 3,735,103 | 0.23 |
| 450,000 | NAKAMA RE LTD VAR 13/04/2023 | 427,617 | 0.03 | 200,000 | BPCE SA 5.15% 144A 21/07/2024 | 191,917 | 0.01 |
| 5,130,000 | NOMURA HOLDINGS INC 2.999% 22/01/2032 | 3,987,116 | 0.26 | 3,120,000 | CITIGROUP INC USA VAR 03/11/2032 | 2,423,808 | 0.15 |
| 1,445,000 | NOMURA HOLDINGS INC 5.605% 06/07/2029 | 1,384,212 | 0.09 | 1,650,000 | CITIGROUP INC USA VAR 24/05/2033 | 1,559,076 | 0.10 |
| 500,000 | NORTHSHORE RE II LTD VAR 08/07/2025 | 478,263 | 0.03 | 15,000,000 | COOPERATIEVE RABOBANK UA 3.75% 21/07/2026 | 13,681,859 | 0.86 |
| 250,000 | PHOENICIAN RE LTD VAR 14/12/2024 | 232,017 | 0.01 | 40,000,000 | EUROPEAN INVESTMENT BANK EIB 0.375% 26/03/2026 | 34,543,595 | 2.15 |
| 2,438,000 | PRIME SECURITY SERVICES BORROWER LLC 6.25% 144A 15/01/2028 | 1,961,011 | 0.12 | 1,170,000 | HSBC BANK PLC 7.65% 01/05/2025 | 1,194,028 | 0.07 |
| 7,712,000 | PUGET ENERGY INC 4.10% 15/06/2030 | 6,879,906 | 0.44 | 540,000 | HSBC HOLDINGS PLC VAR 13/03/2028 | 491,276 | 0.03 |
| 250,000 | RESIDENTAL RE 19 LTD VAR 06/12/2023 | 230,343 | 0.01 | 4,335,000 | HSBC HOLDINGS PLC VAR 17/08/2029 | 3,487,572 | 0.22 |
| 1,000,000 | SANDERS RE II LTD VAR 07/04/2025 | 947,200 | 0.06 | 4,460,000 | HSBC HOLDINGS PLC VAR 22/11/2032 | 3,499,444 | 0.22 |
| 250,000 | SANDERS RE II LTD VAR 07/06/2026 | 237,613 | 0.01 | 715,000 | ING GROUP NV VAR 28/03/2033 | 638,600 | 0.04 |
| 1,500,000 | SECTOR RE V LTD VAR 01/12/2026 USD (ISIN US81369ADV17) | 1,464,921 | 0.09 | 250,000 | INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT IBRD FRN 13/03/2024 USD (ISIN XS2127855125) | 240,447 | 0.01 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | | Valor de mercado | % del VL | Cantidad | | Valor de mercado | % del VL |
|------------|---|------------------|----------|-----------|---|------------------|----------|
| | | EUR | | | | EUR | |
| 250,000 | INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT IBRD FRN 13/03/2024 USD (ISIN XS2127856016) | 241,284 | 0.01 | 7,507,000 | ENEL SPA VAR 24/09/2073 | 7,385,648 | 0.45 |
| | | | | 4,255,000 | NRG ENERGY INC 2.45% 144A 02/12/2027 | 3,516,739 | 0.22 |
| 46,000,000 | INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT IBRD 0.75% 11/03/2025 | 41,379,981 | 2.57 | 3,140,000 | NRG ENERGY INC 3.875% 144A 15/02/2032 | 2,386,784 | 0.15 |
| | | | | | <i>Energías alternativas</i> | 705,183 | 0.04 |
| 335,000 | INTESA SANPAOLO SPA 4.198% 01/06/2032 | 236,722 | 0.01 | 1,009,000 | ADANI RENEWABLE ENERGY 4.625% 144A 15/10/2039 | 658,908 | 0.04 |
| 600,000 | INTESA SANPAOLO SPA 5.71% 15/01/2026 | 547,642 | 0.03 | 125,000 | ALTA WIND HOLDINGS 7.00% 144A 30/06/2035 | 46,275 | 0.00 |
| 925,000 | JPMORGAN CHASE AND CO VAR 26/04/2033 | 870,444 | 0.05 | | <i>Equipo de telecomunicaciones</i> | 8,149,256 | 0.50 |
| 4,400,000 | LLOYDS BANKING GRP PLC 4.65% 24/03/2026 | 4,138,386 | 0.26 | 1,488,000 | DYCOM INDUSTRIES INC 4.50% 144A 15/04/2029 | 1,247,859 | 0.08 |
| 2,130,000 | NORDEA BANK ABP VAR 144A PERPETUAL | 1,512,220 | 0.09 | 4,165,000 | MOTOROLA SOLUTION INC 2.30% 15/11/2030 | 3,119,657 | 0.19 |
| 2,220,000 | SANTANDER HOLDINGS USA VAR 06/01/2028 | 1,876,101 | 0.12 | 1,525,000 | MOTOROLA SOLUTION INC 5.60% 01/06/2032 | 1,471,276 | 0.09 |
| 200,000 | SOCIETE GENERALE PARIS VAR 144A PERPETUAL USD (ISIN US83367BV08) | 185,118 | 0.01 | 2,420,000 | PLANTRONICS INC 4.75% 144A 01/03/2029 | 2,310,464 | 0.14 |
| 2,125,000 | SOCIETE GENERALE PARIS VAR 144A PERPETUAL USD (ISIN US83370RAA68) | 1,581,763 | 0.10 | | <i>Equipo electrónico y eléctrico</i> | 3,683,929 | 0.23 |
| 2,300,000 | SOCIETE GENERALE PARIS VAR 144A 15/06/2033 | 2,107,125 | 0.13 | 3,597,000 | VISTRA OPERATIONS COMPANY LLC 3.70% 144A 30/01/2027 | 3,188,254 | 0.20 |
| 700,000 | SOCIETE GENERALE PARIS VAR 144A 19/01/2028 | 598,634 | 0.04 | 616,000 | VISTRA OPERATIONS COMPANY LLC 4.375% 144A 01/05/2029 | 495,675 | 0.03 |
| 930,000 | SOCIETE GENERALE PARIS VAR 144A 21/01/2043 | 633,044 | 0.04 | | <i>Equipo y servicios médicos</i> | 706,133 | 0.04 |
| 6,120,000 | STANDARD CHARTERED PLC VAR 144A 12/01/2033 | 4,830,494 | 0.30 | 830,000 | BIO RAD LABORATORIES INC 3.70% 15/03/2032 | 706,133 | 0.04 |
| 2,890,000 | THE TORONTO DOMINION BANK (CANADA) 4.456% 08/06/2032 | 2,735,666 | 0.17 | | <i>Fondos de inversión en hipotecas inmobiliarias</i> | 378,519 | 0.02 |
| 3,239,000 | UNICREDIT SPA VAR 144A 02/04/2034 | 2,844,818 | 0.18 | 427,000 | I STAR INC 4.25% 01/08/2025 | 378,519 | 0.02 |
| 655,000 | UNICREDIT SPA VAR 144A 19/06/2032 | 554,292 | 0.03 | | <i>Fondos de inversión inmobiliarios</i> | 4,192,236 | 0.26 |
| 7,915,000 | UNICREDIT SPA 2.569% 144A 22/09/2026 | 6,802,002 | 0.43 | 3,350,000 | LXP INDUSTRIAL TRUST 2.375% 01/10/2031 | 2,491,488 | 0.15 |
| 7,455,000 | US BANCORP VAR 03/11/2026 | 5,832,649 | 0.36 | 2,155,000 | LXP INDUSTRIAL TRUST 2.70% 15/09/2030 | 1,700,748 | 0.11 |
| | <i>Construcción y materiales</i> | 3,928,752 | 0.24 | | <i>Gobiernos</i> | 151,472,096 | 9.39 |
| 298,000 | BEACON ROOFING SUPPLY INC 4.125% 144A 15/05/2029 | 234,540 | 0.01 | 965,000 | CALIFORNIA HEALTH FACILITIES FINANCING AUTHORITY 3.00% 15/08/2051 | 724,306 | 0.04 |
| 1,880,000 | BUILDERS FIRSTSOURCE INC 6.375% 144A 15/06/2032 | 1,613,389 | 0.10 | 765,000 | COMMONWEALTH OF MASSACHUSETTS 3.00% 01/04/2047 | 552,912 | 0.03 |
| 1,500,000 | FORTUNE BRANDS HOME AND SECURITY INC 4.50% 25/03/2052 | 1,111,072 | 0.07 | 250,000 | COUNTY OF ROCKINGHAM 3.00% 01/11/2046 | 193,548 | 0.01 |
| 1,285,000 | TOPBUILD CORP. 4.125% 144A 15/02/2032 | 969,751 | 0.06 | 415,000 | GAINESVILLE HALL CNTY GA HOSP AUTH 3.00% 15/02/2051 | 302,292 | 0.02 |
| | <i>Cuidado personal, farmacias y tiendas de alimentación</i> | 3,489,408 | 0.22 | 330,000 | HAMPTON ROADS VA TRANSPORTATION ACCOUNTABILITY 4.00% 01/07/2057 | 299,388 | 0.02 |
| 1,795,000 | CSL FINANCE PLC 4.25% 144A 27/04/2032 | 1,680,599 | 0.10 | 385,000 | LANCASTER CNTY 2.00% 15/01/2043 | 257,776 | 0.02 |
| 1,435,000 | EDGEWELL PERSONAL CARE CO 5.50% 144A 01/06/2028 | 1,242,189 | 0.08 | 940,000 | MARICOPA COUNTY ARIZONA INDUS DEV AUTH MULTIFAMILY HOUSNG REVNU 3.00% 01/01/2049 | 697,602 | 0.04 |
| 675,000 | ENERGIZER HOLDINGS INC 6.50% 144A 31/12/2027 | 566,620 | 0.04 | 105,000 | MEMPHIS TENNESSEE WATER DIVISION 3.00% 01/12/2045 | 83,613 | 0.01 |
| | <i>Distribución minorista</i> | 9,789,132 | 0.61 | 3,500,000 | MEXICO 4.60% 10/02/2048 | 2,660,696 | 0.16 |
| 705,000 | AUTONATION INC 2.40% 01/08/2031 | 519,439 | 0.03 | 195,000 | MISSOURI ST HEALTH & EDL FACS REV 3.00% 01/07/2038 | 164,423 | 0.01 |
| 3,695,000 | AUTONATION INC 3.85% 01/03/2032 | 3,050,049 | 0.19 | 1,445,000 | MONTGOMERY CNTY PA HGR EDU AND HEALTH AUTHORITY 4.00% 01/05/2056 | 1,229,518 | 0.08 |
| 4,535,000 | DOLLAR TREE 2.65% 01/12/2031 | 3,580,891 | 0.23 | 480,000 | NEW JERSEY HEALTH CARE FACILITIES FINA AUTHORITY REVENUE 3.00% 01/07/2046 | 369,129 | 0.02 |
| 2,970,000 | LOWES COMPANIES INC 3.75% 01/04/2032 | 2,638,753 | 0.16 | 1,040,000 | NEW JERSEY HEALTH CARE FACILITIES FINA AUTHORITY REVENUE 3.00% 01/07/2051 | 799,799 | 0.05 |
| | <i>Electricidad</i> | 21,214,517 | 1.31 | 600,000 | NEW YORK CITY MUNICIPAL WATER FINANCE AUTHORITY WATER AND SEWER SYSTE 5.882% 15/06/2044 | 703,190 | 0.04 |
| 3,880,000 | AES CORP 2.45% 15/01/2031 | 2,988,058 | 0.19 | | | | |
| 1,215,000 | AES CORP 3.95% 144A 15/07/2030 | 1,046,147 | 0.06 | | | | |
| 2,235,000 | ALGONQUIN POWER AND UTILITIES VAR 18/01/2082 | 1,791,164 | 0.11 | | | | |
| 2,143,000 | ATLANTICA YIELD PLC 4.125% 144A 15/06/2028 | 1,793,278 | 0.11 | | | | |
| 405,000 | CLEARWAY ENERGY OPERATING LLC 3.75% 144A 15/01/2032 | 306,699 | 0.02 | | | | |

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Cartera de títulos a 30/06/22

| Cantidad | | Valor de mercado | % del VL | Cantidad | | Valor de mercado | % del VL |
|-------------|--|------------------|----------|-----------|--|------------------|----------|
| | | EUR | | | | EUR | |
| 500,000 | NEW YORK CITY 5.968% 01/03/2036 | 552,064 | 0.03 | 1,195,000 | UNITED AIR 2020 1 B PIT 4.875% 15/01/2026 | 900,003 | 0.06 |
| 770,000 | NEW YORK STATE THRUWAY AUTHORITY STATE PERSONAL INCOME TAX REVENUE 3.00% 15/03/2050 | 584,410 | 0.04 | 1,420,000 | UNIVERSITY OF NEBRASKA 3.00% 15/07/2054 | 1,050,837 | 0.07 |
| 675,000 | OREGON HEALTH SCIENCES UNIVERSITY REVENUE 3.00% 01/07/2051 | 502,843 | 0.03 | | <i>Industrias químicas</i> | 10,222,725 | 0.63 |
| 320,000 | PENNSYLVANIA TURNPIKE 3.00% 01/12/2051 | 238,568 | 0.01 | 5,830,000 | ALBEMARLE CORP 5.65% 01/06/2052 | 5,577,884 | 0.34 |
| 580,000 | ROANOKE ECONOMIC DEVELOPMENT AUTHORITY HOSPITAL REVENUE 3.00% 01/07/2045 | 454,558 | 0.03 | 1,020,000 | INGEVITY CORP 3.875% 144A 01/11/2028 | 818,381 | 0.05 |
| 720,000 | SOUTH BROWARD HOSP DIST 2.50% 01/05/2047 | 478,783 | 0.03 | 4,199,000 | OLIN CORP 5.00% 01/02/2030 | 3,484,915 | 0.22 |
| 480,000 | TEXAS ST WTR DEV BRD 3.00% 01/08/2040 | 405,506 | 0.03 | 400,000 | OLIN CORP 5.625% 01/08/2029 | 341,545 | 0.02 |
| 125,500,000 | UNITED STATES OF AMERICA 2.375% 31/03/2027 | 117,188,262 | 7.27 | | <i>Ingeniería industrial</i> | 1,792,288 | 0.11 |
| 11,000,000 | UNITED STATES OF AMERICA 2.875% 15/05/2032 | 10,415,745 | 0.65 | 2,095,000 | WEIR GROUP PLC 2.20% 144A 13/05/2026 | 1,792,288 | 0.11 |
| 11,000,000 | UNITED STATES OF AMERICA 2.875% 30/04/2029 | 10,406,703 | 0.64 | | <i>Inversión y servicios inmobiliarios</i> | 2,618,873 | 0.16 |
| 480,000 | UNIVERSITY CALIFORNIA REGENTS MEDICAL CENTER POOLED REVENUE 4.00% 15/05/2053 | 446,782 | 0.03 | 2,175,000 | KENNEDY WILSON INC 4.75% 01/02/2030 | 1,661,630 | 0.10 |
| 990,000 | VIRGINIA STATE PUBLIC SCHOOL AUTHORITY SPECIAL OBLIGATION PRINCE WILL 3.00% 01/09/2051 | 759,680 | 0.05 | 1,000,000 | LONG POINT REAL ESTATE IV LTD VAR 01/06/2026 | 957,243 | 0.06 |
| | <i>Hardware y equipo tecnológico</i> | 7,755,197 | 0.48 | | <i>Materiales industriales</i> | 1,623,272 | 0.10 |
| 765,000 | ATKORE INTERNATIONAL GROUP INC 4.25% 144A 01/06/2031 | 612,337 | 0.04 | 1,030,000 | CLEARWATER PAPER CORP 4.75% 144A 15/08/2028 | 858,423 | 0.05 |
| 1,315,000 | BROADCOM INC 4.15% 144A 15/04/2032 | 1,140,602 | 0.07 | 909,000 | INVERSIONES CMPC SA 3.85% 144A 13/01/2030 | 764,849 | 0.05 |
| 4,050,000 | SK HYNIX INC 2.375% 144A 19/01/2031 | 3,065,827 | 0.19 | | <i>Metales industriales y minería</i> | 2,261,092 | 0.14 |
| 3,756,000 | SKYWORKS SOLUTIONS INC 3.00% 01/06/2031 | 2,936,431 | 0.18 | 915,000 | CLEVELAND CLIFFS INC 4.875% 144A 01/03/2031 | 772,059 | 0.05 |
| | <i>Industria aeroespacial y defensa</i> | 9,901,274 | 0.61 | 1,015,000 | COMMERCIAL METALS CO 4.375% 15/03/2032 | 804,534 | 0.05 |
| 8,883,000 | BOEING CO 3.75% 01/02/2050 | 5,997,819 | 0.37 | 355,000 | MINERAL RESOURCES LTD 8.00% 144A 01/11/2027 | 332,269 | 0.02 |
| 4,060,000 | BOEING CO 3.90% 01/05/2049 | 2,778,913 | 0.17 | 375,000 | MINERAL RESOURCES LTD 8.50% 144A 01/05/2030 | 352,230 | 0.02 |
| 1,275,000 | BOEING CO 5.805% 01/05/2050 | 1,124,542 | 0.07 | | <i>Petróleo, gas y carbón</i> | 33,309,785 | 2.07 |
| | <i>Industria farmacéutica y biotecnología</i> | 9,386,592 | 0.58 | 775,000 | BOARDWALK PIPELINES LP 3.60% 01/09/2032 | 630,223 | 0.04 |
| 1,755,000 | GRIFOLS ESCROW ISSUER SA 4.75% 144A 15/10/2028 | 1,460,958 | 0.09 | 3,875,000 | ENABLE MIDSTREAM PARTNERS LP 4.15% 15/09/2029 | 3,403,603 | 0.21 |
| 613,000 | PAR PHARMACEUTICAL COS INC 7.50% 144A 01/04/2027 | 446,348 | 0.03 | 3,629,000 | ENABLE MIDSTREAM PARTNERS LP 4.95% 15/05/2028 | 3,402,016 | 0.21 |
| 3,600,000 | TEVA PHARMACEUTICAL FINANCE NETHERLANDS III BV 3.15% 01/10/2026 | 2,858,168 | 0.17 | 5,086,000 | ENERGY TRANSFER LP VAR PERPETUAL USD (ISIN US29273VAM28) | 4,192,271 | 0.26 |
| 1,145,000 | TEVA PHARMACEUTICAL FINANCE NETHERLANDS III BV 4.75% 09/05/2027 | 942,340 | 0.06 | 1,260,000 | ENERGY TRANSFER PARTNERS LP 6.00% 15/06/2048 | 1,138,947 | 0.07 |
| 1,145,000 | TEVA PHARMACEUTICAL FINANCE NETHERLANDS III BV 5.125% 09/05/2029 | 918,585 | 0.06 | 145,000 | ENLINK MIDSTREAM LLC 5.375% 01/06/2029 | 121,720 | 0.01 |
| 1,615,000 | TEVA PHARMACEUTICAL FINANCE NETHERLANDS III BV 7.125% 31/01/2025 | 1,510,572 | 0.09 | 3,289,000 | ENLINK MIDSTREAM PARTNERS LP 5.45% 01/06/2047 | 2,239,018 | 0.14 |
| 1,823,000 | VALEANT PHARMACEUTICALS 9.25% 144A 01/04/2026 | 1,249,621 | 0.08 | 1,125,000 | ENLINK MIDSTREAM PARTNERS LP 5.60% 01/04/2044 | 779,456 | 0.05 |
| | <i>Industria general</i> | 8,957,529 | 0.55 | 863,000 | HALLIBURTON CO 7.60% 144A 15/08/2096 | 839,887 | 0.05 |
| 350,000 | GENERAL ELECTRIC CO FRN 15/08/2036 | 271,634 | 0.02 | 600,000 | HARBOUR ENERGY PLC 5.50% 144A 15/10/2026 | 526,418 | 0.03 |
| 679,000 | GLP CAP/FIN II INC 3.25% 15/01/2032 | 521,845 | 0.03 | 524,000 | HESS MIDSTREAM OPERATIONS LP 5.50% 144A 15/10/2030 | 451,293 | 0.03 |
| 1,200,000 | RESORTS WORLD LAS VEGAS LLC 4.625% 144A 06/04/2031 | 925,967 | 0.06 | 2,470,000 | MPLX LP 4.25% 01/12/2027 | 2,280,423 | 0.14 |
| 3,200,000 | RESORTS WORLD LAS VEGAS LLC 4.625% 144A 16/04/2029 | 2,501,108 | 0.14 | 275,000 | MPLX LP 4.50% 15/04/2038 | 230,682 | 0.01 |
| 1,305,000 | TEXAS CHILDREN 3.00% 01/10/2051 | 1,002,458 | 0.06 | 2,980,000 | MPLX LP 4.95% 14/03/2052 | 2,474,730 | 0.15 |
| 2,305,000 | TRONOX INC 4.625% 144A 15/03/2029 | 1,783,677 | 0.11 | 310,000 | NAKILAT INC 6.267% 144A 31/12/2033 | 214,865 | 0.01 |
| | | | | 2,555,000 | NGPL PIPECO LLC 3.25% 144A 15/07/2031 | 2,044,391 | 0.13 |
| | | | | 785,000 | NOVELIS INC 3.875% 144A 15/08/2031 | 579,321 | 0.04 |
| | | | | 925,000 | ONEOK INC 6.875% 30/09/2028 | 952,384 | 0.06 |

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Cartera de títulos a 30/06/22

| Cantidad | | Valor de mercado | % del VL | Cantidad | | Valor de mercado | % del VL |
|-----------|--|------------------|----------|-----------|---|--------------------|--------------|
| | | EUR | | | | EUR | |
| 1,305,000 | PETROLEOS MEXICANOS PEMEX 6.70% 16/02/2032 | 952,290 | 0.06 | 4,900,000 | GE CAPITAL FUNDING LLC 4.55% 15/05/2032 | 4,521,386 | 0.28 |
| 2,450,000 | PHILLIPS 66 COMPANY 3.75% 144A 01/03/2028 | 2,232,407 | 0.14 | 1,250,000 | VITALITY RE X LTD VAR 10/01/2023 | 1,191,054 | 0.07 |
| 500,000 | TENNESSEE GAS PIPELINE CO 8.375% 15/06/2032 | 570,037 | 0.04 | | <i>Servicios de soporte industrial</i> | 8,327,519 | 0.52 |
| 2,022,000 | VALERO ENERGY CORP 6.625% 15/06/2037 | 2,105,998 | 0.13 | 3,830,000 | BREAD FINANCIAL HOLDINGS INC 7.00% 144A 15/01/2026 | 3,512,155 | 0.22 |
| 847,000 | WILLIAMS COMPANIES INC 7.75% 15/06/2031 | 947,405 | 0.06 | 3,090,000 | CAPITAL ONE FINANCIAL CORP VAR 10/05/2033 | 2,907,695 | 0.18 |
| | <i>Productores de alimentos</i> | 6,273,345 | 0.39 | 2,315,000 | GARDA WORLD SECURITY CORP 4.625% 144A 15/02/2027 | 1,907,669 | 0.12 |
| 2,430,000 | MINERVA LUXEMBOURG SA 4.375% 144A 18/03/2031 | 1,876,454 | 0.12 | | <i>Software y servicios informáticos</i> | 4,714,337 | 0.29 |
| 2,600,000 | SMITHFIELD FOODS INC 2.625% 144A 13/09/2031 | 1,996,985 | 0.12 | 6,035,000 | AUTODESK INC 2.40% 15/12/2031 | 4,714,337 | 0.29 |
| 2,655,000 | SMITHFIELD FOODS INC 3.00% 144A 15/10/2030 | 2,127,301 | 0.13 | | <i>Tabaco</i> | 4,975,226 | 0.31 |
| 289,000 | SMITHFIELD FOODS INC 5.20% 144A 01/04/2029 | 272,605 | 0.02 | 5,086,000 | ANHEUSER BUSCH INBEV WORLDWIDE INC 5.55% 23/01/2049 | 4,975,226 | 0.31 |
| | <i>Proveedores de atención sanitaria</i> | 2,612,531 | 0.16 | | <i>Transporte industrial</i> | 8,398,912 | 0.52 |
| 750,000 | ADAPTHEALTH INC 5.125% 144A 01/03/2030 | 605,180 | 0.04 | 3,270,000 | AIR LEASE CORP 2.10% 01/09/2028 | 2,542,871 | 0.15 |
| 1,375,000 | ANTHEM INC 4.55% 15/05/2052 | 1,253,275 | 0.07 | 585,000 | AIR LEASE CORP 2.875% 15/01/2032 | 436,754 | 0.03 |
| 840,000 | TENET HEALTHCARE CORP 6.125% 144A 15/06/2030 | 754,076 | 0.05 | 2,960,000 | AIR LEASE CORP 3.125% 01/12/2030 | 2,312,931 | 0.14 |
| | <i>Proveedores de servicios de telecomunicaciones</i> | 5,820,974 | 0.36 | 2,355,000 | PENSKE TRUCK LEASING CO LP 4.40% 144A 01/07/2027 | 2,208,963 | 0.14 |
| 1,070,000 | ALTICE FRANCE SA 5.125% 144A 15/07/2029 | 773,753 | 0.05 | 540,000 | UNITED AIR LINES INC 4.375% 144A 15/04/2026 | 458,880 | 0.03 |
| 1,924,000 | ALTICE FRANCE SA 5.50% 144A 15/01/2028 | 1,466,027 | 0.09 | 540,000 | UNITED AIR LINES INC 4.625% 144A 15/04/2029 | 438,513 | 0.03 |
| 1,482,000 | LEVEL 3 FINANCING INC 4.625% 144A 15/09/2027 | 1,219,962 | 0.08 | | <i>Viajes y Ocio</i> | 10,664,755 | 0.66 |
| 780,000 | LUMEN TECHNOLOGIES INC 4.00% 144A 15/02/2027 | 631,506 | 0.04 | 440,000 | AIR CANADA INC 3.875% 144A 15/08/2026 | 357,993 | 0.02 |
| 2,145,000 | T MOBILE USA INC 2.70% 144A 15/03/2032 | 1,729,726 | 0.10 | 760,000 | CHARLOTTE NC AIRPORT REVENUE 4.00% 01/07/2047 | 721,515 | 0.04 |
| | <i>Seguros de no vida</i> | 10,055,990 | 0.62 | 1,120,000 | DELTA AIR LINES INC 4.75% 144A 20/10/2028 | 1,012,087 | 0.06 |
| 500,000 | ALAMO RE II PTE LTD VAR 08/06/2023 | 473,648 | 0.03 | 848,000 | JETBLUE AIRWAYS CORP 4.00% 15/11/2032 | 672,769 | 0.04 |
| 820,000 | AXA SA 8.60% 15/12/2030 | 932,123 | 0.06 | 6,770,000 | MARRIOTT INTERNATIONAL INC 3.50% 15/10/2032 | 5,589,872 | 0.36 |
| 205,000 | LIBERTY MUTUAL GROUP INC 5.50% 144A 15/06/2052 | 187,476 | 0.01 | 1,270,000 | MARRIOTT INTERNATIONAL INC 4.625% 15/06/2030 | 1,161,434 | 0.07 |
| 5,225,000 | LIBERTY MUTUAL INSURANCE COMPANY 7.697% 144A 15/10/2097 | 6,086,828 | 0.38 | 1,645,000 | SANDS CHINA 4.375% 18/06/2030 | 1,149,085 | 0.07 |
| 750,000 | MONA LISA RE LTD VAR 09/01/2023 | 707,351 | 0.04 | | Títulos respaldados por activos y títulos con respaldo hipotecario | 759,189,602 | 47.03 |
| 1,000,000 | RESIDENTIAL REINS VAR 06/12/2024 USD (ISIN US76120AAC62) | 959,061 | 0.06 | | <i>Banca de inversión y servicios de intermediación</i> | 17,110,767 | 1.06 |
| 750,000 | TORREY PINES RE PTE LTD VAR 07/06/2029 | 709,503 | 0.04 | 1,000,000 | ABCA REVERSION CLASS A SHARE SERIES JANUARY 2022 VAR 15/01/2035 USD (ISIN US00038JAE47) | 854,486 | 0.05 |
| | <i>Seguros de vida</i> | 6,840,779 | 0.42 | 3,000,000 | ABCA REVERSION CLASS A SHARE SERIES JANUARY 2022 VAR 15/01/2035 USD (ISIN US00038KAY73) | 2,666,968 | 0.17 |
| 2,425,000 | FARMERS INSURANCE EXCHANGE VAR 144A 01/11/2057 | 2,125,589 | 0.13 | 3,320,000 | AESOP FUNDING 2.02% 20/02/2027 | 2,925,418 | 0.17 |
| 4,355,000 | NIPPON LIFE INSURANCE COMPANY VAR 144A 16/09/2051 | 3,384,524 | 0.21 | 2,570,000 | BELLEMEADE RE LTD FRN 25/10/2030 USD (ISIN US07877KAE01) | 2,467,554 | 0.15 |
| 1,069,000 | PRIMERICA INC 2.80% 19/11/2031 | 862,327 | 0.05 | 1,210,000 | EAGLE RE 21-2 LTD VAR 25/04/2034 USD (ISIN US26982AAC80) | 1,091,743 | 0.07 |
| 500,000 | VITALITY RE XI LTD VAR 09/01/2025 USD (ISIN US92851AAB08) | 468,339 | 0.03 | 2,710,000 | HOME RE 2021 2 LTD FRN 25/07/2033 | 2,346,032 | 0.15 |
| | <i>Servicios al consumidor</i> | 923,162 | 0.06 | 1,000,000 | JG WENTWORTH INC 3.74% 17/10/2072 | 745,715 | 0.05 |
| 1,040,000 | SOTHEBY S 7.375% 144A 15/10/2027 | 923,162 | 0.06 | 2,004,000 | OAKS MORTGAGE TRUST VAR 25/04/2046 | 1,730,023 | 0.11 |
| | <i>Servicios de finanzas y crédito</i> | 11,341,892 | 0.70 | 2,010,000 | OAKS MORTGAGE TRUST VAR 25/10/2045 | 1,737,650 | 0.11 |
| 4,070,000 | ALLY FINANCIAL INC 4.75% 09/06/2027 | 3,740,530 | 0.23 | 620,000 | TRIANGLE RE 21 3 LTD VAR 25/02/2034 USD (ISIN US89600HAE99) | 545,178 | 0.03 |
| 5,672,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.50% 01/04/2050 USD (ISIN US3140X7KG35) | 1,888,922 | 0.12 | | | | |

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Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL | | |
|--|---|-----------|-----------|--|--|-----------|------|
| | EUR | | | EUR | | | |
| <i>Bancos</i> | 53,099 | 0.00 | 2,000,000 | BELLEMEADE RE 2018 3 LTD FRN 25/10/2028 | 1,876,239 | 0.12 | |
| 1,275,000 | SALOMON BROTHERS MORTGAGE SECURITIES VII INC VAR 25/01/2033 | 53,099 | 0.00 | 610,000 | BRAZOS HIGHER EDUCATION AUTHORITY INC FRN 27/10/2036 | 577,830 | 0.04 |
| <i>Industria general</i> | 270,245 | 0.02 | 1,570,000 | BSPRT 2018-FL4 ISSUER LTD / LLC VAR 15/12/2026 | 1,422,679 | 0.09 | |
| 1,200,000 | NEWTEK SMALL BUSINESS LOAN TRUST VAR 15/02/2043 | 270,245 | 0.02 | 1,850,000 | BWAY 2013 1515 MORTGAGE TRUST 3.454% 10/03/2033 | 1,700,830 | 0.11 |
| <i>Inversión y servicios inmobiliarios</i> | 3,088,775 | 0.19 | 1,000,000 | BXG RECEIVABLES NOTE TRUST 2015-A 2.88% 02/05/2030 | 86,909 | 0.01 | |
| 1,500,000 | READYCAP COMMERCIAL MORTGAGE TRUST FRN 25/11/2036 USD (ISIN US75575WAL00) | 1,348,380 | 0.08 | 3,800,000 | CENTEX HOME EQUITY LOAN TRUST 2003-A VAR 25/03/2033 | 119 | 0.00 |
| 1,880,000 | READYCAP COMMERCIAL MORTGAGE TRUST VAR 25/01/2037 USD (ISIN US75574PAJ12) | 1,740,395 | 0.11 | 3,000,000 | CERBERUS LOAN FUNDING VAR 15/10/2031 USD (ISIN US15673EAA10) | 2,844,208 | 0.18 |
| <i>Seguros de vida</i> | 5,480,458 | 0.34 | 3,000,000 | CHURCHILL MIDDLE MRKT CLO LTD VAR 24/10/2033 | 2,658,213 | 0.16 | |
| 5,600,000 | GENWORTH MORTGAGE INSURANCE CORP FRN 25/08/2033 USD (ISIN US89600FAC77) | 4,246,499 | 0.26 | 1,500,000 | CITIGROUP COMMERCIAL MORTGAGE TRUST 2014-GC23 VAR 10/10/2047 | 1,411,337 | 0.09 |
| 1,270,000 | GENWORTH MORTGAGE INSURANCE CORP FRN 25/10/2030 USD (ISIN US89600MAD02) | 1,233,959 | 0.08 | 2,075,000 | CITIGROUP COMMERCIAL MORTGAGE TRUST 2016 SMPL VAR 10/09/2058 | 1,929,406 | 0.12 |
| <i>Servicios de finanzas y crédito</i> | 733,186,258 | 45.42 | 4,000,000 | CITIGROUP COMMERCIAL MORTGAGE TRUST 2018 B2 VAR 10/03/2051 | 3,737,211 | 0.23 | |
| 500,000 | 522 FUNDING CLO 2018 2A LTD FRN 20/04/2031 | 413,204 | 0.03 | 1,539,000 | CITIGROUP COMMERCIAL MORTGAGE TRUST 2013 GC17 4.131% 10/11/2046 | 1,471,720 | 0.09 |
| 3,000,000 | 522 FUNDING CLO 2018 2A LTD VAR 23/10/2034 | 2,494,602 | 0.15 | 4,000,000 | CITIGROUP MORTGAGE LOAN TRUST VAR 25/03/2061 | 3,292,672 | 0.20 |
| 3,000,000 | ABPCI DIRECT LENDING FUND CO LLC VAR 20/01/2032 USD (ISIN US000848AA95) | 2,823,906 | 0.17 | 2,500,000 | CITIGROUP MORTGAGE LOAN TRUST 2018 RP3 VAR 25/03/2061 USD (ISIN US17327DAE13) | 1,966,067 | 0.12 |
| 1,000,000 | AGL CLO 1 LTD VAR 20/10/2034 | 861,306 | 0.05 | 5,000,000 | CITIGROUP MOSTGAGE LOAN TRUST 2018-RP1 VAR 25/09/2064 | 4,391,727 | 0.27 |
| 1,500,000 | AGL CLO 1 LTD VAR 21/01/2035 | 1,345,667 | 0.08 | 705,000 | CITIGROUP RESIDENTIAL MORTGAGE TRUST SERIES 2006 NC1 3.00% 10/10/2049 | 540,030 | 0.03 |
| 3,000,000 | AMERICAN CREDIT ACCEPTANCE RECEIVABLES TRUST 2012-1 4.87% 13/11/2028 | 2,715,543 | 0.17 | 2,207,000 | COMM 2014 UB S4 MORTGAGE TRUST 3.42% 10/08/2047 | 2,077,958 | 0.13 |
| 500,000 | AMERN HOMES 4 RENT 2015 SFRI TR 5.639% 17/04/2045 | 484,460 | 0.03 | 1,000,000 | COMM 2014 UB S4 MORTGAGE TRUST 3.968% 10/08/2047 | 940,756 | 0.06 |
| 1,000,000 | AMERN HOMES 4 RENT 2015 SFRI TR 5.885% 17/04/2052 | 945,387 | 0.06 | 2,600,000 | COMM 2015 DC 1 MORTGAGE TRUST VAR 10/02/2048 | 2,405,284 | 0.15 |
| 3,000,000 | ANTARES CLO FRN 20/07/2031 | 2,754,373 | 0.17 | 2,000,000 | COMM 2016 CCRE28 MORTGAGE TRUST 3.651% 10/02/2049 | 1,697,239 | 0.11 |
| 3,000,000 | ARBOR REALTY COLLATERALIZED LOAN OBLIGATION FRN 15/08/2034 | 2,675,221 | 0.17 | 2,250,000 | COMMERCIAL MORTGAGE TRUST BACKED SECURITIES VAR 10/05/2051 | 2,060,109 | 0.13 |
| 4,200,000 | ARBOR REALTY COLLATERALIZED LOAN OBLIGATION VAR 15/11/2036 | 3,850,919 | 0.24 | 1,196,000 | COMMERCIAL MORTGAGE TRUST 3.213% 10/03/2046 | 694,695 | 0.04 |
| 4,045,000 | ARBOR REALTY COLLATERALIZED LOAN VAR 15/01/2037 | 3,660,213 | 0.23 | 750,000 | COMMONBOND STUDENT LOAN TRUST FRN 25/09/2042 | 105,219 | 0.01 |
| 5,000,000 | ARBOR REALTY COLLATERALIZED LOAN VAR 15/05/2037 USD (ISIN US03881JAJ51) | 4,655,000 | 0.30 | 1,500,000 | CREDIT SUISSE COMMERCIAL MORTGAGE TRUST 5.00% 25/04/2037 | 16,490 | 0.00 |
| 1,400,000 | AREIT 2021-CRE5 LIMITED VAR 17/12/2024 | 1,256,539 | 0.08 | 1,075,000 | CSAIL 2015-C1 COMMERCIAL MORTGAGE TRUST VAR 01/11/2048 USD (ISIN US12635RBB33) | 1,005,361 | 0.06 |
| 3,600,000 | BANC OF AMERICA MORTGAGE 2003 L TRUST VAR 25/01/2034 | 31,235 | 0.00 | 450,000 | CSAIL 2015-C1 COMMERCIAL MORTGAGE TRUST VAR 01/11/2048 USD (ISIN US12635RBE71) | 382,723 | 0.02 |
| 2,522,000 | BANK 2017 BNK4 3.624% 15/06/2060 | 2,286,987 | 0.14 | 1,500,000 | CSAIL 2016 C6 COMMERCIAL MORTGAGE TRUST VAR 15/01/2049 | 1,209,841 | 0.07 |
| 1,035,000 | BANK 2017 BNK7 3.748% 15/09/2060 | 942,275 | 0.06 | 2,400,000 | CSMC TRUST 2015 WIN1 VAR 25/07/2043 | 518,429 | 0.03 |
| 2,000,000 | BATTALION CLO X LTD FRN 15/07/2031 | 1,728,020 | 0.11 | 3,785,000 | DBCRCR 2014 ARCP MORTGAGE TRUST 4.238% 10/01/2034 | 3,572,722 | 0.22 |
| 5,000,000 | BAYVIEW COMMERCIAL ASSET TRUST 2007-2 VAR 25/07/2037 | 1 | 0.00 | 650,000 | DRIVE AUTO RECEIVABLES TRUST 2020 3.05% 15/05/2028 | 614,178 | 0.04 |
| 2,950,000 | BELLEMEADE RE LT FRN 25/06/2030 USD (ISIN US07876UAB52) | 1,813,046 | 0.11 | 3,020,000 | EAGLE RE 2021-1 LTD FRN 25/10/2030 USD (ISIN US269820AD87) | 1,354,139 | 0.08 |
| 4,160,000 | BELLEMEADE RE LT VAR 25/09/2031 | 3,562,178 | 0.22 | | | | |
| 2,020,000 | BELLEMEADE RE LTD FRN 25/10/2030 USD (ISIN US07877KAG58) | 1,958,687 | 0.12 | | | | |
| 1,390,000 | BELLEMEADE RE LTD VAR 26/01/2032 | 1,274,213 | 0.08 | | | | |
| 7,278,057 | BELLEMEADE RE 2018 3 LTD FRN 25/10/2027 USD (ISIN US07877TAB70) | 2,234,622 | 0.14 | | | | |

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Cartera de títulos a 30/06/22

| Cantidad | | Valor de mercado | % del VL | Cantidad | | Valor de mercado | % del VL |
|------------|--|------------------|----------|------------|--|------------------|----------|
| | | EUR | | | | EUR | |
| 2,150,000 | EAGLE RE 2021-1 LTD FRN 25/11/2028 | 705,085 | 0.04 | 100,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.50% 01/01/2043 | 25,131 | 0.00 |
| 250,000 | EFV VOLUNTEER LLC FRN 25/10/2035 | 58,533 | 0.00 | 50,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.50% 01/01/2046 | 11,993 | 0.00 |
| 3,000,000 | ELLINGTON CLO FRN 20/07/2030 USD (ISIN US28852LAG86) | 2,678,590 | 0.17 | 8,000,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.50% 01/01/2052 | 6,752,330 | 0.43 |
| 2,350,000 | ELM TRUST 2.286% 20/10/2029 | 2,118,760 | 0.13 | 50,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.50% 01/02/2043 USD (ISIN US3138W12A49) | 12,937 | 0.00 |
| 1,000,000 | FEDERAL HOME LOAN MORTGAGE CORP 3.00% 01/03/2052 | 889,117 | 0.06 | 1,369,433 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.50% 01/02/2043 USD (ISIN US31417FMM76) | 387,397 | 0.02 |
| 5,554,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/01/2040 | 1,862,432 | 0.12 | 50,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.50% 01/02/2043 USD (ISIN US31417FMM59) | 13,526 | 0.00 |
| 2,575,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/05/2030 USD (ISIN US30711XUV45) | 2,427,220 | 0.15 | 175,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.50% 01/03/2043 | 39,696 | 0.00 |
| 2,150,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/07/2029 | 2,198,971 | 0.14 | 50,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.50% 01/03/2044 | 22,080 | 0.00 |
| 4,020,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/08/2028 USD (ISIN US30711XBM56) | 1,272,227 | 0.08 | 50,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.50% 01/03/2044 | 18,476 | 0.00 |
| 5,900,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/09/2028 | 1,499,817 | 0.09 | 446,370 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.50% 01/04/2043 | 174,457 | 0.01 |
| 2,510,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/11/2039 | 1,217,651 | 0.08 | 255,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.50% 01/04/2045 USD (ISIN US3138XZSU60) | 64,273 | 0.00 |
| 270,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION VAR 25/03/2031 | 123,994 | 0.01 | 200,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.50% 01/04/2045 USD (ISIN US3138YBWS81) | 37,948 | 0.00 |
| 6,400,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION VAR 25/03/2038 USD (ISIN US31396YKR26) | 16,511 | 0.00 | 530,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.50% 01/04/2045 USD (ISIN US3138YD4G11) | 184,424 | 0.01 |
| 8,000,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION VAR 25/03/2038 USD (ISIN US31396YX07) | 15,365 | 0.00 | 225,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.50% 01/04/2045 USD (ISIN US3138YGW811) | 53,617 | 0.00 |
| 550,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION VAR 25/11/2041 | 441,057 | 0.03 | 100,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.50% 01/04/2045 USD (ISIN US3138YMN214) | 26,594 | 0.00 |
| 3,930,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION VAR 25/12/2041 USD (ISIN US20754BAB71) | 3,476,259 | 0.22 | 230,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.50% 01/04/2045 USD (ISIN US3138YPCB62) | 73,705 | 0.00 |
| 1,175,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 0% 25/10/2043 USD (ISIN US3136AGZD72) | 246,117 | 0.02 | 25,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.50% 01/04/2045 USD (ISIN US3138YPWD09) | 7,079 | 0.00 |
| 520,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 0% 25/10/2043 USD (ISIN US3136AGZR68) | 114,925 | 0.01 | 700,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.50% 01/07/2030 USD (ISIN US3138WE3F49) | 166,746 | 0.01 |
| 5,000,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 1.50% 01/01/2042 USD (ISIN US3140XFKT79) | 4,008,130 | 0.25 | 1,155,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.50% 01/07/2030 USD (ISIN US3138WFAC00) | 277,946 | 0.02 |
| 3,000,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 1.50% 01/01/2042 USD (ISIN US31418EAV20) | 2,389,811 | 0.15 | 25,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.50% 01/07/2045 | 11,856 | 0.00 |
| 4,000,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 1.50% 01/02/2042 | 3,226,017 | 0.20 | 153,980 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.50% 01/08/2043 | 37,144 | 0.00 |
| 1,000,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 1.50% 01/03/2042 | 799,754 | 0.05 | 74,903 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.50% 01/08/2045 | 11,340 | 0.00 |
| 15,000,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 1.50% 01/11/2041 | 11,820,396 | 0.74 | 125,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.50% 01/12/2042 USD (ISIN US3138NWT668) | 30,380 | 0.00 |
| 255,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.00% 01/01/2051 | 185,965 | 0.01 | 145,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.50% 01/12/2042 USD (ISIN US31417EF976) | 36,006 | 0.00 |
| 136,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.00% 01/02/2042 USD (ISIN US3140MFKW28) | 111,882 | 0.01 | 100,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.50% 01/12/2043 | 21,603 | 0.00 |
| 386,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.00% 01/02/2042 USD (ISIN US3140M2NG30) | 318,907 | 0.02 | 4,000,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.50% 01/12/2051 | 3,346,997 | 0.21 |
| 4,000,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.00% 01/04/2042 | 3,385,086 | 0.21 | 87,000,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.50% 25/06/2043* | 75,019,497 | 4.66 |
| 42,000,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.00% 01/07/2050* | 34,956,947 | 2.18 | 2,430,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.00% 01/01/2043 | 792,006 | 0.05 |
| 552,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.00% 01/11/2050 | 390,031 | 0.02 | 625,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.00% 01/03/2029 | 88,614 | 0.01 |
| 4,046,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.00% 01/11/2051 | 3,282,640 | 0.20 | 475,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.00% 01/03/2045 | 125,539 | 0.01 |
| 7,856,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.00% 01/12/2041 | 6,491,664 | 0.41 | | | | |

* Títulos por anunciar (PA), consúltense la nota 2.

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | | Valor de mercado | % del VL | Cantidad | | Valor de mercado | % del VL |
|------------|--|------------------|----------|-----------|--|------------------|----------|
| | | EUR | | | | EUR | |
| 400,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.00% 01/03/2047 | 345,861 | 0.02 | 50,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/02/2052 USD (ISIN US3140MGT438) | 46,347 | 0.00 |
| 556,436 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.00% 01/04/2031 | 151,851 | 0.01 | 179,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/02/2052 USD (ISIN US3140MGUB53) | 166,000 | 0.01 |
| 700,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.00% 01/04/2050 USD (ISIN US3140K9EY10) | 460,898 | 0.03 | 242,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/02/2052 USD (ISIN US3140MG6M80) | 222,014 | 0.01 |
| 1,095,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.00% 01/05/2043 USD (ISIN US3138WTT897) | 327,800 | 0.02 | 1,000,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/03/2029 | 71,834 | 0.00 |
| 4,925,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.00% 01/05/2043 USD (ISIN US3138WTUN49) | 804,971 | 0.05 | 55,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/03/2052 USD (ISIN US3140MGJW20) | 50,475 | 0.00 |
| 338,359 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.00% 01/05/2043 USD (ISIN US3138WUPU10) | 134,249 | 0.01 | 68,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/03/2052 USD (ISIN US3140MGJX03) | 62,438 | 0.00 |
| 833,027 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.00% 01/05/2045 | 289,405 | 0.02 | 111,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/03/2052 USD (ISIN US3140MJAW59) | 91,318 | 0.01 |
| 2,800,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.00% 01/06/2045 USD (ISIN US3138EPWN01) | 1,020,000 | 0.06 | 745,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/04/2045 USD (ISIN US3138WEHE28) | 162,363 | 0.01 |
| 2,832,505 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.00% 01/06/2045 USD (ISIN US3138EP2Z65) | 890,728 | 0.06 | 97,911 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/04/2045 USD (ISIN US3138YS2Q84) | 15,284 | 0.00 |
| 420,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.00% 01/07/2043 | 97,788 | 0.01 | 52,771 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/04/2046 | 16,546 | 0.00 |
| 21,000,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.00% 01/07/2048* | 18,740,191 | 1.17 | 1,301,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/04/2049 | 62,647 | 0.00 |
| 1,845,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.00% 01/08/2033 | 406,228 | 0.03 | 413,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/04/2052 USD (ISIN US3140MDHU50) | 379,556 | 0.02 |
| 880,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.00% 01/08/2042 | 223,718 | 0.01 | 222,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/04/2052 USD (ISIN US3140MJF837) | 204,156 | 0.01 |
| 176,736 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.00% 01/08/2043 USD (ISIN US3138W9GP91) | 46,111 | 0.00 | 360,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/04/2052 USD (ISIN US3140MJPD14) | 330,609 | 0.02 |
| 755,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.00% 01/08/2043 USD (ISIN US3138W9LM06) | 174,813 | 0.01 | 130,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/04/2052 USD (ISIN US3140MLMS65) | 119,416 | 0.01 |
| 400,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.00% 01/08/2050 | 355,099 | 0.02 | 398,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/04/2052 USD (ISIN US3140MNB24) | 334,556 | 0.02 |
| 2,850,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.00% 01/09/2042 | 709,042 | 0.04 | 331,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/04/2052 USD (ISIN US3140MNL09) | 303,996 | 0.02 |
| 1,285,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.00% 01/10/2030 | 429,655 | 0.03 | 94,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/04/2052 USD (ISIN US3140MNRA68) | 86,338 | 0.01 |
| 3,750,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.00% 01/11/2042 | 907,664 | 0.06 | 88,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/04/2052 USD (ISIN US3140MNRD08) | 80,742 | 0.01 |
| 800,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.00% 01/11/2050 | 617,265 | 0.04 | 117,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/04/2052 USD (ISIN US3140MNR55) | 107,500 | 0.01 |
| 2,000,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.00% 15/07/2031* | 1,870,980 | 0.12 | 120,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/04/2052 USD (ISIN US3140MPGD74) | 110,102 | 0.01 |
| 1,190,740 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.00% 25/01/2028 | 7,305 | 0.00 | 73,205 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/05/2045 | 12,714 | 0.00 |
| 1,287,431 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.00% 25/02/2028 | 6,717 | 0.00 | 3,531,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/05/2049 USD (ISIN US3140X4D524) | 1,754,901 | 0.11 |
| 6,060,458 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.00% 25/12/2027 | 31,633 | 0.00 | 4,889,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/05/2049 USD (ISIN US3140X4D607) | 2,672,254 | 0.17 |
| 2,300,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/01/2047 USD (ISIN US3140FRF917) | 882,050 | 0.05 | 1,745,918 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/05/2056 | 770,771 | 0.05 |
| 3,575,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/01/2047 USD (ISIN US3140F9VT99) | 1,071,323 | 0.07 | 2,780,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/06/2045 USD (ISIN US3138YKFW85) | 550,482 | 0.03 |
| 593,399 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/02/2045 USD (ISIN US3138YLA80) | 132,251 | 0.01 | 114,254 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/06/2045 USD (ISIN US3138YXP228) | 18,976 | 0.00 |
| 187,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/02/2047 | 67,514 | 0.00 | 103,494 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/06/2045 USD (ISIN US3138YXQH11) | 15,913 | 0.00 |
| 888,684 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/02/2048 | 297,598 | 0.02 | 203,588 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/06/2045 USD (ISIN US31418BTC09) | 46,622 | 0.00 |
| 1,268,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/02/2049 | 55,140 | 0.00 | 2,675,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/06/2049 | 1,845,801 | 0.11 |

* Títulos por anunciar (PA), consúltense la nota 2.

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | | Valor de mercado | % del VL | Cantidad | | Valor de mercado | % del VL |
|-----------|--|------------------|----------|------------|--|------------------|----------|
| | | EUR | | | | EUR | |
| 3,000,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/07/2033* | 2,854,893 | 0.18 | 143,237 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/12/2046 | 51,905 | 0.00 |
| 1,870,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/07/2042 | 267,447 | 0.02 | 253,009 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/12/2047 USD (ISIN US3140H9CU53) | 118,673 | 0.01 |
| 1,085,823 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/07/2049 | 685,502 | 0.04 | 1,232,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/12/2047 USD (ISIN US3140J7UG81) | 575,623 | 0.04 |
| 452,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/07/2051 | 390,079 | 0.02 | 48,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/12/2051 | 43,654 | 0.00 |
| 1,900,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/08/2042 | 312,270 | 0.02 | 7,047,656 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/01/2041 | 437,493 | 0.03 |
| 3,475,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/08/2045 USD (ISIN US3138WFFH42) | 1,290,635 | 0.08 | 3,175,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/01/2042 USD (ISIN US3138AWNRO3) | 274,609 | 0.02 |
| 200,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/08/2045 USD (ISIN US3138YTGZ17) | 67,880 | 0.00 | 306,674 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/01/2042 USD (ISIN US3138E5FZ68) | 18,490 | 0.00 |
| 121,019 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/08/2045 USD (ISIN US3140E25X52) | 30,079 | 0.00 | 2,197,117 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/01/2047 | 295,432 | 0.02 |
| 88,565 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/08/2045 USD (ISIN US31418BUA24) | 31,314 | 0.00 | 43,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/01/2051 USD (ISIN US3140QGTB37) | 23,289 | 0.00 |
| 3,560,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/08/2046 | 952,268 | 0.06 | 235,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/01/2051 USD (ISIN US31418DXE74) | 132,125 | 0.01 |
| 1,418,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/08/2049 | 1,098,950 | 0.07 | 26,146 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/02/2039 | 872 | 0.00 |
| 228,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/08/2051 | 206,874 | 0.01 | 1,510,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/02/2042 USD (ISIN US3138E4ZL87) | 181,353 | 0.01 |
| 1,430,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/09/2033 | 244,841 | 0.02 | 12,000,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/02/2042 USD (ISIN US31417BA312) | 1,018,145 | 0.06 |
| 2,200,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/09/2045 | 1,065,319 | 0.07 | 157,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/02/2051 USD (ISIN US3140QG7J02) | 61,858 | 0.00 |
| 340,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/09/2051 USD (ISIN US3140LTBF09) | 264,819 | 0.02 | 467,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/02/2051 USD (ISIN US3140QHLM56) | 172,421 | 0.01 |
| 25,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/09/2051 USD (ISIN US3140LYWC34) | 22,718 | 0.00 | 10,101,130 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/03/2048 | 192,743 | 0.01 |
| 425,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/10/2041 | 94,490 | 0.01 | 7,005,773 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/04/2041 | 773,267 | 0.05 |
| 2,790,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/10/2042 | 264,400 | 0.02 | 1,875,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/04/2042 USD (ISIN US3138EDE727) | 270,651 | 0.02 |
| 702,121 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/10/2045 | 157,535 | 0.01 | 104,904 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/04/2045 | 7,176 | 0.00 |
| 185,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/10/2046 USD (ISIN US3140FHLH80) | 46,890 | 0.00 | 669,862 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/04/2046 | 64,950 | 0.00 |
| 240,277 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/10/2046 USD (ISIN US31418CC777) | 117,307 | 0.01 | 1,055,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/04/2047 USD (ISIN US3140GPS581) | 338,042 | 0.02 |
| 301,570 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/10/2047 USD (ISIN US3140H1N552) | 153,339 | 0.01 | 1,665,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/04/2047 USD (ISIN US3140J5E709) | 318,510 | 0.02 |
| 413,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/10/2047 USD (ISIN US31418CRQ95) | 182,593 | 0.01 | 513,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/04/2051 | 191,015 | 0.01 |
| 3,107,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/10/2049 | 1,613,941 | 0.10 | 200,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/05/2042 USD (ISIN US3138EBLT04) | 31,750 | 0.00 |
| 60,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/10/2051 | 49,153 | 0.00 | 4,595,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/05/2042 USD (ISIN US31417BZ913) | 323,262 | 0.02 |
| 1,250,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/11/2040 | 103,502 | 0.01 | 519,389 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/05/2046 | 121,994 | 0.01 |
| 7,924,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/11/2041 | 3,606,608 | 0.22 | 86,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/05/2050 | 45,411 | 0.00 |
| 800,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/11/2042 | 299,871 | 0.02 | 62,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/05/2051 | 22,084 | 0.00 |
| 257,414 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/11/2047 | 95,425 | 0.01 | 125,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/06/2042 | 10,109 | 0.00 |
| 1,500,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/12/2042 | 370,360 | 0.02 | 625,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/06/2047 USD (ISIN US3140FM7M24) | 152,108 | 0.01 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | | Valor de mercado | % del VL | Cantidad | | Valor de mercado | % del VL |
|------------|--|------------------|----------|------------|--|------------------|----------|
| | | EUR | | | | EUR | |
| 150,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/06/2047 USD (ISIN US3140GRN349) | 57,996 | 0.00 | 4,000,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 25/07/2028* | 3,862,571 | 0.24 |
| 183,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/06/2048 | 26,888 | 0.00 | 1,584,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 25/11/2050 | 179,332 | 0.01 |
| 72,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/06/2050 | 18,213 | 0.00 | 334,697 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.50% 01/02/2045 | 48,653 | 0.00 |
| 961,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/06/2051 | 466,336 | 0.03 | 858,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.50% 01/02/2050 | 281,416 | 0.02 |
| 810,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/07/2047 | 218,980 | 0.01 | 8,516,211 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.50% 01/03/2042 | 669,921 | 0.04 |
| 198,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/07/2050 | 100,089 | 0.01 | 1,765,391 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.50% 01/04/2039 | 100,277 | 0.01 |
| 170,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/07/2051 USD (ISIN US3140LSWZ50) | 91,290 | 0.01 | 220,442 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.50% 01/04/2045 | 32,889 | 0.00 |
| 888,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/07/2051 USD (ISIN US3140QLJX51) | 498,518 | 0.03 | 437,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.50% 01/04/2050 USD (ISIN US3140X7JF70) | 174,306 | 0.01 |
| 10,000,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/08/2042 | 1,066,796 | 0.07 | 11,732,972 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.50% 01/05/2041 USD (ISIN US3138AFC245) | 590,877 | 0.04 |
| 350,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/08/2048 USD (ISIN US3140HERF12) | 46,123 | 0.00 | 3,085,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.50% 01/05/2041 USD (ISIN US31416X4Z09) | 392,686 | 0.02 |
| 1,931,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/08/2048 USD (ISIN US3140HJJS12) | 237,301 | 0.01 | 11,081,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.50% 01/05/2049 | 2,728,665 | 0.17 |
| 274,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/08/2048 USD (ISIN US3140HPHT72) | 23,919 | 0.00 | 4,250,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.50% 01/06/2041 | 1,011,807 | 0.06 |
| 75,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/08/2051 USD (ISIN US3140LUHN42) | 55,584 | 0.00 | 289,771 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.50% 01/06/2042 | 49,189 | 0.00 |
| 2,550,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/08/2051 USD (ISIN US31418D4N92) | 1,660,477 | 0.10 | 197,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.50% 01/06/2045 | 34,421 | 0.00 |
| 326,449 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/09/2045 | 46,333 | 0.00 | 248,040 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.50% 01/06/2046 | 48,601 | 0.00 |
| 60,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/09/2051 | 42,932 | 0.00 | 245,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.50% 01/06/2049 | 35,069 | 0.00 |
| 2,221,482 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/09/2055 | 1,140,932 | 0.07 | 1,240,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.50% 01/07/2041 | 117,086 | 0.01 |
| 5,300,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/10/2040 | 927,311 | 0.06 | 3,534,286 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.50% 01/07/2048 | 620,683 | 0.04 |
| 232,490 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/10/2045 | 52,203 | 0.00 | 1,622,779 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.50% 01/09/2039 USD (ISIN US3140J5XR53) | 432,066 | 0.03 |
| 14,175,723 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/10/2047 | 2,744,965 | 0.17 | 2,700,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.50% 01/09/2039 USD (ISIN US31417KV384) | 199,531 | 0.01 |
| 65,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/10/2050 | 37,838 | 0.00 | 108,920 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.50% 01/09/2044 | 13,845 | 0.00 |
| 36,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/10/2051 | 24,120 | 0.00 | 612,899 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.50% 01/09/2053 | 269,230 | 0.02 |
| 645,065 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/11/2041 | 26,932 | 0.00 | 374,679 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.50% 01/11/2041 | 47,384 | 0.00 |
| 838,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/11/2043 USD (ISIN US3138X8YD76) | 240,871 | 0.01 | 959,242 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.50% 01/11/2043 USD (ISIN US31418AZW16) | 93,931 | 0.01 |
| 193,167 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/11/2045 | 53,127 | 0.00 | 1,526,170 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.50% 01/11/2056 | 782,777 | 0.05 |
| 165,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/11/2050 USD (ISIN US3140QFRH42) | 70,932 | 0.00 | 2,431,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.50% 01/12/2042 | 427,891 | 0.03 |
| 101,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/12/2040 USD (ISIN US31417YUH88) | 5,250 | 0.00 | 9,696,880 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.50% 01/12/2043 USD (ISIN US3138EMDN80) | 1,123,224 | 0.07 |
| 1,045,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/12/2040 USD (ISIN US31419AVT14) | 177,735 | 0.01 | 462,487 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.50% 01/12/2043 USD (ISIN US3138WARA73) | 20,639 | 0.00 |
| 640,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/12/2042 | 54,815 | 0.00 | 3,695,385 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.50% 01/12/2043 USD (ISIN US3138XDRY89) | 285,621 | 0.02 |
| 777,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.00% 01/12/2050 | 262,438 | 0.02 | 290,365 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.50% 01/12/2046 | 51,330 | 0.00 |

* Títulos por anunciar (PA), consúltense la nota 2.

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | | Valor de mercado | % del VL | Cantidad | | Valor de mercado | % del VL |
|------------|--|------------------|----------|-----------|--|------------------|----------|
| | | EUR | | | | EUR | |
| 400,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.50% 25/06/2029 | 23,408 | 0.00 | 685,000 | FREDDIE MAC FRN 25/02/2047 USD (ISIN US35564ABF75) | 644,827 | 0.04 |
| 20,000,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 4.50% 31/07/2047* | 19,234,388 | 1.20 | 5,530,000 | FREDDIE MAC FRN 25/02/2047 USD (ISIN US35564ACB52) | 5,185,226 | 0.33 |
| 12,870,858 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 5.00% 01/01/2038 | 85,527 | 0.01 | 5,150,000 | FREDDIE MAC FRN 25/06/2050 | 4,461,955 | 0.29 |
| 1,426,179 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 5.00% 01/01/2041 | 92,072 | 0.01 | 997,500 | FREDDIE MAC FRN 25/07/2030 | 926,786 | 0.06 |
| 50,442 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 5.00% 01/01/2045 USD (ISIN US3138EPMF86) | 3,504 | 0.00 | 1,220,000 | FREDDIE MAC FRN 25/08/2050 USD (ISIN US35565XAH35) | 71,862 | 0.00 |
| 2,482,936 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 5.00% 01/05/2041 | 80,892 | 0.01 | 3,600,000 | FREDDIE MAC FRN 25/08/2050 USD (ISIN US35565XBD12) | 3,593,883 | 0.22 |
| 1,172,938 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 5.00% 01/05/2044 | 69,166 | 0.00 | 6,495,000 | FREDDIE MAC VAR 15/08/2042 | 197,488 | 0.01 |
| 402,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 5.00% 01/06/2049 | 61,744 | 0.00 | 475,000 | FREDDIE MAC VAR 25/01/2034 USD (ISIN US35564KJA88) | 393,979 | 0.02 |
| 900,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 5.00% 01/07/2040 | 33,610 | 0.00 | 980,000 | FREDDIE MAC VAR 25/01/2042 USD (ISIN US35564KQY81) | 794,302 | 0.05 |
| 708,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 5.00% 01/09/2049 USD (ISIN US3140QBUP17) | 302,934 | 0.02 | 425,000 | FREDDIE MAC VAR 25/01/2051 USD (ISIN US35564KBD00) | 330,316 | 0.02 |
| 2,347,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 5.00% 01/09/2049 USD (ISIN US3140QBUP84) | 1,387,554 | 0.09 | 2,975,000 | FREDDIE MAC VAR 25/01/2051 USD (ISIN US35564KBE82) | 2,231,186 | 0.14 |
| 991,824 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 5.00% 01/10/2044 | 54,276 | 0.00 | 5,650,000 | FREDDIE MAC VAR 25/02/2042 USD (ISIN US35564KRN18) | 4,874,344 | 0.31 |
| 409,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 5.00% 01/10/2049 | 18,527 | 0.00 | 525,000 | FREDDIE MAC VAR 25/03/2042 USD (ISIN US35564KTB51) | 480,902 | 0.03 |
| 15,000,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 5.00% 14/07/2038* | 14,660,066 | 0.92 | 1,740,000 | FREDDIE MAC VAR 25/04/2042 USD (ISIN US35564KUX52) | 1,568,825 | 0.10 |
| 10,430,274 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 5.00% 25/11/2038 | 19,852 | 0.00 | 1,655,000 | FREDDIE MAC VAR 25/08/2033 USD (ISIN US35564KCP21) | 1,226,578 | 0.08 |
| 4,090,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 5.50% 01/10/2035 | 102,268 | 0.01 | 1,760,000 | FREDDIE MAC VAR 25/09/2050 USD (ISIN US35565RBD44) | 1,684,170 | 0.10 |
| 905,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 5.50% 01/12/2033 | 33,910 | 0.00 | 3,040,000 | FREDDIE MAC VAR 25/10/2050 USD (ISIN US35566AAH23) | 1,435,111 | 0.09 |
| 623,909 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 5.50% 01/12/2038 | 119,418 | 0.01 | 2,090,000 | FREDDIE MAC VAR 25/10/2050 USD (ISIN US35566ABD00) | 2,026,667 | 0.13 |
| 2,034,607 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 5.50% 04/01/2036 | 8,509 | 0.00 | 1,660,000 | FREDDIE MAC VAR 25/11/2041 USD (ISIN US35564KND71) | 1,365,575 | 0.08 |
| 460,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 6.00% 01/04/2038 | 5,801 | 0.00 | 2,190,000 | FREDDIE MAC VAR 25/11/2050 USD (ISIN US35565TBE82) | 2,004,443 | 0.12 |
| 160,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 6.00% 01/07/2038 | 1,138 | 0.00 | 2,380,000 | FREDDIE MAC VAR 25/12/2041 | 1,892,225 | 0.12 |
| 1,621,634 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 6.00% 01/10/2037 | 9,739 | 0.00 | 1,540,000 | FREDDIE MAC VAR 25/12/2050 USD (ISIN US35566CBE49) | 1,260,569 | 0.08 |
| 2,760,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 6.00% 01/10/2040 | 85,689 | 0.01 | 1,000,000 | FREDDIE MAC 1.50% 01/01/2042 USD (ISIN US3133D4M916) | 803,285 | 0.05 |
| 2,500,000 | FIRST EAGLE COMMERCIAL LOAN FUNDING 2016 LLC VAR 25/01/2032 | 2,337,797 | 0.14 | 1,000,000 | FREDDIE MAC 1.50% 01/01/2042 USD (ISIN US3133D4PF49) | 803,274 | 0.05 |
| 3,762,000 | FLAGSTAR MORTGAGE TRUST VAR 25/09/2048 | 3,109,752 | 0.19 | 4,000,000 | FREDDIE MAC 1.50% 01/01/2042 USD (ISIN US3133KYV972) | 3,185,826 | 0.20 |
| 3,902,000 | FLAGSTAR MORTGAGE TRUST 2018 VAR 25/03/2048 | 3,052,477 | 0.19 | 1,700,000 | FREDDIE MAC 1.50% 01/02/2042 USD (ISIN US3132D9G991) | 1,355,336 | 0.08 |
| 4,035,000 | FLAGSTR MORTGAGE TRUST 2017 VAR 25/10/2047 | 3,329,695 | 0.21 | 3,000,000 | FREDDIE MAC 1.50% 01/02/2042 USD (ISIN US3133KYVD74) | 2,394,843 | 0.15 |
| 2,000,000 | FOURSIGHT CAPITAL AUTO RECEIVABLES TRUST 2.27% 18/02/2025 | 1,709,593 | 0.11 | 400,000 | FREDDIE MAC 1.50% 01/03/2042 | 319,257 | 0.02 |
| 2,050,000 | FOURSIGHT CAPITAL AUTO RECEIVABLES TRUST 2.60% 15/01/2026 | 1,917,164 | 0.12 | 4,000,000 | FREDDIE MAC 1.50% 01/12/2041 | 3,180,247 | 0.20 |
| 1,970,000 | FREDDIE MAC FRN 25/02/2047 USD (ISIN US35564AAK79) | 139,512 | 0.01 | 129,000 | FREDDIE MAC 2.00% 01/02/2042 | 105,182 | 0.01 |
| | | | | 906,545 | FREDDIE MAC 3.00% 01/02/2043 | 288,911 | 0.02 |
| | | | | 1,106,000 | FREDDIE MAC 3.00% 01/03/2031 | 225,447 | 0.01 |
| | | | | 1,500,000 | FREDDIE MAC 3.00% 01/03/2052 USD (ISIN US3133KNXS79) | 1,310,829 | 0.08 |
| | | | | 343,117 | FREDDIE MAC 3.00% 01/04/2043 | 96,589 | 0.01 |
| | | | | 1,015,000 | FREDDIE MAC 3.00% 01/05/2043 | 324,339 | 0.02 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | | Valor de mercado | % del VL | Cantidad | | Valor de mercado | % del VL |
|-----------|--|------------------|----------|-----------|--|------------------|----------|
| | | EUR | | | | EUR | |
| 80,078 | FREDDIE MAC 3.00% 01/06/2045 USD (ISIN US3132QQN59) | 30,433 | 0.00 | 204,975 | FREDDIE MAC 3.50% 01/08/2042 | 37,627 | 0.00 |
| 82,076 | FREDDIE MAC 3.00% 01/06/2045 USD (ISIN US31335AC637) | 25,145 | 0.00 | 1,004,804 | FREDDIE MAC 3.50% 01/08/2043 | 237,851 | 0.01 |
| 1,825,000 | FREDDIE MAC 3.00% 01/06/2046 | 795,286 | 0.05 | 600,000 | FREDDIE MAC 3.50% 01/08/2045 | 181,452 | 0.01 |
| 710,697 | FREDDIE MAC 3.00% 01/08/2046 | 273,484 | 0.02 | 3,835,000 | FREDDIE MAC 3.50% 01/08/2046 USD (ISIN US3132WLGR13) | 1,199,228 | 0.07 |
| 565,000 | FREDDIE MAC 3.00% 01/09/2042 | 170,401 | 0.01 | 6,136,000 | FREDDIE MAC 3.50% 01/08/2046 USD (ISIN US3132XCRV97) | 1,911,694 | 0.12 |
| 851,357 | FREDDIE MAC 3.00% 01/10/2042 | 217,114 | 0.01 | 365,000 | FREDDIE MAC 3.50% 01/09/2044 | 76,277 | 0.00 |
| 4,025,000 | FREDDIE MAC 3.00% 01/11/2042 | 998,034 | 0.06 | 136,157 | FREDDIE MAC 3.50% 01/09/2048 | 27,439 | 0.00 |
| 405,000 | FREDDIE MAC 3.00% 01/12/2046 USD (ISIN US3132WJM243) | 190,175 | 0.01 | 700,000 | FREDDIE MAC 3.50% 01/09/2049 | 500,673 | 0.03 |
| 1,141,856 | FREDDIE MAC 3.00% 15/08/2027 | 5,453 | 0.00 | 1,053,155 | FREDDIE MAC 3.50% 01/10/2042 | 254,219 | 0.02 |
| 2,796,086 | FREDDIE MAC 3.00% 15/10/2027 | 14,978 | 0.00 | 2,935,000 | FREDDIE MAC 3.50% 01/10/2045 | 779,961 | 0.05 |
| 5,130,000 | FREDDIE MAC 3.50% 01/01/2045 | 1,086,162 | 0.07 | 1,001,494 | FREDDIE MAC 3.50% 01/11/2041 USD (ISIN US3132GKM947) | 196,683 | 0.01 |
| 71,562 | FREDDIE MAC 3.50% 01/01/2046 | 30,086 | 0.00 | 1,001,378 | FREDDIE MAC 3.50% 01/11/2041 USD (ISIN US3132GLCC63) | 46,743 | 0.00 |
| 3,635,000 | FREDDIE MAC 3.50% 01/01/2047 | 1,155,952 | 0.07 | 3,725,000 | FREDDIE MAC 3.50% 01/12/2046 | 1,410,853 | 0.09 |
| 41,014 | FREDDIE MAC 3.50% 01/01/2048 | 15,727 | 0.00 | 8,830,000 | FREDDIE MAC 3.50% 01/12/2049 | 2,288,345 | 0.14 |
| 52,000 | FREDDIE MAC 3.50% 01/01/2052 USD (ISIN US3133B5D666) | 47,570 | 0.00 | 1,750,000 | FREDDIE MAC 4.00% 01/02/2040 | 166,581 | 0.01 |
| 425,300 | FREDDIE MAC 3.50% 01/02/2043 | 76,566 | 0.00 | 160,000 | FREDDIE MAC 4.00% 01/02/2051 | 107,782 | 0.01 |
| 55,000 | FREDDIE MAC 3.50% 01/03/2052 USD (ISIN US3133B6N713) | 50,452 | 0.00 | 69,000 | FREDDIE MAC 4.00% 01/03/2049 | 12,775 | 0.00 |
| 65,000 | FREDDIE MAC 3.50% 01/03/2052 USD (ISIN US3133B6RH54) | 59,619 | 0.00 | 2,295,000 | FREDDIE MAC 4.00% 01/04/2047 USD (ISIN US3132WMEP57) | 537,825 | 0.03 |
| 64,000 | FREDDIE MAC 3.50% 01/03/2052 USD (ISIN US3133B6RW22) | 58,629 | 0.00 | 1,110,000 | FREDDIE MAC 4.00% 01/04/2047 USD (ISIN US3132WVG579) | 244,620 | 0.02 |
| 128,333 | FREDDIE MAC 3.50% 01/04/2042 | 22,813 | 0.00 | 695,000 | FREDDIE MAC 4.00% 01/04/2047 USD (ISIN US3132WMM502) | 160,413 | 0.01 |
| 139,000 | FREDDIE MAC 3.50% 01/04/2052 USD (ISIN US3133BADN82) | 127,684 | 0.01 | 238,000 | FREDDIE MAC 4.00% 01/04/2051 | 58,561 | 0.00 |
| 108,000 | FREDDIE MAC 3.50% 01/04/2052 USD (ISIN US3133B7XN32) | 99,173 | 0.01 | 190,000 | FREDDIE MAC 4.00% 01/05/2046 USD (ISIN US3132WDPA60) | 68,265 | 0.00 |
| 69,000 | FREDDIE MAC 3.50% 01/04/2052 USD (ISIN US3133B76D56) | 63,344 | 0.00 | 85,000 | FREDDIE MAC 4.00% 01/05/2046 USD (ISIN US3132WDSH86) | 14,893 | 0.00 |
| 154,000 | FREDDIE MAC 3.50% 01/04/2052 USD (ISIN US3133B9KU77) | 141,431 | 0.01 | 92,000 | FREDDIE MAC 4.00% 01/05/2050 | 61,233 | 0.00 |
| 894,000 | FREDDIE MAC 3.50% 01/04/2052 USD (ISIN US3133B9MF82) | 810,431 | 0.05 | 1,670,000 | FREDDIE MAC 4.00% 01/06/2046 | 362,372 | 0.02 |
| 77,000 | FREDDIE MAC 3.50% 01/04/2052 USD (ISIN US3133B9PV06) | 70,655 | 0.00 | 360,000 | FREDDIE MAC 4.00% 01/06/2050 | 113,429 | 0.01 |
| 70,000 | FREDDIE MAC 3.50% 01/04/2052 USD (ISIN US3133B9QF47) | 64,317 | 0.00 | 3,148,242 | FREDDIE MAC 4.00% 01/07/2040 | 147,907 | 0.01 |
| 53,000 | FREDDIE MAC 3.50% 01/04/2052 USD (ISIN US3133B9W676) | 48,747 | 0.00 | 114,000 | FREDDIE MAC 4.00% 01/07/2042 | 12,040 | 0.00 |
| 54,000 | FREDDIE MAC 3.50% 01/04/2052 USD (ISIN US3133B9XD16) | 49,539 | 0.00 | 143,000 | FREDDIE MAC 4.00% 01/08/2050 | 69,790 | 0.00 |
| 258,000 | FREDDIE MAC 3.50% 01/04/2052 USD (ISIN US3133B9XS84) | 237,051 | 0.01 | 90,000 | FREDDIE MAC 4.00% 01/09/2051 USD (ISIN US3133ASLK78) | 52,156 | 0.00 |
| 825,000 | FREDDIE MAC 3.50% 01/05/2042 | 205,800 | 0.01 | 360,000 | FREDDIE MAC 4.00% 01/09/2051 USD (ISIN US3133ATKQ31) | 323,466 | 0.02 |
| 8,227,000 | FREDDIE MAC 3.50% 01/06/2045 | 2,063,724 | 0.13 | 95,000 | FREDDIE MAC 4.00% 01/10/2046 | 14,950 | 0.00 |
| 200,000 | FREDDIE MAC 3.50% 01/06/2047 | 69,079 | 0.00 | 196,000 | FREDDIE MAC 4.00% 01/10/2050 | 57,010 | 0.00 |
| 1,850,000 | FREDDIE MAC 3.50% 01/07/2029 | 252,589 | 0.02 | 1,287,000 | FREDDIE MAC 4.00% 01/10/2051 USD (ISIN US3132DWCR25) | 748,910 | 0.05 |
| 197,773 | FREDDIE MAC 3.50% 01/07/2043 USD (ISIN US31292SBM17) | 32,074 | 0.00 | 167,000 | FREDDIE MAC 4.00% 01/10/2051 USD (ISIN US3132DWCY75) | 120,190 | 0.01 |
| 80,208 | FREDDIE MAC 3.50% 01/07/2043 USD (ISIN US3132JMXX07) | 23,911 | 0.00 | 224,000 | FREDDIE MAC 4.00% 01/10/2051 USD (ISIN US3133ATPH86) | 162,018 | 0.01 |
| 90,000 | FREDDIE MAC 3.50% 01/07/2045 | 36,094 | 0.00 | 7,963,000 | FREDDIE MAC 4.00% 01/11/2041 | 1,548,234 | 0.10 |
| 128,333 | FREDDIE MAC 3.50% 01/07/2046 USD (ISIN US3132L7YK92) | 30,821 | 0.00 | 114,000 | FREDDIE MAC 4.00% 01/11/2042 | 7,263 | 0.00 |
| | | | | 287,311 | FREDDIE MAC 4.00% 01/12/2047 | 37,514 | 0.00 |
| | | | | 1,841,000 | FREDDIE MAC 4.00% 01/12/2048 USD (ISIN US3131YA7G92) | 230,775 | 0.01 |
| | | | | 2,069,000 | FREDDIE MAC 4.00% 01/12/2048 USD (ISIN US3131YBED61) | 342,503 | 0.02 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | | Valor de mercado | % del VL | Cantidad | | Valor de mercado | % del VL |
|------------|---|------------------|----------|------------|--|------------------|----------|
| | | EUR | | | | EUR | |
| 6,793,604 | FREDDIE MAC 4.00% 15/05/2026 | 14,241 | 0.00 | 525,000 | GNMA I AND II SINGLE ISSUER 3.50% 20/04/2045 USD (ISIN US36184JAM27) | 95,007 | 0.01 |
| 2,500,000 | FREDDIE MAC 4.00% 25/05/2050 | 234,183 | 0.01 | 575,000 | GNMA I AND II SINGLE ISSUER 3.50% 20/04/2045 USD (ISIN US36184NEC11) | 180,943 | 0.01 |
| 4,162,000 | FREDDIE MAC 4.00% 25/10/2050 | 408,714 | 0.03 | 200,000 | GNMA I AND II SINGLE ISSUER 3.50% 20/04/2045 USD (ISIN US36184XM221) | 59,068 | 0.00 |
| 1,900,000 | FREDDIE MAC 4.00% 25/12/2050 | 157,904 | 0.01 | 2,447,033 | GNMA I AND II SINGLE ISSUER 4.00% 15/01/2045 | 755,470 | 0.05 |
| 23,933,863 | FREDDIE MAC 4.50% 01/05/2041 | 2,192,514 | 0.14 | 1,019,108 | GNMA I AND II SINGLE ISSUER 4.00% 15/03/2044 USD (ISIN US36178GJ620) | 73,389 | 0.00 |
| 715,910 | FREDDIE MAC 4.50% 01/05/2044 | 56,053 | 0.00 | 12,545,370 | GNMA I AND II SINGLE ISSUER 4.00% 15/03/2044 USD (ISIN US36178GJ703) | 867,263 | 0.05 |
| 2,492,290 | FREDDIE MAC 4.50% 01/06/2049 | 264,027 | 0.02 | 680,899 | GNMA I AND II SINGLE ISSUER 4.00% 15/03/2044 USD (ISIN US36198K5N73) | 39,992 | 0.00 |
| 13,002,448 | FREDDIE MAC 4.50% 01/07/2049 USD (ISIN US3133KGF451) | 2,325,320 | 0.14 | 621,177 | GNMA I AND II SINGLE ISSUER 4.00% 15/04/2043 | 27,448 | 0.00 |
| 726,000 | FREDDIE MAC 4.50% 01/07/2049 USD (ISIN US3133KGF527) | 94,250 | 0.01 | 132,964 | GNMA I AND II SINGLE ISSUER 4.00% 15/04/2044 | 7,830 | 0.00 |
| 6,644,286 | FREDDIE MAC 4.50% 01/08/2049 | 1,708,357 | 0.11 | 300,000 | GNMA I AND II SINGLE ISSUER 4.00% 15/07/2045 USD (ISIN US36186PNV21) | 54,524 | 0.00 |
| 6,115,000 | FREDDIE MAC 4.50% 01/11/2040 | 393,512 | 0.02 | 782,678 | GNMA I AND II SINGLE ISSUER 4.00% 15/08/2041 | 65,155 | 0.00 |
| 3,000,468 | FREDDIE MAC 4.50% 01/11/2048 | 521,230 | 0.03 | 120,739 | GNMA I AND II SINGLE ISSUER 4.00% 15/08/2044 USD (ISIN US36182UNQ66) | 8,795 | 0.00 |
| 2,242,202 | FREDDIE MAC 4.50% 15/08/2026 | 658 | 0.00 | 272,693 | GNMA I AND II SINGLE ISSUER 4.00% 15/08/2045 USD (ISIN US3617A4H922) | 71,471 | 0.00 |
| 838,485 | FREDDIE MAC 4.50% 15/08/2028 | 1,276 | 0.00 | 93,437 | GNMA I AND II SINGLE ISSUER 4.00% 15/09/2043 | 10,167 | 0.00 |
| 545,000 | FREDDIE MAC 5.00% 01/05/2039 | 33,483 | 0.00 | 113,047 | GNMA I AND II SINGLE ISSUER 4.00% 15/09/2044 USD (ISIN US36182NCD30) | 11,362 | 0.00 |
| 11,639,000 | FREDDIE MAC 5.00% 01/09/2038 | 140,546 | 0.01 | 969,774 | GNMA I AND II SINGLE ISSUER 4.00% 15/09/2044 USD (ISIN US36183B6T02) | 26,659 | 0.00 |
| 2,249,000 | FREDDIE MAC 5.00% 01/09/2049 | 384,454 | 0.02 | 1,000,000 | GNMA I AND II SINGLE ISSUER 4.00% 15/09/2044 USD (ISIN US36198VMG94) | 87,210 | 0.01 |
| 9,119,613 | FREDDIE MAC 5.00% 01/10/2038 | 114,024 | 0.01 | 25,470 | GNMA I AND II SINGLE ISSUER 4.00% 15/09/2044 USD (ISIN US36198XBF96) | 4,488 | 0.00 |
| 4,578,500 | FREDDIE MAC 5.00% 01/10/2049 USD (ISIN US3132DV4M46) | 997,615 | 0.06 | 43,007 | GNMA I AND II SINGLE ISSUER 4.00% 15/10/2040 | 1,756 | 0.00 |
| 474,000 | FREDDIE MAC 5.00% 01/10/2049 USD (ISIN US31339UKF65) | 148,352 | 0.01 | 308,561 | GNMA I AND II SINGLE ISSUER 4.00% 15/10/2044 USD (ISIN US36182XPC91) | 78,652 | 0.00 |
| 3,000,000 | FREDDIE MAC 5.00% 01/11/2035 | 69,972 | 0.00 | 885,000 | GNMA I AND II SINGLE ISSUER 4.00% 15/12/2040 | 67,861 | 0.00 |
| 300,000 | FREDDIE MAC 5.00% 01/12/2039 USD (ISIN US312938HQ90) | 31,341 | 0.00 | 492,151 | GNMA I AND II SINGLE ISSUER 4.00% 15/12/2046 | 201,743 | 0.01 |
| 745,000 | FREDDIE MAC 5.00% 01/12/2039 USD (ISIN US312938NF61) | 82,964 | 0.01 | 489,000 | GNMA I AND II SINGLE ISSUER 4.50% 15/01/2040 | 53,968 | 0.00 |
| 7,915,000 | FREDDIE MAC 5.00% 01/12/2049 | 1,427,095 | 0.09 | 10,980,000 | GNMA I AND II SINGLE ISSUER 4.50% 15/04/2039 | 216,461 | 0.01 |
| 860,000 | FREDDIE MAC 5.50% 01/06/2041 | 152,308 | 0.01 | 3,020,152 | GNMA I AND II SINGLE ISSUER 4.50% 15/07/2041 USD (ISIN US3620C4E484) | 87,656 | 0.01 |
| 500,000 | FREDDIE MAC 5.50% 01/12/2038 | 24,547 | 0.00 | 1,450,000 | GNMA I AND II SINGLE ISSUER 4.50% 15/08/2041 | 20,908 | 0.00 |
| 3,501,032 | FREDDIE MAC 6.00% 01/08/2036 | 27,284 | 0.00 | 364,000 | GNMA I AND II SINGLE ISSUER 4.50% 15/09/2040 | 25,050 | 0.00 |
| 140,000 | FREDDIE MAC 6.00% 01/12/2036 | 1,462 | 0.00 | 2,448,333 | GNMA I AND II SINGLE ISSUER 4.50% 15/10/2041 | 104,820 | 0.01 |
| 1,875,000 | FREDDIE MAC 6.00% 15/04/2037 | 163,492 | 0.01 | 1,000,000 | GNMA I AND II SINGLE ISSUER 5.50% 20/10/2037 | 37,628 | 0.00 |
| 3,000,000 | FREMF MORTGAGE VAR 25/07/2027 | 2,795,930 | 0.17 | 1,849,746 | GNMA I AND II SINGLE ISSUER 6.00% 15/08/2036 | 63,886 | 0.00 |
| 4,000,000 | FREMF 2018 KBX1 MORTGAGE TRUST VAR 25/01/2026 | 3,608,933 | 0.22 | 6,420,110 | GNMA I AND II SINGLE ISSUER 6.00% 15/09/2034 | 251,885 | 0.02 |
| 2,000,000 | FREMF 2018 KSW4 MORTGAGE TRUST FRN 25/10/2028 USD (ISIN US302960AG42) | 1,658,450 | 0.10 | 2,300,000 | GNMA PLATINUM POOLS USING GNMA I COLLATERAL 5.00% 15/05/2034 | 63,741 | 0.00 |
| 800,000 | FREMF 2018 KSW4 MORTGAGE TRUST FRN 25/10/2028 USD (ISIN US302960AH25) | 648,545 | 0.04 | 6,001,335 | GNMA REMICS PASSTHRU SECS VAR 20/02/2046 | 143,726 | 0.01 |
| 600,000 | FREMF 2018 K730 MORTGAGE TRUST VAR 25/02/2050 | 566,339 | 0.04 | 700,000 | GNMA REMICS PASSTHRU SECS 3.00% 20/04/2041 | 22,200 | 0.00 |
| 2,000,000 | FREMF 2018 K74 MORTGAGE TRUST VAR 25/09/2028 | 1,770,796 | 0.11 | 599,196 | GNMA REMICS PASSTHRU SECS 3.00% 20/09/2046 | 236,612 | 0.01 |
| 2,150,000 | FRESB MULTI FAMILY MTGE PASS THROUGH VAR 25/06/2025 | 1,258,939 | 0.08 | 2,331,770 | GNMA REMICS PASSTHRU SECS 3.50% 20/01/2043 | 81,818 | 0.01 |
| 36,787,670 | GINNIE MAE 3.50% 20/12/2049 | 2,844,133 | 0.18 | 2,653,626 | GNMA REMICS PASSTHRU SECS 3.50% 20/10/2046 | 122,804 | 0.01 |
| 6,000,000 | GINNIE MAE 4.50% 20/09/2041* | 5,830,622 | 0.37 | | | | |
| 1,000,000 | GINNIE MAE 5.00% 01/07/2048* | 981,186 | 0.06 | | | | |
| 231,019 | GNMA I AND II SINGLE ISSUER 3.00% 15/11/2042 | 37,231 | 0.00 | | | | |
| 15,669,974 | GNMA I AND II SINGLE ISSUER 3.50% 15/07/2042 | 1,446,451 | 0.09 | | | | |
| 7,490,000 | GNMA I AND II SINGLE ISSUER 3.50% 15/11/2041 | 860,829 | 0.05 | | | | |
| 475,000 | GNMA I AND II SINGLE ISSUER 3.50% 20/03/2045 | 54,483 | 0.00 | | | | |
| 625,000 | GNMA I AND II SINGLE ISSUER 3.50% 20/03/2046 | 226,682 | 0.01 | | | | |

* Títulos por anunciar (PA), consúltese la nota 2.

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | | Valor de mercado | % del VL | Cantidad | | Valor de mercado | % del VL |
|------------|---|------------------|----------|------------|--|------------------|----------|
| | | EUR | | | | EUR | |
| 376,152 | GNMA REMICS PASSTHRU SECS 3.50% 20/10/2047 | 93,593 | 0.01 | 4,094,178 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA VAR 16/03/2040 | 35,493 | 0.00 |
| 2,931,381 | GNMA REMICS PASSTHRU SECS 4.00% 20/06/2046 | 134,394 | 0.01 | 13,000,000 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA VAR 16/10/2058 | 231,883 | 0.01 |
| 650,000 | GNMA REMICS PASSTHRU SECS 4.50% 01/09/2039 | 85,801 | 0.01 | 9,055,000 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA VAR 20/01/2050 | 216,984 | 0.01 |
| 1,724,442 | GNMA REMICS PASSTHRU SECS 4.50% 20/04/2046 | 60,919 | 0.00 | 12,000,000 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA VAR 20/07/2036 | 17,997 | 0.00 |
| 190,000 | GNMA REMICS PASSTHRU SECS 5.25% 16/08/2035 | 66,486 | 0.00 | 3,872,222 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA VAR 20/09/2046 | 245,286 | 0.02 |
| 2,202,000 | GOODGREEN TRUST 7.01% 15/10/2056 | 2,031,457 | 0.13 | 565,198 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 3.00% 20/09/2046 | 217,391 | 0.01 |
| 5,327,899 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II VAR 20/01/2046 | 145,864 | 0.01 | 295,877 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 3.00% 20/11/2046 | 131,883 | 0.01 |
| 4,689,154 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II VAR 20/02/2046 | 101,971 | 0.01 | 1,160,000 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 3.50% 15/10/2042 | 99,664 | 0.01 |
| 3,874,837 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II VAR 20/07/2046 | 169,209 | 0.01 | 403,443 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 3.50% 20/06/2047 | 173,583 | 0.01 |
| 600,000 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II VAR 20/10/2035 | 21,874 | 0.00 | 1,518,774 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 3.50% 20/08/2047 USD (ISIN US3617AVWR52) | 602,759 | 0.04 |
| 23,000,000 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 2.50% 01/07/2050* | 20,179,070 | 1.26 | 328,041 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 3.50% 20/08/2047 USD (ISIN US3617BAQM83) | 140,320 | 0.01 |
| 311,277 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 3.00% 20/03/2043 | 75,255 | 0.00 | 663,180 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 3.50% 20/08/2047 USD (ISIN US3617B4UT26) | 355,802 | 0.02 |
| 90,768 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 3.00% 20/05/2045 | 29,088 | 0.00 | 190,103 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 3.50% 20/08/2047 USD (ISIN US36196RUH91) | 70,476 | 0.00 |
| 13,000,000 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 3.00% 20/06/2043* | 11,737,076 | 0.74 | 231,196 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 3.50% 20/09/2046 | 94,719 | 0.01 |
| 463,594 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 3.00% 20/09/2046 | 198,884 | 0.01 | 5,075,937 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 3.50% 20/11/2042 | 182,401 | 0.01 |
| 244,059 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 3.00% 20/10/2046 | 79,805 | 0.00 | 19,758,057 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 3.50% 20/12/2049 | 1,186,064 | 0.07 |
| 220,123 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 3.00% 20/11/2046 | 109,129 | 0.01 | 499,459 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 4.00% 15/03/2042 | 23,841 | 0.00 |
| 217,287 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 3.50% 20/02/2045 | 49,508 | 0.00 | 197,468 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 4.00% 15/04/2042 | 23,505 | 0.00 |
| 545,044 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 3.50% 20/02/2047 | 228,954 | 0.01 | 270,257 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 4.00% 15/05/2042 | 37,527 | 0.00 |
| 443,987 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 3.50% 20/05/2045 | 143,902 | 0.01 | 1,104,642 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 4.00% 15/06/2041 USD (ISIN US36176MWE91) | 41,487 | 0.00 |
| 210,032 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 3.50% 20/11/2044 | 50,205 | 0.00 | 750,739 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 4.00% 15/08/2043 | 398,101 | 0.02 |
| 250,000 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 3.50% 20/11/2045 USD (ISIN US36189MC893) | 79,622 | 0.00 | 260,031 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 4.00% 15/11/2041 | 21,957 | 0.00 |
| 284,398 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 3.50% 20/11/2045 USD (ISIN US36189RCT23) | 129,524 | 0.01 | 478,543 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 4.00% 20/01/2047 | 212,366 | 0.01 |
| 105,506 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 4.00% 20/06/2044 | 47,154 | 0.00 | 540,000 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 4.00% 20/02/2048 | 255,361 | 0.02 |
| 625,139 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 4.00% 20/09/2045 | 163,361 | 0.01 | 424,493 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 4.00% 20/03/2047 USD (ISIN US36197FUS00) | 136,291 | 0.01 |
| 227,931 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 4.00% 20/10/2045 | 49,529 | 0.00 | 267,894 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 4.00% 20/03/2047 USD (ISIN US36197FUW12) | 127,872 | 0.01 |
| 202,648 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 4.00% 20/11/2045 | 54,549 | 0.00 | | | | |
| 126,088 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 4.00% 20/12/2045 | 42,402 | 0.00 | | | | |
| 1,835,000 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 4.50% 20/10/2044 | 173,227 | 0.01 | | | | |

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Cartera de títulos a 30/06/22

| Cantidad | | Valor de mercado | % del VL | Cantidad | | Valor de mercado | % del VL |
|------------|--|------------------|----------|------------|---|------------------|----------|
| | | EUR | | | | EUR | |
| 308,522 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 4.00% 20/04/2047 | 129,591 | 0.01 | 2,322,000 | JP MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES TRUST 2013 C10 VAR 05/01/2031 | 2,196,960 | 0.14 |
| 540,000 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 4.00% 20/04/2048 | 316,838 | 0.02 | 573,000 | JP MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES TRUST 2013 C10 3.143% 15/12/2047 | 534,802 | 0.03 |
| 173,725 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 4.00% 20/05/2047 | 19,715 | 0.00 | 846,000 | JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST 2014 C19 3.997% 15/04/2047 | 805,966 | 0.05 |
| 806,023 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 4.00% 20/06/2047 USD (ISIN US36197MXR41) | 243,901 | 0.02 | 2,930,000 | JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST 2015 C31 VAR 15/08/2048 | 2,691,880 | 0.17 |
| 286,318 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 4.00% 20/06/2047 USD (ISIN US36197NB706) | 206,213 | 0.01 | 1,810,000 | JPMCC COMMERCIAL MORTGAGE SECURITIES TRUST 2016 JP3 3.144% 15/08/2049 | 1,634,842 | 0.10 |
| 420,356 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 4.00% 20/07/2047 USD (ISIN US3617AMMK11) | 98,152 | 0.01 | 1,800,000 | JPMCC COMMERCIAL MORTGAGE SECURITIES TRUST 3.393% 15/12/2049 | 1,645,976 | 0.10 |
| 506,654 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 4.00% 20/07/2047 USD (ISIN US3617AV5J38) | 227,846 | 0.01 | 1,040,000 | JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST VAR 15/06/2049 | 896,787 | 0.06 |
| 1,639,921 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 4.00% 20/08/2046 | 234,460 | 0.01 | 12,800,000 | JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST VAR 15/06/2051 | 81,304 | 0.01 |
| 39,852,800 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 4.00% 20/09/2045 | 1,792,961 | 0.11 | 600,000 | JPMCC COMMERCIAL MORTGAGE SECURITIES TRUST 2016-C4 VAR 15/12/2049 | 442,577 | 0.03 |
| 478,631 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 4.00% 20/10/2044 | 19,365 | 0.00 | 1,250,000 | KEY COMMERCIAL MORTGAGE TRUST 4.433% 15/10/2053 | 1,219,140 | 0.08 |
| 5,656,000 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 4.00% 20/12/2047 | 924,290 | 0.06 | 3,000,000 | LOANPAL SOLAR LOAN 2020-3 LTD 2.29% 20/01/2048 | 1,816,034 | 0.11 |
| 380,115 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 4.00% 20/12/2046 | 199,899 | 0.01 | 3,000,000 | LOANPAL SOLAR LOAN 2020-3 LTD 2.47% 20/12/2047 | 1,864,174 | 0.12 |
| 277,067 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 4.00% 20/12/2047 | 185,906 | 0.01 | 1,000,000 | LOANPAL SOLAR LOAN 2020-3 LTD 3.45% 20/12/2047 | 817,985 | 0.05 |
| 565,000 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 4.50% 15/07/2041 | 46,981 | 0.00 | 4,200,000 | MASTR ADJUSTABLE RATE MORTGAGES TRUST 2004 13 VAR 21/11/2034 | 70,443 | 0.00 |
| 2,727,230 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 4.50% 15/11/2041 | 94,896 | 0.01 | 5,000,000 | MF1 MULTIFAMILY HOUSING MORTGAGE FRN 18/10/2036 USD (ISIN US55284AAJ79) | 4,513,267 | 0.29 |
| 1,610,000 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 4.50% 20/09/2044 | 369,508 | 0.02 | 3,650,000 | MILL CITY MORTGAGE TRUST VAR 25/01/2061 | 3,081,447 | 0.19 |
| 4,950,000 | GS MORTGAGE SEC TRUST 2017 GS5 VAR 10/11/2050 | 4,449,273 | 0.28 | 6,740,000 | MILL CITY MORTGAGE TRUST VAR 25/04/2066 | 3,173,797 | 0.20 |
| 557,000 | GS MORTGAGE SECURITIES TRUST 2013 GCJ16 4.271% 10/11/2046 | 531,859 | 0.03 | 3,726,828 | MILL CITY MORTGAGE LOAN TRUST 2015-2 VAR 25/07/2059 | 307,451 | 0.02 |
| 488,000 | GSMS SERIES 2013-GC12 3.135% 10/06/2046 | 462,047 | 0.03 | 740,000 | MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST VAR 15/03/2048 | 590,519 | 0.04 |
| 965,000 | HARDEES FDG LLC 4.959% 20/06/2048 | 868,910 | 0.05 | 200,000 | MORGAN STANLEY CAPITAL I 4.418% 11/07/2040 | 184,851 | 0.01 |
| 1,830,000 | HENDERSON REC LLC FRN 15/11/2040 | 99,682 | 0.01 | 3,500,000 | MOSAIC SOLAR LOANS 2017 20LLC 1.44% 20/08/2046 | 1,824,901 | 0.11 |
| 875,000 | HGHER EDUCATION FUNDING I FRN 25/05/2034 | 240,695 | 0.01 | 3,600,000 | MOSAIC SOLAR LOANS 2017 20LLC 2.10% 20/04/2046 | 1,761,762 | 0.11 |
| 1,500,000 | HGI CRE CLO LTD FRN 19/09/2026 | 1,346,456 | 0.08 | 2,500,000 | MOSAIC SOLAR LOANS 2017 20LLC 2.25% 20/12/2046 | 1,932,758 | 0.12 |
| 1,930,000 | HOME RE LTD FRN 25/10/2030 USD (ISIN US43731WAC91) | 1,851,788 | 0.11 | 1,500,000 | MOSAIC SOLAR LOANS 2017 20LLC 3.00% 20/08/2046 | 937,659 | 0.06 |
| 1,590,000 | HOME RE LTD FRN 25/10/2030 USD (ISIN US43731WAD74) | 1,541,187 | 0.10 | 3,100,000 | MULTIFAMILY CONNECTICUT AVENUE VAR 25/11/2051 USD (ISIN US35563GAB59) | 2,575,697 | 0.16 |
| 890,000 | HOME RE 2020 LTD FRN 25/10/2028 USD (ISIN US43730MAA62) | 100,945 | 0.01 | 3,600,000 | NATIXIS COMMERCIAL MORTGAGE SECURITIES TRUST 2018 285M FRN 15/07/2036 | 3,384,215 | 0.21 |
| 641,000 | ICON BRAND HOLDINGS LLC 4.229% 25/01/2043 | 66,620 | 0.00 | 2,500,000 | NEUBERGER BERMAN CLO XII VAR 19/01/2033 USD (ISIN US64133CAL37) | 2,277,701 | 0.14 |
| 2,198,751 | IMPACT FUNDING AFFORDABLE MULTIFAMILY HOUSING MORTGAGE LOAN TRUST 2010 5.876% 25/01/2051 | 2,013,356 | 0.12 | 1,500,000 | NEUBERGER BERMAN CLO XII VAR 19/01/2033 USD (ISIN US64133DAA54) | 1,313,490 | 0.08 |
| 1,000,000 | INVITATION HOMES 2017-SFR2 TRUST FRN 17/03/2037 USD (ISIN US46185JAE82) | 941,235 | 0.06 | 3,000,000 | NEUBERGER BERMAN CLO XII VAR 20/07/2031 USD (ISIN US64133GAX88) | 2,702,230 | 0.17 |
| 545,000 | JGWPT XXX LLC 4.08% 15/07/2041 | 271,022 | 0.02 | 1,000,000 | NEUBERGER BERMAN CLO XII VAR 20/07/2031 USD (ISIN US64133HAL24) | 871,405 | 0.05 |
| 765,000 | JGWPT XXXII LLC 3.61% 17/01/2073 | 408,212 | 0.03 | 3,740,000 | OAKS MORTGAGE TRUST SERIES 2015 1 VAR 25/04/2046 | 1,509,933 | 0.09 |
| | | | | 600,000 | OAKTOWN RE II LTD VAR 25/07/2028 | 118,229 | 0.01 |

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Cartera de títulos a 30/06/22

| Cantidad | | Valor de mercado | % del VL | Cantidad | | Valor de mercado | % del VL |
|------------|---|------------------|----------|-------------|--|----------------------|---------------|
| | | EUR | | | | EUR | |
| 1,790,000 | OAKTOWN RE LTD FRN 25/10/2030 USD (ISIN US67401JAB89) | 828,257 | 0.05 | 380,000 | VERUS SECURITIZATION TRUST 5.50% 25/04/2060 | 358,752 | 0.02 |
| 1,460,000 | OAKTOWN RE LTD FRN 25/10/2030 USD (ISIN US67401JAC62) | 1,422,140 | 0.09 | 6,750,000 | WELK RESORTS 2015-A LLC 3.41% 15/06/2033 | 1,150,849 | 0.07 |
| 4,464,000 | OCTANE RECEIVABLES TRUST 2.89% 20/03/2026 | 4,084,872 | 0.25 | 680,000 | WELLS FARGO COMMERCIAL MORTGAGE TRUST 2015 NXS1 VAR 15/01/2059 | 596,186 | 0.04 |
| 2,000,000 | OWL ROCK CLO V LIMITED VAR 20/04/2033 | 1,850,061 | 0.11 | 2,000,000 | WELLS FARGO COMMERCIAL MORTGAGE TRUST 2016-LC25 VAR 15/12/2059 | 1,859,588 | 0.12 |
| 4,250,000 | OWL ROCK CLO V LIMITED VAR 20/08/2033 | 3,974,471 | 0.25 | 3,220,000 | WESTLAKE AUTOMOBILE RECEIVABLES TRUST 2018-1 2.76% 15/01/2026 | 3,035,806 | 0.19 |
| 785,000 | PALISADES CENTER TR 2016 - PLSD 2.713% 13/04/2033 | 712,612 | 0.04 | 968,000 | WFRBS COMMERCIAL MORTGAGE TRUST 2013-C17 4.023% 15/12/2046 | 923,069 | 0.06 |
| 1,155,000 | PROGRESS RESIDENTIAL TRUST 4.053% 17/11/2040 | 898,816 | 0.06 | 3,000,000 | WOODMONT TRUST VAR 15/01/2032 | 2,823,868 | 0.17 |
| 3,000,000 | RADNOR RE LTD VAR 25/03/2028 | 112,638 | 0.01 | | Instrumentos del mercado monetario | 307,738,723 | 19.06 |
| 2,650,000 | READYCAP COMMERCIAL MORTGAGE TRUST FRN 25/11/2036 USD (ISIN US75575WAJ53) | 2,337,720 | 0.14 | | <i>Gobiernos</i> | <i>307,738,723</i> | <i>19.06</i> |
| 10,300,000 | RFMSI SERIES 2007-SA2 TRUST VAR 25/04/2037 | 580,629 | 0.04 | 33,000,000 | USA T-BILLS 0% 05/07/2022 | 31,562,763 | 1.96 |
| 5,300,000 | SCF EQUIPMENT TRUST 2016-1 LLC 1.93% 20/09/2030 | 4,592,272 | 0.29 | 5,000,000 | USA T-BILLS 0% 07/07/2022 | 4,781,993 | 0.30 |
| 1,800,000 | SCF EQUIPMENT TRUST 2016-1 LLC 2.60% 21/08/2028 | 1,603,829 | 0.10 | 26,000,000 | USA T-BILLS 0% 11/08/2022 | 24,833,065 | 1.54 |
| 775,000 | SCHOLAR FUNDING TRUST VAR 28/03/2046 | 426,897 | 0.03 | 20,000,000 | USA T-BILLS 0% 12/07/2022 | 19,125,031 | 1.18 |
| 56,680,000 | SEQUOIA MORTGAGE TRUST VAR 20/05/2034 | 495,300 | 0.03 | 36,000,000 | USA T-BILLS 0% 14/07/2022 | 34,422,701 | 2.13 |
| 1,770,000 | SEQUOIA MORTGAGE TRUST VAR 25/08/2048 | 41,257 | 0.00 | 123,000,000 | USA T-BILLS 0% 19/07/2022 | 117,593,271 | 7.28 |
| 2,000,000 | SOUND POINT CLO LTD FRN 26/10/2031 | 1,792,149 | 0.11 | 65,000,000 | USA T-BILLS 0% 25/08/2022 | 62,038,115 | 3.84 |
| 3,175,000 | STARWOOD COMM MTGE VAR 15/11/2038 | 2,867,455 | 0.18 | 14,000,000 | USA T-BILLS 0% 26/07/2022 | 13,381,784 | 0.83 |
| 11,550,000 | STRUCTURED ASSET SECURITIES CORP VAR 25/03/2035 | 326,508 | 0.02 | | Total cartera de títulos | 1,796,694,968 | 111.30 |
| 1,005,000 | STRUCTURED ASSET SECURITIES CORP VAR 25/11/2033 | 35,587 | 0.00 | | | | |
| 2,100,000 | STRUCTURED ASSET SECURITIES CORPORATION MORTGAGE LOAN TRUST 2005-2XS VAR 25/02/2035 | - | 0.00 | | | | |
| 2,500,000 | STWD 2021-SIFI LTD VAR 15/04/2032 USD (ISIN US78486AAE64) | 2,399,684 | 0.15 | | | | |
| 400,000 | TIDEWATER AUTO RECEIVABLES TRUST 4.30% 15/11/2024 | 157,846 | 0.01 | | | | |
| 820,000 | TOWD POINT MORTGAGE TRUST VAR 25/07/2056 | 760,365 | 0.05 | | | | |
| 7,600,000 | TOWD POINT MORTGAGE TRUST VAR 25/07/2057 | 6,688,623 | 0.42 | | | | |
| 2,500,000 | TOWD POINT MORTGAGE TRUST VAR 25/10/2056 USD (ISIN US89173FAF71) | 2,189,171 | 0.14 | | | | |
| 5,100,000 | TOWD POINT MORTGAGE TRUST VAR 25/10/2056 USD (ISIN US89173FAG54) | 4,321,287 | 0.27 | | | | |
| 4,382,186 | TOWD POINT MORTGAGE TRUST VAR 25/10/2057 | 3,634,239 | 0.23 | | | | |
| 2,950,000 | TOWD POINT MORTGAGE TRUST VAR 25/11/2060 | 2,506,411 | 0.16 | | | | |
| 5,000,000 | TOWD POINT MORTGAGE TRUST 2017-5 FRN 25/02/2057 USD (ISIN US89169EAB56) | 4,693,673 | 0.30 | | | | |
| 5,000,000 | TOWD POINT MORTGAGE TRUST 2017-5 FRN 25/02/2057 USD (ISIN US89169EAE95) | 4,672,331 | 0.30 | | | | |
| 3,500,000 | TOWD POINT MORTGAGE TRUST 2018 3 VAR 25/05/2058 | 2,979,435 | 0.18 | | | | |
| 2,500,000 | TOWD POINT MTGE 2017-3 A4 VAR 25/07/2057 | 2,165,991 | 0.13 | | | | |
| 1,810,000 | TRIANGLE RE 2020-1 LIMITED FRN 25/10/2030 | 849,710 | 0.05 | | | | |
| 720,000 | UBS COMMERCIAL MORTGAGE TRUST VAR 15/10/2050 | 625,621 | 0.04 | | | | |
| 785,000 | UBS COMMERCIAL MORTGAGE TRUST VAR 15/11/2050 | 707,367 | 0.04 | | | | |
| 2,000,000 | UBS COMMERCIAL MTG TRUST VAR 15/03/2051 | 1,738,744 | 0.11 | | | | |
| 3,500,000 | UNITED AUTO CREDIT SECURITIZATION TRUST 2.88% 10/02/2025 | 2,946,435 | 0.18 | | | | |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---|--------------------|--------------|--|------------------|----------|
| | USD | | | USD | |
| Posiciones a largo plazo | 304,465,017 | 96.28 | 1,645,000 GENERAL MOTORS FINANCIAL CO 5.00% 09/04/2027 | 1,613,877 | 0.51 |
| Valores mobiliarios admitidos a cotización oficial en una bolsa de valores y/o negociados en otro mercado regulado | 304,465,017 | 96.28 | 1,095,000 GENTING NEW YORK INC 3.30% 144A 15/02/2026 | 985,730 | 0.31 |
| Bonos | 304,465,017 | 96.28 | 1,555,000 GOLDMAN SACHS GROUP INC VAR 21/07/2032 | 1,260,281 | 0.40 |
| <i>Automoción y piezas</i> | 1,785,428 | 0.56 | 1,295,000 GOLDMAN SACHS GROUP INC VAR 21/10/2032 | 1,068,297 | 0.34 |
| 2,035,000 GENERAL MOTORS CO. 5.15% 01/04/2038 | 1,785,428 | 0.56 | 565,000 GOLDMAN SACHS GROUP INC VAR 22/04/2032 | 469,978 | 0.15 |
| <i>Banca de inversión y servicios de intermediación</i> | 82,702,266 | 26.16 | 2,000,000 GOLDMAN SACHS GROUP INC VAR 23/04/2029 | 1,886,860 | 0.60 |
| 1,700,000 ADANIREN KODSOPAR WARSOM 4.625% REGS 15/10/2039 | 1,160,610 | 0.37 | 1,400,000 GOLDMAN SACHS GROUP INC VAR 24/02/2033 | 1,198,176 | 0.38 |
| 1,555,000 AERCAP IRELAND CAP LTD 3.30% 30/01/2032 | 1,240,284 | 0.39 | 835,000 GOLDMAN SACHS GROUP INC VAR 27/01/2032 | 661,579 | 0.21 |
| 180,000 AMERICAN AIRLINES PASS THROUGH TRUST 3.95% 11/07/2030 | 148,028 | 0.05 | 2,030,000 HYUNDAI CAPITAL AMERICA INC 2.00% 144A 15/06/2028 | 1,716,730 | 0.54 |
| 1,490,000 AMERIPRISE FINANCIAL 4.50% 13/05/2032 | 1,466,428 | 0.46 | 1,075,000 JBS USA LUX SA 3.00% 144A 15/05/2032 | 830,932 | 0.26 |
| 1,950,000 ANGLO AMERICAN CAPITAL PLC 2.625% 144A 10/09/2030 | 1,606,917 | 0.51 | 1,865,000 JBS USA LUX SA 5.75% 144A 01/04/2033 | 1,777,755 | 0.56 |
| 1,005,000 ANGLO AMERICAN CAPITAL PLC 4.75% 144A 16/03/2052 | 865,677 | 0.27 | 670,000 LUNDIN ENERGY FINANCE BV 2.00% 144A 15/07/2026 | 599,737 | 0.19 |
| 705,000 ANGLOGOLD ASHANTI HOLDINGS PLC 3.75% 01/10/2030 | 586,913 | 0.19 | 3,815,000 LUNDIN ENERGY FINANCE BV 3.10% 144A 15/07/2031 | 3,182,129 | 1.01 |
| 2,475,000 ANHEUSER BUSCH INBEV FIN INC 4.90% 01/02/2046 | 2,327,366 | 0.74 | 1,280,000 MACQUARIE GROUP LTD VAR 144A 14/01/2033 | 1,047,846 | 0.33 |
| 2,590,000 ATHENE GLOBAL FUNDING 2.50% 144A 24/03/2028 | 2,227,840 | 0.70 | 2,395,000 MILEAGE PLUS HOLDINGS LLC 6.50% 144A 20/06/2027 | 2,355,243 | 0.74 |
| 2,570,000 BP CAP MARKETS AMERICA 2.721% 12/01/2032 | 2,216,008 | 0.70 | 1,200,000 MORGAN STANLEY VAR 20/04/2037 | 1,165,404 | 0.37 |
| 2,880,000 BP CAP MARKETS AMERICA 3.379% 08/02/2061 | 2,140,387 | 0.68 | 3,705,000 MORGAN STANLEY VAR 21/07/2032 | 3,011,683 | 0.95 |
| 565,000 BRITISH AIRWAYS PASS THRU CERTIFICATES SERIES 2020 4.25% 144A 15/11/2032 | 299,591 | 0.09 | 3,000,000 MORGAN STANLEY VAR 23/01/2030 | 2,916,090 | 0.92 |
| 1,300,000 BROADRIDGE FINANCIAL SOLUTIONS INC 2.60% 01/05/2031 | 1,086,748 | 0.34 | 1,600,000 NOMURA HOLDINGS INC 2.608% 14/07/2031 | 1,276,720 | 0.40 |
| 3,210,000 CNO GLOBAL FUNDING 2.65% 144A 06/01/2029 | 2,806,792 | 0.89 | 3,740,000 NOMURA HOLDINGS INC 2.999% 22/01/2032 | 3,038,900 | 0.96 |
| 255,000 CORPORATE OFFICE PROPERTIES LP 2.00% 15/01/2029 | 206,219 | 0.07 | 360,000 NOMURA HOLDINGS INC 5.605% 06/07/2029 | 360,529 | 0.11 |
| 1,680,000 CORPORATE OFFICE PROPERTIES LP 2.75% 15/04/2031 | 1,364,496 | 0.43 | 1,780,000 PUGET ENERGY INC 4.10% 15/06/2030 | 1,660,117 | 0.52 |
| 835,000 CORPORATE OFFICE PROPERTIES LP 2.90% 01/12/2033 | 650,031 | 0.21 | 3,860,000 SODEXO INC 2.718% 144A 16/04/2031 | 3,253,787 | 1.04 |
| 1,500,000 DAE FUNDING LLC 3.375% 144A 20/03/2028 | 1,308,735 | 0.41 | 510,000 STATE STREET CORP VAR 13/05/2033 | 502,870 | 0.16 |
| 2,650,000 DELL INTERNATIONAL LLC EMC CORP 4.90% 01/10/2026 | 2,654,214 | 0.84 | 1,735,000 TOTALENERGIES CAPITAL INTERNATIONAL 3.127% 29/05/2050 | 1,329,635 | 0.42 |
| 2,440,000 ENEL FINANCE INTERNATIONAL NV 1.375% 144A 12/07/2026 | 2,147,420 | 0.68 | 820,000 UBS GROUP INC VAR 144A 12/05/2028 | 812,768 | 0.26 |
| 1,710,000 ENEL FINANCE INTERNATIONAL NV 2.25% 144A 12/07/2031 | 1,346,163 | 0.43 | 3,945,000 UBS GROUP INC 2.746% 144A 11/02/2033 | 3,215,805 | 1.03 |
| 1,380,000 ENEL FINANCE INTERNATIONAL NV 5.00% 144A 15/06/2032 | 1,334,598 | 0.42 | <i>Bancos</i> | 78,887,834 | 24.95 |
| 2,240,000 ENTERPRISE PRODUCTS OPERATING LLC 4.25% 15/02/2048 | 1,894,054 | 0.60 | 4,400,000 ABN AMRO BANK NV VAR 144A 13/12/2029 | 3,756,412 | 1.19 |
| 1,125,000 FORD MOTOR CREDIT CO LLC 2.70% 10/08/2026 | 961,583 | 0.30 | 2,025,000 AIB GROUP PLC VAR 144A 10/04/2025 | 1,992,519 | 0.63 |
| 2,625,000 FORD MOTOR CREDIT CO LLC 3.81% 09/01/2024 | 2,552,918 | 0.81 | 1,800,000 BANCO SANTANDER SA VAR 14/09/2027 | 1,564,308 | 0.49 |
| 330,000 GENERAL MOTORS FINANCIAL CO 2.70% 10/06/2031 | 261,545 | 0.08 | 1,600,000 BANCO SANTANDER SA VAR 22/11/2032 | 1,278,000 | 0.40 |
| 2,645,000 GENERAL MOTORS FINANCIAL CO 3.10% 12/01/2032 | 2,126,950 | 0.67 | 1,400,000 BANCO SANTANDER SA 2.958% 25/03/2031 | 1,175,454 | 0.37 |
| 560,000 GENERAL MOTORS FINANCIAL CO 3.85% 05/01/2028 | 514,293 | 0.16 | 1,226,000 BANK OF AMERICA CORP VAR 20/03/2051 | 1,058,234 | 0.33 |
| | | | 1,935,000 BANK OF AMERICA CORP VAR 21/07/2032 | 1,564,564 | 0.49 |
| | | | 1,885,000 BANK OF AMERICA CORP VAR 22/04/2032 | 1,584,682 | 0.50 |
| | | | 3,500,000 BANK OF AMERICA CORP VAR 23/07/2031 | 2,804,095 | 0.89 |
| | | | 4,230,000 BANK OF NOVA SCOTIA VAR 04/05/2037 | 3,898,579 | 1.24 |
| | | | 1,200,000 BNP PARIBAS SA VAR 144A 01/03/2033 | 1,117,584 | 0.35 |
| | | | 1,415,000 BNP PARIBAS SA VAR 144A 20/01/2028 | 1,274,689 | 0.40 |
| | | | 2,580,000 BPCE SA VAR 144A 14/01/2037 | 2,173,444 | 0.69 |
| | | | 2,615,000 BPCE SA VAR 144A 19/10/2032 | 2,109,756 | 0.67 |
| | | | 1,500,000 BPCE SA 5.15% 144A 21/07/2024 | 1,504,800 | 0.48 |
| | | | 3,000,000 CITIGROUP INC USA VAR 03/06/2031 | 2,525,520 | 0.80 |
| | | | 1,070,000 CITIGROUP INC USA VAR 03/11/2032 | 869,022 | 0.27 |
| | | | 1,005,000 CITIGROUP INC USA VAR 29/01/2031 | 854,562 | 0.27 |
| | | | 1,400,000 COOPERATIEVE RABOBANK UA VAR 144A 06/04/2033 | 1,263,220 | 0.40 |
| | | | 2,750,000 COOPERATIEVE RABOBANK UA 3.75% 21/07/2026 | 2,622,345 | 0.83 |

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Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL | | |
|-----------|--|------------|----------|------------------|--|------------|------|
| | USD | | | USD | | | |
| 2,590,000 | DNB BANK ASA VAR 30/03/2028 | 2,263,841 | 0.72 | 3,155,000 | SOUTHERN CALIFORNIA EDISON CO 4.875% 01/03/2049 | 2,867,202 | 0.92 |
| 2,370,000 | HSBC HOLDINGS PLC VAR 17/08/2029 | 1,993,360 | 0.63 | | <i>Energías alternativas</i> | 423,281 | 0.13 |
| 1,060,000 | HSBC HOLDINGS PLC VAR 22/11/2032 | 869,507 | 0.27 | 620,000 | ADANI RENEWABLE ENERGY 4.625% 144A 15/10/2039 | 423,281 | 0.13 |
| 1,750,000 | HSBC HOLDINGS PLC VAR 24/05/2032 | 1,439,498 | 0.46 | | <i>Equipo de telecomunicaciones</i> | 3,257,390 | 1.03 |
| 2,400,000 | ING GROEP NV ING BANK NV VAR PERPETUAL USD (ISIN US456837AZ69) | 1,648,512 | 0.52 | 1,500,000 | MOTOROLA SOLUTION INC 2.30% 15/11/2030 | 1,174,590 | 0.37 |
| 1,635,000 | ING GROEP NV ING BANK NV VAR 01/04/2027 | 1,462,001 | 0.46 | 2,065,000 | MOTOROLA SOLUTION INC 5.60% 01/06/2032 | 2,082,800 | 0.66 |
| 255,000 | ING GROUP NV VAR 28/03/2033 | 238,104 | 0.08 | | <i>Equipo y servicios médicos</i> | 1,187,524 | 0.38 |
| 235,000 | INTESA SANPAOLO SPA 4.198% 01/06/2032 | 173,606 | 0.05 | 613,000 | BIO RAD LABORATORIES INC 3.70% 15/03/2032 | 545,221 | 0.17 |
| 1,280,000 | INTESA SANPAOLO SPA 5.71% 15/01/2026 | 1,221,402 | 0.39 | 808,000 | SMITH AND NEPHEW PLC 2.032% 14/10/2030 | 642,303 | 0.21 |
| 1,170,000 | JPMORGAN CHASE AND CO VAR 01/05/2028 | 1,109,043 | 0.35 | | <i>Fondos de inversión inmobiliarios</i> | 7,786,444 | 2.46 |
| 1,745,000 | JPMORGAN CHASE AND CO VAR 08/11/2032 | 1,451,404 | 0.46 | 3,230,000 | EQUINIX INC 3.90% 15/04/2032 | 2,922,794 | 0.92 |
| 3,625,000 | JPMORGAN CHASE AND CO VAR 13/05/2031 | 3,142,005 | 0.99 | 1,315,000 | LXP INDUSTRIAL TRUST 2.375% 01/10/2031 | 1,022,452 | 0.32 |
| 385,000 | JPMORGAN CHASE AND CO VAR 26/04/2033 | 378,759 | 0.12 | 2,025,000 | LXP INDUSTRIAL TRUST 2.70% 15/09/2030 | 1,670,787 | 0.53 |
| 3,240,000 | NATWEST GROUP PLC VAR 28/11/2035 | 2,612,282 | 0.83 | 2,775,000 | MPT OPERATING PARTNERSHIP LP / MPT FINANCE CORP 3.50% 15/03/2031 | 2,170,411 | 0.69 |
| 1,090,000 | NORDEA BANK ABP VAR 144A PERPETUAL | 809,031 | 0.26 | | <i>Gas, agua y suministros públicos múltiples</i> | 1,978,480 | 0.63 |
| 1,425,000 | SANTANDER HOLDINGS USA VAR 06/01/2028 | 1,258,988 | 0.40 | 1,955,000 | ESSENTIAL UTILITIES INC 5.30% 01/05/2052 | 1,978,480 | 0.63 |
| 2,280,000 | SOCIETE GENERALE PARIS VAR 144A 08/07/2035 | 1,879,267 | 0.59 | | <i>Gobiernos</i> | 12,609,346 | 3.99 |
| 1,000,000 | SOCIETE GENERALE PARIS VAR 144A 14/12/2026 | 883,270 | 0.28 | 2,560,000 | QATAR 5.103% 144A 23/04/2048 | 2,694,502 | 0.85 |
| 590,000 | SOCIETE GENERALE PARIS VAR 144A 15/06/2033 | 565,090 | 0.18 | 10,000,000 | UNITED STATES OF AMERICA 2.50% 31/05/2024 | 9,914,844 | 3.14 |
| 315,000 | SOCIETE GENERALE PARIS VAR 144A 19/01/2028 | 281,629 | 0.09 | | <i>Hardware y equipo tecnológico</i> | 3,475,000 | 1.10 |
| 420,000 | SOCIETE GENERALE PARIS VAR 144A 21/01/2043 | 298,885 | 0.09 | 810,000 | BROADCOM INC 4.15% 144A 15/04/2032 | 734,508 | 0.23 |
| 4,930,000 | STANDARD CHARTERED PLC VAR 144A 12/01/2033 | 4,068,087 | 1.30 | 671,000 | BROADCOM INC 4.15% 15/11/2030 | 615,522 | 0.19 |
| 2,070,000 | THE TORONTO DOMINION BANK (CANADA) 4.456% 08/06/2032 | 2,048,513 | 0.65 | 907,000 | BROADCOM INC 4.926% 144A 15/05/2037 | 815,456 | 0.26 |
| 3,020,000 | UNICREDIT SPA VAR 144A 19/06/2032 | 2,671,824 | 0.84 | 1,255,000 | SK HYNIX INC 2.375% 144A 19/01/2031 | 993,207 | 0.32 |
| 350,000 | UNICREDIT SPA VAR 144A 30/06/2035 | 283,542 | 0.09 | 387,000 | SKYWORKS SOLUTIONS INC 3.00% 01/06/2031 | 316,307 | 0.10 |
| 945,000 | UNICREDIT SPA 2.569% 144A 22/09/2026 | 849,026 | 0.27 | | <i>Industria aeroespacial y defensa</i> | 4,288,227 | 1.36 |
| 3,410,000 | US BANCORP VAR 03/11/2026 | 2,789,175 | 0.88 | 1,745,000 | BOEING CO 3.90% 01/05/2049 | 1,248,670 | 0.39 |
| 3,605,000 | WELLS FARGO AND CO VAR 02/03/2033 | 3,206,394 | 1.01 | 1,300,000 | BOEING CO 5.805% 01/05/2050 | 1,198,704 | 0.38 |
| | <i>Construcción y materiales</i> | 824,715 | 0.26 | 2,221,000 | HOWMET AEROSPACE 3.00% 15/01/2029 | 1,840,853 | 0.59 |
| 1,065,000 | FORTUNE BRANDS HOME AND SECURITY INC 4.50% 25/03/2052 | 824,715 | 0.26 | | <i>Industria farmacéutica y biotecnología</i> | 2,729,583 | 0.86 |
| | <i>Cuidado personal, farmacias y tiendas de alimentación</i> | 2,032,265 | 0.64 | 1,690,000 | ABBVIE INC 4.875% 14/11/2048 | 1,633,791 | 0.51 |
| 1,040,000 | 7 ELEVEN INC 1.80% 144A 10/02/2031 | 813,634 | 0.26 | 1,200,000 | CARDINAL HEALTH INC 4.90% 15/09/2045 | 1,095,792 | 0.35 |
| 1,245,000 | CSL FINANCE PLC 4.25% 144A 27/04/2032 | 1,218,631 | 0.38 | | <i>Industria general</i> | 4,584,903 | 1.45 |
| | <i>Distribución minorista</i> | 5,037,523 | 1.59 | 1,510,000 | AMCOR FLEXIBLES NORTH AM 2.69% 25/05/2031 | 1,233,761 | 0.38 |
| 390,000 | AUTONATION INC 1.95% 01/08/2028 | 325,892 | 0.10 | 1,000,000 | AMERICAN AIRLINES 2017 1 CLASS A PASS THROUGH TRUST 4.00% 15/02/2029 | 653,503 | 0.21 |
| 390,000 | AUTONATION INC 2.40% 01/08/2031 | 300,409 | 0.09 | 453,000 | GLP CAP/FIN II INC 3.25% 15/01/2032 | 363,976 | 0.12 |
| 2,615,000 | AUTONATION INC 3.85% 01/03/2032 | 2,256,667 | 0.72 | 700,000 | RESORTS WORLD LAS VEGAS LLC 4.625% 144A 06/04/2031 | 564,697 | 0.18 |
| 2,610,000 | DOLLAR TREE 2.65% 01/12/2031 | 2,154,555 | 0.68 | 1,500,000 | RESORTS WORLD LAS VEGAS LLC 4.625% 144A 16/04/2029 | 1,225,680 | 0.39 |
| | <i>Electricidad</i> | 11,501,786 | 3.64 | 690,000 | UNITED AIR 2020 1 B PIT 4.875% 15/01/2026 | 543,286 | 0.17 |
| 1,215,000 | AES CORP 2.45% 15/01/2031 | 978,221 | 0.31 | | | | |
| 885,000 | ALGONQUIN POWER AND UTILITIES VAR 18/01/2082 | 741,488 | 0.23 | | | | |
| 2,385,000 | AVANGRID INC 3.30% 144A 15/09/2049 | 1,840,409 | 0.58 | | | | |
| 2,305,000 | CONSOLIDATED EDISON CO OF NEW YORK INC 4.125% 15/05/2049 | 2,024,458 | 0.64 | | | | |
| 1,800,000 | NRG ENERGY INC 2.45% 144A 02/12/2027 | 1,555,308 | 0.49 | | | | |
| 2,000,000 | SOUTHERN CALIFORNIA EDISON CO 3.45% 01/02/2052 | 1,494,700 | 0.47 | | | | |

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Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL | | |
|-----------|--|------------|----------|--|---|--------------------|--------------|
| | USD | | | USD | | | |
| | <i>Industrias químicas</i> | 6,013,430 | 1.90 | <i>Servicios de desechos y eliminación de residuos</i> | 2,945,430 | 0.93 | |
| 4,095,000 | ALBEMARLE CORP 5.65% 01/06/2052 | 4,095,983 | 1.29 | 3,000,000 | WASTE MANAGEMENT INC 4.15% 15/04/2032 | 2,945,430 | 0.93 |
| 2,050,000 | CF INDUSTRIES INC 5.375% 15/03/2044 | 1,917,447 | 0.61 | | <i>Servicios de finanzas y crédito</i> | 3,162,422 | 1.00 |
| | <i>Ingeniería industrial</i> | 3,226,942 | 1.02 | 2,915,000 | ALLY FINANCIAL INC 4.75% 09/06/2027 | 2,800,790 | 0.89 |
| 1,440,000 | DAIMLER TRUCKS FINANCE NORTH AMERICA LLC 2.50% 144A 14/12/2031 | 1,174,392 | 0.37 | 580,000 | AMERICAN AIRLINES 2015-1 PASS THRU TRUST 4.00% 22/03/2029 | 361,632 | 0.11 |
| 1,010,000 | KENNAMETAL INC 2.80% 01/03/2031 | 818,292 | 0.26 | | <i>Servicios de soporte industrial</i> | 3,023,309 | 0.96 |
| 1,380,000 | WEIR GROUP PLC 2.20% 144A 13/05/2026 | 1,234,258 | 0.39 | 990,000 | CAPITAL ONE FINANCIAL CORP VAR 10/05/2033 | 973,932 | 0.31 |
| | <i>Petróleo, gas y carbón</i> | 22,770,642 | 7.20 | 2,690,000 | CAPITAL ONE FINANCIAL CORP VAR 29/07/2032 | 2,049,377 | 0.65 |
| 2,495,000 | AKER BP ASA 3.75% 144A 15/01/2030 | 2,236,768 | 0.71 | | <i>Software y servicios informáticos</i> | 2,004,925 | 0.63 |
| 570,000 | BOARDWALK PIPELINES LP 3.60% 01/09/2032 | 484,586 | 0.15 | 2,455,000 | AUTODESK INC 2.40% 15/12/2031 | 2,004,925 | 0.63 |
| 1,331,000 | CENOVUS ENERGY INC 6.75% 15/11/2039 | 1,423,624 | 0.45 | | <i>Transporte industrial</i> | 10,004,708 | 3.16 |
| 2,495,000 | ENABLE MIDSTREAM PARTNERS LP 4.95% 15/05/2028 | 2,445,249 | 0.77 | 1,790,000 | AIR LEASE CORP 2.10% 01/09/2028 | 1,455,234 | 0.46 |
| 3,060,000 | ENBRIDGE INC 2.50% 01/08/2033 | 2,476,702 | 0.78 | 1,335,000 | AIR LEASE CORP 2.875% 15/01/2032 | 1,041,994 | 0.33 |
| 2,500,000 | ENERGY TRANSFER PARTNERS LP 5.30% 15/04/2047 | 2,178,800 | 0.69 | 645,000 | AIR LEASE CORP 3.125% 01/12/2030 | 526,907 | 0.17 |
| 2,694,000 | ENLINK MIDSTREAM PARTNERS LP 5.45% 01/06/2047 | 1,917,320 | 0.61 | 588,000 | AIR LEASE CORP 3.625% 01/12/2027 | 524,772 | 0.17 |
| 2,210,000 | MPLX LP 4.50% 15/04/2038 | 1,938,104 | 0.61 | 3,175,000 | NORFOLK SOUTHERN CORP 3.70% 15/03/2053 | 2,622,550 | 0.82 |
| 1,840,000 | MPLX LP 4.95% 14/03/2052 | 1,597,470 | 0.51 | 1,685,000 | PENSKE TRUCK LEASING CO LP 4.40% 144A 01/07/2027 | 1,652,345 | 0.52 |
| 1,680,000 | NGPL PIPECO LLC 3.25% 144A 15/07/2031 | 1,405,354 | 0.44 | 2,605,000 | UNION PACIFIC CORP 3.839% 20/03/2060 | 2,180,906 | 0.69 |
| 2,990,000 | TRANSCANADA PIPELINES LTD CANADA 2.50% 12/10/2031 | 2,488,905 | 0.79 | | <i>Viajes y Ocio</i> | 2,173,974 | 0.69 |
| 2,000,000 | VALERO ENERGY CORP 6.625% 15/06/2037 | 2,177,760 | 0.69 | 855,000 | DELTA AIR LINES INC 4.75% 144A 20/10/2028 | 807,736 | 0.26 |
| | <i>Productores de alimentos</i> | 2,509,366 | 0.79 | 1,429,000 | MARRIOTT INTERNATIONAL INC 4.625% 15/06/2030 | 1,366,238 | 0.43 |
| 1,795,000 | SMITHFIELD FOODS INC 2.625% 144A 13/09/2031 | 1,441,349 | 0.45 | | Total cartera de títulos | 304,465,017 | 96.28 |
| 1,275,000 | SMITHFIELD FOODS INC 3.00% 144A 15/10/2030 | 1,068,017 | 0.34 | | | | |
| | <i>Proveedores de atención sanitaria</i> | 924,313 | 0.29 | | | | |
| 970,000 | ANTHEM INC 4.55% 15/05/2052 | 924,313 | 0.29 | | | | |
| | <i>Proveedores de servicios de telecomunicaciones</i> | 7,511,898 | 2.38 | | | | |
| 2,065,000 | T MOBILE USA INC 2.55% 15/02/2031 | 1,738,792 | 0.55 | | | | |
| 1,235,000 | T MOBILE USA INC 2.70% 144A 15/03/2032 | 1,041,167 | 0.33 | | | | |
| 1,465,000 | VERIZON COMMUNICATIONS INC 3.55% 22/03/2051 | 1,175,120 | 0.37 | | | | |
| 4,210,000 | VERIZON COMMUNICATIONS INC 3.875% 01/03/2052 | 3,556,819 | 1.13 | | | | |
| | <i>Seguros de no vida</i> | 4,369,789 | 1.38 | | | | |
| 3,588,000 | LIBERTY MUTUAL INSURANCE COMPANY 7.697% 144A 15/10/2097 | 4,369,789 | 1.38 | | | | |
| | <i>Seguros de vida</i> | 8,731,874 | 2.76 | | | | |
| 2,420,000 | FARMERS INSURANCE EXCHANGE VAR 144A 01/11/2057 | 2,217,615 | 0.70 | | | | |
| 3,560,000 | NATIONWIDE MUTUAL INSURANCE COMPANY 4.35% 144A 30/04/2050 | 2,978,331 | 0.94 | | | | |
| 1,875,000 | NIPPON LIFE INSURANCE COMPANY VAR 144A 21/01/2051 | 1,521,113 | 0.48 | | | | |
| 928,000 | NIPPON LIFE INSURANCE COMPANY VAR 144A 23/01/2050 | 808,010 | 0.26 | | | | |
| 1,431,000 | PRIMERICA INC 2.80% 19/11/2031 | 1,206,805 | 0.38 | | | | |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---|--------------------|--------------|--|------------------|----------|
| | EUR | | | EUR | |
| Posiciones a largo plazo | 282,258,224 | 92.69 | 10,000 LIMESTONE RE LTD 0% 09/09/2022 USD (ISIN XS1924351965) | - | 0.00 |
| Valores mobiliarios admitidos a cotización oficial en una bolsa de valores y/o negociados en otro mercado regulado | 266,288,625 | 87.45 | 1,025,000 MACQUARIE GROUP LTD VAR 144A 14/10/2025 | 966,968 | 0.32 |
| Bonos | 130,204,889 | 42.76 | 300,000 MAGALLANES INCORPORATION VAR 144A 15/03/2024 | 286,418 | 0.09 |
| <i>Banca de inversión y servicios de intermediación</i> | 29,619,438 | 9.73 | 250,000 MATTERHORN RE LTD VAR 07/12/2024 USD (ISIN US577092AL35) | 235,867 | 0.08 |
| 250,000 ACORN RE LTD VAR 07/05/2025 | 236,872 | 0.08 | 250,000 MATTERHORN RE LTD VAR 07/12/2024 USD (ISIN US577092AM18) | 235,437 | 0.08 |
| 500,000 AERCAP IRELAND CAP LTD VAR 29/09/2023 | 471,333 | 0.15 | 500,000 MATTERHORN RE LTD VAR 08/01/2024 | 431,632 | 0.14 |
| 24,551 ALTURAS RE LTD VAR 12/09/2023 | 649 | 0.00 | 250,000 MATTERHORN RE LTD VAR 24/03/2025 USD (ISIN US577092AP49) | 233,397 | 0.08 |
| 3,037 ALTURAS RE LTD 0% 10/03/2023 USD (ISIN XS1917775063) | 985 | 0.00 | 750,000 METROPOLITAN LIFE GLOBAL FUNDING I VAR 144A 21/03/2025 | 716,713 | 0.24 |
| 29,558 ALTURAS RE LTD 0% 10/03/2023 USD (ISIN XS2096026104) | 7,986 | 0.00 | 720,000 MORGAN STANLEY VAR 17/04/2025 | 680,317 | 0.22 |
| 225,449 ALTURAS RE LTD 0% 30/09/2024 | - | 0.00 | 1,000,000 MORGAN STANLEY 3.75% 25/02/2023 | 959,491 | 0.32 |
| 216,442 ALTURAS RE LTD 0% 31/12/2024 | - | 0.00 | 250,000 MYSTIC RE IV LTD VAR 08/01/2025 USD (ISIN US62865LAB36) | 231,683 | 0.08 |
| 205,131 ALTURAS RE LTD 0% 31/12/2027 | 196,213 | 0.06 | 250,000 NAKAMA RE LTD VAR 13/04/2023 | 237,565 | 0.08 |
| 340,000 AMERICAN HONDA FINANCE CORP FRN 10/05/2023 | 324,305 | 0.11 | 907,000 NEW YORK LIFE GLOBAL FDG VAR 144A 02/02/2023 | 865,088 | 0.28 |
| 800,000 AMERICAN HONDA FINANCE CORP FRN 12/01/2024 | 759,168 | 0.25 | 1,000,000 NISSAN MOTOR ACCEPTANCE CORP FRN 144A 08/03/2024 | 940,064 | 0.31 |
| 1,000,000 ATHENE GLOBAL FUNDING VAR 144A 19/08/2024 | 921,004 | 0.30 | 250,000 NORTHSHORE RE II LTD VAR 08/07/2025 | 239,131 | 0.08 |
| 250,000 BONANZA RE LTD VAR 22/02/2028 | 236,209 | 0.08 | 250,000 PHOENICIAN RE LTD VAR 14/12/2024 | 232,017 | 0.08 |
| 250,000 BONANZA RE LTD VAR 23/12/2024 | 236,023 | 0.08 | 550,000 PRINCIPAL LIFE GLOBAL FUNDING II VAR 144A 12/04/2024 | 525,258 | 0.17 |
| 250,000 BOWLINE RE 2018 VAR 20/03/2023 | 236,943 | 0.08 | 400,000 PRINCIPAL LIFE GLOBAL FUNDING II VAR 144A 23/08/2024 | 375,689 | 0.12 |
| 1,255,000 BP CAPITAL MARKETS PLC FRN 19/09/2022 | 1,200,020 | 0.39 | 970,000 PROTECTIVE LIFE GLOBAL FUNDING VAR 144A 28/03/2025 | 925,724 | 0.30 |
| 250,000 CAELUS RE V LTD VAR 05/06/2024 USD (ISIN US12765KAB17) | 180,245 | 0.06 | 250,000 RESIDENTIAL REINSURANCE VAR 06/12/2025 | 232,974 | 0.08 |
| 250,000 CAELUS RE V LTD VAR 09/06/2025 USD (ISIN US12765KAE55) | 168,588 | 0.06 | 250,000 SANDERS RE II LTD VAR 07/06/2026 | 237,613 | 0.08 |
| 800,000 CATERPILLAR FINANCIAL SERVICES CORP VAR 17/05/2024 | 754,148 | 0.25 | 100,000 SECTOR RE V LTD 0% 01/03/2024 USD (ISIN US81369ACT79) | 71,707 | 0.02 |
| 1,620,000 CREDIT SUISSE GROUP AG FRN 144A 14/12/2023 | 1,548,721 | 0.51 | 526,000 TOYOTA MOTOR CREDIT CORP VAR 06/04/2023 | 501,950 | 0.16 |
| 250,000 EASTON RE PTE LTD VAR 08/01/2027 | 235,556 | 0.08 | 1,000,000 TOYOTA MOTOR CREDIT CORP VAR 11/01/2024 | 947,324 | 0.31 |
| 2,850 EDEN RE II LTD 0% 22/03/2023 USD (ISIN US27954TAB17) | 6,927 | 0.00 | 890,000 UBS GROUP INC VAR 144A 12/05/2026 | 852,108 | 0.28 |
| 685,000 ERAC USA FINANCE LLC 3.30% 144A 15/10/2022 | 655,240 | 0.22 | 250,000 URSAL RE II LTD VAR 07/12/2023 | 238,773 | 0.08 |
| 785,000 GENERAL MOTORS FINANCIAL CO VAR 07/04/2025 | 732,229 | 0.24 | <i>Bancos</i> | 70,670,150 | 23.20 |
| 560,000 GENERAL MOTORS FINANCIAL CO VAR 08/03/2024 | 529,312 | 0.17 | 400,000 BANCO SANTANDER SA FRN 23/02/2023 | 383,249 | 0.13 |
| 1,330,000 GENERAL MOTORS FINANCIAL CO VAR 15/10/2024 | 1,225,096 | 0.40 | 2,000,000 BANCO SANTANDER SA VAR 24/05/2024 | 1,905,974 | 0.63 |
| 1,285,000 GOLDMAN SACHS GROUP INC VAR 10/09/2024 | 1,205,696 | 0.40 | 1,210,000 BANK OF AMERICA CORP VAR 24/10/2024 | 1,146,366 | 0.38 |
| 710,000 GOLDMAN SACHS GROUP INC VAR 17/11/2023 | 674,692 | 0.22 | 650,000 BANK OF AMERICA CORP VAR 28/05/2024 | 613,404 | 0.20 |
| 1,120,000 GOLDMAN SACHS GROUP INC VAR 21/10/2024 | 1,045,490 | 0.34 | 1,479,000 BANK OF AMERICA FRN 05/03/2024 | 1,407,855 | 0.46 |
| 1,250,000 HIGHWOODS REALTY LTD PARTNERSHIP 3.625% 15/01/2023 | 1,197,774 | 0.39 | 400,000 BANK OF MONTREAL VAR 08/12/2023 | 378,681 | 0.12 |
| 250,000 HYPATIA LTD VAR 07/06/2023 USD (ISIN US44914CAA45) | 238,947 | 0.08 | 900,000 BANK OF MONTREAL VAR 09/07/2024 | 847,211 | 0.28 |
| 250,000 HYPATIA LTD VAR 07/06/2023 USD (ISIN US44914CAB28) | 238,534 | 0.08 | 1,490,000 BANK OF MONTREAL VAR 10/03/2023 | 1,422,744 | 0.47 |
| 1,135,000 HYUNDAI CAPITAL AMERICA INC 1.15% 144A 10/11/2022 | 1,076,505 | 0.35 | 705,000 BANK OF MONTREAL VAR 15/09/2023 | 668,814 | 0.22 |
| 706,000 KEY BANK NATIONAL ASSOCIATION VAR 03/01/2024 | 669,770 | 0.22 | 1,200,000 BANK OF NOVA SCOTIA VAR 11/04/2025 | 1,138,029 | 0.37 |
| 228,000 LIMESTONE RE LTD 0% 01/03/2024 USD (ISIN XS2096788455) | 7,350 | 0.00 | 800,000 BANK OF NOVA SCOTIA VAR 15/04/2024 | 756,926 | 0.25 |
| | | | 850,000 BANK OF NOVA SCOTIA 0.65% 31/07/2024 | 763,004 | 0.25 |
| | | | 870,000 BANQUE FEDERATIVE DU CREDIT MUTUEL FRN 144A 20/07/2022 | 831,986 | 0.27 |
| | | | 780,000 BANQUE FEDERATIVE DU CREDIT MUTUEL FRN 144A 20/07/2023 | 747,381 | 0.25 |

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Cartera de títulos a 30/06/22

| Cantidad | | Valor de mercado | % del VL | Cantidad | | Valor de mercado | % del VL |
|-----------|---|------------------|----------|-----------|--|------------------|----------|
| | | EUR | | | | EUR | |
| 445,000 | BANQUE FEDERATIVE DU CREDIT MUTUEL 2.125% 144A 21/11/2022 | 424,207 | 0.14 | 2,078,000 | SUMITOMO MITSUI FINANCIAL CORP INC FRN 12/07/2022 | 1,987,461 | 0.64 |
| 1,170,000 | BNP PARIBAS SA 3.50% 144A 01/03/2023 | 1,119,460 | 0.37 | 356,000 | SUMITOMO MITSUI FINANCIAL CORP INC FRN 18/10/2022 | 340,523 | 0.11 |
| 1,600,000 | CANADIAN IMPERIAL BANK OF COMMERCE CANADA VAR PERPETUAL | 1,515,214 | 0.50 | 910,000 | SWEDBANK AB VAR 144A 04/04/2025 | 863,170 | 0.28 |
| 1,135,000 | CITIGROUP INC USA FRN 24/07/2023 | 1,085,613 | 0.36 | 1,300,000 | SWEDBANK AB 1.30% 144A 02/06/2023 | 1,217,420 | 0.40 |
| 890,000 | CITIGROUP INC USA FRN 27/10/2022 | 851,895 | 0.28 | 435,000 | THE TORONTO DOMINION BANK (CANADA) FRN 01/12/2022 | 415,548 | 0.14 |
| 950,000 | CITIGROUP INC USA VAR 01/05/2025 | 887,990 | 0.29 | 486,000 | THE TORONTO DOMINION BANK (CANADA) FRN 19/07/2023 | 464,198 | 0.15 |
| 950,000 | CITIGROUP INC USA VAR 24/05/2025 USD (ISIN US172967NR85) | 900,667 | 0.30 | 360,000 | THE TORONTO DOMINION BANK (CANADA) VAR 10/09/2024 | 336,822 | 0.11 |
| 1,000,000 | CREDIT SUISSE NEW YORK BRANCH VAR 02/02/2024 | 943,326 | 0.31 | 250,000 | TRUIST BANK GLOBAL VAR 09/03/2023 | 239,246 | 0.08 |
| 1,275,000 | DISCOVER BANK 3.35% 06/02/2023 | 1,219,546 | 0.40 | 670,000 | TRUIST BANK GLOBAL VAR 17/01/2024 | 632,579 | 0.21 |
| 1,940,000 | DNB BANK ASA VAR 144A 28/03/2025 | 1,841,390 | 0.60 | 1,000,000 | UBS AG LONDON BRANCH VAR 144A 01/06/2023 | 952,901 | 0.31 |
| 9,755,000 | EUROPEAN BANK FOR RECONSTRUCTION AND DEVELOPMENT EBRD VAR 19/08/2022 | 9,332,962 | 3.05 | 500,000 | UBS AG STANFORD 7.625% 17/08/2022 | 479,573 | 0.16 |
| 600,000 | FEDERATION CAISSES DESJARDINS DU QUEBEC VAR 144A 21/05/2024 | 564,888 | 0.19 | 2,255,000 | WELLS FARGO AND CO VAR 25/04/2026 | 2,127,997 | 0.69 |
| 1,150,000 | HSBC HOLDINGS PLC VAR 10/03/2026 | 1,090,380 | 0.36 | | <i>Cuidado personal, farmacias y tiendas de alimentación</i> | 315,309 | 0.10 |
| 1,930,000 | HUNTINGTON NATIONAL BANK VAR 16/05/2025 | 1,832,551 | 0.60 | 336,000 | AMERISOURCEBERGEN CORP 0.737% 15/03/2023 | 315,309 | 0.10 |
| 970,000 | ING GROUP NV FRN 02/10/2023 | 927,413 | 0.30 | | <i>Electricidad</i> | 3,180,722 | 1.04 |
| 1,300,000 | ING GROUP NV VAR 28/03/2026 | 1,239,529 | 0.41 | 560,000 | AMERICAN ELECTRIC POWER INC VAR 01/11/2023 | 532,435 | 0.17 |
| 250,000 | INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT IBRD FRN 13/03/2024 USD (ISIN XS2127855125) | 240,447 | 0.08 | 825,000 | DOMINION ENERGY INC FRN 15/09/2023 | 785,780 | 0.26 |
| 250,000 | INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT IBRD FRN 13/03/2024 USD (ISIN XS2127856016) | 241,284 | 0.08 | 535,000 | NEXTERA ENERGY CAPITAL HOLDING PLC VAR 01/03/2023 | 509,367 | 0.17 |
| 250,000 | INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT IBRD VAR 29/04/2024 | 234,995 | 0.08 | 1,425,000 | NEXTERA ENERGY CAPITAL HOLDING PLC VAR 21/03/2024 | 1,353,140 | 0.44 |
| 350,000 | INTESA SANPAOLO SPA 3.125% 14/07/2022 | 334,804 | 0.11 | | <i>Equipo electrónico y eléctrico</i> | 1,526,034 | 0.50 |
| 490,000 | JPMORGAN CHASE AND CO FRN 23/04/2024 | 461,827 | 0.15 | 1,600,000 | VISTRA OPERATIONS COMPANY LLC 4.875% 144A 13/05/2024 | 1,526,034 | 0.50 |
| 900,000 | JPMORGAN CHASE AND CO VAR 01/06/2025 | 840,669 | 0.28 | | <i>Gas, agua y suministros públicos múltiples</i> | 1,954,642 | 0.64 |
| 630,000 | JPMORGAN CHASE AND CO VAR 14/06/2025 | 595,681 | 0.20 | 650,000 | CENTERPOINT ENERGY INC VAR 13/05/2024 | 608,287 | 0.20 |
| 2,000,000 | JPMORGAN CHASE AND CO VAR 26/04/2026 | 1,888,546 | 0.62 | 1,000,000 | FLORIDA POWER AND LIGHT CO VAR 10/05/2023 | 954,556 | 0.31 |
| 720,000 | MACQUARIE BANK LTD VAR 144A 21/03/2025 | 691,550 | 0.23 | 410,000 | NIAGARA MOHAWK POWER CORP 2.721% 144A 28/11/2022 | 391,799 | 0.13 |
| 1,560,000 | mitsubishi UFJ FINANCIAL GROUP INC FRN 25/07/2022 | 1,491,688 | 0.49 | | <i>Hardware y equipo tecnológico</i> | 1,148,648 | 0.38 |
| 252,000 | MIZUHO FINANCIAL GROUP INC FRN 11/09/2022 | 240,929 | 0.08 | 305,000 | ANALOG DEVICES INC VAR 01/10/2024 | 284,421 | 0.09 |
| 1,250,000 | NATIONAL BANK OF CANADA VAR 06/08/2024 | 1,182,230 | 0.39 | 400,000 | SKYWORKS SOLUTIONS INC 0.90% 01/06/2023 | 370,811 | 0.12 |
| 400,000 | NATWEST GROUP PLC VAR 144A 12/08/2024 | 378,099 | 0.12 | 526,000 | THERMO FISHER SCIENTIFIC INC VAR 18/10/2024 | 493,416 | 0.17 |
| 1,380,000 | NATWEST MARKETS PLC VAR 144A 22/03/2025 | 1,321,009 | 0.43 | | <i>Industria aeroespacial y defensa</i> | 945,545 | 0.31 |
| 685,000 | NATWEST MARKETS PLC 3.625% 144A 29/09/2022 | 656,760 | 0.22 | 1,000,000 | BOEING CO 1.167% 04/02/2023 | 945,545 | 0.31 |
| 2,000,000 | NORDEA BANK ABP 4.25% 144A 21/09/2022 | 1,914,003 | 0.63 | | <i>Industria farmacéutica y biotecnología</i> | 2,312,533 | 0.76 |
| 1,351,000 | PNC BANK NATIONAL ASSOCIATION FRN 27/07/2022 | 1,292,008 | 0.42 | 2,418,000 | ABBVIE INC FRN 21/11/2022 | 2,312,533 | 0.76 |
| 1,620,000 | ROYAL BANK OF CANADA VAR 14/04/2025 | 1,530,931 | 0.50 | | <i>Industria general</i> | 2,041,918 | 0.67 |
| 1,550,000 | ROYAL BANK OF CANADA VAR 19/01/2024 | 1,465,921 | 0.48 | 955,000 | HONEYWELL INTERNATIONAL INC FRN 08/08/2022 | 913,217 | 0.30 |
| 985,000 | SKANDINAVISKA ENSKILDA BANKEN AB FRN 144A 12/12/2022 | 941,924 | 0.31 | 1,180,000 | LOWER NECHES VALLEY AUTHORITY INDUSTRIAL DEV CORP VAR 01/11/2038 | 1,128,701 | 0.37 |
| 1,300,000 | SOCIETE GENERALE PARIS VAR 144A 21/01/2026 | 1,204,799 | 0.40 | | | | |
| 481,000 | STANDARD CHARTERED PLC VAR 144A 14/10/2023 | 457,853 | 0.15 | | | | |
| 575,000 | STANDARD CHARTERED PLC VAR 144A 23/11/2025 | 540,740 | 0.18 | | | | |
| 1,750,000 | STANDARD CHARTERED PLC VAR 144A 30/03/2026 | 1,675,360 | 0.55 | | | | |

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Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|-----------|---|--------------|------------|---|----------|
| | EUR | | | EUR | |
| | <i>Ingeniería industrial</i> | | | <i>Banca de inversión y servicios de intermediación</i> | |
| 2,000,000 | 1,904,252 | 0.63 | 1,461,000 | 4,649,258 | 1.53 |
| | DAIMLER TRUCKS FINANCE NORTH AMERICA LLC VAR 144A 07/04/2024 | 0.63 | 240,000 | 722,666 | 0.24 |
| | <i>Inversión y servicios inmobiliarios</i> | | 240,000 | 216,544 | 0.07 |
| 250,000 | 239,311 | 0.08 | 650,000 | 562,701 | 0.18 |
| | LONG POINT REAL ESTATE IV LTD VAR 01/06/2026 | 0.08 | 780,000 | 704,185 | 0.23 |
| | <i>Medios de comunicación</i> | | 3,000,000 | 100,494 | 0.03 |
| 995,000 | 951,391 | 0.31 | 500,000 | 479,202 | 0.16 |
| | THE WALT DISNEY COMPANY FRN 01/09/2022 | 0.31 | 1,000,000 | 894,392 | 0.30 |
| | <i>Petróleo, gas y carbón</i> | | 500,000 | 61,289 | 0.02 |
| 1,442,000 | 1,379,145 | 0.46 | 500,000 | 21,934 | 0.01 |
| 1,250,000 | 1,195,012 | 0.39 | 970,000 | 885,851 | 0.29 |
| | <i>Proveedores de servicios de telecomunicaciones</i> | | | <i>Bancos</i> | |
| 1,300,000 | 1,232,951 | 0.40 | 9,225,000 | 685,852 | 0.23 |
| | AT&T INC VAR 25/03/2024 | 0.40 | 1,619,000 | 568,107 | 0.20 |
| | <i>Seguros de no vida</i> | | 1,000,000 | 75,781 | 0.02 |
| 250,000 | 1,187,312 | 0.39 | 27,757,000 | 39,874 | 0.01 |
| 250,000 | 236,824 | 0.08 | | <i>Fondos de inversión en hipotecas inmobiliarias</i> | |
| 250,000 | 236,824 | 0.08 | 450,000 | 423,495 | 0.14 |
| 250,000 | 235,784 | 0.08 | 400,000 | 376,336 | 0.12 |
| 250,000 | 239,765 | 0.07 | | <i>Industria general</i> | |
| 250,000 | 238,115 | 0.08 | 1,750,000 | 1,653,939 | 0.55 |
| | <i>Seguros de vida</i> | | 616,000 | 241,199 | 0.08 |
| 1 | 1,528,553 | 0.50 | 500,000 | 196,281 | 0.06 |
| 1,106,000 | 1,060,213 | 0.34 | 600,000 | 135,122 | 0.04 |
| 250,000 | 234,169 | 0.08 | | <i>Inversión y servicios inmobiliarios</i> | |
| 250,000 | 234,170 | 0.08 | 485,000 | 449,581 | 0.15 |
| | <i>Servicios de finanzas y crédito</i> | | | <i>Medios de comunicación</i> | |
| 250,000 | 238,211 | 0.08 | 1,750,000 | 1,625,810 | 0.53 |
| | <i>Servicios de soporte industrial</i> | | 1,750,000 | 1,625,810 | 0.53 |
| 1,975,000 | 1,889,139 | 0.62 | | <i>Seguros de vida</i> | |
| 1,140,000 | 1,091,268 | 0.36 | 560,000 | 424,650 | 0.14 |
| 2,250,000 | 2,122,612 | 0.70 | 720,000 | 681,741 | 0.22 |
| | <i>Transporte industrial</i> | | | <i>Servicios de finanzas y crédito</i> | |
| 1,265,000 | 1,206,056 | 0.40 | 1,750,000 | 123,069,646 | 40.42 |
| | <i>Viajes y Ocio</i> | | 1,750,000 | 1,645,767 | 0.54 |
| 340,000 | 324,737 | 0.11 | 1,625,000 | 1,554,853 | 0.51 |
| | Bonos convertibles | 0.48 | | | |
| | <i>Banca de inversión y servicios de intermediación</i> | | | | |
| 1,540,000 | 1,470,826 | 0.48 | | | |
| | Títulos respaldados por activos y títulos con respaldo hipotecario | 44.21 | | | |
| | 134,612,910 | | | | |

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Cartera de títulos a 30/06/22

| Cantidad | | Valor de mercado | % del VL | Cantidad | | Valor de mercado | % del VL |
|------------|---|------------------|----------|------------|--|------------------|----------|
| | | EUR | | | | EUR | |
| 750,000 | ANTARES CLO FRN 20/07/2031 | 688,593 | 0.23 | 500,000 | COMMONBOND STUDENT LOAN TRUST FRN 25/02/2044 | 72,472 | 0.02 |
| 1,000,000 | ARBOR REALTY COLLATERALIZED LOAN FRN 15/02/2035 | 929,751 | 0.31 | 700,000 | COMMONBOND STUDENT LOAN TRUST FRN 25/05/2041 | 99,151 | 0.03 |
| 225,000 | ARBOR REALTY COLLATERALIZED LOAN OBLIGATION FRN 15/11/2036 | 199,810 | 0.07 | 1,000,000 | COMMONBOND STUDENT LOAN TRUST FRN 25/09/2042 | 140,292 | 0.05 |
| 600,000 | ARBOR REALTY COLLATERALIZED LOAN OBLIGATION VAR 15/11/2036 | 550,131 | 0.18 | 253,000 | COMMONBOND STUDENT LOAN TRUST FRN 25/10/2040 | 33,368 | 0.01 |
| 750,000 | ARBOR REALTY COLLATERALIZED LOAN VAR 15/05/2037 USD (ISIN US03881JAL08) | 691,902 | 0.23 | 1,000,000 | COMMONBOND STUDENT LOAN TRUST 2018 FRN 25/02/2046 | 148,431 | 0.05 |
| 2,000,000 | ATLAS SENIOR LOAN FUND III LTD FRN 17/11/2027 | 721,152 | 0.24 | 2,227,000 | COMMONBOND STUDENT LOAN TRUST 2018 FRN 25/09/2045 | 357,822 | 0.12 |
| 1,500,000 | ATLAS SENIOR LOAN FUND LTD FRN 27/11/2031 | 176,961 | 0.06 | 500,000 | DENALI CAP CLO XI LTD FRN 20/10/2028 | 138,879 | 0.05 |
| 1,000,000 | ATRIUM HOTEL PORTFOLIO TRUST 2018-ATRM FRN 15/06/2035 | 905,913 | 0.30 | 10,941,000 | DRB PRIME STUDENT LOAN TRUST FRN 25/11/2042 | 1,542,831 | 0.51 |
| 750,000 | BARINGS MIDDLE MARKET CLO LTD FRN 15/01/2031 | 704,034 | 0.23 | 650,000 | DRB PRIME STUDENT LOAN TRUST FRN 27/05/2042 | 45,734 | 0.02 |
| 4,000,000 | BAYVIEW COMMERCIAL ASSET TRUST 2007-2 VAR 25/07/2037 | - | 0.00 | 500,000 | DRYDEN SENIOR LOAN FUND FRN 15/11/2028 | 407,880 | 0.13 |
| 1,500,000 | BDS 2018 FL2 A FRN 16/02/2037 | 1,409,251 | 0.46 | 1,624,567 | EAGLE RE 2021-1 LTD FRN 25/11/2028 | 532,771 | 0.17 |
| 750,000 | BDS 2021 FL8 FRN 18/01/2036 | 608,594 | 0.20 | 500,000 | ELLINGTON CLO FRN 20/07/2030 USD (ISIN US28852LAG86) | 446,432 | 0.15 |
| 15,174,000 | BEAR STEARNS ASSET BACKED SECURITIES TRUST VAR 27/10/2032 | 162,021 | 0.05 | 500,000 | ELLINGTON CLO FRN 20/07/2030 USD (ISIN US28852LAJ26) | 458,724 | 0.15 |
| 731,000 | BELLEMADE RE LT FRN 25/06/2030 USD (ISIN US07876UAC36) | 685,700 | 0.23 | 250,000 | ELM TRUST 2.286% 20/10/2029 | 225,400 | 0.07 |
| 390,000 | BELLEMADE RE LT FRN 25/10/2030 USD (ISIN US07877KAC45) | 258,707 | 0.08 | 2,500,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 15/05/2035 | 143,012 | 0.05 |
| 1,440,000 | BELLEMADE RE LTD VAR 26/01/2032 | 1,320,048 | 0.43 | 2,321,913 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 18/01/2032 | 5,619 | 0.00 |
| 1,270,000 | BELLEMADE RE 2017 1 TTD FRN 25/10/2027 | 386,318 | 0.13 | 15,191,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 18/05/2032 | 46,388 | 0.02 |
| 230,000 | BELLEMADE RE 2018 2 LTD FRN 25/04/2028 | 216,901 | 0.07 | 5,029,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 18/10/2032 | 7,344 | 0.00 |
| 1,750,000 | BELLEMADE RE 2018 3 LTD FRN 25/10/2027 USD (ISIN US07877TAB70) | 537,312 | 0.18 | 23,200,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 18/12/2032 | 82,719 | 0.03 |
| 400,000 | BELLEMADE RE 2018 3 LTD FRN 25/10/2028 | 375,248 | 0.12 | 1,592,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/01/2030 | 847,852 | 0.28 |
| 405,000 | BELLEMADE VAR 25/09/2031 | 377,943 | 0.12 | 137,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/01/2031 USD (ISIN US30711X2N34) | 65,187 | 0.02 |
| 170,000 | BPCRE 2021 FL1 LIMITED FRN 15/02/2037 | 159,347 | 0.05 | 1,932,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/01/2033 | 10,969 | 0.00 |
| 1,075,000 | BRIGHTSPIRE CAPITAL INC FRN 19/08/2038 | 1,000,381 | 0.33 | 31,314,346 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/02/2032 | 74,572 | 0.02 |
| 750,000 | BROOKSIDE MILL CLO LTD FRN 17/01/2028 | 57,457 | 0.02 | 2,635,422 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/02/2033 USD (ISIN US31392HT868) | 17,914 | 0.01 |
| 1,000,000 | BSPDF 2021 FL1 A MTGE FRN 15/10/2036 | 931,805 | 0.31 | 25,000,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/02/2033 USD (ISIN US31392HX571) | 90,394 | 0.03 |
| 1,200,000 | BTH MORTGAGE BACKED SECURITIES TRUST FRN 08/07/2021 | 548,739 | 0.18 | 2,733,283 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/03/2024 | 6,618 | 0.00 |
| 600,000 | BX TRUST 2017 SLCT FRN 15/11/2034 | 546,800 | 0.18 | 800,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/03/2031 | 495,128 | 0.16 |
| 1,000,000 | CASCADE FUNDING MORTGAGE TRUST 2018 VAR 25/04/2025 | 937,582 | 0.31 | 356,500 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/03/2034 | 11,710 | 0.00 |
| 1,000,000 | CASCADE FUNDING MTGE VAR 25/04/2025 | 828,972 | 0.27 | 5,732,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/03/2037 USD (ISIN US31396PZL83) | 8,185 | 0.00 |
| 500,000 | CERBERUS LOAN FUNDING VAR 15/10/2031 USD (ISIN US15673EAA10) | 474,035 | 0.16 | 5,600,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/03/2037 USD (ISIN US31396PZS37) | 22,767 | 0.01 |
| 400,000 | CG CCRE COML MTGE TR 2014 F22 FRN 15/11/2031 | 67,571 | 0.02 | 8,663,065 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/03/2038 USD (ISIN US31396YKX93) | 464,523 | 0.15 |
| 2,000,000 | CG-CCRE COML MTG TR 2014-FL1 FRN 15/06/2031 USD (ISIN US12528MAC38) | 1,348,311 | 0.44 | | | | |
| 1,000,000 | CHL MORTGAGE PASS-TROUGH TRUST 2006 5.25% 25/10/2034 | - | 0.00 | | | | |
| 500,000 | CHURCHILL MIDDLE MRKT CLO LTD VAR 24/10/2033 | 443,036 | 0.15 | | | | |
| 500,000 | CIFC FUNDING LTD 2015 II LLC FRN 24/04/2030 | 119,566 | 0.04 | | | | |
| 1,550,000 | CITIBANK CREDIT CARD ISSUANCE TRUST FRN 08/08/2024 | 1,482,913 | 0.49 | | | | |
| 1,744,000 | COMM 2013 CCRE6 MORTGAGE TRUST 3.101% 10/03/2046 | 1,660,360 | 0.55 | | | | |

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Cartera de títulos a 30/06/22

| Cantidad | | Valor de mercado | % del VL | Cantidad | | Valor de mercado | % del VL |
|------------|--|------------------|----------|-------------|--|------------------|----------|
| | | EUR | | | | EUR | |
| 20,000,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/03/2038 USD (ISIN US31396YZW55) | 545,645 | 0.18 | 13,750,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/11/2031 | 25,553 | 0.01 |
| 3,050,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/05/2024 | 1,092,230 | 0.36 | 26,300,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/11/2032 | 125,897 | 0.04 |
| 1,523,431 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/05/2025 | 224,828 | 0.07 | 5,002,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/11/2036 | 141,536 | 0.05 |
| 500,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/05/2030 USD (ISIN US30711XUX01) | 272,400 | 0.09 | 3,026,127 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/11/2039 | 1,468,034 | 0.48 |
| 25,000,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/05/2033 | 151,187 | 0.05 | 3,673,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/11/2046 | 113,594 | 0.04 |
| 11,003,823 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/05/2036 | 38,129 | 0.01 | 60,000,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/12/2030 | 76,856 | 0.03 |
| 5,983,400 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/05/2037 USD (ISIN US31396VSL35) | 285,489 | 0.09 | 20,650,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/12/2032 | 71,804 | 0.02 |
| 5,002,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/05/2037 USD (ISIN US31396VZF83) | 7,888 | 0.00 | 4,410,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/12/2033 | 55,907 | 0.02 |
| 64,766,182 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/06/2032 | 105,898 | 0.03 | 1,200,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/12/2037 | 2,151 | 0.00 |
| 1,000,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/06/2037 | 21,633 | 0.01 | 800,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION VAR 01/02/2033 | 150 | 0.00 |
| 1,115,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/07/2034 | 18,869 | 0.01 | 800,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION VAR 01/04/2028 | 3,049 | 0.00 |
| 3,188,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/07/2038 | 18,592 | 0.01 | 600,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION VAR 01/04/2029 | 36 | 0.00 |
| 2,970,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/07/2041 | 124,489 | 0.04 | 4,999,999 | FEDERAL NATIONAL MORTGAGE ASSOCIATION VAR 01/10/2034 | 34,870 | 0.01 |
| 870,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/08/2028 USD (ISIN US30711XBMS6) | 275,333 | 0.09 | 1,300,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION VAR 01/11/2025 | 129 | 0.00 |
| 1,000,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/08/2028 USD (ISIN US30711XBU72) | 287,228 | 0.09 | 1,982,652 | FEDERAL NATIONAL MORTGAGE ASSOCIATION VAR 01/11/2034 | 37,767 | 0.01 |
| 2,000,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/08/2033 | 13,906 | 0.00 | 171,721,193 | FEDERAL NATIONAL MORTGAGE ASSOCIATION VAR 18/08/2027 | 135,966 | 0.04 |
| 1,278,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/08/2040 | 29,687 | 0.01 | 11,500,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION VAR 25/03/2028 | 6,926 | 0.00 |
| 1,500,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/09/2028 | 381,309 | 0.13 | 1,000,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION VAR 25/03/2031 | 459,237 | 0.15 |
| 11,000,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/09/2036 | 234,642 | 0.08 | 21,281,015 | FEDERAL NATIONAL MORTGAGE ASSOCIATION VAR 25/03/2040 | 884,086 | 0.29 |
| 8,598,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/09/2037 USD (ISIN US31396XNE03) | 178,112 | 0.06 | 680,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION VAR 25/03/2042 | 586,725 | 0.19 |
| 5,509,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/09/2037 USD (ISIN US31396XNY66) | 110,525 | 0.04 | 400,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION VAR 25/03/2045 | 12,903 | 0.00 |
| 25,000,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/09/2037 USD (ISIN US31396XQH07) | 402,768 | 0.13 | 1,000,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION VAR 25/04/2045 | 43,856 | 0.01 |
| 7,450,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/09/2042 | 187,355 | 0.06 | 50,000,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION VAR 25/05/2027 | 24,487 | 0.01 |
| 4,126,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/09/2046 USD (ISIN US3136ATMW12) | 1,166,303 | 0.38 | 1,615,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION VAR 25/06/2035 | 50,707 | 0.02 |
| 9,000,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/09/2046 USD (ISIN US3136ATNE05) | 2,604,534 | 0.85 | 1,133,158 | FEDERAL NATIONAL MORTGAGE ASSOCIATION VAR 25/06/2036 | 18,289 | 0.01 |
| 897,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/10/2035 | 16,369 | 0.01 | 580,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION VAR 25/06/2042 | 554,785 | 0.18 |
| 20,450,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/10/2036 USD (ISIN US31396K4N95) | 451,975 | 0.15 | 1,900,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION VAR 25/07/2029 | 986,806 | 0.32 |
| 1,225,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/10/2036 USD (ISIN US31396K5M04) | 61,944 | 0.02 | 5,000,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION VAR 25/10/2023 | 7,222 | 0.00 |
| 848,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/10/2038 | 15,267 | 0.01 | 3,086,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION VAR 25/12/2031 | 13,018 | 0.00 |
| 7,020,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/11/2027 | 22,407 | 0.01 | 255,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION VAR 25/12/2041 USD (ISIN US20754LAB53) | 220,389 | 0.07 |

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Cartera de títulos a 30/06/22

| Cantidad | | Valor de mercado | % del VL | Cantidad | | Valor de mercado | % del VL |
|------------|--|------------------|----------|------------|--|------------------|----------|
| | | EUR | | | | EUR | |
| 3,000,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 1.50% 01/11/2041 | 2,364,080 | 0.77 | 20,000,000 | FREDDIE MAC FRN 15/06/2037 | 389,543 | 0.13 |
| 100,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.50% 01/01/2052 | 84,404 | 0.03 | 391,000 | FREDDIE MAC FRN 15/07/2023 | 1,683 | 0.00 |
| 100,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.50% 01/08/2051 | 81,295 | 0.03 | 23,189,000 | FREDDIE MAC FRN 15/07/2028 | 10,937 | 0.00 |
| 200,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.50% 01/10/2051 | 161,640 | 0.05 | 5,899,999 | FREDDIE MAC FRN 15/07/2031 | 14,520 | 0.00 |
| 100,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.50% 01/12/2051 | 83,675 | 0.03 | 1,048,000 | FREDDIE MAC FRN 15/07/2036 USD (ISIN US31396UF473) | 19,905 | 0.01 |
| 4,952,000 | FORD CREDIT AUTO OWNER TRUST 2009 E 6.25% 25/03/2032 | 153,280 | 0.05 | 1,411,000 | FREDDIE MAC FRN 15/07/2036 USD (ISIN US31396UR692) | 19,713 | 0.01 |
| 750,000 | FORTRESS CRDIT OPPORTUNITIES VI CLO LTD FRN 10/07/2030 | 712,528 | 0.23 | 325,000 | FREDDIE MAC FRN 15/07/2040 | 8,287 | 0.00 |
| 750,000 | FORTRESS CRDIT OPPORTUNITIES VI CLO LTD VAR 15/10/2033 | 693,735 | 0.23 | 458,571 | FREDDIE MAC FRN 15/08/2025 | 2,341 | 0.00 |
| 1,000,000 | FORTRESS CREDIT OPPORTUNITIES V CLO LTD VAR 15/01/2030 | 946,004 | 0.31 | 353,000 | FREDDIE MAC FRN 15/08/2035 | 10,317 | 0.00 |
| 770,000 | FOURSIGHT CAPITAL AUTO RECEIABLES TRUST 2.27% 18/02/2025 | 658,193 | 0.22 | 7,444,000 | FREDDIE MAC FRN 15/08/2036 | 53,803 | 0.02 |
| 13,185,000 | FREDDIE MAC FRN 15/01/2033 USD (ISIN US31393JAZ12) | 32,451 | 0.01 | 50,000,000 | FREDDIE MAC FRN 15/08/2040 | 902,894 | 0.30 |
| 44,300,000 | FREDDIE MAC FRN 15/01/2033 USD (ISIN US31393JC553) | 296,912 | 0.10 | 1,605,000 | FREDDIE MAC FRN 15/09/2036 | 40,054 | 0.01 |
| 721,000 | FREDDIE MAC FRN 15/01/2035 | 12,003 | 0.00 | 2,840,000 | FREDDIE MAC FRN 15/10/2037 USD (ISIN US31397KUH21) | 46,396 | 0.02 |
| 784,000 | FREDDIE MAC FRN 15/01/2036 | 15,786 | 0.01 | 1,675,000 | FREDDIE MAC FRN 15/10/2037 USD (ISIN US31397KZH75) | 6,494 | 0.00 |
| 7,957,000 | FREDDIE MAC FRN 15/01/2037 USD (ISIN US31397EHX67) | 22,049 | 0.01 | 63,146,256 | FREDDIE MAC FRN 15/11/2031 USD (ISIN US31339GXM85) | 92,116 | 0.03 |
| 3,000,000 | FREDDIE MAC FRN 15/01/2037 USD (ISIN US31397EM448) | 17,741 | 0.01 | 14,305,000 | FREDDIE MAC FRN 15/11/2031 USD (ISIN US31339L2E96) | 54,194 | 0.02 |
| 14,820,000 | FREDDIE MAC FRN 15/01/2041 | 630,374 | 0.21 | 953,092 | FREDDIE MAC FRN 15/11/2036 USD (ISIN US31397CM970) | 6,468 | 0.00 |
| 19,093,333 | FREDDIE MAC FRN 15/02/2024 | 16,724 | 0.01 | 864,000 | FREDDIE MAC FRN 15/11/2036 USD (ISIN US31397CV559) | 26,195 | 0.01 |
| 6,764,000 | FREDDIE MAC FRN 15/02/2032 USD (ISIN US31339DYV45) | 64,111 | 0.02 | 500,000 | FREDDIE MAC FRN 15/11/2036 USD (ISIN US31397CV898) | 14,507 | 0.00 |
| 7,175,000 | FREDDIE MAC FRN 15/02/2032 USD (ISIN US31392T3F21) | 22,418 | 0.01 | 57,000,000 | FREDDIE MAC FRN 15/12/2031 | 52,245 | 0.02 |
| 28,450,000 | FREDDIE MAC FRN 15/02/2033 | 77,755 | 0.03 | 31,848,000 | FREDDIE MAC FRN 15/12/2032 | 88,851 | 0.03 |
| 780,000 | FREDDIE MAC FRN 15/02/2036 | 27,405 | 0.01 | 4,000,000 | FREDDIE MAC FRN 15/12/2035 | 134,372 | 0.04 |
| 10,975,000 | FREDDIE MAC FRN 15/03/2032 USD (ISIN US31339NNP77) | 29,311 | 0.01 | 5,616,000 | FREDDIE MAC FRN 17/02/2032 | 6,731 | 0.00 |
| 10,663,000 | FREDDIE MAC FRN 15/03/2032 USD (ISIN US31339WXS06) | 23,196 | 0.01 | 390,000 | FREDDIE MAC FRN 25/02/2047 USD (ISIN US35564AAK79) | 27,619 | 0.01 |
| 8,955,000 | FREDDIE MAC FRN 15/03/2032 USD (ISIN US31392R6E64) | 19,750 | 0.01 | 1,550,000 | FREDDIE MAC FRN 25/02/2047 USD (ISIN US35564ABF75) | 1,459,097 | 0.48 |
| 46,550,000 | FREDDIE MAC FRN 15/03/2032 USD (ISIN US31392VBT89) | 102,970 | 0.03 | 750,000 | FREDDIE MAC FRN 25/02/2047 USD (ISIN US35564ABN00) | 705,635 | 0.23 |
| 18,924,285 | FREDDIE MAC FRN 15/04/2026 | 243,056 | 0.08 | 1,217,121 | FREDDIE MAC FRN 25/03/2029 | 700,412 | 0.23 |
| 10,683,000 | FREDDIE MAC FRN 15/04/2027 | 15,931 | 0.01 | 550,000 | FREDDIE MAC FRN 25/03/2050 | 250,419 | 0.08 |
| 2,260,000 | FREDDIE MAC FRN 15/04/2036 USD (ISIN US31396NGU46) | 58,725 | 0.02 | 905,321 | FREDDIE MAC FRN 25/04/2028 | 400,715 | 0.13 |
| 380,000 | FREDDIE MAC FRN 15/04/2036 USD (ISIN US31396NLA27) | 7,158 | 0.00 | 950,000 | FREDDIE MAC FRN 25/04/2043 USD (ISIN US3137G0VA44) | 892,191 | 0.29 |
| 17,200,000 | FREDDIE MAC FRN 15/05/2029 USD (ISIN US3133TKY463) | 16,584 | 0.01 | 1,810,000 | FREDDIE MAC FRN 25/04/2043 USD (ISIN US3137G0VC00) | 263,471 | 0.09 |
| 50,000,000 | FREDDIE MAC FRN 15/05/2029 USD (ISIN US3133TSGX53) | 99,032 | 0.03 | 4,700,000 | FREDDIE MAC FRN 25/05/2043 | 190,071 | 0.06 |
| 2,050,000 | FREDDIE MAC FRN 15/05/2036 | 20,133 | 0.01 | 1,350,000 | FREDDIE MAC FRN 25/07/2028 | 566,446 | 0.19 |
| 410,000 | FREDDIE MAC FRN 15/05/2041 | 21,035 | 0.01 | 65,000 | FREDDIE MAC FRN 25/07/2030 | 60,392 | 0.02 |
| 877,000 | FREDDIE MAC FRN 15/06/2036 | 14,284 | 0.00 | 290,000 | FREDDIE MAC FRN 25/08/2050 USD (ISIN US35565XAH35) | 17,082 | 0.01 |
| | | | | 1,590,000 | FREDDIE MAC FRN 25/09/2028 | 730,978 | 0.24 |
| | | | | 1,154,000 | FREDDIE MAC FRN 25/10/2027 | 245,907 | 0.08 |
| | | | | 1,600,000 | FREDDIE MAC FRN 25/11/2023 | 575,376 | 0.19 |
| | | | | 2,250,000 | FREDDIE MAC FRN 25/12/2042 USD (ISIN US3137G0SN02) | 978,063 | 0.32 |
| | | | | 1,300,000 | FREDDIE MAC FRN 25/12/2042 USD (ISIN US3137G0ST71) | 554,363 | 0.18 |

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Cartera de títulos a 30/06/22

| Cantidad | | Valor de mercado | % del VL | Cantidad | | Valor de mercado | % del VL |
|------------|--|------------------|----------|-----------|--|------------------|----------|
| | | EUR | | | | EUR | |
| 1,000,000 | FREDDIE MAC VAR 01/01/2028 | 1,067 | 0.00 | 2,500,000 | HOME RE 2020 LTD FRN 25/10/2028 USD (ISIN US43730MAA62) | 283,553 | 0.09 |
| 1,600,000 | FREDDIE MAC VAR 01/02/2037 | 32,682 | 0.01 | 460,000 | HOME RE 2020 1 LTD FRN 25/10/2030 | 31,400 | 0.01 |
| 25,980,901 | FREDDIE MAC VAR 01/04/2025 | 3,008 | 0.00 | 500,000 | INTOWN HOTEL PORTFOLIO TRUST VAR 15/01/2033 USD (ISIN US46117MAA27) | 476,019 | 0.16 |
| 1,700,000 | FREDDIE MAC VAR 01/11/2031 | 2,028 | 0.00 | 1,825,000 | INTOWN HOTEL PORTFOLIO TRUST VAR 15/01/2033 USD (ISIN US46117MAJ36) | 1,724,504 | 0.57 |
| 1,000,000 | FREDDIE MAC VAR 01/12/2035 | 57,052 | 0.02 | 200,000 | INVITATION HOMES 2017-SFR2 TRUST FRN 17/03/2037 USD (ISIN US46185JAC27) | 190,067 | 0.06 |
| 32,000,000 | FREDDIE MAC VAR 15/01/2029 | 47,309 | 0.02 | 1,600,000 | INVITATION HOMES 2018 SFRI TRUST FRN 17/03/2037 | 1,267,681 | 0.42 |
| 93,000,000 | FREDDIE MAC VAR 15/02/2031 | 156,040 | 0.05 | 1,750,000 | INVITATION HOMES 2018 SFR4 TRUST FRN 17/01/2038 | 1,659,925 | 0.55 |
| 325,000 | FREDDIE MAC VAR 15/02/2042 | 25,358 | 0.01 | 1,500,000 | JP MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES TRUST 2007-LDP12 VAR 05/07/2033 | 1,424,409 | 0.47 |
| 16,783,000 | FREDDIE MAC VAR 15/03/2032 | 26,333 | 0.01 | 400,000 | JP MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES TRUST 2013 C10 FRN 05/07/2033 | 378,734 | 0.12 |
| 2,187,500 | FREDDIE MAC VAR 15/09/2026 | 90,475 | 0.03 | 1,175,000 | JP MORGAN MORTGAGE TRUST FRN 25/05/2033 | 134,416 | 0.04 |
| 1,642,000 | FREDDIE MAC VAR 15/11/2037 | 40,284 | 0.01 | 971,000 | JP MORGAN MORTGAGE TRUST VAR 25/05/2033 | 482,429 | 0.16 |
| 1,705,000 | FREDDIE MAC VAR 15/12/2036 | 13,949 | 0.00 | 3,200,000 | JP MORGAN MORTGAGE TRUST 2014-IVR3 VAR 25/07/2044 | 262,158 | 0.09 |
| 785,000 | FREDDIE MAC VAR 25/01/2042 USD (ISIN US35564KQC61) | 638,824 | 0.21 | 1,000,000 | LCM LTD PARTNERSHIP FRN 20/10/2030 | 334,784 | 0.11 |
| 350,000 | FREDDIE MAC VAR 25/02/2042 USD (ISIN US35564KRF83) | 309,743 | 0.10 | 500,000 | MCF CLO IX VAR 17/07/2031 | 453,532 | 0.15 |
| 380,000 | FREDDIE MAC VAR 25/02/2042 USD (ISIN US35564KRN18) | 327,832 | 0.11 | 2,867,000 | MERRILL LYNCH MORTGAGE INVESTORS INC VAR 25/01/2029 | 1,044 | 0.00 |
| 650,000 | FREDDIE MAC VAR 25/03/2042 USD (ISIN US35564KTA78) | 571,299 | 0.19 | 2,200,000 | MERRILL LYNCH MORTGAGE INVESTORS TRUST VAR 25/06/2035 | 8,392 | 0.00 |
| 550,000 | FREDDIE MAC VAR 25/04/2042 USD (ISIN US35564KUW79) | 493,670 | 0.16 | 1,000,000 | MF1 MULTIFAMILY HOUSING MORTGAGE FRN 15/11/2035 | 955,259 | 0.31 |
| 330,000 | FREDDIE MAC VAR 25/04/2042 USD (ISIN US35564KUX52) | 297,536 | 0.10 | 1,000,000 | MF1 MULTIFAMILY HOUSING MORTGAGE FRN 16/07/2036 | 882,244 | 0.29 |
| 450,000 | FREDDIE MAC VAR 25/08/2033 USD (ISIN US35564KBS78) | 399,775 | 0.13 | 400,000 | MF1 MULTIFAMILY HOUSING MORTGAGE FRN 18/10/2036 USD (ISIN US55284AAJ79) | 361,061 | 0.12 |
| 10,000,000 | FREDDIE MAC 3.00% 15/04/2026 | 2 | 0.00 | 400,000 | MF1 MULTIFAMILY HOUSING MORTGAGE FRN 18/10/2036 USD (ISIN US55284AAL26) | 359,123 | 0.12 |
| 3,000,000 | FREM F 2018 K74 MORTGAGE TRUST FRN 25/03/2025 | 602,141 | 0.20 | 500,000 | MONROE CAPITAL MML CLO VII LLC FRN 22/11/2030 | 446,543 | 0.15 |
| 2,000,000 | FS RIALTO ISSUER LTD FRN 16/11/2036 | 1,832,859 | 0.60 | 1,500,000 | MORGAN STANLEY ABS CAPITAL INC TRUST 2007 HE3 FRN 15/06/2035 | 1,146,617 | 0.38 |
| 4,885,000 | GNMA REMICS PASSTHRU SECS FRN 16/01/2033 | 8,763 | 0.00 | 800,000 | MORGAN STANLEY CAPITAL I FRN 15/11/2034 | 754,439 | 0.25 |
| 1,823,000 | GNMA REMICS PASSTHRU SECS VAR 20/02/2038 | 27,372 | 0.01 | 500,000 | MORGAN STANLEY CAPITAL I TRUST 2007-TOP25 5.574% 12/11/2049 | 125,778 | 0.04 |
| 1,500,000 | GOLD KEY RESORT VAR 17/03/2031 | 46,234 | 0.02 | 500,000 | MOSAIC SOLAR LOANS 2017 20LLC 5.42% 20/08/2046 | 319,857 | 0.11 |
| 4,303,000 | GOLD KEY RESORT 3.72% 17/03/2031 | 132,563 | 0.04 | 145,000 | MULTIFAMILY CONNECTICUT AVENUE VAR 25/01/2051 USD (ISIN US35563FAA93) | 88,846 | 0.03 |
| 1,750,000 | GOLUB CAPITAL PARTNERS CLO FRN 05/05/2030 | 1,651,791 | 0.54 | 165,000 | MVW OWNER TRUST 2013-1 2.99% 20/12/2034 | 24,316 | 0.01 |
| 1,500,000 | GOLUB CAPITAL PARTNERS CLO FRN 05/08/2030 | 1,415,801 | 0.46 | 1,500,000 | NATIONAL COLLEGIATE STUDENT LOAN TRUST FRN 25/05/2031 | 127,008 | 0.04 |
| 2,000,000 | GOLUB CAPITAL PARTNERS CLO FRN 05/11/2029 | 1,888,932 | 0.61 | 2,000,000 | NATIXIS COMMERCIAL MORTGAGE SECURITIES TRUST 2018 285M FRN 15/07/2036 | 1,880,119 | 0.62 |
| 400,000 | GOODGREEN TRUST 7.01% 15/10/2056 | 369,020 | 0.12 | 1,200,000 | NELNET STUDENT LOAN TRUST 2004 1 FRN 23/03/2037 | 457,881 | 0.15 |
| 500,000 | GOSFORTH FUNDING PLC VAR 25/08/2060 | 24,045 | 0.01 | 500,000 | NEUBERGER BERMAN CLO VAR 17/07/2035 | 443,712 | 0.15 |
| 6,032,000 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA FRN 16/01/2033 | 11,097 | 0.00 | 250,000 | NEUBERGER BERMAN CLO XII VAR 17/10/2030 | 59,882 | 0.02 |
| 750,000 | GPMT 2018-FL1 LTD LLC FRN 15/11/2036 | 704,021 | 0.23 | 250,000 | OAKTOWN RE II LTD FRN 25/07/2028 USD (ISIN US67400CAB46) | 237,443 | 0.08 |
| 750,000 | GPMT 2021 FL4 FRN 15/11/2036 | 696,415 | 0.23 | 2,335,000 | OAKTOWN RE II LTD VAR 25/07/2028 | 460,109 | 0.15 |
| 1,000,000 | GS MORTGAGE SECURITIES CORP TRUST FRN 15/10/2031 | 914,091 | 0.30 | | | | |
| 1,400,000 | GS MORTGAGE SECURITIES TRUST 2007-GG10 FRN 15/07/2031 | 1,314,418 | 0.43 | | | | |
| 500,000 | GS MORTGAGE SECURITIES TRUST 2013-GCJ 12 FRN 15/10/2031 | 466,565 | 0.15 | | | | |
| 500,000 | HARBORVIEW MORTGAGE LOAN TRUST FRN 20/01/2031 | 95,653 | 0.03 | | | | |
| 2,710,000 | HENDERSON REC LLC FRN 15/03/2041 | 28,667 | 0.01 | | | | |
| 2,088,000 | HENDERSON REC LLC FRN 15/09/2045 | 58,397 | 0.02 | | | | |
| 2,465,000 | HENDERSON REC LLC FRN 15/11/2040 | 134,272 | 0.04 | | | | |
| 390,000 | HOME RE LTD FRN 25/10/2030 USD (ISIN US43731WAC91) | 374,195 | 0.12 | | | | |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL | | |
|-----------|---|-----------|----------|--|--|-------------------|-------------|
| | EUR | | | EUR | | | |
| 360,000 | OAKTOWN RE LTD FRN 25/10/2030 USD (ISIN US67401JAB89) | 166,577 | 0.05 | 400,000 | SUTHERLAND COMMERCIAL MORTGAGE LOANS 3.192% 25/05/2037 | 12,659 | 0.00 |
| 500,000 | OCEAN TRAILS CLO VAR 20/07/2035 | 453,878 | 0.15 | 400,000 | THARALDSON HOTEL PORTFOLIO TRUST 2018 FRN 11/11/2034 | 291,291 | 0.10 |
| 750,000 | OCTANE RECEIVABLES TRUST 1.71% 20/02/2025 | 188,170 | 0.06 | 750,000 | TIDEWATER AUTO RECEIVABLES TRUST 5.48% 15/10/2026 | 717,317 | 0.24 |
| 1,500,000 | OCTANE RECEIVABLES TRUST 2022 1.4.18% 20/03/2028 | 1,428,749 | 0.47 | 1,369,000 | TOWD POINT ASSET TRUST 2018 FRN 25/01/2046 | 284,256 | 0.09 |
| 1,000,000 | OWL ROCK CLO V LIMITED VAR 20/04/2033 | 925,030 | 0.30 | 370,000 | TRIANGLE RE 2020-1 LIMITED FRN 25/10/2030 | 173,698 | 0.06 |
| 750,000 | OWL ROCK CLO V LIMITED VAR 20/08/2033 | 701,377 | 0.23 | 250,000 | TRINITAS CLO I LTD VAR 20/07/2034 | 225,300 | 0.07 |
| 1,500,000 | PEPPERS RESIDENTIAL SECURITIES TRUST FRN 20/06/2060 | 112,890 | 0.04 | 750,000 | UNITED AUTO CREDIT SECURITIZATION TRUST 2.88% 10/02/2025 | 631,379 | 0.21 |
| 500,000 | PEPPERS RESIDENTIAL SECURITIES TRUST VAR 16/01/2060 | 30,889 | 0.01 | 1,000,000 | UPSTART SECURITIZATION TRUST 2017-1 3.80% 20/04/2030 | 875,920 | 0.29 |
| 1,400,000 | PNMAC GMSR ISSUER TRUST FRN 25/08/2025 | 1,322,438 | 0.43 | 3,000,000 | WELK RESORTS 2015-A LLC 3.41% 15/06/2033 | 511,488 | 0.17 |
| 1,660,000 | RADNOR RE LIMITED VAR 27/12/2033 | 1,489,000 | 0.49 | 1,500,000 | WELLS FARGO COMMERCIAL MORTGAGE TRUST 2015-C29 VAR 15/12/2022 | 1,414,802 | 0.46 |
| 2,710,000 | RADNOR RE LTD VAR 25/03/2028 | 101,750 | 0.03 | 500,000 | WOODMONT TRUST VAR 15/01/2032 | 470,645 | 0.15 |
| 1,127,979 | RADNOR RE 2018-1 LTD FRN 25/03/2028 USD (ISIN US750496AB73) | 1,070,807 | 0.35 | 500,000 | Z CAPITAL CREDIT PARTNERS CLO VAR 16/07/2031 USD (ISIN US98877GAU22) | 464,509 | 0.15 |
| 1,010,000 | RADNOR RE 2021-2 LTD VAR 25/11/2031 | 929,813 | 0.31 | 500,000 | Z CAPITAL CREDIT PARTNERS CLO VAR 16/07/2031 USD (ISIN US98877GAY44) | 455,872 | 0.15 |
| 500,000 | READYCAP COMMERCIAL MORTGAGE TRUST FRN 25/07/2036 USD (ISIN US75575TAA16) | 455,965 | 0.15 | Instrumentos del mercado monetario | | 15,969,599 | 5.24 |
| 250,000 | READYCAP COMMERCIAL MORTGAGE TRUST FRN 25/07/2036 USD (ISIN US75575TAJ25) | 219,702 | 0.07 | <i>Banca de inversión y servicios de intermediación</i> | | <i>2,581,980</i> | <i>0.84</i> |
| 400,000 | READYCAP COMMERCIAL MORTGAGE TRUST FRN 25/07/2036 USD (ISIN US75575TAL70) | 368,833 | 0.12 | 1,500,000 | ENEL FINANCE AMERICA LLC 0% 05/07/2022 | 1,434,441 | 0.46 |
| 300,000 | READYCAP COMMERCIAL MORTGAGE TRUST FRN 25/11/2036 USD (ISIN US75575WAJ53) | 264,648 | 0.09 | 1,200,000 | HYUNDAI CAPITAL SERVICES 0% 05/07/2022 | 1,147,539 | 0.38 |
| 270,000 | RENEW 2017 2A MTGE 4.37% 22/09/2053 | 89,884 | 0.03 | <i>Bancos</i> | | <i>1,434,478</i> | <i>0.47</i> |
| 3,276,000 | RESI FINANCE LTD PARTNERSHIP FRN 10/06/2035 | 147,992 | 0.05 | 1,500,000 | NATIONAL BANK CANADA NEW YORK BRANCH 0% 05/07/2022 | 1,434,478 | 0.47 |
| 250,000 | RESIDENTIAL ASSET SECURITIES CORP VAR 25/05/2035 | 66,279 | 0.02 | <i>Construcción y materiales</i> | | <i>1,434,339</i> | <i>0.47</i> |
| 500,000 | ROSY BLUE CARAT FRN 15/12/2025 | 478,263 | 0.16 | 1,500,000 | MOHAWK INDUSTRIES INC 0% 06/07/2022 | 1,434,339 | 0.47 |
| 680,000 | SAXON ASSET SECURITIES TRUST 2004-2 VAR 25/11/2035 | - | 0.00 | <i>Cuidado personal, farmacias y tiendas de alimentación</i> | | <i>1,434,410</i> | <i>0.47</i> |
| 500,000 | SCF EQUIPMENT TRUST 2016-1 LLC 0.83% 21/08/2028 | 461,635 | 0.15 | 1,500,000 | RECKITT BENKISER TREASURY SERVICES PLC 0% 05/07/2022 | 1,434,410 | 0.47 |
| 800,000 | SLIDE 2018 FUN VAR 15/06/2031 USD (ISIN US831350AG89) | 690,034 | 0.23 | <i>Electricidad</i> | | <i>1,242,696</i> | <i>0.41</i> |
| 2,100,000 | SLM PRIVATE CREDIT STUDENT LOAN TRUST 2007 A FRN 16/12/2041 | 936,579 | 0.31 | 1,300,000 | AMERICAN ELECTRIC POWER INC 0% 12/07/2022 | 1,242,696 | 0.41 |
| 800,000 | SOCI PROFESSIONAL LOAN PROGRAM FRN 25/06/2033 | 40,882 | 0.01 | <i>Fondos de inversión inmobiliarios</i> | | <i>1,912,021</i> | <i>0.63</i> |
| 2,200,000 | SOFI PROFESSIONAL LONA PROGRAM 2016-D LLC FRN 25/01/2039 | 107,066 | 0.04 | 1,500,000 | REALTY INCOME CORP 0% 12/07/2022 | 1,433,881 | 0.47 |
| 5,200,000 | SOFI PROFESSIONAL LONA PROGRAM 2016-D LLC FRN 25/10/2036 | 282,876 | 0.09 | 500,000 | SIMON PROPERTY GROUP INC 0% 05/07/2022 | 478,140 | 0.16 |
| 250,000 | SOFI PROFESSIONAL LONA PROGRAM 2017-A LLC FRN 26/03/2040 | 10,537 | 0.00 | <i>Hardware y equipo tecnológico</i> | | <i>1,243,404</i> | <i>0.41</i> |
| 300,000 | SOFI PROFESSIONAL LONA PROGRAM 2017-C LLC FRN 25/07/2040 | 13,510 | 0.00 | 1,300,000 | JABIL INC 0% 01/07/2022 | 1,243,404 | 0.41 |
| 500,000 | SOUNDPOINT CLO LTD FRN 25/07/2030 | 420,679 | 0.14 | <i>Petróleo, gas y carbón</i> | | <i>1,243,408</i> | <i>0.41</i> |
| 800,000 | STRUCTURED ASSET SECURITIES CORPORATION MORTGAGE LOAN TRUST 2005-2XS VAR 25/02/2035 | - | 0.00 | 1,300,000 | ENERGY TRANSFER OPERATING LP 0% 01/07/2022 | 1,243,408 | 0.41 |
| 750,000 | STWD 2021-SIFI LTD VAR 15/04/2032 USD (ISIN US78486AAA43) | 719,905 | 0.24 | <i>Seguros de no vida</i> | | <i>1,434,418</i> | <i>0.47</i> |
| 550,000 | STWD 2021-SIFI LTD VAR 15/04/2032 USD (ISIN US78486AAE64) | 527,931 | 0.17 | 1,500,000 | PRUDENTIAL FUNDING LLC 0% 06/07/2022 | 1,434,418 | 0.47 |
| | | | | <i>Seguros de vida</i> | | <i>1,243,421</i> | <i>0.41</i> |
| | | | | 1,300,000 | PROTECTIVE LIFE CORP 1.80% 01/07/2022 | 1,243,421 | 0.41 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL |
|---------------------------------------|--------------------|--------------|
| | EUR | |
| <i>Transporte industrial</i> | 765,024 | 0.25 |
| 800,000 ENBRIDGE US INC 0% 05/07/2022 | 765,024 | 0.25 |
| Total cartera de títulos | 282,258,224 | 92.69 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---|----------------------|--------------|---|------------------|----------|
| | EUR | | | EUR | |
| Posiciones a largo plazo | 1,956,048,327 | 84.05 | | | |
| Valores mobiliarios admitidos a cotización oficial en una bolsa de valores y/o negociados en otro mercado regulado | 1,358,820,571 | 58.39 | | | |
| Bonos | 1,358,820,571 | 58.39 | | | |
| <i>Angola</i> | 609,361 | 0.03 | | | |
| 800,000 ANGOLA 8.00% REGS 26/11/2029 | 609,361 | 0.03 | | | |
| <i>Arabia Saudí</i> | 15,563,575 | 0.67 | | | |
| 16,000,000 KINGDOM OF SAUDI ARABIA 3.25% REGS 17/11/2051 | 11,574,575 | 0.50 | | | |
| 5,000,000 SAUDI ARABIA 2.25% REGS 02/02/2033 | 3,989,000 | 0.17 | | | |
| <i>Argentina</i> | 58,869,326 | 2.53 | | | |
| 30,000,000 ARGENTINA VAR 09/01/2038 | 8,350,184 | 0.36 | | | |
| 28,481,334 ARGENTINA VAR 09/07/2030 | 6,443,546 | 0.28 | | | |
| 90,691,076 ARGENTINA VAR 09/07/2035 | 19,109,797 | 0.83 | | | |
| 1,479,250 ARGENTINA VAR 09/07/2035 EUR | 291,723 | 0.01 | | | |
| 15,000,000 ARGENTINA VAR 09/07/2041 | 3,885,265 | 0.17 | | | |
| 25,000,000 ARGENTINA VAR 09/07/2046 | 5,438,567 | 0.23 | | | |
| 9,464,290 ARGENTINA 0.125% 09/07/2030 | 2,023,749 | 0.09 | | | |
| 399,955 ARGENTINA 0.50% 09/07/2029 | 90,946 | 0.00 | | | |
| 14,895,858 ARGENTINA 1.00% 09/07/2029 | 3,298,760 | 0.14 | | | |
| 22,227,264 PROVINCIA DE BUENOS AIRES VAR REGS 01/09/2037 EUR | 8,446,360 | 0.36 | | | |
| 5,096,552 PROVINCIA DE BUENOS AIRES VAR REGS 01/09/2037 USD (ISIN XS2385150334) | 1,490,429 | 0.06 | | | |
| <i>Austria</i> | 5,579,989 | 0.24 | | | |
| 6,400,000 SUZANO AUSTRIA GMBH 5.00% 15/01/2030 | 5,579,989 | 0.24 | | | |
| <i>Azerbaiyán</i> | 4,842,883 | 0.21 | | | |
| 3,000,000 AZERBAIJAN 3.50% REGS 01/09/2032 | 2,290,066 | 0.10 | | | |
| 2,700,000 AZERBAIJAN 4.75% REGS 18/03/2024 | 2,552,817 | 0.11 | | | |
| <i>Baréin</i> | 38,511,109 | 1.65 | | | |
| 22,000,000 BAHRAIN 5.25% REGS 25/01/2033 | 17,122,731 | 0.73 | | | |
| 2,000,000 BAHRAIN 5.45% REGS 16/09/2032 | 1,611,746 | 0.07 | | | |
| 10,330,000 BAHRAIN 6.00% REGS 19/09/2044 | 7,374,323 | 0.32 | | | |
| 8,700,000 BAHRAIN 6.25% REGS 25/01/2051 | 6,218,779 | 0.27 | | | |
| 7,560,000 BAHRAIN 7.50% REGS 20/09/2047 | 6,104,911 | 0.26 | | | |
| 100,000 KINGDOM OF BAHRAIN 5.625% REGS 18/05/2034 | 78,619 | 0.00 | | | |
| <i>Benin</i> | 4,047,451 | 0.17 | | | |
| 6,173,000 BENIN 4.95% REGS 22/01/2035 | 4,047,451 | 0.17 | | | |
| <i>Bielorrusia</i> | 345,575 | 0.01 | | | |
| 2,750,000 DEVELOPMENT BANK OF BELARUS 6.75% REGS 02/05/2024 | 345,575 | 0.01 | | | |
| <i>Brasil</i> | 4,659,639 | 0.20 | | | |
| 27,000,000 RIO SMART LIGHT 12.25% REGS 20/09/2032 | 4,659,639 | 0.20 | | | |
| <i>Canadá</i> | 2,858,960 | 0.12 | | | |
| 3,000,000 ST MARYS CEMENT INC 5.75% REGS 28/01/2027 | 2,858,960 | 0.12 | | | |
| | | | <i>Chile</i> | 31,823,749 | 1.37 |
| | | | 6,800,000 CENCOSUD SA 4.375% REGS 17/07/2027 | 6,135,578 | 0.26 |
| | | | 15,505,000,000 CHILE 0% 01/10/2033 | 11,469,430 | 0.50 |
| | | | 1,600,000 CORPORACION NACIONAL DEL COBRE DE CHILE 3.00% REGS 30/09/2029 | 1,340,697 | 0.06 |
| | | | 5,600,000 EMPRESA DE TRANSPORTE DE PASAJEROS METRO SA 4.70% REGS 07/05/2050 | 4,508,765 | 0.19 |
| | | | 4,000,000 EMPRESA DE TRANSPORTE DE PASAJEROS METRO SA 5.00% REGS 25/01/2047 | 3,236,271 | 0.14 |
| | | | 7,300,000 EMPRESA NACIONAL DEL PETROLEO SA ENAP 4.50% REGS 14/09/2047 | 5,133,008 | 0.22 |
| | | | <i>China</i> | 9,551,007 | 0.41 |
| | | | 10,000,000 CHINA DEVELOPMENT BANK 2.75% 16/11/2022 | 9,551,007 | 0.41 |
| | | | <i>Colombia</i> | 36,345,974 | 1.56 |
| | | | 14,000,000 COLOMBIA 3.125% 15/04/2031 | 9,953,398 | 0.43 |
| | | | 8,500,000 COLOMBIA 3.25% 22/04/2032 | 5,912,559 | 0.25 |
| | | | 9,246,000 COLOMBIA 4.125% 15/05/2051 | 5,335,432 | 0.23 |
| | | | 5,000,000 COLOMBIA 4.125% 22/02/2042 | 3,017,504 | 0.13 |
| | | | 15,800,000 COLOMBIA 5.20% 15/05/2049 | 10,300,188 | 0.44 |
| | | | 2,500,000 REPUBLIC OF COLOMBIA 3.00% 30/01/2030 | 1,826,893 | 0.08 |
| | | | <i>Costa de Marfil</i> | 27,471,823 | 1.18 |
| | | | 700,000,000 AFRICAN DEVELOPMENT BANK ADB 0% 05/04/2046 | 5,111,738 | 0.22 |
| | | | 30,000,000 AFRICAN DEVELOPMENT BANK ADB 0% 24/02/2042 | 768,499 | 0.03 |
| | | | 9,889,000 IVORY COAST 4.875% REGS 30/01/2032 | 7,146,781 | 0.31 |
| | | | 2,900,000 IVORY COAST 6.625% REGS 22/03/2048 | 1,946,480 | 0.08 |
| | | | 17,500,000 IVORY COAST 6.875% REGS 17/10/2040 | 12,498,325 | 0.54 |
| | | | <i>Ecuador</i> | 17,632,761 | 0.76 |
| | | | 11,000,000 ECUADOR VAR REGS 31/07/2035 | 5,258,472 | 0.23 |
| | | | 10,000,000 ECUADOR VAR REGS 31/07/2040 | 4,124,444 | 0.18 |
| | | | 20,000,000 ECUADOR 0% REGS 31/07/2030 | 8,249,845 | 0.35 |
| | | | <i>Egipto</i> | 29,869,425 | 1.28 |
| | | | 11,000,000 AFRICAN EXPORT IMPORT BANK AFREXIMBANK 3.994% REGS 21/09/2029 | 8,998,125 | 0.38 |
| | | | 3,500,000 ARAB REPUBLIC OF EGYPT 7.30% REGS 30/09/2033 | 2,154,503 | 0.09 |
| | | | 4,800,000 EGYPT 7.50% REGS 16/02/2061 | 2,569,489 | 0.11 |
| | | | 5,200,000 EGYPT 7.625% REGS 29/05/2032 | 3,267,825 | 0.14 |
| | | | 7,500,000 EGYPT 7.903% REGS 21/02/2048 | 4,127,529 | 0.18 |
| | | | 4,000,000 EGYPT 8.50% REGS 31/01/2047 | 2,280,205 | 0.10 |
| | | | 6,200,000 EGYPT 8.70% REGS 01/03/2049 | 3,553,532 | 0.15 |
| | | | 5,000,000 EGYPT 8.875% REGS 29/05/2050 | 2,918,217 | 0.13 |
| | | | <i>El Salvador</i> | 13,736,181 | 0.59 |
| | | | 7,860,000 EL SALVADOR 5.875% REGS 30/01/2025 | 2,794,249 | 0.12 |
| | | | 11,450,000 EL SALVADOR 6.375% REGS 18/01/2027 | 3,750,588 | 0.17 |
| | | | 6,314,000 EL SALVADOR 7.125% REGS 20/01/2050 | 1,900,632 | 0.08 |
| | | | 4,105,000 EL SALVADOR 7.625% REGS 01/02/2041 | 1,259,634 | 0.05 |
| | | | 5,000,000 EL SALVADOR 7.625% REGS 21/09/2034 | 1,505,859 | 0.06 |
| | | | 5,000,000 EL SALVADOR 7.65% REGS 15/06/2035 | 1,564,685 | 0.07 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---------------|--|-------------|----------|------------------|----------|
| | EUR | | | EUR | |
| 3,000,000 | EL SALVADOR 8.625% REGS 28/02/2029 | 960,534 | 0.04 | | |
| | <i>Emiratos Árabes Unidos</i> | 40,639,094 | 1.75 | | |
| 7,600,000 | EMIRATES ABU DHABI 1.70% REGS 02/03/2031 | 6,118,311 | 0.26 | | |
| 1,000,000 | EMIRATES ABU DHABI 2.70% REGS 02/09/2070 | 641,073 | 0.03 | | |
| 5,600,000 | MDGH GMTN RSC LTD 2.875% 21/05/2030 | 4,821,533 | 0.21 | | |
| 6,600,000 | UAE INTL GOVT OBND 2.00% REGS 19/10/2031 | 5,393,825 | 0.23 | | |
| 15,400,000 | UNITED ARAB EMIRATES 3.625% REGS 10/03/2033 | 12,640,683 | 0.55 | | |
| 3,500,000 | UNITED ARAB EMIRATES 3.90% 09/09/2050 | 2,429,561 | 0.10 | | |
| 7,500,000 | UNITED ARAB EMIRATES 4.00% REGS 28/07/2050 | 4,846,932 | 0.21 | | |
| 5,500,000 | UNITED ARAB EMIRATES 4.375% REGS 10/03/2051 | 3,747,176 | 0.16 | | |
| | <i>Estados Unidos de América</i> | 28,509,251 | 1.22 | | |
| 206,000,000 | INTER AMERICAN DEVELOPMENT BANK IADB 7.875% 14/03/2023 | 13,481,285 | 0.57 | | |
| 100,000,000 | INTERNATIONAL FINANCE CORP IFC 0% 21/11/2047 | 471,252 | 0.02 | | |
| 480,000,000 | INTERNATIONAL FINANCE CORP IFC 0% 22/01/2048 | 1,450,999 | 0.06 | | |
| 550,000,000 | INTERNATIONAL FINANCE CORP IFC 0% 22/02/2038 | 5,999,668 | 0.26 | | |
| 300,000,000 | INTERNATIONAL FINANCE CORP IFC 0% 24/01/2050 | 1,695,213 | 0.07 | | |
| 400,000,000 | INTERNATIONAL FINANCE CORP IFC 6.30% 25/11/2024 | 4,777,706 | 0.21 | | |
| 159,000,000 | INTL FINANCE CORP 0% 26/04/2052 | 633,128 | 0.03 | | |
| | <i>Filipinas</i> | 36,340,585 | 1.56 | | |
| 6,600,000 | PHILIPPINE NATIONAL BANK 3.28% 27/09/2024 | 6,146,658 | 0.26 | | |
| 18,000,000 | PHILIPPINES 0% 03/02/2023 | 17,894,520 | 0.77 | | |
| 13,589,000 | PHILIPPINES 0.70% 03/02/2029 | 11,336,760 | 0.49 | | |
| 1,150,000 | PHILIPPINES 2.457% 05/05/2030 | 962,647 | 0.04 | | |
| | <i>Gabón</i> | 10,517,002 | 0.45 | | |
| 15,000,000 | GABONESE REPUBLIC 7.00% REGS 24/11/2031 | 10,517,002 | 0.45 | | |
| | <i>Ghana</i> | 10,691,876 | 0.46 | | |
| 4,400,000 | GHANA 7.625% REGS 16/05/2029 | 2,068,709 | 0.09 | | |
| 14,000,000 | GHANA 8.627% REGS 16/06/2049 | 6,350,988 | 0.27 | | |
| 5,000,000 | GHANA 8.95% REGS 26/03/2051 | 2,272,179 | 0.10 | | |
| | <i>Guatemala</i> | 2,804,534 | 0.12 | | |
| 4,000,000 | REPUBLIC OF GUATEMALA 4.65% REGS 07/10/2041 | 2,804,534 | 0.12 | | |
| | <i>Hong Kong (China)</i> | 4,416,946 | 0.19 | | |
| 6,180,000 | CNAC HK FIBRIDGE COMPANY LIMITED 3.70% 22/09/2050 | 4,416,946 | 0.19 | | |
| | <i>Hungría</i> | 11,633,182 | 0.50 | | |
| 2,000,000,000 | HUNGARY 4.00% 28/04/2051 | 2,853,247 | 0.12 | | |
| 6,000,000 | MFB HUNGARIAN DEVELOPMENT BANK PLC 1.375% 24/06/2025 | 5,688,600 | 0.25 | | |
| 3,900,000 | MVM ENERGETIKA ZRT 0.875% 18/11/2027 | 3,091,335 | 0.13 | | |
| | <i>Indonesia</i> | 105,170,483 | 4.53 | | |
| 7,940,000 | BANK MANDIRI PT 3.75% 11/04/2024 | 7,535,196 | 0.32 | | |
| 3,500,000 | HUTAMA KARYA PERSERO 3.75% REGS 11/05/2030 | 3,062,805 | 0.13 | | |
| 7,000,000 | INDONESIA 0.90% 14/02/2027 | 6,195,490 | 0.27 | | |
| 5,000,000 | INDONESIA 1.40% 30/10/2031 | 3,870,450 | 0.17 | | |
| 5,000,000 | INDONESIA 1.45% 18/09/2026 | 4,605,050 | 0.20 | | |
| 12,200,000 | INDONESIA 1.85% 12/03/2031 | 9,483,780 | 0.41 | | |
| 9,340,000 | INDONESIA 2.15% REGS 18/07/2024 | 9,275,554 | 0.40 | | |
| 7,384,000 | INDONESIA 2.85% 14/02/2030 | 6,313,181 | 0.27 | | |
| 1,000,000 | INDONESIA 4.625% REGS 15/04/2043 | 867,559 | 0.04 | | |
| 4,840,000 | PERUSAHAAN PENERBIT SBSN INDONESIA III TR 2.30% REGS 23/06/2025 | 4,411,347 | 0.19 | | |
| 3,000,000 | PERUSAHAAN PENERBIT SBSN INDONESIA III TR 2.80% REGS 23/06/2030 | 2,544,885 | 0.11 | | |
| 900,000 | PERUSAHAAN PENERBIT SBSN INDONESIA III TR 4.45% REGS 20/02/2029 | 855,347 | 0.04 | | |
| 9,500,000 | PT PERTAMINA 2.30% REGS 09/02/2031 | 7,349,653 | 0.32 | | |
| 4,500,000 | PT PERTAMINA 3.10% REGS 21/01/2030 | 3,796,623 | 0.16 | | |
| 5,100,000 | PT PERTAMINA 3.10% REGS 25/08/2030 | 4,259,813 | 0.18 | | |
| 12,300,000 | PT PERTAMINA 4.15% REGS 25/02/2060 | 8,686,768 | 0.37 | | |
| 15,000,000 | PT PERTAMINA 4.175% REGS 21/01/2050 | 11,310,441 | 0.49 | | |
| 13,500,000 | PT PERTAMINA 4.70% REGS 30/07/2049 | 10,746,541 | 0.46 | | |
| | <i>Irlanda</i> | 1,668,819 | 0.07 | | |
| 5,250,000 | MMK INTERNATIONAL CAPITAL DAC 4.375% REGS 13/06/2024 | 1,353,415 | 0.06 | | |
| 2,500,000 | RZD CAPITAL PLC 7.487% 25/03/2031 | 315,404 | 0.01 | | |
| | <i>Isla de Man</i> | 1,592,616 | 0.07 | | |
| 2,000,000 | ANGLOGOLD ASHANTI HOLDINGS PLC 3.75% 01/10/2030 | 1,592,616 | 0.07 | | |
| | <i>Islas Bermudas</i> | 11,166,103 | 0.48 | | |
| 7,600,000 | OOREDOO INTERNATIONAL FINANCE LTD 2.625% REGS 08/04/2031 | 6,331,238 | 0.27 | | |
| 6,600,000 | TENGIZCHEVROIL FINANCE COMPANY INTERNATIONAL LTD 3.25% REGS 15/08/2030 | 4,834,865 | 0.21 | | |
| | <i>Islas Caimán</i> | 70,751,868 | 3.05 | | |
| 8,400,000 | BANK OF SHARJAH FUNDING LTD 4.00% 18/09/2024 | 7,822,538 | 0.35 | | |
| 10,600,000 | BIOCEANICO SOVERIGN CERTIFICATE LTD 0% REGS 05/06/2034 | 5,955,526 | 0.26 | | |
| 3,500,000 | FANTASIA HOLDING 0% 01/06/2023 | 294,041 | 0.01 | | |
| 12,000,000 | FANTASIA HOLDING 0% 09/01/2023 | 1,012,272 | 0.04 | | |
| 12,500,000 | KAISA GROUP HOLDINGS LIMITED VAR 23/07/2023 | 1,646,659 | 0.07 | | |
| 14,500,000 | KAISA GROUP HOLDINGS LIMITED 0% 23/07/2025 | 1,923,301 | 0.08 | | |
| 13,000,000 | KAISA GROUP HOLDINGS LIMITED 0% 30/06/2024 | 1,742,742 | 0.07 | | |
| 3,000,000 | LIMA METRO LINE 2 FINANCE LTD 4.35% REGS 05/04/2036 | 2,461,862 | 0.11 | | |
| 7,000,000 | QIB SENIOR SUKUK LIMITED 4.264% REGS 05/03/2024 | 6,748,042 | 0.29 | | |
| 26,600,000 | QNB FINANCE LTD 1.625% 22/09/2025 | 23,616,994 | 1.02 | | |
| 8,600,000 | SA GLOBAL SUKUK LTD 2.694% REGS 17/06/2031 | 7,240,633 | 0.31 | | |

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Cartera de títulos a 30/06/22

| Cantidad | | Valor de mercado | % del VL | Cantidad | | Valor de mercado | % del VL |
|------------|--|------------------|----------|------------|--|------------------|----------|
| | | EUR | | | | EUR | |
| 8,400,000 | SHARJAH SUKUK PROGRAM LTD 2.942% 10/06/2027 | 7,486,923 | 0.32 | 24,053,000 | COMISION FEDERAL DE ELECTRICIDAD 3.875% REGS 26/07/2033 | 17,500,516 | 0.75 |
| 13,500,000 | SHIMAO PROPERTY HOLDINGS LIMITED 3.45% 11/01/2031 | 1,382,089 | 0.06 | 2,713,000 | MEXICO CITY AIRPORT TRUST 5.50% REGS 31/07/2047 | 1,775,848 | 0.08 |
| 13,500,000 | SHIMAO PROPERTY HOLDINGS LIMITED 5.20% 16/01/2027 | 1,418,246 | 0.06 | 3,000,000 | MEXICO 1.125% 17/01/2030 | 2,330,430 | 0.10 |
| | <i>Islas Virgenes Británicas</i> | 22,219,091 | 0.95 | 4,000,000 | MEXICO 1.35% 18/09/2027 | 3,536,320 | 0.15 |
| 26,521,000 | SINOPEC GROUP OVERSEAS DEVELOPMENT 2018 LTD 2.30% REGS 08/01/2031 | 22,219,091 | 0.95 | 12,000,000 | MEXICO 1.45% 25/10/2033 | 8,220,720 | 0.35 |
| | <i>Jamaica</i> | 897,615 | 0.04 | 17,900,000 | MEXICO 2.25% 12/08/2036 | 12,494,916 | 0.54 |
| 1,100,000 | TRANSJAMAICAN HIGHWAY LTD 5.75% REGS 10/10/2036 | 897,615 | 0.04 | 6,800,000 | MEXICO 3.75% 19/04/2071 | 4,138,019 | 0.18 |
| | <i>Kazajstán</i> | 24,696,428 | 1.06 | 10,400,000 | MEXICO 3.771% 24/05/2061 | 6,466,513 | 0.28 |
| 3,760,000 | KAZAKHSTAN 0.60% REGS 30/09/2026 | 3,292,406 | 0.14 | 5,000,000 | PETROLEOS MEXICANOS PEMEX 4.75% 26/02/2029 | 3,752,600 | 0.16 |
| 15,400,000 | NATIONAL COMPANY KAZMUNAYGAZ JSC 3.50% REGS 14/04/2033 | 10,674,456 | 0.46 | 16,650,000 | PETROLEOS MEXICANOS PEMEX 5.35% 12/02/2028 | 12,633,105 | 0.54 |
| 5,340,000 | NATIONAL COMPANY KAZMUNAYGAZ JSC 5.75% REGS 19/04/2047 | 3,940,143 | 0.17 | 12,700,000 | PETROLEOS MEXICANOS PEMEX 6.35% 12/02/2048 | 7,293,951 | 0.31 |
| 8,200,000 | SAMRUK KAZYNA 2.00% REGS 28/10/2026 | 6,789,423 | 0.29 | 2,000,000 | PETROLEOS MEXICANOS PEMEX 6.49% 23/01/2027 | 1,660,950 | 0.07 |
| | <i>Kenia</i> | 2,428,557 | 0.10 | 10,000,000 | PETROLEOS MEXICANOS PEMEX 6.50% 13/03/2027 | 8,317,854 | 0.36 |
| 3,500,000 | KENYA 7.25% REGS 28/02/2028 | 2,428,557 | 0.10 | 18,970,000 | PETROLEOS MEXICANOS PEMEX 6.75% 21/09/2047 | 11,251,354 | 0.48 |
| | <i>Libano</i> | 4,278,295 | 0.18 | 18,600,000 | PETROLEOS MEXICANOS PEMEX 6.95% 28/01/2060 | 11,036,528 | 0.47 |
| 4,650,000 | LEBANESE REPUBLIC 0% PERPETUAL | 299,829 | 0.01 | 10,330,000 | PETROLEOS MEXICANOS PEMEX 7.19% REGS 12/09/2024 | 45,087,092 | 1.95 |
| 5,421,000 | LEBANESE REPUBLIC 0% 03/11/2028 DEFAULTED | 349,958 | 0.02 | 1,300,000 | PETROLEOS MEXICANOS PEMEX 7.47% 12/11/2026 | 5,323,727 | 0.23 |
| 3,300,000 | LEBANESE REPUBLIC 0% 04/11/2024 DEFAULTED | 212,151 | 0.01 | 5,867,000 | PETROLEOS MEXICANOS PEMEX 7.69% 23/01/2050 | 3,772,681 | 0.16 |
| 7,670,000 | LEBANESE REPUBLIC 0% 09/03/2020 DEFAULTED | 499,399 | 0.02 | | <i>Mongolia</i> | 12,100,650 | 0.52 |
| 4,500,000 | LEBANESE REPUBLIC 0% 23/03/2027 DEFAULTED | 288,436 | 0.01 | 6,200,000 | DEVELOPEMENT BANK OF MONGOLIA LLC 7.25% REGS 23/10/2023 | 5,752,013 | 0.25 |
| 1,800,000 | LEBANESE REPUBLIC 0% 25/05/2029 DEFAULTED | 115,495 | 0.00 | 5,000,000 | MONGOLIA 4.45% REGS 07/07/2031 | 3,705,725 | 0.16 |
| 10,479,000 | LEBANESE REPUBLIC 0% 27/11/2026 DEFAULTED | 670,568 | 0.03 | 2,799,000 | MONGOLIA 5.625% REGS 01/05/2023 | 2,642,912 | 0.11 |
| 12,000,000 | LEBANESE REPUBLIC 0% 31/12/2049 DEFAULTED USD (ISIN XS0944226637) | 780,180 | 0.03 | | <i>Mozambique</i> | 4,824,027 | 0.21 |
| 3,500,000 | LEBANESE REPUBLIC 0% 31/12/2049 DEFAULTED USD (ISIN XS1052421150) | 226,582 | 0.01 | 6,900,000 | MOZAMBIQUE 5.00% REGS 15/09/2031 | 4,824,027 | 0.21 |
| 7,000,000 | LEBANON 0% 04/10/2022 | 449,280 | 0.02 | | <i>Namibia</i> | 13,108,245 | 0.56 |
| 6,000,000 | LEBANON 0% 26/02/2025 | 386,417 | 0.02 | 15,500,000 | NAMIBIA 5.25% REGS 29/10/2025 | 13,108,245 | 0.56 |
| | <i>Luxemburgo</i> | 5,469,141 | 0.23 | | <i>Nigeria</i> | 47,623,596 | 2.05 |
| 1,728,000 | MHP LUX SA 0% REGS 19/09/2029 | 847,876 | 0.04 | 5,000,000 | ACCESS BANK NIGERIA 6.125% REGS 21/09/2026 | 3,874,743 | 0.17 |
| 4,600,000 | RUMO LUXEMBOURG S.A.R.L 5.25% REGS 10/01/2028 | 4,133,114 | 0.17 | 13,800,000 | AFRICA FINANCE CORPORATION 2.875% REGS 28/04/2028 | 11,447,486 | 0.50 |
| 4,650,000 | SB CAPITAL SA 5.125% REGS 29/10/2022 | 488,151 | 0.02 | 4,000,000 | AFRICA FINANCE CORPORATION 3.125% 16/06/2025 | 3,572,624 | 0.15 |
| | <i>Macedonia (TFYR)</i> | 5,347,436 | 0.23 | 3,200,000 | AFRICA FINANCE CORPORATION 3.75% 30/10/2029 | 2,728,012 | 0.12 |
| 7,100,000 | MACEDONIA (TFYR) 1.625% REGS 10/03/2028 | 5,347,436 | 0.23 | 3,800,000 | AFRICA FINANCE CORPORATION 3.875% REGS 13/04/2024 | 3,555,960 | 0.15 |
| | <i>Malasia</i> | 10,247,846 | 0.44 | 11,800,000 | AFRICA FINANCE CORPORATION 4.375% REGS 17/04/2026 | 10,984,175 | 0.47 |
| 40,000,000 | MALAYSIA 3.844% 15/04/2033 | 8,142,626 | 0.35 | 10,000,000 | FEDERAL REPUBLIC OF NIGERIA 6.125% REGS 28/09/2028 | 6,804,725 | 0.29 |
| 2,200,000 | SSG RESOURCES LTD 4.25% 04/10/2022 | 2,105,220 | 0.09 | 5,000,000 | NIGERIA 7.625% REGS 28/11/2047 | 2,871,252 | 0.12 |
| | <i>México</i> | 167,181,816 | 7.19 | 3,000,000 | NIGERIA 7.696% REGS 23/02/2038 | 1,784,619 | 0.08 |
| 800,000 | COMISION FEDERAL DE ELECTRICIDAD 3.348% REGS 09/02/2031 | 588,692 | 0.03 | | | | |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---|------------------|----------|--|------------------|----------|
| | EUR | | | EUR | |
| <i>Omán</i> | 9,314,104 | 0.40 | <i>Senegal</i> | 3,579,384 | 0.15 |
| 10,200,000 OMAN 4.75% REGS 15/06/2026 | 9,314,104 | 0.40 | 3,000,000 SENEGAL 4.75% REGS 13/03/2028 | 2,447,490 | 0.10 |
| <i>Países Bajos</i> | 68,016,856 | 2.93 | 1,800,000 SENEGAL 5.375% REGS 08/06/2037 | 1,131,894 | 0.05 |
| 18,240,000 BOI FINANCE BV 7.50% REGS 16/02/2027 | 14,820,912 | 0.64 | <i>Serbia</i> | 19,969,614 | 0.86 |
| 7,500,000 DTEK RENEWABLES FINANCE B.V. 8.50% REGS 12/11/2024 | 3,105,150 | 0.13 | 13,000,000 REPUBLIC OF SERBIA 1.00% REGS 23/09/2028 | 9,519,250 | 0.41 |
| 18,000,000 NOSTRUM OIL&GAS FIN BV 0% REGS 16/02/2025 | 4,438,318 | 0.19 | 16,600,000 REPUBLIC OF SERBIA 1.65% REGS 03/03/2033 | 10,450,364 | 0.45 |
| 9,570,000 NOSTRUM OIL&GAS FIN BV 0% REGS 25/07/2022 | 2,397,329 | 0.10 | <i>Sri Lanka</i> | 13,767,817 | 0.59 |
| 14,750,000 PETROBRAS GLOBAL FINANCE BV 5.50% 10/06/2051 | 10,724,631 | 0.46 | 20,500,000 SRI LANKA 0% REGS 11/05/2027 | 6,353,637 | 0.28 |
| 5,000,000 PETROBRAS GLOBAL FINANCE BV 5.999% 27/01/2028 | 4,761,490 | 0.20 | 13,350,000 SRI LANKA 0% REGS 18/04/2023 | 4,103,390 | 0.18 |
| 7,000,000 PETROBRAS GLOBAL FINANCE BV 6.85% 05/06/2115 | 5,531,369 | 0.24 | 5,500,000 SRI LANKA 0% REGS 18/04/2028 | 1,724,363 | 0.07 |
| 25,900,000 PETROBRAS GLOBAL FINANCE BV 6.90% 19/03/2049 | 22,237,657 | 0.97 | 1,000,000 SRI LANKA 0% REGS 18/07/2026 | 332,536 | 0.01 |
| <i>Pakistán</i> | 3,513,809 | 0.15 | 4,000,000 SRI LANKA 0% REGS 28/03/2030 | 1,253,891 | 0.05 |
| 5,400,000 PAKISTAN 6.00% REGS 08/04/2026 | 3,513,809 | 0.15 | <i>Sudáfrica</i> | 35,362,720 | 1.52 |
| <i>Panamá</i> | 23,185,857 | 1.00 | 2,000,000 SOUTH AFRICA 5.00% 12/10/2046 | 1,242,240 | 0.05 |
| 27,800,000 PANAMA 3.362% 30/06/2031 | 23,185,857 | 1.00 | 1,500,000 SOUTH AFRICA 5.375% 24/07/2044 | 986,216 | 0.04 |
| <i>Perú</i> | 29,291,281 | 1.26 | 150,000,000 SOUTH AFRICA 6.25% 31/03/2036 | 5,692,994 | 0.24 |
| 5,000,000 PERU 2.78% 01/12/2060 | 2,971,735 | 0.13 | 275,000,000 SOUTH AFRICA 8.00% 31/01/2030 | 13,967,308 | 0.61 |
| 12,000,000 PETROLEOS DEL PERU SA 4.75% REGS 19/06/2032 | 8,949,754 | 0.38 | 275,000,000 SOUTH AFRICA 8.875% 28/02/2035 | 13,473,962 | 0.58 |
| 14,500,000 PETROLEOS DEL PERU SA 5.625% REGS 19/06/2047 | 9,513,175 | 0.41 | <i>Togo</i> | 6,687,448 | 0.29 |
| 10,000,000 REPUBLIC OF PERU 3.00% 15/01/2034 | 7,856,617 | 0.34 | 7,600,000 BANQUE OUEST AFRICAINE D 5.00% REGS 27/07/2027 | 6,687,448 | 0.29 |
| <i>Qatar</i> | 23,028,464 | 0.99 | <i>Túnez</i> | 7,924,993 | 0.34 |
| 11,550,000 QATAR PETROLEUM 3.125% REGS 12/07/2041 | 8,698,654 | 0.37 | 1,400,000 CENTRAL BANK OF TUNISIA 5.625% 17/02/2024 | 823,592 | 0.04 |
| 15,000,000 QATAR 3.375% REGS 14/03/2024 | 14,329,810 | 0.62 | 8,200,000 CENTRAL BANK OF TUNISIA 5.75% REGS 30/01/2025 | 4,374,797 | 0.19 |
| <i>Reino Unido</i> | 722,992 | 0.03 | 3,100,000 CENTRAL BANK OF TUNISIA 6.375% REGS 15/07/2026 | 1,680,789 | 0.07 |
| 900,000 BIZ FINANCE PLC 9.75% REGS 22/01/2025 | 155,332 | 0.01 | 1,500,000 CENTRAL BANK OF TUNISIA 6.75% REGS 31/10/2023 | 1,045,815 | 0.04 |
| 900,000 VFU FUNDING PLC 6.20% REGS 11/02/2025 | 567,660 | 0.02 | <i>Turquía</i> | 42,681,326 | 1.83 |
| <i>República Dominicana</i> | 23,483,636 | 1.01 | 9,600,000 MUNICIPALITY OF METROPOLITAN ISTANBUL 6.375% REGS 09/12/2025 | 7,499,653 | 0.32 |
| 14,250,000 DOMINICAN REPUBLIC 4.875% REGS 23/09/2032 | 10,529,420 | 0.45 | 14,000,000 REPUBLIC OF TURKEY 6.50% 20/09/2033 | 9,641,513 | 0.41 |
| 17,386,000 DOMINICAN REPUBLIC 5.875% REGS 30/01/2060 | 11,423,755 | 0.49 | 32,000,000 TURKEY 4.875% 16/04/2043 | 18,150,424 | 0.78 |
| 2,000,000 DOMINICAN REPUBLIC 6.85% REGS 27/01/2045 | 1,530,461 | 0.07 | 9,000,000 TURKIYE SINAI KALKINA BANKASI AS 5.875% REGS 14/01/2026 | 7,389,736 | 0.32 |
| <i>Rumania</i> | 13,628,497 | 0.59 | <i>Ucrania</i> | 30,366,458 | 1.30 |
| 5,000,000 ROMANIA 2.124% REGS 16/07/2031 | 3,557,800 | 0.15 | 8,350,000 NPC UKRENERGO 6.875% REGS 09/11/2026 | 2,040,357 | 0.09 |
| 4,100,000 ROMANIA 2.625% REGS 02/12/2040 | 2,395,671 | 0.10 | 523,750,000 UKRAINE 11.67% 22/11/2023 | 6,985,866 | 0.30 |
| 5,300,000 ROMANIA 2.75% REGS 14/04/2041 | 3,105,747 | 0.13 | 1,380,461,000 UKRAINE 15.84% 26/02/2025 | 14,820,078 | 0.63 |
| 7,782,000 ROMANIA 2.875% REGS 13/04/2042 | 4,569,279 | 0.21 | 7,000,000 UKRAINE 4.375% REGS 27/01/2030 | 1,749,580 | 0.08 |
| <i>Rusia</i> | 1,314,239 | 0.06 | 20,000,000 UKRAINE 6.876% REGS 21/05/2029 | 4,770,577 | 0.20 |
| 1,504,500,000 MINISTRY OF FINANCE OF THE RUSSIAN FEDERATION OBO RUSSIAN FEDERATION 6.90% 23/07/2031 | 1,314,239 | 0.06 | <i>Uruguay</i> | 7,274,810 | 0.31 |
| | | | 2,500,000 URUGUAY 4.375% 23/01/2031 | 2,422,928 | 0.10 |
| | | | 5,000,000 URUGUAY 4.375% 27/10/2027 | 4,851,882 | 0.21 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---|----------------------|--------------|---|------------------|----------|
| | EUR | | | EUR | |
| Posiciones a largo plazo | 3,043,478,403 | 90.49 | 6,046,106 INDUSTRIAS METALURGICAS PESCARMONA SAIC Y F IMPSA 1.50% REGS 30/12/2025 | 1,488,073 | 0.04 |
| Valores mobiliarios admitidos a cotización oficial en una bolsa de valores y/o negociados en otro mercado regulado | 2,737,735,344 | 81.40 | 4,395,500 IRSA PROPIEDADES COM 8.75% REGS 23/03/2023 | 3,958,914 | 0.12 |
| Acciones | 4,843,078 | 0.14 | 2,160,000 MASTELLONE HERMANOS S.A 10.95% REGS 30/06/2026 | 2,065,869 | 0.06 |
| <i>Alemania</i> | 1,240,253 | 0.04 | 11,977,000 PAMPA ENERGIA SA 7.375% REGS 21/07/2023 | 11,256,627 | 0.33 |
| 185,500 COMMERZBANK | 1,240,253 | 0.04 | 25,700,000 PAMPA ENERGIA SA 7.50% REGS 24/01/2027 | 20,283,937 | 0.61 |
| <i>Canadá</i> | 918,047 | 0.03 | 19,300,000 PAMPA ENERGIA SA 9.125% REGS 15/04/2029 | 15,101,795 | 0.45 |
| 41,330 FRONTERA ENERGY | 313,894 | 0.01 | 2,758,000 PROVINCE OF TIERRA DEL FUEGO 8.95% REGS 17/04/2027 | 1,506,409 | 0.04 |
| 78,642 FRONTERA ENERGY CORPORATION | 604,153 | 0.02 | 22,598,783 PROVINCIA DE BUENOS AIRES VAR REGS 01/09/2037 USD (ISIN XS2385150334) | 6,608,758 | 0.20 |
| <i>Chipre</i> | - | 0.00 | 5,373,167 PROVINCIA DE BUENOS AIRES VAR REGS 01/09/2037 USD (ISIN XS2385151738) | 1,480,146 | 0.04 |
| 4,008,371 XXI CENTURY INVESTMENTS | - | 0.00 | 5,338,027 PROVINCIA DE LA RIOJA VAR REGS 24/02/2028 | 3,131,894 | 0.09 |
| <i>Kazajstán</i> | 1,732,334 | 0.04 | 12,600,000 TELECOM ARGENTINA SA 8.50% REGS 06/08/2025 | 11,389,354 | 0.34 |
| 442,418 FORTEBANK JSC GDR 500 SHS | 1,732,334 | 0.04 | 9,200,000 YPF SOCIEDAD ANONIMA VAR REGS 30/06/2029 | 5,162,366 | 0.15 |
| <i>Países Bajos</i> | 952,444 | 0.03 | 21,700,000 YPF SOCIEDAD ANONIMA 6.95% REGS 21/07/2027 | 12,068,724 | 0.36 |
| 11,385 LYONDELLBASELL-A | 952,444 | 0.03 | 31,850,000 YPF SOCIEDAD ANONIMA 8.50% REGS 27/06/2029 | 19,530,726 | 0.58 |
| <i>Rusia</i> | - | 0.00 | 12,610,000 YPF SOCIEDAD ANONIMA 8.50% REGS 28/07/2025 | 8,188,992 | 0.24 |
| 65,989 OIL COMPANY LUKOIL ADR 1 SH | - | 0.00 | 1,979,000 YPF SOCIEDAD ANONIMA 8.75% REGS 04/04/2024 | 1,086,376 | 0.03 |
| Bonos | 2,732,892,266 | 81.26 | <i>Australia</i> | 6,349,635 | 0.19 |
| <i>Angola</i> | 18,955,948 | 0.56 | 7,350,000 FMG RESOURCES AUG 6.125% REGS 15/04/2032 | 6,349,635 | 0.19 |
| 5,400,000 ANGOLA 8.00% REGS 26/11/2029 | 4,113,184 | 0.12 | <i>Austria</i> | 44,120,027 | 1.31 |
| 17,600,000 ANGOLA 9.125% REGS 26/11/2049 | 12,053,420 | 0.36 | 10,800,000 KLABIN AUSTRIA GMBH 3.20% REGS 12/01/2031 | 7,927,094 | 0.24 |
| 4,000,000 ANGOLA 9.375% REGS 08/05/2048 | 2,789,344 | 0.08 | 1,050,000 KLABIN AUSTRIA GMBH 5.75% REGS 03/04/2029 | 951,975 | 0.03 |
| <i>Arabia Saudí</i> | 152,692,182 | 4.54 | 21,600,000 SUZANO AUSTRIA GMBH 3.75% 15/01/2031 | 16,707,691 | 0.49 |
| 14,600,000 KINGDOM OF SAUDI ARABIA 3.25% REGS 17/11/2051 | 10,561,800 | 0.31 | 15,800,000 SUZANO AUSTRIA GMBH 5.00% 15/01/2030 | 13,775,599 | 0.41 |
| 94,200,000 KINGDOM OF SAUDI ARABIA 3.75% REGS 21/01/2055 | 74,095,831 | 2.20 | 5,200,000 SUZANO AUSTRIA GMBH 7.00% REGS 16/03/2047 | 4,757,668 | 0.14 |
| 39,200,000 SAUDI ARABIA 3.45% REGS 02/02/2061 | 28,175,105 | 0.84 | <i>Bahamas</i> | 13,049,405 | 0.39 |
| 26,600,000 SAUDI ARABIA 4.50% REGS 26/10/2046 | 23,307,345 | 0.69 | 17,000,000 COMMONWEALTH OF BAHAMAS 9.00% REGS 16/06/2029 | 13,049,405 | 0.39 |
| 4,000,000 SAUDI ARABIA 5.25% REGS 16/01/2050 | 3,907,944 | 0.12 | <i>Baréin</i> | 36,888,675 | 1.10 |
| 18,600,000 SAUDI ARABIAN OIL COMPANY 3.50% REGS 24/11/2070 | 12,644,157 | 0.38 | 6,300,000 BAHRAIN 6.00% REGS 19/09/2044 | 4,497,409 | 0.13 |
| <i>Argentina</i> | 161,455,947 | 4.80 | 45,087,000 GOLDEN BELT 1 SUKUK COMPANY 0% PERPETUAL DEFAULTED | 18,113 | 0.00 |
| 8,002,000 AES ARGENTINA GENERACION SA 7.75% REGS 02/02/2024 | 6,306,383 | 0.19 | 22,200,000 OIL GAS HOLDING 7.50% REGS 25/10/2027 | 21,492,029 | 0.65 |
| 14,475,050 ARGENTINA VAR 09/07/2030 | 3,274,799 | 0.10 | 10,755,000 OIL GAS HOLDING 8.375% REGS 07/11/2028 | 10,881,124 | 0.32 |
| 39,451,629 ARGENTINA VAR 09/07/2035 | 8,312,975 | 0.25 | <i>Bielorrusia</i> | 659,734 | 0.02 |
| 408,343 ARGENTINA VAR 15/12/2035 | 2,676 | 0.00 | 5,250,000 DEVELOPMENT BANK OF BELARUS 6.75% REGS 02/05/2024 | 659,734 | 0.02 |
| 29,350,000 ARGENTINA 0% 15/12/2035 | 12 | 0.00 | <i>Brasil</i> | 18,808,220 | 0.56 |
| 1,294,000 BANCO MARCO SA 6.75% REGS 04/11/2026 | 994,268 | 0.03 | 2,550,000 BANCO CRUZEIRO DO SUL SA 0% REGS 22/09/2020 DEFAULTED | 2 | 0.00 |
| 18,809,952 COMPANIA LATINOAMERICANA DE INFRAESTRUCTURA AND SERVICIOS SA CLISA 5.25% REGS 25/07/2027 | 7,801,960 | 0.23 | 6,500,000 BANCO CRUZEIRO DO SUL SA 0% REGS 31/12/2099 DEFAULTED | 38,206 | 0.00 |
| 2,040,000 GENERACION MEDITERRANEA SA 9.625% REGS 01/12/2027 | 1,527,783 | 0.05 | | | |
| 11,875,000 GOBIERNO DE LA PROVINCIA DE NEUQUEN VAR REGS 12/05/2028 | 8,926,131 | 0.27 | | | |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | | Valor de mercado | % del VL | Cantidad | | Valor de mercado | % del VL |
|------------|---|------------------|----------|------------|---|------------------|----------|
| | | EUR | | | | EUR | |
| 8,000,000 | LIGHT SERVICES DE ELECTRICIDADE SA 4.375% REGS 18/06/2026 | 6,737,080 | 0.20 | 7,760,000 | EGYPT 5.875% REGS 16/02/2031 | 4,629,279 | 0.14 |
| 9,600,000 | MC BRAZIL DOWNSTREAM TRADING SARL 7.25% REGS 30/06/2031 | 7,383,401 | 0.22 | 400,000 | EGYPT 7.50% REGS 16/02/2061 | 214,124 | 0.01 |
| 3,600,000 | NATURA COSMETICOS SA 4.125% REGS 03/05/2028 | 2,862,335 | 0.09 | 6,500,000 | EGYPT 7.625% REGS 29/05/2032 | 4,084,782 | 0.12 |
| 7,465,634 | ODEBRECHT OLEO E GAS SA VAR REGS 01/12/2026 | 1,787,196 | 0.05 | 14,900,000 | EGYPT 7.903% REGS 21/02/2048 | 8,200,024 | 0.24 |
| | <i>Canadá</i> | 29,684,906 | 0.88 | 42,600,000 | EGYPT 8.50% REGS 31/01/2047 | 24,284,179 | 0.72 |
| 23,000,000 | FIRST QUANTUM MINERALS LTD 6.875% REGS 01/03/2026 | 20,238,108 | 0.60 | 8,200,000 | EGYPT 8.70% REGS 01/03/2049 | 4,699,833 | 0.14 |
| 4,542,000 | FIRST QUANTUM MINERALS LTD 6.875% 144A 01/03/2026 | 3,996,586 | 0.12 | 11,600,000 | EGYPT 8.875% REGS 29/05/2050 | 6,770,264 | 0.20 |
| 6,800,000 | HUDBAY MINERALS INC 4.50% 144A 01/04/2026 | 5,450,212 | 0.16 | | <i>El Salvador</i> | 13,710,153 | 0.41 |
| | <i>Chile</i> | 43,338,819 | 1.29 | 507,000 | EL SALVADOR 5.875% REGS 30/01/2025 | 180,240 | 0.01 |
| 9,000,000 | ALFA DESARROLLO SPA 4.55% REGS 27/09/2051 | 6,148,953 | 0.18 | 377,000 | EL SALVADOR 6.375% REGS 18/01/2027 | 123,491 | 0.00 |
| 15,000,000 | INVERSIONES LA CONSTRUCCION 4.75% REGS 07/02/2032 | 10,791,908 | 0.32 | 24,400,000 | EL SALVADOR 7.125% REGS 20/01/2050 | 7,344,856 | 0.22 |
| 1,587,990 | NOVA AUSTRAL SA VAR 26/11/2026 USD (ISIN NO0010795602) | 933,260 | 0.03 | 14,244,000 | EL SALVADOR 7.65% REGS 15/06/2035 | 4,457,475 | 0.13 |
| 772,722 | NOVA AUSTRAL SA VAR 26/11/2026 USD (ISIN NO0010894264) | 114,565 | 0.00 | 5,010,000 | EL SALVADOR 8.625% REGS 28/02/2029 | 1,604,091 | 0.05 |
| 30,000,000 | REPUBLIC OF CHILE 3.25% 21/09/2071 | 19,243,389 | 0.58 | | <i>Emiratos Árabes Unidos</i> | 34,221,204 | 1.02 |
| 8,600,000 | SOCIEDAD QUIMICA Y MINERA DE CHILE SA SOQUIMICH 3.50% REGS 10/09/2051 | 6,106,744 | 0.18 | 7,472,000 | ABU DHABI PORTS COMPANY PJSC 2.50% 06/05/2031 | 6,124,188 | 0.18 |
| | <i>Chipre</i> | 4,553,077 | 0.14 | 19,000,000 | EMIRATES ABU DHABI 3.125% REGS 30/09/2049 | 14,137,911 | 0.42 |
| 9,251,000 | MHP SE 7.75% REGS 10/05/2024 | 4,553,072 | 0.14 | 13,600,000 | UAE INTL GOVT OBND 2.875% REGS 19/10/2041 | 10,304,103 | 0.31 |
| 4,700,000 | PBB LPN ISSUANCE LTD 0% 31/12/2049 DEFAULTED | 5 | 0.00 | 5,038,000 | UAE INTL GOVT OBND 3.25% REGS 19/10/2061 | 3,655,002 | 0.11 |
| | <i>Colombia</i> | 72,150,355 | 2.15 | | <i>Estados Unidos de América</i> | 90,926,655 | 2.70 |
| 7,602,000 | BANCOLOMBIA SA VAR 18/10/2027 | 6,805,261 | 0.20 | 10,200,000 | AZUL INVESTMENTS LLP 7.25% REGS 15/06/2026 | 6,882,768 | 0.20 |
| 23,686,000 | COLOMBIA 3.875% 15/02/2061 | 13,077,880 | 0.39 | 7,100,000 | BOEING CO 3.625% 01/02/2031 | 5,880,209 | 0.17 |
| 35,800,000 | COLOMBIA 4.125% 15/05/2051 | 20,658,495 | 0.62 | 15,400,000 | BOEING CO 3.75% 01/02/2050 | 10,398,112 | 0.31 |
| 15,200,000 | COLOMBIA 5.00% 15/06/2045 | 9,752,164 | 0.29 | 24,800,000 | CITGO HOLDING INC 9.25% 144A 01/08/2024 | 23,122,153 | 0.68 |
| 18,600,000 | ECOPETROL SA 5.875% 18/09/2023 | 17,802,768 | 0.53 | 10,000,000 | KOSMOS ENERGY LTD 7.75% REGS 01/05/2027 | 8,022,574 | 0.24 |
| 4,200,000 | FIDEICOMISO PA PACIFICO 8.25% REGS 15/01/2035 | 3,586,780 | 0.11 | 3,400,000 | NBM US HOLDINGS 7.00% REGS 14/05/2026 | 3,302,012 | 0.10 |
| 600,000 | PROMIGAS SA ESP GASES DEL PACIFICO SAC 3.75% REGS 16/10/2029 | 467,007 | 0.01 | 20,963,000 | SASOL FIANCNING USA LLC 5.875% 27/03/2024 | 19,695,335 | 0.59 |
| | <i>Costa de Marfil</i> | 8,646,880 | 0.26 | 18,000,000 | STILLWATER MINING CO 4.50% REGS 16/11/2029 | 13,623,492 | 0.41 |
| 11,000,000 | IVORY COAST 5.875% REGS 17/10/2031 | 8,646,880 | 0.26 | | <i>Francia</i> | 7,108,805 | 0.21 |
| | <i>Ecuador</i> | 15,628,786 | 0.46 | 10,000,000 | BNP PARIBAS SA VAR REGS PERPETUAL USD (ISIN USF1R15XL357) | 7,108,805 | 0.21 |
| 16,000,000 | ECUADOR VAR REGS 31/07/2035 | 7,648,688 | 0.22 | | <i>Gabón</i> | 9,019,193 | 0.27 |
| 9,477,867 | ECUADOR VAR REGS 31/07/2040 | 3,909,093 | 0.12 | 12,700,000 | GABONESE REPUBLIC 6.625% REGS 06/02/2031 | 9,019,193 | 0.27 |
| 9,869,290 | ECUADOR 0% REGS 31/07/2030 | 4,071,005 | 0.12 | | <i>Georgia</i> | 11,972,840 | 0.36 |
| | <i>Egipto</i> | 77,486,744 | 2.30 | 10,945,000 | BGEO GROUP JSC 6.00% REGS 26/07/2023 | 10,352,026 | 0.31 |
| 10,000,000 | AFRICAN EXPORT IMPORT BANK AFREXIMBANK 3.798% REGS 17/05/2031 | 7,842,747 | 0.23 | 2,000,000 | GEORGIAN RAILWAY JSC 4.00% REGS 17/06/2028 | 1,620,814 | 0.05 |
| 10,000,000 | ARAB REPUBLIC OF EGYPT 7.30% REGS 30/09/2033 | 6,155,722 | 0.18 | | <i>Ghana</i> | 41,186,094 | 1.22 |
| 17,000,000 | EGYPT 5.625% REGS 16/04/2030 | 10,605,790 | 0.32 | 38,900,000 | GHANA 10.75% REGS 14/10/2030 | 32,155,150 | 0.95 |
| | | | | 20,000,000 | GHANA 7.875% REGS 11/02/2035 | 9,030,944 | 0.27 |
| | | | | | <i>Hungría</i> | 31,715,215 | 0.94 |
| | | | | 17,600,000 | REPUBLIC OF HUNGARY 5.25% REGS 16/06/2029 | 16,818,357 | 0.50 |
| | | | | 16,000,000 | REPUBLIC OF HUNGARY 5.50% REGS 16/06/2034 | 14,896,858 | 0.44 |
| | | | | | <i>India</i> | 5,512,941 | 0.16 |
| | | | | 7,190,000 | DELHI INTERNATIONAL AIRPORT PTE LTD 6.45% REGS 04/06/2029 | 5,512,941 | 0.16 |

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Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---|------------------|----------|--|------------------|----------|
| | EUR | | | EUR | |
| <i>Indonesia</i> | 142,365,279 | 4.23 | 3,300,000 INDUSTRIAL SENIOR TRUST 5.50% REGS 01/11/2022 | 3,170,330 | 0.09 |
| 24,765,000 PT FREEPORT INDONESIA 5.315% REGS 14/04/2032 | 21,722,703 | 0.65 | 33,900,000 KAISA GROUP HOLDINGS LIMITED VAR 23/07/2023 | 4,465,740 | 0.13 |
| 11,000,000 PT FREEPORT INDONESIA 6.20% REGS 14/04/2052 | 9,113,234 | 0.27 | 4,850,000 KAISA GROUP HOLDINGS LIMITED 0% REGS 22/10/2022 | 649,574 | 0.02 |
| 6,583,000 PT PERTAMINA 4.15% REGS 25/02/2060 | 4,649,187 | 0.14 | 43,500,000 KAISA GROUP HOLDINGS LIMITED 0% 23/07/2025 | 5,769,903 | 0.17 |
| 2,000,000 PT PERTAMINA 4.15% 144A 25/02/2060 | 1,412,483 | 0.04 | 5,600,000 KAISA GROUP HOLDINGS LIMITED 0% 28/09/2023 | 747,345 | 0.02 |
| 53,000,000 PT PERTAMINA 4.70% REGS 30/07/2049 | 42,190,119 | 1.25 | 44,200,000 KAISA GROUP HOLDINGS LIMITED 0% 30/06/2024 | 5,925,324 | 0.18 |
| 51,800,000 PT PERTAMINA 5.625% REGS 20/05/2043 | 45,906,755 | 1.36 | 28,100,000 KAISA GROUP HOLDINGS LIMITED 0% 30/06/2022 | 3,742,814 | 0.12 |
| 11,600,000 PT PERTAMINA 6.00% REGS 03/05/2042 | 10,746,741 | 0.32 | 142,000 LATAM FINANCE LTD 0% REGS 11/04/2024 DEFAULTED | 129,739 | 0.00 |
| 6,800,000 PT PERTAMINA 6.45% REGS 30/05/2044 | 6,624,057 | 0.20 | 8,000,000 LIMA METRO LINE 2 FINANCE LTD 4.35% REGS 05/04/2036 | 6,564,965 | 0.20 |
| <i>Irlanda</i> | 35,559,823 | 1.06 | 13,771,000 LIMA METRO LINE 2 FINANCE LTD 5.875% REGS 05/07/2034 | 6,325,519 | 0.19 |
| 4,000,000 ARAGVI FINANCE INTERNATIONAL 8.45% REGS 29/04/2026 | 2,760,457 | 0.08 | 8,214,894 MIE HOLDINGS CORP 0% 31/12/2024 | 1,139,375 | 0.03 |
| 10,200,000 ASG FINANCE DAC 7.875% REGS 03/12/2024 | 9,258,101 | 0.28 | 3,250,677 ODEBRECHT DRILLING NORBE 0% REGS 01/12/2026 | 1,906,005 | 0.06 |
| 24,000,000 STEAS FUNDING 1 DAC 7.23% 17/03/2026 | 22,522,972 | 0.67 | 2,646,481 ODEBRECHT OIL & GAS FINANCE LTD 0% REGS PERPETUAL | 15,265 | 0.00 |
| 4,010,000 TCS FINANCE DESIGNATED ACTIVITY COMPANY VAR REGS PERPETUAL | 1,018,293 | 0.03 | 12,780,000 RUTAS 2 AND 7 FINACNE LTD 0% REGS 30/09/2036 | 6,997,271 | 0.21 |
| <i>Isla de Jersey</i> | 25,078,234 | 0.75 | 9,370,000 SCHAHIN II FINANCE CO SPV 0% REGS 25/09/2022 DEFAULTED | 233,567 | 0.01 |
| 24,820,000 GALAXY PIPELINE ASSETS BIDCO LIMITED 2.94% REGS 30/09/2040 | 19,084,966 | 0.57 | 9,400,000 SHIMAO PROPERTY HOLDINGS LIMITED 6.125% 21/02/2024 | 1,036,522 | 0.03 |
| 7,800,000 WEST CHINA CEMENT 4.95% 08/07/2026 | 5,993,268 | 0.18 | 12,000,000 SPARC EM SPC PANAMA METRO LINE 2 0% REGS 05/12/2022 | 1,403,923 | 0.04 |
| <i>Isla de Man</i> | 32,457,439 | 0.96 | 23,000,000 TARQUIN LTD 0% 17/03/2026 | 22 | 0.00 |
| 13,720,000 ANGLOGOLD ASHANTI HOLDINGS PLC 3.75% 01/10/2030 | 10,925,343 | 0.32 | 1,559,639 TELFORE OFFSHORE LTD 15.00% 31/12/2022 | 820,509 | 0.02 |
| 22,600,000 SASOL FINANCING INTERNATIONAL PLC 4.50% 14/11/2022 | 21,532,096 | 0.64 | <i>Islas Mauricio</i> | 7,458,912 | 0.22 |
| <i>Islas Bermudas</i> | 26,145,381 | 0.78 | 8,000,000 MTN MAURITIUS INVESTMENTS 4.755% REGS 11/11/2024 | 7,458,912 | 0.22 |
| 1,600,000 AFRICAN MINERALS LTD 0% 31/12/2049 DEFAULTED | 4,331 | 0.00 | <i>Islas Virgenes Británicas</i> | 62,629,708 | 1.86 |
| 13,184,680 DIGICEL GROUP 0.5 LTD 10.00% 01/04/2024 | 12,285,102 | 0.37 | 2,000,000 ATLAS MARA 0% 31/12/2049 DEFAULTED USD (ISIN XS1298407229) | 392,176 | 0.01 |
| 6,167,007 DIGICEL GROUP 0.5 LTD 8.00% REGS 01/04/2025 | 4,040,040 | 0.12 | 19,200,000 HUARONG FINANCE II CO LTD 4.875% 22/11/2026 | 16,945,660 | 0.50 |
| 5,154,000 GCX LTD 0% 31/12/2049 DEFAULTED | 1,971,974 | 0.06 | 9,000,000 HUARONG FINANCE 2019 CO LTD 2.50% 24/02/2023 | 8,456,617 | 0.25 |
| 9,160,000 GEOPARK LTD 5.50% REGS 17/01/2027 | 7,350,342 | 0.22 | 11,576,237 NOBLE TRADING HOLD CO LTD VAR REGS 20/12/2025 | 575,794 | 0.02 |
| 15,867,843 RUSSIAN STANDARD LTD 0% REGS 27/10/2022 DEFAULTED | 493,589 | 0.01 | 77,519 PREMIUM FOODS BRAZIL INC 0% 31/12/2049 DEFAULTED | - | 0.00 |
| 3,000,000 ZHIDAO INTERNATIONAL HOLDONGS 0% 31/12/2049 DEFAULTED | 3 | 0.00 | 10,600,000 SINOPEC GROUP OVERSEAS DEVELOPMENT 2018 LTD 3.10% REGS 08/01/2051 | 7,301,118 | 0.22 |
| <i>Islas Caimán</i> | 135,189,908 | 4.03 | 32,000,000 TELEGRAM GROUP INC 7.00% 22/03/2026 | 26,392,462 | 0.78 |
| 32,400,000 BIOCEANICO SOVERIGN CERTIFICATE LTD 0% REGS 05/06/2034 | 18,203,683 | 0.54 | 7,250,000 TRISTAN OIL 0% REGS 31/12/2049 DEFAULTED | 2,565,881 | 0.08 |
| 14,160,000 CT TRUST 5.125% REGS 03/02/2032 | 10,865,052 | 0.32 | <i>Jamaica</i> | 2,766,287 | 0.08 |
| 42,100,000 DP WORLD SUKUK LTD VAR PERPETUAL | 40,533,103 | 1.22 | 3,390,000 TRANSJAMAICAN HIGHWAY LTD 5.75% REGS 10/10/2036 | 2,766,287 | 0.08 |
| 6,800,000 FANTASIA HOLDING 0% PERPETUAL | 573,556 | 0.02 | <i>Kazajstán</i> | 57,778,867 | 1.72 |
| 20,758,000 FANTASIA HOLDING 0% 01/06/2023 | 1,743,914 | 0.05 | 7,000,000 KAZAKHSTAN 0.60% REGS 30/09/2026 | 6,129,480 | 0.18 |
| 17,080,000 FANTASIA HOLDING 0% 09/01/2023 | 1,440,801 | 0.04 | 5,485,000 KAZAKHSTAN 6.50% REGS 21/07/2045 | 5,288,412 | 0.16 |
| 5,192,000 FANTASIA HOLDING 0% 18/10/2022 | 438,076 | 0.01 | | | |
| 5,800,000 FANTASIA HOLDING 0% 19/10/2023 | 488,266 | 0.01 | | | |
| 6,400,000 FANTASIA HOLDING 0% 28/07/2023 | 535,042 | 0.02 | | | |
| 12,030,000 IHS HOLDING LIMITED 6.25% REGS 29/11/2028 | 9,324,703 | 0.28 | | | |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | | Valor de mercado | % del VL | Cantidad | | Valor de mercado | % del VL |
|-------------|---|------------------|----------|------------|--|------------------|----------|
| | | EUR | | | | EUR | |
| 10,000,000 | NATIONAL COMPANY KAZMUNAYGAZ JSC 3.50% REGS 14/04/2033 | 6,931,465 | 0.21 | 28,600,000 | COMISION FEDERAL DE ELECTRICIDAD 4.688% REGS 15/05/2029 | 24,573,102 | 0.73 |
| 3,000,000 | NATIONAL COMPANY KAZMUNAYGAZ JSC 4.75% REGS 19/04/2027 | 2,560,610 | 0.08 | 3,759,199 | CORPORACION GEO SAB DE CV 8.00% 13/04/2021 | 4 | 0.00 |
| 20,400,000 | NATIONAL COMPANY KAZMUNAYGAZ JSC 5.75% REGS 19/04/2047 | 15,052,232 | 0.45 | 4,000,000 | CYDSA SAB DE CV 6.25% REGS 04/10/2027 | 3,435,918 | 0.10 |
| 18,700,000 | NATIONAL COMPANY KAZMUNAYGAZ JSC 6.375% REGS 24/10/2048 | 14,964,472 | 0.44 | 2,600,000 | ELECTRICIDAD FIRME DE MEXICO HOLDINGS SA DE CV 4.90% REGS 20/11/2026 | 2,057,667 | 0.06 |
| 8,600,000 | REPUBLIC OF KAZAKHSTAN 4.875% REGS 14/10/2044 | 6,852,196 | 0.20 | 31,658,000 | GRUPO AEROPORTUARIO DEL PACIFICO SAB DE CV 8.50% REGS 17/03/2027 | 29,276,646 | 0.88 |
| | <i>Kenia</i> | 14,956,832 | 0.44 | 1,914,919 | HYPOTECARIA SU CASITFA 0% 144A 29/06/2018 DEFAULTED | 327 | 0.00 |
| 19,000,000 | EASTERN AND SOUTHERN AFRICAN TRADE AND DEV BANK 4.125% 30/06/2028 | 14,956,832 | 0.44 | 6,400,000 | MEXICO CITY AIRPORT TRUST 5.50% REGS 31/07/2047 | 4,189,247 | 0.12 |
| | <i>Libano</i> | 9,695,531 | 0.29 | 39,600,000 | MEXICO 3.771% 24/05/2061 | 24,622,492 | 0.73 |
| 115,700,000 | LEBANESE REPUBLIC 0% 17/05/2033 DEFAULTED | 7,394,972 | 0.22 | 12,000,000 | MEXICO 4.50% 31/01/2050 | 8,948,606 | 0.27 |
| 3,880,000 | LEBANESE REPUBLIC 0% 23/03/2027 DEFAULTED | 248,696 | 0.01 | 6,000,000 | MEXICO 4.60% 23/01/2046 | 4,594,423 | 0.14 |
| 13,000,000 | LEBANESE REPUBLIC 0% 25/05/2029 DEFAULTED | 834,129 | 0.02 | 18,000,000 | MEXICO 5.00% 27/04/2051 | 14,298,245 | 0.43 |
| 18,420,000 | LEBANESE REPUBLIC 0% 27/11/2026 DEFAULTED | 1,178,725 | 0.04 | 28,200,000 | MINERA MEXICO SA 4.50% REGS 26/01/2050 | 20,889,498 | 0.62 |
| 600,000 | LEBANESE REPUBLIC 0% 31/12/2049 DEFAULTED USD (ISIN XS0944226637) | 39,009 | 0.00 | 13,322,000 | PETROLEOS MEXICANOS PEMEX 4.625% 21/09/2023 | 12,516,525 | 0.37 |
| | <i>Luxemburgo</i> | 104,454,557 | 3.11 | 9,600,000 | PETROLEOS MEXICANOS PEMEX 5.35% 12/02/2028 | 7,283,952 | 0.22 |
| 8,000,000 | AEGEA FINANCE SARL 6.75% REGS 20/05/2029 | 7,199,120 | 0.21 | 7,000,000 | PETROLEOS MEXICANOS PEMEX 5.95% 28/01/2031 | 4,884,299 | 0.15 |
| 13,200,000 | AQUARIEUS INVESTMENTS LUXEMBOURG SA 0% 29/12/2049 DEFAULTED | 5 | 0.00 | 9,300,000 | PETROLEOS MEXICANOS PEMEX 6.50% 13/03/2027 | 7,735,604 | 0.23 |
| 12,475,241 | CONSTELLATION OIL SERVICES HOLDING SA 6.25% REGS 09/11/2030 | - | 0.00 | 32,500,000 | PETROLEOS MEXICANOS PEMEX 6.50% 23/01/2029 | 25,020,446 | 0.74 |
| 28,960,000 | ECUADOR SOCIAL BOND SARL 0% REGS 30/01/2035 | 15,555,923 | 0.46 | 4,600,000 | PETROLEOS MEXICANOS PEMEX 6.625% 15/06/2035 | 2,983,213 | 0.09 |
| 3,260,000 | ECUADOR SOCIAL BOND SARL 0% 144A 30/01/2035 | 1,751,116 | 0.05 | 7,450,000 | PETROLEOS MEXICANOS PEMEX 6.70% 16/02/2032 | 5,436,444 | 0.16 |
| 11,166,000 | GOL FINANCE SA 7.00% REGS 31/01/2025 | 6,730,253 | 0.20 | 48,932,000 | PETROLEOS MEXICANOS PEMEX 6.75% 21/09/2047 | 29,022,205 | 0.87 |
| 4,795,000 | IIB LUXEMBOURG SA 0% 05/07/2049 DEFAULTED | 4,387 | 0.00 | 12,500,000 | PETROLEOS MEXICANOS PEMEX 6.84% 23/01/2030 | 9,483,356 | 0.28 |
| 4,000,000 | IIB LUXEMBOURG SA 0% 31/12/2049 DEFAULTED | 3,501 | 0.00 | 3,800,000 | PETROLEOS MEXICANOS PEMEX 6.875% 16/10/2025 | 3,422,563 | 0.10 |
| 23,800,000 | JBS FINANCE LUXEMBOURG SARL 3.625% REGS 15/01/2032 | 18,390,279 | 0.55 | 20,000,000 | PETROLEOS MEXICANOS PEMEX 7.69% 23/01/2050 | 12,860,682 | 0.38 |
| 9,200,000 | JBS USA LUX SA 3.75% REGS 01/12/2031 | 7,244,720 | 0.22 | 13,200,000 | TOTAL PLAY TELECOMUICATIONS 6.375% REGS 20/09/2028 | 10,139,171 | 0.30 |
| 7,300,000 | KERNEL HOLDING SA 6.50% REGS 17/10/2024 | 3,453,194 | 0.10 | 1,200,000 | TRUST F/1401 6.95% REGS 30/01/2044 | 975,243 | 0.03 |
| 7,500,000 | METALCORP GRP SA 8.50% 28/06/2026 | 6,270,825 | 0.19 | 4,600,000 | UNITED MEXICAN STATES 3.50% 12/02/2034 | 3,646,956 | 0.11 |
| 6,000,000 | MINERVA LUXEMBOURG SA 4.375% REGS 18/03/2031 | 4,633,220 | 0.14 | 14,600,000 | UNITED MEXICAN STATES 4.28% 14/08/2041 | 11,097,788 | 0.33 |
| 16,589,000 | MINERVA LUXEMBOURG SA 5.875% REGS 19/01/2028 | 15,721,824 | 0.47 | 15,600,000 | UNITED MEXICAN STATES 4.40% 12/02/2052 | 11,232,388 | 0.33 |
| 10,000,000 | NEXA RESSOURCES SA 5.375% REGS 04/05/2027 | 8,895,691 | 0.26 | 5,800,000 | UNITED MEXICAN STATES 4.75% 27/04/2032 | 5,336,810 | 0.16 |
| 11,600,000 | TUPY OVERSEAS SA 4.50% REGS 16/02/2031 | 8,600,499 | 0.26 | | <i>Mongolia</i> | 15,871,294 | 0.47 |
| | <i>México</i> | 323,688,017 | 9.63 | 10,710,000 | DEVELOPEMENT BANK OF MONGOLIA LLC 7.25% REGS 23/10/2023 | 9,936,139 | 0.30 |
| 8,200,000 | ALFA SAB DE CV 6.875% REGS 25/03/2044 | 7,585,069 | 0.23 | 4,400,000 | MONGOLIA 3.50% REGS 07/07/2027 | 3,429,344 | 0.10 |
| 9,200,000 | ALPEK SA DE CV 3.25% REGS 25/02/2031 | 7,080,599 | 0.21 | 3,381,000 | MONGOLIA 4.45% REGS 07/07/2031 | 2,505,811 | 0.07 |
| 1,910,000 | BANCO MERCAN DEL NORTE SA BANORTE VAR REGS PERPETUAL | 1,729,898 | 0.05 | | <i>Mozambique</i> | 9,787,881 | 0.29 |
| 4,925,000 | CE OAXACA DOS S DE RL DE CV 7.25% REGS 31/12/2031 | 3,527,067 | 0.10 | 14,000,000 | MOZAMBIQUE 5.00% REGS 15/09/2031 | 9,787,881 | 0.29 |
| 5,125,000 | CE OAXAVA CUATRO S DE RL DE CV 7.25% REGS 31/12/2031 | 3,801,564 | 0.11 | | | | |

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Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---------------------|--|----------|-----------------------------|---|------------------|
| | EUR | | | EUR | |
| <i>Nigeria</i> | 51,865,020 | 1.54 | 7,400,000 | PETROLEOS DEL PERU SA 5.625% REGS 19/06/2047 | 4,855,000 0.14 |
| 13,200,000 | ACCESS BANK NIGERIA 6.125% REGS 21/09/2026 | 0.30 | <i>Qatar</i> | | 12,688,064 0.38 |
| 25,300,000 | FEDERAL REPUBLIC OF NIGERIA 7.375% REGS 28/09/2033 | 0.47 | 8,000,000 | QATAR 4.40% REGS 16/04/2050 | 7,341,911 0.22 |
| 18,000,000 | FEDERAL REPUBLIC OF NIGERIA 8.25% REGS 28/09/2051 | 0.32 | 5,600,000 | QATAR 4.625% REGS 02/06/2046 | 5,346,153 0.16 |
| 5,000,000 | NIGERIA 6.375% REGS 12/07/2023 | 0.14 | <i>Reino Unido</i> | | 116,047,953 3.45 |
| 10,163,400 | TNOG OIL AND GAS LTD 0% 12/01/2028 | 0.17 | 2,100,000 | BIZ FINANCE PLC 9.75% REGS 22/01/2025 | 362,441 0.01 |
| 1,800,000 | TNOG OIL AND GAS LTD 0% 17/05/2032 | 0.14 | 25,828,578 | DTEK FINANCE PLC VAR 31/12/2027 | 5,403,379 0.16 |
| <i>Omán</i> | 34,281,431 | 1.02 | 11,000,000 | ENDEAVOUR MINING PLC 5.00% REGS 14/10/2026 | 8,548,003 0.25 |
| 5,000,000 | OMAN 4.75% REGS 15/06/2026 | 0.14 | 12,300,000 | GAZPROM FINANCE PLC VAR REGS PERPETUAL EUR | 2,102,931 0.06 |
| 1,000,000 | OMAN 4.875% REGS 01/02/2025 | 0.03 | 8,450,000 | GENEL ENERGY FINANCE 4 LIMITED 9.25% 14/10/2025 | 7,954,211 0.24 |
| 4,000,000 | OMAN 6.25% REGS 25/01/2031 | 0.11 | 14,600,000 | HSBC HOLDINGS PLC VAR PERPETUAL USD (ISIN US404280CN71) | 10,819,320 0.32 |
| 16,800,000 | OMAN 6.50% REGS 08/03/2047 | 0.40 | 3,726,563 | KCA DEUTAG UK FINANCE PLC 9.875% REGS 01/12/2025 | 3,403,971 0.10 |
| 11,800,000 | OMAN 6.75% REGS 28/10/2027 | 0.34 | 4,830,000 | KONDOR FINANCE PLC 7.375% 19/07/2022 | 3,562,959 0.11 |
| <i>Países Bajos</i> | 37,268,775 | 1.11 | 16,440,000 | KONDOR FINANCE PLC 7.625% REGS 08/11/2026 | 4,910,220 0.15 |
| 18,810,000 | BOI FINANCE BV 7.50% REGS 16/02/2027 | 0.46 | 3,744,000 | LIQUID TELECOMMUNICATIONS FINANCING PLC 5.50% REGS 04/09/2026 | 3,153,025 0.09 |
| 6,200,000 | DTEK RENEWABLES FINANCE B.V. 8.50% REGS 12/11/2024 | 0.08 | 2,400,000 | MARB BONDCO PLC 3.95% REGS 29/01/2031 | 1,764,607 0.05 |
| 11,000,000 | IHS NETHERLANDS HOLDCO BV 8.00% REGS 18/09/2027 | 0.27 | 23,400,000 | SSB NO 1 PLC VAR REGS 10/03/2023 | 1,219,567 0.04 |
| 7,348,921 | NGD HOLDINGS BV 6.75% 31/12/2026 | 0.09 | 32,067,000 | SSB NO 1 PLC VAR REGS 20/03/2025 | 4,801,630 0.14 |
| 12,031,000 | NOSTRUM OIL&GAS FIN BV 0% REGS 16/02/2025 | 0.09 | 12,000,000 | THE BIDVEST GROUP UK PLC 3.625% REGS 23/09/2026 | 10,099,651 0.30 |
| 16,696,000 | NOSTRUM OIL&GAS FIN BV 0% REGS 25/07/2022 | 0.12 | 26,775,000 | TULLOW OIL PLC 10.25% REGS 15/05/2026 | 24,667,472 0.73 |
| 5,985,000 | SIDETUR FINANCE BV 0% REGS 31/12/2049 DEFAULTED | 0.00 | 29,010,000 | TULLOW OIL PLC 7.00% REGS 01/03/2025 | 23,071,476 0.69 |
| <i>Pakistán</i> | 31,576,447 | 0.94 | 5,611,000 | UK SPV CREDIT FINANCE PLC 0% 31/12/2049 DEFAULTED | 203,090 0.01 |
| 5,000,000 | PAKISTAN 7.375% REGS 08/04/2031 | 0.09 | <i>República Dominicana</i> | | 124,225,174 3.69 |
| 23,462,000 | PAKISTAN 7.875% REGS 31/03/2036 | 0.41 | 34,550,000 | DOMINICAN REPUBLIC 4.875% REGS 23/09/2032 | 25,529,226 0.76 |
| 6,800,000 | PAKISTAN 8.25% REGS 15/04/2024 | 0.15 | 11,050,000 | DOMINICAN REPUBLIC 5.30% REGS 21/01/2041 | 7,376,426 0.22 |
| 11,000,000 | THIRD PAKISTAN INTERNATIONAL SUKUK CO LTD 5.625% REGS 05/12/2022 | 0.29 | 31,420,000 | DOMINICAN REPUBLIC 5.50% REGS 22/02/2029 | 26,229,366 0.78 |
| <i>Panamá</i> | 16,087,803 | 0.48 | 24,090,000 | DOMINICAN REPUBLIC 5.875% REGS 30/01/2060 | 15,828,728 0.47 |
| 10,800,000 | AES PANAMA GENERATION HLDGS SRL 4.375% REGS 31/05/2030 | 0.26 | 19,900,000 | DOMINICAN REPUBLIC 6.00% REGS 19/07/2028 | 17,713,084 0.53 |
| 4,880,000 | CABLE ONDA SA 4.50% REGS 30/01/2030 | 0.12 | 17,030,000 | DOMINICAN REPUBLIC 6.00% REGS 22/02/2033 | 13,583,276 0.40 |
| 3,766,000 | INTERCORP FIN SER INC 4.125% REGS 19/10/2027 | 0.10 | 18,000,000 | DOMINICAN REPUBLIC 6.40% REGS 05/06/2049 | 12,890,545 0.38 |
| <i>Paraguay</i> | 45,503,848 | 1.35 | 7,000,000 | DOMINICAN REPUBLIC 6.50% REGS 15/02/2048 | 5,074,523 0.15 |
| 2,800,000 | PARAGUAY 4.95% REGS 28/04/2031 | 0.07 | <i>Senegal</i> | | 12,019,235 0.36 |
| 31,650,000 | PARAGUAY 5.40% REGS 30/03/2050 | 0.70 | 3,800,000 | SENEGAL 5.375% REGS 08/06/2037 | 2,389,554 0.07 |
| 13,212,000 | PARAGUAY 5.60% REGS 13/03/2048 | 0.30 | 13,100,000 | SENEGAL 6.25% REGS 23/05/2033 | 9,629,681 0.29 |
| 10,770,000 | TELEFONICA CELULAR DEL PARAGUAY 5.875% REGS 15/04/2027 | 0.28 | <i>Sri Lanka</i> | | 23,938,615 0.71 |
| <i>Perú</i> | 26,336,560 | 0.78 | 23,300,000 | SRI LANKA 0% REGS 11/05/2027 | 7,221,451 0.21 |
| 11,950,000 | BANCO DE CREDITO DEL CREDITO VAR REGS 01/07/2030 | 0.32 | 8,000,000 | SRI LANKA 0% REGS 18/04/2023 | 2,458,960 0.07 |
| 5,600,000 | CONSORCIO TRANSMATARO SA 5.20% REGS 11/04/2038 | 0.14 | 5,000,000 | SRI LANKA 0% REGS 18/04/2028 | 1,567,602 0.05 |
| 8,300,000 | PETROLEOS DEL PERU SA 4.75% REGS 19/06/2032 | 0.18 | 40,710,000 | SRI LANKA 0% REGS 28/06/2024 | 12,690,602 0.38 |
| | | | <i>Sudáfrica</i> | | 81,298,796 2.42 |
| | | | 26,800,000 | REPUBLIC OF SOUTH AFRICA 5.875% 20/04/2032 | 21,963,208 0.65 |
| | | | 2,200,000 | REPUBLIC OF SOUTH AFRICA 7.30% 20/04/2052 | 1,690,998 0.05 |

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Cartera de títulos a 30/06/22

| Cantidad | | Valor de mercado | % del VL | Cantidad | | Valor de mercado | % del VL |
|-------------|--|------------------|----------|------------|--|------------------|-------------|
| | | EUR | | | | EUR | |
| 1,738,294 | RESIDUAL DEDT SERVICES LIMITED FRN PERPETUAL | 85,774 | 0.00 | | <i>Zambia</i> | 37,632,641 | 1.12 |
| 30,400,000 | SOUTH AFRICA 4.85% 30/09/2029 | 24,928,320 | 0.75 | 19,000,000 | ZAMBIA 0% REGS 14/04/2024 | 11,075,958 | 0.33 |
| 24,000,000 | SOUTH AFRICA 5.00% 12/10/2046 | 14,906,882 | 0.44 | 28,100,000 | ZAMBIA 0% REGS 20/09/2022 | 15,403,191 | 0.46 |
| 4,600,000 | SOUTH AFRICA 5.375% 24/07/2044 | 3,024,397 | 0.09 | 19,800,000 | ZAMBIA 0% REGS 30/07/2027 | 11,153,492 | 0.33 |
| 22,400,000 | SOUTH AFRICA 5.65% 27/09/2047 | 14,699,217 | 0.44 | | Otros valores mobiliarios | - | 0.00 |
| | <i>Togo</i> | 11,775,796 | 0.35 | | Acciones | - | 0.00 |
| 12,590,000 | ECOBANK TRANSPORATIONAL INCORPORATED 9.50% REGS 18/04/2024 | 11,775,796 | 0.35 | | <i>Reino Unido</i> | - | 0.00 |
| | <i>Trinidad y Tobago</i> | 2,767,076 | 0.08 | 86,401 | MRIYA FARMING PLC | - | 0.00 |
| 3,000,000 | TRINIDAD GENERATION UNLIMITED 5.25% REGS 04/11/2027 | 2,767,076 | 0.08 | | Warrants, Derechos | - | 0.00 |
| | <i>Turquía</i> | 27,666,853 | 0.82 | | <i>México</i> | - | 0.00 |
| 9,400,000 | MUNICIPALITY OF METROPOLITAN ISTANBUL 6.375% REGS 09/12/2025 | 7,343,410 | 0.22 | 231,454 | HIPOTECARIA CL I | - | 0.00 |
| 15,500,000 | TURKEY 4.875% 16/04/2043 | 8,791,611 | 0.26 | | Acción/Participaciones de OICVM/OIC | 303,268,048 | 9.02 |
| 6,000,000 | TURKEY 5.25% 13/03/2030 | 4,120,197 | 0.12 | | Acción/Participaciones en fondos de inversión | 303,268,048 | 9.02 |
| 10,600,000 | TURKEY 5.95% 15/01/2031 | 7,411,635 | 0.22 | | <i>Francia</i> | 91,185,978 | 2.71 |
| | <i>Ucrania</i> | 17,943,441 | 0.53 | 92 | AMUNDI EURO LIQUIDITY | 91,185,978 | 2.71 |
| 9,740,000 | NPC UKRENERGO 6.875% REGS 09/11/2026 | 2,380,009 | 0.07 | | <i>Isla de Jersey</i> | 17 | 0.00 |
| 2,600,000 | UKRAINE 6.876% REGS 21/05/2029 | 620,175 | 0.02 | 1 | ETFS SHORT CRUDE OIL | 17 | 0.00 |
| 14,350,000 | UKRAINE 7.75% REGS 01/09/2024 | 3,532,287 | 0.11 | | <i>Luxemburgo</i> | 212,082,053 | 6.31 |
| 24,650,000 | UKRAINE 7.75% REGS 01/09/2025 | 6,050,443 | 0.17 | 110,618 | AMUNDI FUNDS CASH USD Z USD (C) | 105,914,687 | 3.15 |
| 1,650,000 | UKRAINE 7.75% REGS 01/09/2026 | 417,641 | 0.01 | 16,500 | AMUNDI FUNDS EMERGING MARKETS CORPORATE BOND - O USD (C) | 19,776,957 | 0.59 |
| 19,600,000 | UKRAINE 7.75% REGS 01/09/2027 | 4,942,886 | 0.15 | 13,581 | AMUNDI FUNDS EMERGING MARKETS GREEN BOND SE USD (C) | 11,375,719 | 0.34 |
| | <i>Uzbekistán</i> | 18,630,753 | 0.55 | 25,000 | AMUNDI INVESTMENT FUNDS EMERGING MARKETS SOVEREIGN BOND ND S | 25,145,631 | 0.75 |
| 2,760,000 | UZBEKISTAN 5.375% REGS 20/02/2029 | 2,329,731 | 0.07 | 3,985 | AMUNDI PLANET SICAV SIF EMERGING GREEN ONE | 39,274,396 | 1.17 |
| 21,520,000 | UZBEKNEFTEGAZ JOINT-STOCK COMPANY 4.75% REGS 16/11/2028 | 16,301,022 | 0.48 | 5,000 | AMUNDI SF SBI FM INDIA BOND ND H | 4,495,767 | 0.13 |
| | <i>Venezuela</i> | 47,611,595 | 1.42 | 3,000 | AMUNDI FUNDS EMERGING MARKETS CRP HIGH YIELD BOND Z USD C | 2,661,591 | 0.08 |
| 231,717,391 | PETROLEOS DE VENEZUELA SA PDVSA 0% REGS 15/11/2026 DEFAULTED | 11,689,489 | 0.35 | 3,585 | STRUCTURA SICAV STRATAGEM | 3,437,305 | 0.10 |
| 163,178,302 | PETROLEOS DE VENEZUELA SA PDVSA 0% REGS 16/05/2024 DEFAULTED | 8,645,508 | 0.26 | | Instrumentos derivados | 2,475,011 | 0.07 |
| 36,000,000 | PETROLEOS DE VENEZUELA SA PDVSA 0% REGS 17/02/2022 DEFAULTED | 2,405,280 | 0.07 | | Opciones | 2,475,011 | 0.07 |
| 28,667,000 | PETROLEOS DE VENEZUELA SA PDVSA 0% REGS 31/12/2099 DEFAULTED | 2,467,454 | 0.07 | | <i>Estados Unidos de América</i> | 2,475,011 | 0.07 |
| 87,020,700 | PETROLEOS DE VENEZUELA SA PDVSA 0% 12/04/2027 DEFAULTED | 6,237,822 | 0.19 | 300 | S&P 500 INDEX - 3,500 - 16.09.22 PUT | 2,475,011 | 0.07 |
| 10,052,200 | PETROLEOS DE VENEZUELA SA PDVSA 0% 12/04/2037 DEFAULTED | 721,139 | 0.02 | | Total cartera de títulos | 3,043,478,403 | 90.49 |
| 45,800,000 | REPUBLIC OF VENEZUELA 0% PERPETUAL DEFAULTED USD (ISIN USP97475AP55) | 4,063,274 | 0.12 | | | | |
| 10,000,000 | REPUBLIC OF VENEZUELA 0% 07/05/2023 DEFAULTED | 889,856 | 0.03 | | | | |
| 100,600,000 | REPUBLIC OF VENEZUELA 0% 13/10/2019 DEFAULTED | 9,145,367 | 0.27 | | | | |
| 10,000,000 | REPUBLIC OF VENEZUELA 0% 15/09/2027 DEFAULTED | 915,969 | 0.03 | | | | |
| 5,000,000 | VENEZUELA 0% 21/04/2025 | 430,437 | 0.01 | | | | |

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Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---|--------------------|--------------|---|------------------|----------|
| | USD | | | USD | |
| Posiciones a largo plazo | 517,970,150 | 93.86 | 650,000 VTR COMUNICACIONES SPA 5.125% REGS 15/01/2028 | 474,136 | 0.09 |
| Valores mobiliarios admitidos a cotización oficial en una bolsa de valores y/o negociados en otro mercado regulado | 470,439,876 | 85.25 | <i>China</i> | 1,901,580 | 0.34 |
| Bonos | 470,439,876 | 85.25 | 2,000,000 CHINA CONSTRUCTION BANK CORPORATION CHINA VAR 24/06/2030 | 1,901,580 | 0.34 |
| <i>Arabia Saudí</i> | 5,864,498 | 1.06 | <i>Colombia</i> | 6,118,788 | 1.11 |
| 1,600,000 RIYAD BANK VAR 25/02/2030 | 1,545,104 | 0.28 | 2,570,000 BANCOLOMBIA SA VAR 18/12/2029 | 2,247,696 | 0.41 |
| 1,600,000 SAUDI ARABIA 2.25% REGS 02/02/2033 | 1,334,496 | 0.24 | 2,900,000 ECOPETROL SA 5.375% 26/06/2026 | 2,687,952 | 0.49 |
| 4,200,000 SAUDI ARABIAN OIL COMPANY 3.50% REGS 24/11/2070 | 2,984,898 | 0.54 | 1,500,000 EMPRESAS PUBLIC MEDELLIN 4.25% REGS 18/07/2029 | 1,183,140 | 0.21 |
| <i>Argentina</i> | 15,038,974 | 2.73 | <i>Corea del Sur</i> | 3,376,082 | 0.61 |
| 5,000,000 ARGENTINA VAR 09/07/2030 | 1,182,600 | 0.21 | 1,840,000 HYUNDAI CAPITAL SERVICES 1.25% REGS 08/02/2026 | 1,657,766 | 0.30 |
| 3,500,000 PAMPA ENERGIA SA 9.125% REGS 15/04/2029 | 2,863,140 | 0.52 | 1,770,000 SHINHAN BANK CO LTD 4.375% REGS 13/04/2032 | 1,718,316 | 0.31 |
| 8,807,000 YPF SOCIEDAD ANONIMA 6.95% REGS 21/07/2027 | 5,120,742 | 0.93 | <i>Costa de Marfil</i> | 1,493,300 | 0.27 |
| 2,000,000 YPF SOCIEDAD ANONIMA 7.00% REGS 15/12/2047 | 997,580 | 0.18 | 2,000,000 IVORY COAST 6.875% REGS 17/10/2040 | 1,493,300 | 0.27 |
| 6,800,000 YPF SOCIEDAD ANONIMA 8.50% REGS 28/07/2025 | 4,616,656 | 0.84 | <i>Egipto</i> | 7,634,095 | 1.38 |
| 450,000 YPF SOCIEDAD ANONIMA 8.75% REGS 04/04/2024 | 258,256 | 0.05 | 4,200,000 AFRICAN EXPORT IMPORT BANK AFREXIMBANK 3.798% REGS 17/05/2031 | 3,443,664 | 0.62 |
| <i>Austria</i> | 4,573,908 | 0.83 | 4,900,000 AFRICAN EXPORT IMPORT BANK AFREXIMBANK 3.994% REGS 21/09/2029 | 4,190,431 | 0.76 |
| 3,600,000 KLABIN AUSTRIA GMBH 3.20% REGS 12/01/2031 | 2,762,460 | 0.50 | <i>Emiratos Árabes Unidos</i> | 7,325,459 | 1.33 |
| 2,400,000 SUZANO AUSTRIA GMBH 3.125% 15/01/2032 | 1,811,448 | 0.33 | 2,000,000 EMIRATES NBD BANK PJSC VAR PERPETUAL | 2,002,120 | 0.36 |
| <i>Baréin</i> | 4,257,087 | 0.77 | 1,800,000 MDGH GMTN RSC LTD 2.875% 21/05/2030 | 1,620,216 | 0.29 |
| 2,400,000 BAHRAIN 5.25% REGS 25/01/2033 | 1,952,832 | 0.35 | 3,500,000 NBK TIER 1 FINANCING VAR REGS PERPETUAL | 3,299,695 | 0.61 |
| 2,300,000 BBK 5.50% 09/07/2024 | 2,304,255 | 0.42 | 400,000 OZTEL HOLDINGS SPC LIMITED 6.625% REGS 24/04/2028 | 403,428 | 0.07 |
| <i>Brasil</i> | 10,708,208 | 1.94 | <i>España</i> | 2,939,240 | 0.53 |
| 3,500,000 BANCO VOTORANTIM 4.375% REGS 29/07/2025 | 3,349,920 | 0.61 | 4,000,000 AI CANDELARIA SPAIN 5.75% REGS 15/06/2033 | 2,939,240 | 0.53 |
| 1,000,000 ITAU UNIBANCO HOLDING SA VAR REGS 21/11/2029 | 943,560 | 0.17 | <i>Estados Unidos de América</i> | 10,945,791 | 1.98 |
| 5,600,000 ITAU UNIBANCO HOLDING SA 4.625% REGS PERPETUAL | 4,484,984 | 0.81 | 5,600,000 BBVA BANCOMER SA TEXAS AGENCY VAR REGS 18/01/2033 | 4,785,032 | 0.86 |
| 2,400,000 MC BRAZIL DOWNSTREAM TRADING SARL 7.25% REGS 30/06/2031 | 1,929,744 | 0.35 | 1,200,000 KOSMOS ENERGY LTD 7.75% REGS 01/05/2027 | 1,006,464 | 0.18 |
| <i>Canadá</i> | 1,951,392 | 0.35 | 600,000 MERCADOLIBRE INC 3.125% 14/01/2031 | 437,412 | 0.08 |
| 2,400,000 FRONTERA ENERGY CORPORATION 7.875% REGS 21/06/2028 | 1,951,392 | 0.35 | 4,000,000 SASOL FIANCNING USA LLC 6.50% 27/09/2028 | 3,639,600 | 0.66 |
| <i>Chile</i> | 10,371,726 | 1.88 | 1,190,000 SK BATTERY AMERICA INC 2.125% 26/01/2026 | 1,077,283 | 0.20 |
| 1,000,000 ALFA DESARROLLO SPA 4.55% REGS 27/09/2051 | 714,269 | 0.13 | <i>Filipinas</i> | 3,115,648 | 0.56 |
| 600,000 EMPRESA DE TRANSPORTE DE PASAJEROS METRO SA 4.70% REGS 07/05/2050 | 505,038 | 0.09 | 3,200,000 PHILIPPINE NATIONAL BANK 3.28% 27/09/2024 | 3,115,648 | 0.56 |
| 1,833,000 EMPRESA NACIONAL DE TELECOMICACIONES SA ENTEL 3.05% REGS 14/09/2032 | 1,478,938 | 0.27 | <i>Georgia</i> | 1,302,288 | 0.24 |
| 919,000 EMPRESA NACIONAL DE TELECOMICACIONES SA ENTEL 4.75% REGS 01/08/2026 | 896,108 | 0.16 | 374,000 GEORGIAN RAILWAY JSC 4.00% REGS 17/06/2028 | 316,868 | 0.06 |
| 1,100,000 EMPRESA NACIONAL DEL PETROLEO SA ENAP 3.75% REGS 05/08/2026 | 1,021,537 | 0.19 | 1,000,000 TBC BANK JSC 5.75% REGS 19/06/2024 | 985,420 | 0.18 |
| 2,000,000 INVERSIONES CIMPC SA 4.375% REGS 04/04/2027 | 1,912,780 | 0.35 | <i>Hong Kong (China)</i> | 1,927,416 | 0.35 |
| 4,000,000 TELEFONICA MOVILES CHILE SA 3.537% REGS 18/11/2031 | 3,368,920 | 0.60 | 1,770,000 CNAC HK FIBRIDGE COMPANY LIMITED 3.70% 22/09/2050 | 1,322,544 | 0.24 |
| | | | 720,000 MTR CORP LTD 1.625% 19/08/2030 | 604,872 | 0.11 |

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Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|--|------------------|----------|--|------------------|----------|
| | USD | | | USD | |
| <i>India</i> | 20,651,007 | 3.74 | 1,500,000 DIGICEL HOLDINGS BERMUDA LTD 8.00% REGS 31/12/2026 | 1,023,270 | 0.19 |
| 3,360,000 10 RENEW POWER SUBSIDIAR 4.50% REGS 14/07/2028 | 2,648,990 | 0.48 | 2,500,000 DIGICEL HOLDINGS BERMUDA LTD 8.75% REGS 25/05/2024 | 2,334,800 | 0.42 |
| 2,250,000 ADANI ELECTRICITY MUMBAI LTD 3.949% REGS 12/02/2030 | 1,848,105 | 0.33 | 2,000,000 DIGICEL LTD 6.75% REGS 01/03/2023 | 1,204,640 | 0.22 |
| 2,450,000 ADANI GREEN ENERGY LTD 4.375% REGS 08/09/2024 | 2,205,049 | 0.40 | 3,000,000 GEOPARK LTD 5.50% REGS 17/01/2027 | 2,516,730 | 0.46 |
| 2,400,000 ADANI GREEN ENERGY UP LTD 6.25% REGS 10/12/2024 | 2,300,808 | 0.42 | 3,800,000 OOREDOO INTERNATIONAL FINANCE LTD 2.625% REGS 08/04/2031 | 3,309,496 | 0.60 |
| 1,000,000 ADANI TRANSMISSION LTD 4.00% REGS 03/08/2026 | 946,730 | 0.17 | 1,600,000 TENGZICHEVROIL FINANCE COMPANY INTERNATIONAL LTD 3.25% REGS 15/08/2030 | 1,225,360 | 0.22 |
| 3,000,000 EXPORT IMPORT BANK OF INDIA 2.25% REGS 13/01/2031 | 2,369,670 | 0.43 | <i>Islas Caimán</i> | 39,883,251 | 7.23 |
| 4,400,000 MUTHOOT FINANCE 4.40% REGS 02/09/2023 | 4,280,144 | 0.78 | 5,600,000 BANK OF SHARJAH FUNDING LTD 4.00% 18/09/2024 | 5,452,048 | 0.98 |
| 3,100,000 POWER FINANCE CORPORATION 1.841% 21/09/2028 | 2,712,921 | 0.49 | 2,000,000 BIOCEANICO SOVERIGN CERTIFICATE LTD 0% REGS 05/06/2034 | 1,174,756 | 0.21 |
| 1,371,000 POWER FINANCE CORPORATION 3.25% 16/09/2024 | 1,338,590 | 0.24 | 6,000,000 CENTRAL CHN REAL ESTATE 7.50% 14/07/2025 | 1,889,820 | 0.34 |
| <i>Indonesia</i> | 12,963,733 | 2.35 | 570,000 CIFI HOLDINGS LTD 4.375% 12/04/2027 | 312,862 | 0.06 |
| 640,000 BK TABUNGAN NEGARA 4.20% 23/01/2025 | 606,195 | 0.11 | 1,310,000 COUNTRY GARDEN HOLDINGS CO LTD 3.30% 12/01/2031 | 544,240 | 0.10 |
| 3,250,000 INDONESIA 1.85% 12/03/2031 | 2,641,242 | 0.48 | 4,000,000 COUNTRY GARDEN HOLDINGS CO LTD 4.80% 06/08/2030 | 1,729,920 | 0.31 |
| 1,000,000 PELABUHAN INDONESIA III 4.875% REGS 01/10/2024 | 1,008,400 | 0.18 | 4,200,000 COUNTRY GARDEN HOLDINGS CO LTD 5.125% 17/01/2025 | 2,271,612 | 0.41 |
| 580,000 PERUSAHAAN PENERBIT SBSN INDONESIA III TR 4.70% REGS 06/06/2032 | 571,294 | 0.10 | 1,000,000 COUNTRY GARDEN HOLDINGS CO LTD 5.625% 14/01/2030 | 441,610 | 0.08 |
| 2,040,000 PT FREEPORT INDONESIA 5.315% REGS 14/04/2032 | 1,870,721 | 0.34 | 2,470,000 CT TRUST 5.125% REGS 03/02/2032 | 1,981,384 | 0.36 |
| 2,000,000 PT PELABUHAN INDONESIA II 4.25% REGS 05/05/2025 | 1,971,280 | 0.36 | 2,000,000 DP WORLD CRESCENT LTD 3.875% 18/07/2029 | 1,856,920 | 0.34 |
| 2,000,000 PT PERTAMINA 3.10% REGS 25/08/2030 | 1,746,440 | 0.32 | 4,800,000 DP WORLD SUKUK LTD VAR PERPETUAL | 4,831,392 | 0.88 |
| 1,462,000 PT PERTAMINA 4.175% REGS 21/01/2050 | 1,152,495 | 0.21 | 1,875,000 ENN ENERGY HLD BONDS 2.625% REGS 17/09/2030 | 1,598,794 | 0.29 |
| 1,800,000 STAR ENERGY GEOTHERMAL 6.75% REGS 24/04/2033 | 1,395,666 | 0.25 | 1,850,000 JD COM INC 3.375% 14/01/2030 | 1,695,192 | 0.31 |
| <i>Irlanda</i> | 4,895,484 | 0.89 | 3,500,000 KAISA GROUP HOLDINGS LIMITED 0% REGS 22/10/2022 | 490,070 | 0.09 |
| 3,500,000 ASG FINANCE DAC 7.875% REGS 03/12/2024 | 3,321,185 | 0.60 | 950,000 KAISA GROUP HOLDINGS LIMITED 0% 16/04/2025 | 131,252 | 0.02 |
| 2,500,000 PHOSAGRO BOND FUNDING DAC 2.60% REGS 16/09/2028 | 804,150 | 0.15 | 3,000,000 KAISA GROUP HOLDINGS LIMITED 0% 31/05/2023 | 417,750 | 0.08 |
| 1,900,000 RZD CAPITAL PLC 2.20% 23/05/2027 | 217,287 | 0.04 | 600,000 LAMAR FUNDING LTD 3.958% REGS 07/05/2025 | 570,744 | 0.10 |
| 600,000 SOVCOM CAPITAL DESIGNATED ACTIVITY COMPANY VAR REGS PERPETUAL | 53,094 | 0.01 | 1,200,000 LIMA METRO LINE 2 FINANCE LTD 4.35% REGS 05/04/2036 | 1,029,501 | 0.19 |
| 1,500,000 SOVCOM CAPITAL DESIGNATED ACTIVITY COMPANY 8.00% REGS 07/04/2030 | 75,000 | 0.01 | 4,200,000 MAF GLOBAL SECURITIES LTD VAR PERPETUAL USD (ISIN XS2399467807) | 4,185,636 | 0.76 |
| 1,600,000 TCS FINANCE DESIGNATED ACTIVITY COMPANY VAR REGS PERPETUAL | 424,768 | 0.08 | 2,570,000 MELCO RESORTS FINANCE LTD 5.75% REGS 21/07/2028 | 1,636,447 | 0.30 |
| <i>Isla de Jersey</i> | 4,750,534 | 0.86 | 3,175,000 MGM CHINA HOLDINGS LTD 4.75% REGS 01/02/2027 | 2,256,059 | 0.41 |
| 5,210,000 GALAXY PIPELINE ASSETS BIDCO LIMITED 2.94% REGS 30/09/2040 | 4,188,231 | 0.76 | 2,180,000 MODERN LAND CHINA CO LTD 0% 04/03/2024 | 388,389 | 0.07 |
| 700,000 WEST CHINA CEMENT 4.95% 08/07/2026 | 562,303 | 0.10 | 1,020,000 SHIMAO PROPERTY HOLDINGS LIMITED 3.45% 11/01/2031 | 109,171 | 0.02 |
| <i>Isla de Man</i> | 1,007,325 | 0.18 | 4,285,000 SHIMAO PROPERTY HOLDINGS LIMITED 5.20% 16/01/2027 | 470,622 | 0.09 |
| 1,210,000 ANGLOGOLD ASHANTI HOLDINGS PLC 3.75% 01/10/2030 | 1,007,325 | 0.18 | 3,500,000 SHIMAO PROPERTY HOLDINGS LIMITED 5.60% 15/07/2026 | 409,395 | 0.07 |
| <i>Islas Bermudas</i> | 12,182,142 | 2.21 | 1,000,000 SHIMAO PROPERTY HOLDINGS LIMITED 6.125% 21/02/2024 | 115,280 | 0.02 |
| 2,000,000 CHINA OIL AND GAS 5.50% 25/01/2023 | 567,846 | 0.10 | 2,500,000 SUNAC CHINA HOLDINGS LTD 7.50% 01/02/2024 | 385,100 | 0.07 |
| | | | 1,000,000 TENCENT MUSIC ENTERTAINMENT GROUP 2.00% 03/09/2030 | 784,140 | 0.14 |
| | | | 3,775,000 YUZHOU GROUP HOLDINGS COMPANY LIMITED 0% 12/08/2026 | 286,334 | 0.05 |

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Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL | | |
|------------|---|------------|----------|------------------|---|------------|------|
| | USD | | | USD | | | |
| 1,500,000 | YUZHOU GROUP HOLDINGS COMPANY LIMITED 7.375% 13/01/2026 | 111,105 | 0.02 | 5,000,000 | MILLICOM INTERNATIONAL CELLULAR SA 6.25% REGS 25/03/2029 | 3,919,770 | 0.71 |
| 700,000 | ZHENRO PROPERTIES GROUP LIMITED 0% 05/02/2025 | 50,155 | 0.01 | 3,000,000 | MINERVA LUXEMBOURG SA 4.375% REGS 18/03/2031 | 2,421,900 | 0.44 |
| 3,875,000 | ZHENRO PROPERTIES GROUP LIMITED 6.63% 07/01/2026 | 275,551 | 0.05 | 1,400,000 | NATURA AND CO LUXEMBOURG HOLDINGS 6.00% REGS 19/04/2029 | 1,233,764 | 0.22 |
| | <i>Islas Mauricio</i> | 11,517,289 | 2.09 | 3,000,000 | STEEL CAPITAL SA 0% REGS 16/09/2024 | 459,240 | 0.08 |
| 880,000 | AZURE POWER SOLAR ENERGY PRIVATE LIMITED 5.65% REGS 24/12/2024 | 833,589 | 0.15 | 3,400,000 | TUPY OVERSEAS SA 4.50% REGS 16/02/2031 | 2,635,408 | 0.48 |
| 445,000 | CLEAN RENEWABLE POWER PTE LTD 4.25% REGS 25/03/2027 | 345,906 | 0.06 | | <i>México</i> | 42,243,783 | 7.65 |
| 1,930,000 | GREENKO POWER II LTD 4.30% REGS 13/12/2028 | 1,508,410 | 0.27 | 2,200,000 | ALPHA HOLDINGS SA DE CV 0% REGS 10/02/2025 | 130,812 | 0.02 |
| 1,200,000 | GREENKO SOLAR 5.95% REGS 29/07/2026 | 1,066,716 | 0.19 | 1,400,000 | BANCO MERCAN DEL NORTE SA BANORTE VAR REGS PERPETUAL | 1,325,618 | 0.24 |
| 750,000 | INDIA GREEN POWER HOLDINGS 4.00% REGS 22/02/2027 | 588,578 | 0.11 | 4,000,000 | BANCO MERCANTIL DE NORTE VAR REGS PERPETUAL USD (ISIN USP1401KAA99) | 3,349,480 | 0.61 |
| 2,800,000 | NETWORK I2I LIMITED VAR REGS PERPETUAL USD (ISIN USV6703DAA29) | 2,606,240 | 0.47 | 2,510,000 | BRASKEM IDESA SAPI 6.99% REGS 20/02/2032 | 1,975,069 | 0.36 |
| 3,675,000 | NETWORK I2I LIMITED VAR REGS PERPETUAL USD (ISIN USV6703DAC84) | 3,090,087 | 0.57 | 2,400,000 | CEMEX SAB DE CV VAR REGS PERPETUAL | 2,044,920 | 0.37 |
| 1,900,000 | UPL CORP LTD VAR PERPETUAL | 1,477,763 | 0.27 | 2,000,000 | CEMEX SAB DE CV 3.875% REGS 11/07/2031 | 1,511,180 | 0.27 |
| | <i>Islas Virgenes Británicas</i> | 16,548,379 | 3.00 | 3,000,000 | COMISION FEDERAL DE ELECTRICIDAD 3.348% REGS 09/02/2031 | 2,307,930 | 0.42 |
| 1,070,000 | FORTUNE STAR BVI LTD 5.05% 27/01/2027 | 638,298 | 0.12 | 4,500,000 | GRUPO AEROPORTUARIO DEL PACIFICO SAB DE CV 8.50% REGS 17/03/2027 | 4,350,645 | 0.79 |
| 2,700,000 | FORTUNE STAR BVI LTD 6.85% 02/07/2024 | 1,956,852 | 0.35 | 1,400,000 | INDUSTRIAS PENOLES SAB DE CV 4.75% REGS 06/08/2050 | 1,115,212 | 0.20 |
| 6,530,000 | HUARONG FINANCE 2019 CO LTD 3.75% 29/05/2024 | 6,265,926 | 1.14 | 2,200,000 | MINERA MEXICO SA 4.50% REGS 26/01/2050 | 1,703,746 | 0.31 |
| 1,565,000 | PEAK RE BVI HOLDING LTD VAR PERPETUAL | 1,258,323 | 0.23 | 10,000,000 | PETROLEOS MEXICANOS PEMEX 5.50% 27/06/2044 | 5,789,400 | 1.05 |
| 3,500,000 | SEPCO VIRGIN LTD VAR PERPETUAL | 3,442,810 | 0.62 | 9,800,000 | PETROLEOS MEXICANOS PEMEX 6.50% 23/01/2029 | 7,887,530 | 1.43 |
| 3,000,000 | SINOPEC GROUP OVERSEAS DEV 2017 LTD 3.625% REGS 12/04/2027 | 2,986,170 | 0.54 | 2,500,000 | PETROLEOS MEXICANOS PEMEX 6.95% 28/01/2060 | 1,550,825 | 0.28 |
| | <i>Israel</i> | 2,818,112 | 0.51 | 1,860,000 | PETROLEOS MEXICANOS PEMEX 7.69% 23/01/2050 | 1,250,404 | 0.23 |
| 3,200,000 | BANK LEUMI LE ISRAEL VAR 29/01/2031 | 2,818,112 | 0.51 | 3,600,000 | TOTAL PLAY TELECOMUICATIONS 6.375% REGS 20/09/2028 | 2,890,908 | 0.52 |
| | <i>Kenia</i> | 1,693,890 | 0.31 | 3,435,000 | TOTAL PLAY TELECOMUICATIONS 7.50% REGS 12/11/2025 | 3,060,104 | 0.55 |
| 1,800,000 | EASTERN AND SOUTHERN AFRICAN TRADE AND DEV BANK 4.875% 23/05/2024 | 1,693,890 | 0.31 | | <i>Mongolia</i> | 775,928 | 0.14 |
| | <i>Kuwait</i> | 5,189,690 | 0.94 | 800,000 | DEVELOPEMENT BANK OF MONGOLIA LLC 7.25% REGS 23/10/2023 | 775,928 | 0.14 |
| 2,196,000 | AL AHLI BANK OF KUWAIT VAR PERPETUAL | 2,191,718 | 0.40 | | <i>Nigeria</i> | 12,400,682 | 2.25 |
| 3,600,000 | BURGAN BANK VAR 15/12/2031 | 2,997,972 | 0.54 | 1,014,000 | AFRICA FINANCE CORPORATION 3.875% REGS 13/04/2024 | 992,006 | 0.18 |
| | <i>Luxemburgo</i> | 42,570,247 | 7.71 | 4,200,000 | AFRICA FINANCE CORPORATION 4.375% REGS 17/04/2026 | 4,087,314 | 0.74 |
| 3,000,000 | ACU PETROLEO LUXEMBOURG SARL 7.50% REGS 13/01/2032 | 2,535,450 | 0.46 | 1,000,000 | FIDELITY BANK PLC 7.625% REGS 28/10/2026 | 853,690 | 0.15 |
| 3,000,000 | ATENTO LUXCO 1 SA 8.00% REGS 10/02/2026 | 2,133,990 | 0.39 | 3,800,000 | NIGERIA 6.50% REGS 28/11/2027 | 2,902,402 | 0.53 |
| 2,000,000 | B2W DIGITAL LUX 4.375% REGS 20/12/2030 | 1,522,820 | 0.28 | 3,950,000 | SEPLAT PETROLEUM DEVELOPMENT COMPANY PLC 7.75% REGS 01/04/2026 | 3,565,270 | 0.65 |
| 5,000,000 | CSN RESOURCES SA 4.625% REGS 10/06/2031 | 3,599,900 | 0.65 | | <i>Omán</i> | 3,851,014 | 0.70 |
| 4,600,000 | GOL FINANCE SA 8.00% REGS 30/06/2026 | 3,059,598 | 0.55 | 2,520,000 | NATIONAL BANK OF OMAN 5.625% 25/09/2023 | 2,526,250 | 0.46 |
| 1,800,000 | JBS FINANCE LUXEMBOURG SARL 3.625% REGS 15/01/2032 | 1,454,076 | 0.26 | 1,400,000 | OQ SAOC 5.125% REGS 06/05/2028 | 1,324,764 | 0.24 |
| 3,500,000 | KENBOURNE INVEST SA 4.70% REGS 22/01/2028 | 2,735,740 | 0.50 | | <i>Países Bajos</i> | 45,888,630 | 8.32 |
| 10,500,000 | MHP LUX SA 0% REGS 19/09/2029 | 5,386,185 | 0.98 | 3,440,000 | BOI FINANCE BV 7.50% REGS 16/02/2027 | 2,922,213 | 0.53 |
| 4,000,000 | MILLICOM INTERNATIONAL CELLULAR SA 4.50% REGS 27/04/2031 | 2,968,360 | 0.54 | | | | |
| 8,475,000 | MILLICOM INTERNATIONAL CELLULAR SA 5.125% REGS 15/01/2028 | 6,504,046 | 1.17 | | | | |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | | Valor de mercado | % del VL | Cantidad | | Valor de mercado | % del VL |
|------------|--|------------------|----------|-----------|---|------------------|----------|
| | | USD | | | | USD | |
| 3,000,000 | BRASKEM NETHERLANDS FINANCE BV VAR REGS 23/01/2081 | 3,015,630 | 0.55 | | <i>Reino Unido</i> | 6,831,226 | 1.24 |
| 6,000,000 | DTEK RENEWABLES FINANCE B.V. 8.50% REGS 12/11/2024 | 2,597,023 | 0.47 | 1,800,000 | ENDEAVOUR MINING PLC 5.00% REGS 14/10/2026 | 1,462,338 | 0.26 |
| 3,400,000 | IHS NETHERLANDS HOLDCO BV 8.00% REGS 18/09/2027 | 2,978,196 | 0.54 | 1,381,000 | LIQUID TELECOMMUNICATIONS FINANCING PLC 5.50% REGS 04/09/2026 | 1,215,874 | 0.22 |
| 6,100,000 | MANIJESA CAPITAL B V 4.625% REGS 10/08/2030 | 5,481,582 | 0.99 | 3,017,000 | TULLOW OIL PLC 10.25% REGS 15/05/2026 | 2,905,854 | 0.53 |
| 3,900,000 | NOSTRUM OIL&GAS FIN BV 0% REGS 16/02/2025 | 1,005,342 | 0.18 | 1,500,000 | TULLOW OIL PLC 7.00% REGS 01/03/2025 | 1,247,160 | 0.23 |
| 7,300,000 | NOSTRUM OIL&GAS FIN BV 0% REGS 25/07/2022 | 1,911,797 | 0.35 | | <i>República Checa</i> | 725,539 | 0.13 |
| 5,349,000 | PETROBRAS GLOBAL FINANCE BV 5.093% 15/01/2030 | 4,924,450 | 0.89 | 1,120,000 | EP INFRASTRUCTURE AS 1.816% 02/03/2031 | 725,539 | 0.13 |
| 2,050,000 | PETROBRAS GLOBAL FINANCE BV 5.50% 10/06/2051 | 1,558,287 | 0.28 | | <i>República Dominicana</i> | 697,890 | 0.13 |
| 3,200,000 | PETROBRAS GLOBAL FINANCE BV 5.60% 03/01/2031 | 2,972,096 | 0.54 | 1,000,000 | DOMINICAN REPUBLIC 5.30% REGS 21/01/2041 | 697,890 | 0.13 |
| 700,000 | PROSUS NV 2.031% REGS 03/08/2032 | 507,682 | 0.09 | | <i>Singapur</i> | 7,805,666 | 1.41 |
| 3,000,000 | PROSUS NV 3.832% REGS 08/02/2051 | 1,818,750 | 0.33 | 4,000,000 | AXIS BANK LTD VAR REGS PERPETUAL | 3,454,560 | 0.62 |
| 1,000,000 | PROSUS NV 4.027% REGS 03/08/2050 | 631,900 | 0.11 | 1,670,000 | CONTINUUM ENERGY LEVANTER PTE LTD 4.50% REGS 09/02/2027 | 1,293,665 | 0.23 |
| 9,000,000 | TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 1.625% 15/10/2028 | 6,656,337 | 1.22 | 1,500,000 | LLPL CAPITAL PTE LTD 6.875% REGS 04/02/2039 | 1,222,494 | 0.22 |
| 4,300,000 | TEVA PHARMACEUTICAL FINANCE NETHERLANDS III BV 3.15% 01/10/2026 | 3,569,086 | 0.65 | 800,000 | MEDCO PLATINUM ROAD PTE LTD 6.75% REGS 30/01/2025 | 746,288 | 0.14 |
| 3,110,000 | TEVA PHARMACEUTICAL FINANCE NETHERLANDS III BV 5.125% 09/05/2029 | 2,608,419 | 0.47 | 1,100,000 | UNITED OVERSEAS BANK LTD VAR PERPETUAL | 1,088,659 | 0.20 |
| 1,000,000 | VTR FINANCE BV 6.375% REGS 15/07/2028 | 729,840 | 0.13 | | <i>Sudáfrica</i> | 1,091,532 | 0.20 |
| | <i>Panamá</i> | 4,363,915 | 0.79 | 1,200,000 | ABSA GROUP LIMITED VAR PERPETUAL | 1,091,532 | 0.20 |
| 1,600,000 | AES PANAMA GENERATION HLDGS SRL 4.375% REGS 31/05/2030 | 1,385,344 | 0.25 | | <i>Tailandia</i> | 8,053,838 | 1.46 |
| 2,000,000 | BANCO GENERAL SA 4.125% REGS 07/08/2027 | 1,900,400 | 0.34 | 1,500,000 | EXPORT IMPORT BANK THAILAND 3.902% 02/06/2027 | 1,479,810 | 0.27 |
| 1,150,000 | BANISTMO SA 4.25% REGS 31/07/2027 | 1,078,171 | 0.20 | 1,665,000 | GC TREASURY CENTRE COMPANY LTD 4.40% REGS 30/03/2032 | 1,535,313 | 0.28 |
| | <i>Paraguay</i> | 4,415,202 | 0.80 | 3,500,000 | MINOR INTERNATIONAL PUBLIC CO LTD VAR PERPETUAL | 3,221,995 | 0.58 |
| 3,150,000 | BANCO CONTINENTAL SAECA 2.75% REGS 10/12/2025 | 2,751,588 | 0.50 | 2,000,000 | PTTEP TREASURY CENTER CO 2.993% REGS 15/01/2030 | 1,816,720 | 0.33 |
| 1,800,000 | TELEFONICA CELULAR DEL PARAGUAY 5.875% REGS 15/04/2027 | 1,663,614 | 0.30 | | <i>Togo</i> | 1,750,520 | 0.32 |
| | <i>Perú</i> | 23,466,392 | 4.25 | 2,000,000 | ECOBANK TRANSPORATIONAL INCORPORATED VAR REGS 17/06/2031 | 1,750,520 | 0.32 |
| 2,400,000 | AUNA SAA 6.50% REGS 20/11/2025 | 2,240,352 | 0.41 | | <i>Turquía</i> | 13,157,729 | 2.38 |
| 1,800,000 | BANCO BBVA PERU VAR REGS 22/09/2029 | 1,748,250 | 0.32 | 1,200,000 | ARCELIK A S 3.00% 27/05/2026 | 1,073,447 | 0.19 |
| 9,000,000 | BANCO DE CREDITO DEL CREDITO VAR REGS 01/07/2030 | 8,251,290 | 1.49 | 5,000,000 | AYDEM YENILENEBILIR ENERJI AS 7.75% REGS 02/02/2027 | 3,634,950 | 0.66 |
| 900,000 | CORPORACION FINANCIERA DE DESARROLLO SA COFIDE VAR REGS 15/07/2029 | 865,395 | 0.16 | 4,400,000 | TURKCELL ILETISIM HIZMETLERI A.S. 5.80% REGS 11/04/2028 | 3,468,300 | 0.63 |
| 4,200,000 | MINSUR SA 4.50% REGS 28/10/2031 | 3,547,530 | 0.64 | 8,400,000 | TURKEY 4.875% 16/04/2043 | 4,981,032 | 0.90 |
| 2,600,000 | PERU 2.78% 01/12/2060 | 1,615,536 | 0.29 | | <i>Ucrania</i> | 600,331 | 0.11 |
| 2,400,000 | PETROLEOS DEL PERU SA 4.75% REGS 19/06/2032 | 1,871,304 | 0.34 | 2,350,000 | NPC UKRENERGO 6.875% REGS 09/11/2026 | 600,331 | 0.11 |
| 2,250,000 | REPUBLIC OF PERU 3.00% 15/01/2034 | 1,848,083 | 0.33 | | <i>Uzbekistán</i> | 2,745,146 | 0.50 |
| 1,740,000 | SAN MIGUEL INDUSTRIAS PET SA 3.50% REGS 02/08/2028 | 1,478,652 | 0.27 | 1,400,000 | NATIONAL BANK FOR FOREIGN ECONOMIC ACTI REP OF UZBEKISTAN 4.85% 21/10/2025 | 1,280,986 | 0.23 |
| | <i>Qatar</i> | 11,952,870 | 2.17 | 1,600,000 | UZBEK INDUSTRIAL AND CONSTRUCTION BANK JOINT STOCK COMMERCIAL BK 5.75% 02/12/2024 | 1,464,160 | 0.27 |
| 10,200,000 | AL AHLI BANK OF QATAR Q S C 4.00% PERPETUAL | 9,323,106 | 1.69 | | | | |
| 3,400,000 | QATAR PETROLEUM 3.30% REGS 12/07/2051 | 2,629,764 | 0.48 | | | | |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL |
|---|--------------------|--------------|
| | USD | |
| Venezuela | 105,480 | 0.02 |
| 2,000,000 PETROLEOS DE VENEZUELA SA PDVSA 0% REGS 15/11/2026 DEFAULTED | 105,480 | 0.02 |
| Acción/Participaciones de OICVM/OIC | 47,530,274 | 8.61 |
| Acción/Participaciones en fondos de inversión | 47,530,274 | 8.61 |
| Luxemburgo | 47,530,274 | 8.61 |
| 25,804 AMUNDI FUNDS CASH USD Z USD (C) | 25,829,540 | 4.67 |
| 3,750 AMUNDI FUNDS EMERGING MARKETS CORP HIGH YIELD BOND Z EUR (C) | 3,643,655 | 0.66 |
| 12,081 AMUNDI FUNDS EMERGING MARKETS GREEN BOND SE USD (C) | 10,579,211 | 1.92 |
| 726 AMUNDI PLANET SICAV SIF EMERGING GREEN ONE | 7,477,868 | 1.36 |
| Total cartera de títulos | 517,970,150 | 93.86 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---|--------------------|--------------|---|------------------|----------|
| | USD | | | USD | |
| Posiciones a largo plazo | 425,265,092 | 92.22 | 3,000,000 SWEIHAN PV POWER CO PJSC 3.625% REGS 31/01/2049 | 2,491,260 | 0.54 |
| Valores mobiliarios admitidos a cotización oficial en una bolsa de valores y/o negociados en otro mercado regulado | 418,836,089 | 90.83 | <i>Eslovaquia</i> | 2,000,000 | 0.43 |
| Bonos | 418,836,089 | 90.83 | 2,000,000 SLOVENSKA SPORITELNAA S 5.00% 13/12/2029 | 2,000,000 | 0.43 |
| <i>Austria</i> | 10,118,872 | 2.19 | <i>España</i> | 381,685 | 0.08 |
| 1,600,000 KLABIN AUSTRIA GMBH 7.00% REGS 03/04/2049 | 1,456,352 | 0.32 | 400,000 BANCO BILBAO VIZCAYA ARGENTARIA VAR PERPETUAL EUR (ISIN ES0813211028) | 381,685 | 0.08 |
| 8,500,000 SUZANO AUSTRIA GMBH 5.75% REGS 14/07/2026 | 8,662,520 | 1.87 | <i>Estados Unidos de América</i> | 10,953,711 | 2.38 |
| <i>Benin</i> | 2,741,881 | 0.59 | 200,000 HANWHA ENERGY USA HOLDINGS CORP 2.375% REGS 30/07/2022 | 199,900 | 0.04 |
| 4,000,000 BENIN 4.95% REGS 22/01/2035 | 2,741,881 | 0.59 | 1,980,000 MERCADOLIBRE INC 2.375% 14/01/2026 | 1,712,680 | 0.37 |
| <i>Brasil</i> | 10,918,229 | 2.37 | 4,300,000 NBM US HOLDINGS 6.625% REGS 06/08/2029 | 4,143,566 | 0.90 |
| 3,500,000 BANCO NACIONAL DE DESENVOLVIMENTO ECONOMICO E SOCIAL BNDES 4.75% REGS 09/05/2024 | 3,490,410 | 0.76 | 5,410,000 SK BATTERY AMERICA INC 2.125% 26/01/2026 | 4,897,565 | 1.07 |
| 5,650,000 ITAU UNIBANCO HOLDING SA VAR REGS 15/04/2031 | 4,984,769 | 1.08 | <i>Filipinas</i> | 599,482 | 0.13 |
| 2,500,000 ITAU UNIBANCO HOLDING SA 3.70% 14/04/2025 | 2,443,050 | 0.53 | 200,000 BANK OF PHILIPPINE ISLAND 2.50% 10/09/2024 | 194,882 | 0.04 |
| <i>Chile</i> | 31,568,813 | 6.86 | 415,000 RIZAL COMMERCIAL BANKING 3.00% 11/09/2024 | 404,600 | 0.09 |
| 4,000,000 BANCO DE CREDITO E INVERSIONES 2.365% 03/12/2029 | 3,347,840 | 0.73 | <i>Georgia</i> | 7,487,698 | 1.62 |
| 700,000 CHILE 3.50% 25/01/2050 | 541,590 | 0.12 | 200,000 GEORGIA GBL UTILITIES JSC 7.75% REGS 30/07/2025 | 201,434 | 0.04 |
| 4,400,000 COLBUN SA 3.15% REGS 19/01/2032 | 3,537,292 | 0.77 | 8,600,000 GEORGIAN RAILWAY JSC 4.00% REGS 17/06/2028 | 7,286,264 | 1.58 |
| 5,883,000 EMPRESA NACIONAL DE TELECOMICACIONES SA ENTEL 3.05% REGS 14/09/2032 | 4,746,639 | 1.03 | <i>Hong Kong (China)</i> | 3,568,361 | 0.77 |
| 8,200,000 INTERCHILE SA 4.50% REGS 30/06/2056 | 6,779,678 | 1.47 | 200,000 CHINA CONSTRUCTION BANK CORPORATION HONG KONG 1.25% 04/08/2025 | 187,502 | 0.04 |
| 7,500,000 INVERSIONES CMPC SA 4.375% REGS 04/04/2027 | 7,172,925 | 1.56 | 1,605,000 CMB INTERNATIONAL LEASING MANAGEMENT LTD 1.75% 16/09/2026 | 1,441,595 | 0.31 |
| 4,800,000 INVERSIONES LATAM POWER 5.125% REGS 15/06/2033 | 2,715,929 | 0.59 | 200,000 HONG KONG (CHINA) 2.50% REGS 28/05/2024 | 197,514 | 0.04 |
| 3,500,000 SOCIEDAD DE TRANSMISION 4.00% REGS 27/01/2032 | 2,726,920 | 0.59 | 200,000 MTR CORP LTD 1.625% 19/08/2030 | 168,020 | 0.04 |
| <i>China</i> | 7,069,690 | 1.53 | 260,000 THE GOVERNMENT OF THE HONG KONG SPECIAL ADMINISTRATIVE REGION OF THE 1.375% REGS 02/02/2031 | 221,510 | 0.05 |
| 7,770,000 CHINA MERCHANTS BANK 1.25% 01/09/2026 | 7,069,690 | 1.53 | 2,000,000 XIAOMI BEST TIME INTL 4.10% REGS 14/07/2051 | 1,352,220 | 0.29 |
| <i>Corea del Sur</i> | 8,852,794 | 1.92 | <i>Hungría</i> | 1,112,542 | 0.24 |
| 720,000 HYUNDAI CAPITAL SERVICES 1.25% REGS 08/02/2026 | 648,691 | 0.14 | 1,500,000 REPUBLIC OF HUNGARY 1.75% 05/06/2035 | 1,112,542 | 0.24 |
| 260,000 KIA CORPORATION 1.75% REGS 16/10/2026 | 235,349 | 0.05 | <i>India</i> | 48,507,861 | 10.53 |
| 200,000 KOREA DEVELOPMENT BANK VAR 09/03/2024 | 199,834 | 0.04 | 6,590,000 10 RENEW POWER SUBSIDIAR 4.50% REGS 14/07/2028 | 5,195,490 | 1.13 |
| 3,240,000 LG CHEM LTD 2.375% REGS 07/07/2031 | 2,725,262 | 0.59 | 1,220,000 ADANI GREEN ENERGY LTD 4.375% REGS 08/09/2024 | 1,098,024 | 0.24 |
| 200,000 LG CHEM LTD 3.625% REGS 15/04/2029 | 190,730 | 0.04 | 15,600,000 ADANI GREEN ENERGY UP LTD 6.25% REGS 10/12/2024 | 14,955,252 | 3.24 |
| 1,000,000 NAVER CORP 1.50% 29/03/2026 | 906,240 | 0.20 | 2,657,000 ADANI NIREN KODSOPAR WARSOM 4.625% REGS 15/10/2039 | 1,813,965 | 0.39 |
| 200,000 SHINHAN BANK CO LTD 1.375% REGS 21/10/2026 | 181,356 | 0.04 | 4,415,000 INDIAN RAILWAY FINANCE CORPORATION LTD 3.57% REGS 21/01/2032 | 3,805,951 | 0.83 |
| 2,530,000 SHINHAN BANK CO LTD 4.375% REGS 13/04/2032 | 2,456,124 | 0.53 | 6,300,000 POWER FINANCE CORPORATION 1.841% 21/09/2028 | 5,513,355 | 1.20 |
| 1,200,000 SK HYNIX INC 2.375% REGS 19/01/2031 | 949,680 | 0.21 | 12,162,000 POWER FINANCE CORPORATION 3.75% 06/12/2027 | 11,404,064 | 2.47 |
| 400,000 WOORI BANK 0.75% REGS 01/02/2026 | 359,528 | 0.08 | 3,200,000 REC LTD 3.875% 07/07/2027 | 3,026,112 | 0.66 |
| <i>Egipto</i> | 3,083,213 | 0.67 | 1,700,000 RENEW POWER LTD 6.45% REGS 27/09/2022 | 1,695,648 | 0.37 |
| 3,750,000 EGYPT 5.25% REGS 06/10/2025 | 3,083,213 | 0.67 | | | |
| <i>Emiratos Árabes Unidos</i> | 17,313,964 | 3.75 | | | |
| 15,000,000 FIRST ABU DHABI BANK P.J.S.C 1.625% 07/04/2027 | 14,822,704 | 3.21 | | | |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---|------------------|----------|--|------------------|----------|
| | USD | | | USD | |
| <i>Indonesia</i> | 14,536,041 | 3.15 | <i>Islas Mauricio</i> | 11,770,690 | 2.55 |
| 300,000 BANK MANDIRI PT 2.00% 19/04/2026 | 273,342 | 0.06 | 720,000 AZURE POWER ENERGY LTD 3.575% REGS 19/08/2026 | 579,342 | 0.13 |
| 1,200,000 PERUSAHAAN PENERBIT SBSN INDONESIA III TR 3.55% REGS 09/06/2051 | 940,596 | 0.20 | 3,600,000 CLEAN RENEWABLE POWER PTE LTD 4.25% REGS 25/03/2027 | 2,798,339 | 0.61 |
| 1,100,000 PT BANK RAKYAT INDONESIA PERSERO TBK 3.95% 28/03/2024 | 1,095,292 | 0.24 | 2,330,000 GREENKO POWER II LTD 4.30% REGS 13/12/2028 | 1,821,035 | 0.39 |
| 15,769,000 STAR ENERGY GEOTHERMAL 6.75% REGS 24/04/2033 | 12,226,811 | 2.65 | 3,500,000 INDIA CLEAN ENERGY HLDG 4.50% REGS 18/04/2027 | 2,563,330 | 0.56 |
| <i>Islas Bermudas</i> | 10,305,189 | 2.23 | 2,900,000 INDIA CLEANTECH ENERGY 4.70% REGS 10/08/2026 | 2,282,150 | 0.49 |
| 3,800,000 INVESTMENT ENERGY RESOURCES LTD 6.25% REGS 26/04/2029 | 3,254,244 | 0.71 | 2,200,000 INDIA GREEN POWER HOLDINGS 4.00% REGS 22/02/2027 | 1,726,494 | 0.37 |
| 8,250,000 STAR ENERGY GEOTHERMAL DARAJAT 4.85% REGS 14/10/2038 | 7,050,945 | 1.52 | <i>Islas Virgenes Británicas</i> | 7,196,579 | 1.56 |
| <i>Islas Caimán</i> | 64,414,195 | 13.98 | 4,950,000 GUANGZHOU METRO INVESTMENT FINANCE BVI LTD 1.579% 23/09/2026 | 4,479,453 | 0.97 |
| 1,500,000 ALIBABA GROUP HOLDING LTD 2.70% 09/02/2041 | 1,040,655 | 0.23 | 3,500,000 RKP OVERSEAS 2020 A LIMITED 5.125% 26/07/2026 | 1,643,425 | 0.36 |
| 1,500,000 BANCO BRADESCO SA 4.375% REGS 18/03/2027 | 1,422,915 | 0.31 | 1,880,000 SINO OCEAN LAND TREADURE IV LTD 3.25% 05/05/2026 | 876,004 | 0.19 |
| 14,650,000 BANCO BTG PACTUAL CAYMAN ISLANDS BRANCH 2.75% REGS 11/01/2026 | 13,041,723 | 2.83 | 200,000 TALENT YIELD LTD 1.00% 24/09/2025 | 197,697 | 0.04 |
| 1,000,000 BANCO BTG PACTUAL CAYMAN ISLANDS BRANCH 3.30% 30/11/2025 | 893,740 | 0.19 | <i>Israel</i> | 4,684,020 | 1.02 |
| 1,400,000 CENTRAL CHN REAL ESTATE 7.50% 14/07/2025 | 440,958 | 0.10 | 5,500,000 BANK HAPOALIM B M VAR 21/01/2032 | 4,684,020 | 1.02 |
| 8,500,000 CIFI HOLDINGS LTD 4.80% 17/05/2028 | 4,614,820 | 1.00 | <i>Italia</i> | 411,730 | 0.09 |
| 2,600,000 CIFI HOLDINGS LTD 5.95% 20/10/2025 | 1,551,498 | 0.34 | 500,000 ASSICURAZIONI GENERALI SPA 2.429% 14/07/2031 | 411,730 | 0.09 |
| 2,000,000 CK HUTCHISON INTERNATIONAL 21 LIMITED 1.00% 02/11/2033 | 1,550,611 | 0.34 | <i>Letonia</i> | 434,583 | 0.09 |
| 6,370,000 ENN ENERGY HLD BONDS 2.625% REGS 17/09/2030 | 5,431,634 | 1.18 | 500,000 REPUBLIC OF LATVIA 0.25% 23/01/2030 | 434,583 | 0.09 |
| 5,350,000 FIBRIA OVERSEAS FINANCE 5.50% 17/01/2027 | 5,309,072 | 1.15 | <i>Lituania</i> | 472,925 | 0.10 |
| 1,600,000 HONG KONG LAND FINANCE (CAYMAN ISLANDS COMPANY LTD 2.25% 15/07/2031 | 1,338,512 | 0.29 | 500,000 IGNITIS GROUPE AB 1.875% 10/07/2028 | 472,925 | 0.10 |
| 4,505,000 KAISA GROUP HOLDINGS LIMITED 0% 01/06/2026 | 622,321 | 0.13 | <i>Luxemburgo</i> | 21,600,867 | 4.68 |
| 2,000,000 KAISA GROUP HOLDINGS LIMITED 0% 07/12/2021 DEFAULTED | 297,690 | 0.06 | 1,600,000 CPI PROPERTY GROUP S.A. 1.625% 23/04/2027 | 1,338,293 | 0.29 |
| 3,600,000 MAF GLOBAL SECURITIES LTD VAR PERPETUAL USD (ISIN XS2399467807) | 3,587,688 | 0.78 | 5,800,000 FS LUXEMBOURG SARL 10.00% REGS 15/12/2025 | 5,886,188 | 1.28 |
| 15,400,000 MAF SUKUK LTD 3.933% 28/02/2030 | 14,790,160 | 3.22 | 2,000,000 MICRO SMALL AND MEDIUM ENTERPRISE BONDS SA FRN 22/06/2028 | 2,000,000 | 0.43 |
| 5,170,000 QNB FINANCE LTD 1.625% 22/09/2025 | 4,798,846 | 1.04 | 200,000 PROLOGIS INTERNATIONAL FUNDING II SA 1.625% 17/06/2032 | 164,966 | 0.04 |
| 7,565,000 SHIMAO PROPERTY HOLDINGS LIMITED 5.20% 16/01/2027 | 830,864 | 0.18 | 13,000,000 RUMO LUXEMBOURG S.A.R.L 5.25% REGS 10/01/2028 | 12,211,420 | 2.64 |
| 1,000,000 SNB SUKUK LIMITED 2.342% 19/01/2027 | 928,080 | 0.20 | <i>México</i> | 6,097,500 | 1.32 |
| 1,000,000 SNB SUKUK LIMITED 3.669% 01/06/2027 | 984,270 | 0.21 | 1,700,000 BANCO NACIONAL COM EXT VAR REGS 11/08/2031 | 1,501,457 | 0.33 |
| 200,000 THE LINK FINANCE CAYMAN 2009 LIMITED 2.875% 21/07/2026 | 193,078 | 0.04 | 5,880,000 COCA COLA FEMSA SAB DE CV 1.85% 01/09/2032 | 4,596,043 | 0.99 |
| 3,825,000 YUZHOU GROUP HOLDINGS COMPANY LIMITED 0% 12/08/2026 | 290,126 | 0.06 | <i>Nigeria</i> | 2,259,700 | 0.49 |
| 2,500,000 YUZHOU GROUP HOLDINGS COMPANY LIMITED 6.35% 13/01/2027 | 187,075 | 0.04 | 2,500,000 ACCESS BANK NIGERIA VAR 03/05/2027 | 2,259,700 | 0.49 |
| 350,000 ZHENRO PROPERTIES GROUP LIMITED 0% 05/02/2025 | 25,078 | 0.01 | <i>Países Bajos</i> | 13,169,237 | 2.86 |
| 200,000 ZHENRO PROPERTIES GROUP LIMITED 6.63% 07/01/2026 | 14,222 | 0.00 | 200,000 CTP NV 0.75% 18/02/2027 | 162,961 | 0.04 |
| 3,260,000 ZHENRO PROPERTIES GROUP LIMITED 6.70% 04/08/2026 | 228,559 | 0.05 | 600,000 DE VOLKSBANK NV 0.375% 03/03/2028 | 517,805 | 0.11 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---|------------------|----------|--|--------------------|--------------|
| | USD | | | USD | |
| 10,651,000 DTEK RENEWABLES FINANCE B.V. 8.50% REGS 12/11/2024 | 4,610,148 | 1.00 | <i>Turquía</i> | 14,346,640 | 3.11 |
| 4,500,000 GREENKO DUTCH BV 3.85% REGS 29/03/2026 | 3,715,881 | 0.81 | 2,000,000 AKBANK T A S VAR REGS 22/06/2031 | 1,704,980 | 0.37 |
| 2,900,000 NE PROPERTY COOPERATIEF U.A. 2.00% 20/01/2030 | 2,152,036 | 0.47 | 1,600,000 AKBANK T A S 6.05% 15/11/2024 | 1,478,384 | 0.32 |
| 1,900,000 NE PROPERTY COOPERATIEF U.A. 3.375% 14/07/2027 | 1,713,172 | 0.37 | 2,200,000 ARCELIK A S 3.00% 27/05/2026 | 1,967,986 | 0.43 |
| 400,000 TELEFONICA EUROPE BV VAR PERPETUAL EUR (ISIN XS2293060658) | 297,234 | 0.06 | 7,000,000 AYDEM YENILENEBILIR ENERJI AS 7.75% REGS 02/02/2027 | 5,088,930 | 1.10 |
| <i>Pakistán</i> | 557,750 | 0.12 | 3,000,000 TURKIYE IS BANKASI A S 5.05% 25/02/2026 | 2,459,580 | 0.53 |
| 1,000,000 PAKISTAN WATER AND POWER DEVELOPMENT AUTHORITY 7.50% 04/06/2031 | 557,750 | 0.12 | 2,000,000 TURKIYE VAKIFLAR BANKASI T A O 5.50% REGS 01/10/2026 | 1,646,780 | 0.36 |
| <i>Paraguay</i> | 3,488,839 | 0.76 | <i>Ucrania</i> | 1,144,461 | 0.25 |
| 3,994,000 BANCO CONTINENTAL SAECA 2.75% REGS 10/12/2025 | 3,488,839 | 0.76 | 4,480,000 NPC UKRENERGO 6.875% REGS 09/11/2026 | 1,144,461 | 0.25 |
| <i>Perú</i> | 18,933,844 | 4.11 | Acción/Participaciones de OICVM/OIC | 6,429,003 | 1.39 |
| 1,600,000 BANCO DE CREDITO DEL CREDITO 5.05% 27/06/2027 | 1,601,952 | 0.35 | Acción/Participaciones en fondos de inversión | 6,429,003 | 1.39 |
| 12,406,000 CONSORCIO TRANSMATARO SA 4.70% REGS 16/04/2034 | 11,216,389 | 2.44 | <i>Luxemburgo</i> | 6,429,003 | 1.39 |
| 3,000,000 FONDO MIVIVIENDA 4.625% REGS 12/04/2027 | 2,912,160 | 0.63 | 624 AMUNDI PLANET SICAV SIF EMERGING GREEN ONE | 6,429,003 | 1.39 |
| 3,900,000 REPUBLIC OF PERU 3.00% 15/01/2034 | 3,203,343 | 0.69 | Total cartera de títulos | 425,265,092 | 92.22 |
| <i>Polonia</i> | 683,248 | 0.15 | | | |
| 800,000 MBANK SA VAR 21/09/2027 | 683,248 | 0.15 | | | |
| <i>Portugal</i> | 1,105,485 | 0.24 | | | |
| 100,000 EDP ENERGIAS DE PORTUGAL VAR 02/08/2081 | 84,852 | 0.02 | | | |
| 1,400,000 EDP ENERGIAS DE PORTUGAL VAR 14/03/2082 EUR (ISIN PTEDPYOM0020) | 1,020,633 | 0.22 | | | |
| <i>República Checa</i> | 3,479,425 | 0.75 | | | |
| 4,000,000 CESKA SPORITEINA A S VAR 13/09/2028 | 3,479,425 | 0.75 | | | |
| <i>Serbia</i> | 6,124,246 | 1.33 | | | |
| 8,000,000 REPUBLIC OF SERBIA 1.00% REGS 23/09/2028 | 6,124,246 | 1.33 | | | |
| <i>Singapur</i> | 29,242,338 | 6.34 | | | |
| 5,800,000 AXIS BANK LTD VAR REGS PERPETUAL | 5,009,112 | 1.09 | | | |
| 8,890,000 CONTINUUM ENERGY LEVANter PTE LTD 4.50% REGS 09/02/2027 | 6,886,639 | 1.49 | | | |
| 200,000 DBS GROUP HOLDINGS LTD FRN REGS 25/07/2022 | 199,984 | 0.04 | | | |
| 1,500,000 NESTA INVESTMENT HOLDINGS LTD VAR PERPETUAL | 1,274,265 | 0.28 | | | |
| 2,000,000 UNITED OVERSEAS BANK LTD VAR REGS 14/10/2031 | 1,804,900 | 0.39 | | | |
| 14,690,000 VENA ENERGY CAPITAL PTE LTD 3.133% 26/02/2025 | 14,067,438 | 3.05 | | | |
| <i>Togo</i> | 16,097,761 | 3.49 | | | |
| 8,500,000 BANQUE OUEST AFRICAINE D 2.75% REGS 22/01/2033 | 7,170,109 | 1.55 | | | |
| 10,200,000 ECOBANK TRANSPORATIONAL INCORPORATED VAR REGS 17/06/2031 | 8,927,652 | 1.94 | | | |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---|-------------------|--------------|--|------------------|----------|
| | EUR | | | EUR | |
| Posiciones a largo plazo | 44,511,744 | 88.24 | | | |
| Valores mobiliarios admitidos a cotización oficial en una bolsa de valores y/o negociados en otro mercado regulado | 44,511,744 | 88.24 | | | |
| Bonos | 44,511,744 | 88.24 | | | |
| <i>Argentina</i> | 2,092,761 | 4.15 | <i>Costa de Marfil</i> | 72,270 | 0.14 |
| 200,000 AES ARGENTINA GENERACION SA 7.75% REGS 02/02/2024 | 157,620 | 0.31 | 100,000 IVORY COAST 4.875% REGS 30/01/2032 | 72,270 | 0.14 |
| 600,000 PAMPA ENERGIA SA 9.125% REGS 15/04/2029 | 469,486 | 0.93 | <i>Ecuador</i> | 40,058 | 0.08 |
| 150,000 RIO ENERGY UGEN SA 6.875% REGS 01/02/2025 | 105,189 | 0.21 | 74,800 ECUADOR VAR REGS 31/07/2040 | 30,851 | 0.06 |
| 250,000 YPF ENERGIA ELECTRICA SA 10.00% REGS 25/07/2026 | 213,585 | 0.42 | 22,320 ECUADOR 0% REGS 31/07/2030 | 9,207 | 0.02 |
| 750,000 YPF SOCIEDAD ANONIMA VAR REGS 30/06/2029 | 420,845 | 0.83 | <i>Emiratos Árabes Unidos</i> | 574,524 | 1.14 |
| 218,000 YPF SOCIEDAD ANONIMA 8.50% REGS 23/03/2025 | 122,189 | 0.24 | 600,000 EMIRATES NBD BANK PJSC VAR PERPETUAL | 574,524 | 1.14 |
| 1,100,000 YPF SOCIEDAD ANONIMA 8.75% REGS 04/04/2024 | 603,847 | 1.21 | <i>España</i> | 519,984 | 1.03 |
| <i>Austria</i> | 1,352,830 | 2.68 | 600,000 FOOD SERVICE PROJ SL 5.50% REGS 21/01/2027 | 519,984 | 1.03 |
| 300,000 BRF GMBH 4.35% REGS 29/09/2026 | 259,393 | 0.51 | <i>Estados Unidos de América</i> | 1,924,048 | 3.81 |
| 1,000,000 IOCHPE MAX MAX WHEELS MX 5.00% REGS 07/05/2028 | 801,635 | 1.59 | 200,000 KOSMOS ENERGY LTD 7.125% REGS 04/04/2026 | 162,826 | 0.32 |
| 350,000 SAPPI PAPIER HOLDING GMBH 3.625% REGS 15/03/2028 | 291,802 | 0.58 | 400,000 KOSMOS ENERGY LTD 7.50% REGS 01/03/2028 | 316,579 | 0.63 |
| <i>Brasil</i> | 500,009 | 0.99 | 250,000 MERCADOLIBRE INC 3.125% 14/01/2031 | 174,332 | 0.35 |
| 400,000 LIGHT SERVICES DE ELECTRICIDADE SA 4.375% REGS 18/06/2026 | 336,853 | 0.67 | 400,000 PERIAMA HOLDINGS LLC 5.95% 19/04/2026 | 345,183 | 0.68 |
| 200,000 MC BRAZIL DOWNSTREAM TRADING SARL 7.25% REGS 30/06/2031 | 153,821 | 0.30 | 1,250,000 SASOL FIANCNING USA LLC 5.50% 18/03/2031 | 925,128 | 1.83 |
| 18,669 USJ ACUCAR E ALCOOL SA 0% REGS 09/11/2023 DEFAULTED | 9,335 | 0.02 | <i>Filipinas</i> | 174,444 | 0.35 |
| <i>Canadá</i> | 621,482 | 1.23 | 250,000 GLOBE TELECOM INC 3.00% 23/07/2035 | 174,444 | 0.35 |
| 400,000 CANACOL ENERGY LTD 5.75% REGS 24/11/2028 | 310,389 | 0.62 | <i>Guatemala</i> | 222,615 | 0.44 |
| 400,000 FRONTERA ENERGY CORPORATION 7.875% REGS 21/06/2028 | 311,093 | 0.61 | 250,000 BANCO INDUSTRIAL SA VAR REGS 29/01/2031 | 222,615 | 0.44 |
| <i>Chile</i> | 402,339 | 0.80 | <i>Hong Kong (China)</i> | 164,056 | 0.33 |
| 292,524 NOVA AUSTRAL SA VAR 26/11/2026 USD (ISIN NO0010795602) | 171,916 | 0.34 | 200,000 CHINA SOUTH CITY HOLDINGS LIMITED 11.50% 12/08/2022 | 164,056 | 0.33 |
| 142,343 NOVA AUSTRAL SA VAR 26/11/2026 USD (ISIN NO0010894264) | 21,104 | 0.04 | <i>India</i> | 1,020,715 | 2.02 |
| 300,000 VTR COMUNICACIONES SPA 5.125% REGS 15/01/2028 | 209,319 | 0.42 | 300,000 IIFL FINANCE LTD 5.875% 20/04/2023 | 281,302 | 0.56 |
| <i>Chipre</i> | 246,085 | 0.49 | 250,000 JSW HYDRO ENERGY LIMITED 4.125% REGS 18/05/2031 | 176,177 | 0.35 |
| 500,000 MHP SE 7.75% REGS 10/05/2024 | 246,085 | 0.49 | 500,000 JSW STEEL LTD 5.05% REGS 05/04/2032 | 353,551 | 0.69 |
| <i>Colombia</i> | 2,780,267 | 5.51 | 250,000 SHRIRAM TRANSPORT FINANCE LTD 4.15% REGS 18/07/2025 | 209,685 | 0.42 |
| 200,000 BANCO DE BOGOTA SA 6.25% REGS 12/05/2026 | 181,859 | 0.36 | <i>Indonesia</i> | 384,715 | 0.76 |
| 600,000 BANCO GNB SUDAMERIS VAR REGS 16/04/2031 | 491,587 | 0.97 | 500,000 PF JAPFA COMFEED INDONESIA TBK 5.375% 23/03/2026 | 384,715 | 0.76 |
| 552,000 BANCOLOMBIA SA VAR 18/10/2027 | 494,147 | 0.98 | <i>Irlanda</i> | 262,852 | 0.52 |
| 1,500,000 ECOPEPETROL SA 4.625% 02/11/2031 | 1,090,712 | 2.16 | 300,000 ALFA BOND ISSUANCE PLC VAR REGS 15/04/2030 | 27,935 | 0.06 |
| 500,000 ECOPEPETROL SA 5.875% 28/05/2045 | 326,544 | 0.65 | 200,000 MMC FINANCE DAC 2.55% REGS 11/09/2025 | 99,740 | 0.19 |
| 250,000 ECOPEPETROL SA 7.375% 18/09/2043 | 195,418 | 0.39 | 200,000 PHOSAGRO BOND FUNDING DAC 2.60% REGS 16/09/2028 | 61,535 | 0.12 |
| | | | 290,000 TCS FINANCE DESIGNATED ACTIVITY COMPANY VAR REGS PERPETUAL | 73,642 | 0.15 |
| | | | <i>Islas Bermudas</i> | 762,400 | 1.51 |
| | | | 412,193 DIGICEL GROUP 0.5 LTD 10.00% 01/04/2024 | 384,068 | 0.75 |
| | | | 84,218 DIGICEL GROUP 0.5 LTD 8.00% REGS 01/04/2025 | 55,172 | 0.11 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | | Valor de mercado | % del VL | Cantidad | | Valor de mercado | % del VL |
|----------|--|------------------|----------|-----------|---|------------------|----------|
| | | EUR | | | | EUR | |
| 214,247 | DIGICEL HOLDINGS BERMUDA LTD 13.00% REGS 31/12/2025 | 179,126 | 0.36 | 400,000 | TERMOCANDELARIA POWER 7.875% REGS 30/01/2029 | 296,089 | 0.59 |
| 250,000 | DIGICEL LTD 6.75% REGS 01/03/2023 | 144,034 | 0.29 | 400,000 | TIMES CHINA HODINGS LTD 6.75% 08/07/2025 | 59,090 | 0.12 |
| | <i>Islas Caimán</i> | 6,652,263 | 13.20 | 250,000 | WEIBO CORP 3.375% 08/07/2030 | 197,099 | 0.39 |
| 200,000 | ALPHA STAR HOLDING V LTD 6.625% 18/04/2023 | 192,373 | 0.38 | 1,000,000 | WYNN MACAU LTD 5.50% REGS 15/01/2026 | 673,337 | 1.34 |
| 302,000 | ANTON OILFIELD SERIVICES GROUP 8.75% 26/01/2025 | 221,388 | 0.44 | 200,000 | ZHENRO PROPERTIES GROUP LIMITED 8.00% 06/03/2023 | 13,902 | 0.03 |
| 250,000 | BANCO BTG PACTUAL CAYMAN ISLANDS BRANCH 4.50% REGS 10/01/2025 | 231,484 | 0.46 | 250,000 | ZHENRO PROPERTIES GROUP LIMITED 9.15% 06/05/2023 | 17,225 | 0.03 |
| 500,000 | BANCO DO BRASIL SA GRAND CAYMAN BRANCH VAR REGS PERPETUAL | 420,938 | 0.83 | | <i>Islas Mauricio</i> | 1,123,758 | 2.23 |
| 300,000 | BANCO MERCANTILE DEL NORTE SA GRAND CAYMAN BRANCH VAR REGS PERPETUAL USD (ISIN USP14008AE91) | 267,040 | 0.53 | 200,000 | CLIFFTON LTD 6.25% REGS 25/10/2025 | 171,578 | 0.34 |
| 250,000 | CENTRAL CHN REAL ESTATE 7.65% 27/08/2023 | 104,115 | 0.21 | 250,000 | GREENKO POWER II LTD 4.30% REGS 13/12/2028 | 186,896 | 0.37 |
| 300,000 | CHINA HONGQIAO GROUP 6.25% 08/06/2024 | 266,489 | 0.53 | 250,000 | INDIA CLEANTECH ENERGY 4.70% REGS 10/08/2026 | 188,184 | 0.37 |
| 200,000 | CHINA SCE PROPERTY HOLDINGS LTD 7.00% 02/05/2025 | 57,587 | 0.11 | 500,000 | UPL CORP LTD VAR PERPETUAL | 371,978 | 0.74 |
| 310,000 | CT TRUST 5.125% REGS 03/02/2032 | 237,865 | 0.47 | 250,000 | UPL CORP LTD 4.50% 08/03/2028 | 205,122 | 0.41 |
| 200,000 | DAR AL ARKAN SUKUK CO LTD 6.75% 15/02/2025 | 189,029 | 0.37 | | <i>Islas Virgenes Británicas</i> | 1,136,986 | 2.25 |
| 500,000 | EHI CAR SERVICES LTD 7.00% 21/09/2026 | 284,638 | 0.56 | 250,000 | BAOXIN AUTO FINANCE I LIMITED VAR PERPETUAL | 130,516 | 0.26 |
| 550,000 | FANTASIA HOLDING 0% PERPETUAL | 46,391 | 0.09 | 200,000 | FORTUNE STAR BVI LTD 6.85% 02/07/2024 | 138,650 | 0.27 |
| 250,000 | FANTASIA HOLDING 0% 05/07/2022 | 21,060 | 0.04 | 750,000 | STUDIO CITY FINANCE LTD 6.00% REGS 15/07/2025 | 455,438 | 0.90 |
| 200,000 | FANTASIA HOLDING 0% 09/01/2023 | 16,871 | 0.03 | 500,000 | TELEGRAM GROUP INC 7.00% 22/03/2026 | 412,382 | 0.82 |
| 650,000 | FANTASIA HOLDING 0% 18/10/2022 | 54,844 | 0.11 | | <i>Israel</i> | 846,707 | 1.68 |
| 300,000 | GEMS MENASA KY LTD 7.125% REGS 31/07/2026 | 272,894 | 0.54 | 1,000,000 | ENERGEAN ISRAEL FINANCE LTD 4.875% 30/03/2026 | 846,707 | 1.68 |
| 225,000 | ITAU UNIBANCO HLDG SA KY VAR REGS PERPETUAL | 206,881 | 0.41 | | <i>Kenia</i> | 450,069 | 0.89 |
| 500,000 | KAISA GROUP HOLDINGS LIMITED VAR 30/01/2023 | 66,268 | 0.13 | 500,000 | EASTERN AND SOUTHERN AFRICAN TRADE AND DEV BANK 4.875% 23/05/2024 | 450,069 | 0.89 |
| 800,000 | KAISA GROUP HOLDINGS LIMITED 0% PERPETUAL USD (ISIN XS2078247983) | 105,960 | 0.21 | | <i>Luxemburgo</i> | 5,944,595 | 11.79 |
| 220,000 | KAISA GROUP HOLDINGS LIMITED 0% PERPETUAL USD (ISIN XS2338398253) | 29,322 | 0.06 | 750,000 | B2W DIGITAL LUX 4.375% REGS 20/12/2030 | 546,231 | 1.08 |
| 535,000 | KAISA GROUP HOLDINGS LIMITED 0% 01/06/2026 | 70,692 | 0.14 | 438,073 | CONSTELLATION OIL SERVICES HOLDING SA 6.25% REGS 09/11/2030 | - | 0.00 |
| 400,000 | LOGAN GROUP COMPANY LIMITED 6.50% 16/07/2023 | 85,150 | 0.17 | 300,000 | CSN RESOURCES SA 5.875% REGS 08/04/2032 | 220,527 | 0.44 |
| 200,000 | MAF GLOBAL SECURITIES LTD VAR PERPETUAL USD (ISIN XS2399467807) | 190,651 | 0.38 | 500,000 | FS LUXEMBOURG SARL 10.00% REGS 15/12/2025 | 485,370 | 0.96 |
| 250,000 | MEITUAN 3.05% REGS 28/10/2030 | 179,454 | 0.36 | 300,000 | GOL FINANCE SA 8.00% REGS 30/06/2026 | 190,864 | 0.38 |
| 500,000 | MELCO RESORTS FINANCE LTD 5.375% REGS 04/12/2029 | 289,942 | 0.57 | 200,000 | KENBOURNE INVEST SA 6.875% REGS 26/11/2024 | 174,568 | 0.35 |
| 250,000 | MODERN LAND CHINA CO LTD 0% 04/03/2024 | 42,604 | 0.08 | 250,000 | KERNEL HOLDING SA 6.50% REGS 17/10/2024 | 118,260 | 0.23 |
| 800,000 | NAGACORP LTD 7.95% 06/07/2024 | 689,456 | 1.38 | 750,000 | MILLICOM INTERNATIONAL CELLULAR SA 6.25% REGS 25/03/2029 | 562,404 | 1.11 |
| 167,927 | ODEBRECHT DRILLING NORBE 0% REGS 01/12/2026 | 98,462 | 0.20 | 1,500,000 | MINERVA LUXEMBOURG SA 4.375% REGS 18/03/2031 | 1,158,305 | 2.31 |
| 51,187 | ODEBRECHT OIL & GAS FINANCE LTD 0% REGS PERPETUAL | 295 | 0.00 | 1,000,000 | NATURA AND CO LUXEMBOURG HOLDINGS 6.00% REGS 19/04/2029 | 842,948 | 1.67 |
| 200,000 | POWERLONG REAL ESTATE HOLDINGS LTD 6.95% 23/07/2023 | 34,146 | 0.07 | 400,000 | NEXA RESSOURCES SA 6.50% REGS 18/01/2028 | 367,539 | 0.73 |
| 400,000 | POWERLONG REAL ESTATE HOLDINGS LTD 7.125% 08/11/2022 | 80,972 | 0.16 | 200,000 | PETRORIOR LUX SARL 6.125% REGS 09/06/2026 | 176,211 | 0.35 |
| 400,000 | SEAZEN GROUP LIMITED 6.00% 12/08/2024 | 226,019 | 0.45 | 400,000 | PLT VII FINANCE SARL 4.625% REGS 05/01/2026 | 352,004 | 0.70 |
| 225,000 | SINIC HOLDINGS GROUP 0% 31/12/2049 | 4,840 | 0.01 | 500,000 | SIMPAR EUROPE 5.20% REGS 26/01/2031 | 372,653 | 0.74 |
| 207,952 | TELFORE OFFSHORE LTD 15.00% 31/12/2022 | 109,401 | 0.22 | 200,000 | SWISSPORT INVESTMENTS 0% REGS 15/12/2022 DEFAULTED | 6,000 | 0.01 |
| | | | | 500,000 | TUPY OVERSEAS SA 4.50% REGS 16/02/2031 | 370,711 | 0.73 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---|------------------|----------|--|-------------------|--------------|
| | EUR | | | EUR | |
| <i>Marruecos</i> | 677,983 | 1.34 | 85,714 SCC POWER PLC 8.00% REGS 31/12/2028 | 35,785 | 0.07 |
| 750,000 OFFICE CHERIFIEN DES PHOSPHATES SA 5.125% REGS 23/06/2051 | 477,993 | 0.94 | 377,000 TULLOW OIL PLC 10.25% REGS 15/05/2026 | 347,325 | 0.69 |
| 250,000 OFFICE CHERIFIEN DES PHOSPHATES SA 6.875% REGS 25/04/2044 | 199,990 | 0.40 | 400,000 TULLOW OIL PLC 7.00% REGS 01/03/2025 | 318,118 | 0.63 |
| <i>México</i> | 1,819,639 | 3.61 | <i>República Checa</i> | 181,704 | 0.36 |
| 300,000 BANCO MERCANTIL DE NORTE VAR REGS PERPETUAL USD (ISIN USP1401KAA99) | 240,290 | 0.48 | 200,000 ENERGO PRO AS 8.50% REGS 04/02/2027 | 181,704 | 0.36 |
| 200,000 BRASKEM IDESA SAPI 7.45% REGS 15/11/2029 | 165,318 | 0.33 | <i>República Dominicana</i> | 509,097 | 1.01 |
| 250,000 CEMEX SAB DE CV VAR REGS PERPETUAL | 203,752 | 0.40 | 450,000 DOMINICAN REPUBLIC 5.30% REGS 21/01/2041 | 300,397 | 0.60 |
| 200,000 CEMEX SAB DE CV 5.20% REGS 17/09/2030 | 164,178 | 0.33 | 250,000 DOMINICAN REPUBLIC 5.50% REGS 22/02/2029 | 208,700 | 0.41 |
| 136,079 CORPORACION GEO SAB DE CV 8.00% 13/04/2021 | - | 0.00 | <i>Senegal</i> | 370,515 | 0.73 |
| 200,000 GRUPO AEROPORTUARIO DEL PACIFICO SAB DE CV 8.50% REGS 17/03/2027 | 184,956 | 0.37 | 300,000 SENEGAL 4.75% REGS 13/03/2028 | 244,749 | 0.48 |
| 250,000 GRUPO AXO SAPI DE CV 5.75% REGS 08/06/2026 | 206,170 | 0.41 | 200,000 SENEGAL 5.375% REGS 08/06/2037 | 125,766 | 0.25 |
| 300,000 METALSA SA DE CV 3.75% REGS 04/05/2031 | 203,843 | 0.40 | <i>Singapur</i> | 586,100 | 1.16 |
| 400,000 TOTAL PLAY TELECOMUNICATIONS 6.375% REGS 20/09/2028 | 307,248 | 0.60 | 275,000 CONTINUUM ENERGY LEVANTER PTE LTD 4.50% REGS 09/02/2027 | 203,768 | 0.40 |
| 200,000 UNIFIN FINANCIERA SAPI DE CV SOFOM ENR 7.25% REGS 27/09/2023 | 143,884 | 0.29 | 200,000 LMIRT CAPITAL PTE LTD 7.50% 09/02/2026 | 160,849 | 0.32 |
| <i>Nigeria</i> | 723,841 | 1.43 | 300,000 THEA CAPITAL PTE LTD 6.75% 31/10/2026 | 221,483 | 0.44 |
| 500,000 NIGERIA 7.143% REGS 23/02/2030 | 339,313 | 0.67 | <i>Sudáfrica</i> | 964,969 | 1.91 |
| 200,000 SEPLAT PETROLEUM DEVELOPMENT COMPANY PLC 7.75% REGS 01/04/2026 | 172,672 | 0.34 | 500,000 FIRSTRAND BANK LTD VAR 23/04/2028 | 473,256 | 0.94 |
| 250,000 UNITED BANK FOR AFRICA PLC 6.75% REGS 19/11/2026 | 211,856 | 0.42 | 600,000 REPUBLIC OF SOUTH AFRICA 5.875% 20/04/2032 | 491,713 | 0.97 |
| <i>Omán</i> | 693,398 | 1.37 | <i>Tailandia</i> | 169,640 | 0.34 |
| 750,000 OMAN 6.00% REGS 01/08/2029 | 693,398 | 1.37 | 200,000 GC TREASURY CENTRE COMPANY LTD 5.20% REGS 30/03/2052 | 169,640 | 0.34 |
| <i>Países Bajos</i> | 615,078 | 1.22 | <i>Turquía</i> | 3,939,197 | 7.81 |
| 200,000 ARCOS DORADOS SA 6.125% REGS 27/05/2029 | 180,143 | 0.36 | 200,000 AKBANK T A S VAR REGS 27/04/2028 | 172,999 | 0.34 |
| 250,000 BOI FINANCE BV 7.50% REGS 16/02/2027 | 203,137 | 0.40 | 400,000 AKBANK T A S 6.80% REGS 06/02/2026 | 341,828 | 0.68 |
| 200,000 METINVEST BV 5.625% REGS 17/06/2025 | 106,546 | 0.21 | 300,000 MERSIN ULUSLARARASI LIMANI ISLETMECILIGI A.S. 5.375% REGS 15/11/2024 | 266,216 | 0.53 |
| 500,000 NOSTRUM OIL&GAS FIN BV 0% REGS 25/07/2022 | 125,252 | 0.25 | 500,000 TURK TELEKOMUNIKASYON A.S. 6.875% REGS 28/02/2025 | 428,490 | 0.85 |
| <i>Papúa Nueva Guinea</i> | 459,127 | 0.91 | 500,000 TURKEY 5.60% 14/11/2024 | 430,810 | 0.85 |
| 600,000 FRIGORIFICO CONCEPCION SA 7.70% REGS 21/07/2028 | 459,127 | 0.91 | 500,000 TURKEY 5.95% 15/01/2031 | 349,605 | 0.69 |
| <i>Perú</i> | 776,686 | 1.54 | 590,000 TURKIYE GARANIT BANKSAI VAR REGS 24/05/2027 | 482,999 | 0.96 |
| 500,000 AUNA SAA 6.50% REGS 20/11/2025 | 446,449 | 0.89 | 600,000 TURKIYE IS BANKASI A S 6.00% REGS 24/10/2022 | 570,020 | 1.13 |
| 200,000 COMPANIA DE MINAS BUENAVENTURA SA 5.50% REGS 26/07/2026 | 172,594 | 0.34 | 250,000 TURKIYE SINAI KALKINA BANKASI AS 5.875% REGS 14/01/2026 | 205,270 | 0.41 |
| 200,000 PERU LNG SRL 5.375% REGS 22/03/2030 | 157,643 | 0.31 | 600,000 YAPI VE KREDIT BANKASI AS 8.25% REGS 15/10/2024 | 550,517 | 1.09 |
| <i>Qatar</i> | 215,630 | 0.43 | 202,000 ZORLU YENILENEBILIR 9.00% REGS 01/06/2026 | 140,443 | 0.28 |
| 250,000 COMMERCIAL BANK OF QATAR VAR PERPETUAL | 215,630 | 0.43 | Otros valores mobiliarios | - | 0.00 |
| <i>Reino Unido</i> | 1,536,308 | 3.05 | Acciones | - | 0.00 |
| 500,000 ANTOFAGASTA PLC 5.625% REGS 13/05/2032 | 465,019 | 0.92 | <i>Reino Unido</i> | - | <i>0.00</i> |
| 750,000 POLYUS FINANCE PLC 3.25% REGS 14/10/2028 | 189,701 | 0.38 | 5,237 MRIYA FARMING PLC | - | 0.00 |
| 600,000 RAIL CAP MARKETS PLC 7.875% 15/07/2026 | 174,568 | 0.35 | Total cartera de títulos | 44,511,744 | 88.24 |
| 46,429 SCC POWER PLC 4.00% REGS 17/05/2032 | 5,792 | 0.01 | | | |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---|--------------------|--------------|---|------------------|----------|
| | EUR | | | EUR | |
| Posiciones a largo plazo | 493,733,860 | 85.75 | | | |
| Valores mobiliarios admitidos a cotización oficial en una bolsa de valores y/o negociados en otro mercado regulado | 439,962,296 | 76.41 | | | |
| Bonos | 439,962,296 | 76.41 | | | |
| <i>Angola</i> | 3,387,283 | 0.59 | | | |
| 4,447,000 ANGOLA 8.00% REGS 26/11/2029 | 3,387,283 | 0.59 | | | |
| <i>Arabia Saudí</i> | 5,834,352 | 1.01 | | | |
| 4,536,000 KINGDOM OF SAUDI ARABIA 3.25% REGS 17/11/2051 | 3,281,392 | 0.57 | | | |
| 3,200,000 SAUDI ARABIA 2.25% REGS 02/02/2033 | 2,552,960 | 0.44 | | | |
| <i>Argentina</i> | 16,478,410 | 2.86 | | | |
| 11,650,673 ARGENTINA VAR 09/07/2030 | 2,635,819 | 0.46 | | | |
| 34,999,900 ARGENTINA VAR 09/07/2035 | 7,374,938 | 1.28 | | | |
| 1,757,028 ARGENTINA VAR 09/07/2035 EUR | 346,503 | 0.06 | | | |
| 3,720,000 ARGENTINA VAR 09/07/2046 | 809,259 | 0.14 | | | |
| 4,483,844 ARGENTINA 0.125% 09/07/2030 | 958,780 | 0.17 | | | |
| 178,835 ARGENTINA 0.50% 09/07/2029 | 40,665 | 0.01 | | | |
| 2,448,295 ARGENTINA 1.00% 09/07/2029 | 542,187 | 0.09 | | | |
| 9,921,734 PROVINCIA DE BUENOS AIRES VAR REGS 01/09/2037 EUR | 3,770,259 | 0.65 | | | |
| <i>Baréin</i> | 13,960,494 | 2.42 | | | |
| 6,000,000 BAHRAIN 5.25% REGS 25/01/2033 | 4,669,836 | 0.81 | | | |
| 2,200,000 BAHRAIN 5.45% REGS 16/09/2032 | 1,772,921 | 0.31 | | | |
| 1,556,000 BAHRAIN 6.00% REGS 19/09/2044 | 1,110,789 | 0.19 | | | |
| 5,500,000 BAHRAIN 6.25% REGS 25/01/2051 | 3,931,412 | 0.68 | | | |
| 2,092,000 BAHRAIN 7.50% REGS 20/09/2047 | 1,689,348 | 0.29 | | | |
| 1,000,000 KINGDOM OF BAHRAIN 5.625% REGS 18/05/2034 | 786,188 | 0.14 | | | |
| <i>Benin</i> | 2,294,845 | 0.40 | | | |
| 3,500,000 BENIN 4.95% REGS 22/01/2035 | 2,294,845 | 0.40 | | | |
| <i>Brasil</i> | 5,723,430 | 0.99 | | | |
| 6,000,000 BANCO NACIONAL DE DESENVOLVIMENTO ECONOMICO E SOCIAL BNDES 4.75% REGS 09/05/2024 | 5,723,430 | 0.99 | | | |
| <i>Canadá</i> | 1,905,974 | 0.33 | | | |
| 2,000,000 ST MARYS CEMENT INC 5.75% REGS 28/01/2027 | 1,905,974 | 0.33 | | | |
| <i>Chile</i> | 4,666,115 | 0.81 | | | |
| 6,636,000 EMPRESA NACIONAL DEL PETROLEO SA ENAP 4.50% REGS 14/09/2047 | 4,666,115 | 0.81 | | | |
| <i>Colombia</i> | 19,426,881 | 3.37 | | | |
| 3,241,000 COLOMBIA 3.125% 15/04/2031 | 2,304,212 | 0.40 | | | |
| 4,200,000 COLOMBIA 3.25% 22/04/2032 | 2,921,500 | 0.51 | | | |
| 1,500,000 COLOMBIA 3.875% 22/03/2026 | 1,422,195 | 0.25 | | | |
| 9,647,000 COLOMBIA 4.125% 15/05/2051 | 5,566,829 | 0.97 | | | |
| 1,000,000 COLOMBIA 4.125% 22/02/2042 | 603,501 | 0.10 | | | |
| 4,970,000 COLOMBIA 5.00% 15/06/2045 | 3,188,701 | 0.55 | | | |
| 4,680,000 REPUBLIC OF COLOMBIA 3.00% 30/01/2030 | 3,419,943 | 0.59 | | | |
| | | | <i>Costa de Marfil</i> | 4,467,078 | 0.78 |
| | | | 3,000,000 IVORY COAST 4.875% REGS 30/01/2032 | 2,168,100 | 0.38 |
| | | | 3,219,000 IVORY COAST 6.875% REGS 17/10/2040 | 2,298,978 | 0.40 |
| | | | <i>Ecuador</i> | 8,905,113 | 1.55 |
| | | | 10,000,000 ECUADOR VAR REGS 31/07/2035 | 4,780,430 | 0.83 |
| | | | 5,000,000 ECUADOR VAR REGS 31/07/2040 | 2,062,222 | 0.36 |
| | | | 5,000,000 ECUADOR 0% REGS 31/07/2030 | 2,062,461 | 0.36 |
| | | | <i>Egipto</i> | 13,468,561 | 2.34 |
| | | | 2,520,000 AFRICAN EXPORT IMPORT BANK AFREXIMBANK 5.25% 11/10/2023 | 2,419,412 | 0.42 |
| | | | 4,260,000 ARAB REPUBLIC OF EGYPT 7.30% REGS 30/09/2033 | 2,622,338 | 0.46 |
| | | | 2,000,000 EGYPT 7.50% REGS 16/02/2061 | 1,070,620 | 0.19 |
| | | | 2,000,000 EGYPT 7.625% REGS 29/05/2032 | 1,256,856 | 0.22 |
| | | | 9,000,000 EGYPT 7.903% REGS 21/02/2048 | 4,953,034 | 0.85 |
| | | | 2,000,000 EGYPT 8.70% REGS 01/03/2049 | 1,146,301 | 0.20 |
| | | | <i>El Salvador</i> | 4,426,708 | 0.77 |
| | | | 7,000,000 EL SALVADOR 6.375% REGS 18/01/2027 | 2,292,936 | 0.39 |
| | | | 2,986,000 EL SALVADOR 7.125% REGS 20/01/2050 | 898,842 | 0.16 |
| | | | 2,000,000 EL SALVADOR 7.625% REGS 01/02/2041 | 613,707 | 0.11 |
| | | | 962,000 EL SALVADOR 7.65% REGS 15/06/2035 | 301,045 | 0.05 |
| | | | 1,000,000 EL SALVADOR 8.625% REGS 28/02/2029 | 320,178 | 0.06 |
| | | | <i>Emiratos Árabes Unidos</i> | 15,129,470 | 2.63 |
| | | | 1,352,000 EMIRATES ABU DHABI 1.70% REGS 02/03/2031 | 1,088,415 | 0.19 |
| | | | 3,000,000 EMIRATES ABU DHABI 2.70% REGS 02/09/2070 | 1,923,220 | 0.33 |
| | | | 1,800,000 UAE INTL GOVT OBND 2.00% REGS 19/10/2031 | 1,471,043 | 0.26 |
| | | | 4,000,000 UNITED ARAB EMIRATES 3.625% REGS 10/03/2033 | 3,283,294 | 0.57 |
| | | | 5,460,000 UNITED ARAB EMIRATES 3.90% 09/09/2050 | 3,790,116 | 0.66 |
| | | | 3,948,000 UNITED ARAB EMIRATES 4.00% REGS 28/07/2050 | 2,551,425 | 0.44 |
| | | | 1,500,000 UNITED ARAB EMIRATES 4.375% REGS 10/03/2051 | 1,021,957 | 0.18 |
| | | | <i>Filipinas</i> | 5,931,589 | 1.03 |
| | | | 7,110,000 PHILIPPINES 0.70% 03/02/2029 | 5,931,589 | 1.03 |
| | | | <i>Gabón</i> | 2,804,534 | 0.49 |
| | | | 4,000,000 GABONESE REPUBLIC 7.00% REGS 24/11/2031 | 2,804,534 | 0.49 |
| | | | <i>Ghana</i> | 5,768,258 | 1.00 |
| | | | 1,200,000 GHANA 7.625% REGS 16/05/2029 | 564,193 | 0.10 |
| | | | 2,000,000 GHANA 7.75% REGS 07/04/2029 | 957,884 | 0.17 |
| | | | 7,000,000 GHANA 8.627% REGS 16/06/2049 | 3,175,494 | 0.54 |
| | | | 1,360,000 GHANA 8.75% REGS 11/03/2061 | 616,251 | 0.11 |
| | | | 1,000,000 GHANA 8.95% REGS 26/03/2051 | 454,436 | 0.08 |
| | | | <i>Guatemala</i> | 1,542,494 | 0.27 |
| | | | 2,200,000 REPUBLIC OF GUATEMALA 4.65% REGS 07/10/2041 | 1,542,494 | 0.27 |
| | | | <i>Hungría</i> | 800,577 | 0.14 |
| | | | 1,010,000 MVM ENERGETIKA ZRT 0.875% 18/11/2027 | 800,577 | 0.14 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|--|------------------|----------|---|------------------|----------|
| | EUR | | | EUR | |
| <i>Indonesia</i> | 24,875,945 | 4.32 | <i>Kenia</i> | 1,040,810 | 0.18 |
| 1,500,000 HUTAMA KARYA PERSERO 3.75% REGS 11/05/2030 | 1,312,631 | 0.23 | 1,500,000 KENYA 7.25% REGS 28/02/2028 | 1,040,810 | 0.18 |
| 3,200,000 INDONESIA 0.90% 14/02/2027 | 2,832,224 | 0.49 | <i>Libano</i> | 2,117,035 | 0.37 |
| 4,704,000 INDONESIA 1.40% 30/10/2031 | 3,641,319 | 0.63 | 1,974,000 LEBANESE REPUBLIC 0% PERPETUAL | 127,282 | 0.02 |
| 500,000 INDONESIA 1.85% 12/03/2031 | 388,680 | 0.07 | 3,846,000 LEBANESE REPUBLIC 0% 03/11/2028 DEFAULTED | 248,283 | 0.04 |
| 5,880,000 INDONESIA 3.70% 30/10/2049 | 4,529,700 | 0.79 | 1,428,000 LEBANESE REPUBLIC 0% 04/11/2024 DEFAULTED | 91,803 | 0.02 |
| 1,680,000 INDONESIA 4.45% 15/04/2070 | 1,377,682 | 0.24 | 1,680,000 LEBANESE REPUBLIC 0% 09/03/2020 DEFAULTED | 109,386 | 0.02 |
| 2,016,000 PERUSAHAAN PENERBIT SBSN INDONESIA III TR 4.45% REGS 20/02/2029 | 1,915,976 | 0.33 | 3,528,000 LEBANESE REPUBLIC 0% 23/03/2027 DEFAULTED | 226,134 | 0.04 |
| 2,100,000 PT PERTAMINA 3.10% REGS 21/01/2030 | 1,771,758 | 0.31 | 3,318,000 LEBANESE REPUBLIC 0% 25/05/2029 DEFAULTED | 212,895 | 0.04 |
| 4,220,000 PT PERTAMINA 4.15% REGS 25/02/2060 | 2,980,338 | 0.52 | 7,000,000 LEBANESE REPUBLIC 0% 27/11/2026 DEFAULTED | 447,942 | 0.07 |
| 3,928,000 PT PERTAMINA 4.175% REGS 21/01/2050 | 2,961,827 | 0.51 | 2,520,000 LEBANESE REPUBLIC 0% 31/12/2049 DEFAULTED USD (ISIN XS0944226637) | 163,838 | 0.03 |
| 1,462,000 PT PERTAMINA 4.70% REGS 30/07/2049 | 1,163,810 | 0.20 | 1,680,000 LEBANESE REPUBLIC 0% 31/12/2049 DEFAULTED USD (ISIN XS1052421150) | 108,759 | 0.02 |
| <i>Islas Bermudas</i> | 5,980,441 | 1.04 | 3,360,000 LEBANON 0% 22/04/2024 | 218,418 | 0.04 |
| 2,000,000 OOREDOO INTERNATIONAL FINANCE LTD 2.625% REGS 08/04/2031 | 1,666,115 | 0.29 | 2,520,000 LEBANON 0% 26/02/2025 | 162,295 | 0.03 |
| 2,520,000 TENGIZCHEVROIL FINANCE COMPANY INTERNATIONAL LTD 3.25% REGS 15/08/2030 | 1,846,040 | 0.32 | <i>Luxemburgo</i> | 3,005,872 | 0.52 |
| 3,024,000 TENGIZCHEVROIL FINANCE COMPANY INTERNATIONAL LTD 4.00% REGS 15/08/2026 | 2,468,286 | 0.43 | 1,772,000 MHP LUX SA 0% REGS 19/09/2029 | 869,466 | 0.15 |
| <i>Islas Caimán</i> | 11,127,948 | 1.93 | 2,016,000 RUMO LUXEMBOURG S.A.R.L 5.25% REGS 10/01/2028 | 1,811,382 | 0.31 |
| 4,368,000 BIOCEANICO SOVERIGN CERTIFICATE LTD 0% REGS 05/06/2034 | 2,454,126 | 0.43 | 2,520,000 SB CAPITAL SA 5.25% REGS 23/05/2023 | 325,024 | 0.06 |
| 1,000,000 FANTASIA HOLDING 0% 01/06/2023 | 84,012 | 0.01 | <i>Marruecos</i> | 981,922 | 0.17 |
| 4,200,000 FANTASIA HOLDING 0% 09/01/2023 | 354,295 | 0.06 | 1,750,000 MOROCCO 4.00% REGS 15/12/2050 | 981,922 | 0.17 |
| 2,500,000 KAISA GROUP HOLDINGS LIMITED VAR 23/07/2023 | 329,332 | 0.06 | <i>México</i> | 39,373,884 | 6.85 |
| 3,000,000 KAISA GROUP HOLDINGS LIMITED 0% 23/07/2025 | 397,924 | 0.07 | 6,510,000 COMISION FEDERAL DE ELECTRICIDAD 3.875% REGS 26/07/2033 | 4,736,554 | 0.83 |
| 5,500,000 KAISA GROUP HOLDINGS LIMITED 0% 30/06/2024 | 737,314 | 0.13 | 1,685,000 MEXICO CITY AIRPORT TRUST 5.50% REGS 31/07/2047 | 1,102,950 | 0.19 |
| 2,200,000 SA GLOBAL SUKUK LTD 2.694% REGS 17/06/2031 | 1,852,255 | 0.32 | 96,000 MEXICO 1.35% 18/09/2027 | 84,872 | 0.01 |
| 4,704,000 SHARJAH SUKUK PROGRAM LTD 2.942% 10/06/2027 | 4,192,678 | 0.73 | 3,000,000 MEXICO 2.659% 24/05/2031 | 2,369,095 | 0.41 |
| 3,500,000 SHIMAO PROPERTY HOLDINGS LIMITED 3.45% 11/01/2031 | 358,319 | 0.06 | 1,000,000 MEXICO 3.75% 19/04/2071 | 608,532 | 0.11 |
| 3,500,000 SHIMAO PROPERTY HOLDINGS LIMITED 5.20% 16/01/2027 | 367,693 | 0.06 | 1,032,000 MEXICO 3.771% 24/05/2061 | 641,677 | 0.11 |
| <i>Islas Virgenes Británicas</i> | 7,215,905 | 1.25 | 1,700,000 MEXICO 4.00% 15/03/2115 | 1,204,569 | 0.21 |
| 8,613,000 SINOPEC GROUP OVERSEAS DEVELOPMENT 2018 LTD 2.30% REGS 08/01/2031 | 7,215,905 | 1.25 | 2,100,000 MEXICO 5.75% 12/10/2110 | 1,687,452 | 0.29 |
| <i>Jamaica</i> | 1,904,916 | 0.33 | 3,000,000 PETROLEOS MEXICANOS PEMEX 4.75% 26/02/2029 | 2,251,560 | 0.39 |
| 1,924,000 JAMAICA 6.75% 28/04/2028 | 1,904,916 | 0.33 | 5,400,000 PETROLEOS MEXICANOS PEMEX 5.35% 12/02/2028 | 4,097,223 | 0.71 |
| <i>Kazajstán</i> | 11,106,226 | 1.93 | 5,000,000 PETROLEOS MEXICANOS PEMEX 6.35% 12/02/2048 | 2,871,634 | 0.50 |
| 3,108,000 KAZTRANSRAS BANK 4.375% REGS 26/09/2027 | 2,619,436 | 0.45 | 3,000,000 PETROLEOS MEXICANOS PEMEX 6.49% 23/01/2027 | 2,491,425 | 0.43 |
| 5,000,000 NATIONAL COMPANY KAZMUNAYGAZ JSC 3.50% REGS 14/04/2033 | 3,465,732 | 0.61 | 8,004,000 PETROLEOS MEXICANOS PEMEX 6.75% 21/09/2047 | 4,747,276 | 0.83 |
| 1,764,000 NATIONAL COMPANY KAZMUNAYGAZ JSC 4.75% REGS 19/04/2027 | 1,505,639 | 0.26 | 7,000,000 PETROLEOS MEXICANOS PEMEX 6.95% 28/01/2060 | 4,153,532 | 0.72 |
| 2,262,000 NATIONAL COMPANY KAZMUNAYGAZ JSC 5.75% REGS 19/04/2047 | 1,669,027 | 0.29 | 7,000,000 PETROLEOS MEXICANOS PEMEX 7.69% 23/01/2050 | 4,501,239 | 0.79 |
| 2,230,000 SAMRUK KAZYNA 2.00% REGS 28/10/2026 | 1,846,392 | 0.32 | 2,400,000 UNITED MEXICAN STATES 4.28% 14/08/2041 | 1,824,294 | 0.32 |
| | | | <i>Mongolia</i> | 1,635,303 | 0.28 |
| | | | 1,400,000 MONGOLIA 4.45% REGS 07/07/2031 | 1,037,603 | 0.18 |
| | | | 633,000 MONGOLIA 5.625% REGS 01/05/2023 | 597,700 | 0.10 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|-----------|--|-----------------|------------|--|-----------------|
| | EUR | | | EUR | |
| | | | 4,000,000 | PETROLEOS DEL PERU SA 4.75% REGS 19/06/2032 | 2,983,251 0.52 |
| 1,169,000 | MOZAMBIQUE 5.00% REGS 15/09/2031 | 817,288 0.14 | 5,000,000 | PETROLEOS DEL PERU SA 5.625% REGS 19/06/2047 | 3,280,406 0.57 |
| | <i>Namibia</i> | 3,814,077 0.66 | 4,400,000 | REPUBLIC OF PERU 1.95% 17/11/2036 | 3,029,048 0.53 |
| 4,510,000 | NAMIBIA 5.25% REGS 29/10/2025 | 3,814,077 0.66 | 5,350,000 | REPUBLIC OF PERU 3.00% 15/01/2034 | 4,203,290 0.73 |
| | <i>Nigeria</i> | 16,592,443 2.88 | | <i>Qatar</i> | 20,052,288 3.48 |
| 1,200,000 | ACCESS BANK NIGERIA 6.125% REGS 21/09/2026 | 929,938 0.16 | 2,000,000 | QATAR PETROLEUM 3.125% REGS 12/07/2041 | 1,506,260 0.26 |
| 3,800,000 | AFRICA FINANCE CORPORATION 2.875% REGS 28/04/2028 | 3,152,206 0.54 | 5,080,000 | QATAR 3.75% REGS 16/04/2030 | 4,830,288 0.84 |
| 1,000,000 | AFRICA FINANCE CORPORATION 3.125% 16/06/2025 | 893,156 0.16 | 9,240,000 | QATAR 4.00% REGS 14/03/2029 | 8,942,769 1.55 |
| 1,520,000 | AFRICA FINANCE CORPORATION 3.75% 30/10/2029 | 1,295,806 0.23 | 3,360,000 | QATAR 4.40% REGS 16/04/2050 | 3,083,602 0.54 |
| 3,900,000 | FEDERAL REPUBLIC OF NIGERIA 6.125% REGS 28/09/2028 | 2,653,843 0.46 | 1,680,000 | QATAR 5.103% REGS 23/04/2048 | 1,689,369 0.29 |
| 3,396,000 | NIGERIA 6.50% REGS 28/11/2027 | 2,481,066 0.43 | | <i>Republica Dominicana</i> | 15,576,733 2.71 |
| 4,888,000 | NIGERIA 7.625% REGS 28/11/2047 | 2,806,936 0.49 | 11,036,000 | DOMINICAN REPUBLIC 4.875% REGS 23/09/2032 | 8,154,574 1.43 |
| 4,000,000 | NIGERIA 7.696% REGS 23/02/2038 | 2,379,492 0.41 | 2,240,000 | DOMINICAN REPUBLIC 5.50% REGS 22/02/2029 | 1,869,948 0.32 |
| | <i>Omán</i> | 9,331,720 1.62 | 8,450,000 | DOMINICAN REPUBLIC 5.875% REGS 30/01/2060 | 5,552,211 0.96 |
| 2,600,000 | OMAN 4.75% REGS 15/06/2026 | 2,374,183 0.41 | | <i>Rumania</i> | 5,650,451 0.98 |
| 2,348,000 | OMAN 6.50% REGS 08/03/2047 | 1,892,415 0.33 | 1,362,000 | ROMANIA 2.00% REGS 14/04/2033 | 886,499 0.15 |
| 2,180,000 | OMAN 6.75% REGS 17/01/2048 | 1,806,682 0.31 | 1,428,000 | ROMANIA 2.625% REGS 02/12/2040 | 834,395 0.14 |
| 3,600,000 | OQ SAOC 5.125% REGS 06/05/2028 | 3,258,440 0.57 | 1,400,000 | ROMANIA 2.75% REGS 14/04/2041 | 820,386 0.14 |
| | <i>Países Bajos</i> | 23,719,115 4.12 | 5,210,000 | ROMANIA 3.375% REGS 28/01/2050 | 3,109,171 0.55 |
| 5,030,000 | BOI FINANCE BV 7.50% REGS 16/02/2027 | 4,087,126 0.71 | | <i>Senegal</i> | 2,811,233 0.49 |
| 2,020,000 | DTEK RENEWABLES FINANCE B.V. 8.50% REGS 12/11/2024 | 836,320 0.15 | 3,200,000 | SENEGAL 5.375% REGS 08/06/2037 | 2,012,256 0.35 |
| 4,704,000 | NOSTRUM OIL&GAS FIN BV 0% REGS 16/02/2025 | 1,159,881 0.20 | 1,307,000 | SENEGAL 6.75% REGS 13/03/2048 | 798,977 0.14 |
| 3,192,000 | NOSTRUM OIL&GAS FIN BV 0% REGS 25/07/2022 | 799,611 0.14 | | <i>Serbia</i> | 5,675,778 0.99 |
| 3,800,000 | PETROBRAS GLOBAL FINANCE BV 5.50% 10/06/2051 | 2,762,956 0.48 | 5,000,000 | REPUBLIC OF SERBIA 1.00% REGS 23/09/2028 | 3,661,250 0.64 |
| 20,000 | PETROBRAS GLOBAL FINANCE BV 5.625% 20/05/2043 | 15,958 0.00 | 3,200,000 | REPUBLIC OF SERBIA 1.65% REGS 03/03/2033 | 2,014,528 0.35 |
| 2,520,000 | PETROBRAS GLOBAL FINANCE BV 6.85% 05/06/2115 | 1,991,293 0.35 | | <i>Sudáfrica</i> | 3,652,186 0.63 |
| 4,000,000 | PETROBRAS GLOBAL FINANCE BV 6.875% 20/01/2040 | 3,627,682 0.63 | 5,880,000 | SOUTH AFRICA 5.00% 12/10/2046 | 3,652,186 0.63 |
| 9,828,000 | PETROBRAS GLOBAL FINANCE BV 6.90% 19/03/2049 | 8,438,288 1.46 | | <i>Sri Lanka</i> | 5,428,977 0.94 |
| | <i>Pakistán</i> | 910,988 0.16 | 14,016,000 | SRI LANKA 0% REGS 11/05/2027 | 4,344,028 0.75 |
| 1,400,000 | PAKISTAN 6.00% REGS 08/04/2026 | 910,988 0.16 | 2,000,000 | SRI LANKA 0% REGS 18/04/2023 | 614,740 0.11 |
| | <i>Panamá</i> | 8,804,483 1.53 | 1,500,000 | SRI LANKA 0% REGS 28/03/2030 | 470,209 0.08 |
| 1,680,000 | PANAMA 3.16% 23/01/2030 | 1,435,308 0.25 | | <i>Túnez</i> | 1,797,897 0.31 |
| 4,500,000 | PANAMA 3.362% 30/06/2031 | 3,753,106 0.65 | 1,500,000 | CENTRAL BANK OF TUNISIA 5.75% REGS 30/01/2025 | 800,268 0.14 |
| 5,293,000 | PANAMA 3.87% 23/07/2060 | 3,616,069 0.63 | 1,840,000 | CENTRAL BANK OF TUNISIA 6.375% REGS 15/07/2026 | 997,629 0.17 |
| | <i>Paraguay</i> | 2,169,935 0.38 | | <i>Turquía</i> | 29,114,709 5.06 |
| 739,000 | PARAGUAY 4.70% REGS 27/03/2027 | 680,520 0.12 | 3,528,000 | FINANSBANK AS 6.875% REGS 07/09/2024 | 3,384,511 0.59 |
| 1,680,000 | PARAGUAY 4.95% REGS 28/04/2031 | 1,489,415 0.26 | 4,800,000 | MUNICIPALITY OF METROPOLITAN ISTANBUL 6.375% REGS 09/12/2025 | 3,749,826 0.65 |
| | <i>Perú</i> | 15,060,316 2.62 | 3,800,000 | REPUBLIC OF TURKEY 6.50% 20/09/2033 | 2,616,982 0.45 |
| 2,632,000 | PERU 2.78% 01/12/2060 | 1,564,321 0.27 | 17,000,000 | TURKEY 4.875% 16/04/2043 | 9,642,412 1.67 |
| | | | 2,100,000 | TURKEY 5.75% 11/05/2047 | 1,241,219 0.22 |
| | | | 6,000,000 | TURKIYE SINAI KALKINA BANKASI AS 5.50% 16/01/2023 | 5,679,870 0.99 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | | Valor de mercado | % del VL |
|------------|---|--------------------|--------------|
| | | EUR | |
| 3,410,000 | TURKIYE SINAI KALKINA BANKASI AS 5.875% REGS 14/01/2026 | 2,799,889 | 0.49 |
| | <i>Ucrania</i> | 6,292,166 | 1.09 |
| 3,540,000 | NPC UKRENERGO 6.875% REGS 09/11/2026 | 865,014 | 0.15 |
| 6,060,000 | UKRAINE 4.375% REGS 27/01/2030 | 1,514,636 | 0.26 |
| 3,800,000 | UKRAINE 6.75% REGS 20/06/2026 | 999,476 | 0.17 |
| 8,147,000 | UKRAINE 6.876% REGS 21/05/2029 | 1,943,295 | 0.34 |
| 3,000,000 | UKRAINE 7.375% REGS 25/09/2032 | 723,593 | 0.13 |
| 1,000,000 | UKRAINE 7.75% REGS 01/09/2024 | 246,152 | 0.04 |
| | <i>Uruguay</i> | 4,404,468 | 0.76 |
| 3,066,000 | URUGUAY 4.375% 23/01/2031 | 2,971,479 | 0.51 |
| 1,488,000 | URUGUAY 5.10% 18/06/2050 | 1,432,989 | 0.25 |
| | <i>Uzbekistán</i> | 1,764,639 | 0.31 |
| 2,016,000 | UZBEK INDUSTRIAL AND CONSTRUCTION BANK JOINT STOCK COMMERCIAL BK 5.75% 02/12/2024 | 1,764,639 | 0.31 |
| | <i>Venezuela</i> | 3,759,065 | 0.65 |
| 43,341,379 | PETROLEOS DE VENEZUELA SA PDVSA 0% REGS 15/11/2026 DEFAULTED | 2,186,450 | 0.38 |
| 10,000,000 | PETROLEOS DE VENEZUELA SA PDVSA 0% REGS 31/12/2099 DEFAULTED | 860,730 | 0.15 |
| 8,000,000 | REPUBLIC OF VENEZUELA 0% 07/05/2023 DEFAULTED | 711,885 | 0.12 |
| | <i>Zambia</i> | 5,472,968 | 0.95 |
| 2,500,000 | ZAMBIA 0% REGS 14/04/2024 | 1,457,363 | 0.25 |
| 6,000,000 | ZAMBIA 0% REGS 20/09/2022 | 3,288,938 | 0.57 |
| 1,290,000 | ZAMBIA 0% REGS 30/07/2027 | 726,667 | 0.13 |
| | Acción/Participaciones de OICVM/OIC | 53,771,564 | 9.34 |
| | Acción/Participaciones en fondos de inversión | 53,771,564 | 9.34 |
| | <i>Luxemburgo</i> | 53,771,564 | 9.34 |
| 29,000 | AMUNDI FUNDS EMERGING MARKETS CORPORATE BOND - O USD (C) | 34,759,501 | 6.04 |
| 12,000 | AMUNDI FUNDS EMERGING MARKETS GREEN BOND SE EUR HGD (C) | 10,260,840 | 1.78 |
| 888 | AMUNDI PLANET SICAV SIF EMERGING GREEN ONE | 8,751,223 | 1.52 |
| | Total cartera de títulos | 493,733,860 | 85.75 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---|--------------------|--------------|---|-------------------|-------------|
| | EUR | | | EUR | |
| Posiciones a largo plazo | 793,937,563 | 88.49 | | | |
| Valores mobiliarios admitidos a cotización oficial en una bolsa de valores y/o negociados en otro mercado regulado | 789,441,796 | 87.99 | | | |
| Bonos | 789,441,796 | 87.99 | | | |
| <i>Brasil</i> | <i>91,145,317</i> | <i>10.16</i> | | | |
| 70,000 BRAZIL 0% 01/07/2023 | 11,234,512 | 1.25 | | | |
| 50,000 BRAZIL 10.00% 01/01/2023 | 8,981,155 | 1.00 | | | |
| 50,000 BRAZIL 10.00% 01/01/2025 | 8,599,761 | 0.96 | | | |
| 50,000 BRAZIL 10.00% 01/01/2027 | 8,279,794 | 0.92 | | | |
| 15,000,000 BRAZIL 10.25% 10/01/2028 | 2,529,298 | 0.28 | | | |
| 17,000 BRAZILI 6.00% 15/08/2030 | 12,757,036 | 1.43 | | | |
| 17,000 BRAZILI 6.00% 15/08/2040 | 12,705,983 | 1.42 | | | |
| 50,000 FEDERATIVE REPUBLIC OF BRAZIL 10.00% 01/01/2029 | 7,993,522 | 0.89 | | | |
| 25,000 FEDERATIVE REPUBLIC OF BRAZIL 10.00% 01/01/2031 | 3,885,253 | 0.43 | | | |
| 17,000 FEDERATIVE REPUBLIC OF BRAZILI 6.00% 15/05/2045 | 12,453,211 | 1.39 | | | |
| 10,000,000 RIO SMART LIGHT 12.25% REGS 20/09/2032 | 1,725,792 | 0.19 | | | |
| <i>Chile</i> | <i>26,633,513</i> | <i>2.97</i> | | | |
| 7,000,000,000 CHILE 0% 01/03/2025 | 6,529,266 | 0.74 | | | |
| 5,000,000,000 CHILE 0% 01/03/2026 | 4,876,789 | 0.54 | | | |
| 1,000,000,000 CHILE 0% 01/03/2035 | 918,642 | 0.10 | | | |
| 7,000,000,000 CHILE 0% 01/09/2030 | 6,521,189 | 0.73 | | | |
| 2,000,000,000 CHILE 0% 01/10/2033 | 1,479,449 | 0.16 | | | |
| 4,000,000,000 CHILE 5.00% 01/10/2028 | 3,840,540 | 0.43 | | | |
| 1,000,000,000 CHILE 6.00% 01/01/2043 | 1,010,429 | 0.11 | | | |
| 1,416,000,000 FALABELLA SA 6.50% REGS 30/04/2023 | 1,457,209 | 0.16 | | | |
| <i>China</i> | <i>36,186,485</i> | <i>4.03</i> | | | |
| 52,000,000 CHINA DEVELOPMENT BANK 3.10% 21/11/2022 | 7,470,293 | 0.83 | | | |
| 95,000,000 CHINA 3.25% 22/11/2028 | 13,960,400 | 1.56 | | | |
| 100,000,000 CHINA 3.29% 23/05/2029 | 14,755,792 | 1.64 | | | |
| <i>Colombia</i> | <i>32,673,794</i> | <i>3.64</i> | | | |
| 50,000,000,000 COLOMBIA 6.00% 28/04/2028 | 8,999,308 | 1.00 | | | |
| 73,000,000,000 COLOMBIA 7.00% 30/06/2032 | 12,385,366 | 1.38 | | | |
| 50,000,000,000 COLOMBIA 7.50% 26/08/2026 | 10,230,739 | 1.14 | | | |
| 7,330,000,000 REPUBLIC OF COLOMBIA 7.25% 26/10/2050 | 1,058,381 | 0.12 | | | |
| <i>Corea del Sur</i> | <i>9,031,679</i> | <i>1.01</i> | | | |
| 20,000,000,000 KOREA DEVELOPMENT BANK 7.00% REGS 30/11/2022 | 1,295,790 | 0.14 | | | |
| 118,000,000,000 THE EXPORT IMPORT BANK OF KOREA 7.25% REGS 07/12/2024 | 7,735,889 | 0.87 | | | |
| <i>Egipto</i> | <i>19,292,424</i> | <i>2.15</i> | | | |
| 108,000,000 ARAB REPUBLIC OF EGYPT 14.531% 14/09/2024 | 5,433,897 | 0.60 | | | |
| 100,000,000 EGYPT 14.35% 10/09/2024 | 5,018,791 | 0.56 | | | |
| 90,000,000 EGYPT 16.30% 09/04/2024 | 4,663,840 | 0.52 | | | |
| 7,000,000 EGYPT 5.875% REGS 16/02/2031 | 4,175,896 | 0.47 | | | |
| | | | <i>Estados Unidos de América</i> | <i>10,478,513</i> | <i>1.17</i> |
| | | | 100,000,000,000 INTER AMERICAN DEVELOPMENT BANK IADB 7.875% 14/03/2023 | 6,544,313 | 0.74 |
| | | | 12,000,000 INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT IBRD 12.00% 15/03/2023 | 558,076 | 0.06 |
| | | | 200,000,000 INTERNATIONAL FINANCE CORP IFC 0% 22/02/2038 | 2,181,698 | 0.24 |
| | | | 100,000,000 INTERNATIONAL FINANCE CORP IFC 6.30% 25/11/2024 | 1,194,426 | 0.13 |
| | | | <i>Filipinas</i> | <i>2,325,888</i> | <i>0.26</i> |
| | | | 165,000,000 ASIAN DEVELOPMENT BANK ADB 5.90% 20/12/2022 | 1,995,665 | 0.22 |
| | | | 9,000,000 PHILIPPINES 3.90% 26/11/2022 | 153,023 | 0.02 |
| | | | 10,000,000 PHILIPPINES 6.25% 14/02/2026 | 177,200 | 0.02 |
| | | | <i>Hungría</i> | <i>20,570,942</i> | <i>2.29</i> |
| | | | 2,000,000,000 HUNGARY 2.75% 22/12/2026 | 4,011,040 | 0.44 |
| | | | 1,700,000,000 HUNGARY 3.00% 21/08/2030 | 3,031,500 | 0.34 |
| | | | 2,000,000,000 HUNGARY 3.00% 27/10/2027 | 3,928,274 | 0.44 |
| | | | 1,700,000,000 HUNGARY 3.25% 22/10/2031 | 2,991,441 | 0.33 |
| | | | 700,000,000 HUNGARY 4.00% 28/04/2051 | 998,637 | 0.11 |
| | | | 1,000,000,000 HUNGARY 5.50% 24/06/2025 | 2,335,139 | 0.26 |
| | | | 1,400,000,000 HUNGARY 6.75% 22/10/2028 | 3,274,911 | 0.37 |
| | | | <i>Indonesia</i> | <i>77,744,207</i> | <i>8.67</i> |
| | | | 125,000,000,000 INDONESIA 10.50% 15/08/2030 | 9,500,249 | 1.06 |
| | | | 100,000,000,000 INDONESIA 6.125% 15/05/2028 | 6,274,579 | 0.70 |
| | | | 150,000,000,000 INDONESIA 6.625% 15/05/2033 | 9,087,686 | 1.01 |
| | | | 70,000,000,000 INDONESIA 7.00% 15/05/2027 | 4,621,514 | 0.52 |
| | | | 120,000,000,000 INDONESIA 8.25% 15/05/2029 | 8,199,355 | 0.91 |
| | | | 120,000,000,000 INDONESIA 8.25% 15/06/2032 | 8,124,772 | 0.91 |
| | | | 90,000,000,000 INDONESIA 8.75% 15/05/2031 | 6,263,240 | 0.70 |
| | | | 115,000,000,000 INDONESIA 9.00% 15/03/2029 | 8,146,053 | 0.91 |
| | | | 147,000,000,000 INDONESIA 9.50% 15/07/2031 | 10,682,342 | 1.19 |
| | | | 100,000,000,000 REPUBLIC OF INDONESIA 8.375% 15/03/2034 | 6,844,417 | 0.76 |
| | | | <i>Irlanda</i> | <i>69,883</i> | <i>0.01</i> |
| | | | 100,000,000 RZD CAPITAL PLC 8.99% 03/03/2024 | 69,883 | 0.01 |
| | | | <i>Islas Caimán</i> | <i>2,351,734</i> | <i>0.26</i> |
| | | | 5,000,000 KAISA GROUP HOLDINGS LIMITED 0% 28/09/2023 | 667,272 | 0.07 |
| | | | 3,000,000 MODERN LAND CHINA CO LTD 0% 11/04/2023 | 505,620 | 0.06 |
| | | | 7,000,000 MODERN LAND CHINA CO LTD 0% 13/11/2022 | 1,178,842 | 0.13 |
| | | | <i>Luxemburgo</i> | <i>5,837,905</i> | <i>0.65</i> |
| | | | 17,000,000 EUROPEAN INVESTMENT BANK EIB 1.00% 25/02/2028 | 2,613,214 | 0.29 |
| | | | 70,000,000 EUROPEAN INVESTMENT BANK EIB 7.50% 30/07/2023 | 3,224,691 | 0.36 |
| | | | <i>Malasia</i> | <i>44,035,097</i> | <i>4.91</i> |
| | | | 10,000,000 MALAYSIA 3.757% 22/05/2040 | 1,889,319 | 0.21 |
| | | | 100,000,000 MALAYSIA 3.844% 15/04/2033 | 20,356,566 | 2.28 |
| | | | 44,815,000 MALAYSIA 4.232% 30/06/2031 | 9,637,970 | 1.07 |
| | | | 55,000,000 MALAYSIA 4.392% 15/04/2026 | 12,151,242 | 1.35 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---|------------------|----------|--|--------------------|--------------|
| | EUR | | | EUR | |
| <i>México</i> | 93,047,236 | 10.37 | <i>Sudáfrica</i> | 128,779,102 | 14.34 |
| 47,000,000 AMERICA MOVIL SAB DE CV 6.45% 05/12/2022 | 2,202,785 | 0.25 | 6,400,000 REPUBLIC OF SOUTH AFRICA 5.875% 20/04/2032 | 5,244,945 | 0.58 |
| 30,000,000 AMERICA MOVIL SAB DE CV 7.125% 09/12/2024 | 1,322,459 | 0.15 | 3,800,000 REPUBLIC OF SOUTH AFRICA 7.30% 20/04/2052 | 2,920,815 | 0.33 |
| 1,500,000 MEXICO 10.00% 20/11/2036 | 7,670,479 | 0.85 | 125,000,000 SOUTH AFRICA 10.50% 21/12/2026 | 7,732,456 | 0.86 |
| 5,000,000 MEXICO 5.75% 05/03/2026 | 21,089,710 | 2.36 | 50,000,000 SOUTH AFRICA 6.50% 28/02/2041 | 1,795,152 | 0.20 |
| 4,500,000 MEXICO 7.50% 03/06/2027 | 19,952,306 | 2.22 | 580,000,000 SOUTH AFRICA 7.00% 28/02/2031 | 26,658,039 | 2.97 |
| 3,500,000 MEXICO 7.75% 29/05/2031 | 15,290,633 | 1.70 | 430,000,000 SOUTH AFRICA 8.00% 31/01/2030 | 21,839,791 | 2.43 |
| 500,000 MEXICO 8.00% 05/09/2024 | 2,306,906 | 0.26 | 615,000,000 SOUTH AFRICA 8.25% 31/03/2032 | 30,102,197 | 3.35 |
| 1,500,000 MEXICO 8.50% 18/11/2038 | 6,753,885 | 0.75 | 50,000,000 SOUTH AFRICA 8.50% 31/01/2037 | 2,310,118 | 0.26 |
| 280,000 MEXICOI 4.50% 04/12/2025 | 9,911,060 | 1.10 | 30,000,000 SOUTH AFRICA 8.75% 31/01/2044 | 1,361,005 | 0.15 |
| 1,500,000 PETROLEOS MEXICANOS PEMEX 7.19% REGS 12/09/2024 | 6,547,013 | 0.73 | 540,000,000 SOUTH AFRICA 8.875% 28/02/2035 | 26,457,962 | 2.95 |
| | | | 50,000,000 SOUTH AFRICA 9.00% 31/01/2040 | 2,356,622 | 0.26 |
| <i>Perú</i> | 30,336,731 | 3.38 | <i>Tailandia</i> | 34,771,077 | 3.88 |
| 20,000,000 PERU 5.40% 12/08/2034 | 4,062,766 | 0.45 | 200,000,000 THAILAND 2.00% 17/06/2042 | 4,083,232 | 0.46 |
| 20,000,000 PERU 6.15% 12/08/2032 | 4,453,454 | 0.50 | 200,000,000 THAILAND 2.125% 17/12/2026 | 5,356,605 | 0.60 |
| 40,000,000 PERU 6.35% 12/08/2028 | 9,496,213 | 1.06 | 140,110,000 THAILAND 2.875% 17/06/2046 | 3,118,841 | 0.35 |
| 10,000,000 PERU 6.90% 12/08/2037 | 2,280,458 | 0.25 | 60,000,000 THAILAND 2.875% 17/12/2028 | 1,643,519 | 0.18 |
| 20,000,000 PERU 6.95% 12/08/2031 | 4,781,427 | 0.53 | 200,000,000 THAILAND 3.30% 17/06/2038 | 5,197,352 | 0.58 |
| 20,000,000 PERU 8.20% 12/08/2026 | 5,262,413 | 0.59 | 70,000,000 THAILAND 3.40% 17/06/2036 | 1,869,014 | 0.21 |
| <i>Polonia</i> | 43,141,535 | 4.81 | 200,000,000 THAILAND 3.58% 17/12/2027 | 5,656,270 | 0.63 |
| 77,000,000 POLAND 2.50% 25/07/2027 | 13,137,255 | 1.46 | 200,000,000 THAILAND 3.65% 20/06/2031 | 5,755,007 | 0.64 |
| 89,800,000 POLAND 2.75% 25/04/2028 | 15,302,387 | 1.71 | 70,000,000 THAILAND 4.675% 29/06/2044 | 2,091,237 | 0.23 |
| 90,000,000 POLAND 2.75% 25/10/2029 | 14,701,893 | 1.64 | <i>Ucrania</i> | 1,683,944 | 0.19 |
| <i>República Checa</i> | 37,949,934 | 4.23 | 126,250,000 UKRAINE 11.67% 22/11/2023 | 1,683,944 | 0.19 |
| 450,000,000 CZECH REPUBLIC 0.25% 10/02/2027 | 14,458,289 | 1.60 | <i>Uruguay</i> | 3,721,862 | 0.41 |
| 400,000,000 CZECH REPUBLIC 2.50% 25/08/2028 | 13,969,881 | 1.56 | 170,000,000 URUGUAY 8.50% REGS 15/03/2028 | 3,721,862 | 0.41 |
| 100,000,000 CZECH REPUBLIC 4.85% 26/11/2057 | 3,912,595 | 0.44 | Acción/Participaciones de OICVM/OIC | 4,495,767 | 0.50 |
| 140,000,000 CZECH REPUBLIC 5.70% 25/05/2024 | 5,609,169 | 0.63 | Acción/Participaciones en fondos de inversión | 4,495,767 | 0.50 |
| <i>República Dominicana</i> | 1,721,195 | 0.19 | <i>Luxemburgo</i> | 4,495,767 | 0.50 |
| 50,000,000 DOMINICAN REPUBLIC 8.90% REGS 15/02/2023 | 870,045 | 0.10 | 5,000 AMUNDI SF SBI FM INDIA BOND ND H | 4,495,767 | 0.50 |
| 50,000,000 DOMINICAN REPUBLIC 9.75% REGS 05/06/2026 | 851,150 | 0.09 | Posiciones a corto plazo | -267,788 | -0.03 |
| <i>Rumania</i> | 26,158,744 | 2.92 | Instrumentos derivados | -267,788 | -0.03 |
| 5,000,000 ROMANIA 2.124% REGS 16/07/2031 | 3,557,800 | 0.40 | Opciones | -267,788 | -0.03 |
| 44,000,000 ROMANIA 3.25% 29/04/2024 | 8,108,222 | 0.90 | <i>Luxemburgo</i> | -267,788 | -0.03 |
| 25,000,000 ROMANIA 4.75% 24/02/2025 | 4,592,995 | 0.51 | -20,000,000 EUR(C)/PLN(P)OTC - 5.33 - 12.12.22 CALL | -129,425 | -0.01 |
| 60,000,000 ROMANIA 5.00% 12/02/2029 | 9,899,727 | 1.11 | -25,000,000 USD(C)/PLN(P)OTC - 4.96 - 12.09.22 CALL | -138,363 | -0.02 |
| <i>Rusia</i> | 4,324,016 | 0.48 | Total cartera de títulos | 793,669,775 | 88.46 |
| 700,000,000 RUSSIA 6.90% 23/05/2029 | 611,477 | 0.07 | | | |
| 700,000,000 RUSSIA 7.25% 10/05/2034 | 611,477 | 0.07 | | | |
| 350,000,000 RUSSIA 7.40% 17/07/2024 | 305,739 | 0.03 | | | |
| 700,000,000 RUSSIA 7.65% 10/04/2030 | 611,477 | 0.07 | | | |
| 300,000,000 RUSSIA 7.75% 16/09/2026 | 262,062 | 0.03 | | | |
| 300,000,000 RUSSIA 7.95% 07/10/2026 | 262,062 | 0.03 | | | |
| 800,000,000 RUSSIA 8.15% 03/02/2027 | 698,830 | 0.08 | | | |
| 1,100,000,000 RUSSIA 8.50% 17/09/2031 | 960,892 | 0.10 | | | |
| <i>Serbia</i> | 5,429,039 | 0.61 | | | |
| 5,000,000 SERBIA 3.125% REGS 15/05/2027 | 4,389,200 | 0.49 | | | |
| 150,000,000 SERBIA 4.50% 20/08/2032 | 1,039,839 | 0.12 | | | |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---|--------------------|--------------|---|------------------|----------|
| | USD | | | USD | |
| Posiciones a largo plazo | 327,822,757 | 97.18 | 3,100,000 MC BRAZIL DOWNSTREAM TRADING SARL 7.25% REGS 30/06/2031 | 2,492,586 | 0.73 |
| Valores mobiliarios admitidos a cotización oficial en una bolsa de valores y/o negociados en otro mercado regulado | 293,526,257 | 87.01 | 500,000 OI SA 10.00% 27/07/2025 | 257,680 | 0.08 |
| Acciones | 844,500 | 0.25 | <i>Bulgaria</i> | 165,559 | 0.05 |
| <i>Canadá</i> | 18,488 | 0.01 | 170,000 BULGARIAN ENERGY HOLDING 3.50% 28/06/2025 | 165,559 | 0.05 |
| 2,302 FRONTERA ENERGY CORPORATION | 18,488 | 0.01 | <i>Camerún</i> | 623,281 | 0.18 |
| <i>Chipre</i> | 11,907 | 0.00 | 800,000 CAMEROON 5.95% REGS 07/07/2032 | 623,281 | 0.18 |
| 75,000 CAIRO MEZZ PLC | 10,993 | 0.00 | <i>Canadá</i> | 975,696 | 0.29 |
| 13,333 PHOENIX VEGA MEZZ L TD | 914 | 0.00 | 1,200,000 FRONTERA ENERGY CORPORATION 7.875% REGS 21/06/2028 | 975,696 | 0.29 |
| <i>Grecia</i> | 814,105 | 0.24 | <i>Chile</i> | 1,254,476 | 0.37 |
| 900,000 EUROBANK ERGASIAS SERVICES AND HOLDINGS SA | 793,372 | 0.24 | 500,000 INVERSIONES LA CONSTRUCCION 4.75% REGS 07/02/2032 | 376,080 | 0.11 |
| 76,018 FRIGOGLOSS S.A.L.C. | 7,669 | 0.00 | 300,000 INVERSIONES LATAM POWER 5.125% REGS 15/06/2033 | 169,746 | 0.05 |
| 13,333 PIRAEUS FINANCIAL HOLDINGS SA | 13,064 | 0.00 | 500,000 VTR COMUNICACIONES SPA 4.375% REGS 15/04/2029 | 343,930 | 0.10 |
| Bonos | 291,913,721 | 86.53 | 500,000 VTR COMUNICACIONES SPA 5.125% REGS 15/01/2028 | 364,720 | 0.11 |
| <i>Alemania</i> | 346,363 | 0.10 | <i>Chipre</i> | 1,286,350 | 0.38 |
| 160,000 CTEC II GMBH 5.25% REGS 15/02/2030 | 121,769 | 0.04 | 2,500,000 MHP SE 7.75% REGS 10/05/2024 | 1,286,350 | 0.38 |
| 250,000 GRUENENTHAL GMBH 4.125% REGS 15/05/2028 | 224,594 | 0.06 | <i>Colombia</i> | 7,943,106 | 2.35 |
| <i>Argentina</i> | 14,192,091 | 4.21 | 200,000 BANCO DE BOGOTA SA 6.25% REGS 12/05/2026 | 190,124 | 0.06 |
| 740,000 AES ARGENTINA GENERACION SA 7.75% REGS 02/02/2024 | 609,701 | 0.18 | 2,000,000 BANCO GNB SUDAMERIS VAR REGS 16/04/2031 | 1,713,100 | 0.51 |
| 200,000 BANCO MARCO SA 6.75% REGS 04/11/2026 | 160,658 | 0.05 | 524,000 BANCOLOMBIA SA VAR 18/10/2027 | 490,401 | 0.15 |
| 7,837,477 COMPANIA LATINOAMERICANA DE INFRAESTRUCTURA AND SERVICIOS SA CLISA 5.25% REGS 25/07/2027 | 3,398,565 | 1.01 | 800,000 BANCOLOMBIA SA VAR 18/12/2029 | 699,672 | 0.21 |
| 500,000 PAMPA ENERGIA SA 7.375% REGS 21/07/2023 | 491,285 | 0.15 | 500,000 COLOMBIA 3.875% 22/03/2026 | 495,611 | 0.15 |
| 2,000,000 PAMPA ENERGIA SA 7.50% REGS 24/01/2027 | 1,650,260 | 0.49 | 400,000 ECOPETROL SA 6.875% 29/04/2030 | 355,000 | 0.11 |
| 200,000 RIO ENERGY UGEN SA 6.875% REGS 01/02/2025 | 146,626 | 0.04 | 2,500,000 EMPRESAS PUBLIC MEDELLIN 4.25% REGS 18/07/2029 | 1,971,900 | 0.57 |
| 2,000,000 TELECOM ARGENTINA SA 8.00% REGS 18/07/2026 | 1,886,720 | 0.56 | 2,433,000 OLEODUCTO CENTRAL SA 4.00% REGS 14/07/2027 | 2,027,298 | 0.59 |
| 3,631,000 YPF SOCIEDAD ANONIMA 8.50% REGS 23/03/2025 | 2,127,675 | 0.63 | <i>Costa de Marfil</i> | 1,196,829 | 0.35 |
| 1,000,000 YPF SOCIEDAD ANONIMA 8.50% REGS 28/07/2025 | 678,920 | 0.20 | 200,000 IVORY COAST 5.125% REGS 15/06/2025 | 197,166 | 0.06 |
| 5,300,000 YPF SOCIEDAD ANONIMA 8.75% REGS 04/04/2024 | 3,041,681 | 0.90 | 1,000,000 IVORY COAST 5.25% REGS 22/03/2030 | 821,535 | 0.24 |
| <i>Bélgica</i> | 2,352,679 | 0.70 | 200,000 IVORY COAST 6.375% REGS 03/03/2028 | 178,128 | 0.05 |
| 1,900,000 ONTEX GROUP 3.50% 15/07/2026 | 1,592,104 | 0.48 | <i>Dinamarca</i> | 490,076 | 0.15 |
| 500,000 VGP SA 1.50% 08/04/2029 | 348,699 | 0.10 | 500,000 TDC AS 5.056% 31/05/2028 | 490,076 | 0.15 |
| 500,000 VGP SA 1.625% 17/01/2027 | 411,876 | 0.12 | <i>Egipto</i> | 6,078,575 | 1.80 |
| <i>Bielorrusia</i> | 656,875 | 0.19 | 100,000 EGYPT 4.75% REGS 11/04/2025 | 87,629 | 0.03 |
| 5,000,000 DEVELOPMENT BANK OF BELARUS 6.75% REGS 02/05/2024 | 656,875 | 0.19 | 1,400,000 EGYPT 4.75% REGS 16/04/2026 | 1,099,259 | 0.33 |
| <i>Brasil</i> | 6,045,528 | 1.79 | 7,500,000 EGYPT 5.625% REGS 16/04/2030 | 4,891,687 | 1.44 |
| 1,000,000 BANCO ESTADO RIO GRANDE SUL SA VAR REGS 28/01/2031 | 913,160 | 0.27 | <i>El Salvador</i> | 371,660 | 0.11 |
| 2,700,000 ITAU UNIBANCO HOLDING SA VAR REGS 15/04/2031 | 2,382,102 | 0.71 | 1,000,000 EL SALVADOR 5.875% REGS 30/01/2025 | 371,660 | 0.11 |
| | | | <i>Emiratos Árabes Unidos</i> | 600,636 | 0.18 |
| | | | 600,000 EMIRATES NBD BANK PJSC VAR PERPETUAL | 600,636 | 0.18 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---|------------------|----------|---|------------------|----------|
| | USD | | | USD | |
| <i>España</i> | 6,713,921 | 1.99 | <i>Ghana</i> | 3,477,916 | 1.03 |
| 300,000 AEDAS HOMES SAU 4.00% REGS 15/08/2026 | 265,238 | 0.08 | 200,000 GHANA 6.375% REGS 11/02/2027 | 114,812 | 0.03 |
| 366,000 AI CANDELARIA SPAIN 7.50% REGS 15/12/2028 | 328,921 | 0.10 | 4,400,000 GHANA 7.75% REGS 07/04/2029 | 2,203,124 | 0.66 |
| 3,500,000 ENFRAGEN ENERGIA SUR SA 5.375% REGS 30/12/2030 | 2,413,460 | 0.71 | 2,000,000 GHANA 7.875% REGS 26/03/2027 | 1,159,980 | 0.34 |
| 2,100,000 FOOD SERVICE PROJ SL 5.50% REGS 21/01/2027 | 1,902,660 | 0.55 | <i>Grecia</i> | 838,672 | 0.25 |
| 700,000 GROUPO ANTO LIN IRAUSA SA 3.50% REGS 30/04/2028 | 491,450 | 0.15 | 100,000 ALPHA BANK SA VAR 14/02/2024 | 102,554 | 0.03 |
| 500,000 INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 1.50% 04/07/2027 | 357,183 | 0.11 | 900,000 PIRAEUS BANK SA VAR 19/02/2030 | 736,118 | 0.22 |
| 500,000 INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 3.75% 25/03/2029 | 372,677 | 0.11 | <i>Guatemala</i> | 279,279 | 0.08 |
| 500,000 KAIXO BOND CO TELECOM SAU 5.125% REGS 30/09/2029 | 398,594 | 0.12 | 300,000 BANCO INDUSTRIAL SA VAR REGS 29/01/2031 | 279,279 | 0.08 |
| 100,000 NH HOTEL GROUP SA 4.00% REGS 02/07/2026 | 93,613 | 0.03 | <i>Hong Kong (China)</i> | 1,963,769 | 0.58 |
| 100,000 VIA CELERE DESARROLLOS INMOBILIARIOS SA 5.25% REGS 01/04/2026 | 90,125 | 0.03 | 2,000,000 CATHAY PACIFIC MTN FIN HK 4.875% 17/08/2026 | 1,826,980 | 0.54 |
| <i>Estados Unidos de América</i> | 438,546 | 0.13 | 1,850,000 YANGO JUSTICE INTERNATIONAL LIMITED 7.875% 04/09/2024 | 136,789 | 0.04 |
| 2,000,000 DIAMOND SPORTS GROUP LLC 6.625% 144A 15/08/2027 | 242,100 | 0.07 | <i>India</i> | 4,896,783 | 1.45 |
| 200,000 SASOL FIANCNING USA LLC 5.875% 27/03/2024 | 196,446 | 0.06 | 2,450,000 ADANI GREEN ENERGY LTD 4.375% REGS 08/09/2024 | 2,205,049 | 0.65 |
| <i>Finlandia</i> | 503,480 | 0.15 | 266,000 DELHI INTERNATIONAL AIRPORT PTE LTD 6.125% REGS 31/10/2026 | 241,009 | 0.07 |
| 400,000 SBB TREASURY OYJ 0.75% 14/12/2028 | 252,166 | 0.08 | 2,500,000 IIFL FINANCE LTD 5.875% 20/04/2023 | 2,450,725 | 0.73 |
| 400,000 SBB TREASURY OYJ 1.125% 26/11/2029 | 251,314 | 0.07 | <i>Indonesia</i> | 2,732,788 | 0.81 |
| <i>Francia</i> | 12,397,636 | 3.68 | 700,000 BK TABUNGAN NEGARA 4.20% 23/01/2025 | 663,026 | 0.20 |
| 200,000 AFFLELOU SAS 4.25% REGS 19/05/2026 | 178,778 | 0.05 | 2,345,000 PF JAPFA COMFEED INDONESIA TBK 5.375% 23/03/2026 | 1,886,318 | 0.56 |
| 500,000 AIR FRANCE KLM 3.875% 01/07/2026 | 426,188 | 0.13 | 200,000 PT BANK NEGARA IND 3.75% 30/03/2026 | 183,444 | 0.05 |
| 300,000 ALTICE FRANCE SA 4.125% REGS 15/01/2029 | 238,319 | 0.07 | <i>Irlanda</i> | 3,432,003 | 1.02 |
| 300,000 ATOS SE 1.00% 12/11/2029 | 185,255 | 0.05 | 1,238,000 ARAGVI FINANCE INTERNATIONAL 8.45% REGS 29/04/2026 | 893,192 | 0.26 |
| 2,000,000 ATOS SE 1.75% 07/05/2025 | 1,619,256 | 0.48 | 300,000 ARDAGH PACKAGING FIN PLC 2.125% REGS 15/08/2026 EUR (ISIN XS2189356996) | 255,249 | 0.08 |
| 100,000 CASINO GUICHARD PERRACHON SA VAR 05/08/2026 | 71,912 | 0.02 | 500,000 ARDAGH PACKAGING FIN PLC 5.25% 144A 15/08/2027 | 352,445 | 0.10 |
| 3,300,000 CASINO GUICHARD PERRACHON SA VAR 07/02/2025 | 2,554,507 | 0.76 | 1,100,000 ASG FINANCE DAC 7.875% REGS 03/12/2024 | 1,043,801 | 0.32 |
| 200,000 CASINO GUICHARD PERRACHON SA VAR 07/03/2024 | 169,306 | 0.05 | 1,100,000 BONITRON DESIGNATED ACTIVITY COMPANY 9.00% REGS 22/10/2025 | 544,500 | 0.16 |
| 300,000 CASINO GUICHARD PERRACHON SA 5.25% 15/04/2027 | 210,760 | 0.06 | 300,000 MOTION BOND CO DAC 4.50% REGS 15/11/2027 | 242,816 | 0.07 |
| 3,500,000 CASINO GUICHARD PERRACHON SA 6.625% 15/01/2026 | 2,675,918 | 0.80 | 2,000,000 SOVCOM CAPITAL DESIGNATED ACTIVITY COMPANY 8.00% REGS 07/04/2030 | 100,000 | 0.03 |
| 100,000 CGG 7.75% REGS 01/04/2027 | 89,366 | 0.03 | <i>Isla de Guernsey</i> | 420,736 | 0.12 |
| 1,500,000 ELIOR GROUP SA 3.75% 15/07/2026 | 1,225,027 | 0.36 | 500,000 GLOBALWORTH REAL ESTATE INVESTMENTS LIMITED 2.95% 29/07/2026 | 420,736 | 0.12 |
| 700,000 FONCIA MANAGEMENT SAS 3.375% REGS 31/03/2028 | 596,985 | 0.18 | <i>Isla de Jersey</i> | 467,200 | 0.14 |
| 400,000 ILIAD HOLDING 5.125% REGS 15/10/2026 | 373,874 | 0.11 | 500,000 ATRIUM EUROPEAN REAL ESTATE LIMITED VAR PERPETUAL | 306,542 | 0.09 |
| 300,000 ILIAD HOLDING 5.625% REGS 15/10/2028 | 268,017 | 0.08 | 200,000 WEST CHINA CEMENT 4.95% 08/07/2026 | 160,658 | 0.05 |
| 600,000 KORIAN VAR PERPETUAL GBP | 573,834 | 0.17 | <i>Islas Bermudas</i> | 13,643,626 | 4.04 |
| 400,000 MOBILUX FINANCE 4.25% REGS 15/07/2028 | 308,985 | 0.09 | 240,000 CHINA OIL AND GAS 4.70% 30/06/2026 | 212,227 | 0.06 |
| 650,000 VALLOUREC SA 8.50% REGS 30/06/2026 | 631,349 | 0.19 | 5,429,299 DIGICEL GROUP 0.5 LTD 10.00% 01/04/2024 | 5,288,788 | 1.56 |
| <i>Georgia</i> | 197,084 | 0.06 | 2,257,551 DIGICEL GROUP 0.5 LTD 8.00% REGS 01/04/2025 | 1,546,152 | 0.46 |
| 200,000 TBC BANK JSC 5.75% REGS 19/06/2024 | 197,084 | 0.06 | | | |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | | Valor de mercado | % del VL | Cantidad | | Valor de mercado | % del VL |
|-----------|---|------------------|----------|-----------|--|------------------|----------|
| | | USD | | | | USD | |
| 2,029,774 | DIGICEL HOLDINGS BERMUDA LTD 13.00% REGS 31/12/2025 | 1,774,165 | 0.53 | 1,700,000 | MINSHENG HK LANDMARK FUNDING 2020 LIMITED 3.15% 10/03/2024 | 1,614,133 | 0.48 |
| 1,378,576 | DIGICEL HOLDINGS BERMUDA LTD 8.00% REGS 31/12/2026 | 940,437 | 0.28 | 320,000 | MODERN LAND CHINA CO LTD 0% 04/03/2024 | 57,011 | 0.02 |
| 3,453,296 | DIGICEL HOLDINGS BERMUDA LTD 8.75% REGS 25/05/2024 | 3,225,102 | 0.95 | 1,220,000 | MODERN LAND CHINA CO LTD 0% 11/04/2023 | 214,964 | 0.06 |
| 194,000 | GEPARK LTD 6.50% REGS 21/09/2024 | 197,680 | 0.06 | 1,000,000 | MODERN LAND CHINA CO LTD 0% 13/11/2022 | 176,060 | 0.05 |
| 500,000 | SAGICOR FINANCIAL CO 5.30% REGS 13/05/2028 | 459,075 | 0.14 | 2,538,000 | NAGACORP LTD 7.95% 06/07/2024 | 2,286,712 | 0.69 |
| | <i>Islas Caimán</i> | 22,273,157 | 6.60 | 700,000 | RED SUN PROPERTIES LTD 7.30% 13/01/2025 | 97,762 | 0.03 |
| 200,000 | BANCO BTG PACTUAL CAYMAN ISLANDS BRANCH VAR REGS 15/02/2029 | 200,202 | 0.06 | 640,000 | RED SUN PROPERTIES GRP 9.70% 16/04/2023 | 96,576 | 0.03 |
| 1,000,000 | BANCO DO BRASIL SA GRAND CAYMAN BRANCH VAR REGS PERPETUAL | 880,140 | 0.26 | 1,000,000 | SHIMAO PROPERTY HOLDINGS LIMITED 3.45% 11/01/2031 | 107,030 | 0.03 |
| 1,000,000 | BRIGHT SCHOLAR EDUCATION HLDG 7.45% 31/07/2022 | 936,980 | 0.28 | 700,000 | SHIMAO PROPERTY HOLDINGS LIMITED 5.20% 16/01/2027 | 76,881 | 0.02 |
| 500,000 | CENTRAL CHN REAL ESTATE 6.875% 08/08/2022 | 360,260 | 0.11 | 1,000,000 | SHIMAO PROPERTY HOLDINGS LIMITED 5.60% 15/07/2026 | 116,970 | 0.03 |
| 1,000,000 | CENTRAL CHN REAL ESTATE 7.25% 13/08/2024 | 315,240 | 0.09 | 4,380,000 | SINIC HOLDINGS GROUP 0% 31/12/2049 | 98,506 | 0.03 |
| 2,000,000 | CENTRAL CHN REAL ESTATE 7.50% 14/07/2025 | 629,940 | 0.19 | 4,363,000 | TERMOCANDELARIA POWER 7.875% REGS 30/01/2029 | 3,376,374 | 1.01 |
| 1,700,000 | CENTRAL CHN REAL ESTATE 7.75% 24/05/2024 | 545,802 | 0.16 | 500,000 | WYNN MACAU LTD 4.875% REGS 01/10/2024 | 371,030 | 0.11 |
| 500,000 | CHINA AOYUAN GRP LTD 0% 08/02/2024 | 47,835 | 0.01 | 500,000 | YUZHOU GROUP HOLDINGS COMPANY LIMITED 0% 04/02/2023 | 43,375 | 0.01 |
| 700,000 | CHINA AOYUAN GRP LTD 0% 19/02/2023 | 68,012 | 0.02 | 1,000,000 | YUZHOU GROUP HOLDINGS COMPANY LIMITED 0% 20/02/2025 | 80,500 | 0.02 |
| 3,000,000 | CHINA EVERGRANDE GROUP 0% 22/01/2023 | 261,120 | 0.08 | 1,200,000 | YUZHOU GROUP HOLDINGS COMPANY LIMITED 6.35% 13/01/2027 | 89,796 | 0.03 |
| 2,000,000 | CHINA EVERGRANDE GROUP 0% 23/03/2022 | 168,810 | 0.05 | 3,000,000 | YUZHOU GROUP HOLDINGS COMPANY LIMITED 7.375% 13/01/2026 | 222,210 | 0.07 |
| 2,500,000 | CHINA EVERGRANDE GROUP 0% 28/06/2023 | 214,900 | 0.06 | 1,000,000 | YUZHOU GROUP HOLDINGS COMPANY LIMITED 8.30% 27/05/2025 | 73,910 | 0.02 |
| 2,500,000 | CHINA EVERGRANDE GROUP 0% 29/03/2024 | 217,175 | 0.06 | 705,000 | ZHENRO PROPERTIES GROUP LIMITED 6.63% 07/01/2026 | 50,133 | 0.01 |
| 1,000,000 | CHINA EVERGRANDE GROUP 10.00% 11/04/2023 | 85,110 | 0.03 | | <i>Islas Mauricio</i> | 6,417,984 | 1.90 |
| 2,000,000 | COUNTRY GARDEN HOLDINGS CO LTD 5.125% 14/01/2027 | 888,340 | 0.26 | 200,000 | AZURE POWER SOLAR ENERGY PRIVATE LIMITED 5.65% REGS 24/12/2024 | 189,452 | 0.06 |
| 1,500,000 | COUNTRY GARDEN HOLDINGS CO LTD 5.40% 27/05/2025 | 805,245 | 0.24 | 300,000 | CLEAN RENEWABLE POWER PTE LTD 4.25% REGS 25/03/2027 | 233,195 | 0.07 |
| 1,000,000 | COUNTRY GARDEN HOLDINGS CO LTD 5.625% 14/01/2030 | 441,610 | 0.13 | 3,000,000 | CLIFFTON LTD 6.25% REGS 25/10/2025 | 2,690,640 | 0.79 |
| 700,000 | COUNTRY GARDEN HOLDINGS CO LTD 7.25% 08/04/2026 | 378,497 | 0.11 | 300,000 | GREENKO SOLAR 5.55% REGS 29/01/2025 | 280,269 | 0.08 |
| 1,500,000 | FANTASIA HOLDING 0% 19/10/2023 | 132,015 | 0.04 | 1,600,000 | HTA GROUP LTD 7.00% REGS 18/12/2025 | 1,351,952 | 0.40 |
| 200,000 | GEMS MENASA KY LTD 7.125% REGS 31/07/2026 | 190,198 | 0.06 | 900,000 | INDIA CLEAN ENERGY HLDG 4.50% REGS 18/04/2027 | 659,142 | 0.20 |
| 200,000 | GFH SUKUK LIMITED 7.50% 28/01/2025 | 198,380 | 0.06 | 200,000 | UPL CORP LTD VAR PERPETUAL | 155,554 | 0.05 |
| 200,000 | GRUPO AVAL LTD 4.375% REGS 04/02/2030 | 154,050 | 0.05 | 1,000,000 | UPL CORP LTD 4.50% 08/03/2028 | 857,780 | 0.25 |
| 200,000 | GRUPO AVAL LTD 4.75% REGS 26/09/2022 | 199,704 | 0.06 | | <i>Islas Virgenes Británicas</i> | 3,321,133 | 0.98 |
| 500,000 | HAIDILAO INTERNATIONAL HOLDING LTD 2.15% 14/01/2026 | 387,520 | 0.11 | 200,000 | ENN CLEAN ENERGY INTERNATIONAL INVESTMENT LTD 3.375% REGS 12/05/2026 | 183,000 | 0.05 |
| 300,000 | IHS HOLDING LIMITED 6.25% REGS 29/11/2028 | 243,105 | 0.07 | 1,200,000 | FORTUNE STAR BVI LTD 5.00% 18/05/2026 | 718,596 | 0.21 |
| 1,970,000 | KAISA GROUP HOLDINGS LIMITED VAR 23/07/2023 | 271,308 | 0.08 | 500,000 | FORTUNE STAR BVI LTD 6.85% 02/07/2024 | 362,380 | 0.11 |
| 1,000,000 | KAISA GROUP HOLDINGS LIMITED VAR 30/01/2023 | 138,560 | 0.04 | 330,000 | SINO OCEAN LAND TREADURE IV LTD 3.25% 05/05/2026 | 153,767 | 0.05 |
| 2,200,000 | KAISA GROUP HOLDINGS LIMITED 0% PERPETUAL USD (ISIN XS2078247983) | 304,634 | 0.09 | 750,000 | STUDIO CITY FINANCE LTD 5.00% REGS 15/01/2029 | 379,935 | 0.11 |
| 6,155,000 | KAISA GROUP HOLDINGS LIMITED 0% 01/06/2026 | 850,252 | 0.25 | 400,000 | STUDIO CITY FINANCE LTD 6.50% REGS 15/01/2028 | 230,080 | 0.07 |
| 1,000,000 | KAISA GROUP HOLDINGS LIMITED 0% 07/09/2022 | 138,750 | 0.04 | 1,500,000 | TELEGRAM GROUP INC 7.00% 22/03/2026 | 1,293,375 | 0.38 |
| 6,000,000 | KAISA GROUP HOLDINGS LIMITED 0% 23/07/2025 | 832,020 | 0.25 | | | | |
| 3,000,000 | KAISA GROUP HOLDINGS LIMITED 0% 30/06/2024 | 420,450 | 0.12 | | | | |
| 1,000,000 | KAISA GROUP HOLDINGS LIMITED 0% 30/06/2022 | 139,250 | 0.04 | | | | |
| 300,000 | MELCO RESORTS FINANCE LTD 5.375% REGS 04/12/2029 | 181,872 | 0.05 | | | | |
| 1,250,000 | MELCO RESORTS FINANCE LTD 5.75% REGS 21/07/2028 | 795,938 | 0.24 | | | | |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---------------|---|-----------------|-----------|---|-----------------|
| | USD | | | USD | |
| <i>Israel</i> | 803,486 | 0.24 | 2,860,000 | KENBOURNE INVEST SA 6.875% REGS 26/11/2024 | 2,609,778 0.78 |
| 100,000 | ENERGEAN ISRAEL FINANCE LTD 4.50% 30/03/2024 | 95,334 0.03 | 1,000,000 | KERNEL HOLDING SA 6.50% REGS 17/10/2024 | 494,540 0.15 |
| 800,000 | ENERGEAN ISRAEL FINANCE LTD 4.875% 30/03/2026 | 708,152 0.21 | 2,000,000 | KERNEL HOLDING SA 6.75% REGS 27/10/2027 | 891,720 0.26 |
| | <i>Italia</i> | 286,844 0.09 | 800,000 | METALCORP GRP SA 8.50% 28/06/2026 | 699,289 0.21 |
| 100,000 | GAMMA BIDCO SPA 5.125% REGS 15/07/2025 | 94,382 0.03 | 500,000 | MHP LUX SA 0% REGS 19/09/2029 | 256,485 0.08 |
| 200,000 | TELECOM ITALIA SPA 5.303% 30/05/2024 | 192,462 0.06 | 2,000,000 | MHP LUX SA 6.95% REGS 03/04/2026 | 1,023,000 0.30 |
| | <i>Japón</i> | 2,060,962 0.61 | 389,000 | MILICOM INTERNATIONAL CELLULAR SA 5.125% REGS 15/01/2028 | 298,534 0.09 |
| 800,000 | SOFTBANK GROUP CORP 2.875% 06/01/2027 | 650,538 0.19 | 556,000 | MILICOM INTERNATIONAL CELLULAR SA 6.25% REGS 25/03/2029 | 435,878 0.13 |
| 1,950,000 | SOFTBANK GROUP CORP 3.375% 06/07/2029 | 1,410,424 0.42 | 200,000 | MINERVA LUXEMBOURG SA 4.375% REGS 18/03/2031 | 161,460 0.05 |
| | <i>Kazajstán</i> | 399,752 0.12 | 800,000 | NATURA AND CO LUXEMBOURG HOLDINGS 6.00% REGS 19/04/2029 | 705,008 0.21 |
| 400,000 | DEVELOPMENT BANK OF KAZAHKASTAN JSC 5.75% REGS 12/05/2025 | 399,752 0.12 | 200,000 | PETRORIO LUX SARL 6.125% REGS 09/06/2026 | 184,220 0.05 |
| | <i>Kenia</i> | 3,050,437 0.90 | 900,000 | PICARD BONDO 5.375% REGS 01/07/2027 | 709,104 0.21 |
| 200,000 | EASTERN AND SOUTHERN AFRICAN TRADE AND DEV BANK 4.125% 30/06/2028 | 164,596 0.05 | 2,000,000 | PLT VII FINANCE SARL 4.625% REGS 05/01/2026 | 1,840,013 0.56 |
| 2,310,000 | EASTERN AND SOUTHERN AFRICAN TRADE AND DEV BANK 4.875% 23/05/2024 | 2,173,826 0.64 | 400,000 | SIMPAR EUROPE 5.20% REGS 26/01/2031 | 311,672 0.09 |
| 400,000 | KENYA 6.875% REGS 24/06/2024 | 336,180 0.10 | 200,000 | SUMMER HOLCO A S A R L 9.25% REGS 31/10/2027 | 145,862 0.04 |
| 500,000 | KENYA 7.00% REGS 22/05/2027 | 375,835 0.11 | 1,000,000 | VIVION INVESTMENTS SARL 3.00% 08/08/2024 | 908,057 0.27 |
| | <i>Kuwait</i> | 4,163,850 1.23 | 200,000 | VIVION INVESTMENTS SARL 3.50% 01/11/2025 | 178,550 0.05 |
| 5,000,000 | BURGAN BANK VAR 15/12/2031 | 4,163,850 1.23 | | <i>México</i> | 32,913,870 9.77 |
| | <i>Luxemburgo</i> | 22,615,551 6.71 | 5,100,000 | ALPHA HOLDINGS SA DE CV 0% REGS 10/02/2025 | 303,246 0.09 |
| 300,000 | ACU PETROLEO LUXEMBOURG SARL 7.50% REGS 13/01/2032 | 253,545 0.08 | 1,500,000 | ALPHA HOLDINGS SA DE CV 0% REGS 19/12/2022 DEFAULTED | 89,130 0.03 |
| 400,000 | ADLER GROUP SA 1.875% 14/01/2026 | 217,261 0.06 | 1,800,000 | BANCO MERCAN DEL NORTE SA BANORTE VAR REGS PERPETUAL | 1,704,366 0.51 |
| 2,000,000 | ADLER GROUP SA 3.25% 05/08/2025 | 1,147,256 0.34 | 2,000,000 | BANCO MERCANTIL DE NORTE VAR REGS PERPETUAL USD (ISIN USP1401KAA99) | 1,674,740 0.50 |
| 200,000 | ALBION FINANCING 1SARL 5.25% REGS 15/10/2026 | 175,427 0.05 | 100,000 | CREDITO REAL SAB DE CV SOFOM ER 0% REGS 01/02/2027 | 6,786 0.00 |
| 1,000,000 | ALTICE FRANCE HOLDING SA 4.00% REGS 15/02/2028 | 713,582 0.21 | 6,000,000 | CREDITO REAL SAB DE CV SOFOM ER 0% REGS 07/02/2026 | 369,180 0.11 |
| 700,000 | ARD FINANCE SA 5.00% REGS 30/06/2027 | 530,749 0.16 | 9,500,000 | CREDITO REAL SAB DE CV SOFOM ER 0% REGS 21/01/2028 | 591,755 0.18 |
| 1,700,000 | ATENTO LUXCO 1 SA 8.00% REGS 10/02/2026 | 1,209,261 0.36 | 2,000,000 | GRUPO AEROPORTUARIO DEL PACIFICO SAB DE CV 8.50% REGS 17/03/2027 | 1,933,620 0.57 |
| 750,000 | B2W DIGITAL LUX 4.375% REGS 20/12/2030 | 571,058 0.17 | 3,051,745 | GRUPO POSADAS SAB DE CV VAR REGS 30/12/2027 | 2,345,724 0.70 |
| 500,000 | CONTOURGLOBAL POWER HOLDINGS 2.75% REGS 01/01/2026 | 431,154 0.13 | 400,000 | NEMAK SAB DE CV 2.25% REGS 20/07/2028 | 301,069 0.09 |
| 500,000 | CPI PROPERTY GROUP S.A. VAR PERPETUAL EUR (ISIN XS1982704824) | 304,503 0.09 | 5,000,000 | PETROLEOS MEXICANOS PEMEX 2.75% 21/04/2027 | 3,939,726 1.17 |
| 1,100,000 | FLAMINGO LUX II 5.00% REGS 31/03/2029 | 852,767 0.25 | 6,500,000 | PETROLEOS MEXICANOS PEMEX 4.75% 26/02/2029 | 5,100,101 1.51 |
| 500,000 | FS LUXEMBOURG SARL 10.00% REGS 15/12/2025 | 507,430 0.15 | 1,500,000 | PETROLEOS MEXICANOS PEMEX 6.49% 23/01/2027 | 1,302,330 0.39 |
| 1,500,000 | GARFUNKELUX HOLDCO 3 SA 6.75% REGS 01/11/2025 | 1,398,106 0.41 | 1,000,000 | PETROLEOS MEXICANOS PEMEX 6.50% 13/03/2027 | 869,590 0.26 |
| 400,000 | GOL FINANCE SA 7.00% REGS 31/01/2025 | 252,056 0.07 | 4,500,000 | PETROLEOS MEXICANOS PEMEX 6.50% 23/01/2029 | 3,621,825 1.07 |
| 1,400,000 | GOL FINANCE SA 8.00% REGS 30/06/2026 | 931,182 0.28 | 500,000 | TOTAL PLAY TELECOMUICATIONS 6.375% REGS 20/09/2028 | 401,515 0.12 |
| 500,000 | HIDROVIAS INTERNATIONAL FINANCE SARL 4.95% REGS 08/02/2031 | 387,585 0.11 | 3,535,000 | TOTAL PLAY TELECOMUICATIONS 7.50% REGS 12/11/2025 | 3,149,190 0.93 |
| 429,000 | HIDROVIAS INTERNATIONAL FINANCE SARL 5.95% REGS 24/01/2025 | 417,194 0.12 | | | |
| 300,000 | JBS USA LUX SA 6.50% REGS 15/04/2029 | 305,937 0.09 | | | |
| 200,000 | KENBOURNE INVEST SA 4.70% REGS 22/01/2028 | 156,328 0.05 | | | |

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Cartera de títulos a 30/06/22

| Cantidad | | Valor de mercado | % del VL | Cantidad | | Valor de mercado | % del VL |
|------------|--|------------------|----------|-----------|--|------------------|----------|
| | | USD | | | | USD | |
| 2,500,000 | UNIFIN FINANCIERA SAB DE CV SOFOM ENR 7.375% REGS 12/02/2026 | 1,660,275 | 0.49 | 100,000 | WP/AP TELECOM HOLDINGS 3.75% REGS 15/01/2029 | 85,949 | 0.03 |
| 3,000,000 | UNIFIN FINANCIERA SAB DE CV SOFOM ENR 8.375% REGS 27/01/2028 | 1,969,950 | 0.58 | 700,000 | WP/AP TELECOM HOLDINGS 5.50% REGS 15/01/2030 | 554,789 | 0.16 |
| 2,400,000 | UNIFIN FINANCIERA SAB DE CV SOFOM ENR 9.875% REGS 28/01/2029 | 1,579,752 | 0.47 | 300,000 | ZIGGO BOND COMPANY BV 3.375% REGS 28/02/2030 | 220,507 | 0.07 |
| | <i>Mongolia</i> | 1,467,452 | 0.44 | | <i>Pakistán</i> | 1,198,243 | 0.36 |
| 200,000 | DEVELOPEMENT BANK OF MONGOLIA LLC 7.25% REGS 23/10/2023 | 193,982 | 0.06 | 500,000 | PAKISTAN 6.00% REGS 08/04/2026 | 340,140 | 0.10 |
| 1,500,000 | MONGOLIAN MORTGAGE CORPORATION HFC LLC 8.85% REGS 08/02/2024 | 1,273,470 | 0.38 | 500,000 | PAKISTAN 6.875% REGS 05/12/2027 | 339,955 | 0.10 |
| | <i>Nigeria</i> | 3,349,574 | 0.99 | 200,000 | PAKISTAN 8.25% REGS 15/04/2024 | 156,608 | 0.05 |
| 500,000 | ACCESS BANK NIGERIA VAR REGS PERPETUAL | 407,800 | 0.12 | 500,000 | PAKISTAN 8.25% REGS 30/09/2025 | 361,540 | 0.11 |
| 500,000 | FIDELITY BANK PLC 7.625% REGS 28/10/2026 | 426,845 | 0.13 | | <i>Panamá</i> | 1,603,148 | 0.48 |
| 1,500,000 | NIGERIA 6.50% REGS 28/11/2027 | 1,145,685 | 0.34 | 200,000 | BANISTMO SA 4.25% REGS 31/07/2027 | 187,508 | 0.06 |
| 1,517,000 | SEPLAT PETROLEUM DEVELOPMENT COMPANY PLC 7.75% REGS 01/04/2026 | 1,369,244 | 0.40 | 300,000 | CARNIVAL CORPORATION 7.625% REGS 01/03/2026 | 246,680 | 0.07 |
| | <i>Paises Bajos</i> | 25,437,407 | 7.55 | 1,300,000 | INTERCORP FIN SER INC 4.125% REGS 19/10/2027 | 1,168,960 | 0.35 |
| 500,000 | ATHORA NETHERLANDS NV VAR 31/08/2032 | 502,919 | 0.15 | | <i>Papúa Nueva Guinea</i> | 1,279,984 | 0.38 |
| 700,000 | ATRIUM FINANCE ISSUER 2.625% 05/09/2027 | 593,531 | 0.18 | 1,600,000 | FRIGORIFICO CONCEPCION SA 7.70% REGS 21/07/2028 | 1,279,984 | 0.38 |
| 6,110,000 | BOI FINANCE BV 7.50% REGS 16/02/2027 | 5,190,324 | 1.54 | | <i>Paraguay</i> | 174,704 | 0.05 |
| 700,000 | BRASKEM NETHERLANDS FINANCE BV VAR REGS 23/01/2081 | 703,647 | 0.21 | 200,000 | BANCO CONTINENTAL SAECA 2.75% REGS 10/12/2025 | 174,704 | 0.05 |
| 300,000 | BRASKEM NETHERLANDS 4.50% REGS 10/01/2028 | 272,790 | 0.08 | | <i>Perú</i> | 7,590,422 | 2.25 |
| 300,000 | CITYCON TREASURY BV 2.375% 15/01/2027 | 256,939 | 0.08 | 200,000 | BANCO DE CREDITO DEL CREDITO VAR REGS 01/07/2030 | 183,362 | 0.05 |
| 5,750,000 | DTEK RENEWABLES FINANCE B.V. 8.50% REGS 12/11/2024 | 2,488,814 | 0.74 | 1,000,000 | BANCO INTERNATIONAL DEL PERU VAR REGS 19/03/2029 | 999,100 | 0.30 |
| 200,000 | EASYJET FINCO BV 1.875% 03/03/2028 | 168,903 | 0.05 | 200,000 | BANCO INTERNATIONAL DEL PERU 3.25% REGS 04/10/2026 | 184,324 | 0.05 |
| 6,800,000 | EBN FINANCE COMPANY BV 7.125% REGS 16/02/2026 | 5,975,908 | 1.77 | 6,056,000 | CORPORACION FINANCIERA DE DESARROLLO SA COFIDE VAR REGS 15/07/2029 | 5,823,147 | 1.73 |
| 300,000 | ENERGIZER GAMMA ACQUISITION BV 3.50% REGS 30/06/2029 | 225,287 | 0.07 | 421,000 | INRETAIL SHOPPING MALLS 5.75% REGS 03/04/2028 | 400,489 | 0.12 |
| 200,000 | IHS NETHERLANDS HOLDCO BV 8.00% REGS 18/09/2027 | 175,188 | 0.05 | | <i>Qatar</i> | 182,806 | 0.05 |
| 500,000 | JABABEKA INTERNATIONAL B.V. 6.50% REGS 05/10/2023 | 327,695 | 0.10 | 200,000 | AL AHLI BANK OF QATAR Q S C 4.00% PERPETUAL | 182,806 | 0.05 |
| 298,575 | NGD HOLDINGS BV 6.75% 31/12/2026 | 126,960 | 0.04 | | <i>Reino Unido</i> | 24,935,602 | 7.40 |
| 300,000 | NOBEL BIDCO BV 3.125% REGS 15/06/2028 | 212,789 | 0.06 | 100,000 | BELLIS ACQUISITION COMPANY PLC 3.25% REGS 16/02/2026 | 94,701 | 0.03 |
| 11,500,000 | NOSTRUM OIL&GAS FIN BV 0% REGS 25/07/2022 | 3,011,735 | 0.89 | 1,000,000 | BELLIS FINCO PLC 4.00% REGS 16/02/2027 | 841,182 | 0.25 |
| 900,000 | PROMONTORIA HOLDING 264 BV 6.375% REGS 01/03/2027 | 788,676 | 0.23 | 4,400,000 | BOPARAN FINANCE PLC 7.625% REGS 30/11/2025 | 3,809,839 | 1.13 |
| 1,000,000 | PROMONTORIA HOLDING 264 BV 7.875% 144A 01/03/2027 | 931,010 | 0.28 | 200,000 | BT GROUP PLC VAR REGS 23/11/2081 | 174,774 | 0.05 |
| 200,000 | Q PARK HOLDING BV VAR REGS 01/03/2026 | 182,663 | 0.05 | 1,300,000 | ENERGEAN REGISTERED 6.50% REGS 30/04/2027 | 1,162,486 | 0.34 |
| 100,000 | TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 4.50% 01/03/2025 | 98,052 | 0.03 | 1,000,000 | HAMMERSON PLC REIT 6.00% 23/02/2026 | 1,132,130 | 0.34 |
| 200,000 | TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 6.00% 31/01/2025 | 204,218 | 0.06 | 1,000,000 | ICELAND BONDCO PLC 4.625% REGS 15/03/2025 | 948,034 | 0.28 |
| 200,000 | UNITED GROUP B V 3.125% REGS 15/02/2026 | 165,591 | 0.05 | 500,000 | JAGUAR LAND ROVER PLC 4.50% REGS 15/07/2028 | 376,733 | 0.11 |
| 200,000 | UPC HOLDINGS BV 5.50% 144A 15/01/2028 | 167,672 | 0.05 | 200,000 | JAGUAR LAND ROVER PLC 5.875% REGS 15/11/2024 | 193,030 | 0.06 |
| 2,000,000 | VTR FINANCE BV 6.375% REGS 15/07/2028 | 1,459,680 | 0.43 | | | | |
| 500,000 | WINTERSHALL DEA FINANCE 2 BV VAR PERPETUAL EUR (ISIN XS2286041947) | 345,171 | 0.10 | | | | |

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Cartera de títulos a 30/06/22

| Cantidad | | Valor de mercado | % del VL | Cantidad | | Valor de mercado | % del VL |
|-----------|---|------------------|----------|-----------|---|--------------------|--------------|
| | | USD | | | | USD | |
| 4,000,000 | KONDOR FINANCE PLC 7.125% 19/07/2024 | 1,409,058 | 0.42 | | Túnez | 1,353,038 | 0.40 |
| 2,838,000 | LIQUID TELECOMMUNICATIONS FINANCING PLC 5.50% REGS 04/09/2026 | 2,498,660 | 0.74 | 2,200,000 | CENTRAL BANK OF TUNISIA 5.625% 17/02/2024 | 1,353,038 | 0.40 |
| 200,000 | PIRAEUS GROUP FINANCE PLC VAR 26/06/2029 | 196,120 | 0.06 | | Turquía | 8,500,093 | 2.52 |
| 1,416,000 | RAIL CAP MARKETS PLC 7.875% 15/07/2026 | 430,705 | 0.13 | 200,000 | AYDEM YENILENEBILIR ENERJI AS 7.75% REGS 02/02/2027 | 145,398 | 0.04 |
| 1,000,000 | ROLLS ROYCE PLC 5.75% REGS 15/10/2027 | 1,147,760 | 0.34 | 1,000,000 | COCA COLA ICECEK A S 4.50% REGS 20/01/2029 | 811,150 | 0.24 |
| 1,158,271 | SCC POWER PLC 4.00% REGS 17/05/2032 | 151,050 | 0.04 | 250,000 | PEGASUS HAVA TASIMACILIGI AS 9.25% REGS 30/04/2026 | 231,890 | 0.07 |
| 2,138,346 | SCC POWER PLC 8.00% REGS 31/12/2028 | 933,324 | 0.28 | 1,900,000 | TURK TELEKOMUNIKASYON A.S. 6.875% REGS 28/02/2025 | 1,702,267 | 0.51 |
| 1,500,000 | SHERWOOD FINANCING PLC 6.00% REGS 15/11/2026 | 1,464,699 | 0.43 | 1,000,000 | TURKCELL ILETISIM HIZMETLERI A.S. 5.75% REGS 15/10/2025 | 879,360 | 0.26 |
| 5,468,000 | TULLOW OIL PLC 10.25% REGS 15/05/2026 | 5,266,558 | 1.57 | 2,500,000 | TURKCELL ILETISIM HIZMETLERI A.S. 5.80% REGS 11/04/2028 | 1,970,625 | 0.59 |
| 2,000,000 | TULLOW OIL PLC 7.00% REGS 01/03/2025 | 1,662,880 | 0.49 | 200,000 | TURKEY 4.25% 13/03/2025 | 172,502 | 0.05 |
| 1,000,000 | VIRGIN MEDIA SECURED FINANCE PLC 5.25% REGS 15/05/2029 | 1,041,879 | 0.31 | 200,000 | TURKEY 5.60% 14/11/2024 | 180,156 | 0.05 |
| | <i>República Checa</i> | 1,899,620 | 0.56 | 210,000 | TURKIYE SINAI KALKINA BANKASI AS 5.875% REGS 14/01/2026 | 180,264 | 0.05 |
| 2,000,000 | ENERGO PRO AS 8.50% REGS 04/02/2027 | 1,899,620 | 0.56 | 500,000 | TURKIYE SINAI KALKINA BANKASI AS 6.00% REGS 23/01/2025 | 448,875 | 0.13 |
| | <i>República Dominicana</i> | 3,197,008 | 0.95 | 500,000 | YAPI VE KREDIT BANKASI AS VAR REGS 22/01/2031 | 446,725 | 0.13 |
| 2,700,000 | AES ANDRES BV 5.70% REGS 04/05/2028 | 2,324,268 | 0.69 | 1,831,000 | ZORLU YENILENEBILIR 9.00% REGS 01/06/2026 | 1,330,881 | 0.40 |
| 1,000,000 | DOMINICAN REPUBLIC 5.50% REGS 22/02/2029 | 872,740 | 0.26 | | <i>Ucrania</i> | 1,715,466 | 0.51 |
| | <i>Rumanía</i> | 957,787 | 0.28 | 6,000,000 | UKRAINE 6.75% REGS 20/06/2026 | 1,649,846 | 0.49 |
| 200,000 | ROMANIA 3.624% REGS 26/05/2030 | 171,452 | 0.05 | 200,000 | UKRAINE 7.75% REGS 01/09/2023 | 65,620 | 0.02 |
| 1,000,000 | ROMANIA 3.75% REGS 07/02/2034 | 786,335 | 0.23 | | <i>Uzbekistán</i> | 1,041,571 | 0.31 |
| | <i>Senegal</i> | 341,164 | 0.10 | 200,000 | UZAUTO MOTORS AJ 4.85% REGS 04/05/2026 | 168,356 | 0.05 |
| 400,000 | SENEGAL 4.75% REGS 13/03/2028 | 341,164 | 0.10 | 435,000 | UZBEK INDUSTRIAL AND CONSTRUCTION BANK JOINT STOCK COMMERCIAL BK 5.75% 02/12/2024 | 398,069 | 0.12 |
| | <i>Serbia</i> | 550,643 | 0.16 | 600,000 | UZBEKNEFTEGAZ JOINT-STOCK COMPANY 4.75% REGS 16/11/2028 | 475,146 | 0.14 |
| 600,000 | SERBIA 3.125% REGS 15/05/2027 | 550,643 | 0.16 | | Convertible bonds | 768,036 | 0.23 |
| | <i>Singapur</i> | 282,747 | 0.08 | | <i>Islas Bermudas</i> | 768,036 | 0.23 |
| 365,000 | CONTINUUM ENERGY LEVANTER PTE LTD 4.50% REGS 09/02/2027 | 282,747 | 0.08 | 1,616,917 | DIGICEL GROUP 0.5 LTD 7.00% REGS PERPETUAL CV | 768,036 | 0.23 |
| | <i>Sudáfrica</i> | 1,766,380 | 0.52 | | Acción/Participaciones de OICVM/OIC | 34,296,500 | 10.17 |
| 1,000,000 | ABSA GROUP LIMITED VAR PERPETUAL | 909,610 | 0.27 | | Acción/Participaciones en fondos de inversión | 34,296,500 | 10.17 |
| 1,000,000 | REPUBLIC OF SOUTH AFRICA 5.875% 20/04/2032 | 856,770 | 0.25 | | <i>Luxemburgo</i> | 34,296,500 | 10.17 |
| | <i>Suecia</i> | 1,195,775 | 0.35 | 8,000 | AMUNDI FUNDS CASH USD Z USD (C) | 8,008,000 | 2.37 |
| 400,000 | FASTIGHETS AB BALDER 1.125% 29/01/2027 | 301,566 | 0.09 | 25,000 | AMUNDI INVESTMENT FUNDS EMERGING MARKETS SOVEREIGN BOND ND S | 26,288,500 | 7.80 |
| 100,000 | HEIMSTADEN AB 4.25% 09/03/2026 | 87,023 | 0.03 | | Total cartera de títulos | 327,822,757 | 97.18 |
| 300,000 | SAMHALLSBYGGNADSBOLAGET I NORDEN AB 1.00% 12/08/2027 | 202,963 | 0.06 | | | | |
| 200,000 | SAMHALLSBYGGNADSBOLAGET I NORDEN AB 1.125% 04/09/2026 | 140,657 | 0.04 | | | | |
| 500,000 | SAMHALLSBYGGNADSBOLAGET I NORDEN AB 1.75% 14/01/2025 | 383,570 | 0.11 | | | | |
| 100,000 | VERISURE MIDHOLDING AB 5.25% REGS 15/02/2029 | 79,996 | 0.02 | | | | |
| | <i>Togo</i> | 6,602,842 | 1.96 | | | | |
| 5,000,000 | ECOBANK TRANSPORATIONAL INCORPORATED VAR REGS 17/06/2031 | 4,376,300 | 1.30 | | | | |
| 2,277,000 | ECOBANK TRANSPORATIONAL INCORPORATED 9.50% REGS 18/04/2024 | 2,226,542 | 0.66 | | | | |

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Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---|--------------------|--------------|--|-------------------|-------------|
| | EUR | | | EUR | |
| Posiciones a largo plazo | 503,548,767 | 94.36 | 2,940 CROWN CASTLE INTERNATIONAL CORP REIT | 476,159 | 0.09 |
| Valores mobiliarios admitidos a cotización oficial en una bolsa de valores y/o negociados en otro mercado regulado | 446,807,904 | 83.73 | 3,224 CROWN HOLDINGS | 287,815 | 0.05 |
| Acciones | 104,772,439 | 19.63 | 3,175 DANAHER CORP | 767,685 | 0.14 |
| <i>Alemania</i> | <i>8,137,897</i> | <i>1.52</i> | 3,546 ESTEE LAUDER COMPANIES INC-A | 859,832 | 0.16 |
| 2,261 ADIDAS NOM | 381,566 | 0.07 | 6,127 GILEAD SCIENCES INC | 362,480 | 0.07 |
| 6,924 DEUTSCHE BOERSE AG | 1,105,070 | 0.21 | 1,467 HESS CORP | 150,790 | 0.03 |
| 17,212 DWS GROUP GMBH CO KGAA | 429,612 | 0.08 | 42,516 HEWLETT PACKARD ENTERPRISE | 535,796 | 0.10 |
| 19,828 FRESENIUS SE & CO KGAA | 573,029 | 0.11 | 5,549 INTL BUSINESS MACHINES CORP | 749,615 | 0.14 |
| 5,457 HANNOVER RUECK SE | 755,795 | 0.14 | 1,739 IQVIA HOLDINGS INC | 361,523 | 0.07 |
| 27,460 INFINEON TECHNOLOGIES AG-NOM | 634,051 | 0.12 | 5,151 META PLATFORMS INC | 802,126 | 0.15 |
| 4,504 MERCK KGAA | 725,144 | 0.14 | 13,534 MICRON TECHNOLOGY INC | 719,259 | 0.13 |
| 16,708 SAP SE | 1,452,426 | 0.26 | 5,378 MICROSOFT CORP | 1,323,858 | 0.26 |
| 6,548 SIEMENS AG-NOM | 635,745 | 0.12 | 2,224 MKS INSTRUMENTS INC | 221,858 | 0.04 |
| 56,098 SIEMENS ENERGY AG | 784,531 | 0.15 | 2,227 MOTOROLA SOLUTIONS INC | 446,401 | 0.08 |
| 5,187 VOLKSWAGEN AG PFD | 660,928 | 0.12 | 8,861 NATL INSTRUMENTS | 263,597 | 0.05 |
| <i>Bélgica</i> | <i>1,226,570</i> | <i>0.23</i> | 8,521 NEXTERA ENERGY INC | 628,979 | 0.12 |
| 16,617 ANHEUSER BUSCH INBEV SA/NV | 853,449 | 0.16 | 1,540 NVIDIA CORP | 225,053 | 0.04 |
| 4,627 UCB SA | 373,121 | 0.07 | 617 ORGANON AND COMPANY | 20,278 | 0.00 |
| <i>Canadá</i> | <i>644,284</i> | <i>0.12</i> | 21,593 PFIZER INC | 1,071,337 | 0.20 |
| 10,266 AGNICO EAGLE MINES | 457,518 | 0.09 | 1,529 PIONEER NATURAL RES | 327,182 | 0.06 |
| 4,190 AGNICO EAGLE MINES USD | 186,766 | 0.03 | 8,193 PROGRESSIVE CORP | 897,551 | 0.17 |
| <i>Dinamarca</i> | <i>3,678,725</i> | <i>0.69</i> | 5,231 QUALCOMM INC | 643,461 | 0.12 |
| 23,047 GN GREAT NORDIC | 770,749 | 0.14 | 3,255 ROCKWELL AUTOMATION INC | 622,854 | 0.12 |
| 21,538 NOVO NORDISK | 2,279,886 | 0.43 | 10,027 SPIRIT AEROSYSTEMS HLDGS CL A | 277,086 | 0.05 |
| 31,160 VESTAS WIND SYSTEM A/S | 628,090 | 0.12 | 1,913 STANLEY BLACK AND DECKER INC. | 193,542 | 0.04 |
| <i>España</i> | <i>2,896,790</i> | <i>0.54</i> | 2,980 STARBUCKS | 216,406 | 0.04 |
| 281,267 BANCO SANTANDER SA | 756,046 | 0.14 | 1,000 ULTA BEAUTY INC. | 372,175 | 0.07 |
| 89,472 IBERDROLA SA | 885,415 | 0.17 | 3,590 VF CORP | 150,955 | 0.03 |
| 58,144 INDITEX | 1,255,329 | 0.23 | 5,212 VISA INC-A | 981,229 | 0.18 |
| <i>Estados Unidos de América</i> | <i>26,989,251</i> | <i>5.06</i> | 7,181 WELLS FARGO & CO | 269,738 | 0.05 |
| 2,946 ADOBE INC | 1,026,204 | 0.19 | 8,516 WEYERHAEUSER CO REIT | 271,906 | 0.05 |
| 6,665 ADVANCED MICRO DEVICES INC | 491,213 | 0.09 | <i>Francia</i> | <i>14,179,161</i> | <i>2.66</i> |
| 2,513 ALIGN TECHNOLOGY | 569,184 | 0.11 | 5,421 AIR LIQUIDE | 694,539 | 0.13 |
| 3,687 ALNYLAM PHARMACEUTICALS | 517,298 | 0.10 | 15,341 BNP PARIBAS | 695,944 | 0.13 |
| 561 ALPHABET INC-C | 1,181,939 | 0.22 | 18,156 BOUYGUES | 533,060 | 0.10 |
| 12,800 AMAZON.COM INC | 1,294,876 | 0.25 | 4,332 CAP GEMINI SE | 708,065 | 0.13 |
| 4,229 APPLE INC | 552,325 | 0.10 | 22,084 DASSAULT SYSTEMES SE | 775,480 | 0.15 |
| 4,710 AUTODESK INC | 781,433 | 0.15 | 5,003 ESSILOR LUXOTTICA SA | 714,929 | 0.13 |
| 14,732 BAKER HUGHES REGISTERED SHS A | 413,587 | 0.08 | 40,937 FAURECIA | 774,323 | 0.15 |
| 162 BOOKING HOLDINGS INC | 273,344 | 0.05 | 1,671 KERING | 818,957 | 0.15 |
| 8,593 CARDINAL HEALTH INC | 433,821 | 0.08 | 4,925 LOREAL SA | 1,621,803 | 0.30 |
| 1,938 CDW CORP | 289,444 | 0.05 | 3,092 LVMH MOET HENNESSY LOUIS VUITTON SE | 1,798,617 | 0.34 |
| 4,321 CENTENE | 351,979 | 0.07 | 9,892 SANOFI | 952,995 | 0.18 |
| 3,069 CME GROUP INC | 599,269 | 0.11 | 11,340 SCHNEIDER ELECTRIC SA | 1,280,286 | 0.24 |
| 14,829 COCA-COLA CO | 890,350 | 0.17 | 12,767 SODEXO | 856,155 | 0.16 |
| 5,695 COGNIZANT TECH SO-A | 368,409 | 0.07 | 24,176 TOTAL ENERGIES SE | 1,217,745 | 0.23 |
| 23,110 COMCAST CLASS A | 867,855 | 0.16 | 8,666 VINCI SA | 736,263 | 0.14 |
| 2,601 CONSTELLATION BRANDS INC-A | 588,195 | 0.11 | <i>Irlanda</i> | <i>4,755,716</i> | <i>0.89</i> |
| | | | 29,940 CRH PLC | 988,020 | 0.19 |
| | | | 3,214 EATON CORP | 388,619 | 0.07 |
| | | | 7,449 FLUTTER ENTMT RG | 718,680 | 0.13 |
| | | | 14,561 KERRY GROUP A | 1,330,001 | 0.25 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|------------------------------------|------------------|----------|---|--------------------|--------------|
| | EUR | | | EUR | |
| 2,632 LINDE PLC | 721,036 | 0.14 | | | |
| 7,058 MEDTRONIC PLC | 609,360 | 0.11 | | | |
| <i>Italia</i> | 4,277,373 | 0.80 | | | |
| 134,455 ENEL SPA | 701,855 | 0.13 | | | |
| 62,132 ENI SPA | 703,831 | 0.13 | | | |
| 21,890 FINECOBANK | 249,984 | 0.05 | | | |
| 67,521 NEXI SPA | 533,686 | 0.10 | | | |
| 19,285 PRYSMIAN SPA | 505,460 | 0.09 | | | |
| 150,273 SNAM RETE GAS | 751,215 | 0.14 | | | |
| 91,709 UNICREDIT SPA | 831,342 | 0.16 | | | |
| <i>Países Bajos</i> | 10,950,486 | 2.05 | | | |
| 918 ADYEN BV | 1,274,184 | 0.24 | | | |
| 4,140 AERCAP HOLDINGS NV | 159,589 | 0.03 | | | |
| 16,415 AIRBUS BR BEARER SHS | 1,517,567 | 0.28 | | | |
| 3,698 ASML HOLDING N.V. | 1,685,733 | 0.32 | | | |
| 33,179 CNH INDUSTRIAL N.V. | 365,633 | 0.07 | | | |
| 7,555 FERRARI NV | 1,323,636 | 0.25 | | | |
| 192,434 ING GROUP NV | 1,814,844 | 0.34 | | | |
| 15,662 IVECO GRUPO NV | 78,968 | 0.01 | | | |
| 352,344 KONINKLIJKE KPN NV | 1,198,322 | 0.22 | | | |
| 24,520 PROSUS N V | 1,532,010 | 0.29 | | | |
| <i>Noruega</i> | 350,084 | 0.07 | | | |
| 10,178 AKER BP ASA SDR | 350,084 | 0.07 | | | |
| <i>Reino Unido</i> | 14,380,469 | 2.69 | | | |
| 14,254 ASTRAZENECA PLC | 1,788,374 | 0.34 | | | |
| 19,064 DIAGEO | 781,894 | 0.15 | | | |
| 2,599,884 LLOYDS BANKING GROUP PLC | 1,277,894 | 0.24 | | | |
| 165,616 PRUDENTIAL PLC | 1,954,761 | 0.36 | | | |
| 24,706 RECKITT BENCKISER GROUP PLC | 1,770,865 | 0.33 | | | |
| 12,102 RIO TINTO PLC | 691,211 | 0.13 | | | |
| 61,622 SHELL PLC | 1,530,999 | 0.29 | | | |
| 54,610 SMITH & NEPHEW | 727,985 | 0.14 | | | |
| 46,355 SMITHS GROUP | 753,646 | 0.14 | | | |
| 40,128 SSE PLC | 753,332 | 0.14 | | | |
| 20,238 UNILEVER | 874,833 | 0.16 | | | |
| 559,188 VODAFONE GROUP | 822,801 | 0.15 | | | |
| 41,169 WEIR GROUP | 651,874 | 0.12 | | | |
| <i>Suecia</i> | 908,847 | 0.17 | | | |
| 10,703 ORRON ENERGY AB | 6,983 | 0.00 | | | |
| 64,198 SKF AB-B SHS | 901,864 | 0.17 | | | |
| <i>Suiza</i> | 11,396,786 | 2.14 | | | |
| 28,703 ABB LTD-NOM | 730,121 | 0.14 | | | |
| 3,533 CHUBB LIMITED | 657,430 | 0.12 | | | |
| 8,313 CIE FINANCIERE RICHEMONT SA | 844,257 | 0.16 | | | |
| 1,456 LONZA GROUP AG N | 740,438 | 0.14 | | | |
| 28,607 NESTLE SA | 3,185,097 | 0.60 | | | |
| 13,930 NOVARTIS AG-NOM | 1,125,228 | 0.21 | | | |
| 10,325 ROCHE HOLDING LTD | 3,286,070 | 0.61 | | | |
| 4,761 SCHINDLER HOLDING PS | 828,145 | 0.16 | | | |
| | | | Bonos | 309,092,988 | 57.93 |
| | | | <i>Alemania</i> | 23,937,891 | 4.49 |
| | | | 900,000 ALLIANZ SE VAR PERPETUAL EUR (ISIN DE000A1YCQ29) | 904,509 | 0.17 |
| | | | 1,300,000 COMMERZBANK AG VAR 05/12/2030 | 1,237,249 | 0.23 |
| | | | 974,000 DEUTSCHE BAHN FINANCE GMBH 0.75% 16/07/2035 | 734,980 | 0.14 |
| | | | 1,300,000 DEUTSCHE LUFTHANSAAG 2.875% 16/05/2027 | 1,030,757 | 0.19 |
| | | | 1,900,000 DEUTSCHE LUFTHANSAAG 3.00% 29/05/2026 | 1,605,918 | 0.30 |
| | | | 946,000 DEUTSCHE POST AG 1.00% 20/05/2032 | 795,085 | 0.15 |
| | | | 1,350,000 GERMANY BUND 4.75% 04/07/2034 | 1,843,965 | 0.35 |
| | | | 2,750,000 GERMANY BUND 6.25% 04/01/2024 | 2,993,650 | 0.56 |
| | | | 1,300,000 GERMANY BUND 6.25% 04/01/2030 | 1,774,539 | 0.33 |
| | | | 2,700,000 GERMANY BUND 6.50% 04/07/2027 | 3,421,737 | 0.65 |
| | | | 598,000 HEIDELBERGCEMENT AG 2.25% 03/06/2024 | 594,992 | 0.11 |
| | | | 1,800,000 HENKEL AG AND CO KGAA 1.75% 17/11/2026 | 1,574,520 | 0.30 |
| | | | 2,000,000 LANDESBANK BADEN WUERTTEMBERG 0.20% 10/01/2024 | 1,972,120 | 0.37 |
| | | | 400,000 MAHLE GMBH 2.375% 14/05/2028 | 266,592 | 0.05 |
| | | | 906,000 MERCEDES BENZ GROUP AG 1.50% 09/03/2026 | 880,387 | 0.16 |
| | | | 958,000 NOVELIS SHEET INGOT GMBH 3.375% REGS 15/04/2029 | 760,997 | 0.14 |
| | | | 600,000 ROBERT BOSCH GMBH 1.75% 08/07/2024 | 599,070 | 0.11 |
| | | | 1,200,000 ZF FINANCE GMBH 3.75% 21/09/2028 | 946,824 | 0.18 |
| | | | <i>Argentina</i> | 36,078 | 0.01 |
| | | | 137,002 ARGENTINA VAR 09/07/2030 | 30,474 | 0.01 |
| | | | 25,725 ARGENTINA 1.00% 09/07/2029 | 5,604 | 0.00 |
| | | | <i>Australia</i> | 732,728 | 0.14 |
| | | | 800,000 TELSTRA CORPORATION LTD 1.375% 26/03/2029 | 732,728 | 0.14 |
| | | | <i>Austria</i> | 788,041 | 0.15 |
| | | | 200,000 ERSTE GROUP BANK AG 1.50% 07/04/2026 | 190,990 | 0.04 |
| | | | 700,000 UNIQA INSURANCE GROUP AG 1.375% 09/07/2030 | 597,051 | 0.11 |
| | | | <i>Bélgica</i> | 3,828,989 | 0.72 |
| | | | 901,000 ANHEUSER-BUSCH INBEV SA/NV 2.00% 17/03/2028 | 867,519 | 0.16 |
| | | | 1,000,000 BELFIUS BANQUE SA/NV 3.125% 11/05/2026 | 962,630 | 0.18 |
| | | | 600,000 KBC GROUP SA/NV VAR 18/09/2029 | 565,560 | 0.11 |
| | | | 1,000,000 SOLVAY SA VAR PERPETUAL EUR (ISIN BE6324000858) | 861,360 | 0.16 |
| | | | 600,000 SOLVAY SA 2.75% 02/12/2027 | 571,920 | 0.11 |
| | | | <i>Brasil</i> | 2,767,770 | 0.52 |
| | | | 2,000,000 BRAZIL 6.00% 07/04/2026 | 1,982,381 | 0.37 |
| | | | 750,000 BRAZIL 8.875% 15/04/2024 | 785,389 | 0.15 |
| | | | <i>Chile</i> | 1,756,819 | 0.33 |
| | | | 1,000,000 CHILE 1.75% 20/01/2026 | 959,660 | 0.18 |
| | | | 1,000,000 CHILE 3.86% 21/06/2047 | 797,159 | 0.15 |

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Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL | |
|-----------|---|------------|----------|---|------------|------|
| | EUR | | | EUR | | |
| | Colombia | 3,223,603 | 0.60 | 1,350,000 DELTA AIR LINES INC 4.75% 144A 20/10/2028 | 1,219,926 | 0.23 |
| 1,000,000 | BANCOLOMBIA SA VAR 18/10/2027 | 891,406 | 0.17 | 750,000 ENERGY TRANSFER OPERATING LP 2.90% 15/05/2025 | 683,017 | 0.13 |
| 2,350,000 | COLOMBIA 8.125% 21/05/2024 | 2,332,197 | 0.43 | 1,300,000 FORD MOTOR CREDIT CO LLC 1.514% 17/02/2023 | 1,282,931 | 0.24 |
| | Dinamarca | 1,806,084 | 0.34 | 1,800,000 FORD MOTOR CREDIT CO LLC 3.375% 13/11/2025 | 1,552,103 | 0.29 |
| 1,800,000 | NYKREDIT REALKREDIT AS VAR 17/11/2027 | 1,806,084 | 0.34 | 750,000 GENERAL MOTORS FINANCIAL CO 2.70% 20/08/2027 | 631,199 | 0.12 |
| | Ecuador | 283,046 | 0.05 | 1,000,000 GENERAL MOTORS FINANCIAL CO 4.00% 15/01/2025 | 943,307 | 0.18 |
| 387,450 | ECUADOR VAR REGS 31/07/2030 | 237,144 | 0.04 | 1,541,000 GOLDMAN SACHS GROUP INC 1.625% 27/07/2026 | 1,451,113 | 0.27 |
| 115,219 | ECUADOR 0% REGS 31/07/2030 | 45,902 | 0.01 | 1,500,000 GOLDMAN SACHS GROUP INC 4.25% 29/01/2026 | 1,746,625 | 0.33 |
| | Emiratos Árabes Unidos | 1,569,133 | 0.29 | 619,000 INTERNATIONAL BUSINESS MACHINES CORP 0.65% 11/02/2032 | 499,137 | 0.09 |
| 1,000,000 | UNITED ARAB EMIRATES 3.90% 09/09/2050 | 694,686 | 0.13 | 2,300,000 JPMORGAN CHASE AND CO VAR 12/06/2029 | 2,122,877 | 0.39 |
| 1,000,000 | UNITED ARAB EMIRATES 5.25% 30/01/2043 | 874,447 | 0.16 | 600,000 JPMORGAN CHASE AND CO VAR 23/03/2030 | 549,168 | 0.10 |
| | España | 26,386,388 | 4.94 | 2,000,000 JPMORGAN CHASE AND CO 2.95% 01/10/2026 | 1,824,631 | 0.34 |
| 600,000 | AEDAS HOMES SAU 4.00% REGS 15/08/2026 | 507,414 | 0.10 | 1,250,000 JPMORGAN CHASE AND CO 3.125% 23/01/2025 | 1,180,102 | 0.22 |
| 1,000,000 | BANCO BILBAO VIZCAYA ARGENTARIA 3.50% 10/02/2027 | 971,290 | 0.18 | 1,500,000 KRAFT HEINZ FOODS COMPANY 2.25% 25/05/2028 | 1,410,225 | 0.26 |
| 500,000 | BANCO SANTANDER SA FRN 05/05/2024 | 505,345 | 0.09 | 1,004,000 KRAFT HEINZ FOODS COMPANY 3.875% 15/05/2027 | 927,806 | 0.17 |
| 2,000,000 | BANCO SANTANDER SA 2.125% 08/02/2028 | 1,788,040 | 0.34 | 1,000,000 LASMO (USA) INC 7.30% 15/11/2027 | 1,068,774 | 0.20 |
| 1,700,000 | BANCO SANTANDER SA 3.25% 04/04/2026 | 1,664,232 | 0.31 | 1,100,000 MERCK & CO INC 2.90% 07/03/2024 | 1,047,044 | 0.20 |
| 1,000,000 | CELLNEX TELECOM SA 1.75% 23/10/2030 | 714,650 | 0.13 | 2,000,000 MORGAN STANLEY 3.125% 27/07/2026 | 1,823,559 | 0.34 |
| 900,000 | CELLNEX TELECOM SA 2.375% 16/01/2024 | 895,527 | 0.17 | 1,100,000 NETFLIX INC 3.875% REGS 15/11/2029 | 995,962 | 0.19 |
| 1,314,000 | GRIFOLS SA 2.25% REGS 15/11/2027 | 1,098,911 | 0.21 | 670,000 PFIZER INC 3.00% 15/12/2026 | 626,799 | 0.12 |
| 700,000 | INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 2.75% 25/03/2025 | 595,889 | 0.11 | 1,700,000 SPRINT CORPORATION 7.625% 01/03/2026 | 1,721,936 | 0.32 |
| 1,000,000 | INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 3.75% 25/03/2029 | 712,950 | 0.13 | 1,800,000 USA T-BONDS 5.00% 15/05/2037 | 2,133,890 | 0.39 |
| 3,400,000 | SPAIN 4.90% 30/07/2040 | 4,433,736 | 0.83 | 1,400,000 USA T-BONDS 6.125% 15/08/2029 | 1,604,139 | 0.30 |
| 2,700,000 | SPAIN 5.40% 31/01/2023 | 2,783,322 | 0.52 | 550,000 USA T-BONDS 6.875% 15/08/2025 | 586,610 | 0.11 |
| 1,650,000 | SPAIN 5.75% 30/07/2032 | 2,152,673 | 0.40 | 600,000 USA T-BONDS 7.50% 15/11/2024 | 633,190 | 0.12 |
| 5,000,000 | SPAIN 5.90% 30/07/2026 | 5,867,700 | 1.10 | 2,650,000 USA T-BONDS 7.625% 15/02/2025 | 2,829,464 | 0.52 |
| 1,350,000 | SPAIN 6.00% 31/01/2029 | 1,694,709 | 0.32 | 950,000 USA T-BONDS 7.625% 15/11/2022 | 927,743 | 0.17 |
| | Estados Unidos de América | 56,961,752 | 10.66 | 840,000 VERIZON COMMUNICATIONS INC 3.875% 08/02/2029 | 777,802 | 0.15 |
| 750,000 | 7 ELEVEN INC 0.80% REGS 10/02/2024 | 681,474 | 0.13 | 539,000 VERIZON COMMUNICATIONS INC 4.329% 21/09/2028 | 512,361 | 0.10 |
| 1,100,000 | ABBVIE INC 2.60% 21/11/2024 | 1,019,256 | 0.19 | 926,000 WELLS FARGO AND CO 1.375% 26/10/2026 | 856,883 | 0.16 |
| 700,000 | ABBVIE INC 3.20% 21/11/2029 | 615,742 | 0.12 | 1,500,000 ZF NORTH AMERICA CAPITAL INC 4.75% 144A 29/04/2025 | 1,321,641 | 0.25 |
| 900,000 | ALEXANDRIA REAL ESTATE EQUITIES INC 4.90% 15/12/2030 | 855,028 | 0.16 | | | |
| 1,000,000 | APPLE INC 3.00% 20/06/2027 | 935,712 | 0.18 | Filipinas | 3,212,217 | 0.60 |
| 2,009,000 | AT&T INC 3.15% 04/09/2036 | 1,851,856 | 0.35 | 2,850,000 PHILIPPINES 10.625% 16/03/2025 | 3,212,217 | 0.60 |
| 1,300,000 | BALL CORP 1.50% 15/03/2027 | 1,096,628 | 0.21 | | | |
| 871,000 | BALL CORP 4.375% 15/12/2023 | 885,189 | 0.17 | Finlandia | 554,242 | 0.10 |
| 1,500,000 | BALL CORP 5.25% 01/07/2025 | 1,437,558 | 0.27 | 601,000 NORDEA BANK ABP VAR PERPETUAL | 554,242 | 0.10 |
| 1,860,000 | BANK OF AMERICA CORP VAR 07/02/2030 | 1,674,916 | 0.31 | | | |
| 1,100,000 | BANK OF AMERICA CORP 3.30% 11/01/2023 | 1,055,272 | 0.20 | Francia | 41,651,411 | 7.81 |
| 1,200,000 | BANK OF AMERICA CORP 6.11% 29/01/2037 | 1,248,094 | 0.23 | 600,000 AEROPORTS DE PARIS 1.00% 13/12/2027 | 545,520 | 0.10 |
| 1,000,000 | BAYER US FINANCE LLC 3.375% REGS 08/10/2024 | 939,136 | 0.18 | 400,000 ARVAL SERVICE LEASE SA 3.375% 04/01/2026 | 399,704 | 0.07 |
| 1,500,000 | BBVA BANCOMER SA TEXAS AGENCY 6.75% REGS 30/09/2022 | 1,440,169 | 0.27 | 1,600,000 AXA SA 4.50% PERPETUAL | 1,261,788 | 0.24 |
| 2,000,000 | CITIGROUP INC USA 3.75% 16/06/2024 | 1,923,076 | 0.35 | 839,000 BNP PARIBAS SA 1.25% 19/03/2025 | 807,529 | 0.15 |
| 1,500,000 | CITIGROUP INC USA 5.15% 21/05/2026 | 1,810,682 | 0.34 | 616,000 BNP PARIBAS SA 2.375% 17/02/2025 | 604,278 | 0.11 |
| | | | | 2,000,000 BNP PARIBAS SA 3.80% REGS 10/01/2024 | 1,903,334 | 0.36 |
| | | | | 2,000,000 BPC SA 4.00% 15/04/2024 | 1,910,258 | 0.36 |
| | | | | 1,300,000 CONSTELLUM SE 3.125% REGS 15/07/2029 | 1,006,304 | 0.19 |

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Cartera de títulos a 30/06/22

| Cantidad | | Valor de mercado | % del VL | Cantidad | | Valor de mercado | % del VL |
|-----------|---|------------------|----------|-----------|--|------------------|----------|
| | | EUR | | | | EUR | |
| 400,000 | CREDIT AGRICOLE ASSURANCES SA VAR 29/01/2048 | 351,432 | 0.07 | | <i>Italia</i> | 44,240,383 | 8.29 |
| 2,000,000 | CREDIT AGRICOLE SA 2.625% 17/03/2027 | 1,902,160 | 0.36 | 1,000,000 | ASSICURAZIONI GENERALI SPA VAR PERPETUAL | 967,370 | 0.18 |
| 1,000,000 | CREDIT MUTUEL ARKEA VAR 25/10/2029 | 949,060 | 0.18 | 598,000 | BANCO BPM SPA 1.75% 28/01/2025 | 568,285 | 0.11 |
| 500,000 | DANONE SA VAR PERPETUAL EUR (ISIN FR0013292828) | 485,180 | 0.09 | 1,600,000 | ENEL SPA VAR 24/09/2073 | 1,571,978 | 0.29 |
| 1,000,000 | ELECTRICITE DE FRANCE 6.25% 30/05/2028 | 1,294,401 | 0.24 | 1,000,000 | ENEL SPA VAR 24/11/2078 | 964,940 | 0.18 |
| 1,300,000 | ELIOR GROUP SA 3.75% 15/07/2026 | 1,015,534 | 0.19 | 1,000,000 | ENI S P A VAR PERPETUAL EUR (ISIN XS2242929532) | 893,940 | 0.17 |
| 600,000 | ELIS SA 1.75% 11/04/2024 | 579,072 | 0.11 | 1,000,000 | INTESA SANPAOLO SPA 3.928% 15/09/2026 | 988,100 | 0.19 |
| 600,000 | ENGIE SA VAR PERPETUAL | 567,348 | 0.11 | 1,500,000 | INTESA SANPAOLO SPA 6.625% 13/09/2023 | 1,556,835 | 0.29 |
| 1,000,000 | FAURECIA SE 3.125% 15/06/2026 | 840,040 | 0.16 | 5,800,000 | ITALIAN REPUBLIC 9.00% 01/11/2023 | 6,410,450 | 1.20 |
| 3,350,000 | FRANCE OAT 4.75% 25/04/2035 | 4,344,447 | 0.81 | 5,700,000 | ITALY BTP 5.00% 01/08/2034 | 6,626,535 | 1.23 |
| 2,350,000 | FRANCE OAT 5.75% 25/10/2032 | 3,192,663 | 0.60 | 4,200,000 | ITALY BTP 6.00% 01/05/2031 | 5,150,796 | 0.97 |
| 4,500,000 | FRANCE OAT 6.00% 25/10/2025 | 5,224,590 | 0.97 | 4,850,000 | ITALY BTP 6.50% 01/11/2027 | 5,853,125 | 1.10 |
| 2,850,000 | FRANCE OAT 8.50% 25/04/2023 | 3,040,180 | 0.57 | 1,550,000 | ITALY BTP 7.25% 01/11/2026 | 1,879,484 | 0.35 |
| 1,800,000 | LA BANQUE POSTALE VAR PERPETUAL EUR (ISIN FR0014005090) | 1,183,392 | 0.22 | 1,300,000 | LEONARDO SPA 1.50% 07/06/2024 | 1,261,065 | 0.24 |
| 400,000 | LA MONDIALE SOCIETE D ASSURANCE A FORME MUTUELLE 0.75% 20/04/2026 | 361,444 | 0.07 | 1,239,000 | LEONARDO SPA 2.375% 08/01/2026 | 1,180,271 | 0.22 |
| 652,000 | LOXAM SAS 2.875% REGS 15/04/2026 | 554,161 | 0.10 | 1,000,000 | MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA VAR 23/11/2030 | 880,700 | 0.17 |
| 604,000 | LVMH MOET HENNESSY LOUIS VUITTON SE 0.75% 26/05/2024 | 597,815 | 0.11 | 1,500,000 | TELECOM ITALIA SPA 3.00% 30/09/2025 | 1,399,020 | 0.26 |
| 300,000 | ORANGE SA 1.375% 20/03/2028 | 279,384 | 0.05 | 1,300,000 | TELECOM ITALIA SPA 3.25% 16/01/2023 | 1,302,665 | 0.24 |
| 1,300,000 | ORANGE SA 8.125% 28/01/2033 | 1,846,949 | 0.35 | 1,200,000 | TELECOM ITALIA SPA 3.625% 19/01/2024 | 1,184,904 | 0.22 |
| 660,000 | RENAULT SA 1.00% 28/11/2025 | 582,833 | 0.11 | 2,000,000 | UNICREDIT SPA 5.25% 30/04/2023 | 2,074,720 | 0.39 |
| 1,000,000 | RENAULT SA 2.50% 01/04/2028 | 767,160 | 0.14 | 1,500,000 | UNICREDIT SPA 6.95% 31/10/2022 | 1,525,200 | 0.29 |
| 400,000 | REXEL SA 2.125% 15/06/2028 | 316,312 | 0.06 | | <i>Kazajstán</i> | 2,463,502 | 0.46 |
| 1,500,000 | TOTAL ENERGIES SE VAR PERPETUAL EUR (ISIN XS1501167164) | 1,467,945 | 0.28 | 1,900,000 | KAZAKHSTAN 5.125% REGS 21/07/2025 | 1,885,007 | 0.35 |
| 1,200,000 | UNIBAIL-RODAMCO SE VAR PERPETUAL EUR (ISIN FR0013330529) | 892,716 | 0.17 | 600,000 | KAZAKHSTAN 6.50% REGS 21/07/2045 | 578,495 | 0.11 |
| 700,000 | VERALLIA SASU 1.625% 14/05/2028 | 576,478 | 0.11 | | <i>Luxemburgo</i> | 6,143,031 | 1.15 |
| | <i>Indonesia</i> | 4,830,145 | 0.91 | 5,000,000 | AMUNDI ASSET MANAGEMENT 0% 28/06/2024 | 4,819,298 | 0.90 |
| 1,000,000 | INDONESIA 7.75% REGS 17/01/2038 | 1,144,560 | 0.21 | 681,000 | DANA FINANCING LUXEMBOURG S A R L 3.00% REGS 15/07/2029 | 489,394 | 0.09 |
| 3,050,000 | INDONESIA 8.50% REGS 12/10/2035 | 3,685,585 | 0.70 | 50,000 | EUROPEAN INVESTMENT BANK EIB 2.50% 31/10/2022 | 58,245 | 0.01 |
| | <i>Irlanda</i> | 780,770 | 0.15 | 1,100,000 | MEDTRONIC GLOBAL HOLDINGS S C A 1.375% 15/10/2040 | 776,094 | 0.15 |
| 541,000 | GE CAPITAL INTL FUNDING 4.418% 15/11/2035 | 484,817 | 0.09 | | <i>México</i> | 7,933,912 | 1.49 |
| 300,000 | SMURFIT KAPPA ACQUISITIONS UNLIMITED COMPAGNY 2.875% 15/01/2026 | 295,953 | 0.06 | 1,000,000 | AMERICA MOVIL SAB DE CV VAR 06/09/2073 | 1,016,930 | 0.19 |
| | <i>Islas Bermudas</i> | 570,042 | 0.11 | 1,000,000 | AMERICA MOVIL SAB DE CV 4.375% 16/07/2042 | 874,064 | 0.16 |
| 600,000 | FIDELITY WORLDWIDE INVESTMENT 2.50% 04/11/2026 | 570,042 | 0.11 | 4,800,000 | MEXICO 4.50% 22/04/2029 | 4,452,252 | 0.84 |
| | <i>Islas Caimán</i> | 1,516,232 | 0.28 | 100,000 | MEXICO 4.75% 08/03/2044 | 78,947 | 0.01 |
| 1,000,000 | BANCO DO BRASIL SA GRAND CAYMAN BRANCH 4.625% REGS 15/01/2025 | 939,222 | 0.17 | 1,000,000 | MEXICO 8.30% 15/08/2031 | 1,194,577 | 0.23 |
| 603,000 | MAF GLOBAL SECURITIES LTD VAR PERPETUAL USD (ISIN XS1567903627) | 577,010 | 0.11 | 445,000 | PETROLEOS MEXICANOS PEMEX 6.70% 16/02/2032 | 317,142 | 0.06 |
| | <i>Israel</i> | 1,369,411 | 0.26 | | <i>Noruega</i> | 283,479 | 0.05 |
| 550,000 | ISRAEL 4.50% 30/01/2043 | 520,271 | 0.10 | 300,000 | EQUINOR ASA 0.75% 09/11/2026 | 283,479 | 0.05 |
| 1,000,000 | TEVA PHARMACEUTICAL INDUSTRIES LTD 3.75% 09/05/2027 | 849,140 | 0.16 | | <i>Omán</i> | 2,655,336 | 0.50 |
| | | | | 2,250,000 | OMAN 5.625% REGS 17/01/2028 | 2,075,544 | 0.39 |
| | | | | 700,000 | OMAN 6.75% REGS 17/01/2048 | 579,792 | 0.11 |
| | | | | | <i>Países Bajos</i> | 29,380,493 | 5.51 |
| | | | | 2,200,000 | ABN AMRO BANK NV 4.80% REGS 18/04/2026 | 2,083,588 | 0.40 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | | Valor de mercado | % del VL | Cantidad | | Valor de mercado | % del VL |
|-----------|--|------------------|----------|-----------|---|-------------------|-------------|
| | | EUR | | | | EUR | |
| 300,000 | BAYER CAPITAL CORPORATION BV 1.50% 26/06/2026 | 285,714 | 0.05 | | | | |
| 922,000 | BMW FINANCE NV 0.50% 22/02/2025 | 890,071 | 0.17 | | | | |
| 1,400,000 | COOPERATIEVE RABOBANK UA VAR PERPETUAL EUR (ISIN XS1877860533) | 1,291,668 | 0.24 | | | | |
| 2,000,000 | COOPERATIEVE RABOBANK UA 3.75% 21/07/2026 | 1,828,992 | 0.35 | | | | |
| 1,260,000 | DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 7.50% 24/01/2033 | 1,728,266 | 0.32 | | | | |
| 1,000,000 | DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 8.75% 15/06/2030 | 1,182,601 | 0.22 | | | | |
| 300,000 | EDP FINANCE BV 1.625% 26/01/2026 | 290,481 | 0.05 | | | | |
| 600,000 | ENEL FINANCE INTERNATIONAL NV 1.50% 21/07/2025 | 587,184 | 0.11 | | | | |
| 1,500,000 | ENEL FINANCE INTERNATIONAL NV 5.625% 14/08/2024 | 1,813,627 | 0.35 | | | | |
| 626,000 | EVONIK FINANCE BV 0.375% 07/09/2024 | 600,678 | 0.11 | | | | |
| 1,601,000 | GOODYEAR DUNLOP TIRES EUROPE 2.75% REGS 15/08/2028 | 1,206,289 | 0.23 | | | | |
| 900,000 | IBERDROLA INTERNATIONAL BV VAR PERPETUAL | 859,671 | 0.16 | | | | |
| 300,000 | ING GROUP NV VAR 22/03/2030 | 282,858 | 0.05 | | | | |
| 600,000 | ING GROUP NV 1.125% 14/02/2025 | 579,588 | 0.11 | | | | |
| 2,000,000 | KONINKLIJKE KPN NV VAR REGS 28/03/2073 | 1,882,960 | 0.36 | | | | |
| 1,300,000 | KONINKLIJKE KPN NV 1.125% 11/09/2028 | 1,193,465 | 0.22 | | | | |
| 1,000,000 | KONINKLIJKE KPN NV 5.625% 30/09/2024 | 1,076,200 | 0.20 | | | | |
| 400,000 | NATURGY FINANCE BV VAR PERPETUAL | 395,516 | 0.07 | | | | |
| 600,000 | NATURGY FINANCE BV 1.25% 19/04/2026 | 566,922 | 0.11 | | | | |
| 1,000,000 | REPSOL INTERNATIONAL FINANCE BV 0.25% 02/08/2027 | 898,390 | 0.17 | | | | |
| 937,000 | SHELL INTERNATIONAL FINANCE BV 1.875% 07/04/2032 | 846,973 | 0.16 | | | | |
| 1,000,000 | SHELL INTERNATIONAL FINANCE BV 2.875% 10/05/2026 | 925,774 | 0.17 | | | | |
| 1,000,000 | STELLANTIS NV 2.00% 20/03/2025 | 966,160 | 0.18 | | | | |
| 1,000,000 | STELLANTIS NV 5.25% 15/04/2023 | 963,059 | 0.18 | | | | |
| 1,000,000 | TELEFONICA EUROPE BV 8.25% 15/09/2030 | 1,145,583 | 0.21 | | | | |
| 1,000,000 | TENNET HOLDING BV VAR PERPETUAL | 927,950 | 0.17 | | | | |
| 600,000 | VOLKSWAGEN INTERNATIONAL FINANCE NV VAR PERPETUAL EUR (ISIN XS1629658755) | 591,084 | 0.11 | | | | |
| 1,500,000 | VOLKSWAGEN INTERNATIONAL FINANCE NV VAR PERPETUAL EUR (ISIN XS179938995) | 1,387,770 | 0.26 | | | | |
| 100,000 | VOLKSWAGEN INTERNATIONAL FINANCE NV 3.75% 28/09/2027 | 101,411 | 0.02 | | | | |
| | <i>Perú</i> | 5,493,867 | 1.03 | | | | |
| 1,250,000 | BANCO BBVA PERU VAR REGS 22/09/2029 | 1,162,370 | 0.22 | | | | |
| 1,750,000 | BANCO INTERNATIONAL DEL PERU VAR REGS 19/03/2029 | 1,671,928 | 0.31 | | | | |
| 2,050,000 | PERU 7.35% 21/07/2025 | 2,114,847 | 0.40 | | | | |
| 450,000 | PERU 8.75% 21/11/2033 | 544,722 | 0.10 | | | | |
| | <i>Polonia</i> | 2,138,980 | 0.40 | | | | |
| 2,000,000 | POLAND 5.25% 20/01/2025 | 2,138,980 | 0.40 | | | | |
| | <i>Qatar</i> | 3,715,916 | 0.70 | | | | |
| 2,800,000 | QATAR 9.75% REGS 15/06/2030 | 3,715,916 | 0.70 | | | | |
| | | | | | <i>Reino Unido</i> | 21,954,825 | 4.11 |
| | | | | 1,000,000 | ANGLO AMERICAN CAPITAL PLC 1.625% 18/09/2025 | 954,220 | 0.18 |
| | | | | 1,000,000 | ANZ NEW ZEALAND INTL LIMITED 0.125% 22/09/2023 | 989,510 | 0.19 |
| | | | | 800,000 | BARCLAYS PLC 3.25% 12/02/2027 | 872,862 | 0.16 |
| | | | | 877,000 | DIAGEO FINANCE PLC 1.875% 27/03/2027 | 857,364 | 0.16 |
| | | | | 594,000 | HSBC HOLDINGS PLC VAR PERPETUAL EUR | 499,079 | 0.09 |
| | | | | 600,000 | HSBC HOLDINGS PLC VAR 13/11/2026 GBP | 648,820 | 0.12 |
| | | | | 1,000,000 | HSBC HOLDINGS PLC 6.50% 20/05/2024 | 1,215,509 | 0.23 |
| | | | | 1,610,000 | INTERNATIONAL GAME TECHNOLOGY PLC 3.50% REGS 15/06/2026 | 1,469,866 | 0.28 |
| | | | | 1,000,000 | JAGUAR LAND ROVER PLC 4.50% REGS 01/10/2027 | 713,253 | 0.13 |
| | | | | 1,400,000 | LLOYDS BANK GR PLC 7.50% 15/04/2024 | 1,739,087 | 0.33 |
| | | | | 1,165,000 | ROLLS ROYCE GROUP PLC 4.625% REGS 16/02/2026 | 1,097,139 | 0.21 |
| | | | | 1,650,000 | SANTANDER UK PLC 4.00% 13/03/2024 | 1,584,818 | 0.30 |
| | | | | 300,000 | SKY PLC 2.25% 17/11/2025 | 300,240 | 0.06 |
| | | | | 1,000,000 | SKY PLC 2.50% 15/09/2026 | 1,003,590 | 0.19 |
| | | | | 1,750,000 | UK GILT 4.50% 07/09/2034 | 2,477,139 | 0.45 |
| | | | | 650,000 | UK GILT 5.00% 07/03/2025 | 815,660 | 0.15 |
| | | | | 900,000 | UK GILT 6.00% 07/12/2028 | 1,299,485 | 0.24 |
| | | | | 510,000 | VIRGIN MEDIA SECURED FINANCE PLC 5.00% REGS 15/04/2027 | 538,492 | 0.10 |
| | | | | 2,000,000 | VODAFONE GROUP PLC VAR 03/01/2079 | 1,915,720 | 0.36 |
| | | | | 1,002,000 | VODAFONE GROUP PLC 3.75% 16/01/2024 | 962,972 | 0.18 |
| | | | | | <i>Suecia</i> | 2,389,055 | 0.45 |
| | | | | 300,000 | SWEDBANK AB VAR 18/09/2028 | 294,594 | 0.06 |
| | | | | 1,558,000 | VOLVO CAR AB 2.125% 02/04/2024 | 1,509,406 | 0.28 |
| | | | | 581,000 | VOLVO TREASURY AB VAR 10/03/2078 | 585,055 | 0.11 |
| | | | | | <i>Suiza</i> | 1,737,417 | 0.33 |
| | | | | 1,300,000 | CREDIT SUISSE GROUP AG VAR REGS PERPETUAL | 1,137,303 | 0.22 |
| | | | | 600,000 | UBS GROUP INC 2.125% 04/03/2024 | 600,114 | 0.11 |
| | | | | | Valores ETC | 30,011,426 | 5.62 |
| | | | | | <i>Irlanda</i> | 11,231,202 | 2.10 |
| | | | | 163,211 | AMUNDI PHYSICAL GOLD ETC | 11,231,202 | 2.10 |
| | | | | | <i>Reino Unido</i> | 18,780,224 | 3.52 |
| | | | | 2,502 | UBS AG CERTIFICATE ETC | 2,795,888 | 0.52 |
| | | | | 32,572 | UBS ETC INDEX TOTAL RETURN | 7,887,132 | 1.49 |
| | | | | 23,388 | UBS ETC NATURAL GAS | 1,303,683 | 0.24 |
| | | | | 19,818 | UBS ETC ON CMCI ALU USD | 1,243,542 | 0.23 |
| | | | | 17,798 | UBS ETC ON CMCI HEAT OIL USD ETC | 2,448,087 | 0.46 |
| | | | | 32,806 | UBS ETC ON COMCI CORN USD | 3,101,892 | 0.58 |
| | | | | | Warrants, Derechos | 2,931,051 | 0.55 |
| | | | | | <i>Reino Unido</i> | 2,931,051 | 0.55 |
| | | | | 46,630 | UBS AG LONDON BRANCH CERTIFICATE USD (ISIN CH0328369332) | 2,428,622 | 0.46 |
| | | | | 2,824 | UBS AG LONDON CERTIFICATE | 502,429 | 0.09 |

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Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|--|-------------------|--------------|---|--------------------|--------------|
| | EUR | | | EUR | |
| Acción/Participaciones de OICVM/OIC | 49,435,739 | 9.26 | -36 THERMO FISHER SCIE - 540.00 - 15.07.22 PUT | -45,454 | -0.01 |
| Acción/Participaciones en fondos de inversión | 49,435,739 | 9.26 | -61 UNITED RENTALS INC - 280.00 - 15.07.22 PUT | -217,638 | -0.04 |
| <i>Francia</i> | 597,587 | 0.11 | <i>Japón</i> | -33,796 | -0.01 |
| 0.6 AMUNDI EURO LIQUIDITY SRI FCP | 597,587 | 0.11 | -15 NIKKEI 225 - 23,750 - 09.09.22 PUT | -33,796 | -0.01 |
| <i>Luxemburgo</i> | 48,838,152 | 9.15 | <i>Luxemburgo</i> | -34,300 | -0.01 |
| 21,068 AMUNDI FUNDS EMERGING MARKETS CORPORATE BOND Z EUR QD (D) | 17,860,333 | 3.34 | -17,700,000 EUR(C)/USD(P)OTC - 1.09 - 22.08.22 CALL | -34,300 | -0.01 |
| 12,708 AMUNDI FUNDS REAL ASSETS TARGET INCOME Z EUR QD D | 15,877,442 | 2.98 | Total cartera de títulos | 501,431,856 | 93.96 |
| 10,812 AMUNDI INVESTMENT FUNDS EMERGING MARKETS EQUITY ENGAGEMENT DQ M | 10,426,004 | 1.95 | | | |
| 7,180 AMUNDI SF EUR COMMODITIES - I (C) | 4,674,373 | 0.88 | | | |
| Instrumentos derivados | 7,305,124 | 1.37 | | | |
| Opciones | 7,305,124 | 1.37 | | | |
| <i>Alemania</i> | 680,160 | 0.13 | | | |
| 480 DJ EURO STOXX 50 EUR - 3,350 - 16.09.22 PUT | 680,160 | 0.13 | | | |
| <i>Estados Unidos de América</i> | 6,327,710 | 1.18 | | | |
| 833 10YR US TREASURY NOTE - 118.00 - 26.08.22 PUT | 1,108,035 | 0.21 | | | |
| 76 S&P 500 INDEX - 3,760 - 16.09.22 PUT | 1,188,216 | 0.22 | | | |
| 58 S&P 500 INDEX - 4,200 - 15.07.22 PUT | 2,250,207 | 0.42 | | | |
| 37 S&P 500 INDEX - 4,300 - 15.07.22 PUT | 1,781,252 | 0.33 | | | |
| <i>Japón</i> | 145,744 | 0.03 | | | |
| 30 NIKKEI 225 - 25,500 - 09.09.22 PUT | 145,744 | 0.03 | | | |
| <i>Luxemburgo</i> | 151,510 | 0.03 | | | |
| 17,700,000 EUR(C)/USD(P)OTC - 1.06 - 22.08.22 CALL | 151,510 | 0.03 | | | |
| Posiciones a corto plazo | -2,116,911 | -0.40 | | | |
| Instrumentos derivados | -2,116,911 | -0.40 | | | |
| Opciones | -2,116,911 | -0.40 | | | |
| <i>Alemania</i> | -162,960 | -0.03 | | | |
| -240 DJ EURO STOXX 50 EUR - 3,100 - 16.09.22 PUT | -162,960 | -0.03 | | | |
| <i>Estados Unidos de América</i> | -1,885,855 | -0.35 | | | |
| -208 10YR US TREASURY NOTE - 120.50 - 26.08.22 CALL | -130,566 | -0.02 | | | |
| -9 ALPHABET INC - 2,070.00 - 19.08.22 PUT | -72,184 | -0.01 | | | |
| -259 EDWARDS LIFESCIENCES - 85.00 - 19.08.22 PUT | -60,077 | -0.01 | | | |
| -14 INTUIT - 360.00 - 15.07.22 PUT | -7,566 | 0.00 | | | |
| -121 LIVE NATION ENTERTAINMENT INC - 85.00 - 15.07.22 PUT | -48,611 | -0.01 | | | |
| -64 MICROSOFT CORP - 280.00 - 15.07.22 PUT | -136,975 | -0.03 | | | |
| -136 PROLOGIS REIT - 110.00 - 15.07.22 PUT | -15,936 | 0.00 | | | |
| -57 S&P 500 INDEX - 3,470 - 16.09.22 PUT | -422,273 | -0.08 | | | |
| -37 S&P 500 INDEX - 3,970 - 15.07.22 PUT | -679,338 | -0.13 | | | |
| -118 TAKE TWO INTERACTIVE SOFTWARE - 120.00 - 15.07.22 PUT | -30,193 | -0.01 | | | |
| -22 THERMO FISHER SCIE - 530.00 - 15.07.22 PUT | -19,044 | 0.00 | | | |

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Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---|--------------------|--------------|---|------------------|----------|
| | EUR | | | EUR | |
| Posiciones a largo plazo | 681,570,363 | 97.12 | 32,616 WESTPAC BANKING CORP | 418,333 | 0.06 |
| Valores mobiliarios admitidos a cotización oficial en una bolsa de valores y/o negociados en otro mercado regulado | 631,270,367 | 89.95 | 2,048 WISETECH GLOBAL LTD | 50,986 | 0.01 |
| Acciones | 343,609,130 | 48.96 | 18,209 WOODSIDE ENERGY GROUP LTD | 381,343 | 0.05 |
| <i>Alemania</i> | 10,065,256 | 1.43 | 5,248 WOOLWORTHS GROUP LTD | 122,885 | 0.02 |
| 2,789 ADIDAS NOM | 470,672 | 0.07 | <i>Bélgica</i> | 1,495,926 | 0.21 |
| 8,425 DEUTSCHE BOERSE AG | 1,344,630 | 0.19 | 20,395 ANHEUSER BUSCH INBEV SA/NV | 1,047,487 | 0.15 |
| 21,068 DWS GROUP GMBH CO KGAA | 525,857 | 0.07 | 5,561 UCB SA | 448,439 | 0.06 |
| 24,331 FRESSENIUS SE & CO KGAA | 703,166 | 0.10 | <i>Brasil</i> | 1,525,220 | 0.22 |
| 6,701 HANNOVER RUECK SE | 928,088 | 0.13 | 26,560 AMBEV SA | 65,001 | 0.01 |
| 33,985 INFINEON TECHNOLOGIES AG-NOM | 784,714 | 0.11 | 18,000 AMERICANAS SA | 44,349 | 0.01 |
| 5,837 MERCK KGAA | 939,757 | 0.13 | 20,000 ATACADAO RG SA | 60,982 | 0.01 |
| 20,691 SAP SE | 1,798,668 | 0.26 | 26,597 BANCO BRADESCO PFD | 83,627 | 0.01 |
| 8,050 SIEMENS AG-NOM | 781,575 | 0.11 | 6,200 BANCO BTG PACTUAL SA-UNIT | 25,403 | 0.00 |
| 69,230 SIEMENS ENERGY AG | 968,181 | 0.14 | 35,600 B3 SA BRASIL BOLSA BALCAO | 71,693 | 0.01 |
| 6,435 VOLKSWAGEN AG PFD | 819,948 | 0.12 | 24,484 CIA ENERG MINAS GERAIS PREF | 46,754 | 0.01 |
| <i>Australia</i> | 8,069,994 | 1.15 | 100 GERDAU SA | 410 | 0.00 |
| 24,403 ANZ BANKING GROUP | 353,602 | 0.05 | 26,857 HAPVIDA PARTICIPACOES E INVESTIMENTOS SA | 26,822 | 0.00 |
| 7,905 ARISTOCRAT LEISURE | 178,757 | 0.03 | 32,519 ITAU UNIBANCO HOLDING SA | 135,021 | 0.02 |
| 12,504 AUSTRALIAN PIPELINE TRUST | 92,689 | 0.01 | 4,905 LOCALIZA RENT A CAR | 46,994 | 0.01 |
| 48,950 BHP GROUP LTD | 1,328,107 | 0.20 | 20,800 LOJAS RENNER SA | 85,869 | 0.01 |
| 14,574 BRAMBLES LIMITED | 102,666 | 0.01 | 23,400 MAGAZINE LUIZA SA | 10,101 | 0.00 |
| 530 COCHLEAR LIMITED | 69,268 | 0.01 | 5,800 NATURA CO HOLDING SA | 14,311 | 0.00 |
| 10,752 COLES GRP RG LTD | 125,953 | 0.02 | 24,490 PETROLEO BRASILEIRO PREF.SHS | 125,067 | 0.02 |
| 12,996 COMMONWEALTH BANK OF AUSTRALIA | 772,571 | 0.12 | 12,900 RUMO REGISTERED SHS | 37,611 | 0.01 |
| 3,926 COMPUTERSHARE | 63,628 | 0.01 | 41,300 SABESP | 317,353 | 0.04 |
| 3,908 CSL LTD | 691,608 | 0.11 | 4,500 SUZANO SA | 40,999 | 0.01 |
| 13,736 DEXUS PROP STAPLED SECURITY REIT | 80,229 | 0.01 | 10,287 VALE DO RIO DOCE | 144,168 | 0.02 |
| 12,868 ENDEAVOUR GOUP LTD | 64,071 | 0.01 | 7,600 VIBRA ENERGIA SA | 23,187 | 0.00 |
| 7,269 FORTESCUE METAL | 83,813 | 0.01 | 24,700 WEG SA PFD | 119,498 | 0.02 |
| 13,181 GOODMAN GRP REIT | 154,668 | 0.02 | <i>Canadá</i> | 3,562,301 | 0.51 |
| 25,975 INSURANCE AUSTRALIA GROUP | 74,490 | 0.01 | 75,141 AGNICO EAGLE MINES | 3,277,998 | 0.47 |
| 9,229 LENDLEASE CORP REIT | 55,301 | 0.01 | 6,032 AGNICO EAGLE MINES USD | 263,909 | 0.04 |
| 2,749 MACQUARIE GROUP LIMITED | 297,457 | 0.04 | 21,847 CLEVER LEAVES HOLDINGS INC | 20,394 | 0.00 |
| 76,959 MIRVAC GROUP REIT | 99,973 | 0.01 | <i>Chile</i> | 188,675 | 0.03 |
| 36,527 NATIONAL AUSTRALIA BANK | 658,055 | 0.09 | 3,222 BANCO DE CHILE ADR | 56,276 | 0.01 |
| 6,748 NEWCREST MINING | 92,719 | 0.01 | 3,330 ENEL AMERICAS SA | 14,365 | 0.00 |
| 586 ONEMARKET LTD REIT | - | 0.00 | 1,478 SOC QUIM&MIN SP ADR | 118,034 | 0.02 |
| 13,578 ORIGIN ENERGY | 51,174 | 0.01 | <i>China</i> | 3,908,765 | 0.56 |
| 26,699 QANTAS AIRWAYS LTD | 78,498 | 0.01 | 319,000 AGRICULTURAL BANK OF CHINA-H | 115,101 | 0.02 |
| 11,656 QBE INSURANCE GROUP LTD | 93,150 | 0.01 | 899,400 ANGANG STEEL CO LTD-H | 321,230 | 0.05 |
| 1,338 RAMSAY HEALTH CARE | 64,456 | 0.01 | 29,500 ANHUI CONCH CEMENT CO LTD-H | 122,263 | 0.02 |
| 444 REA GROUP REIT | 32,659 | 0.00 | 718,000 BANK OF CHINA -H- | 273,946 | 0.04 |
| 3,277 RIO TINTO LTD | 221,362 | 0.03 | 11,500 BYD CO LTD-H | 440,172 | 0.06 |
| 59,667 SANTOS | 291,202 | 0.04 | 532,000 CHINA CONSTRUCTION BANK H | 341,756 | 0.05 |
| 43,306 SCENTRE GROUP REIT | 73,774 | 0.01 | 127,000 CHINA LONGYUAN POWER GROUP-H | 234,692 | 0.03 |
| 4,274 SONIC HEALTHCARE | 92,798 | 0.01 | 194,000 CHINA OILFIELD SERVICES-H | 181,854 | 0.03 |
| 17,067 TABCORP HOLDINGS LIMITED | 11,955 | 0.00 | 208,000 CHINA RAILWAY GROUP LTD-H | 122,970 | 0.02 |
| 35,393 TELSTRA CORPORATION LTD | 89,626 | 0.01 | 276,000 CHINA SOUTHN AIR-H- | 152,743 | 0.02 |
| 17,067 THE LOTTERY CORPORATION LIMITED | 50,740 | 0.01 | 53,500 CITIC SECURITIES CO LTD-H | 114,388 | 0.02 |
| 24,214 TRANSURBAN GROUP | 229,024 | 0.03 | 103,600 HAITONG SECURITIES CO TLD-H | 72,741 | 0.01 |
| 10,027 WESFARMERS LTD | 276,404 | 0.04 | | | |

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Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL | | |
|----------|---|-------------|----------|------------------|--------------------------------------|-----------|------|
| | EUR | | | EUR | | | |
| 389,000 | INDUSTRIAL & COMMERCIAL BANK OF CHINA-H | 220,969 | 0.03 | 3,064 | ALPHABET INC-C | 6,410,968 | 0.91 |
| 248,000 | PETROCHINA CO LTD-H | 113,063 | 0.02 | 71,948 | AMAZON.COM INC | 7,309,387 | 1.04 |
| 172,000 | PICC PROPERTY & CASUALTY-H | 171,086 | 0.02 | 23,345 | APPLE INC | 3,052,971 | 0.44 |
| 26,000 | PING AN INSURANCE GROUP CO-H | 169,084 | 0.02 | 24,000 | AT AND T PFD INC | 566,455 | 0.08 |
| 802,000 | POSTAL SAVINGS BANK OF CHINA | 609,057 | 0.08 | 25,646 | AUTODESK INC | 4,218,362 | 0.60 |
| 300,000 | SIPONEC ENGINEERING GROUP-H | 131,650 | 0.02 | 82,925 | BAKER HUGHES REGISTERED SHS A | 2,289,966 | 0.33 |
| | <i>Colombia</i> | 59,617 | 0.01 | 871 | BOOKING HOLDINGS INC | 1,457,143 | 0.21 |
| 1,227 | BANCOLOMBIA ADR | 36,172 | 0.01 | 48,440 | CARDINAL HEALTH INC | 2,421,884 | 0.35 |
| 2,259 | ECOPETROL SA ADR | 23,445 | 0.00 | 22,779 | CARLOTZ INC | 8,574 | 0.00 |
| | <i>Corea del Sur</i> | 3,464,455 | 0.49 | 7,504 | CDW CORP | 1,130,929 | 0.16 |
| 834 | AMOREPACIFIC | 79,873 | 0.01 | 24,444 | CENTENE | 1,980,398 | 0.28 |
| 457 | CELTRION | 60,096 | 0.01 | 16,781 | CME GROUP INC | 3,285,734 | 0.47 |
| 1,634 | HANA FINANCIAL GROUP | 47,368 | 0.01 | 79,823 | COCA-COLA CO | 4,807,170 | 0.69 |
| 1 | HYUNDAI ENGINEERING AND CONSTR | 30 | 0.00 | 29,829 | COGNIZANT TECH SO-A | 1,925,639 | 0.27 |
| 314 | HYUNDAI MOBIS | 46,033 | 0.01 | 129,278 | COMCAST CLASS A | 4,852,330 | 0.69 |
| 4,090 | HYUNDAI MOTOR CO.LTD | 263,946 | 0.04 | 13,713 | CONSTELLATION BRANDS INC-A | 3,057,273 | 0.44 |
| 2,040 | KAKAO CORP | 105,050 | 0.01 | 16,539 | CROWN CASTLE INTERNATIONAL CORP REIT | 2,666,142 | 0.38 |
| 5,859 | KB FINANCIAL GROUP | 207,830 | 0.03 | 17,807 | CROWN HOLDINGS | 1,569,067 | 0.22 |
| 1,316 | KIA CORPORATION | 74,942 | 0.01 | 17,746 | DANAHER CORP | 4,307,621 | 0.61 |
| 450 | LG CHEM | 171,061 | 0.02 | 19,846 | ESTEE LAUDER COMPANIES INC-A | 4,838,441 | 0.69 |
| 461 | LG CORP | 26,456 | 0.00 | 34,473 | GILEAD SCIENCES INC | 2,038,143 | 0.29 |
| 57 | LG HOUSEHOLD & HEALTH CARE LTD | 28,554 | 0.00 | 8,124 | HESS CORP | 823,396 | 0.12 |
| 222 | LX HOLDINGS CORP | 1,498 | 0.00 | 238,046 | HEWLETT PACKARD ENTERPRISE | 3,016,987 | 0.43 |
| 646 | NAVER CORP | 114,217 | 0.02 | 30,732 | INTL BUSINESS MACHINES CORP | 4,152,766 | 0.59 |
| 99 | NCSOFT | 25,490 | 0.00 | 9,620 | IQVIA HOLDINGS INC | 1,996,142 | 0.28 |
| 1 | SAMSUNG C & T CORP SHARES | 91 | 0.00 | 216 | MERCADOLIBRE | 131,583 | 0.02 |
| 32,237 | SAMSUNG ELECTRONICS CO LTD | 1,353,685 | 0.20 | 30,829 | META PLATFORMS INC | 4,755,059 | 0.68 |
| 2,247 | SAMSUNG ELECTRONICS PREF SHS | 86,078 | 0.01 | 75,842 | MICRON TECHNOLOGY INC | 4,010,279 | 0.57 |
| 1,200 | SAMSUNG LIFE INSURANCE CO | 55,341 | 0.01 | 30,068 | MICROSOFT CORP | 7,386,643 | 1.06 |
| 391 | SAMSUNG SDI | 153,242 | 0.02 | 12,478 | MKS INSTRUMENTS INC | 1,224,943 | 0.17 |
| 11,194 | SHINHAN FINANCIAL GROUP | 305,536 | 0.04 | 12,356 | MOTOROLA SOLUTIONS INC | 2,479,591 | 0.35 |
| 2,627 | SK HYNIX INC | 176,112 | 0.03 | 49,321 | NATL INSTRUMENTS | 1,473,332 | 0.21 |
| 287 | SK INC | 45,458 | 0.01 | 47,464 | NEXTERA ENERGY INC | 3,518,996 | 0.50 |
| 3 | SK INNOVATION CO LTD | 424 | 0.00 | 8,434 | NVIDIA CORP | 1,222,928 | 0.17 |
| 410 | SK SQUARE CO LTD | 11,795 | 0.00 | 117,100 | PFIZER INC | 5,879,362 | 0.84 |
| 633 | SK TELECOM | 24,249 | 0.00 | 8,266 | PIONEER NATURAL RES | 1,763,181 | 0.25 |
| | <i>Dinamarca</i> | 4,632,865 | 0.66 | 46,495 | PROGRESSIVE CORP | 5,174,956 | 0.74 |
| 30,060 | GN GREAT NORDIC | 1,005,281 | 0.14 | 29,288 | QUALCOMM INC | 3,578,602 | 0.51 |
| 26,911 | NOVO NORDISK | 2,848,640 | 0.41 | 17,734 | ROCKWELL AUTOMATION INC | 3,382,768 | 0.48 |
| 38,644 | VESTAS WIND SYSTEM A/S | 778,944 | 0.11 | 925 | SOUTHERN COPPER CORP | 44,062 | 0.01 |
| | <i>España</i> | 3,526,725 | 0.50 | 56,011 | SPIRIT AEROSYSTEMS HLDGS CL A | 1,569,776 | 0.22 |
| 345,048 | BANCO SANTANDER SA | 927,489 | 0.13 | 10,628 | STANLEY BLACK AND DECKER INC. | 1,066,714 | 0.15 |
| 106,095 | IBERDROLA SA | 1,049,916 | 0.15 | 16,623 | STARBUCKS | 1,214,626 | 0.17 |
| 71,761 | INDITEX | 1,549,320 | 0.22 | 5,595 | ULTA BEAUTY INC. | 2,062,997 | 0.29 |
| | <i>Estados Unidos de América</i> | 149,789,481 | 21.33 | 20,126 | VELODYNE LIDAR INC | 18,389 | 0.00 |
| 15,989 | ADOBE INC | 5,598,482 | 0.80 | 17,998 | VF CORP | 760,583 | 0.11 |
| 37,350 | ADVANCED MICRO DEVICES INC | 2,731,986 | 0.39 | 29,245 | VISA INC-A | 5,513,876 | 0.79 |
| 1,734 | ADVANTAGE SOLUTIONS | 6,303 | 0.00 | 39,350 | WELLS FARGO & CO | 1,475,084 | 0.21 |
| 13,757 | ALIGN TECHNOLOGY | 3,114,323 | 0.44 | 43,978 | WEYERHAEUSER CO REIT | 1,392,808 | 0.20 |
| 20,747 | ALNYLAM PHARMACEUTICALS | 2,894,399 | 0.41 | 3,423 | YUM CHINA HOLDINGS INC | 158,962 | 0.02 |
| | | | | | <i>Filipinas</i> | 330,917 | 0.05 |
| | | | | 22,695 | AC ENERGY CORPORATION | 3,174 | 0.00 |
| | | | | 7,565 | AYALA CORP | 78,961 | 0.02 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL | | |
|----------|---|-------------------|-------------|------------------|--|-------------------|-------------|
| | EUR | | | EUR | | | |
| 62,700 | AYALA LAND INC | 27,814 | 0.00 | 17,693 | INDUS TOWERS LTD | 44,810 | 0.01 |
| 3 | GT CAPITAL HOLDINGS INC | 26 | 0.00 | 9,243 | INFOSYS TECHNOLOGIES | 163,663 | 0.02 |
| 34,935 | JG SUMMIT HLDG | 29,597 | 0.00 | 12,054 | LARSEN & TOUBRO LTD | 227,504 | 0.03 |
| 2,280 | JOLLIBEE FOODS CORP. | 8,075 | 0.00 | 3,773 | MARUTI SUZUKI SHS | 387,106 | 0.06 |
| 104,754 | METRO BANK & TRUST | 87,108 | 0.02 | 19,257 | RELIANCE INDUSTRIES LTD | 605,418 | 0.10 |
| 1,150 | PLDT INC | 33,609 | 0.01 | 261 | SHREE CEMENT | 60,095 | 0.01 |
| 7,870 | SECURITY BANK | 12,513 | 0.00 | 44,579 | STATE BANK OF INDIA | 251,561 | 0.04 |
| 1,440 | SM INVESTMENTS CORP | 19,589 | 0.00 | 4,843 | TATA CONSULTANCY SERVICES | 191,645 | 0.03 |
| 15,770 | UNIVERSAL ROBINA | 30,451 | 0.00 | 20,401 | TATA MOTORS | 101,756 | 0.01 |
| | <i>Francia</i> | <i>17,454,754</i> | <i>2.49</i> | 2,000 | ULTRA TECH CEMENT | 135,833 | 0.02 |
| | | | | | <i>Indonesia</i> | <i>868,741</i> | <i>0.12</i> |
| 6,777 | AIR LIQUIDE | 868,269 | 0.12 | 149,900 | ASTRA INTERNATIONAL TBK PT | 63,763 | 0.01 |
| 18,997 | BNP PARIBAS | 861,799 | 0.12 | 130,600 | BANK MANDIRI | 66,455 | 0.01 |
| 22,178 | BOUYGUES | 651,146 | 0.09 | 131,600 | INDOCEMENT TUNGGAL PRAKARSA TBK PT | 80,061 | 0.01 |
| 5,483 | CAP GEMINI SE | 896,196 | 0.13 | 52,000 | INDOFOOD SUKSES | 23,538 | 0.00 |
| 27,007 | DASSAULT SYSTEMES SE | 948,351 | 0.14 | 1,001,200 | PT BANK RAKYAT INDONESIA | 266,779 | 0.04 |
| 6,089 | ESSILOR LUXOTTICA SA | 870,118 | 0.12 | 1,361,400 | TELKOM INDONESIA SERIE B | 349,646 | 0.05 |
| 45,673 | FAURECIA | 863,905 | 0.12 | 60,400 | UNILEVER INDONESIA | 18,499 | 0.00 |
| 2,075 | KERING | 1,016,958 | 0.14 | | <i>Irlanda</i> | <i>10,236,977</i> | <i>1.46</i> |
| 6,144 | LOREAL SA | 2,023,219 | 0.30 | 36,572 | CRH PLC | 1,206,876 | 0.17 |
| 3,866 | LVMH MOET HENNESSY LOUIS VUITTON SE | 2,248,852 | 0.33 | 17,808 | EATON CORP | 2,147,112 | 0.31 |
| 11,988 | SANOFI | 1,154,924 | 0.16 | 9,232 | FLUTTER ENTMT RG | 890,703 | 0.13 |
| 14,034 | SCHNEIDER ELECTRIC SA | 1,584,439 | 0.23 | 5,253 | JAMES HARDIE INDUSTRIES PLC | 109,769 | 0.02 |
| 15,629 | SODEXO | 1,048,081 | 0.15 | 17,948 | KERRY GROUP A | 1,639,370 | 0.23 |
| 29,887 | TOTAL ENERGIES SE | 1,505,408 | 0.21 | 3,071 | LINDE PLC | 841,300 | 0.12 |
| 4,407 | UNIBAIL RODAMCO SE | 10,899 | 0.00 | 39,591 | MEDTRONIC PLC | 3,401,847 | 0.48 |
| 10,619 | VINCI SA | 902,190 | 0.13 | | <i>Islas Bermudas</i> | <i>158,008</i> | <i>0.02</i> |
| | <i>Hong Kong (China)</i> | <i>3,658,765</i> | <i>0.52</i> | 27,200 | CHINA GAS HLDGS LTD | 40,185 | 0.01 |
| 127,200 | AIA GROUP LTD -H- | 1,318,732 | 0.19 | 282 | CREDICORP LTD. | 32,355 | 0.00 |
| 71,000 | BOC HONG KONG HOLDINGS LTD -H- | 268,297 | 0.04 | 1,700 | JARDINE MATHESON HOLDINGS LTD -H | 85,468 | 0.01 |
| 31,000 | CHINA OVERSEAS LAND & INVESTMENT LTD -H- | 93,715 | 0.01 | | <i>Islas Caimán</i> | <i>6,638,814</i> | <i>0.95</i> |
| 38,000 | CHINA RESOURCES BEER HOLDING COMPANY LTD -H | 270,979 | 0.04 | 33,000 | 3S BIO INC | 25,101 | 0.00 |
| 26,500 | FOSUN INTERNATIONAL -H- | 23,420 | 0.00 | 60,900 | ALIBABA GROUP HOLDING LTD | 830,699 | 0.12 |
| 29,000 | GALAXY ENTERTAINMENT GROUP L -H- | 165,440 | 0.02 | 5,800 | ANTA SPORTS PRODUCTS LTD | 68,155 | 0.01 |
| 6,000 | HANG SENG BANK LTD-H | 101,297 | 0.01 | 2,935 | BAIDU SP ADR | 417,545 | 0.06 |
| 32,240 | HENDERSON LAND DEVELOPMENT CO LTD-H | 115,541 | 0.02 | 43,800 | BUDWEISER BREWING COPMABY APAC LIMITED | 125,469 | 0.02 |
| 11,600 | HKG EXCHANGES & CLEARING LTD -H- | 545,809 | 0.08 | 37,000 | CHINA MENGNIU DAIRY CO | 176,575 | 0.03 |
| 103,598 | HONG KONG & CHINA GAS-H | 106,710 | 0.02 | 30,000 | CHINA RESOURCES LAND LTD | 133,844 | 0.02 |
| 19,700 | LINK REIT -H- | 153,689 | 0.02 | 23,500 | CK ASSET HOLDINGS LTD | 158,985 | 0.02 |
| 15,500 | MTR CORP -H- | 77,466 | 0.01 | 33,000 | CK HUTCHISON HOLDINGS LTD | 213,400 | 0.03 |
| 16,500 | NEW WORLD DEVELOPMENT CO LTD | 56,618 | 0.01 | 18,183 | COUNTRY GARDEN SERVICES HOLDINGS COMPANY LIMITED | 77,465 | 0.01 |
| 16,500 | SUN HUNG KAI PROPERTIES-H | 186,449 | 0.03 | 55,000 | CRYSTAL PEAK ACQUISITION | 526,089 | 0.07 |
| 17,500 | TECHTRONIC INDUSTRIES CO LTD -H- | 174,603 | 0.02 | 10,500 | ENN ENERGY HOLDINGS LTD | 164,982 | 0.02 |
| | <i>India</i> | <i>3,705,445</i> | <i>0.53</i> | 16,600 | ESR CAYMAN LTD | 42,898 | 0.01 |
| 3,534 | APOLLO HOSPITALS ENTERPRISE | 157,670 | 0.02 | 142,000 | GEEELY AUTOMOBILE HOLDINGS LTD | 308,801 | 0.04 |
| 47,153 | ASHOK LEYLAND DEMAT. | 84,412 | 0.01 | 2,796 | I MAB ADR | 30,221 | 0.00 |
| 12,288 | BHARTI AIRTEL LTD INR (ISIN INE397D01024) | 101,944 | 0.01 | 20,500 | INNOVENT BIOGIGICS INC | 87,212 | 0.01 |
| 3,929 | DR. LAL PATHLABS LTD | 102,810 | 0.01 | 20,517 | JD COM INC-A | 632,248 | 0.09 |
| 10,510 | GODREJ CONSUMER PRODUCTS LTD | 96,435 | 0.01 | 22,000 | MEITUAN | 520,796 | 0.07 |
| 14,956 | HINDALCO INDUSTRIES | 61,346 | 0.01 | 1 | METEN HOLDING GROUP LIMITED | 1 | 0.00 |
| 13,271 | HOUSING DEVELOPMENT FINANCE CORP LTD | 348,943 | 0.05 | | | | |
| 68,003 | ICICI BANK LTD | 582,494 | 0.08 | | | | |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL | | |
|----------|--|------------|----------|------------------|--|-----------|------|
| | EUR | | | EUR | | | |
| 19,400 | NETEASE INC | 340,770 | 0.05 | 99 | JAPAN METROPOLITAN FUND INVESTMENT CORPORATION | 73,677 | 0.01 |
| 757 | NEW ORIENTAL EDUCATION AND TECHNOLOGY GROUP INC SP ADR | 14,771 | 0.00 | 20 | JAPAN REAL ESTATE INVESTMENT | 87,869 | 0.01 |
| 5,420 | NIO INC ADR | 112,760 | 0.02 | 14,700 | JFE HOLDINGS | 148,004 | 0.02 |
| 1,926 | PINDUODUO INC ADR | 113,852 | 0.02 | 7,000 | KAO CORP | 269,690 | 0.04 |
| 20,800 | SANDS CHINA LTD | 47,464 | 0.01 | 36,100 | KDDI CORP | 1,090,145 | 0.16 |
| 643 | SEA LTD ADR | 41,140 | 0.01 | 5,500 | KEISEI EL RAILWAY | 144,829 | 0.02 |
| 3,900 | SUNNY OPTICAL TECHNOLOGY | 60,804 | 0.01 | 3,800 | KEYENCE CORP | 1,240,896 | 0.18 |
| 2,623 | TAL EDUCATION GROUP | 12,231 | 0.00 | 4,000 | KIKKOMAN CORP | 202,775 | 0.03 |
| 20,300 | TENCENT HOLDINGS LTD | 876,972 | 0.12 | 40,500 | KOMATSU LTD | 857,736 | 0.12 |
| 5,401 | TRIP COM INTERNATIONAL LTD | 141,812 | 0.02 | 13,000 | KUBOTA CORPORATION | 185,532 | 0.03 |
| 68,000 | WANT WANT CHINA HOLDINGS | 56,531 | 0.01 | 4,000 | LION CORP | 42,132 | 0.01 |
| 63,500 | WH GROUP LTD | 46,907 | 0.01 | 25,400 | MITSUBISHI CHEMICAL GROUP CORPORATION | 131,802 | 0.02 |
| 39,800 | XIAOMI CORPORATION CLASS B | 66,175 | 0.01 | 18,300 | MITSUBISHI ELECTRIC CORP | 186,956 | 0.03 |
| 1,375 | ZAI LAB LTD ADR | 45,612 | 0.01 | 42,200 | MITSUBISHI ESTATE CO LTD REIT | 585,031 | 0.08 |
| 4,587 | ZTO EXPRESS CAYMAN INC-ADR | 120,527 | 0.02 | 283,700 | MITSUBISHI UFJ FINANCIAL GROUP | 1,456,955 | 0.22 |
| | <i>Italia</i> | 5,321,437 | 0.76 | 26,200 | MITSUI & CO LTD | 552,391 | 0.08 |
| 165,612 | ENEL SPA | 864,495 | 0.12 | 8,200 | MITSUI FUDOSAN CO LTD REIT | 168,440 | 0.02 |
| 75,474 | ENI SPA | 854,969 | 0.12 | 30,500 | MIZUHO FINANCIAL GROUP INC | 331,350 | 0.05 |
| 27,031 | FINECOBANK | 308,694 | 0.04 | 6,000 | MS AD ASSURANCE | 175,653 | 0.03 |
| 82,993 | NEXI SPA | 655,977 | 0.09 | 5,500 | MURATA MANUFACTURING CO LTD | 286,405 | 0.04 |
| 23,812 | PRYSMIAN SPA | 624,113 | 0.09 | 13,700 | M3 INC | 375,996 | 0.05 |
| 202,661 | SNAM RETE GAS | 1,013,102 | 0.15 | 3,800 | NEC CORP | 140,999 | 0.02 |
| 110,324 | UNICREDIT SPA | 1,000,087 | 0.15 | 60,200 | NEXON | 1,177,470 | 0.17 |
| | <i>Japón</i> | 44,555,551 | 6.35 | 11,900 | NIDEC CORP | 702,121 | 0.10 |
| 1,400 | ADVANTEST | 71,563 | 0.01 | 1,300 | NINTENDO CO LTD | 537,099 | 0.08 |
| 9,300 | ASAHI GROUP HOLDINGS | 291,055 | 0.04 | 14,500 | NIPPON PAINT CO LTD | 103,214 | 0.01 |
| 30,500 | ASTELLAS PHARMA INC | 454,183 | 0.06 | 30,500 | NIPPON TELEGRAPH & TELEPHONE | 836,642 | 0.12 |
| 5,700 | BRIDGESTONE CORP | 198,656 | 0.03 | 1,800 | NITORI | 163,424 | 0.02 |
| 29,800 | CANON INC | 647,280 | 0.09 | 7,400 | NOMURA RESEARCH | 188,087 | 0.03 |
| 22,000 | CAPCOM CO LTD | 510,386 | 0.07 | 9,900 | NP STI & STOMO | 132,367 | 0.02 |
| 3,900 | CENTRAL JAPAN RAILWAY | 429,872 | 0.06 | 11,300 | NTT DATA | 149,256 | 0.02 |
| 10,400 | CHUGAI PHARM | 254,088 | 0.04 | 30,500 | OLYMPUS CORP | 585,499 | 0.08 |
| 26,300 | DAI-ICHI LIFE HLDGS SHS | 464,783 | 0.07 | 6,900 | OMRON CORP | 334,774 | 0.05 |
| 6,500 | DAIKIN INDUSTRIES LTD | 995,391 | 0.14 | 4,000 | ONO PHARMACEUTICAL | 98,064 | 0.01 |
| 1,200 | DAITO TRUST CONSTRUCTION CO LTD | 98,937 | 0.01 | 3,200 | ORIENTAL LAND | 426,277 | 0.06 |
| 9,000 | DAIWA HOUSE INDUSTRY | 200,367 | 0.03 | 18,300 | ORIX CORP | 293,254 | 0.04 |
| 116,600 | DAIWA SECURITIES GROUP INC | 497,499 | 0.07 | 4,900 | OTSUKA HOLDINGS CO LTD | 166,220 | 0.02 |
| 4,300 | DENSO CORP | 218,225 | 0.03 | 18,700 | PAN PACIFIC INTERNATIONAL HOL RRG SHS | 285,050 | 0.04 |
| 12,800 | EAST JAPAN RAILWAY CO | 625,267 | 0.09 | 16,400 | PANASONIC HOLDINGS CORPORATION | 126,612 | 0.02 |
| 3,300 | EISAI | 133,018 | 0.02 | 23,400 | PARK24 | 309,244 | 0.04 |
| 22,500 | ENEOS HOLDINGS INC | 81,379 | 0.01 | 16,100 | RECRUIT HOLDING CO LTD | 452,860 | 0.06 |
| 5,200 | FANUC LTD | 777,640 | 0.11 | 38,800 | RENASAS ELECTRONICS CORP | 336,834 | 0.05 |
| 1,300 | FAST RETAILING | 650,597 | 0.09 | 41,100 | RESONA HOLDINGS | 147,032 | 0.02 |
| 4,700 | FUJIFILM HOLDINGS CORP | 240,841 | 0.03 | 22,500 | SEKISUI HOUSE LTD | 376,479 | 0.05 |
| 7,700 | FUJITSU LTD | 919,741 | 0.13 | 21,500 | SEVEN & I HOLDINGS CO LTD | 797,302 | 0.11 |
| 30,000 | HITACHI LTD | 1,359,857 | 0.20 | 8,200 | SHIN-ETSU CHEMICAL CO LTD | 883,337 | 0.13 |
| 25,000 | HONDA MOTOR CO LTD | 579,632 | 0.08 | 4,100 | SHIONOGI & CO LTD | 197,885 | 0.03 |
| 3,100 | HOYA CORP | 252,859 | 0.04 | 14,500 | SHISEIDO CO LTD | 555,990 | 0.08 |
| 29,600 | INPEX CORPORATION | 306,359 | 0.04 | 3,000 | SMC CORP | 1,277,269 | 0.18 |
| 60,500 | ISETAN MITSUKHOSHI HOLDINGS LTD | 468,564 | 0.07 | 29,000 | SOFTBANK CORP | 307,601 | 0.04 |
| 14,600 | JAPAN AIRLINES | 244,139 | 0.03 | 18,600 | SOFTBANK GROUP CORP | 685,568 | 0.10 |
| | | | | 28,100 | SONY GROUP CORPORATION | 2,195,101 | 0.32 |
| | | | | 20,100 | SUMITOMO MITSUI FINANCIAL GRP | 570,608 | 0.08 |

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Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|----------|--|------------|----------|------------------|---|
| | EUR | | | EUR | |
| 4,000 | SUMITOMO MITSUI TRUST HLD | 117,722 | 0.02 | | |
| 8,500 | SUMITOMO REALTY & DEVELOPMENT REIT | 214,431 | 0.03 | <i>Polonia</i> | 100,367 |
| 5,100 | SUZUKI MOTOR CORP | 153,112 | 0.02 | 8,022 | CAPITEA S.A |
| 3,600 | SYSMEX | 206,982 | 0.03 | 443 | DINO POLSKA SA |
| 44,300 | TAKEDA PHARMACEUTICAL CO LTD | 1,190,860 | 0.17 | 2,779 | KGHM POLSKA MIEDZ SA |
| 26,900 | T&D HOLDINGS INC | 307,581 | 0.04 | | <i>Reino Unido</i> |
| 22,100 | TDK CORPORATION | 651,970 | 0.09 | | 17,659,170 |
| 9,500 | TERUMO CORP | 273,436 | 0.04 | 17,171 | ASTRAZENECA PLC |
| 11,800 | TOKIO MARINE HLDGS INC | 656,591 | 0.09 | 23,095 | DIAGEO |
| 2,500 | TOKYO ELECTRON LTD | 779,767 | 0.11 | 3,170,667 | LLOYDS BANKING GROUP PLC |
| 7,900 | TOSHIBA | 306,756 | 0.04 | 213 | MONDI PLC |
| 3,300 | TOYOTA INDUSTRIES CORP | 195,171 | 0.03 | 393 | MONDI PLC ZAR |
| 211,900 | TOYOTA MOTOR CORP | 3,133,077 | 0.46 | 209,629 | PRUDENTIAL PLC |
| 8,200 | UNICHARM CORP | 262,114 | 0.04 | 29,987 | RECKITT BENCKISER GROUP PLC |
| | <i>Malasia</i> | 322,288 | 0.05 | 15,025 | RIO TINTO PLC |
| 168,200 | GENTING MALAYSIA BHD | 103,668 | 0.01 | 21,441 | SHELL PLC |
| 78,100 | IJM CORP BHD | 29,322 | 0.00 | 53,904 | SHELL PLC |
| 199,600 | PUBLIC BANK BHD | 189,298 | 0.04 | 67,454 | SMITH & NEPHEW |
| | <i>México</i> | 848,740 | 0.12 | 56,660 | SMITHS GROUP |
| 55,700 | ALFA A SHS | 37,762 | 0.01 | 48,555 | SSE PLC |
| 145,931 | AMERICA MOVIL L | 142,383 | 0.02 | 24,868 | UNILEVER |
| 11,491 | FOMENTO ECO UNIT | 73,944 | 0.01 | 690,251 | VODAFONE GROUP |
| 3,700 | GRUPO AEROPORTUARIO DEL PACIFICO SAB DE CV | 49,315 | 0.01 | 51,394 | WEIR GROUP |
| 21,979 | GRUPO FIN BANORTE | 117,123 | 0.02 | | <i>Singapur</i> |
| 2,805 | GRUPO INDUSTRIAL MASECA S.A.B. | 29,529 | 0.00 | 21,600 | BOC AVIATION LTD SHS UNITARY 144A REG S |
| 44,900 | GRUPO MEXICO SAB DE CV-B | 178,405 | 0.02 | 13,538 | CAPITALAND INTEGRATED COMMERCIAL TRUST |
| 8,100 | INDUSTRIAS PENOLES SA DE CV | 71,623 | 0.01 | 114,000 | CAPITALAND INVESTMENT LIMITED |
| 1,400 | INFRAESTRUCTURA ENERGETICA NOVA SAB DE CV | 4,892 | 0.00 | 20,300 | DBS GROUP HOLDINGS LTD |
| 26,303 | NEMAK SA DE CV | 4,988 | 0.00 | 54,900 | GENTING SINGAPORE LIMITED |
| 42,300 | WALMART DE MEXICO-SAB DE CV | 138,776 | 0.02 | 13,000 | KEPPEL CORPORATION LTD |
| | <i>Noruega</i> | 431,706 | 0.06 | 28,100 | SINGAPORE AIRLINES |
| 12,551 | AKER BP ASA SDR | 431,706 | 0.06 | 36,100 | SINGAPORE TECHNOLOGIES ENGINEERING |
| | <i>Nueva Zelanda</i> | 53,303 | 0.01 | 79,500 | SINGAPORE TELECOMM |
| 1,053 | XERO LTD | 53,303 | 0.01 | 20,000 | UNITED OVERSEAS BANK LTD |
| | <i>Países Bajos</i> | 14,659,517 | 2.09 | 15,000 | UOL GROUP LTD |
| 1,170 | ADYEN BV | 1,623,960 | 0.23 | 16,800 | WILMAR INTERNATIONAL |
| 25,408 | AERCAP HOLDINGS NV | 994,496 | 0.14 | | <i>Sudáfrica</i> |
| 20,247 | AIRBUS BR BEARER SHS | 1,871,835 | 0.27 | 5,736 | ABSA GROUP LIMITED |
| 4,627 | ASML HOLDING N.V. | 2,109,217 | 0.30 | 2,724 | ANGLOGOLD ASHANTI |
| 40,839 | CNH INDUSTRIAL N.V | 450,046 | 0.06 | 3,252 | BID CORPORATION SHS |
| 27,471 | ERMENEGILDO ZEGNA N V | 276,694 | 0.04 | 42,731 | FIRSTRAND |
| 9,264 | FERRARI NV | 1,623,053 | 0.23 | 10,037 | IMPALA PLATINUM HOLDINGS LTD |
| 240,071 | ING GROUP NV | 2,264,109 | 0.33 | 7,833 | MR. PRICE GROUP LIMITED |
| 19,669 | IVECO GRUPO NV | 99,171 | 0.01 | 2,874 | MULTICHOICE GROUP LIMITED |
| 425,678 | KONINKLIJKE KPN NV | 1,447,731 | 0.21 | 2,833 | NASPERS-N- |
| 30,397 | PROSUS N V | 1,899,205 | 0.27 | 71,436 | REDEFINE PROPERTIES REIT |
| | | | | 30,455 | SANLAM LTD |
| | | | | 5,524 | SASOL LTD |
| | | | | 4,564 | STANDARD BANK GRP |
| | | | | 1,410 | TIGER BRANDS |
| | | | | 8,604 | VODACOM GROUP PTY LTD |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL | | |
|------------------|--|--------------|-----------|--|---|-----------|------|
| | EUR | | | EUR | | | |
| <i>Suecia</i> | 1,124,499 | 0.16 | 1,600,000 | COMMERZBANK AG VAR 14/09/2027 | 1,563,088 | 0.22 | |
| 13,199 | ORRON ENERGY AB | 8,612 | 0.00 | 1,600,000 | DEUTSCHE BANK AG VAR PERPETUAL EUR (ISIN DE000DL19V55) | 1,249,568 | 0.18 |
| 79,433 | SKF AB-B SHS | 1,115,887 | 0.16 | 600,000 | DEUTSCHE BANK AG VAR PERPETUAL EUR (ISIN DE000DL19WG7) | 537,660 | 0.08 |
| <i>Suiza</i> | 16,906,139 | 2.41 | 1,000,000 | DEUTSCHE BANK AG VAR 24/06/2032 | 916,020 | 0.13 | |
| 36,046 | ABB LTD-NOM | 916,906 | 0.13 | 300,000 | DEUTSCHE LUFTHANSAAG 1.625% 16/11/2023 | 288,729 | 0.04 |
| 19,631 | CHUBB LIMITED | 3,694,297 | 0.53 | 1,800,000 | DEUTSCHE LUFTHANSAAG 2.875% 16/05/2027 | 1,427,202 | 0.20 |
| 10,296 | CIE FINANCIERE RICHEMONT SA | 1,045,647 | 0.15 | 400,000 | DEUTSCHE LUFTHANSAAG 3.00% 29/05/2026 | 338,088 | 0.05 |
| 1,886 | LONZA GROUP AG N | 959,111 | 0.14 | 200,000 | GRUENENTHAL GMBH 3.625% REGS 15/11/2026 | 181,334 | 0.03 |
| 34,941 | NESTLE SA | 3,890,324 | 0.55 | 800,000 | IHO VERWALTUNGS GMBH 3.625% REGS 15/05/2025 | 699,712 | 0.10 |
| 17,046 | NOVARTIS AG-NOM | 1,376,930 | 0.20 | 1,500,000 | IHO VERWALTUNGS GMBH 3.75% REGS 15/09/2026 | 1,250,805 | 0.18 |
| 12,573 | ROCHE HOLDING LTD | 4,001,528 | 0.56 | 2,000,000 | IHO VERWALTUNGS GMBH 3.875% REGS 15/05/2027 | 1,566,300 | 0.22 |
| 5,872 | SCHINDLER HOLDING PS | 1,021,396 | 0.15 | 700,000 | LEG IMMOBILIEN SE 0.375% 17/01/2026 | 621,299 | 0.09 |
| <i>Tailandia</i> | 905,545 | 0.13 | 400,000 | TUI CRIUSES GMBH 6.50% REGS 15/05/2026 | 284,304 | 0.04 | |
| 17,800 | AIRPORTS OF THAILAND PUBLIC CO LTD | 34,192 | 0.00 | 200,000 | VERTICAL HOLDCO GMBH 6.625% REGS 15/07/2028 | 154,435 | 0.02 |
| 61,000 | AIRPORTS THAILAND-F | 117,175 | 0.02 | 750,000 | VOLKSWAGEN FINANCIAL SERVICES AG 0% 12/02/2025 | 696,142 | 0.10 |
| 31,700 | CENTRAL PATTANA PUBLIC F | 52,316 | 0.01 | 850,000 | VOLKSWAGEN LEASING GMBH 0.375% 20/07/2026 | 757,792 | 0.11 |
| 76,700 | C.P. ALL PCL FOREIGN | 124,507 | 0.02 | 300,000 | VONOVIA SE 0% 16/09/2024 | 282,513 | 0.04 |
| 24,000 | CP ALL PUBLIC CO LTD | 38,959 | 0.01 | 600,000 | VONOVIA SE 1.625% 01/09/2051 | 303,318 | 0.04 |
| 208,100 | HOME PROD.FOREIGN | 71,503 | 0.01 | 400,000 | ZF FINANCE GMBH 2.00% 06/05/2027 | 309,716 | 0.04 |
| 34,400 | KASIKORNBANK -FOREIGN | 140,068 | 0.02 | 1,200,000 | ZF FINANCE GMBH 3.00% 21/09/2025 | 1,057,164 | 0.15 |
| 10,100 | KASIKORNBANK PUBLIC LOCAL | 41,125 | 0.01 | 800,000 | ZF FINANCE GMBH 3.75% 21/09/2028 | 631,216 | 0.09 |
| 156,500 | PTT PUBLIC COMPANY LTD FOREIGN BA | 143,958 | 0.01 | <i>Arabia Saudí</i> | 1,341,122 | 0.19 | |
| 68,800 | PTT PUBLIC COMPANY LTD THB (ISIN TH0646010Z00) | 63,287 | 0.01 | 400,000 | KINGDOM OF SAUDI ARABIA 3.25% REGS 17/11/2051 | 289,364 | 0.04 |
| 157,600 | SIAMI GLOBAL HOUSE OUBLIC COMPANY LTD -F- | 78,455 | 0.01 | 400,000 | SAUDI ARABIA 2.25% REGS 02/02/2033 | 319,120 | 0.05 |
| <i>Taiwán</i> | 4,314,338 | 0.61 | 650,000 | SAUDI ARABIA 4.50% REGS 26/10/2046 | 569,541 | 0.08 | |
| 53,000 | CATHAY FINANCIAL HLDG CO | 86,785 | 0.01 | 200,000 | SAUDI ARABIAN OIL COMPANY 2.25% REGS 24/11/2030 | 163,097 | 0.02 |
| 249,000 | CHINATRUST FIN HLDG | 201,059 | 0.03 | <i>Australia</i> | 3,404,860 | 0.49 | |
| 43,000 | CHUNGHWA TELECOM CO LTD | 168,764 | 0.02 | 400,000 | AUSTRALIA NEW ZEALAND BANKING GROUP LTD VAR REGS 22/07/2030 | 361,016 | 0.05 |
| 41,000 | DELTA ELECTRONIC INDUSTRIAL INC | 292,151 | 0.04 | 900,000 | AUSTRALIA NEW ZEALAND BANKING GROUP LTD VAR 16/09/2031 | 902,603 | 0.13 |
| 41,000 | EVERGREEN MARINE | 111,585 | 0.02 | 1,500,000 | AUSTRALIA 2.75% 21/04/2024 | 988,657 | 0.14 |
| 31,000 | FORMOSA PETROCHEMICAL CORP | 93,544 | 0.01 | 1,200,000 | MACQUARIE BANK LTD VAR REGS 21/03/2025 | 1,152,584 | 0.17 |
| 84,000 | FORMOSA PLASTICS | 293,197 | 0.04 | <i>Austria</i> | 1,083,616 | 0.15 | |
| 38,800 | FUBON FINANCIAL HOLDING | 74,642 | 0.01 | 800,000 | ERSTE GROUP BANK AG VAR PERPETUAL EUR (ISIN XS1961057780) | 737,864 | 0.10 |
| 1,767 | HIWIN TECH | 13,557 | 0.00 | 400,000 | OMV AG VAR PERPETUAL EUR (ISIN XS2224439385) | 345,752 | 0.05 |
| 113,000 | HON HAI PRECISION INDUSTRY | 396,237 | 0.06 | <i>Bélgica</i> | 445,682 | 0.06 | |
| 16,000 | MEDIATEK INC | 335,082 | 0.05 | 550,000 | EUROPEAN UNION 1.25% 04/02/2043 | 445,682 | 0.06 |
| 92,000 | QUANTA COMPUTER | 236,179 | 0.03 | <i>Brasil</i> | 2,110,702 | 0.30 | |
| 127,000 | TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD | 1,944,739 | 0.28 | 550,000 | BRAZIL 3.75% 12/09/2031 | 430,436 | 0.06 |
| 31,000 | UNI-PRESIDENT ENTERPRISES CORP | 66,817 | 0.01 | 400,000 | BRAZIL 3.875% 12/06/2030 | 321,611 | 0.05 |
| Bonos | 255,652,322 | 36.43 | | | | | |
| <i>Alemania</i> | 20,610,789 | 2.94 | | | | | |
| 700,000 | ADLER REAL ESTATE AG 1.875% 27/04/2023 | 550,543 | 0.08 | | | | |
| 800,000 | BAYER AG VAR 01/07/2074 | 723,752 | 0.10 | | | | |
| 200,000 | BAYER AG VAR 12/11/2079 | 153,018 | 0.02 | | | | |
| 2,600,000 | BAYER AG VAR 25/03/2082 | 2,180,776 | 0.32 | | | | |
| 500,000 | BAYERISCHE LANDESBANK VAR 23/09/2031 | 427,815 | 0.06 | | | | |
| 1,400,000 | COMMERZBANK AG VAR PERPETUAL | 1,268,134 | 0.18 | | | | |
| 200,000 | COMMERZBANK AG VAR 05/12/2030 | 190,346 | 0.03 | | | | |

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Cartera de títulos a 30/06/22

| Cantidad | | Valor de mercado | % del VL | Cantidad | | Valor de mercado | % del VL |
|-----------|---|------------------|----------|-----------|---|------------------|----------|
| | | EUR | | | | EUR | |
| 250,000 | BRAZIL 4.50% 30/05/2029 | 215,017 | 0.03 | 600,000 | CAIXABANK SA VAR PERPETUAL EUR (ISIN ES0840609038) | 414,690 | 0.06 |
| 200,000 | BRAZIL 6.00% 07/04/2026 | 198,449 | 0.03 | 600,000 | CAIXABANK SA VAR PERPETUAL EUR (ISIN XS1645651909) | 600,804 | 0.09 |
| 300,000 | BRAZIL 8.25% 20/01/2034 | 311,952 | 0.04 | 1,200,000 | CELLNEX FINANCE COMPANY 1.00% 15/09/2027 | 951,912 | 0.14 |
| 700,000 | FEDERATIVE REPUBLIC OF BRAZIL 2.875% 06/06/2025 | 633,237 | 0.09 | 800,000 | CELLNEX FINANCE COMPANY 2.00% 15/09/2032 | 544,248 | 0.08 |
| | <i>Canadá</i> | 661,834 | 0.09 | 400,000 | CELLNEX TELECOM SA 1.75% 23/10/2030 | 285,860 | 0.04 |
| 450,000 | BOMBARDIER INC 6.00% REGS 15/02/2028 | 323,422 | 0.04 | 500,000 | EDREAMS ODIGEO 5.50% REGS 15/07/2027 | 401,470 | 0.06 |
| 88,000 | BOMBARDIER INC 7.125% REGS 15/06/2026 | 68,734 | 0.01 | 600,000 | GRUPO ANTOLIN IRAUSA SA 3.375% REGS 30/04/2026 | 448,752 | 0.06 |
| 290,000 | ENBRIDGE INC 2.15% 16/02/2024 | 269,678 | 0.04 | 1,000,000 | INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 3.75% 25/03/2029 | 712,950 | 0.10 |
| | <i>Chile</i> | 441,037 | 0.06 | 900,000 | KINGDOM OF SPAIN 2.70% 31/10/2048 | 855,990 | 0.12 |
| 200,000 | CORPORACION NACIONAL DEL COBRE DE CHILE 3.75% REGS 15/01/2031 | 172,307 | 0.02 | 1,200,000 | LORCA TELECOM BONDCO 4.00% REGS 18/09/2027 | 1,006,428 | 0.14 |
| 300,000 | REPUBLIC OF CHILE 2.75% 31/01/2027 | 268,730 | 0.04 | 500,000 | NH HOTEL GROUP SA 4.00% REGS 02/07/2026 | 447,715 | 0.06 |
| | <i>Colombia</i> | 1,299,490 | 0.19 | | <i>Estados Unidos de América</i> | 56,091,600 | 8.00 |
| 800,000 | COLOMBIA 3.25% 22/04/2032 | 556,477 | 0.08 | 280,000 | ABBVIE INC 4.25% 21/11/2049 | 237,630 | 0.03 |
| 200,000 | COLOMBIA 4.00% 26/02/2024 | 186,289 | 0.03 | 2,500,000 | ALLY FINANCIAL INC 4.75% 09/06/2027 | 2,297,623 | 0.33 |
| 200,000 | COLOMBIA 4.50% 15/03/2029 | 165,578 | 0.02 | 610,000 | AMGEN INC 4.20% 22/02/2052 | 513,247 | 0.07 |
| 600,000 | COLOMBIA 5.20% 15/05/2049 | 391,146 | 0.06 | 200,000 | AT&T INC VAR PERPETUAL | 175,476 | 0.03 |
| | <i>Costa de Marfil</i> | 144,540 | 0.02 | 380,000 | BANK OF AMERICA CORP VAR PERPETUAL | 308,482 | 0.04 |
| 200,000 | IVORY COAST 4.875% REGS 30/01/2032 | 144,540 | 0.02 | 3,600,000 | BANK OF AMERICA CORP VAR 02/04/2026 | 3,338,879 | 0.48 |
| | <i>Croacia</i> | 85,584 | 0.01 | 1,700,000 | BANK OF AMERICA CORP VAR 27/04/2033 | 1,576,665 | 0.22 |
| 100,000 | CROATIA 1.50% 17/06/2031 | 85,584 | 0.01 | 3,300,000 | BANK OF AMERICA VAR 27/04/2033 | 3,074,718 | 0.44 |
| | <i>Dinamarca</i> | 277,077 | 0.04 | 3,000,000 | BERKSHIRE HATHWAY ENERGY CO 4.60% 144A 01/05/2053 | 2,772,127 | 0.40 |
| 300,000 | DANSKE BANK AS VAR 12/02/2030 | 277,077 | 0.04 | 323,000 | BROADCOM INC 3.187% REGS 15/11/2036 | 234,966 | 0.03 |
| | <i>Emiratos Árabes Unidos</i> | 653,797 | 0.09 | 427,000 | BROADCOM INC 4.15% 15/11/2030 | 374,667 | 0.05 |
| 800,000 | UAE INTL GOVT OBND 2.00% REGS 19/10/2031 | 653,797 | 0.09 | 900,000 | CCO HLDGS LLC/CAP CORP 4.50% 01/05/2032 | 697,660 | 0.10 |
| | <i>Eslovenia</i> | 199,042 | 0.03 | 150,000 | CITIGROUP INC USA VAR PERPETUAL USD (ISIN US172967MK42) | 118,732 | 0.02 |
| 200,000 | SLOVENIA 1.25% 22/03/2027 | 199,042 | 0.03 | 600,000 | CITIGROUP INC USA VAR 17/03/2033 | 518,963 | 0.07 |
| | <i>España</i> | 15,890,879 | 2.26 | 1,050,000 | CITIGROUP INC USA VAR 24/05/2025 USD (ISIN US172967NQ03) | 1,001,389 | 0.14 |
| 300,000 | AEDAS HOMES SAU 4.00% REGS 15/08/2026 | 253,707 | 0.04 | 900,000 | CITIGROUP INC USA VAR 24/05/2033 | 850,405 | 0.12 |
| 1,200,000 | BANCO BILBAO VIZCAYA ARGENTARIA VAR PERPETUAL EUR (ISIN ES0813211002) | 1,156,176 | 0.16 | 1,500,000 | COGEN COMMUNICATIONS GROUP INC 4.375% REGS 30/06/2024 | 1,514,490 | 0.22 |
| 200,000 | BANCO BILBAO VIZCAYA ARGENTARIA VAR PERPETUAL EUR (ISIN ES0813211010) | 188,126 | 0.03 | 270,000 | DUKE ENERGY CORP VAR PERPETUAL | 235,419 | 0.03 |
| 500,000 | BANCO DE SABADELL SA VAR 24/03/2026 | 474,880 | 0.07 | 650,000 | DUKE ENERGY CORP VAR 15/01/2082 | 482,316 | 0.07 |
| 800,000 | BANCO SANTANDER SA VAR PERPETUAL EUR (ISIN ES0213900220) | 688,472 | 0.10 | 250,000 | ENERGY TRANSFER OPERATING LP 2.90% 15/05/2025 | 227,711 | 0.03 |
| 1,000,000 | BANCO SANTANDER SA VAR PERPETUAL EUR (ISIN XS1692931121) | 952,980 | 0.14 | 450,000 | ENERGY TRANSFER OPERATING LP 3.75% 15/05/2030 | 388,095 | 0.06 |
| 1,000,000 | BANCO SANTANDER SA VAR PERPETUAL EUR (ISIN XS2342620924) | 754,020 | 0.11 | 2,900,000 | FORD MOTOR CREDIT CO LLC 1.514% 17/02/2023 | 2,861,923 | 0.41 |
| 2,000,000 | BANCO SANTANDER SA VAR PERPETUAL EUR (ISIN XS2388378981) | 1,391,100 | 0.19 | 2,000,000 | GOLDMAN SACHS GROUP INC FRN 07/02/2025 | 1,991,600 | 0.28 |
| 1,000,000 | BANCO SANTANDER SA VAR 24/03/2028 | 914,802 | 0.13 | 1,900,000 | HP INC 5.50% 15/01/2033 | 1,775,563 | 0.25 |
| 1,400,000 | BANCO SANTANDER SA VAR 30/06/2024 | 1,291,343 | 0.18 | 1,002,000 | JP MORGAN CHASE BANK NA VAR 01/06/2025 | 897,204 | 0.13 |
| 600,000 | BANKINTER SA VAR PERPETUAL | 575,034 | 0.08 | 250,000 | JPMORGAN CHASE AND CO VAR PERPETUAL | 203,269 | 0.03 |
| 600,000 | CAIXABANK SA VAR PERPETUAL EUR (ISIN ES0840609004) | 579,420 | 0.08 | 900,000 | JPMORGAN CHASE AND CO VAR 26/04/2033 | 846,919 | 0.12 |
| | | | | 1,050,000 | KB HOME 4.00% 15/06/2031 | 775,842 | 0.11 |
| | | | | 489,000 | KEYCORP VAR 01/06/2033 | 462,119 | 0.07 |
| | | | | 950,000 | LEVEL 3 FINANCING INC 3.625% REGS 15/01/2029 | 698,536 | 0.10 |
| | | | | 200,000 | LIBERTY MUTUAL GROUP INC VAR REGS 23/05/2059 | 180,878 | 0.03 |

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Cartera de títulos a 30/06/22

| Cantidad | | Valor de mercado | % del VL | Cantidad | | Valor de mercado | % del VL |
|-----------|---|------------------|----------|---------------|--|------------------|----------|
| | | EUR | | | | EUR | |
| 900,000 | MAGALLANES INCORPORATION 3.428% 144A 15/03/2024 | 844,017 | 0.12 | 600,000 | CREDIT AGRICOLE SA VAR REGS PERPETUAL USD (ISIN USF2R125CJ25) | 449,072 | 0.06 |
| 1,300,000 | MAGALLANES INCORPORATION 4.279% 144A 15/03/2032 | 1,111,650 | 0.16 | 1,000,000 | CROWN EUROPEAN HOLDINGS 0.75% REGS 15/02/2023 | 979,560 | 0.14 |
| 120,000 | MASTERCARD INC 3.85% 26/03/2050 | 105,406 | 0.02 | 607,000 | CROWN EUROPEAN HOLDINGS 2.25% REGS 01/02/2023 | 601,610 | 0.09 |
| 450,000 | MICROSOFT CORP 4.25% 06/02/2047 | 432,993 | 0.06 | 151,000 | CROWN EUROPEAN HOLDINGS 2.625% REGS 30/09/2024 | 144,066 | 0.02 |
| 500,000 | MILEAGE PLUS HOLDINGS LLC 6.50% 144A 20/06/2027 | 470,324 | 0.07 | 800,000 | ELECTRICITE DE FRANCE VAR PERPETUAL EUR (ISIN FR0013534336) | 524,280 | 0.07 |
| 1,300,000 | MORGAN STANLEY VAR 30/05/2025 | 1,158,715 | 0.17 | 300,000 | ELIOR GROUP SA 3.75% 15/07/2026 | 234,354 | 0.03 |
| 2,000,000 | MPLX LP 4.95% 14/03/2052 | 1,660,892 | 0.24 | 500,000 | ELIS SA 4.125% 24/05/2027 | 475,650 | 0.07 |
| 400,000 | NEWS CORP 3.875% 144A 15/05/2029 | 332,244 | 0.05 | 1,300,000 | FAURECIA SE 2.75% 15/02/2027 | 1,016,184 | 0.14 |
| 1,350,000 | NEXTERA ENERGY CAPITAL HOLDING PLC VAR 15/03/2082 | 1,030,440 | 0.15 | 510,000 | FAURECIA SE 3.125% 15/06/2026 | 428,420 | 0.06 |
| 1,150,000 | SOUTHERN CO 5.113% 01/08/2027 | 1,112,050 | 0.16 | 400,000 | FAURECIA SE 3.75% 15/06/2028 | 310,324 | 0.04 |
| 400,000 | STANDARD INDUSTRIES INC 2.25% REGS 21/11/2026 | 314,924 | 0.04 | 700,000 | ILIAD HOLDING 5.125% REGS 15/10/2026 | 625,835 | 0.09 |
| 210,000 | THERMO FISHER SCIENTIFIC INC 1.875% 01/10/2049 | 143,963 | 0.02 | 500,000 | ILIAD HOLDING 5.625% REGS 15/10/2028 | 427,275 | 0.06 |
| 105,000 | UNITED AIR LINES INC 4.625% REGS 15/04/2029 | 85,266 | 0.01 | 1,000,000 | LOXAM SAS 3.25% 14/01/2025 | 904,850 | 0.13 |
| 3,000,000 | USA T-BONDS 1.50% 15/02/2030 | 2,579,706 | 0.37 | 200,000 | PAPREC HOLDING SA 3.50% REGS 01/07/2028 | 157,060 | 0.02 |
| 6,000,000 | USA T-BONDS 1.75% 30/06/2024 | 5,605,091 | 0.79 | 2,200,000 | RCI BANQUE SA 0.50% 14/07/2025 | 1,984,202 | 0.29 |
| 3,000,000 | USA T-BONDS 2.875% 15/08/2028 | 2,836,847 | 0.40 | 300,000 | REXEL SA 2.125% 15/06/2028 | 237,234 | 0.03 |
| 2,000,000 | USA T-BONDS 3.375% 15/11/2048 | 1,949,818 | 0.28 | 2,900,000 | SOCIETE GENERALE PARIS VAR REGS 21/01/2026 USD (ISIN US83368TBF49) | 2,687,629 | 0.39 |
| 1,500,000 | USA T-BONDSI 0.625% 15/04/2023 | 1,699,028 | 0.24 | 200,000 | SPCM SA 3.125% REGS 15/03/2027 | 161,601 | 0.02 |
| 500,000 | VISTRA OPERATIONS COMPANY LLC 4.375% 144A 01/05/2029 | 402,334 | 0.06 | 600,000 | VALEO SA 1.00% 03/08/2028 | 469,062 | 0.07 |
| 650,000 | VMWARE INC 1.00% 15/08/2024 | 582,379 | 0.08 | | <i>Indonesia</i> | 3,082,121 | 0.44 |
| | <i>Filipinas</i> | 859,486 | 0.12 | 300,000 | INDONESIA 0.90% 14/02/2027 | 265,521 | 0.04 |
| 500,000 | PHILIPPINES 1.20% 28/04/2033 | 374,945 | 0.05 | 300,000 | INDONESIA 1.00% 28/07/2029 | 241,635 | 0.03 |
| 425,000 | PHILIPPINES 2.65% 10/12/2045 | 280,656 | 0.04 | 200,000 | INDONESIA 1.10% 12/03/2033 | 142,804 | 0.02 |
| 220,000 | REPUBLIC OF PHILIPPINES 3.229% 29/03/2027 | 203,885 | 0.03 | 240,000 | INDONESIA 1.40% 30/10/2031 | 185,782 | 0.03 |
| | <i>Francia</i> | 25,719,876 | 3.66 | 700,000 | INDONESIA 1.85% 12/03/2031 | 544,152 | 0.08 |
| 700,000 | ACCOR SA 2.375% 29/11/2028 | 558,159 | 0.08 | 500,000 | INDONESIA 4.10% 24/04/2028 | 471,835 | 0.07 |
| 500,000 | AIR FRANCE KLM 1.875% 16/01/2025 | 421,985 | 0.06 | 5,000,000,000 | INDONESIA 6.50% 15/02/2031 | 306,727 | 0.04 |
| 600,000 | AIR FRANCE KLM 3.875% 01/07/2026 | 489,192 | 0.07 | 5,000,000,000 | INDONESIA 8.375% 15/03/2024 | 338,426 | 0.05 |
| 400,000 | ALTICE FRANCE SA 4.00% REGS 15/07/2029 | 293,600 | 0.04 | 200,000 | PF JAPFA COMFEED INDONESIA TBK 5.375% 23/03/2026 | 153,886 | 0.02 |
| 100,000 | ALTICE FRANCE SA 4.125% REGS 15/01/2029 | 75,986 | 0.01 | 300,000 | REPUBLIC OF INDONESIA 1.30% 23/03/2034 | 213,837 | 0.03 |
| 200,000 | ALTICE FRANCE SA 5.125% REGS 15/01/2029 | 145,564 | 0.02 | 250,000 | REPUBLIC OF INDONESIA 3.55% 31/03/2032 | 217,516 | 0.03 |
| 500,000 | ALTICE FRANCE SA 5.875% REGS 01/02/2027 | 435,655 | 0.06 | | <i>Irlanda</i> | 3,119,201 | 0.44 |
| 1,900,000 | BANQUE FEDERATIVE DU CREDIT MUTUEL VAR 16/06/2032 | 1,842,012 | 0.27 | 750,000 | AERCAP IRELAND CAP LTD 3.30% 30/01/2032 | 572,201 | 0.08 |
| 1,500,000 | BANQUE FEDERATIVE DU CREDIT MUTUEL 2.25% 18/12/2023 | 1,709,857 | 0.24 | 500,000 | AERCAP IRELAND CAP LTD 4.625% 15/10/2027 | 451,102 | 0.06 |
| 1,000,000 | BNP PARIBAS SA VAR REGS PERPETUAL USD (ISIN USF1R15XK938) | 917,069 | 0.13 | 330,000 | AIB GROUP PLC VAR 19/11/2029 | 305,240 | 0.04 |
| 600,000 | BNP PARIBAS SA VAR 15/01/2032 | 513,480 | 0.07 | 600,000 | BANK OF IRELAND GROUP VAR 11/08/2031 | 513,768 | 0.07 |
| 500,000 | BNP PARIBAS SA VAR 24/05/2031 | 506,064 | 0.07 | 1,500,000 | EIRCOM FINANCE LTD 3.50% 15/05/2026 | 1,276,890 | 0.19 |
| 1,500,000 | BNP PARIBAS SA VAR 31/08/2033 | 1,183,755 | 0.17 | | <i>Isla de Guemsey</i> | 605,542 | 0.09 |
| 1,000,000 | BPCE SA VAR 13/01/2042 | 860,040 | 0.12 | 700,000 | SIRIUS REAL ESTATE LIMITED 1.125% 22/06/2026 | 605,542 | 0.09 |
| 900,000 | BPCE SA VAR 30/11/2032 | 892,922 | 0.13 | | <i>Isla de Jersey</i> | 1,777,543 | 0.25 |
| 310,000 | CHROME BIDCO SAS 3.50% REGS 31/05/2028 | 255,350 | 0.04 | 1,700,000 | ADIANT GLOBAL HOLDINGS LTD 3.50% REGS 15/08/2024 | 1,542,971 | 0.22 |
| 700,000 | CONSTELLIUM SE 3.125% REGS 15/07/2029 | 541,856 | 0.08 | 400,000 | ATRIUM EUROPEAN REAL ESTATE LIMITED VAR PERPETUAL | 234,572 | 0.03 |
| 500,000 | CREDIT AGRICOLE SA VAR PERPETUAL | 425,840 | 0.06 | | | | |
| 900,000 | CREDIT AGRICOLE SA VAR REGS PERPETUAL USD (ISIN USF2R125CF03) | 833,222 | 0.12 | | | | |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|-------------|---|----------------|------------|---|-----------------|
| | EUR | | | EUR | |
| | | | 1,100,000 | ROYAL CARIBBEAN CRUISES LTD 5.50% REGS 31/08/2026 | 775,519 0.11 |
| | | | | <i>Luxemburgo</i> | 14,386,220 2.05 |
| | | | 600,000 | ACEF HOLDING SCA 0.75% 14/06/2028 | 482,280 0.07 |
| | | | 600,000 | ADLER GROUP SA 2.25% 27/04/2027 | 290,292 0.04 |
| | | | 700,000 | ALTICE FRANCE HOLDING SA 8.00% REGS 15/05/2027 | 578,809 0.08 |
| | | | 1,500,000 | AMUNDI ASSET MANAGEMENT 0% 28/06/2024 | 1,445,790 0.21 |
| | | | 1,400,000 | ARD FINANCE SA 5.00% REGS 30/06/2027 | 1,015,350 0.14 |
| | | | 200,000 | AROUNDTOWN SA VAR PERPETUAL GBP | 196,331 0.03 |
| | | | 500,000 | DANA FINANCING LUXEMBOURG S A R L 3.00% REGS 15/07/2029 | 359,320 0.05 |
| | | | 600,000 | HERENS MIDCO SARL 5.25% REGS 15/05/2029 | 398,442 0.06 |
| | | | 2,800,000 | LINCOLN FINANCING SARL 3.625% REGS 01/04/2024 | 2,717,008 0.38 |
| | | | 800,000 | MATTERHORN TELECOM S.A. 3.125% REGS 15/09/2026 | 682,960 0.10 |
| | | | 170,000 | MEDTRONIC GLOBAL HOLDINGS S C A 1.75% 02/07/2049 | 115,707 0.02 |
| | | | 400,000 | MINERVA LUXEMBOURG SA 4.375% REGS 18/03/2031 | 308,881 0.04 |
| | | | 600,000 | SEGRO CAPITAL SARL 1.25% 23/03/2026 | 558,324 0.08 |
| | | | 400,000 | SEGRO CAPITAL SARL 1.875% 23/03/2030 | 350,048 0.05 |
| | | | 1,000,000 | SES SA VAR PERPETUAL | 841,010 0.12 |
| | | | 1,700,000 | SES SA 3.50% 14/01/2029 | 1,662,515 0.24 |
| | | | 2,300,000 | TLG FINANCE SARL VAR PERPETUAL | 1,715,570 0.24 |
| | | | 700,000 | TRATON FINANCE LUXEMBOURG SA 0% 14/06/2024 | 667,583 0.10 |
| | | | | <i>México</i> | 4,101,205 0.58 |
| | | | 600,000 | MEXICO 1.45% 25/10/2033 | 411,036 0.06 |
| | | | 400,000 | MEXICO 2.659% 24/05/2031 | 315,879 0.05 |
| | | | 100,000 | MEXICO 2.875% 08/04/2039 | 72,250 0.01 |
| | | | 200,000 | MEXICO 4.50% 22/04/2029 | 186,540 0.03 |
| | | | 30,000 | MEXICO 7.50% 03/06/2027 | 133,015 0.02 |
| | | | 140,000 | MEXICO 7.75% 29/05/2031 | 611,626 0.08 |
| | | | 50,000 | MEXICO 8.50% 31/05/2029 | 230,316 0.03 |
| | | | 1,300,000 | UNITED MEXICAN STATES 2.375% 11/02/2030 | 1,104,324 0.15 |
| | | | 540,000 | UNITED MEXICAN STATES 3.50% 12/02/2034 | 428,121 0.06 |
| | | | 800,000 | UNITED MEXICAN STATES 4.28% 14/08/2041 | 608,098 0.09 |
| | | | | <i>Mongolia</i> | 194,849 0.03 |
| | | | 250,000 | MONGOLIA 3.50% REGS 07/07/2027 | 194,849 0.03 |
| | | | | <i>Noruega</i> | 223,829 0.03 |
| | | | 250,000 | DNB BANK ASA VAR PERPETUAL | 223,829 0.03 |
| | | | | <i>Nueva Zelanda</i> | 7,602,456 1.08 |
| | | | 13,500,000 | NEW ZEALAND 0.50% 15/05/2024 | 7,602,456 1.08 |
| | | | | <i>Paises Bajos</i> | 14,360,648 2.05 |
| | | | 800,000 | ABN AMRO BANK NV VAR PERPETUAL | 709,576 0.10 |
| | | | 600,000 | AMERICAN MEDICAL SYSTEMS EU 1.375% 08/03/2028 | 548,868 0.08 |
| | | | 400,000 | ATF NETHERLANDS BV VAR PERPETUAL | 351,976 0.05 |
| | | | 1,000,000 | DUFY ONE BONDS 2.50% 15/10/2024 | 909,570 0.13 |
| | | | | <i>Islandia</i> | 250,179 0.04 |
| 253,000 | LANDSBANKINN HF 1.00% 30/05/2023 | 250,179 0.04 | | | |
| | | | | <i>Islas Caimán</i> | 1,495,461 0.21 |
| 100,000 | CK HUTCHISON INTERNATIONAL LTD 2.75% REGS 06/09/2029 | 86,909 0.01 | | | |
| 1,700,000 | UPCB FINANCE VII LTD 3.625% REGS 15/06/2029 | 1,408,552 0.20 | | | |
| | | | | <i>Israel</i> | 509,484 0.07 |
| 600,000 | TEVA PHARMACEUTICAL INDUSTRIES LTD 3.75% 09/05/2027 | 509,484 0.07 | | | |
| | | | | <i>Italia</i> | 42,664,281 6.09 |
| 400,000 | ALMAVIVA THE ITALIAN INNOVATION COMPAGNY 4.875% REGS 30/10/2026 | 338,616 0.05 | | | |
| 400,000 | ASTM SPA 1.00% 25/11/2026 | 351,884 0.05 | | | |
| 100,000 | CREDIT EMILIANO SPA CREDEM VAR 10/07/2027 | 99,693 0.01 | | | |
| 300,000 | ENI S P A VAR PERPETUAL EUR (ISIN XS2242931603) | 236,946 0.03 | | | |
| 700,000 | FNM SPA 0.75% 20/10/2026 | 607,544 0.09 | | | |
| 200,000 | INTESA SANPAOLO SPA 4.198% 01/06/2032 | 141,327 0.02 | | | |
| 1,000,000 | ITALIAN REPUBLIC FRN 15/10/2030 | 975,600 0.14 | | | |
| 5,000,000 | ITALIAN REPUBLIC 0.95% 01/06/2032 | 4,039,350 0.58 | | | |
| 1,000,000 | ITALIAN REPUBLIC 1.50% 30/04/2045 | 693,160 0.10 | | | |
| 2,850,000 | ITALY BTP 0.95% 01/03/2037 | 2,047,896 0.29 | | | |
| 2,000,000 | ITALY BTP 1.70% 01/09/2051 | 1,347,020 0.19 | | | |
| 3,000,000 | ITALY BTP 2.25% 01/09/2036 | 2,610,600 0.37 | | | |
| 1,500,000 | ITALY BTP 3.25% 01/09/2046 | 1,438,785 0.21 | | | |
| 3,500,000 | ITALY BTP 3.45% 01/03/2048 | 3,448,375 0.49 | | | |
| 5,000,000 | ITALY BTP 3.75% 01/09/2024 | 5,243,800 0.76 | | | |
| 2,000,000 | ITALY BTP 4.00% 17/10/2049 | 1,618,288 0.23 | | | |
| 1,100,000 | ITALY BTPI 0.25% 20/11/2023 | 1,149,622 0.16 | | | |
| 500,000 | ITALY BTPI 0.40% 11/04/2024 | 525,467 0.07 | | | |
| 1,000,000 | ITALY BTPI 0.50% 20/04/2023 | 1,053,586 0.15 | | | |
| 2,200,000 | ITALY BTPI 1.40% 26/05/2025 | 2,296,552 0.33 | | | |
| 1,000,000 | ITALY BTPI 2.55% 15/09/2041 | 1,477,873 0.21 | | | |
| 4,000,000 | ITALY CCT FRN 15/01/2025 | 4,151,560 0.59 | | | |
| 200,000 | LEASYS SPA 0% 22/07/2024 | 191,246 0.03 | | | |
| 500,000 | LEONARDO SPA 2.375% 08/01/2026 | 476,300 0.07 | | | |
| 600,000 | POSTE ITALIANE SPA VAR PERPETUAL | 422,094 0.06 | | | |
| 1,500,000 | TELECOM ITALIA SPA 4.00% 11/04/2024 | 1,479,885 0.21 | | | |
| 1,600,000 | UNICREDIT SPA VAR PERPETUAL EUR (ISIN XS1619015719) | 1,520,992 0.22 | | | |
| 1,200,000 | UNICREDIT SPA VAR REGS 03/06/2027 | 994,883 0.14 | | | |
| 1,000,000 | UNICREDIT SPA VAR REGS 03/06/2032 | 751,294 0.11 | | | |
| 1,100,000 | UNICREDIT SPA VAR 15/01/2032 | 934,043 0.13 | | | |
| | | | | <i>Japón</i> | 3,222,089 0.46 |
| 150,000,000 | JAPAN JGBI 0.10% 10/03/2025 | 1,131,099 0.16 | | | |
| 1,400,000 | SOFTBANK GROUP CORP 2.125% 06/07/2024 | 1,260,770 0.18 | | | |
| 1,200,000 | SOFTBANK GROUP CORP 3.375% 06/07/2029 | 830,220 0.12 | | | |
| | | | | <i>Liberia</i> | 914,730 0.13 |
| 200,000 | ROYAL CARIBBEAN CRUISES LTD 5.375% 144A 15/07/2027 | 139,211 0.02 | | | |

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Cartera de títulos a 30/06/22

| Cantidad | | Valor de mercado | % del VL | Cantidad | | Valor de mercado | % del VL |
|-----------|--|------------------|----------|-----------|---|------------------|----------|
| | | EUR | | | | EUR | |
| 700,000 | DUFRY ONE BONDS 3.375% 15/04/2028 | 536,389 | 0.08 | 200,000 | LLOYDS BANKING GRP PLC VAR PERPETUAL GBP | 214,224 | 0.03 |
| 700,000 | HEIMSTADEN BOSTAD TREASURY BV 0.625% 24/07/2025 | 615,475 | 0.09 | 290,000 | NATIONAL AUSTRALIA BANK LTD LONDON BRANCH VAR REGS 02/08/2034 | 252,239 | 0.04 |
| 1,800,000 | ING GROUP NV VAR PERPETUAL USD (ISIN US456837AY94) | 1,254,293 | 0.18 | 220,000 | NATWEST GROUP PLC VAR PERPETUAL USD (ISIN US780097BQ34) | 195,701 | 0.03 |
| 100,000 | NATURGY FINANCE BV VAR PERPETUAL | 98,879 | 0.01 | 3,200,000 | NATWEST MARKETS PLC VAR REGS 22/03/2025 | 3,063,209 | 0.44 |
| 800,000 | NE PROPERTY COOPERATIEF U.A. 2.00% 20/01/2030 | 567,856 | 0.08 | 500,000 | NOMAD FOODS BONDCO PLC 2.50% REGS 24/06/2028 | 394,870 | 0.06 |
| 700,000 | NOBEL BIDCO BV 3.125% REGS 15/06/2028 | 474,922 | 0.07 | 218,000 | PHOENIX GROUP HOLDINGS PLC 5.375% 06/07/2027 | 201,241 | 0.03 |
| 850,000 | NXP BV NXP FDG LLC NXP USA INC 5.00% 15/01/2033 | 796,802 | 0.11 | 200,000 | ROLLS ROYCE GROUP PLC 4.625% REGS 16/02/2026 | 188,350 | 0.03 |
| 600,000 | OI EUROPEAN GROUP BV 2.875% REGS 15/02/2025 | 546,648 | 0.08 | 400,000 | STANDARD CHARTERED PLC VAR REGS PERPETUAL USD (ISIN USG84228EP90) | 294,935 | 0.04 |
| 900,000 | OI EUROPEAN GROUP BV 3.125% REGS 15/11/2024 | 852,237 | 0.12 | 1,500,000 | SYNTHOMER PLC 3.875% REGS 01/07/2025 | 1,364,490 | 0.19 |
| 1,800,000 | SAGAX EURO MTN BV 1.625% 24/02/2026 | 1,641,618 | 0.24 | 500,000 | VIRGIN MEDIA SECURED FINANCE PLC 5.00% REGS 15/04/2027 | 527,933 | 0.08 |
| 15,000 | STEDIN HOLDING NV VAR 24/10/2022 | 15,003 | 0.00 | 1,400,000 | VMED O2 UK FINANCING I PLC 4.50% REGS 15/07/2031 | 1,296,025 | 0.18 |
| 1,400,000 | TELEFONICA EUROPE BV VAR PERPETUAL EUR (ISIN XS1795406658) | 1,257,270 | 0.18 | 300,000 | VODAFONE GROUP PLC VAR 04/06/2081 USD (ISIN US92857WBV19) | 239,555 | 0.03 |
| 900,000 | TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 6.00% 31/01/2025 | 879,030 | 0.13 | 300,000 | VODAFONE GROUP PLC VAR 27/08/2080 EUR (ISIN XS225204010) | 228,003 | 0.03 |
| 700,000 | UNITED GROUP B V 3.625% REGS 15/02/2028 | 524,412 | 0.07 | | <i>Rumania</i> | 1,869,910 | 0.27 |
| 2,000,000 | UPC HOLDINGS BV 3.875% REGS 15/06/2029 | 1,613,700 | 0.23 | 500,000 | ROMANIA 2.00% REGS 14/04/2033 | 325,440 | 0.05 |
| 200,000 | ZF EUROPE FINANCE BV 2.00% 23/02/2026 | 166,124 | 0.02 | 110,000 | ROMANIA 2.00% REGS 28/01/2032 | 75,331 | 0.01 |
| | <i>Panamá</i> | 1,022,476 | 0.15 | 600,000 | ROMANIA 2.125% REGS 07/03/2025 | 495,312 | 0.07 |
| 1,300,000 | CARNIVAL CORPORATION 7.625% REGS 01/03/2026 | 1,022,476 | 0.15 | 100,000 | ROMANIA 2.75% REGS 26/02/2026 | 94,365 | 0.01 |
| | <i>Perú</i> | 1,000,938 | 0.14 | 1,040,000 | ROMANIA 3.00% REGS 27/02/2027 | 879,462 | 0.13 |
| 400,000 | CORPORACION FINANCIERA DE DESARROLLO SA COFIDE 2.40% REGS 28/09/2027 | 324,235 | 0.04 | | <i>Serbia</i> | 503,086 | 0.07 |
| 300,000 | PERU 1.862% 01/12/2032 | 218,765 | 0.03 | 100,000 | REPUBLIC OF SERBIA 1.00% REGS 23/09/2028 | 73,225 | 0.01 |
| 300,000 | REPUBLIC OF PERU 1.95% 17/11/2036 | 206,526 | 0.03 | 300,000 | REPUBLIC OF SERBIA 1.65% REGS 03/03/2033 | 188,862 | 0.02 |
| 320,000 | REPUBLIC OF PERU 3.00% 15/01/2034 | 251,412 | 0.04 | 100,000 | REPUBLIC OF SERBIA 2.05% REGS 23/09/2036 | 59,139 | 0.01 |
| | <i>Portugal</i> | 1,031,066 | 0.15 | 250,000 | SERBIA 1.50% REGS 26/06/2029 | 181,860 | 0.03 |
| 1,200,000 | EDP ENERGIAS DE PORTUGAL VAR 14/03/2082 EUR (ISIN PTEDPYOM0020) | 836,796 | 0.12 | | <i>Sudáfrica</i> | 1,147,332 | 0.16 |
| 200,000 | EDP ENERGIAS DE PORTUGAL VAR 30/04/2079 | 194,270 | 0.03 | 1,400,000 | REPUBLIC OF SOUTH AFRICA 5.875% 20/04/2032 | 1,147,332 | 0.16 |
| | <i>Reino Unido</i> | 13,232,525 | 1.89 | | <i>Suecia</i> | 1,812,151 | 0.26 |
| 600,000 | ANGLO AMERICAN CAPITAL PLC 3.875% 144A 16/03/2029 | 527,905 | 0.08 | 1,500,000 | CASTELLUM AB VAR PERPETUAL | 733,080 | 0.11 |
| 200,000 | ANTOFAGASTA PLC 2.375% REGS 14/10/2030 | 149,641 | 0.02 | 900,000 | HEIMSTADEN HOLDING BV VAR PERPETUAL EUR (ISIN XS2357357768) | 458,793 | 0.07 |
| 800,000 | BELLIS ACQUISITION COMPANY PLC 3.25% REGS 16/02/2026 | 724,675 | 0.10 | 200,000 | INTRUM JUSTITIA AB 3.00% REGS 15/09/2027 | 154,834 | 0.02 |
| 900,000 | BELLIS ACQUISITION COMPANY PLC 4.50% REGS 16/02/2026 | 842,265 | 0.12 | 700,000 | SAMHALLSBYGGNADSBOLAGET I NORDEN AB VAR PERPETUAL EUR (ISIN XS2010032618) | 238,518 | 0.03 |
| 290,000 | COCA COLA EUROPACIFIC PARTNERS 0.70% 12/09/2031 | 229,457 | 0.03 | 700,000 | SAMHALLSBYGGNADSBOLAGET I NORDEN AB VAR PERPETUAL EUR (ISIN XS2272358024) | 226,926 | 0.03 |
| 1,200,000 | CSL FINANCE PLC 4.75% 144A 27/04/2052 | 1,101,103 | 0.16 | | <i>Suiza</i> | 3,877,719 | 0.55 |
| 468,000 | INTERNATIONAL GAME TECHNOLOGY PLC 3.50% REGS 15/06/2026 | 427,265 | 0.06 | 1,200,000 | CREDIT SUISSE GROUP AG VAR 13/10/2026 | 1,119,660 | 0.16 |
| 500,000 | INTERNATIONAL GAME TECHNOLOGY PLC 3.50% REGS 15/07/2024 | 488,665 | 0.07 | 870,000 | UBS GROUP INC VAR REGS PERPETUAL USD (ISIN USH42097CS44) | 699,079 | 0.10 |
| 280,000 | LEGAL & GENERAL GROUP VAR 26/11/2049 | 280,774 | 0.04 | 1,200,000 | UBS GROUP INC VAR REGS 12/05/2026 | 1,148,910 | 0.16 |
| | | | | 1,000,000 | UBS GROUP INC VAR 03/11/2026 | 910,070 | 0.13 |

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Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|--|-------------------|-------------|---|-------------------|--------------|
| | EUR | | | EUR | |
| Togo | 175,985 | 0.03 | 99,668 INVESCO MARKETS PLC-MORNINGSTAR US ENER INFRA MLP UCITS ETF | 3,517,386 | 0.50 |
| 200,000 BANQUE OUEST AFRICAINE D 5.00% REGS 27/07/2027 | 175,985 | 0.03 | 232,336 ISHARES III PLC MSCI SAUDI ARABIA CAPPED IMI UCITS ETF | 1,394,749 | 0.20 |
| Uruguay | 148,283 | 0.02 | 131,873 SSGA SPDR ETFs EUROPE I PLC ETF | 8,260,525 | 1.17 |
| 153,000 URUGUAY 4.375% 23/01/2031 | 148,283 | 0.02 | <i>Isla de Jersey</i> | 6,250,175 | 0.89 |
| Convertible bonds | 2,346,044 | 0.33 | 605,303 WISDOM TREE COMMODITY SECURITIES LIMITED ETF | 6,250,175 | 0.89 |
| <i>Alemania</i> | 184,118 | 0.03 | <i>Luxemburgo</i> | 21,961,040 | 3.14 |
| 200,000 DEUTSCHE LUFTHANSA AG 2.00% 17/11/2025 CV | 184,118 | 0.03 | 4,847,732 AMUNDI MSCI EMERGING MARKETS UCITS ETF - EUR (C) | 21,819,642 | 3.12 |
| <i>España</i> | 1,977,680 | 0.27 | 100 AMUNDI SF EUR COMMODITIES - I (C) | 64,865 | 0.01 |
| 2,000,000 INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 0.625% 17/11/2022 CV | 1,977,680 | 0.27 | 3,544 MULTI UNITS LUXEMBOURG LYXOR MSCI TURKEY UCITS ETF | 76,533 | 0.01 |
| <i>Francia</i> | 184,246 | 0.03 | Instrumentos derivados | 2,537,328 | 0.36 |
| 200,000 CARREFOUR SA 0% 27/03/2024 CV | 184,246 | 0.03 | Opciones | 2,537,328 | 0.36 |
| Valores ETC | 29,625,666 | 4.22 | <i>Alemania</i> | 1,769,040 | 0.25 |
| <i>Irlanda</i> | 29,625,666 | 4.22 | 720 DJ EURO STOXX 50 EUR - 3,600 - 16.09.22 PUT | 1,769,040 | 0.25 |
| 430,518 AMUNDI PHYSICAL GOLD ETC | 29,625,666 | 4.22 | <i>Luxemburgo</i> | 768,288 | 0.11 |
| Warrants, Derechos | 37,205 | 0.01 | 1,950,000 EUR EURIBOR 6 MONTHS - 1.86 - 19.05.27 CALL | 143,966 | 0.02 |
| <i>Brasil</i> | 246 | 0.00 | 3,500,000 EUR EURIBOR 6 MONTHS - 1.86 - 19.05.27 PUT | 486,137 | 0.08 |
| 215 AMERICANAS SA RIGHTS | 246 | 0.00 | 850,000 EUR(C)/CHF(P)OTC - 1.05 - 07.07.22 CALL | - | 0.00 |
| <i>Canadá</i> | 3,109 | 0.00 | 750,000 EUR(C)/NOK(P)OTC - 10.80 - 07.07.22 CALL | 45 | 0.00 |
| 25,000 CLEVER LEAVES HOLDING WARRANT 18/12/2025 | 3,109 | 0.00 | 2,430,000 EUR(C)/USD(P)OTC - 1.09 - 10.11.22 CALL | 19,853 | 0.00 |
| <i>Estados Unidos de América</i> | 8,084 | 0.00 | 1,200,000 EUR(C)/USD(P)OTC - 1.14 - 10.11.22 CALL | 1,770 | 0.00 |
| 382 ADVANTAGE SOLUTIONS INC WARRANT ON ADV US 31/12/2026 | 84 | 0.00 | 1,270,000 EUR(C)/USD(P)OTC - 1.14 - 10.11.22 CALL | 1,873 | 0.00 |
| 7,593 CARLOTZ INC WARRANT 26/02/2026 | 726 | 0.00 | 1,900,000 EUR(C)/USD(P)OTC - 1.18 - 07.07.22 CALL | - | 0.00 |
| 33,000 CIPHER MINING INC WARRANT 22/10/2025 | 5,481 | 0.00 | 3,930,000 EUR(C)/USD(P)OTC - 1.18 - 07.07.22 CALL | - | 0.00 |
| 12,500 LIVE VOX HOLDINGS INC WRT 18/06/2026 | 1,793 | 0.00 | 1,630,000 EUR(P)/USD(C)OTC - 1.066 - 21.07.22 PUT | 37,477 | 0.01 |
| <i>Francia</i> | 7 | 0.00 | 11,000,000 ITRAXX XOVER MAIN S37 V1 5Y - 4.00 - 17.08.22 CALL | 2,965 | 0.00 |
| 4 FAURECIA SE RIGHTS | 7 | 0.00 | 1,500,000 USD(C)/CAD(P)OTC - 1.28 - 21.07.22 CALL | 17,258 | 0.00 |
| <i>Islas Caimán</i> | 13,151 | 0.01 | 800,000 USD(C)/CNH(P)OTC - 6.63 - 08.09.22 CALL | 12,003 | 0.00 |
| 27,500 CRYSTAL PEAK ACQUISITION WARRANT CRYSTAL PEAK 31/12/2099 | 13,151 | 0.01 | 660,000 USD(P)/CHF(C)OTC - 0.96 - 21.07.22 PUT | 7,939 | 0.00 |
| <i>Países Bajos</i> | 12,608 | 0.00 | 1,200,000 USD(P)/JPY(C)OTC - 127.70 - 21.07.22 PUT | 1,046 | 0.00 |
| 8,559 ERMENEGILDO ZEGNA NV | 12,608 | 0.00 | 1,130,000 USD(P)/JPY(C)OTC - 127.70 - 21.07.22 PUT | 985 | 0.00 |
| Acción/Participaciones de OICVM/OIC | 47,762,668 | 6.81 | 660,000 USD(P)/JPY(C)OTC - 129.30 - 21.07.22 PUT | 954 | 0.00 |
| Acción/Participaciones en fondos de inversión | 47,762,668 | 6.81 | 760,000 USD(P)/JPY(C)OTC - 129.30 - 21.07.22 PUT | 1,098 | 0.00 |
| <i>Hong Kong (China)</i> | 1,489,623 | 0.21 | 1,130,000 USD(P)/JPY(C)OTC - 131.00 - 10.11.22 PUT | 20,801 | 0.00 |
| 695,519 AMUNDI ETF SERIES AMUNDI FTSE CHINA A50 INDEX ETF | 1,489,623 | 0.21 | 800,000 USD(P)/JPY(C)OTC - 131.00 - 21.07.22 PUT | 1,992 | 0.00 |
| <i>Irlanda</i> | 18,061,830 | 2.57 | 1,530,000 USD(P)/JPY(C)OTC - 134.00 - 21.07.22 PUT | 10,126 | 0.00 |
| 7,535 CS ETF (IE) ON MSCI RUSSIA | - | 0.00 | Posiciones a corto plazo | -1,349,455 | -0.19 |
| 5,754 GOLBAL MULTI ASSET GROWTH Z1 | 4,889,170 | 0.70 | Instrumentos derivados | -1,349,455 | -0.19 |
| | | | Opciones | -1,349,455 | -0.19 |
| | | | <i>Alemania</i> | -555,360 | -0.08 |
| | | | -480 DJ EURO STOXX 50 EUR - 3,300 - 16.09.22 PUT | -555,360 | -0.08 |
| | | | <i>Luxemburgo</i> | -794,095 | -0.11 |
| | | | -2,400,000 AUD(P)/USD(C)OTC - 0.66 - 14.07.22 PUT | -1,715 | 0.00 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL |
|--|--------------------|--------------|
| | EUR | |
| -850,000 EUR(C)/CHF(P)OTC - 1.05 - 07.07.22 CALL | - | 0.00 |
| -1,700,000 EUR(C)/CHF(P)OTC - 1.073 - 07.07.22 CALL | - | 0.00 |
| -2,130,000 EUR(C)/GBP(P)OTC - 0.873 - 21.07.22 CALL | -4,653 | 0.00 |
| -1,700,000 EUR(C)/JPY(P)OTC - 139.00 - 14.07.22 CALL | -38,850 | -0.01 |
| -1,630,000 EUR(C)/JPY(P)OTC - 143.00 - 21.07.22 CALL | -13,680 | 0.00 |
| -750,000 EUR(C)/NOK(P)OTC - 10.80 - 07.07.22 CALL | -45 | 0.00 |
| -3,700,000 EUR(C)/USD(P)OTC - 1.14 - 10.11.22 CALL | -5,458 | 0.00 |
| -2,230,000 EUR(P)/JPY(C)OTC - 134.00 - 07.07.22 PUT | -159 | 0.00 |
| -1,100,000 EUR(P)/NOK(C)OTC - 9.80 - 07.07.22 PUT | -4 | 0.00 |
| -1,630,000 EUR(P)/USD(C)OTC - 1.045 - 21.07.22 PUT | -12,059 | 0.00 |
| -1,900,000 EUR(P)/USD(C)OTC - 1.12 - 07.07.22 PUT | -139,738 | -0.02 |
| -3,930,000 EUR(P)/USD(C)OTC - 1.12 - 07.07.22 PUT | -289,036 | -0.05 |
| -11,000,000 ITRAXX XOVER MAIN S37 V1 5Y - 6.25 - 17.08.22 PUT | -221,712 | -0.03 |
| -2,230,000 USD(C)/CAD(P)OTC - 1.31 - 21.07.22 CALL | -5,777 | 0.00 |
| -800,000 USD(C)/CNH(P)OTC - 6.63 - 08.09.22 CALL | -11,996 | 0.00 |
| -800,000 USD(C)/CNH(P)OTC - 6.90 - 08.09.22 CALL | -1,693 | 0.00 |
| -2,260,000 USD(P)/CHF(C)OTC - 0.96 - 21.07.22 PUT | -27,187 | 0.00 |
| -1,800,000 USD(P)/JPY(C)OTC - 123.00 - 10.11.22 PUT | -11,886 | 0.00 |
| -2,330,000 USD(P)/JPY(C)OTC - 127.70 - 21.07.22 PUT | -2,032 | 0.00 |
| -3,060,000 USD(P)/JPY(C)OTC - 129.30 - 21.07.22 PUT | -4,423 | 0.00 |
| -800,000 USD(P)/JPY(C)OTC - 131.00 - 21.07.22 PUT | -1,992 | 0.00 |
| Total cartera de títulos | 680,220,908 | 96.93 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---|----------------------|--------------|---|-------------------|-------------|
| | EUR | | | EUR | |
| Posiciones a largo plazo | 4,233,021,130 | 94.39 | 147,609 COCA-COLA CO | 8,889,438 | 0.20 |
| Valores mobiliarios admitidos a cotización oficial en una bolsa de valores y/o negociados en otro mercado regulado | 3,956,266,362 | 88.22 | 53,268 COGNIZANT TECH SO-A | 3,438,765 | 0.08 |
| Acciones | 651,893,973 | 14.54 | 239,310 COMCAST CLASS A | 8,982,280 | 0.20 |
| <i>Alemania</i> | <i>37,130,418</i> | <i>0.83</i> | 24,913 CONSTELLATION BRANDS INC-A | 5,554,280 | 0.12 |
| 10,335 ADIDAS NOM | 1,744,135 | 0.04 | 30,614 CROWN CASTLE INTERNATIONAL CORP REIT | 4,935,078 | 0.11 |
| 31,240 DEUTSCHE BOERSE AG | 4,985,904 | 0.11 | 32,955 CROWN HOLDINGS | 2,903,835 | 0.06 |
| 75,488 DWS GROUP GMBH CO KGAA | 1,884,180 | 0.04 | 32,979 DANAHER CORP | 8,005,243 | 0.18 |
| 88,763 FRESENIUS SE & CO KGAA | 2,565,251 | 0.06 | 36,685 ESTEE LAUDER COMPANIES INC-A | 8,943,778 | 0.20 |
| 24,617 HANNOVER RUECK SE | 3,409,455 | 0.08 | 64,067 GILEAD SCIENCES INC | 3,787,825 | 0.08 |
| 125,501 INFINEON TECHNOLOGIES AG-NOM | 2,897,818 | 0.06 | 15,023 HESS CORP | 1,522,633 | 0.03 |
| 21,710 MERCK KGAA | 3,495,310 | 0.08 | 442,459 HEWLETT PACKARD ENTERPRISE | 5,607,711 | 0.13 |
| 76,410 SAP SE | 6,642,321 | 0.15 | 57,068 INTL BUSINESS MACHINES CORP | 7,711,508 | 0.17 |
| 29,713 SIEMENS AG-NOM | 2,884,835 | 0.06 | 15,072 IQVIA HOLDINGS INC | 3,127,427 | 0.07 |
| 255,666 SIEMENS ENERGY AG | 3,575,489 | 0.08 | 57,011 META PLATFORMS INC | 8,793,365 | 0.20 |
| 23,903 VOLKSWAGEN AG PFD | 3,045,720 | 0.07 | 140,674 MICRON TECHNOLOGY INC | 7,438,384 | 0.17 |
| <i>Bélgica</i> | <i>5,535,836</i> | <i>0.12</i> | 55,444 MICROSOFT CORP | 13,620,624 | 0.31 |
| 75,317 ANHEUSER BUSCH INBEV SA/NV | 3,868,281 | 0.08 | 23,205 MKS INSTRUMENTS INC | 2,277,994 | 0.05 |
| 20,679 UCB SA | 1,667,555 | 0.04 | 22,908 MOTOROLA SOLUTIONS INC | 4,597,158 | 0.10 |
| <i>Canadá</i> | <i>6,640,895</i> | <i>0.15</i> | 101,719 NATL INSTRUMENTS | 3,038,581 | 0.07 |
| 143,590 AGNICO EAGLE MINES | 6,264,062 | 0.14 | 87,795 NEXTERA ENERGY INC | 6,509,150 | 0.15 |
| 6,695 AGNICO EAGLE MINES USD | 292,916 | 0.01 | 15,631 NVIDIA CORP | 2,266,491 | 0.05 |
| 89,898 CLEVER LEAVES HOLDINGS INC | 83,917 | 0.00 | 216,468 PFIZER INC | 10,868,435 | 0.24 |
| <i>Dinamarca</i> | <i>17,132,937</i> | <i>0.38</i> | 14,795 PIONEER NATURAL RES | 3,155,852 | 0.07 |
| 111,756 GN GREAT NORDIC | 3,737,398 | 0.08 | 86,047 PROGRESSIVE CORP | 9,577,148 | 0.21 |
| 99,370 NOVO NORDISK | 10,518,722 | 0.24 | 53,931 QUALCOMM INC | 6,589,647 | 0.15 |
| 142,721 VESTAS WIND SYSTEM A/S | 2,876,817 | 0.06 | 32,782 ROCKWELL AUTOMATION INC | 6,253,179 | 0.14 |
| <i>España</i> | <i>13,048,526</i> | <i>0.29</i> | 103,652 SPIRIT AEROSYSTEMS HLDGS CLA | 2,904,973 | 0.06 |
| 1,278,800 BANCO SANTANDER SA | 3,437,414 | 0.08 | 19,702 STANLEY BLACK AND DECKER INC. | 1,977,456 | 0.04 |
| 390,974 IBERDROLA SA | 3,869,079 | 0.09 | 30,606 STARBUCKS | 2,236,350 | 0.05 |
| 265,958 INDITEX | 5,742,033 | 0.12 | 10,229 ULTA BEAUTY INC. | 3,771,653 | 0.08 |
| <i>Estados Unidos de América</i> | <i>276,209,480</i> | <i>6.17</i> | 54,077 VELODYNE LIDAR INC | 49,409 | 0.00 |
| 29,564 ADOBE INC | 10,351,713 | 0.23 | 28,723 VF CORP | 1,213,814 | 0.03 |
| 69,276 ADVANCED MICRO DEVICES INC | 5,067,230 | 0.11 | 54,081 VISA INC-A | 10,196,476 | 0.23 |
| 5,927 ADVANTAGE SOLUTIONS | 21,543 | 0.00 | 72,865 WELLS FARGO & CO | 2,731,436 | 0.06 |
| 25,438 ALIGN TECHNOLOGY | 5,758,679 | 0.13 | 65,890 WEYERHAEUSER CO REIT | 2,086,774 | 0.05 |
| 38,273 ALNYLAM PHARMACEUTICALS | 5,339,440 | 0.12 | <i>Francia</i> | <i>64,559,003</i> | <i>1.44</i> |
| 5,665 ALPHABET INC-C | 11,853,177 | 0.27 | 25,119 AIR LIQUIDE | 3,218,246 | 0.07 |
| 133,040 AMAZON.COM INC | 13,515,881 | 0.31 | 70,543 BNP PARIBAS | 3,200,183 | 0.07 |
| 43,311 APPLE INC | 5,664,049 | 0.13 | 80,296 BOUYGUES | 2,357,491 | 0.05 |
| 50,000 AT AND T PFD INC | 1,180,114 | 0.03 | 20,200 CAP GEMINI SE | 3,301,690 | 0.07 |
| 47,422 AUTODESK INC | 7,800,169 | 0.17 | 100,268 DASSAULT SYSTEMES SE | 3,520,911 | 0.08 |
| 153,681 BAKER HUGHES REGISTERED SHS A | 4,243,886 | 0.09 | 22,433 ESSLOR LUXOTTICA SA | 3,205,676 | 0.07 |
| 1,611 BOOKING HOLDINGS INC | 2,695,129 | 0.06 | 168,640 FAURECIA | 3,189,826 | 0.07 |
| 89,844 CARDINAL HEALTH INC | 4,491,985 | 0.10 | 7,708 KERING | 3,777,691 | 0.08 |
| 81,199 CARLOTZ INC | 30,563 | 0.00 | 22,797 LOREAL SA | 7,507,052 | 0.17 |
| 19,925 CDW CORP | 3,002,901 | 0.07 | 14,357 LVMH MOET HENNESSY LOUIS VUITTON SE | 8,351,466 | 0.20 |
| 45,401 CENTENE | 3,678,287 | 0.08 | 44,476 SANOFI | 4,284,818 | 0.10 |
| 30,391 CME GROUP INC | 5,950,584 | 0.13 | 51,821 SCHNEIDER ELECTRIC SA | 5,850,591 | 0.13 |
| | | | 57,725 SODEXO | 3,871,039 | 0.09 |
| | | | 110,738 TOTAL ENERGIES SE | 5,577,873 | 0.12 |
| | | | 39,365 VINCI SA | 3,344,450 | 0.07 |
| | | | <i>Irlanda</i> | <i>27,037,926</i> | <i>0.60</i> |
| | | | 131,005 CRH PLC | 4,323,165 | 0.10 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|------------|--|----------------------|--------------|------------------|----------|
| | EUR | | | EUR | |
| 33,083 | EATON CORP | 3,988,820 | 0.09 | | |
| 34,091 | FLUTTER ENTMT RG | 3,289,100 | 0.07 | | |
| 66,308 | KERRY GROUP A | 6,056,573 | 0.14 | | |
| 11,253 | LINDE PLC | 3,082,759 | 0.07 | | |
| 73,291 | MEDTRONIC PLC | 6,297,509 | 0.13 | | |
| | <i>Islas Caimán</i> | 2,869,578 | 0.06 | | |
| 300,000 | CRYSTAL PEAK ACQUISITION | 2,869,578 | 0.06 | | |
| | <i>Italia</i> | 21,730,098 | 0.48 | | |
| 613,870 | ENEL SPA | 3,204,401 | 0.07 | | |
| 278,663 | ENI SPA | 3,156,694 | 0.07 | | |
| 99,962 | FINECOBANK | 1,141,566 | 0.03 | | |
| 212,500 | INDUSTRIAL STARS OF ITALY 4 S P A | 2,093,125 | 0.05 | | |
| 300,244 | NEXI SPA | 2,373,129 | 0.05 | | |
| 86,239 | PRYSMIAN SPA | 2,260,324 | 0.05 | | |
| 756,420 | SNAM RETE GAS | 3,781,344 | 0.08 | | |
| 410,316 | UNICREDIT SPA | 3,719,515 | 0.08 | | |
| | <i>Noruega</i> | 1,496,437 | 0.03 | | |
| 43,506 | AKER BP ASA SDR | 1,496,437 | 0.03 | | |
| | <i>Paises Bajos</i> | 53,254,263 | 1.19 | | |
| 4,349 | ADYEN BV | 6,036,412 | 0.13 | | |
| 47,032 | AERCAP HOLDINGS NV | 1,840,881 | 0.04 | | |
| 74,951 | AIRBUS BR BEARER SHS | 6,929,220 | 0.15 | | |
| 17,104 | ASML HOLDING N.V. | 7,796,858 | 0.17 | | |
| 151,812 | CNH INDUSTRIAL N.V. | 1,672,968 | 0.04 | | |
| 193,318 | ERMENEGILDO ZEGNA N V | 1,947,141 | 0.04 | | |
| 34,208 | FERRARI NV | 5,993,242 | 0.13 | | |
| 890,165 | ING GROUP NV | 8,395,147 | 0.20 | | |
| 72,469 | IVECO GROUPO NV | 365,389 | 0.01 | | |
| 1,547,578 | KONINKLIJKE KPN NV | 5,263,313 | 0.12 | | |
| 112,255 | PROSUS N V | 7,013,692 | 0.16 | | |
| | <i>Reino Unido</i> | 65,389,246 | 1.47 | | |
| 63,645 | ASTRAZENECA PLC | 7,985,200 | 0.18 | | |
| 85,645 | DIAGEO | 3,512,659 | 0.08 | | |
| 11,758,479 | LLOYDS BANKING GROUP PLC | 5,779,522 | 0.13 | | |
| 779,587 | PRUDENTIAL PLC | 9,201,444 | 0.21 | | |
| 110,742 | RECKITT BENCKISER GROUP PLC | 7,937,711 | 0.18 | | |
| 55,801 | RIO TINTO PLC | 3,187,101 | 0.07 | | |
| 24,102 | SHELL PLC | 597,510 | 0.01 | | |
| 255,774 | SHELL PLC | 6,354,705 | 0.14 | | |
| 249,277 | SMITH & NEPHEW | 3,323,018 | 0.07 | | |
| 209,401 | SMITHS GROUP | 3,404,469 | 0.08 | | |
| 179,312 | SSE PLC | 3,366,266 | 0.08 | | |
| 91,818 | UNILEVER | 3,969,038 | 0.09 | | |
| 2,559,000 | VODAFONE GROUP | 3,765,369 | 0.08 | | |
| 189,795 | WEIR GROUP | 3,005,234 | 0.07 | | |
| | <i>Suecia</i> | 4,166,554 | 0.09 | | |
| 45,749 | ORRON ENERGY AB | 29,850 | 0.00 | | |
| 294,466 | SKF AB-B SHS | 4,136,704 | 0.09 | | |
| | <i>Suiza</i> | 55,692,776 | 1.24 | | |
| 133,601 | ABB LTD-NOM | 3,398,423 | 0.08 | | |
| 36,206 | CHUBB LIMITED | 6,813,495 | 0.15 | | |
| 37,637 | CIE FINANCIERE RICHEMONT SA | 3,822,361 | 0.09 | | |
| 7,013 | LONZA GROUP AG N | 3,566,407 | 0.08 | | |
| 129,796 | NESTLE SA | 14,451,460 | 0.32 | | |
| 61,699 | NOVARTIS AG-NOM | 4,983,879 | 0.11 | | |
| 46,713 | ROCHE HOLDING LTD | 14,867,045 | 0.33 | | |
| 21,787 | SCHINDLER HOLDING PS | 3,789,706 | 0.08 | | |
| | Bonos | 3,132,343,469 | 69.84 | | |
| | <i>Alemania</i> | 157,422,931 | 3.51 | | |
| 5,500,000 | ADLER REAL ESTATE AG 1.875% 27/04/2023 | 4,325,695 | 0.10 | | |
| 1,500,000 | ALLIANZ SE VAR PERPETUAL EUR (ISIN DE000A1YQ29) | 1,507,515 | 0.03 | | |
| 2,200,000 | ALLIANZ SE VAR REGS PERPETUAL USD (ISIN USX10001AA78) | 1,749,710 | 0.04 | | |
| 3,000,000 | ALLIANZ SE 3.875% PERPETUAL | 2,036,797 | 0.05 | | |
| 7,600,000 | BAYER AG VAR 01/07/2074 | 6,875,644 | 0.15 | | |
| 1,400,000 | BAYER AG VAR 12/11/2079 | 1,071,126 | 0.02 | | |
| 16,600,000 | BAYER AG VAR 25/03/2082 | 13,923,416 | 0.32 | | |
| 2,900,000 | BAYERISCHE LANDESBANK VAR 23/09/2031 | 2,481,327 | 0.06 | | |
| 8,000,000 | COMMERZBANK AG VAR PERPETUAL | 7,246,480 | 0.16 | | |
| 4,000,000 | COMMERZBANK AG VAR 05/12/2030 | 3,806,920 | 0.08 | | |
| 10,000,000 | COMMERZBANK AG VAR 14/09/2027 | 9,769,300 | 0.22 | | |
| 5,900,000 | COMMERZBANK AG VAR 29/12/2031 | 4,836,938 | 0.11 | | |
| 9,800,000 | DEUTSCHE BANK AG VAR PERPETUAL EUR (ISIN DE000DL19V55) | 7,653,604 | 0.17 | | |
| 3,600,000 | DEUTSCHE BANK AG VAR PERPETUAL EUR (ISIN DE000DL19WG7) | 3,225,960 | 0.07 | | |
| 6,300,000 | DEUTSCHE BANK AG VAR 24/06/2032 | 5,770,926 | 0.13 | | |
| 2,000,000 | DEUTSCHE LUFTHANSA AG 1.625% 16/11/2023 | 1,924,860 | 0.04 | | |
| 11,700,000 | DEUTSCHE LUFTHANSA AG 2.875% 16/05/2027 | 9,276,813 | 0.21 | | |
| 4,400,000 | DEUTSCHE LUFTHANSA AG 3.00% 29/05/2026 | 3,718,968 | 0.08 | | |
| 2,000,000 | DEUTSCHE LUFTHANSA AG 3.75% 11/02/2028 | 1,613,920 | 0.04 | | |
| 1,400,000 | GRUENENTHAL GMBH 3.625% REGS 15/11/2026 | 1,269,338 | 0.03 | | |
| 2,600,000 | HOWOGE WOHNUNGS 0% 01/11/2024 | 2,454,348 | 0.05 | | |
| 1,500,000 | HOWOGE WOHNUNGS 0.625% 01/11/2028 | 1,265,895 | 0.03 | | |
| 11,200,000 | IHO VERWALTUNGS GMBH 3.625% REGS 15/05/2025 | 9,795,968 | 0.22 | | |
| 12,000,000 | IHO VERWALTUNGS GMBH 3.75% REGS 15/09/2026 | 10,006,440 | 0.22 | | |
| 7,000,000 | IHO VERWALTUNGS GMBH 3.875% REGS 15/05/2027 | 5,482,050 | 0.12 | | |
| 5,600,000 | LEG IMMOBILIEN SE 0.375% 17/01/2026 | 4,970,392 | 0.11 | | |
| 700,000 | NOVELIS SHEET INGOT GMBH 3.375% REGS 15/04/2029 | 556,052 | 0.01 | | |
| 2,300,000 | TUI CRIUSES GMBH 6.50% REGS 15/05/2026 | 1,634,748 | 0.04 | | |
| 2,000,000 | VANTAGE TOWERS AG 0% 31/03/2025 | 1,833,500 | 0.04 | | |
| 900,000 | VERTICAL HOLDCO GMBH 6.625% REGS 15/07/2028 | 694,956 | 0.02 | | |
| 5,050,000 | VOLKSWAGEN FINANCIAL SERVICES AG 0% 12/02/2025 | 4,687,359 | 0.10 | | |
| 1,500,000 | VONOVIA SE 0% 16/09/2024 | 1,412,565 | 0.03 | | |
| 6,400,000 | VONOVIA SE 1.375% 28/01/2026 | 5,937,536 | 0.13 | | |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL | | |
|------------|--|------------|----------|------------------|---|-------------|------|
| | EUR | | | EUR | | | |
| 4,200,000 | VONOVIA SE 1.625% 01/09/2051 | 2,123,226 | 0.05 | 5,800,000 | FEDERATIVE REPUBLIC OF BRAZIL 2.875% 06/06/2025 | 5,246,824 | 0.12 |
| 2,600,000 | ZF FINANCE GMBH 2.00% 06/05/2027 | 2,013,154 | 0.04 | | <i>Canadá</i> | 40,933,376 | 0.91 |
| 6,300,000 | ZF FINANCE GMBH 3.00% 21/09/2025 | 5,550,111 | 0.12 | 14,000,000 | BANK OF MONTREAL VAR 15/09/2026 | 12,876,197 | 0.29 |
| 3,700,000 | ZF FINANCE GMBH 3.75% 21/09/2028 | 2,919,374 | 0.07 | 3,050,000 | BOMBARDIER INC 6.00% REGS 15/02/2028 | 2,192,079 | 0.05 |
| | <i>Arabia Saudí</i> | 14,010,069 | 0.31 | 517,000 | BOMBARDIER INC 7.125% REGS 15/06/2026 | 403,813 | 0.01 |
| 6,080,000 | KINGDOM OF SAUDI ARABIA 3.25% REGS 17/11/2051 | 4,398,339 | 0.10 | 1,800,000 | ENBRIDGE INC 2.15% 16/02/2024 | 1,673,865 | 0.04 |
| 4,400,000 | SAUDI ARABIA 2.25% REGS 02/02/2033 | 3,510,320 | 0.08 | 2,800,000 | GFL ENVIRONMENTAL INC 3.50% 14/01/09/2028 | 2,324,473 | 0.05 |
| 5,800,000 | SAUDI ARABIA 4.50% REGS 26/10/2046 | 5,082,052 | 0.11 | 8,000,000 | THE TORONTO DOMINION BANK (CANADA) FRN 06/01/2023 | 7,629,939 | 0.17 |
| 1,250,000 | SAUDI ARABIAN OIL COMPANY 2.25% REGS 24/11/2030 | 1,019,358 | 0.02 | 14,500,000 | THE TORONTO DOMINION BANK (CANADA) VAR 08/03/2024 | 13,833,010 | 0.30 |
| | <i>Australia</i> | 34,728,813 | 0.77 | | <i>Chile</i> | 2,376,294 | 0.05 |
| 1,400,000 | AUSTRALIA NEW ZEALAND BANKING GROUP LTD VAR REGS 22/07/2030 | 1,263,555 | 0.03 | 450,000 | CORPORACION NACIONAL DEL COBRE DE CHILE 3.75% REGS 15/01/2031 | 387,690 | 0.01 |
| 5,600,000 | AUSTRALIA NEW ZEALAND BANKING GROUP LTD VAR 16/09/2031 | 5,616,199 | 0.12 | 2,220,000 | REPUBLIC OF CHILE 2.75% 31/01/2027 | 1,988,604 | 0.04 |
| 4,500,000 | AUSTRALIA 2.75% 21/04/2024 | 2,965,972 | 0.06 | | <i>Colombia</i> | 9,579,949 | 0.21 |
| 4,000,000 | AUSTRALIA 3.25% 21/04/2029 | 2,589,062 | 0.06 | 6,200,000 | COLOMBIA 3.25% 22/04/2032 | 4,312,690 | 0.10 |
| 3,950,000 | AUSTRALIA 4.75% 21/04/2027 | 2,759,141 | 0.06 | 1,000,000 | COLOMBIA 4.00% 26/02/2024 | 931,446 | 0.02 |
| 1,050,000 | AUSTRALIA 5.50% 21/04/2023 | 707,592 | 0.02 | 1,300,000 | COLOMBIA 4.50% 15/03/2029 | 1,076,260 | 0.02 |
| 450,000 | AUSTRALIA 5.75% 15/07/2022 | 296,405 | 0.01 | 5,000,000 | COLOMBIA 5.20% 15/05/2049 | 3,259,553 | 0.07 |
| 18,000,000 | MACQUARIE BANK LTD VAR REGS 21/03/2025 | 17,288,746 | 0.38 | | <i>Costa de Marfil</i> | 1,879,020 | 0.04 |
| 1,300,000 | WESTPAC BANKING CORP FRN 13/01/2023 | 1,242,141 | 0.03 | 2,600,000 | IVORY COAST 4.875% REGS 30/01/2032 | 1,879,020 | 0.04 |
| | <i>Austria</i> | 23,432,854 | 0.52 | | <i>Croacia</i> | 684,672 | 0.02 |
| 100,000 | AUSTRIA 4.15% 15/03/2037 | 125,582 | 0.00 | 800,000 | CROATIA 1.50% 17/06/2031 | 684,672 | 0.02 |
| 4,600,000 | ERSTE GROUP BANK AG VAR PERPETUAL EUR (ISIN AT0000A2L583) | 3,654,976 | 0.08 | | <i>Dinamarca</i> | 21,761,265 | 0.49 |
| 3,000,000 | ERSTE GROUP BANK AG VAR PERPETUAL EUR (ISIN XS1961057780) | 2,766,990 | 0.06 | 10,000,000 | DANSKE BANK AS VAR REGS 01/04/2028 | 9,084,126 | 0.20 |
| 5,600,000 | ERSTE GROUP BANK AG VAR 07/06/2033 | 5,337,584 | 0.12 | 9,400,000 | DANSKE BANK AS VAR REGS 28/03/2025 | 8,827,971 | 0.20 |
| 2,000,000 | OMV AG VAR PERPETUAL EUR (ISIN XS2224439385) | 1,728,760 | 0.04 | 1,500,000 | DANSKE BANK AS VAR 12/02/2030 | 1,385,385 | 0.03 |
| 4,200,000 | RAIFFEISEN BANK INTERNATIONAL AG VAR PERPETUAL EUR (ISIN XS1640667116) | 3,406,410 | 0.08 | 1,600,000 | NYKREDIT REALKREDIT AS VAR 17/11/2027 | 1,605,408 | 0.04 |
| 4,000,000 | RAIFFEISEN BANK INTERNATIONAL AG VAR PERPETUAL EUR (ISIN XS2207857421) | 3,026,160 | 0.07 | 900,000 | NYKREDIT REALKREDIT AS 0.625% 17/01/2025 | 858,375 | 0.02 |
| 2,200,000 | SAPPI PAPIER HOLDING GMBH 3.625% REGS 15/03/2028 | 1,834,184 | 0.04 | | <i>Emiratos Árabes Reunidos</i> | 6,701,419 | 0.15 |
| 2,150,000 | SUZANO AUSTRIA GMBH 3.125% 15/01/2032 | 1,552,208 | 0.03 | 8,200,000 | UAE INTL GOVT OBND 2.00% REGS 19/10/2031 | 6,701,419 | 0.15 |
| | <i>Bélgica</i> | 16,266,461 | 0.36 | | <i>Eslovenia</i> | 2,298,692 | 0.05 |
| 50,000 | BELGIUM 2.15% 22/06/2066 | 44,134 | 0.00 | 1,000,000 | SLOVENIA 1.25% 22/03/2027 | 995,210 | 0.02 |
| 50,000 | BELGIUM 5.00% 28/03/2035 | 65,629 | 0.00 | 1,195,000 | SLOVENIA 4.625% 09/09/2024 | 1,303,482 | 0.03 |
| 5,600,000 | EUROPEAN UNION 1.25% 04/02/2043 | 4,537,848 | 0.10 | | <i>España</i> | 156,404,574 | 3.49 |
| 1,600,000 | KBC GROUP SA/NV VAR 18/09/2029 | 1,508,160 | 0.03 | 1,600,000 | AEDAS HOMES SAU 4.00% REGS 15/08/2026 | 1,353,104 | 0.03 |
| 9,500,000 | KBC GROUP SA/NV VAR 29/03/2026 | 9,141,850 | 0.21 | 9,000,000 | BANCO BILBAO VIZCAYA ARGENTARIA VAR PERPETUAL EUR (ISIN ES0813211002) | 8,671,320 | 0.19 |
| 1,000,000 | SOLVAY SA VAR PERPETUAL | 968,840 | 0.02 | 800,000 | BANCO BILBAO VIZCAYA ARGENTARIA VAR PERPETUAL EUR (ISIN ES0813211010) | 752,504 | 0.02 |
| | <i>Brasil</i> | 21,472,595 | 0.48 | 2,900,000 | BANCO DE SABADELL SA VAR 24/03/2026 | 2,754,304 | 0.06 |
| 10,000,000 | BRAZIL 3.75% 12/09/2031 | 7,826,105 | 0.17 | 11,000,000 | BANCO SANTANDER SA VAR PERPETUAL EUR (ISIN ES0213900220) | 9,466,490 | 0.22 |
| 3,200,000 | BRAZIL 3.875% 12/06/2030 | 2,572,886 | 0.06 | 10,000,000 | BANCO SANTANDER SA VAR PERPETUAL EUR (ISIN XS1692931121) | 9,529,800 | 0.22 |
| 3,000,000 | BRAZIL 4.50% 30/05/2029 | 2,580,209 | 0.06 | 7,200,000 | BANCO SANTANDER SA VAR PERPETUAL EUR (ISIN XS2342620924) | 5,428,944 | 0.12 |
| 1,700,000 | BRAZIL 6.00% 07/04/2026 | 1,686,812 | 0.04 | | | | |
| 1,500,000 | BRAZIL 8.25% 20/01/2034 | 1,559,759 | 0.03 | | | | |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | | Valor de mercado | % del VL | Cantidad | | Valor de mercado | % del VL |
|------------|---|--------------------|--------------|------------|--|------------------|----------|
| | | EUR | | | | EUR | |
| 10,800,000 | BANCO SANTANDER SA VAR PERPETUAL EUR (ISIN XS2388378981) | 7,511,940 | 0.17 | 1,150,000 | BANK OF AMERICA CORP VAR PERPETUAL | 933,563 | 0.02 |
| 400,000 | BANCO SANTANDER SA VAR PERPETUAL USD | 376,309 | 0.01 | 23,000,000 | BANK OF AMERICA CORP VAR 02/04/2026 | 21,331,733 | 0.48 |
| 6,000,000 | BANCO SANTANDER SA VAR 24/03/2028 | 5,488,813 | 0.12 | 12,590,000 | BANK OF AMERICA CORP VAR 04/02/2025 | 11,854,193 | 0.26 |
| 8,200,000 | BANCO SANTANDER SA VAR 30/06/2024 | 7,563,577 | 0.17 | 10,000,000 | BANK OF AMERICA CORP VAR 22/07/2025 | 8,999,761 | 0.20 |
| 2,400,000 | BANKINTER SA VAR PERPETUAL | 2,300,136 | 0.05 | 9,500,000 | BANK OF AMERICA CORP VAR 22/07/2027 | 8,673,629 | 0.19 |
| 1,600,000 | CAIXABANK SA VAR PERPETUAL EUR (ISIN ES0840609004) | 1,545,120 | 0.03 | 9,600,000 | BANK OF AMERICA CORP VAR 22/09/2026 | 9,474,048 | 0.21 |
| 2,400,000 | CAIXABANK SA VAR PERPETUAL EUR (ISIN ES0840609038) | 1,658,760 | 0.04 | 11,200,000 | BANK OF AMERICA CORP VAR 27/04/2033 | 10,387,440 | 0.23 |
| 3,600,000 | CAIXABANK SA VAR PERPETUAL EUR (ISIN XS1645651909) | 3,604,824 | 0.08 | 30,000 | BANK OF AMERICA CORP 4.125% 22/01/2024 | 29,025 | 0.00 |
| 15,000,000 | CAIXABANK SA VAR 13/04/2026 | 14,303,100 | 0.33 | 20,500,000 | BANK OF AMERICA VAR 27/04/2033 | 19,100,521 | 0.43 |
| 6,000,000 | CAIXABANK SA VAR 18/06/2031 | 5,217,720 | 0.12 | 2,400,000 | BAYER US FINANCE LLC 3.375% REGS 08/10/2024 | 2,244,423 | 0.05 |
| 1,900,000 | CELLNEX FINANCE COMPANY 0.75% 15/11/2026 | 1,607,818 | 0.04 | 2,000,000 | BBVA BANCOMER SA TEXAS AGENCY 1.875% REGS 18/09/2025 | 1,736,248 | 0.04 |
| 8,100,000 | CELLNEX FINANCE COMPANY 1.00% 15/09/2027 | 6,425,406 | 0.14 | 25,500,000 | BERKSHIRE HATHWAY ENERGY CO 4.60% 144A 01/05/2053 | 23,563,078 | 0.53 |
| 4,700,000 | CELLNEX FINANCE COMPANY 2.00% 15/09/2032 | 3,197,457 | 0.07 | 3,050,000 | BOEING CO 2.196% 04/02/2026 | 2,634,153 | 0.06 |
| 10,000,000 | CELLNEX FINANCE COMPANY 2.25% 12/04/2026 | 9,318,300 | 0.21 | 850,000 | BRITISH AIRWAYS PASS THRU CERTIFICATES SERIES 2020 4.25% REGS 15/11/2032 | 431,118 | 0.01 |
| 2,500,000 | CELLNEX TELECOM SA 1.75% 23/10/2030 | 1,786,625 | 0.04 | 182,000 | BROADCOM INC 3.187% REGS 15/11/2036 | 132,395 | 0.00 |
| 800,000 | CELLNEX TELECOM SA 2.375% 16/01/2024 | 796,024 | 0.02 | 6,650,000 | BROADCOM INC 4.15% REGS 15/04/2032 | 5,768,062 | 0.13 |
| 3,400,000 | EDREAMS ODIGEO 5.50% REGS 15/07/2027 | 2,729,996 | 0.06 | 3,368,000 | BROADCOM INC 4.15% 15/11/2030 | 2,955,219 | 0.07 |
| 3,900,000 | GRIFOLS SA 2.25% REGS 15/11/2027 | 3,261,609 | 0.07 | 5,700,000 | CCO HLDGS LLC/CAP CORP 4.50% 01/05/2032 | 4,418,515 | 0.10 |
| 4,265,000 | GRUPO ANTOLIN IRAUSA SA 3.375% REGS 30/04/2026 | 3,189,879 | 0.07 | 1,980,000 | CHARLES SCHWAB CORP VAR PERPETUAL | 1,611,897 | 0.04 |
| 1,000,000 | INMOBILIARIA COLONIAL SOCIMI SA 1.625% 28/11/2025 | 944,370 | 0.02 | 3,850,000 | CHARTER COMMUNICATIONS OPERATING LLC/ CAPITAL CORP 3.50% 01/06/2041 | 2,599,086 | 0.06 |
| 3,400,000 | INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 0.50% 04/07/2023 | 3,192,770 | 0.07 | 4,000,000 | CHARTER COMMUNICATIONS OPERATING LLC/ CAPITAL CORP 4.40% 01/04/2033 | 3,430,064 | 0.08 |
| 2,700,000 | INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 2.75% 25/03/2025 | 2,298,429 | 0.05 | 1,000,000 | CHUBB INA HOLDINGS INC 0.30% 15/12/2024 | 957,020 | 0.02 |
| 9,500,000 | INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 3.75% 25/03/2029 | 6,773,025 | 0.15 | 650,000 | CITIGROUP INC USA VAR PERPETUAL USD (ISIN US172967MK42) | 514,504 | 0.01 |
| 7,900,000 | LORCA TELECOM BONDCO 4.00% REGS 18/09/2027 | 6,625,651 | 0.15 | 2,050,000 | CITIGROUP INC USA VAR PERPETUAL USD (ISIN US172967MU24) | 1,699,905 | 0.04 |
| 3,100,000 | NH HOTEL GROUP SA 4.00% REGS 02/07/2026 | 2,775,833 | 0.06 | 11,458,000 | CITIGROUP INC USA VAR 17/03/2026 | 10,886,004 | 0.24 |
| 100,000 | SPAIN 3.45% 30/07/2066 | 105,267 | 0.00 | 6,000,000 | CITIGROUP INC USA VAR 17/03/2033 | 5,189,631 | 0.12 |
| 1,500,000 | SPAIN 4.20% 31/01/2037 | 1,778,745 | 0.04 | 7,200,000 | CITIGROUP INC USA VAR 24/05/2025 USD (ISIN US172967NQ03) | 6,866,670 | 0.15 |
| 50,000 | SPAIN 4.90% 30/07/2040 | 65,202 | 0.00 | 6,200,000 | CITIGROUP INC USA VAR 24/05/2033 | 5,858,346 | 0.13 |
| 1,650,000 | SPAIN 5.15% 31/10/2044 | 2,268,387 | 0.05 | 20,000 | CITIGROUP INC USA 3.75% 16/06/2024 | 19,241 | 0.00 |
| 150,000 | SPAIN 5.75% 30/07/2032 | 195,698 | 0.00 | 1,400,000 | CITRIX SYSTEMS INC 1.25% 01/03/2026 | 1,295,199 | 0.03 |
| 2,850,000 | SPAIN 5.90% 30/07/2026 | 3,344,589 | 0.07 | 11,000,000 | COGENT COMMUNICATIONS GROUP INC 4.375% REGS 30/06/2024 | 11,106,260 | 0.25 |
| 1,950,000 | SPAIN 6.00% 31/01/2029 | 2,447,913 | 0.05 | 2,000,000 | CREDIT SUISSE NEW YORK BRANCH VAR 02/02/2024 | 1,886,652 | 0.04 |
| 1,300,000 | VIA CELERE DESARROLLOS INMOBILIARIOS SA 5.25% REGS 01/04/2026 | 1,120,691 | 0.02 | 110,000 | D R HORTON INC 5.75% 15/08/2023 | 107,258 | 0.00 |
| 2,900,000 | WERFENLIFE SA 0.50% 28/10/2026 | 2,628,125 | 0.06 | 3,750,000 | DEUTSCHE BANK AG NY 0.898% 28/05/2024 | 3,367,414 | 0.08 |
| | <i>Estados Unidos de América</i> | <i>912,434,250</i> | <i>20.34</i> | 1,060,000 | DUKE ENERGY CORP VAR PERPETUAL | 924,236 | 0.02 |
| 4,010,000 | 7 ELEVEN INC 0.80% REGS 10/02/2024 | 3,644,192 | 0.08 | 4,350,000 | DUKE ENERGY CORP VAR 15/01/2082 | 3,227,809 | 0.07 |
| 1,000,000 | AIR LEASE CORP 1.875% 15/08/2026 | 828,198 | 0.02 | 1,300,000 | ENCORE CAPITAL GROUP INC 5.375% REGS 15/02/2026 | 1,420,319 | 0.03 |
| 2,850,000 | AIR LEASE CORP 3.125% 01/12/2030 | 2,226,977 | 0.05 | 900,000 | ENERGY TRANSFER OPERATING LP 2.90% 15/05/2025 | 819,758 | 0.02 |
| 15,850,000 | ALLY FINANCIAL INC 4.75% 09/06/2027 | 14,566,930 | 0.32 | 2,100,000 | ENERGY TRANSFER OPERATING LP 3.75% 15/05/2030 | 1,811,108 | 0.04 |
| 3,630,000 | AMGEN INC 4.20% 22/02/2052 | 3,054,242 | 0.07 | 50,000 | ENLINK MIDSTREAM LLC 5.625% 144A 15/01/2028 | 44,156 | 0.00 |
| 2,100,000 | ARDAGH METAL PACKAGING 3.00% REGS 01/09/2029 | 1,568,574 | 0.03 | 900,000 | ENLINK MIDSTREAM PARTNERS LP 5.45% 01/06/2047 | 612,684 | 0.01 |
| 3,900,000 | AT&T INC VAR PERPETUAL | 3,421,782 | 0.08 | 18,300,000 | FORD MOTOR CREDIT CO LLC 1.514% 17/02/2023 | 18,059,721 | 0.40 |
| 14,500,000 | BALL CORP 4.375% 15/12/2023 | 14,736,205 | 0.33 | | | | |
| 9,600,000 | BANK OF AMERICA CORP FRN 24/08/2025 | 9,526,176 | 0.21 | | | | |

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Cartera de títulos a 30/06/22

| Cantidad | | Valor de mercado | % del VL | Cantidad | | Valor de mercado | % del VL |
|------------|---|------------------|----------|-------------|---|------------------|----------|
| | | EUR | | | | EUR | |
| 600,000 | FORD MOTOR CREDIT CO LLC 3.375% 13/11/2025 | 517,190 | 0.01 | 3,000,000 | MPT OPERATING PARTNERSHIP LP / MPT FINANCE CORP 3.375% 24/04/2030 | 2,795,946 | 0.06 |
| 9,400,000 | FORD MOTOR CREDIT CO LLC 4.95% 28/05/2027 | 8,354,846 | 0.19 | 2,100,000 | MPT OPERATING PARTNERSHIP LP / MPT FINANCE CORP 3.50% 15/03/2031 | 1,571,068 | 0.04 |
| 2,700,000 | GENERAL MOTORS FINANCIAL CO 4.00% 15/01/2025 | 2,549,356 | 0.06 | 3,522,000 | NEWS CORP 3.875% 144A 15/05/2029 | 2,925,404 | 0.07 |
| 12,600,000 | GENERAL MOTORS FINANCIAL CO 4.30% 06/04/2029 | 11,114,684 | 0.25 | 8,830,000 | NEXTERA ENERGY CAPITAL HOLDING PLC VAR 15/03/2082 | 6,739,838 | 0.15 |
| 14,100,000 | GOLDMAN SACHS GROUP INC FRN 07/02/2025 | 14,040,780 | 0.31 | 20,000,000 | NEXTERA ENERGY CAPITAL HOLDING PLC 2.94% 21/03/2024 | 18,879,334 | 0.42 |
| 7,200,000 | GOLDMAN SACHS GROUP INC FRN 19/03/2026 | 7,129,656 | 0.16 | 2,600,000 | ORGANON AND COMPANY 2.875% REGS 30/04/2028 | 2,185,404 | 0.05 |
| 7,700,000 | GOLDMAN SACHS GROUP INC VAR 15/03/2024 | 7,376,813 | 0.16 | 5,100,000 | PRICOA GLOBAL FUNDING I 1.20% REGS 01/09/2026 | 4,350,257 | 0.10 |
| 10,910,000 | GOLDMAN SACHS GROUP INC VAR 24/01/2025 | 10,048,951 | 0.22 | 700,000 | PRICOA GLOBAL FUNDING I 2.40% REGS 23/09/2024 | 647,881 | 0.01 |
| 5,600,000 | GOLDMAN SACHS GROUP INC VAR 30/04/2024 | 5,510,568 | 0.12 | 300,000 | RACKSPACE TECHNOLOGY GLOBAL INC 3.50% REGS 15/02/2028 | 225,173 | 0.01 |
| 300,000 | GOLDMAN SACHS GROUP INC 3.25% 01/02/2023 | 304,083 | 0.01 | 7,500,000 | SOUTHERN CO 5.113% 01/08/2027 | 7,252,499 | 0.16 |
| 1,500,000 | GOLDMAN SACHS GROUP INC 4.25% 29/01/2026 | 1,746,625 | 0.04 | 1,400,000 | STANDARD INDUSTRIES INC 2.25% REGS 21/11/2026 | 1,102,234 | 0.02 |
| 11,550,000 | HP INC 5.50% 15/01/2033 | 10,793,552 | 0.24 | 3,590,000 | STARBUCKS CORP VAR 14/02/2024 | 3,426,923 | 0.08 |
| 65,000,000 | INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT IBRD 3.25% 28/04/2025 | 9,278,490 | 0.21 | 6,350,000 | T MOBILE USA INC 2.625% 15/04/2026 | 5,517,567 | 0.12 |
| 5,600,000 | JP MORGAN CHASE BANK NA VAR 01/06/2025 | 5,014,315 | 0.11 | 800,000 | THERMO FISHER SCIENTIFIC INC 1.875% 01/10/2049 | 548,432 | 0.01 |
| 850,000 | JPMORGAN CHASE AND CO VAR PERPETUAL | 691,114 | 0.02 | 600,000 | UNITED AIR LINES INC 4.625% REGS 15/04/2029 | 487,237 | 0.01 |
| 8,300,000 | JPMORGAN CHASE AND CO VAR 16/03/2024 | 7,763,709 | 0.17 | 16,000,000 | USA T-BONDS 1.50% 15/02/2030 | 13,758,430 | 0.31 |
| 10,700,000 | JPMORGAN CHASE AND CO VAR 22/04/2027 | 9,843,140 | 0.22 | 50,000,000 | USA T-BONDS 1.75% 30/06/2024 | 46,709,101 | 1.04 |
| 12,200,000 | JPMORGAN CHASE AND CO VAR 22/09/2027 | 11,040,624 | 0.25 | 110,000,000 | USA T-BONDS 2.875% 15/08/2028 | 104,017,712 | 2.31 |
| 18,000,000 | JPMORGAN CHASE AND CO VAR 24/02/2026 | 16,704,902 | 0.37 | 21,000,000 | USA T-BONDS 3.375% 15/11/2048 | 20,473,093 | 0.46 |
| 18,000,000 | JPMORGAN CHASE AND CO VAR 26/04/2026 | 16,996,910 | 0.38 | 9,950,000 | USA T-BONDS 5.00% 15/05/2037 | 11,786,746 | 0.26 |
| 7,500,000 | JPMORGAN CHASE AND CO VAR 26/04/2033 | 7,057,655 | 0.16 | 4,500,000 | USA T-BONDS 6.125% 15/08/2029 | 5,158,514 | 0.12 |
| 1,900,000 | JPMORGAN CHASE AND CO 3.125% 23/01/2025 | 1,792,864 | 0.04 | 75,750,000 | USA T-BONDS 7.50% 15/11/2024 | 79,937,440 | 1.77 |
| 6,100,000 | KB HOME 4.00% 15/06/2031 | 4,507,272 | 0.10 | 10,100,000 | USA T-BONDS 7.625% 15/02/2025 | 10,784,747 | 0.24 |
| 3,079,000 | KEYCORP VAR 01/06/2033 | 2,909,743 | 0.06 | 500,000 | VERIZON COMMUNICATIONS INC 1.875% 19/09/2030 | 499,065 | 0.01 |
| 4,400,000 | LEVEL 3 FINANCING INC 3.625% REGS 15/01/2029 | 3,235,323 | 0.07 | 350,000 | VISA INC 2.70% 15/04/2040 | 270,891 | 0.01 |
| 2,380,000 | LEVEL 3 FINANCING INC 3.75% 144A 15/07/2029 | 1,765,109 | 0.04 | 4,000,000 | VISTRA OPERATIONS COMPANY LLC 4.375% 144A 01/05/2029 | 3,218,671 | 0.07 |
| 1,000,000 | LIBERTY MUTUAL GROUP INC VAR REGS 23/05/2059 | 904,390 | 0.02 | 7,500,000 | VISTRA OPERATIONS COMPANY LLC 5.125% 144A 13/05/2025 | 7,110,742 | 0.16 |
| 1,050,000 | LOWES COMPANIES INC 3.00% 15/10/2050 | 701,570 | 0.02 | 4,700,000 | VMWARE INC 1.00% 15/08/2024 | 4,211,051 | 0.09 |
| 7,900,000 | LOWES COMPANIES INC 4.25% 01/04/2052 | 6,547,981 | 0.15 | 1,990,000 | WELLS FARGO AND CO VAR 19/05/2025 | 1,783,529 | 0.04 |
| 6,135,000 | MAGALLANES INCORPORATION 3.428% 144A 15/03/2024 | 5,753,385 | 0.13 | 1,600,000 | ZF NORTH AMERICA CAPITAL INC 2.75% 27/04/2023 | 1,578,992 | 0.04 |
| 7,800,000 | MAGALLANES INCORPORATION 4.279% 144A 15/03/2032 | 6,669,897 | 0.15 | | | | |
| 750,000 | MASTERCARD INC 3.85% 26/03/2050 | 658,790 | 0.01 | | <i>Filipinas</i> | 5,835,995 | 0.13 |
| 8,400,000 | METROPOLITAN LIFE GLOBAL FUNDING I VAR REGS 21/03/2025 | 8,027,184 | 0.18 | 3,500,000 | PHILIPPINES 1.20% 28/04/2033 | 2,624,615 | 0.06 |
| 8,700,000 | METROPOLITAN LIFE GLOBAL FUNDING I VAR 144A 07/01/2024 | 8,263,440 | 0.18 | 2,365,000 | PHILIPPINES 2.65% 10/12/2045 | 1,561,766 | 0.03 |
| 650,000 | MICROSOFT CORP 4.25% 06/02/2047 | 625,435 | 0.01 | 1,780,000 | REPUBLIC OF PHILIPPINES 3.229% 29/03/2027 | 1,649,614 | 0.04 |
| 2,000,000 | MILEAGE PLUS HOLDINGS LLC 6.50% 144A 20/06/2027 | 1,881,295 | 0.04 | | <i>Finlandia</i> | 5,515,127 | 0.12 |
| 2,600,000 | MONDELEZ INTERNATIONAL INC 2.125% 17/03/2024 | 2,426,111 | 0.05 | 4,100,000 | BALDER FINLAND OYJ FRN 14/06/2023 | 4,039,607 | 0.09 |
| 18,000,000 | MORGAN STANLEY VAR 18/02/2026 | 16,474,705 | 0.37 | 1,600,000 | NORDEA BANK ABP VAR PERPETUAL | 1,475,520 | 0.03 |
| 6,100,000 | MORGAN STANLEY VAR 25/01/2024 | 5,725,464 | 0.13 | | <i>Francia</i> | 213,831,777 | 4.77 |
| 7,300,000 | MORGAN STANLEY VAR 30/05/2025 | 6,506,633 | 0.15 | 4,400,000 | ACCOR SA 2.375% 29/11/2028 | 3,508,428 | 0.08 |
| 1,439,000 | MORGAN STANLEY 1.00% 02/12/2022 | 1,442,842 | 0.03 | 1,800,000 | AIR FRANCE KLM 1.875% 16/01/2025 | 1,519,146 | 0.03 |
| 16,750,000 | MPLX LP 4.95% 14/03/2052 | 13,909,974 | 0.31 | | | | |
| 2,400,000 | MPT OPERATING PARTNERSHIP LP / MPT FINANCE CORP 2.50% 24/03/2026 | 2,473,857 | 0.06 | | | | |
| 3,000,000 | MPT OPERATING PARTNERSHIP LP / MPT FINANCE CORP 3.325% 24/03/2025 | 2,843,760 | 0.06 | | | | |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL | | |
|------------|---|------------|----------|------------------|---|------------|------|
| | EUR | | | EUR | | | |
| 3,400,000 | AIR FRANCE KLM 3.875% 01/07/2026 | 2,772,088 | 0.06 | 3,600,000 | ILIAD HOLDING 5.625% REGS 15/10/2028 | 3,076,380 | 0.07 |
| 2,400,000 | ALTICE FRANCE SA 4.00% REGS 15/07/2029 | 1,761,600 | 0.04 | 3,300,000 | ILIAD SA 1.875% 11/02/2028 | 2,642,178 | 0.06 |
| 700,000 | ALTICE FRANCE SA 4.125% REGS 15/01/2029 | 531,902 | 0.01 | 1,200,000 | LA MONDIALE SOCIETE D ASSURANCE A FORME MUTUELLE 0.75% 20/04/2026 | 1,084,332 | 0.02 |
| 800,000 | ALTICE FRANCE SA 5.125% REGS 15/01/2029 | 582,256 | 0.01 | 1,645,000 | LOXAM SAS 2.875% REGS 15/04/2026 | 1,398,151 | 0.03 |
| 5,000,000 | ALTICE FRANCE SA 5.875% REGS 01/02/2027 | 4,356,550 | 0.10 | 6,500,000 | LOXAM SAS 3.25% 14/01/2025 | 5,881,525 | 0.13 |
| 2,838,000 | AXA SA 4.50% PERPETUAL | 2,229,165 | 0.05 | 1,600,000 | PAPREC HOLDING SA 3.50% REGS 01/07/2028 | 1,256,480 | 0.03 |
| 11,400,000 | BANQUE FEDERATIVE DU CREDIT MUTUEL VAR 16/06/2032 | 11,052,072 | 0.25 | 750,000 | RCI BANQUE SA 0.25% 08/03/2023 | 744,540 | 0.02 |
| 5,000,000 | BNP PARIBAS SA VAR REGS PERPETUAL USD (ISIN USF1R15XK938) | 4,585,346 | 0.10 | 10,500,000 | RCI BANQUE SA 0.50% 14/07/2025 | 9,470,055 | 0.21 |
| 240,000 | BNP PARIBAS SA VAR REGS PERPETUAL USD (ISIN USF1R15XL274) | 172,896 | 0.00 | 2,400,000 | REXEL SA 2.125% 15/06/2028 | 1,897,872 | 0.04 |
| 2,200,000 | BNP PARIBAS SA VAR REGS PERPETUAL USD (ISIN USF1R15XL357) | 1,563,937 | 0.03 | 18,400,000 | SOCIETE GENERALE PARIS VAR REGS 21/01/2026 USD (ISIN US83368TBF49) | 17,052,539 | 0.39 |
| 2,000,000 | BNP PARIBAS SA VAR 15/01/2032 | 1,711,600 | 0.04 | 3,600,000 | SOCIETE GENERALE PARIS VAR 30/06/2031 | 3,076,956 | 0.07 |
| 6,000,000 | BNP PARIBAS SA VAR 30/05/2028 | 5,206,140 | 0.12 | 1,000,000 | SPCM SA 3.125% REGS 15/03/2027 | 808,006 | 0.02 |
| 10,000,000 | BNP PARIBAS SA VAR 31/08/2033 | 7,891,700 | 0.18 | 1,382,000 | TOTAL ENERGIES SE VAR PERPETUAL EUR (ISIN XS1501167164) | 1,352,467 | 0.03 |
| 1,600,000 | BNP PARIBAS SA 1.875% 14/12/2027 | 1,645,836 | 0.04 | 3,800,000 | TOTAL ENERGIES SE VAR PERPETUAL EUR (ISIN XS2290960876) | 2,634,084 | 0.06 |
| 10,600,000 | BNP PARIBAS SA 2.10% 07/04/2032 | 9,080,702 | 0.20 | 3,000,000 | UNIBAIL-RODAMCO SE VAR PERPETUAL EUR (ISIN FR0013330529) | 2,231,790 | 0.05 |
| 2,500,000 | BNP PARIBAS SA 3.80% REGS 10/01/2024 | 2,378,713 | 0.05 | 1,500,000 | VEOLIA ENVIRONMENT SA VAR PERPETUAL EUR (ISIN FR00140007L3) | 1,141,980 | 0.03 |
| 6,400,000 | BPCE SA VAR 13/01/2042 | 5,504,256 | 0.12 | | <i>Indonesia</i> | 28,998,547 | 0.65 |
| 6,000,000 | BPCE SA VAR 30/11/2032 | 5,952,811 | 0.13 | 1,000,000 | INDONESIA 0.90% 14/02/2027 | 885,070 | 0.02 |
| 4,000,000 | BPCE SA 1.00% 22/12/2025 | 4,217,472 | 0.09 | 3,200,000 | INDONESIA 1.00% 28/07/2029 | 2,577,440 | 0.06 |
| 2,000,000 | BPCE SA 1.375% 23/12/2026 | 2,089,359 | 0.05 | 1,500,000 | INDONESIA 1.10% 12/03/2033 | 1,071,030 | 0.02 |
| 900,000 | BPCE SA 4.625% 18/07/2023 | 920,646 | 0.02 | 1,700,000 | INDONESIA 1.40% 30/10/2031 | 1,315,953 | 0.03 |
| 3,200,000 | CAB SELAS 3.375% REGS 01/02/2028 | 2,582,816 | 0.06 | 4,020,000 | INDONESIA 1.85% 12/03/2031 | 3,124,983 | 0.07 |
| 2,300,000 | CHROME BIDCO SAS 3.50% REGS 31/05/2028 | 1,894,533 | 0.04 | 3,000,000 | INDONESIA 4.10% 24/04/2028 | 2,831,011 | 0.06 |
| 6,800,000 | CNP ASSURANCES VAR PERPETUAL | 5,109,448 | 0.11 | 90,000,000,000 | INDONESIA 5.50% 15/04/2026 | 5,677,922 | 0.13 |
| 3,400,000 | CONSTELLIUM SE 3.125% REGS 15/07/2029 | 2,631,872 | 0.06 | 50,000,000,000 | INDONESIA 6.50% 15/02/2031 | 3,067,271 | 0.07 |
| 2,600,000 | CREDIT AGRICOLE ASSURANCES SA 1.50% 06/10/2031 | 1,966,822 | 0.04 | 35,000,000,000 | INDONESIA 8.375% 15/03/2024 | 2,368,983 | 0.05 |
| 2,300,000 | CREDIT AGRICOLE SA VAR PERPETUAL | 1,958,864 | 0.04 | 900,000 | PF JAPFA COMFEED INDONESIA TBK 5.375% 23/03/2026 | 692,486 | 0.02 |
| 4,100,000 | CREDIT AGRICOLE SA VAR REGS PERPETUAL USD (ISIN USF2R125CF03) | 3,795,789 | 0.08 | 4,200,000 | REPUBLIC OF INDONESIA 1.30% 23/03/2034 | 2,993,718 | 0.07 |
| 4,000,000 | CREDIT AGRICOLE SA VAR REGS PERPETUAL USD (ISIN USF2R125CJ25) | 2,993,811 | 0.07 | 2,750,000 | REPUBLIC OF INDONESIA 3.55% 31/03/2032 | 2,392,680 | 0.05 |
| 10,100,000 | CROWN EUROPEAN HOLDINGS 0.75% REGS 15/02/2023 | 9,893,556 | 0.22 | | <i>Irlanda</i> | 38,724,546 | 0.86 |
| 2,229,000 | CROWN EUROPEAN HOLDINGS 2.25% REGS 01/02/2023 | 2,209,206 | 0.05 | 3,600,000 | AERCAP IRELAND CAP LTD 3.00% 29/10/2028 | 2,898,905 | 0.06 |
| 130,000 | CROWN EUROPEAN HOLDINGS 2.625% REGS 30/09/2024 | 124,030 | 0.00 | 4,350,000 | AERCAP IRELAND CAP LTD 3.30% 30/01/2032 | 3,318,766 | 0.07 |
| 1,400,000 | ELECTRICITE DE FRANCE VAR PERPETUAL EUR (ISIN FR0013367612) | 1,286,670 | 0.03 | 1,350,000 | AERCAP IRELAND CAP LTD 4.50% 15/09/2023 | 1,288,430 | 0.03 |
| 1,600,000 | ELECTRICITE DE FRANCE VAR PERPETUAL EUR (ISIN FR0013534336) | 1,048,560 | 0.02 | 2,900,000 | AERCAP IRELAND CAP LTD 4.625% 15/10/2027 | 2,616,394 | 0.06 |
| 1,300,000 | ELECTRICITE DE FRANCE 6.25% 30/05/2028 | 1,682,721 | 0.04 | 1,600,000 | AIB GROUP PLC VAR 19/11/2029 | 1,479,952 | 0.03 |
| 2,000,000 | ELIOR GROUP SA 3.75% 15/07/2026 | 1,562,360 | 0.03 | 2,700,000 | AIB GROUP PLC VAR 30/05/2031 | 2,450,763 | 0.05 |
| 3,100,000 | ELIS SA 4.125% 24/05/2027 | 2,949,030 | 0.07 | 2,000,000 | ARDAGH PACKAGING FIN PLC 2.125% REGS 15/08/2026 EUR (ISIN XS2189356996) | 1,627,680 | 0.04 |
| 1,500,000 | ENGIE SA VAR PERPETUAL | 1,418,370 | 0.03 | 9,800,000 | BANK OF IRELAND GROUP VAR 05/06/2026 | 9,324,406 | 0.21 |
| 900,000 | ENGIE SA 7.00% 30/10/2028 | 1,240,229 | 0.03 | 2,900,000 | BANK OF IRELAND GROUP VAR 11/08/2031 | 2,483,212 | 0.06 |
| 10,900,000 | FAURECIA SE 2.75% 15/02/2027 | 8,520,312 | 0.19 | 9,000,000 | EIRCOM FINANCE LTD 3.50% 15/05/2026 | 7,661,340 | 0.17 |
| 6,500,000 | FAURECIA SE 3.125% 15/06/2026 | 5,460,260 | 0.12 | 2,400,000 | FCA BANK S.P.A IRISH BRANCH 0% 16/04/2024 | 2,316,024 | 0.05 |
| 1,200,000 | FAURECIA SE 3.75% 15/06/2028 | 930,972 | 0.02 | 1,405,000 | GE CAPITAL INTL FUNDING 4.418% 15/11/2035 | 1,258,674 | 0.03 |
| 15,000,000 | FRANCE OAT 1.50% 25/05/2050 | 12,190,200 | 0.28 | | <i>Isla de Guemsey</i> | 3,460,240 | 0.08 |
| 3,800,000 | ILIAD HOLDING 5.125% REGS 15/10/2026 | 3,397,390 | 0.08 | 4,000,000 | SIRIUS REAL ESTATE LIMITED 1.125% 22/06/2026 | 3,460,240 | 0.08 |

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Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL | | |
|------------|---|-------------|-----------|----------------------------|---|-------------|------|
| | EUR | | | EUR | | | |
| | | | 4,050,000 | ITALY BTP 4.00% 01/02/2037 | 4,324,104 | 0.10 | |
| | | | 8,000,000 | ITALY BTP 4.00% 17/10/2049 | 6,473,155 | 0.14 | |
| 10,200,000 | ADIENT GLOBAL HOLDINGS LTD 3.50% REGS 15/08/2024 | 9,257,826 | 0.21 | 8,000,000 | ITALY BTP 4.50% 01/03/2026 | 8,705,280 | 0.19 |
| 2,300,000 | ATRIUM EUROPEAN REAL ESTATE LIMITED VAR PERPETUAL | 1,348,789 | 0.03 | 10,000,000 | ITALY BTP 4.75% 01/09/2044 | 11,850,100 | 0.26 |
| | | | | 2,650,000 | ITALY BTP 5.00% 01/08/2034 | 3,080,758 | 0.07 |
| | | | | 4,085,000 | ITALY BTP 5.00% 01/09/2040 | 4,906,412 | 0.11 |
| | <i>Islandia</i> | 732,738 | 0.02 | 40,000,000 | ITALY BTP 6.00% 01/05/2031 | 49,055,200 | 1.10 |
| 741,000 | LANDSBANKINN HF 1.00% 30/05/2023 | 732,738 | 0.02 | 750,000 | ITALY BTP 6.50% 01/11/2027 | 905,123 | 0.02 |
| | | | | 2,950,000 | ITALY BTP 7.25% 01/11/2026 | 3,577,082 | 0.08 |
| | <i>Islas Caimán</i> | 20,864,469 | 0.47 | 9,500,000 | ITALY BTPI 0.25% 20/11/2023 | 9,928,554 | 0.22 |
| 4,100,000 | AMERICAN AIRLINES AADVATAGE LOYALTY LP LIMITED 5.50% 144A 20/04/2026 | 3,616,369 | 0.08 | 25,505,000 | ITALY BTPI 0.40% 11/04/2024 | 26,804,088 | 0.60 |
| 3,000,000 | AMERICAN AIRLINES AADVATAGE LOYALTY LP LIMITED 5.75% 144A 20/04/2029 | 2,453,690 | 0.05 | 11,000,000 | ITALY BTPI 0.50% 20/04/2023 | 11,589,443 | 0.26 |
| 3,470,000 | AVOLON HOLDINGS FUNDING LTD 2.125% REGS 21/02/2026 | 2,896,186 | 0.06 | 43,400,000 | ITALY BTPI 1.40% 26/05/2025 | 45,304,732 | 1.01 |
| 2,640,000 | KSA SUKUK LTD 2.25% REGS 17/05/2031 | 2,184,550 | 0.05 | 5,000,000 | ITALY BTPI 2.55% 15/09/2041 | 7,389,363 | 0.16 |
| 1,600,000 | PHOENIX GROUP HOLDINGS 5.625% 28/04/2031 | 1,759,498 | 0.04 | 35,000,000 | ITALY CCT FRN 15/01/2025 | 36,326,150 | 0.81 |
| 9,600,000 | UPCB FINANCE VII LTD 3.625% REGS 15/06/2029 | 7,954,176 | 0.19 | 7,000,000 | ITALY CCT FRN 15/04/2025 | 7,090,230 | 0.16 |
| | | | | 40,000,000 | ITALY CCT FRN 15/04/2029 | 39,316,800 | 0.88 |
| | | | | 40,000,000 | ITALY CCT FRN 15/09/2025 | 40,035,200 | 0.89 |
| | <i>Israel</i> | 5,349,582 | 0.12 | 2,600,000 | LEASYS SPA 0% 22/07/2024 | 2,486,198 | 0.06 |
| 6,300,000 | TEVA PHARMACEUTICAL INDUSTRIES LTD 3.75% 09/05/2027 | 5,349,582 | 0.12 | 750,000 | MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA VAR 23/11/2030 | 660,525 | 0.01 |
| | | | | 1,300,000 | MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 0.875% 15/01/2026 | 1,189,851 | 0.03 |
| | <i>Italia</i> | 643,954,630 | 14.36 | 6,500,000 | NEXI SPA 1.625% 30/04/2026 | 5,305,755 | 0.12 |
| 3,000,000 | AGENZIA NAZIONALE PER LATTRAZIONE DEGLI INCESTMENTI 1.375% 20/07/2022 | 3,001,650 | 0.07 | 3,400,000 | POSTE ITALIANE SPA VAR PERPETUAL | 2,391,866 | 0.05 |
| 2,400,000 | ALMAVIVA THE ITALIAN INNOVATION COMPAGNY 4.875% REGS 30/10/2026 | 2,031,696 | 0.05 | 2,100,000 | POSTE ITALIANE SPA 0.50% 10/12/2028 | 1,751,148 | 0.04 |
| 2,900,000 | AMCO ASSET MANAGEMENT COMPANY SPA 1.50% 17/07/2023 | 2,911,397 | 0.06 | 1,628,000 | TELECOM ITALIA SPA 3.00% 30/09/2025 | 1,518,403 | 0.03 |
| 40,000,000 | CCTS EU VAR 15/04/2026 | 39,840,000 | 0.89 | 1,000,000 | TELECOM ITALIA SPA 3.625% 19/01/2024 | 987,420 | 0.02 |
| 2,800,000 | ASTM SPA 1.00% 25/11/2026 | 2,463,188 | 0.05 | 7,000,000 | TELECOM ITALIA SPA 4.00% 11/04/2024 | 6,906,130 | 0.15 |
| 3,000,000 | AUTOSTRAD PER ITALIA SPA 1.75% 26/06/2026 | 2,720,370 | 0.06 | 1,400,000 | TELECOM ITALIA SPA 5.875% 19/05/2023 | 1,645,374 | 0.04 |
| 1,500,000 | BANCA DEL MEZZOGIORNO-MEDIOCREDITO CENTRALE S.P.A 1.50% 24/10/2024 | 1,477,935 | 0.03 | 9,000,000 | UNICREDIT SPA VAR PERPETUAL EUR (ISIN XS1619015719) | 8,555,580 | 0.19 |
| 3,400,000 | BANCO BPM SPA VAR 14/01/2031 | 3,031,508 | 0.07 | 6,800,000 | UNICREDIT SPA VAR REGS 03/06/2032 | 5,108,797 | 0.11 |
| 700,000 | ENEL SPA VAR 24/11/2078 | 675,458 | 0.02 | 3,400,000 | UNICREDIT SPA VAR 15/01/2032 | 2,887,042 | 0.06 |
| 1,500,000 | ENI S P A VAR PERPETUAL EUR (ISIN XS2242931603) | 1,184,730 | 0.03 | 1,700,000 | UNICREDIT SPA 0.50% 09/04/2025 | 1,580,031 | 0.04 |
| 4,900,000 | FNM SPA 0.75% 20/10/2026 | 4,252,808 | 0.09 | 1,500,000 | UNICREDIT SPA 5.25% 30/04/2023 | 1,556,040 | 0.03 |
| 900,000 | INFRASTRUTTURE WIRELESS ITALINAE SPA 1.875% 08/07/2026 | 832,185 | 0.02 | | | | |
| 9,800,000 | INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS2463450408) | 8,301,384 | 0.19 | | <i>Japón</i> | 20,756,791 | 0.46 |
| 3,000,000 | INTESA SANPAOLO SPA 1.00% 19/11/2026 | 2,699,490 | 0.06 | 560,000,000 | JAPAN JGBI 0.10% 10/03/2025 | 4,222,769 | 0.09 |
| 600,000 | INTESA SANPAOLO SPA 4.198% 01/06/2032 | 423,980 | 0.01 | 300,000,000 | JAPAN JGBI 0.10% 10/03/2026 | 2,288,923 | 0.05 |
| 1,900,000 | INTESA SANPAOLO SPA 6.625% 13/09/2023 | 1,971,991 | 0.04 | 8,800,000 | SOFTBANK GROUP CORP 2.125% 06/07/2024 | 7,924,840 | 0.17 |
| 35,000,000 | ITALIAN REPUBLIC FRN 15/10/2030 | 34,146,000 | 0.76 | 6,200,000 | SOFTBANK GROUP CORP 3.375% 06/07/2029 | 4,289,470 | 0.10 |
| 45,000,000 | ITALIAN REPUBLIC 0.95% 01/06/2032 | 36,354,150 | 0.81 | 2,200,000 | SUMITOMO MITSUI FINANCIAL CORP INC 2.448% 27/09/2024 | 2,030,789 | 0.05 |
| 19,600,000 | ITALIAN REPUBLIC 1.50% 30/04/2045 | 13,585,936 | 0.30 | | | | |
| 46,500,000 | ITALY BTP 0.95% 01/03/2037 | 33,413,040 | 0.75 | | <i>Liberia</i> | 6,362,240 | 0.14 |
| 20,000,000 | ITALY BTP 1.70% 01/09/2051 | 13,470,200 | 0.30 | 1,240,000 | ROYAL CARIBBEAN CRUISES LTD 5.375% 144A 15/07/2027 | 863,107 | 0.02 |
| 5,000,000 | ITALY BTP 2.00% 01/02/2028 | 4,868,500 | 0.11 | 7,800,000 | ROYAL CARIBBEAN CRUISES LTD 5.50% REGS 31/08/2026 | 5,499,133 | 0.12 |
| 20,000,000 | ITALY BTP 2.20% 01/06/2027 | 19,842,600 | 0.44 | | | | |
| 50,000,000 | ITALY BTP 3.45% 01/03/2048 | 49,262,500 | 1.11 | | <i>Luxemburgo</i> | 100,630,258 | 2.24 |
| | | | | 3,800,000 | ACEF HOLDING SCA 0.75% 14/06/2028 | 3,054,440 | 0.07 |
| | | | | 3,100,000 | ADLER GROUP SA 2.25% 27/04/2027 | 1,499,842 | 0.03 |
| | | | | 4,500,000 | ALTICE FRANCE HOLDING SA 8.00% REGS 15/05/2027 | 3,720,915 | 0.08 |

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Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL | |
|-------------|---|------------|----------|------------------|---|-------------|
| | EUR | | | EUR | | |
| 5,000,000 | AMUNDI ASSET MANAGEMENT 0% 28/06/2024 | 4,819,298 | 0.11 | | | |
| 9,700,000 | ARD FINANCE SA 5.00% REGS 30/06/2027 | 7,034,925 | 0.16 | <i>Panamá</i> | 9,865,546 | |
| 600,000 | AROUNDTOWN SA VAR PERPETUAL GBP | 588,994 | 0.01 | 3,700,000 | CARNIVAL CORPORATION 1.875% 07/11/2022 | 3,573,386 |
| 2,000,000 | AROUNDTOWN SA 1.625% 31/01/2028 | 1,608,640 | 0.04 | 8,000,000 | CARNIVAL CORPORATION 7.625% REGS 01/03/2026 | 6,292,160 |
| 1,000,000 | CONTOURGLOBAL POWER HOLDINGS 3.125% REGS 01/01/2028 | 780,370 | 0.02 | | <i>Perú</i> | 8,998,421 |
| 4,400,000 | CSN RESOURCES SA 4.625% REGS 10/06/2031 | 3,030,190 | 0.07 | 1,800,000 | CORPORACION FINANCIERA DE DESARROLLO SA COFIDE 2.40% REGS 28/09/2027 | 1,459,060 |
| 3,100,000 | DANA FINANCING LUXEMBOURG S A R L 3.00% REGS 15/07/2029 | 2,227,784 | 0.05 | 2,150,000 | PERU 1.862% 01/12/2032 | 1,567,817 |
| 3,300,000 | HERENS MIDCO SARL 5.25% REGS 15/05/2029 | 2,191,431 | 0.05 | 4,600,000 | REPUBLIC OF PERU 1.95% 17/11/2036 | 3,166,732 |
| 2,100,000 | KLEOPATRA FINCO SARL 4.25% REGS 01/03/2026 | 1,730,400 | 0.04 | 3,570,000 | REPUBLIC OF PERU 3.00% 15/01/2034 | 2,804,812 |
| 800,000 | KLEOPATRA HOLDINGS 2 SCA 6.50% REGS 01/09/2026 | 523,672 | 0.01 | | <i>Países Bajos</i> | 189,055,190 |
| 18,107,000 | LINCOLN FINANCING SARL 3.625% REGS 01/04/2024 | 17,570,309 | 0.38 | 2,900,000 | ABERTIS INFRSESTRUCTURAS FINANCE BV VAR PERPETUAL | 2,100,586 |
| 5,800,000 | MATTERHORN TELECOM S.A. 3.125% REGS 15/09/2026 | 4,951,460 | 0.11 | 1,200,000 | ABERTIS INFRSESTRUCTURAS FINANCE BV VAR PERPETUAL EUR (ISIN XS2256949749) | 962,148 |
| 450,000 | MEDTRONIC GLOBAL HOLDINGS S C A 1.75% 02/07/2049 | 306,284 | 0.01 | 2,000,000 | ABN AMRO BANK NV VAR PERPETUAL | 1,773,940 |
| 2,800,000 | MINERVA LUXEMBOURG SA 4.375% REGS 18/03/2031 | 2,162,169 | 0.05 | 600,000 | ABN AMRO BANK NV VAR 27/03/2028 | 569,996 |
| 4,400,000 | PROLOGIS INTERNATIONAL FUNDING II SA 3.125% 01/06/2031 | 4,144,052 | 0.09 | 2,700,000 | ABN AMRO BANK NV 1.375% 16/01/2025 | 2,977,151 |
| 3,400,000 | SEGR0 CAPITAL SARL 1.25% 23/03/2026 | 3,163,836 | 0.07 | 13,300,000 | ABN AMRO BANK NV 2.375% 01/06/2027 | 12,797,260 |
| 2,100,000 | SEGR0 CAPITAL SARL 1.875% 23/03/2030 | 1,837,752 | 0.04 | 7,500,000 | AMERICAN MEDICAL SYSTEMS EU 0.75% 08/03/2025 | 7,192,500 |
| 400,000 | SELP FINANCE S.A.R.L 1.50% 20/11/2025 | 371,416 | 0.01 | 3,990,000 | AMERICAN MEDICAL SYSTEMS EU 1.375% 08/03/2028 | 3,649,972 |
| 5,400,000 | SES SA VAR PERPETUAL | 4,541,454 | 0.10 | 500,000 | ATF NETHERLANDS BV VAR PERPETUAL | 439,970 |
| 1,700,000 | SES SA 2.00% 02/07/2028 | 1,549,159 | 0.03 | 7,800,000 | ATHORA NETHERLANDS NV VAR 31/08/2032 | 7,504,458 |
| 10,000,000 | SES SA 3.50% 14/01/2029 | 9,779,500 | 0.22 | 3,800,000 | BNP PARIBAS ISSUANCE BV 0.80% 144A 12/08/2024 | 3,383,343 |
| 2,700,000 | TELECOM ITALIA CAPITAL SA 6.00% 30/09/2034 | 1,961,861 | 0.04 | 600,000 | COOPERATIEVE RABOBANK UA VAR PERPETUAL EUR (ISIN XS2202900424) | 528,756 |
| 15,000,000 | TLG FINANCE SARL VAR PERPETUAL | 11,188,500 | 0.25 | 7,000,000 | DUFYR ONE BONDS 2.50% 15/10/2024 | 6,366,990 |
| 4,500,000 | TRATON FINANCE LUXEMBOURG SA 0% 14/06/2024 | 4,291,605 | 0.10 | 3,800,000 | DUFYR ONE BONDS 3.375% 15/04/2028 | 2,911,826 |
| | <i>México</i> | 31,055,371 | 0.69 | 900,000 | ENEL FINANCE INTERNATIONAL NV 5.625% 14/08/2024 | 1,088,176 |
| 3,600,000 | MEXICO 1.45% 25/10/2033 | 2,466,216 | 0.05 | 8,000,000 | GOODYEAR DUNLOP TIRES EUROPE 2.75% REGS 15/08/2028 | 6,027,680 |
| 2,800,000 | MEXICO 2.659% 24/05/2031 | 2,211,155 | 0.05 | 5,700,000 | GSK CONSUMER HEALTHCARE CAPITAL 1.25% 29/03/2026 | 5,470,689 |
| 2,000,000 | MEXICO 2.875% 08/04/2039 | 1,445,000 | 0.03 | 5,600,000 | GSK CONSUMER HEALTHCARE CAPITAL 2.125% 29/03/2034 | 4,899,832 |
| 3,000,000 | MEXICO 4.50% 22/04/2029 | 2,798,097 | 0.06 | 4,600,000 | HEIMSTADEN BOSTAD TREASURY BV 0.625% 24/07/2025 | 4,044,550 |
| 180,000 | MEXICO 7.50% 03/06/2027 | 798,092 | 0.02 | 1,100,000 | IBERDROLA INTERNATIONAL BV VAR PERPETUAL | 1,050,709 |
| 900,000 | MEXICO 7.75% 29/05/2031 | 3,931,877 | 0.09 | 30,000 | IBERDROLA INTERNATIONAL BV 6.75% 15/07/2036 | 33,382 |
| 500,000 | MEXICO 8.50% 31/05/2029 | 2,303,161 | 0.05 | 12,200,000 | ING GROUP NV VAR PERPETUAL USD (ISIN US456837AY94) | 8,501,315 |
| 8,300,000 | UNITED MEXICAN STATES 2.375% 11/02/2030 | 7,050,684 | 0.16 | 9,400,000 | ING GROUP NV VAR 28/03/2026 | 8,962,750 |
| 4,460,000 | UNITED MEXICAN STATES 3.50% 12/02/2034 | 3,535,962 | 0.08 | 550,000 | KINGDOM OF THE NETHERLANDS 7.50% 15/01/2023 | 571,973 |
| 5,940,000 | UNITED MEXICAN STATES 4.28% 14/08/2041 | 4,515,127 | 0.10 | 200,000 | NATURGY FINANCE BV VAR PERPETUAL | 197,758 |
| | <i>Mongolia</i> | 2,494,069 | 0.06 | 300,000 | NE PROPERTY COOPERATIEF U.A. 1.75% 23/11/2024 | 279,192 |
| 3,200,000 | MONGOLIA 3.50% REGS 07/07/2027 | 2,494,069 | 0.06 | 5,100,000 | NE PROPERTY COOPERATIEF U.A. 2.00% 20/01/2030 | 3,620,082 |
| | <i>Nueva Zelanda</i> | 90,103,185 | 2.01 | | | |
| 160,000,000 | NEW ZEALAND 0.50% 15/05/2024 | 90,103,185 | 2.01 | | | |
| | <i>Noruega</i> | 16,558,227 | 0.37 | | | |
| 700,000 | ADEVINTA ASA 3.00% REGS 15/11/2027 | 587,300 | 0.01 | | | |
| 940,000 | DNB BANK ASA VAR PERPETUAL | 841,599 | 0.02 | | | |
| 13,400,000 | DNB BANK ASA VAR 10/06/2026 | 15,129,328 | 0.34 | | | |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | | Valor de mercado | % del VL | Cantidad | | Valor de mercado | % del VL |
|------------|---|------------------|----------|------------|--|------------------|----------|
| | | EUR | | | | EUR | |
| 50,000 | NETHERLANDS 2.75% 15/01/2047 | 58,605 | 0.00 | 4,600,000 | ANGLO AMERICAN CAPITAL PLC 3.875% 144A 16/03/2029 | 4,047,270 | 0.09 |
| 50,000 | NETHERLANDS 4.00% 15/01/2037 | 63,397 | 0.00 | 1,160,000 | ANTOFAGASTA PLC 2.375% REGS 14/10/2030 | 867,917 | 0.02 |
| 50,000 | NETHERLANDS 5.50% 15/01/2028 | 61,256 | 0.00 | 8,700,000 | ANZ NEW ZEALAND INTL LIMITED VAR REGS 18/02/2025 | 8,207,851 | 0.18 |
| 3,500,000 | NOBEL BIDCO BV 3.125% REGS 15/06/2028 | 2,374,610 | 0.05 | 6,100,000 | BARCLAYS PLC VAR 09/08/2029 | 4,974,123 | 0.11 |
| 5,438,000 | NXP BV NXP FDG LLC NXP USA INC 5.00% 15/01/2033 | 5,097,660 | 0.11 | 5,300,000 | BARCLAYS PLC VAR 12/05/2026 | 5,239,050 | 0.12 |
| 2,438,000 | OCI N V 4.625% REGS 15/10/2025 | 2,266,667 | 0.05 | 10,000,000 | BARCLAYS PLC VAR 31/01/2027 | 9,737,000 | 0.22 |
| 4,357,000 | OI EUROPEAN GROUP BV 2.875% REGS 15/02/2025 | 3,969,576 | 0.09 | 600,000 | BARCLAYS PLC 3.25% 12/02/2027 | 654,647 | 0.01 |
| 5,400,000 | OI EUROPEAN GROUP BV 3.125% REGS 15/11/2024 | 5,113,422 | 0.11 | 4,600,000 | BELLIS ACQUISITION COMPANY PLC 3.25% REGS 16/02/2026 | 4,166,880 | 0.09 |
| 2,800,000 | REPSOL INTERNATIONAL FINANCE BV VAR PERPETUAL | 2,410,184 | 0.05 | 8,180,000 | BELLIS ACQUISITION COMPANY PLC 4.50% REGS 16/02/2026 | 7,655,256 | 0.17 |
| 1,500,000 | REPSOL INTERNATIONAL FINANCE BV VAR PERPETUAL EUR (ISIN XS2185997884) | 1,355,850 | 0.03 | 1,200,000 | BP CAPITAL MARKETS PLC VAR PERPETUAL GBP | 1,227,546 | 0.03 |
| 10,900,000 | SAGAX EURO MTN BV 1.625% 24/02/2026 | 9,940,909 | 0.23 | 3,400,000 | BP CAPITAL MARKETS PLC VAR PERPETUAL USD | 2,853,535 | 0.06 |
| 3,900,000 | SAIPEM FINANCE INTERNATIONAL BV 3.125% 31/03/2028 | 2,829,060 | 0.06 | 7,950,000 | CSL FINANCE PLC 4.75% 144A 27/04/2052 | 7,294,807 | 0.16 |
| 9,400,000 | STEDIN HOLDING NV 2.375% 03/06/2030 | 8,841,546 | 0.21 | 1,000,000 | GLAXOSMITHKLINE CAPITAL PLC 3.375% 20/12/2027 | 1,172,618 | 0.03 |
| 1,500,000 | STELLANTIS NV 2.00% 23/03/2024 | 1,488,945 | 0.03 | 2,200,000 | HSBC HOLDINGS PLC VAR PERPETUAL USD (ISIN US404280CN71) | 1,630,308 | 0.04 |
| 2,600,000 | STELLANTIS NV 5.25% 15/04/2023 | 2,504,500 | 0.06 | 3,200,000 | HSBC HOLDINGS PLC VAR PERPETUAL USD (ISIN US404280CP20) | 2,583,875 | 0.06 |
| 7,000,000 | TELEFONICA EUROPE BV VAR PERPETUAL EUR (ISIN XS1795406658) | 6,286,350 | 0.14 | 4,200,000 | HSBC HOLDINGS PLC VAR 24/05/2025 | 3,751,014 | 0.08 |
| 1,000,000 | TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 4.50% 01/03/2025 | 937,890 | 0.02 | 1,400,000 | HSBC HOLDINGS PLC 6.50% 20/05/2024 | 1,701,712 | 0.04 |
| 6,000,000 | TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 6.00% 31/01/2025 | 5,860,200 | 0.13 | 3,000,000 | INEOS FINANCE PLC 3.375% REGS 31/03/2026 | 2,701,080 | 0.06 |
| 4,300,000 | UNITED GROUP B V 3.625% REGS 15/02/2028 | 3,221,388 | 0.07 | 3,000,000 | INTERNATIONAL GAME TECHNOLOGY PLC 3.50% REGS 15/06/2026 | 2,738,880 | 0.06 |
| 7,300,000 | UPC HOLDINGS BV 3.875% REGS 15/06/2029 | 5,890,005 | 0.13 | 2,000,000 | INTERNATIONAL GAME TECHNOLOGY PLC 3.50% REGS 15/07/2024 | 1,954,660 | 0.04 |
| 1,500,000 | VOLKSWAGEN FINANCIAL SERVICES NV 1.875% 03/12/2024 | 1,653,747 | 0.04 | 1,180,000 | INTERNATIONAL GAME TECHNOLOGY PLC 4.125% REGS 15/04/2026 | 1,026,768 | 0.02 |
| 1,500,000 | VOLKSWAGEN INTERNATIONAL FINANCE NV VAR PERPETUAL EUR (ISIN XS1799938995) | 1,387,770 | 0.03 | 900,000 | ITV PLC 1.375% 26/09/2026 | 805,599 | 0.02 |
| 2,700,000 | VOLKSWAGEN INTERNATIONAL FINANCE NV VAR PERPETUAL EUR (ISIN XS2187689034) | 2,452,437 | 0.05 | 1,000,000 | LEGAL & GENERAL GROUP VAR 26/11/2049 | 1,002,765 | 0.02 |
| 2,100,000 | VOLKSWAGEN INTERNATIONAL FINANCE NV VAR PERPETUAL EUR (ISIN XS2187689380) | 1,747,830 | 0.04 | 1,200,000 | LLOYDS BANK GR PLC 7.50% 15/04/2024 | 1,490,646 | 0.03 |
| 1,500,000 | VONOVIA FINANCE B.V VAR 22/12/2022 | 1,500,780 | 0.03 | 400,000 | LLOYDS BANKING GRP PLC VAR PERPETUAL GBP | 428,448 | 0.01 |
| 2,000,000 | VZ SECURED FINANCING BV 3.50% REGS 15/01/2032 | 1,512,860 | 0.03 | 3,600,000 | MARKS AND SPENCER PLC 4.25% 08/12/2023 | 4,108,425 | 0.09 |
| 5,300,000 | VZ VENDOR FINANCING BV 2.875% REGS 15/01/2029 | 3,955,390 | 0.09 | 10,600,000 | NATIONAL GRID PLC 3.245% 30/03/2034 | 9,885,984 | 0.22 |
| 1,400,000 | WINTERSHALL DEA FINANCE BV 0.452% 25/09/2023 | 1,368,360 | 0.03 | 1,000,000 | NATWEST GROUP PLC VAR PERPETUAL GBP | 984,549 | 0.02 |
| 1,400,000 | WINTERSHALL DEA FINANCE BV 0.84% 25/09/2025 | 1,286,180 | 0.03 | 14,800,000 | NATWEST MARKETS PLC VAR REGS 22/03/2025 | 14,167,343 | 0.32 |
| 3,200,000 | ZF EUROPE FINANCE BV 1.25% 23/10/2023 | 3,046,336 | 0.07 | 2,500,000 | NOMAD FOODS BONDCO PLC 2.50% REGS 24/06/2028 | 1,974,350 | 0.04 |
| 800,000 | ZF EUROPE FINANCE BV 2.00% 23/02/2026 | 664,496 | 0.01 | 300,000 | PEARSON FUNDING FIVE PLC 3.75% 04/06/2030 | 330,742 | 0.01 |
| | <i>Portugal</i> | 8,856,334 | 0.20 | 1,000,000 | PHOENIX GROUP HOLDINGS PLC VAR 04/09/2031 | 899,613 | 0.02 |
| 7,300,000 | EDP ENERGIAS DE PORTUGAL VAR 14/03/2082 EUR (ISIN PTEDPYM0020) | 5,090,509 | 0.12 | 383,000 | PHOENIX GROUP HOLDINGS PLC 5.375% 06/07/2027 | 353,557 | 0.01 |
| 1,000,000 | EDP ENERGIAS DE PORTUGAL VAR 30/04/2079 | 971,350 | 0.02 | 1,200,000 | ROLLS ROYCE GROUP PLC 4.625% REGS 16/02/2026 | 1,130,100 | 0.03 |
| 2,500,000 | PORTUGAL 4.125% 14/04/2027 | 2,794,475 | 0.06 | 6,921,000 | ROLLS ROYCE PLC 0.875% 09/05/2024 | 6,418,674 | 0.14 |
| | <i>Reino Unido</i> | 155,214,615 | 3.46 | 600,000 | ROLLS ROYCE PLC 5.75% REGS 15/10/2027 | 658,717 | 0.01 |
| 1,956,000 | ANGLO AMERICAN CAPITAL PLC 1.625% 18/09/2025 | 1,866,454 | 0.04 | 5,400,000 | SANTANDER UK GROUP HOLDINGS PLC VAR 15/03/2025 | 4,828,466 | 0.11 |
| | | | | 1,800,000 | STANDARD CHARTERED PLC VAR REGS 23/03/2025 | 1,626,086 | 0.04 |
| | | | | 9,200,000 | SYNTHOMER PLC 3.875% REGS 01/07/2025 | 8,368,872 | 0.19 |

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Cartera de títulos a 30/06/22

| Cantidad | | Valor de mercado | % del VL | Cantidad | | Valor de mercado | % del VL |
|------------|---|--------------------|-------------|----------|--|------------------|----------|
| | | EUR | | | | EUR | |
| 700,000 | VICTORIA PLC 3.625% 26/08/2026 | 546,385 | 0.01 | | | | |
| 5,000,000 | VIRGIN MEDIA SECURED FINANCE PLC 5.00% REGS 15/04/2027 | 5,279,333 | 0.12 | | | | |
| 8,200,000 | VMED O2 UK FINANCING I PLC 4.50% REGS 15/07/2031 | 7,591,001 | 0.17 | | | | |
| 1,700,000 | VODAFONE GROUP PLC VAR 03/01/2079 | 1,628,362 | 0.04 | | | | |
| 1,800,000 | VODAFONE GROUP PLC VAR 04/06/2081 USD (ISIN US92857WBV19) | 1,437,331 | 0.03 | | | | |
| 1,600,000 | VODAFONE GROUP PLC VAR 27/08/2080 EUR (ISIN XS2225204010) | 1,216,016 | 0.03 | | | | |
| | <i>Rumania</i> | 14,401,133 | 0.32 | | | | |
| 600,000 | ROMANIA 1.375% REGS 02/12/2029 | 434,910 | 0.01 | | | | |
| 3,300,000 | ROMANIA 2.00% REGS 14/04/2033 | 2,147,904 | 0.05 | | | | |
| 400,000 | ROMANIA 2.00% REGS 28/01/2032 | 273,932 | 0.01 | | | | |
| 4,800,000 | ROMANIA 2.125% REGS 07/03/2025 | 3,962,496 | 0.09 | | | | |
| 1,000,000 | ROMANIA 2.75% REGS 26/02/2026 | 943,650 | 0.02 | | | | |
| 7,850,000 | ROMANIA 3.00% REGS 27/02/2027 | 6,638,241 | 0.14 | | | | |
| | <i>Serbia</i> | 5,865,674 | 0.13 | | | | |
| 2,800,000 | REPUBLIC OF SERBIA 1.00% REGS 23/09/2028 | 2,050,300 | 0.04 | | | | |
| 1,900,000 | REPUBLIC OF SERBIA 1.65% REGS 03/03/2033 | 1,196,126 | 0.03 | | | | |
| 1,400,000 | REPUBLIC OF SERBIA 2.05% REGS 23/09/2036 | 827,946 | 0.02 | | | | |
| 1,300,000 | SERBIA 1.50% REGS 26/06/2029 | 945,672 | 0.02 | | | | |
| 1,200,000 | SERBIA 2.125% REGS 01/12/2030 | 845,630 | 0.02 | | | | |
| | <i>Sudáfrica</i> | 12,128,936 | 0.27 | | | | |
| 14,800,000 | REPUBLIC OF SOUTH AFRICA 5.875% 20/04/2032 | 12,128,936 | 0.27 | | | | |
| | <i>Suecia</i> | 15,872,487 | 0.35 | | | | |
| 1,500,000 | ALFA LAVAL TREASURY INTERNATIONAL AB 0.25% 25/06/2024 | 1,438,755 | 0.03 | | | | |
| 9,800,000 | CASTELLUM AB VAR PERPETUAL | 4,789,456 | 0.10 | | | | |
| 4,300,000 | HEIMSTADEN HOLDING BV VAR PERPETUAL EUR (ISIN XS2357357768) | 2,192,011 | 0.05 | | | | |
| 750,000 | INTRUM JUSTITIA AB 3.00% REGS 15/09/2027 | 580,628 | 0.01 | | | | |
| 4,568,000 | SAMHALLSBYGGNADSBOLAGET I NORDEN AB VAR PERPETUAL EUR (ISIN XS2010032618) | 1,556,500 | 0.03 | | | | |
| 5,500,000 | SAMHALLSBYGGNADSBOLAGET I NORDEN AB VAR PERPETUAL EUR (ISIN XS2272358024) | 1,782,990 | 0.04 | | | | |
| 1,612,000 | SKANDINAVISKA ENSKILDA BANKEN AB VAR 31/10/2028 | 1,578,793 | 0.04 | | | | |
| 1,500,000 | VERISURE MIDHOLDING AB 5.25% REGS 15/02/2029 | 1,147,770 | 0.03 | | | | |
| 800,000 | VOLVO TREASURY AB VAR 10/03/2078 | 805,584 | 0.02 | | | | |
| | <i>Suiza</i> | 42,082,963 | 0.94 | | | | |
| 3,000,000 | CREDIT SUISSE GROUP AG VAR REGS PERPETUAL USD (ISIN USH3698DDA93) | 2,230,580 | 0.05 | | | | |
| 7,600,000 | CREDIT SUISSE GROUP AG VAR 13/10/2026 | 7,091,180 | 0.16 | | | | |
| 1,800,000 | UBS GROUP INC VAR PERPETUAL | 1,550,347 | 0.03 | | | | |
| 5,490,000 | UBS GROUP INC VAR REGS PERPETUAL USD (ISIN USH42097CS44) | 4,411,430 | 0.10 | | | | |
| 10,000,000 | UBS GROUP INC VAR REGS 12/05/2026 | 9,574,250 | 0.22 | | | | |
| 8,200,000 | UBS GROUP INC VAR 03/11/2026 | 7,462,574 | 0.17 | | | | |
| 9,800,000 | UBS GROUP INC VAR 21/03/2025 | 9,571,268 | 0.21 | | | | |
| 200,000 | UBS INC 5.125% 15/05/2024 | 191,334 | 0.00 | | | | |
| | <i>Togo</i> | 351,971 | 0.01 | | | | |
| 400,000 | BANQUE OUEST AFRICAINE D 5.00% REGS 27/07/2027 | 351,971 | 0.01 | | | | |
| | <i>Uruguay</i> | 1,428,558 | 0.03 | | | | |
| 1,474,000 | URUGUAY 4.375% 23/01/2031 | 1,428,558 | 0.03 | | | | |
| | Bonos convertibles | 16,266,245 | 0.36 | | | | |
| | <i>Alemania</i> | 1,749,121 | 0.04 | | | | |
| 1,900,000 | DEUTSCHE LUFTHANSA AG 2.00% 17/11/2025 CV | 1,749,121 | 0.04 | | | | |
| | <i>España</i> | 13,843,760 | 0.30 | | | | |
| 14,000,000 | INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 0.625% 17/11/2022 CV | 13,843,760 | 0.30 | | | | |
| | <i>Francia</i> | 673,364 | 0.02 | | | | |
| 7,378 | ACCOR SA 0.70% 07/12/2027 CV | 304,872 | 0.01 | | | | |
| 400,000 | CARREFOUR SA 0% 27/03/2024 CV | 368,492 | 0.01 | | | | |
| | Valores ETC | 155,522,599 | 3.47 | | | | |
| | <i>Irlanda</i> | 155,522,599 | 3.47 | | | | |
| 2,260,043 | AMUNDI PHYSICAL GOLD ETC | 155,522,599 | 3.47 | | | | |
| | Warrants, Derechos | 240,076 | 0.01 | | | | |
| | <i>Canadá</i> | 9,948 | 0.00 | | | | |
| 80,000 | CLEVER LEAVES HOLDING WARRANT 18/12/2025 | 9,948 | 0.00 | | | | |
| | <i>Estados Unidos de América</i> | 36,739 | 0.00 | | | | |
| 1,346 | ADVANTAGE SOLUTIONS INC WARRANT ON ADV US 31/12/2026 | 296 | 0.00 | | | | |
| 27,066 | CARLOTZ INC WARRANT 26/02/2026 | 2,589 | 0.00 | | | | |
| 168,881 | CIPHER MINING INC WARRANT 22/10/2025 | 28,043 | 0.00 | | | | |
| 40,500 | LIVE VOX HOLDINGS INC WRT 18/06/2026 | 5,811 | 0.00 | | | | |
| | <i>Francia</i> | 7 | 0.00 | | | | |
| 4 | FAURECIA SE RIGHTS | 7 | 0.00 | | | | |
| | <i>Islas Caimán</i> | 71,739 | 0.00 | | | | |
| 150,000 | CRYSTAL PEAK ACQUISITION WARRANT CRYSTAL PEAK 31/12/2099 | 71,739 | 0.00 | | | | |
| | <i>Italia</i> | 31,093 | 0.00 | | | | |
| 11,880 | INDUSTRIAL STARS OF ITALY 4 SPA WRT A | 9,504 | 0.00 | | | | |
| 11,880 | INDUSTRIAL STARS OF ITALY 4 SPA WRT B | 10,573 | 0.00 | | | | |
| 12,240 | INDUSTRIAL STARS OF ITALY 4 SPA WRT C | 11,016 | 0.00 | | | | |
| | <i>Países Bajos</i> | 90,550 | 0.01 | | | | |
| 61,471 | ERMENEGILDO ZEGNA NV | 90,550 | 0.01 | | | | |
| | Acción/Participaciones de OICVM/OIC | 268,594,002 | 5.99 | | | | |
| | Acción/Participaciones en fondos de inversión | 268,594,002 | 5.99 | | | | |
| | <i>Francia</i> | 14,042,524 | 0.31 | | | | |
| 69 | AMUNDI EURO LIQUIDITY RATED SRI FCP | 674,952 | 0.02 | | | | |
| 922 | AMUNDI EURO LIQUIDITY SHORT TERM SRI | 9,029,595 | 0.19 | | | | |

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Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---|-------------------|--------------|---|----------------------|--------------|
| | EUR | | | EUR | |
| 442 AMUNDI EURO LIQUIDITY SRI EUR (ISIN FR0013095312) | 4,337,977 | 0.10 | <i>Luxemburgo</i> | -4,081,699 | -0.09 |
| <i>Irlanda</i> | 31,309,529 | 0.70 | -6,700,000 AUD(P)/USD(C)OTC - 0.66 - 14.07.22 PUT | -4,787 | 0.00 |
| 7,249 GOLBAL MULTI ASSET GROWTH Z1 | 6,159,814 | 0.14 | -5,300,000 EUR(C)/CHF(P)OTC - 1.05 - 07.07.22 CALL | -1 | 0.00 |
| 127,000 INVESCO MARKETS PLC-MORNINGSTAR US ENER INFRA MLP UCITS ETF | 4,481,960 | 0.10 | -10,600,000 EUR(C)/CHF(P)OTC - 1.073 - 07.07.22 CALL | - | 0.00 |
| 329,945 SSGA SPDR ETFS EUROPE I PLC ETF | 20,667,755 | 0.46 | -13,800,000 EUR(C)/GBP(P)OTC - 0.873 - 21.07.22 CALL | -30,147 | 0.00 |
| <i>Isla de Jersey</i> | 26,480,240 | 0.59 | -10,600,000 EUR(C)/JPY(P)OTC - 139.00 - 14.07.22 CALL | -242,240 | -0.01 |
| 2,564,499 WISDOM TREE COMMODITY SECURITIES LIMITED ETF | 26,480,240 | 0.59 | -9,400,000 EUR(C)/JPY(P)OTC - 143.00 - 21.07.22 CALL | -78,893 | 0.00 |
| <i>Luxemburgo</i> | 196,761,709 | 4.39 | -4,200,000 EUR(C)/NOK(P)OTC - 10.80 - 07.07.22 CALL | -252 | 0.00 |
| 1,208,606 AMUNDI JAPAN TOPIX UCITS ETF - EUR (C) | 98,658,507 | 2.20 | -23,500,000 EUR(C)/USD(P)OTC - 1.14 - 10.11.22 CALL | -34,665 | 0.00 |
| 20,783,591 AMUNDI MSCI EMERGING MARKETS UCITS ETF - EUR (C) | 93,546,943 | 2.09 | -14,100,000 EUR(P)/JPY(C)OTC - 134.00 - 07.07.22 PUT | -1,003 | 0.00 |
| 7,000 AMUNDI SF EUR COMMODITIES - I (C) | 4,540,550 | 0.10 | -7,000,000 EUR(P)/NOK(C)OTC - 9.80 - 07.07.22 PUT | -27 | 0.00 |
| 2,108 MULTI UNITS LUXEMBOURG SICAV LYXOR MSCI RUSSIA UCITS ETF | 15,709 | 0.00 | -10,600,000 EUR(P)/USD(C)OTC - 1.045 - 21.07.22 PUT | -78,419 | 0.00 |
| Instrumentos derivados | 8,160,766 | 0.18 | -7,630,000 EUR(P)/USD(C)OTC - 1.12 - 07.07.22 PUT | -561,159 | -0.01 |
| Opciones | 8,160,766 | 0.18 | -16,500,000 EUR(P)/USD(C)OTC - 1.12 - 07.07.22 PUT | -1,213,515 | -0.03 |
| <i>Alemania</i> | 6,388,200 | 0.14 | -70,000,000 ITRAXX XOVER MAIN S37 V1 5Y - 6.25 - 17.08.22 PUT | -1,410,893 | -0.04 |
| 2,600 DJ EURO STOXX 50 EUR - 3,600 - 16.09.22 PUT | 6,388,200 | 0.14 | PUT | | |
| <i>Luxemburgo</i> | 1,772,566 | 0.04 | -15,000,000 USD(C)/CAD(P)OTC - 1.31 - 21.07.22 CALL | -38,857 | 0.00 |
| 2,750,000 EUR EURIBOR 6 MONTHS - 1.86 - 19.05.27 CALL | 203,027 | 0.00 | -4,800,000 USD(C)/CNH(P)OTC - 6.63 - 08.09.22 CALL | -71,974 | 0.00 |
| 5,000,000 EUR EURIBOR 6 MONTHS - 1.86 - 19.05.27 PUT | 694,480 | 0.03 | -4,800,000 USD(C)/CNH(P)OTC - 6.90 - 08.09.22 CALL | -10,161 | 0.00 |
| 5,300,000 EUR(C)/CHF(P)OTC - 1.05 - 07.07.22 CALL | 1 | 0.00 | -14,600,000 USD(P)/CHF(C)OTC - 0.96 - 21.07.22 PUT | -175,630 | 0.00 |
| 4,200,000 EUR(C)/NOK(P)OTC - 10.80 - 07.07.22 CALL | 252 | 0.00 | -11,330,000 USD(P)/JPY(C)OTC - 123.00 - 10.11.22 PUT | -74,813 | 0.00 |
| 15,500,000 EUR(C)/USD(P)OTC - 1.09 - 10.11.22 CALL | 126,636 | 0.00 | -14,800,000 USD(P)/JPY(C)OTC - 127.70 - 21.07.22 PUT | -12,906 | 0.00 |
| 8,000,000 EUR(C)/USD(P)OTC - 1.14 - 10.11.22 CALL | 11,801 | 0.00 | -20,000,000 USD(P)/JPY(C)OTC - 129.30 - 21.07.22 PUT | -28,906 | 0.00 |
| 7,630,000 EUR(C)/USD(P)OTC - 1.18 - 07.07.22 CALL | - | 0.00 | -5,000,000 USD(P)/JPY(C)OTC - 131.00 - 21.07.22 PUT | -12,451 | 0.00 |
| 16,500,000 EUR(C)/USD(P)OTC - 1.18 - 07.07.22 CALL | - | 0.00 | | | |
| 10,600,000 EUR(P)/USD(C)OTC - 1.066 - 21.07.22 PUT | 243,710 | 0.01 | Total cartera de títulos | 4,226,856,831 | 94.25 |
| 70,000,000 ITRAXX XOVER MAIN S37 V1 5Y - 4.00 - 17.08.22 CALL | 18,871 | 0.00 | | | |
| 10,000,000 USD(C)/CAD(P)OTC - 1.28 - 21.07.22 CALL | 115,053 | 0.00 | | | |
| 4,800,000 USD(C)/CNH(P)OTC - 6.63 - 08.09.22 CALL | 72,020 | 0.00 | | | |
| 3,700,000 USD(P)/CHF(C)OTC - 0.96 - 21.07.22 PUT | 44,509 | 0.00 | | | |
| 7,400,000 USD(P)/JPY(C)OTC - 127.70 - 21.07.22 PUT | 6,453 | 0.00 | | | |
| 7,400,000 USD(P)/JPY(C)OTC - 127.70 - 21.07.22 PUT | 6,453 | 0.00 | | | |
| 5,000,000 USD(P)/JPY(C)OTC - 129.30 - 21.07.22 PUT | 7,227 | 0.00 | | | |
| 5,000,000 USD(P)/JPY(C)OTC - 129.30 - 21.07.22 PUT | 7,227 | 0.00 | | | |
| 7,400,000 USD(P)/JPY(C)OTC - 131.00 - 10.11.22 PUT | 136,211 | 0.00 | | | |
| 5,000,000 USD(P)/JPY(C)OTC - 131.00 - 21.07.22 PUT | 12,451 | 0.00 | | | |
| 10,000,000 USD(P)/JPY(C)OTC - 134.00 - 21.07.22 PUT | 66,184 | 0.00 | | | |
| Posiciones a corto plazo | -6,164,299 | -0.14 | | | |
| Instrumentos derivados | -6,164,299 | -0.14 | | | |
| Opciones | -6,164,299 | -0.14 | | | |
| <i>Alemania</i> | -2,082,600 | -0.05 | | | |
| -1,800 DJ EURO STOXX 50 EUR - 3,300 - 16.09.22 PUT | -2,082,600 | -0.05 | | | |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---|--------------------|--------------|--|------------------|----------|
| | USD | | | USD | |
| Posiciones a largo plazo | 386,514,890 | 92.63 | 11,294 BAKER HUGHES REGISTERED SHS A | 326,058 | 0.08 |
| Valores mobiliarios admitidos a cotización oficial en una bolsa de valores y/o negociados en otro mercado regulado | 341,356,465 | 81.81 | 125 BOOKING HOLDINGS INC | 218,624 | 0.05 |
| Acciones | 77,560,349 | 18.59 | 2,174 BRISTOL MYERS SQUIBB CO | 167,485 | 0.04 |
| <i>Alemania</i> | 5,817,364 | 1.39 | 6,629 CARDINAL HEALTH INC | 346,498 | 0.08 |
| 1,321 ADIDAS NOM | 233,064 | 0.06 | 1,446 CDW CORP | 227,832 | 0.05 |
| 564 ALLIANZ SE-NOM | 107,384 | 0.03 | 3,172 CENTENE | 268,668 | 0.06 |
| 1,796 BAYERISCHE MOTORENWERKE | 137,931 | 0.03 | 2,879 CISCO SYSTEMS INC | 122,761 | 0.03 |
| 4,544 DEUTSCHE BOERSE AG | 758,184 | 0.18 | 620 CITIGROUP INC | 28,545 | 0.01 |
| 3,696 DEUTSCHE POST AG-NOM | 138,099 | 0.03 | 2,352 CME GROUP INC | 481,454 | 0.12 |
| 4,218 DEUTSCHE TELEKOM AG-NOM | 83,546 | 0.02 | 14,678 COCA-COLA CO | 924,127 | 0.22 |
| 9,975 DWS GROUP GMBH CO KGAA | 260,292 | 0.06 | 3,987 COGNIZANT TECH SO-A | 269,083 | 0.06 |
| 11,741 FRESENIUS SE & CO KGAA | 354,737 | 0.09 | 18,437 COMCAST CLASS A | 723,468 | 0.17 |
| 3,782 HANNOVER RUECK SE | 547,614 | 0.13 | 1,993 CONSTELLATION BRANDS INC-A | 464,528 | 0.11 |
| 868 HUGO BOSS AG | 45,699 | 0.01 | 2,345 CROWN CASTLE INTERNATIONAL CORP REIT | 395,203 | 0.09 |
| 18,643 INFINEON TECHNOLOGIES AG-NOM | 450,032 | 0.11 | 2,505 CROWN HOLDINGS | 230,761 | 0.06 |
| 2,638 MERCK KGAA | 444,021 | 0.11 | 2,331 DANAHER CORP | 591,538 | 0.14 |
| 9,716 SAP SE | 882,999 | 0.20 | 990 DTE ENERGY CO | 125,562 | 0.03 |
| 4,608 SIEMENS AG-NOM | 467,725 | 0.11 | 2,728 ESTEE LAUDER COMPANIES INC-A | 695,313 | 0.17 |
| 34,248 SIEMENS ENERGY AG | 500,727 | 0.12 | 4,498 GILEAD SCIENCES INC | 278,021 | 0.07 |
| 3,011 VOLKSWAGEN AG PFD | 401,099 | 0.10 | 7,436 GRAPHIC PACKAGING HOLDING CO | 152,438 | 0.04 |
| 137 VONOVIA SE NAMEN AKT REIT | 4,211 | 0.00 | 1,128 HESS CORP | 119,523 | 0.03 |
| <i>Bélgica</i> | 900,523 | 0.22 | 31,214 HEWLETT PACKARD ENTERPRISE | 413,586 | 0.10 |
| 10,003 ANHEUSER BUSCH INBEV SA/NV | 537,104 | 0.14 | 1,848 INTEL CORP | 69,134 | 0.02 |
| 2,411 KBC GROUPE | 134,952 | 0.03 | 5,135 INTL BUSINESS MACHINES CORP | 725,421 | 0.17 |
| 2,710 UCB SA | 228,467 | 0.05 | 1,217 IQVIA HOLDINGS INC | 264,004 | 0.06 |
| <i>Canadá</i> | 505,823 | 0.12 | 883 JACKSON FINANCIAL INCORPORATION | 23,620 | 0.01 |
| 10,806 AGNICO EAGLE MINES | 492,833 | 0.12 | 1,419 JP MORGAN CHASE & CO | 159,879 | 0.04 |
| 284 AGNICO EAGLE MINES USD | 12,990 | 0.00 | 833 KIMBERLY-CLARK CORP | 112,630 | 0.03 |
| <i>Dinamarca</i> | 2,238,130 | 0.54 | 1,863 MERCK AND CO INC | 170,017 | 0.04 |
| 13,498 GN GREAT NORDIC | 471,923 | 0.11 | 3,962 META PLATFORMS INC | 638,873 | 0.15 |
| 12,491 NOVO NORDISK | 1,382,319 | 0.34 | 10,347 MICRON TECHNOLOGY INC | 571,982 | 0.14 |
| 18,217 VESTAS WIND SYSTEM A/S | 383,888 | 0.09 | 5,283 MICROSOFT CORP | 1,356,832 | 0.34 |
| <i>España</i> | 1,809,482 | 0.43 | 1,603 MKS INSTRUMENTS INC | 164,516 | 0.04 |
| 160,666 BANCO SANTANDER SA | 451,499 | 0.11 | 2,212 MORGAN STANLEY | 168,377 | 0.04 |
| 50,263 IBERDROLA SA | 520,010 | 0.12 | 1,635 MOTOROLA SOLUTIONS INC | 343,023 | 0.08 |
| 34,317 INDITEX | 774,577 | 0.18 | 6,718 NATL INSTRUMENTS | 209,803 | 0.05 |
| 4,316 REPSOL | 63,396 | 0.02 | 6,555 NEXTERA ENERGY INC | 508,078 | 0.12 |
| <i>Estados Unidos de América</i> | 24,360,565 | 5.84 | 1,179 NVIDIA CORP | 178,725 | 0.04 |
| 1,148 ABBVIE INC | 176,218 | 0.04 | 462 ORGANON AND COMPANY | 15,583 | 0.00 |
| 2,272 ADOBE INC | 831,688 | 0.20 | 19,331 PFIZER INC | 1,014,684 | 0.24 |
| 5,088 ADVANCED MICRO DEVICES INC | 389,079 | 0.09 | 1,172 PIONEER NATURAL RES | 261,356 | 0.06 |
| 1,938 ALIGN TECHNOLOGY | 458,666 | 0.11 | 6,602 PROGRESSIVE CORP | 768,209 | 0.18 |
| 2,682 ALNYLAM PHARMACEUTICALS | 391,170 | 0.09 | 4,043 QUALCOMM INC | 516,453 | 0.12 |
| 433 ALPHABET INC-C | 947,166 | 0.23 | 2,511 ROCKWELL AUTOMATION INC | 500,744 | 0.12 |
| 9,870 AMAZON.COM INC | 1,048,292 | 0.26 | 7,361 SPIRIT AEROSYSTEMS HLDGS CLA | 215,677 | 0.05 |
| 979 AMERICAN ELECTRIC POWER INC | 93,925 | 0.02 | 1,509 STANLEY BLACK AND DECKER INC. | 158,339 | 0.04 |
| 4,971 APPLE INC | 679,635 | 0.16 | 2,165 STARBUCKS | 165,384 | 0.04 |
| 3,634 AUTODESK INC | 624,903 | 0.15 | 708 ULTA BEAUTY INC. | 272,920 | 0.07 |
| | | | 2,485 VERIZON COMMUNICATIONS INC | 126,163 | 0.03 |
| | | | 2,513 VF CORP | 111,024 | 0.03 |
| | | | 4,019 VISA INC-A | 792,185 | 0.19 |
| | | | 1,076 WASTE MANAGEMENT INC | 164,660 | 0.04 |
| | | | 5,182 WELLS FARGO & CO | 203,083 | 0.05 |
| | | | 5,961 WEYERHAEUSER CO REIT | 197,369 | 0.05 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---|------------------|----------|--|--------------------|--------------|
| | USD | | | USD | |
| <i>Finlandia</i> | 123,179 | 0.03 | 19,430 CNH INDUSTRIAL N.V | 223,850 | 0.05 |
| 26,540 NOKIA OYJ | 123,179 | 0.03 | 4,567 FERRARI NV | 836,505 | 0.20 |
| <i>Francia</i> | 10,055,250 | 2.41 | 124,472 ING GROUP NV | 1,227,248 | 0.29 |
| 3,271 AIR LIQUIDE | 438,128 | 0.10 | 9,268 IVECO GROUPO NV | 48,853 | 0.01 |
| 5,146 AXA | 116,528 | 0.03 | 2,987 KONINKLIJKE AHOLD DELHAIZE | 77,632 | 0.02 |
| 11,257 BNP PARIBAS | 533,884 | 0.13 | 231,830 KONINKLIJKE KPN NV | 824,289 | 0.20 |
| 10,637 BOUYGUES | 326,496 | 0.08 | 14,872 PROSUS N V | 971,435 | 0.23 |
| 3,238 CAP GEMINI SE | 553,306 | 0.13 | 8,557 STELLANTIS NV | 105,401 | 0.03 |
| 6,703 CARREFOUR SA | 118,324 | 0.03 | <i>Reino Unido</i> | 9,687,495 | 2.32 |
| 5,328 CIE GENERALE DES ETABLISSEMENTS MICHELIN SA | 144,685 | 0.03 | 4,067 ANGLO AMERICAN PLC | 145,071 | 0.03 |
| 3,193 COMPAGNIE DE SAINT-GOBAIN SA | 136,679 | 0.03 | 8,223 ASTRAZENECA PLC | 1,078,586 | 0.25 |
| 12,773 DASSAULT SYSTEMES SE | 468,909 | 0.11 | 11,339 DIAGEO | 486,197 | 0.12 |
| 2,823 ESSILOR LUXOTTICA SA | 421,742 | 0.10 | 31,169 HSBC HOLDINGS PLC | 202,752 | 0.05 |
| 23,890 FAURECIA | 472,417 | 0.11 | 1,513,992 LLOYDS BANKING GROUP PLC | 777,979 | 0.19 |
| 1,171 KERING | 599,991 | 0.14 | 1,893 PERSIMMON PLC | 42,832 | 0.01 |
| 2,933 LOREAL SA | 1,009,734 | 0.25 | 96,989 PRUDENTIAL PLC | 1,196,787 | 0.28 |
| 1,822 LVMH MOET HENNESSY LOUIS VUITTON SE | 1,108,029 | 0.28 | 14,036 RECKITT BENCKISER GROUP PLC | 1,051,790 | 0.25 |
| 7,911 SANOFI | 796,785 | 0.19 | 9,688 RIO TINTO PLC | 578,484 | 0.14 |
| 7,028 SCHNEIDER ELECTRIC SA | 829,524 | 0.20 | 20,670 SHELL PLC | 535,718 | 0.13 |
| 7,160 SODEXO | 501,972 | 0.12 | 15,398 SHELL PLC | 399,951 | 0.10 |
| 16,846 TOTAL ENERGIES SE | 887,099 | 0.21 | 32,182 SMITH & NEPHEW | 448,504 | 0.11 |
| 6,654 VINCI SA | 591,018 | 0.14 | 29,327 SMITHS GROUP | 498,473 | 0.12 |
| <i>Grecia</i> | 60,891 | 0.01 | 34,825 SSE PLC | 683,492 | 0.16 |
| 3,515 HELLENIC TELECOMMUNICATIONS ORGANIZATIONS OTE | 60,891 | 0.01 | 37,758 TESCO PLC | 117,166 | 0.03 |
| <i>Irlanda</i> | 3,328,174 | 0.80 | 11,688 UNILEVER | 528,203 | 0.13 |
| 20,851 CRH PLC | 719,356 | 0.17 | 323,438 VODAFONE GROUP | 497,544 | 0.12 |
| 2,452 EATON CORP | 309,075 | 0.07 | 25,249 WEIR GROUP | 417,966 | 0.10 |
| 4,403 FLUTTER ENTMT RG | 444,109 | 0.11 | <i>Suecia</i> | 567,111 | 0.14 |
| 8,278 KERRY GROUP A | 790,478 | 0.19 | 7,257 ORRON ENERGY AB | 4,950 | 0.00 |
| 2,021 LINDE PLC | 578,816 | 0.14 | 38,277 SKF AB-B SHS | 562,161 | 0.14 |
| 5,414 MEDTRONIC PLC | 486,340 | 0.12 | <i>Suiza</i> | 7,877,635 | 1.89 |
| <i>Italia</i> | 2,801,828 | 0.67 | 16,554 ABB LTD-NOM | 440,224 | 0.11 |
| 95,188 ENEL SPA | 519,465 | 0.13 | 2,570 CHUBB LIMITED | 505,622 | 0.12 |
| 42,632 ENI SPA | 504,885 | 0.12 | 5,194 CIE FINANCIERE RICHEMONT SA | 551,470 | 0.13 |
| 14,839 FINECOBANK | 177,163 | 0.04 | 853 LONZA GROUP AG N | 453,502 | 0.11 |
| 39,071 NEXI SPA | 322,853 | 0.08 | 19,148 NESTLE SA | 2,228,831 | 0.53 |
| 11,192 PRYSMIAN SPA | 306,675 | 0.07 | 10,936 NOVARTIS AG-NOM | 923,530 | 0.22 |
| 88,369 SNAM RETE GAS | 461,834 | 0.11 | 6,853 ROCHE HOLDING LTD | 2,280,190 | 0.55 |
| 53,704 UNICREDIT SPA | 508,953 | 0.12 | 2,718 SCHINDLER HOLDING PS | 494,266 | 0.12 |
| <i>Noruega</i> | 248,156 | 0.06 | Bonos | 239,614,783 | 57.43 |
| 6,901 AKER BP ASA SDR | 248,156 | 0.06 | <i>Alemania</i> | 7,092,143 | 1.70 |
| <i>Paises Bajos</i> | 7,178,743 | 1.72 | 200,000 ALLIANZ SE VAR PERPETUAL EUR (ISIN DE000A1YCQ29) | 210,138 | 0.05 |
| 538 ADYEN BV | 780,684 | 0.19 | 500,000 COMMERZBANK AG VAR 05/12/2030 | 497,493 | 0.12 |
| 3,178 AERCAP HOLDINGS NV | 130,044 | 0.03 | 600,000 DEUTSCHE LUFTHANSA AG 2.875% 16/05/2027 | 497,356 | 0.12 |
| 9,342 AIRBUS BR BEARER SHS | 902,922 | 0.22 | 1,200,000 DEUTSCHE LUFTHANSA AG 3.00% 29/05/2026 | 1,060,362 | 0.25 |
| 2,203 ASML HOLDING N.V. | 1,049,880 | 0.25 | 200,000 FRESENIUS SE AND CO KGAA 4.00% REGS 01/02/2024 | 214,903 | 0.05 |
| | | | 250,000 GERMANY BUND 4.75% 04/07/2034 | 356,995 | 0.09 |
| | | | 393,000 HEIDELBERGCEMENT AG 2.25% 03/06/2024 | 408,795 | 0.10 |
| | | | 1,200,000 HENKEL AG AND CO KGAA 1.75% 17/11/2026 | 1,099,512 | 0.26 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|--|------------------|----------|---|------------------|----------|
| | USD | | | USD | |
| 700,000 MAHLE GMBH 2.375% 14/05/2028 | 487,740 | 0.12 | | | |
| 976,000 MERCEDES BENZ GROUP AG 1.50% 09/03/2026 | 991,514 | 0.24 | | | |
| 408,000 NOVELIS SHEET INGOT GMBH 3.375% REGS 15/04/2029 | 338,829 | 0.08 | | | |
| 400,000 ROBERT BOSCH GMBH 1.75% 08/07/2024 | 417,532 | 0.10 | | | |
| 500,000 THYSSENKRUPP AG 1.875% 06/03/2023 | 510,974 | 0.12 | | | |
| <i>Angola</i> | 364,515 | 0.09 | | | |
| 500,000 ANGOLA 9.375% REGS 08/05/2048 | 364,515 | 0.09 | | | |
| <i>Austria</i> | 539,658 | 0.13 | | | |
| 100,000 ERSTE GROUP BANK AG 1.50% 07/04/2026 | 99,835 | 0.02 | | | |
| 300,000 SAPPI PAPIER HOLDING GMBH 3.625% REGS 15/03/2028 | 261,484 | 0.07 | | | |
| 200,000 UNIQA INSURANCE GROUP AG 1.375% 09/07/2030 | 178,339 | 0.04 | | | |
| <i>Baréin</i> | 421,250 | 0.10 | | | |
| 500,000 BAHRAIN 5.45% REGS 16/09/2032 | 421,250 | 0.10 | | | |
| <i>Bélgica</i> | 836,709 | 0.20 | | | |
| 205,000 ANHEUSER-BUSCH INBEV SA/INV 2.00% 17/03/2028 | 206,353 | 0.05 | | | |
| 700,000 SOLVAY SA VAR PERPETUAL EUR (ISIN BE6324000858) | 630,356 | 0.15 | | | |
| <i>Brasil</i> | 2,137,707 | 0.51 | | | |
| 1,950,000 BRAZIL 8.875% 15/04/2024 | 2,137,707 | 0.51 | | | |
| <i>Canadá</i> | 1,231,104 | 0.30 | | | |
| 448,000 MASONITE INTERNATIONAL CORP 5.375% 144A 01/02/2028 | 407,604 | 0.10 | | | |
| 900,000 MEG ENEGRY CORP 5.875% 144A 01/02/2029 | 823,500 | 0.20 | | | |
| <i>Chile</i> | 3,658,594 | 0.88 | | | |
| 1,100,000 CHILE 1.75% 20/01/2026 | 1,103,731 | 0.26 | | | |
| 3,050,000 CHILE 3.86% 21/06/2047 | 2,554,863 | 0.62 | | | |
| <i>China</i> | 654,888 | 0.16 | | | |
| 650,000 EXPORT IMPORT BANK OF CHINA 3.625% REGS 31/07/2024 | 654,888 | 0.16 | | | |
| <i>Colombia</i> | 3,739,930 | 0.90 | | | |
| 784,000 BANCOLOMBIA SA VAR 18/10/2027 | 733,730 | 0.18 | | | |
| 1,000,000 COLOMBIA 7.375% 18/09/2037 | 926,600 | 0.22 | | | |
| 2,000,000 COLOMBIA 8.125% 21/05/2024 | 2,079,600 | 0.50 | | | |
| <i>Corea del Sur</i> | 1,059,020 | 0.25 | | | |
| 1,050,000 SOUTH KOREA 3.875% 11/09/2023 | 1,059,020 | 0.25 | | | |
| <i>Ecuador</i> | 222,267 | 0.05 | | | |
| 283,500 ECUADOR VAR REGS 31/07/2030 | 187,660 | 0.04 | | | |
| 80,250 ECUADOR 0% REGS 31/07/2030 | 34,607 | 0.01 | | | |
| <i>Emiratos Árabes Reunidos</i> | 5,602,512 | 1.34 | | | |
| 850,000 EMIRATES ABU DHABI 4.125% REGS 11/10/2047 | 789,429 | 0.19 | | | |
| 500,000 UNITED ARAB EMIRATES 4.00% REGS 28/07/2050 | 337,815 | 0.08 | | | |
| 4,900,000 UNITED ARAB EMIRATES 5.25% 30/01/2043 | 4,475,268 | 1.07 | | | |
| | | | <i>Eslovenia</i> | 1,746,274 | 0.42 |
| | | | 1,450,000 SLOVENIA 5.125% 30/03/2026 | 1,746,274 | 0.42 |
| | | | <i>España</i> | 3,662,378 | 0.88 |
| | | | 400,000 BANCO SANTANDER SA FRN 05/05/2024 | 422,650 | 0.10 |
| | | | 800,000 BANCO SANTANDER SA VAR PERPETUAL USD | 786,824 | 0.19 |
| | | | 1,200,000 CELLNEX TELECOM SA 2.375% 16/01/2024 | 1,248,304 | 0.30 |
| | | | 420,000 GRIFOLS SA 2.25% REGS 15/11/2027 | 367,215 | 0.09 |
| | | | 400,000 SPAIN 5.15% 31/10/2044 | 574,906 | 0.14 |
| | | | 200,000 SPAIN 6.00% 31/01/2029 | 262,479 | 0.06 |
| | | | <i>Estados Unidos de América</i> | 86,079,463 | 20.64 |
| | | | 464,000 7 ELEVEN INC 0.80% REGS 10/02/2024 | 440,837 | 0.11 |
| | | | 900,000 ABBVIE INC 2.60% 21/11/2024 | 872,199 | 0.21 |
| | | | 850,000 ABBVIE INC 3.20% 21/11/2029 | 782,085 | 0.19 |
| | | | 700,000 AIR PRODUCTS CHEMICALS 2.80% 15/05/2050 | 529,011 | 0.13 |
| | | | 504,000 ALBERTSONS COS LLC SAFEW 3.50% 144A 15/03/2029 | 408,215 | 0.10 |
| | | | 408,000 ALEXANDRIA REAL ESTATE EQUITIES INC 4.90% 15/12/2030 | 405,324 | 0.10 |
| | | | 654,000 ALLISON TRANSMISSION INC 5.875% 144A 01/06/2029 | 610,117 | 0.15 |
| | | | 615,000 ANHEUSER BUSCH INBEV WORLDWIDE INC 4.35% 01/06/2040 | 553,125 | 0.13 |
| | | | 1,050,000 APPLE INC 3.00% 20/06/2027 | 1,027,604 | 0.25 |
| | | | 900,000 AT&T INC 2.75% 01/06/2031 | 778,599 | 0.19 |
| | | | 1,100,000 AT&T INC 3.15% 04/09/2036 | 1,060,042 | 0.25 |
| | | | 950,000 BALL CORP 2.875% 15/08/2030 | 769,795 | 0.18 |
| | | | 800,000 BALL CORP 4.375% 15/12/2023 | 849,984 | 0.20 |
| | | | 1,250,000 BALL CORP 5.25% 01/07/2025 | 1,253,400 | 0.30 |
| | | | 830,000 BANK OF AMERICA CORP VAR 07/02/2030 | 782,308 | 0.19 |
| | | | 1,000,000 BANK OF AMERICA CORP 3.30% 11/01/2023 | 1,005,250 | 0.24 |
| | | | 1,300,000 BANK OF AMERICA CORP 4.20% 26/08/2024 | 1,303,653 | 0.31 |
| | | | 1,000,000 BANK OF AMERICA CORP 6.11% 29/01/2037 | 1,087,100 | 0.26 |
| | | | 830,000 BBVA BANCOMER SA TEXAS AGENCY 6.75% REGS 30/09/2022 | 833,187 | 0.20 |
| | | | 700,000 BEST BUY CO INC 1.95% 01/10/2030 | 556,563 | 0.13 |
| | | | 426,000 CENTENE CORP 4.25% 15/12/2027 | 398,365 | 0.10 |
| | | | 705,000 CITIGROUP INC USA VAR PERPETUAL USD (ISIN US172967MK42) | 583,402 | 0.14 |
| | | | 950,000 CITIGROUP INC USA VAR PERPETUAL USD (ISIN US172967MU24) | 823,565 | 0.20 |
| | | | 700,000 CITIGROUP INC USA VAR 03/06/2031 | 589,288 | 0.14 |
| | | | 1,300,000 CITIGROUP INC USA VAR 08/04/2026 | 1,250,769 | 0.30 |
| | | | 1,000,000 CITIGROUP INC USA 3.75% 16/06/2024 | 1,005,780 | 0.24 |
| | | | 1,000,000 CITIGROUP INC USA 5.15% 21/05/2026 | 1,261,985 | 0.30 |
| | | | 1,000,000 CROWN AMERICAS LLC/CAPITAL CORP VI 4.75% 01/02/2026 | 954,030 | 0.23 |
| | | | 440,000 DELTA AIR LINES INC DE 3.80% 19/04/2023 | 438,126 | 0.10 |
| | | | 800,000 DELTA AIR LINES INC DE 7.375% 15/01/2026 | 799,528 | 0.19 |
| | | | 850,000 DELTA AIR LINES INC 4.75% 144A 20/10/2028 | 803,012 | 0.19 |
| | | | 448,000 DUKE ENERGY CORP VAR PERPETUAL | 408,374 | 0.10 |
| | | | 448,000 ENERGY TRANSFER OPERATING LP 2.90% 15/05/2025 | 426,604 | 0.10 |
| | | | 432,000 ENLINK MIDSTREAM LLC 5.625% 144A 15/01/2028 | 398,848 | 0.10 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | | Valor de mercado | % del VL | Cantidad | | Valor de mercado | % del VL |
|-----------|--|------------------|----------|-----------|--|------------------|----------|
| | | USD | | | | USD | |
| 450,000 | ENLINK MIDSTREAM PARTNERS LP 5.45% 01/06/2047 | 320,265 | 0.08 | 1,800,000 | USA T-BONDS 6.125% 15/08/2029 | 2,157,187 | 0.52 |
| 468,000 | ENTEGRIS INC 4.375% 144A 15/04/2028 | 418,490 | 0.10 | 7,550,000 | USA T-BONDS 6.875% 15/08/2025 | 8,418,544 | 2.02 |
| 241,000 | FORD MOTOR CREDIT CO LLC 1.514% 17/02/2023 | 248,645 | 0.06 | 8,050,000 | USA T-BONDS 7.625% 15/02/2025 | 8,986,440 | 2.15 |
| 800,000 | FORD MOTOR CREDIT CO LLC 3.375% 13/11/2025 | 720,928 | 0.17 | 1,050,000 | USA T-BONDS 7.625% 15/11/2022 | 1,071,615 | 0.26 |
| 447,000 | FORD MOTOR CREDIT CO LLC 3.664% 08/09/2024 | 426,286 | 0.10 | 850,000 | VERIZON COMMUNICATIONS INC 3.15% 22/03/2030 | 773,330 | 0.19 |
| 900,000 | GENERAL MOTORS FINANCIAL CO 2.70% 20/08/2027 | 791,307 | 0.19 | 1,000,000 | VERIZON COMMUNICATIONS INC 3.875% 08/02/2029 | 968,230 | 0.23 |
| 848,000 | GENERAL MOTORS FINANCIAL CO 4.00% 15/01/2025 | 837,078 | 0.20 | 1,000,000 | VERIZON COMMUNICATIONS INC 4.329% 21/09/2028 | 995,580 | 0.24 |
| 1,000,000 | GOLDMAN SACHS GROUP INC 4.25% 29/01/2026 | 1,217,340 | 0.29 | 488,000 | VISTRA OPERATIONS COMPANY LLC 4.375% 144A 01/05/2029 | 410,525 | 0.10 |
| 663,000 | GOODYEAR TIRE & RUBBER CO 5.00% 31/05/2026 | 616,013 | 0.15 | 700,000 | WELLS FARGO AND CO VAR 02/06/2028 | 627,494 | 0.15 |
| 466,000 | HILTON GRAND ACA LLC IN 5.00% REGS 01/06/2029 | 378,019 | 0.09 | 1,045,000 | ZF NORTH AMERICA CAPITAL INC 4.75% 144A 29/04/2025 | 966,730 | 0.23 |
| 421,000 | INTERNATIONAL BUSINESS MACHINES CORP 0.65% 11/02/2032 | 354,907 | 0.09 | | <i>Filipinas</i> | 3,283,310 | 0.79 |
| 692,000 | JPMORGAN CHASE AND CO VAR 16/03/2024 | 676,707 | 0.16 | 1,250,000 | PHILIPPINES 10.625% 16/03/2025 | 1,472,900 | 0.35 |
| 420,000 | JPMORGAN CHASE AND CO VAR 23/03/2030 | 401,889 | 0.10 | 1,400,000 | PHILIPPINES 9.50% 02/02/2030 | 1,810,410 | 0.44 |
| 348,000 | JPMORGAN CHASE AND CO 2.875% 24/05/2028 | 356,442 | 0.09 | | <i>Finlandia</i> | 578,468 | 0.14 |
| 900,000 | JPMORGAN CHASE AND CO 2.95% 01/10/2026 | 859,743 | 0.21 | 600,000 | NORDEA BANK ABP VAR PERPETUAL | 578,468 | 0.14 |
| 1,000,000 | JPMORGAN CHASE AND CO 3.125% 23/01/2025 | 986,500 | 0.24 | | <i>Francia</i> | 12,842,812 | 3.08 |
| 468,000 | KB HOME 4.00% 15/06/2031 | 361,521 | 0.09 | 400,000 | AEROPORTS DE PARIS 1.00% 13/12/2027 | 380,209 | 0.09 |
| 500,000 | KRAFT HEINZ FOODS COMPANY 2.25% 25/05/2028 | 491,440 | 0.12 | 300,000 | ARVAL SERVICE LEASE SA 3.375% 04/01/2026 | 313,403 | 0.08 |
| 660,000 | KRAFT HEINZ FOODS COMPANY 3.875% 15/05/2027 | 638,986 | 0.15 | 884,000 | AXA SA 4.50% PERPETUAL | 725,914 | 0.17 |
| 900,000 | LASMO (USA) INC 7.30% 15/11/2027 | 1,007,577 | 0.24 | 400,000 | BNP PARIBAS SA VAR REGS PERPETUAL USD (ISIN USF1R15XL357) | 297,276 | 0.07 |
| 502,000 | LEVEL 3 FINANCING INC 3.625% REGS 15/01/2029 | 385,897 | 0.09 | 277,000 | BNP PARIBAS SA 1.25% 19/03/2025 | 278,727 | 0.07 |
| 600,000 | LOWES COMPANIES INC 4.50% 15/04/2030 | 593,982 | 0.14 | 436,000 | BNP PARIBAS SA 3.80% REGS 10/01/2024 | 433,702 | 0.10 |
| 464,000 | LUMEN TECHNOLOGIES INC 4.00% 144A 15/02/2027 | 392,739 | 0.09 | 250,000 | BPCE SA 4.00% 15/04/2024 | 249,538 | 0.06 |
| 456,000 | MATTEL INC 3.375% 144A 01/04/2026 | 419,110 | 0.10 | 200,000 | BPCE SA 4.625% 18/07/2023 | 213,887 | 0.05 |
| 900,000 | MERCK & CO INC 2.90% 07/03/2024 | 895,743 | 0.21 | 300,000 | BUREAU VERITAS REGISTRE INTL DE CLASSIFICA DE NAVIRES ET D'AERONEFS SA 1.125% 18/01/2027 | 274,854 | 0.07 |
| 1,122,000 | MICROSOFT CORP 2.00% 08/08/2023 | 1,110,982 | 0.27 | 600,000 | CONSTELLIUM SE 3.125% REGS 15/07/2029 | 485,557 | 0.12 |
| 1,000,000 | MORGAN STANLEY 3.125% 27/07/2026 | 954,690 | 0.23 | 200,000 | CREDIT MUTUEL ARKEA VAR 25/10/2029 | 198,439 | 0.05 |
| 1,000,000 | MORGAN STANLEY 4.875% 01/11/2022 | 1,008,960 | 0.24 | 400,000 | ELIS SA 1.75% 11/04/2024 | 403,594 | 0.10 |
| 700,000 | NETFLIX INC 3.875% REGS 15/11/2029 | 662,600 | 0.16 | 250,000 | ENGIE SA 7.00% 30/10/2028 | 360,166 | 0.09 |
| 704,000 | NEWS CORP 3.875% 144A 15/05/2029 | 611,325 | 0.15 | 1,000,000 | FAURECIA SE 3.125% 15/06/2026 | 878,220 | 0.21 |
| 750,000 | ORACLE CORP 2.50% 01/04/2025 | 712,710 | 0.17 | 200,000 | FRANCE OAT 5.75% 25/10/2032 | 284,065 | 0.07 |
| 1,300,000 | PEPSICO INC 2.85% 24/02/2026 | 1,278,030 | 0.31 | 300,000 | FRANCE OAT 6.00% 25/10/2025 | 364,137 | 0.09 |
| 557,000 | PFIZER INC 3.00% 15/12/2026 | 545,136 | 0.13 | 200,000 | FRANCE OAT 8.50% 25/04/2023 | 223,043 | 0.05 |
| 1,000,000 | PFIZER INC 7.20% 15/03/2039 | 1,311,540 | 0.31 | 800,000 | LA BANQUE POSTALE VAR PERPETUAL EUR (ISIN FR0014005090) | 549,857 | 0.13 |
| 464,000 | PRUDENTIAL FINANCIAL INC 2.10% 10/03/2030 | 395,574 | 0.09 | 100,000 | LA MONDIALE SOCIETE D ASSURANCE A FORME MUTUELLE 0.75% 20/04/2026 | 94,468 | 0.02 |
| 900,000 | RALPH LAUREN 2.95% 15/06/2030 | 794,178 | 0.19 | 423,000 | LOXAM SAS 2.875% REGS 15/04/2026 | 375,865 | 0.09 |
| 244,000 | SIRIUS XM RADIO INC 4.00% REGS 15/07/2028 | 211,438 | 0.05 | 984,000 | LVMH MOET HENNESSY LOUIS VUITTON SE 0.75% 26/05/2024 | 1,018,188 | 0.24 |
| 1,000,000 | SPRINT CORPORATION 7.625% 01/03/2026 | 1,056,020 | 0.25 | 1,000,000 | ORANGE SA 8.125% 28/01/2033 | 1,485,301 | 0.36 |
| 1,423,000 | T MOBILE USA INC 2.25% 15/02/2026 | 1,287,487 | 0.31 | 500,000 | PLASTIC OMNIUM SA 1.25% 26/06/2024 | 502,067 | 0.12 |
| 196,000 | T MOBILE USA INC 3.375% REGS 15/04/2029 | 172,094 | 0.04 | 434,000 | RENAULT SA 1.00% 28/11/2025 | 400,676 | 0.10 |
| 1,000,000 | T MOBILE USA INC 4.75% 01/02/2028 | 967,010 | 0.23 | 700,000 | RENAULT SA 2.50% 01/04/2028 | 561,419 | 0.13 |
| 900,000 | UNITED AIR LINES INC 4.625% REGS 15/04/2029 | 764,073 | 0.18 | 200,000 | REXEL SA 2.125% 15/06/2028 | 165,344 | 0.04 |
| 464,000 | UNITED RENTALS INC 3.875% 15/02/2031 | 392,433 | 0.09 | | | | |
| 426,000 | UNITED RENTALS NORTH AMERICA INC 5.50% 15/05/2027 | 418,443 | 0.10 | | | | |
| 4,200,000 | USA T-BONDS 5.00% 15/05/2037 | 5,201,437 | 1.25 | | | | |

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Cartera de títulos a 30/06/22

| Cantidad | | Valor de mercado | % del VL | Cantidad | | Valor de mercado | % del VL |
|-----------|--|------------------|----------|------------|--|------------------|----------|
| | | USD | | | | USD | |
| 400,000 | SOCIETE GENERALE PARIS VAR REGS PERPETUAL USD (ISIN USF8500RAA08) | 311,276 | 0.07 | | <i>Kazajstán</i> | 2,397,973 | 0.57 |
| 482,000 | SPCM SA 3.125% REGS 15/03/2027 | 407,160 | 0.10 | 1,000,000 | KAZAKHSTAN 5.125% REGS 21/07/2025 | 1,037,200 | 0.25 |
| 172,000 | TOTAL ENERGIES SE VAR PERPETUAL EUR (ISIN XS1501167164) | 175,975 | 0.04 | 1,350,000 | KAZAKHSTAN 6.50% REGS 21/07/2045 | 1,360,773 | 0.32 |
| 500,000 | VERALLIA SASU 1.625% 14/05/2028 | 430,485 | 0.10 | | <i>Luxemburgo</i> | 10,645,102 | 2.55 |
| | <i>Hungría</i> | 1,276,407 | 0.31 | 1,480,000 | ALTICE FINANCING SA 5.75% REGS 15/08/2029 | 1,188,766 | 0.28 |
| 1,100,000 | HUNGARY 7.625% 29/03/2041 | 1,276,407 | 0.31 | 5,300,000 | AMUNDI ASSET MANAGEMENT 0% 28/06/2024 | 5,340,635 | 1.29 |
| | <i>Indonesia</i> | 7,622,053 | 1.83 | 600,000 | DANA FINANCING LUXEMBOURG S A R L 3.00% REGS 15/07/2029 | 450,781 | 0.11 |
| 5,300,000 | INDONESIA 8.50% REGS 12/10/2035 | 6,695,543 | 1.61 | 22,400,000 | EUROPEAN INVESTMENT BANK EIB 8.50% 17/09/2024 | 1,381,235 | 0.33 |
| 1,000,000 | PT PERTAMINA 5.625% REGS 20/05/2043 | 926,510 | 0.22 | 749,000 | MEDTRONIC GLOBAL HOLDINGS S C A 1.375% 15/10/2040 | 552,467 | 0.13 |
| | <i>Irlanda</i> | 1,205,810 | 0.29 | 1,266,000 | MILLICOM INTERNATIONAL CELLULAR SA 5.125% REGS 15/01/2028 | 971,578 | 0.23 |
| 650,000 | AERCAP IRELAND CAP LTD 4.50% 15/09/2023 | 648,551 | 0.16 | 1,000,000 | TELECOM ITALIA CAPITAL SA 6.00% 30/09/2034 | 759,640 | 0.18 |
| 595,000 | GE CAPITAL INTL FUNDING 4.418% 15/11/2035 | 557,259 | 0.13 | | <i>México</i> | 10,908,558 | 2.61 |
| | <i>Islas Caimán</i> | 2,646,453 | 0.63 | 1,000,000 | AMERICA MOVIL SAB DE CV 4.375% 16/07/2042 | 912,200 | 0.22 |
| 900,000 | AMERICAN AIRLINES AADVATAGE LOYALTY LP LIMITED 5.50% 144A 20/04/2026 | 829,917 | 0.20 | 1,000,000 | CEMEX SAB DE CV 3.875% REGS 11/07/2031 | 755,590 | 0.18 |
| 850,000 | AMERICAN AIRLINES AADVATAGE LOYALTY LP LIMITED 5.75% 144A 20/04/2029 | 726,810 | 0.17 | 1,800,000 | MEXICO 4.15% 28/03/2027 | 1,778,076 | 0.43 |
| 600,000 | BANCO DO BRASIL SA GRAND CAYMAN BRANCH 4.625% REGS 15/01/2025 | 589,176 | 0.14 | 4,750,000 | MEXICO 6.75% 27/09/2034 | 5,224,477 | 1.24 |
| 500,000 | MAF GLOBAL SECURITIES LTD VAR PERPETUAL USD (ISIN XS1567903627) | 500,550 | 0.12 | 700,000 | MEXICO 8.30% 15/08/2031 | 876,743 | 0.21 |
| | <i>Israel</i> | 445,716 | 0.11 | 500,000 | PETROLEOS MEXICANOS PEMEX 5.95% 28/01/2031 | 364,735 | 0.09 |
| 450,000 | ISRAEL 4.50% 30/01/2043 | 445,716 | 0.11 | 194,000 | PETROLEOS MEXICANOS PEMEX 6.70% 16/02/2032 | 148,001 | 0.04 |
| | <i>Italia</i> | 10,693,125 | 2.56 | 900,000 | SIGMA ALIMENTOS SA DE CV 4.125% REGS 02/05/2026 | 848,736 | 0.20 |
| 1,000,000 | ASSICURAZIONI GENERALI SPA VAR PERPETUAL | 1,011,337 | 0.24 | | <i>Nigeria</i> | 449,100 | 0.11 |
| 500,000 | AUTOSTRAD PER ITALIA SPA 5.875% 09/06/2024 | 547,528 | 0.13 | 600,000 | NIGERIA 8.747% REGS 21/01/2031 | 449,100 | 0.11 |
| 628,000 | BANCO BPM SPA 1.75% 28/01/2025 | 623,919 | 0.15 | | <i>Omán</i> | 1,083,025 | 0.26 |
| 300,000 | ENEL SPA VAR 24/09/2073 | 308,565 | 0.07 | 1,250,000 | OMAN 6.75% REGS 17/01/2048 | 1,083,025 | 0.26 |
| 200,000 | ENI S P A VAR PERPETUAL EUR (ISIN XS2242929532) | 186,914 | 0.04 | | <i>Países Bajos</i> | 14,402,583 | 3.45 |
| 500,000 | INTESA SANPAOLO SPA 3.928% 15/09/2026 | 516,505 | 0.12 | 600,000 | ABN AMRO BANK NV 4.80% REGS 18/04/2026 | 593,922 | 0.14 |
| 800,000 | INTESA SANPAOLO SPA 6.625% 13/09/2023 | 868,050 | 0.21 | 641,000 | BMW FINANCE NV 0.50% 22/02/2025 | 646,927 | 0.16 |
| 150,000 | ITALIAN REPUBLIC 9.00% 01/11/2023 | 173,323 | 0.04 | 442,000 | CNH INDUSTRIAL NV 4.50% 15/08/2023 | 446,155 | 0.11 |
| 450,000 | ITALY BTP 6.00% 01/05/2031 | 576,954 | 0.14 | 400,000 | COOPERATIEVE RABOBANK UA VAR PERPETUAL EUR (ISIN XS2202900424) | 368,525 | 0.09 |
| 50,000 | ITALY BTP 7.25% 01/11/2026 | 63,384 | 0.02 | 300,000 | COOPERATIEVE RABOBANK UA 3.75% 21/07/2026 | 286,074 | 0.07 |
| 1,007,000 | LEONARDO SPA 1.50% 07/06/2024 | 1,021,238 | 0.24 | 500,000 | DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 7.50% 24/01/2033 | 716,991 | 0.17 |
| 1,000,000 | LEONARDO SPA 2.375% 08/01/2026 | 995,896 | 0.24 | 1,350,000 | DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 8.75% 15/06/2030 | 1,670,476 | 0.39 |
| 598,000 | TELECOM ITALIA SPA 3.00% 30/09/2025 | 583,092 | 0.14 | 300,000 | ENEL FINANCE INTERNATIONAL NV 5.625% 14/08/2024 | 379,211 | 0.09 |
| 1,000,000 | TELECOM ITALIA SPA 3.25% 16/01/2023 | 1,047,593 | 0.25 | 640,000 | EVONIK FINANCE BV 0.375% 07/09/2024 | 642,023 | 0.15 |
| 900,000 | TELECOM ITALIA SPA 5.875% 19/05/2023 | 1,105,814 | 0.28 | 409,000 | GOODYEAR DUNLOP TIRES EUROPE 2.75% REGS 15/08/2028 | 322,171 | 0.08 |
| 1,000,000 | UNICREDIT SPA 6.95% 31/10/2022 | 1,063,013 | 0.25 | 200,000 | IBERDROLA INTERNATIONAL BV VAR PERPETUAL | 199,721 | 0.05 |
| | <i>Jamaica</i> | 1,051,720 | 0.25 | 50,000 | KINGDOM OF THE NETHERLANDS 7.50% 15/01/2023 | 54,361 | 0.01 |
| 1,000,000 | JAMAICA 7.875% 28/07/2045 | 1,051,720 | 0.25 | | | | |
| | <i>Japón</i> | 1,182,915 | 0.28 | | | | |
| 1,500,000 | SOFTBANK GROUP CORP 4.625% 06/07/2028 | 1,182,915 | 0.28 | | | | |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL | | |
|-----------|---|------------|----------|------------------|--|-------------------|-------------|
| | USD | | | USD | | | |
| 1,000,000 | KONINKLIJKE KPN NV VAR REGS 28/03/2073 | 984,170 | 0.24 | 700,000 | UK GILT 6.00% 07/12/2028 | 1,056,647 | 0.25 |
| 200,000 | NATURGY FINANCE BV VAR PERPETUAL | 206,746 | 0.05 | 331,000 | VIRGIN MEDIA SECURED FINANCE PLC 5.00% REGS 15/04/2027 | 365,376 | 0.09 |
| 729,000 | OCI N V 4.625% REGS 15/10/2025 | 708,573 | 0.17 | 1,000,000 | VODAFONE GROUP PLC VAR 03/01/2079 | 1,001,395 | 0.24 |
| 876,000 | SHELL INTERNATIONAL FINANCE BV 2.875% 10/05/2026 | 848,257 | 0.20 | 1,500,000 | VODAFONE GROUP PLC VAR 04/06/2081 | 1,129,320 | 0.27 |
| 800,000 | STELLANTIS NV 2.00% 20/03/2025 | 808,058 | 0.19 | 660,000 | VODAFONE GROUP PLC 3.75% 16/01/2024 | 663,241 | 0.16 |
| 1,500,000 | STELLANTIS NV 5.25% 15/04/2023 | 1,510,575 | 0.36 | | <i>República Dominicana</i> | 479,700 | 0.11 |
| 1,000,000 | TELEFONICA EUROPE BV 8.25% 15/09/2030 | 1,198,140 | 0.29 | 500,000 | DOMINICAN REPUBLIC 5.95% REGS 25/01/2027 | 479,700 | 0.11 |
| 700,000 | TENNET HOLDING BV VAR PERPETUAL | 679,088 | 0.16 | | <i>Rumania</i> | 1,807,403 | 0.43 |
| 839,000 | TEVA PHARMACEUTICAL FINANCE NETHERLANDS III BV 7.125% 31/01/2025 | 820,416 | 0.20 | 2,050,000 | ROMANIA 6.125% REGS 22/01/2044 | 1,807,403 | 0.43 |
| 200,000 | VOLKSWAGEN INTERNATIONAL FINANCE NV VAR PERPETUAL EUR (ISIN XS1629658755) | 205,983 | 0.05 | | <i>Sudáfrica</i> | 686,710 | 0.16 |
| 100,000 | VOLKSWAGEN INTERNATIONAL FINANCE NV 3.75% 28/09/2027 | 106,020 | 0.03 | 1,000,000 | SOUTH AFRICA 5.75% 30/09/2049 | 686,710 | 0.16 |
| | <i>Panamá</i> | 478,695 | 0.11 | | <i>Suecia</i> | 806,223 | 0.19 |
| 500,000 | PANAMA 3.875% 17/03/2028 | 478,695 | 0.11 | 796,000 | VOLVO CAR AB 2.125% 02/04/2024 | 806,223 | 0.19 |
| | <i>Perú</i> | 4,522,324 | 1.08 | | <i>Suiza</i> | 914,620 | 0.22 |
| 750,000 | BANCO BBVA PERU VAR REGS 22/09/2029 | 728,437 | 0.17 | 1,000,000 | CREDIT SUISSE GROUP AG VAR REGS PERPETUAL | 914,620 | 0.22 |
| 1,000,000 | BANCO INTERNATIONAL DEL PERU VAR REGS 19/03/2029 | 999,100 | 0.24 | | <i>Uruguay</i> | 1,316,380 | 0.32 |
| 350,000 | PERU 7.35% 21/07/2025 | 378,291 | 0.09 | 1,300,000 | URUGUAY 4.50% 14/08/2024 | 1,316,380 | 0.32 |
| 1,900,000 | PERU 8.75% 21/11/2033 | 2,416,496 | 0.58 | | Valores ETC | 22,041,361 | 5.28 |
| | <i>Polonia</i> | 2,068,521 | 0.50 | | <i>Irlanda</i> | 8,294,794 | 1.99 |
| 1,850,000 | POLAND 5.25% 20/01/2025 | 2,068,521 | 0.50 | 115,299 | AMUNDI PHYSICAL GOLD ETC | 8,294,794 | 1.99 |
| | <i>Portugal</i> | 507,749 | 0.12 | | <i>Reino Unido</i> | 13,746,567 | 3.29 |
| 500,000 | EDP ENERGIAS DE PORTUGAL VAR 30/04/2079 | 507,749 | 0.12 | 1,611 | UBS AG CERTIFICATE ETC | 1,882,051 | 0.45 |
| | <i>Qatar</i> | 4,654,446 | 1.12 | 24,838 | UBS ETC INDEX TOTAL RETURN | 6,287,740 | 1.50 |
| 350,000 | QATAR 6.40% REGS 20/01/2040 | 417,081 | 0.10 | 15,408 | UBS ETC NATURAL GAS | 897,901 | 0.22 |
| 3,050,000 | QATAR 9.75% REGS 15/06/2030 | 4,237,365 | 1.02 | 13,056 | UBS ETC ON CMCI ALU USD | 856,474 | 0.21 |
| | <i>Reino Unido</i> | 19,608,470 | 4.70 | 11,725 | UBS ETC ON CMCI HEAT OIL USD ETC | 1,686,055 | 0.40 |
| 951,000 | DIAGEO CAPITAL PLC 2.125% 29/04/2032 | 793,771 | 0.19 | 21,612 | UBS ETC ON COMCI CORN USD | 2,136,346 | 0.51 |
| 800,000 | HSBC HOLDINGS PLC VAR PERPETUAL EUR | 702,710 | 0.17 | | Warrants, Derechos | 2,139,972 | 0.51 |
| 1,100,000 | HSBC HOLDINGS PLC 6.50% 20/05/2024 | 1,397,829 | 0.33 | | <i>Francia</i> | 16 | 0.00 |
| 412,000 | INTERNATIONAL GAME TECHNOLOGY PLC 3.50% REGS 15/06/2026 | 393,235 | 0.09 | 9 | FAURECIA SE RIGHTS | 16 | 0.00 |
| 457,000 | INTERNATIONAL GAME TECHNOLOGY PLC 4.125% REGS 15/04/2026 | 415,728 | 0.10 | | <i>Reino Unido</i> | 2,139,956 | 0.51 |
| 907,000 | JAGUAR LAND ROVER PLC 4.50% REGS 01/10/2027 | 667,679 | 0.16 | 32,565 | UBS AG LONDON BRANCH CERTIFICATE USD (ISIN CH0328369332) | 1,773,164 | 0.42 |
| 1,000,000 | LLOYDS BANK GR PLC 7.50% 15/04/2024 | 1,298,663 | 0.31 | 1,972 | UBS AG LONDON CERTIFICATE | 366,792 | 0.09 |
| 500,000 | LLOYDS BANKING GRP PLC VAR PERPETUAL EUR | 492,517 | 0.12 | | Acción/Participaciones de OICVM/OIC | 39,713,293 | 9.52 |
| 743,000 | ROLLS ROYCE GROUP PLC 4.625% REGS 16/02/2026 | 731,523 | 0.18 | | Acción/Participaciones en fondos de inversión | 39,713,293 | 9.52 |
| 200,000 | SANTANDER UK PLC 4.00% 13/03/2024 | 200,340 | 0.05 | | <i>Francia</i> | 4,164,982 | 1.00 |
| 870,000 | TECHNIPFMC PLC 6.50% REGS 01/02/2026 | 867,921 | 0.21 | 4 | AMUNDI EURO LIQUIDITY SRI FCP | 4,164,982 | 1.00 |
| 1,000,000 | UK GILT 2.75% 07/09/2024 | 1,236,383 | 0.30 | | <i>Luxemburgo</i> | 35,548,311 | 8.52 |
| 2,950,000 | UK GILT 4.50% 07/09/2034 | 4,365,538 | 1.04 | 12,600 | AMUNDI FUNDS EMERGING MARKETS CORPORATE BOND Z USD (C) | 11,447,604 | 2.74 |
| 800,000 | UK GILT 4.75% 07/12/2030 | 1,172,706 | 0.28 | | | | |
| 500,000 | UK GILT 5.00% 07/03/2025 | 655,948 | 0.16 | | | | |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | | Valor de mercado | % del VL |
|-------------|---|--------------------|--------------|
| | | USD | |
| 12,393 | AMUNDI FUNDS REAL ASSETS TARGET INCOME Z USD QTI (D) | 12,335,895 | 2.96 |
| 8,168 | AMUNDI INVESTMENT FUNDS EMERGING MARKETS EQUITY ENGAGEMENT DQ M | 8,234,568 | 1.97 |
| 3,281 | AMUNDI S F EURO COMMODITIES ND I HGD | 3,530,244 | 0.85 |
| | Instrumentos derivados | 5,445,132 | 1.30 |
| | Opciones | 5,445,132 | 1.30 |
| | <i>Alemania</i> | 491,538 | 0.12 |
| 357 | DJ EURO STOXX 50 EUR - 3,350 - 16.09.22 PUT | 491,538 | 0.12 |
| | <i>Estados Unidos de América</i> | 4,729,727 | 1.12 |
| 638 | 10YR US TREASURY NOTE - 118.00 - 26.08.22 PUT | 817,437 | 0.20 |
| 56 | S&P 500 INDEX - 3,760 - 16.09.22 PUT | 939,680 | 0.22 |
| 38 | S&P 500 INDEX - 4,200 - 15.07.22 PUT | 1,611,770 | 0.38 |
| 26 | S&P 500 INDEX - 4,300 - 15.07.22 PUT | 1,360,840 | 0.32 |
| | <i>Japón</i> | 111,737 | 0.03 |
| 22 | NIKKEI 225 - 25,500 - 09.09.22 PUT | 111,737 | 0.03 |
| | <i>Luxemburgo</i> | 112,130 | 0.03 |
| 12,530,000 | EUR(C)/USD(P)OTC - 1.06 - 22.08.22 CALL | 112,130 | 0.03 |
| | Posiciones a corto plazo | -1,654,683 | -0.40 |
| | Instrumentos derivados | -1,654,683 | -0.40 |
| | Opciones | -1,654,683 | -0.40 |
| | <i>Alemania</i> | -126,691 | -0.03 |
| -179 | DJ EURO STOXX 50 EUR - 3,100 - 16.09.22 PUT | -126,691 | -0.03 |
| | <i>Estados Unidos de América</i> | -1,476,697 | -0.35 |
| -161 | 10YR US TREASURY NOTE - 120.50 - 26.08.22 CALL | -118,234 | -0.03 |
| -6 | ALPHABET INC - 2,070.00 - 19.08.22 PUT | -53,100 | -0.01 |
| -190 | EDWARDS LIFESCIENCES - 85.00 - 19.08.22 PUT | -38,950 | -0.01 |
| -10 | INTUIT - 360.00 - 15.07.22 PUT | -5,550 | 0.00 |
| -85 | LIVE NATION ENTERTAINMENT INC - 85.00 - 15.07.22 PUT | -40,800 | -0.01 |
| -45 | MICROSOFT CORP - 280.00 - 15.07.22 PUT | -105,413 | -0.03 |
| -100 | PROLOGIS REIT - 110.00 - 15.07.22 PUT | -11,500 | 0.00 |
| -42 | S&P 500 INDEX - 3,470 - 16.09.22 PUT | -333,480 | -0.08 |
| -26 | S&P 500 INDEX - 3,970 - 15.07.22 PUT | -537,160 | -0.12 |
| -85 | TAKE TWO INTERACTIVE SOFTWARE - 120.00 - 15.07.22 PUT | -26,775 | -0.01 |
| -15 | THERMO FISHER SCIE - 530.00 - 15.07.22 PUT | -10,725 | 0.00 |
| -25 | THERMO FISHER SCIE - 540.00 - 15.07.22 PUT | -28,250 | -0.01 |
| -44 | UNITED RENTALS INC - 280.00 - 15.07.22 PUT | -166,760 | -0.04 |
| | <i>Japón</i> | -25,910 | -0.01 |
| -11 | NIKKEI 225 - 23,750 - 09.09.22 PUT | -25,910 | -0.01 |
| | <i>Luxemburgo</i> | -25,385 | -0.01 |
| -12,530,000 | EUR(C)/USD(P)OTC - 1.09 - 22.08.22 CALL | -25,385 | -0.01 |
| | Total cartera de títulos | 384,860,207 | 92.23 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---|--------------------|--------------|---|------------------|----------|
| | EUR | | | EUR | |
| Posiciones a largo plazo | 226,145,352 | 89.81 | 1,541 CANADIAN TIRE CORP A N VOT | 185,256 | 0.07 |
| Valores mobiliarios admitidos a cotización oficial en una bolsa de valores y/o negociados en otro mercado regulado | 226,028,665 | 89.76 | 573 GEORGE WESTON LTD | 63,854 | 0.03 |
| Acciones | 134,660,405 | 53.47 | 7,576 GILDAN ACTIVEWEAR A | 207,581 | 0.08 |
| <i>Alemania</i> | 2,630,359 | 1.04 | 5,217 GREAT WEST LIFECO | 121,784 | 0.05 |
| 843 ADIDAS NOM | 142,265 | 0.06 | 6,840 IGM FINANCIAL | 175,039 | 0.07 |
| 626 ALLIANZ SE-NOM | 114,007 | 0.05 | 4,046 LOBLAW COMPANIES | 348,600 | 0.14 |
| 1,020 AURUBIS AG | 66,055 | 0.03 | 4,919 NUTRIEN LTD | 372,677 | 0.15 |
| 3,697 BAYERISCHE MOTORENWERKE | 271,582 | 0.10 | 4,166 POWER CORP OF CANADA | 102,285 | 0.04 |
| 1,305 BEIERSDORF | 127,211 | 0.05 | 5,192 QUEBECOR SUB VTG B | 105,723 | 0.04 |
| 779 BRENNTAG AG | 48,376 | 0.02 | 1,744 ROGERS COMMUNICATIONS SHS B | 79,690 | 0.03 |
| 403 CARL ZEISS MEDITEC | 45,902 | 0.02 | 1,680 ROYAL BANK OF CANADA | 155,175 | 0.06 |
| 17,016 DEUTSCHE TELEKOM AG-NOM | 322,385 | 0.12 | 2,380 THOMSON REUTERS RG | 236,473 | 0.09 |
| 2,699 GEA GROUP AG | 88,770 | 0.04 | 5,287 WASTE CONNECTIONS INC | 624,811 | 0.25 |
| 347 HANNOVER RUECK SE | 48,060 | 0.02 | <i>China</i> | 278,384 | 0.11 |
| 1,386 HENKEL KGAA | 80,942 | 0.03 | 43,500 CHINA MERCHANTS BANK-H | 278,384 | 0.11 |
| 1,005 HUGO BOSS AG | 50,612 | 0.02 | <i>Corea del Sur</i> | 2,908,057 | 1.15 |
| 747 KNORR BREMSE AG | 40,652 | 0.02 | 12,476 COWAY CO LTD | 587,306 | 0.23 |
| 1,757 K+S AG | 40,745 | 0.02 | 10,568 HANON SYSTEMS | 78,243 | 0.03 |
| 7,931 MERCEDES BENZ GROUP AG | 437,951 | 0.16 | 1,473 HUGEL INC | 114,158 | 0.05 |
| 417 MERCK KGAA | 67,137 | 0.03 | 1,229 NAVER CORP | 217,296 | 0.09 |
| 2,194 SAP SE | 190,724 | 0.07 | 137 NCSOFT | 35,274 | 0.01 |
| 186 SARTORIUS VZ PFD | 62,012 | 0.02 | 28,643 SAMSUNG ELECTRONICS CO LTD | 1,202,767 | 0.48 |
| 506 SIEMENS HEALTHINEERS AG | 24,536 | 0.01 | 799 SAMSUNG SDI | 313,146 | 0.12 |
| 646 SYMRISE | 67,087 | 0.03 | 5,368 SK HYNIX INC | 359,867 | 0.14 |
| 2,153 VARTA AG | 170,388 | 0.07 | <i>Dinamarca</i> | 669,698 | 0.27 |
| 965 VOLKSWAGEN AG PFD | 122,960 | 0.05 | 766 CARLSBERG B | 93,115 | 0.04 |
| <i>Austria</i> | 558,711 | 0.22 | 1,240 COLOPLAST B | 134,794 | 0.05 |
| 8,325 AMS OSRAM AG | 71,514 | 0.03 | 274 NOVO NORDISK | 29,004 | 0.01 |
| 9,771 ANDRITZ AG | 375,597 | 0.15 | 3,937 NOVOZYMES AS-B | 225,527 | 0.10 |
| 10,793 RAIFFEISEN INTL BANK HOLDING | 111,600 | 0.04 | 936 PANDORA AB | 56,198 | 0.02 |
| <i>Bélgica</i> | 371,306 | 0.15 | 6,502 VESTAS WIND SYSTEM A/S | 131,060 | 0.05 |
| 319 AEDIFICA REIT | 29,189 | 0.01 | <i>Emiratos Árabes Reunidos</i> | 138,576 | 0.06 |
| 1,611 ANHEUSER BUSCH INBEV SA/NV | 82,741 | 0.03 | 119,582 ALDAR PROPERTIES | 138,576 | 0.06 |
| 332 COFINIMMO SICAFI REIT | 34,395 | 0.01 | <i>España</i> | 2,021,581 | 0.80 |
| 176 ELIA GROUP SA | 23,795 | 0.01 | 8,332 ACS | 192,719 | 0.08 |
| 830 KBC GROUPE | 44,438 | 0.02 | 94,097 BANCO DE SABADELL | 71,570 | 0.03 |
| 1,374 UCB SA | 110,800 | 0.05 | 65,148 BANCO SANTANDER SA | 175,118 | 0.07 |
| 1,379 UMICORE SA | 45,948 | 0.02 | 2,472 GRIFOLS SA | 44,583 | 0.02 |
| <i>Brasil</i> | 1,308,875 | 0.52 | 99,096 IBERDROLA SA | 980,654 | 0.38 |
| 58,600 ATACADAO RG SA | 178,678 | 0.07 | 7,468 INDITEX | 161,234 | 0.06 |
| 192,760 BANCO BRADESCO-SPONSORED ADR | 599,235 | 0.24 | 4,172 RED ELECTRICA CORPORACION SA | 75,200 | 0.03 |
| 43,400 BANCO DO BRASIL SA | 264,664 | 0.11 | 65,920 TELEFONICA SA | 320,503 | 0.13 |
| 92,800 BR MALLS PARTICIPACOES SA | 127,985 | 0.05 | 2,126 TELEFONICA SA EUR (ISIN ES0178430130) | - | 0.00 |
| 18,000 SABESP | 138,313 | 0.05 | <i>Estados Unidos de América</i> | 71,334,509 | 28.33 |
| <i>Canadá</i> | 3,441,521 | 1.37 | 4,263 3 M | 528,140 | 0.21 |
| 16,123 AG GROWTH INTERNATIONAL INC | 355,446 | 0.14 | 979 ABBOTT LABORATORIES | 101,875 | 0.04 |
| 1,640 BANK OF NOVA SCOTIA | 92,498 | 0.04 | 6,820 ABBVIE INC | 1,001,358 | 0.40 |
| 4,579 BCE INC | 214,629 | 0.09 | 1,848 ADOBE INC | 647,070 | 0.26 |
| | | | 4,864 ADVANCED DRAINAGE SYSTEMS IN | 419,054 | 0.17 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL | | |
|----------|--------------------------------------|-----------|----------|------------------|------------------------------------|-----------|------|
| | EUR | | | EUR | | | |
| 6,066 | ADVANCED MICRO DEVICES INC | 443,701 | 0.18 | 994 | EQUINIX INC COMMON STOCK REIT | 624,686 | 0.25 |
| 9,924 | AECOM | 619,390 | 0.25 | 4,725 | EQUITY RESIDENTIAL REIT | 326,495 | 0.13 |
| 2,099 | AKAMAI TECHNOLOGIES INC | 183,368 | 0.07 | 16,051 | ESSENTIAL UTILITIES INC | 703,944 | 0.28 |
| 1,327 | ALEXANDRIA REAL ESTATE EQUITIES REIT | 184,215 | 0.07 | 1,379 | ESTEE LAUDER COMPANIES INC-A | 336,199 | 0.13 |
| 333 | ALPHABET INC | 694,145 | 0.28 | 2,846 | ETSY INC | 199,298 | 0.08 |
| 318 | ALPHABET INC-C | 665,368 | 0.26 | 7,851 | EVOQUA WATER TECHNOLOGIES CORP | 244,290 | 0.10 |
| 7,973 | AMAZON.COM INC | 809,998 | 0.32 | 6,513 | EXELON CORP | 282,337 | 0.11 |
| 2,352 | AMERICAN EXPRESS CO | 312,085 | 0.12 | 2,379 | FIDELITY NATIONAL INFORM SVCS | 208,670 | 0.08 |
| 1,414 | AMERICAN TOWER REDIT | 346,220 | 0.14 | 3,362 | FIRST SOLAR INC | 219,095 | 0.09 |
| 10,653 | AMERICAN WATER WORKS | 1,516,354 | 0.60 | 7,289 | FMC CORP | 746,156 | 0.30 |
| 3,062 | AMERISOURCEBERGEN | 414,525 | 0.16 | 28,671 | FORD MOTOR CO | 305,235 | 0.12 |
| 2,284 | AMGEN INC | 531,539 | 0.21 | 5,590 | FORTUNE BRANDS HOME SECURITY | 320,338 | 0.13 |
| 18,124 | APPLE INC | 2,370,187 | 0.95 | 7,790 | GENERAL MOTORS | 236,803 | 0.09 |
| 2,734 | APPLIED MATERIALS INC | 237,926 | 0.09 | 11,051 | GILEAD SCIENCES INC | 653,367 | 0.26 |
| 3,372 | ARISTA NETWORKS | 302,350 | 0.12 | 38,453 | GRAPHIC PACKAGING HOLDING CO | 754,016 | 0.30 |
| 40,718 | AT&T INC | 817,125 | 0.32 | 7,719 | HARTFORD FINANCIAL SERVICES GRP | 483,171 | 0.19 |
| 1,489 | AUTODESK INC | 244,917 | 0.10 | 35,941 | HEWLETT PACKARD ENTERPRISE | 455,515 | 0.18 |
| 3,345 | AUTOMATIC DATA PROCESSING INC | 672,040 | 0.27 | 4,311 | HOLOGIC INC | 285,764 | 0.11 |
| 2,605 | AVALONBAY COMMUNITIE REIT | 484,247 | 0.19 | 9,448 | HP INC | 295,789 | 0.12 |
| 1,326 | AVERY DENNISON CORP | 205,423 | 0.08 | 199 | HUMANA | 89,180 | 0.04 |
| 1,329 | BECTON DICKINSON & CO | 313,331 | 0.12 | 3,304 | ILLINOIS TOOL WORKS INC | 576,229 | 0.23 |
| 5,434 | BEST BUY CO INC | 338,686 | 0.13 | 7,980 | INGERSOLL RAND INC | 321,353 | 0.13 |
| 803 | BIOGEN INC | 156,644 | 0.06 | 9,593 | INTEL CORP | 343,272 | 0.14 |
| 586 | BLACKROCK INC A | 341,539 | 0.14 | 1,043 | INTERNATIONAL FLAVORS & FRAGRANCES | 118,901 | 0.05 |
| 1,125 | BOSTON PROPERTIES INC REIT | 95,804 | 0.04 | 5,123 | INTL BUSINESS MACHINES CORP | 692,263 | 0.27 |
| 15,410 | BRISTOL MYERS SQUIBB CO | 1,135,575 | 0.45 | 583 | INTUIT | 214,942 | 0.09 |
| 1,669 | BROADRIDGE FINANCIAL SOLUTIONS | 227,732 | 0.09 | 4,495 | IRON MOUNTAIN INC REIT | 209,433 | 0.08 |
| 1,953 | CAMPBELL SOUP CO | 89,781 | 0.04 | 567 | JM SMUCKER | 69,410 | 0.03 |
| 3,605 | CBRE GROUP-A | 253,966 | 0.10 | 4,147 | JOHNSON & JOHNSON | 705,321 | 0.28 |
| 7,949 | CEVA | 255,171 | 0.10 | 2,691 | JP MORGAN CHASE & CO | 290,014 | 0.12 |
| 224 | CHIPOTLE MEXICAN GRILL-A | 280,308 | 0.11 | 10,459 | JUNIPER NETWORKS | 285,023 | 0.11 |
| 2,420 | CHURCH & DWIGHT INC | 214,604 | 0.09 | 7,875 | KELLOGG CO | 537,454 | 0.21 |
| 825 | CIGNA CORPORATION | 208,158 | 0.08 | 6,472 | KEURIG DR PEPPER INC | 219,087 | 0.09 |
| 24,717 | CISCO SYSTEMS INC | 1,008,114 | 0.40 | 2,103 | KEYSIGHT TECHNOLOGIES SHS WI INC | 277,416 | 0.11 |
| 6,864 | CITIGROUP INC | 302,280 | 0.12 | 462 | LAM RESEARCH CORP | 188,322 | 0.07 |
| 1,741 | CLOROX CO | 234,792 | 0.09 | 6,940 | LINCOLN NATIONAL CORP | 310,606 | 0.12 |
| 17,782 | COCA-COLA CO | 1,070,883 | 0.43 | 7,767 | LKQ CORPORATION | 364,706 | 0.14 |
| 5,588 | COLGATE PALMOLIVE CO | 428,621 | 0.17 | 1,213 | LOWE'S COMPANIES INC | 202,617 | 0.08 |
| 13,211 | CORTEVA INC | 684,528 | 0.27 | 1,091 | LULULEMON ATHLETICA | 284,488 | 0.11 |
| 7,277 | CROWN HOLDINGS | 641,214 | 0.25 | 26,570 | LUMEN TECHNOLOGIES INC | 277,276 | 0.11 |
| 5,599 | CVS HEALTH CORP | 496,463 | 0.20 | 1,343 | MARRIOTT INTERNATIONAL-A | 174,720 | 0.07 |
| 4,441 | DANAHER CORP | 1,077,998 | 0.43 | 992 | MASTERCARD INC SHS A | 299,313 | 0.12 |
| 3,518 | DARLING INGREDIENTS | 201,230 | 0.08 | 1,678 | MCCORMICK NON VGT | 133,653 | 0.05 |
| 923 | DAVITA INC | 70,665 | 0.03 | 2,302 | MCKESSON CORP | 718,664 | 0.29 |
| 658 | DEERE & CO | 188,598 | 0.07 | 9,562 | MERCK AND CO INC | 834,691 | 0.33 |
| 1,396 | DELL TECHNOLOGIES INC | 61,665 | 0.02 | 5,762 | METLIFE INC | 346,122 | 0.14 |
| 1,513 | DUPONT DE NEMOURS INC | 80,437 | 0.03 | 183 | METTLER TOLEDO INTERNATIONAL INC | 201,318 | 0.08 |
| 6,579 | EBAY INC | 262,229 | 0.10 | 2,509 | MICRON TECHNOLOGY INC | 132,668 | 0.05 |
| 3,655 | ECOLAB INC | 538,085 | 0.21 | 9,695 | MICROSOFT CORP | 2,381,717 | 0.96 |
| 12,092 | EDISON INTERNATIONAL | 731,685 | 0.29 | 3,965 | MOLSON COORS BREWING CO-B | 206,622 | 0.08 |
| 5,709 | EDWARDS LIFESCIENCES | 519,869 | 0.21 | 2,310 | MONDELEZ INTERNATIONAL | 137,193 | 0.05 |
| 683 | ELEVANCE HEALTH INC | 315,534 | 0.13 | 1,568 | MOODY'S CORP | 408,239 | 0.16 |
| 2,079 | ELI LILLY & CO | 645,426 | 0.26 | 500 | MOTOROLA SOLUTIONS INC | 100,340 | 0.04 |
| 1,898 | ENPHASE ENERGY | 354,456 | 0.14 | 1,581 | NASDAQ INC | 230,681 | 0.09 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL | | | |
|----------|---------------------------------|-----------|----------|------------------|--|-----------|--------|------|
| | EUR | | | EUR | | | | |
| 7,878 | NEWELL RUBBERMAID INC | 143,476 | 0.06 | 503 | WHIRLPOOL CORP | 74,489 | 0.03 | |
| 10,532 | NEWMONT CORPORAION | 601,123 | 0.24 | 1,160 | WORKDAY INC | 154,874 | 0.06 | |
| 5,180 | NIKE INC-B | 506,431 | 0.20 | 1,122 | WW GRAINGER INC | 487,833 | 0.19 | |
| 6,858 | NVIDIA CORP | 994,408 | 0.39 | 6,351 | XYLEM | 475,057 | 0.19 | |
| 2,095 | ON SEMICONDUCTOR | 100,817 | 0.04 | 1,992 | YUM BRANDS INC | 216,339 | 0.09 | |
| 1,696 | ORACLE CORP | 113,348 | 0.05 | | <i>Filipinas</i> | 142,151 | 0.06 | |
| 4,895 | ORMAT TECHNOLOGIES | 366,803 | 0.15 | 44,410 | INTERNATIONAL CONTAINER TERMINAL SERVICES | 142,151 | 0.06 | |
| 5,084 | OWENS CORNING | 361,708 | 0.14 | | <i>Finlandia</i> | 412,809 | 0.16 | |
| 5,101 | PEPSICO INC | 813,174 | 0.32 | | 583 | ELISA OYJ | 31,260 | 0.01 |
| 23,378 | PFIZER INC | 1,173,763 | 0.47 | 2,349 | KONE B | 106,551 | 0.04 | |
| 1,823 | PNC FINANCIAL SERVICES GROUP | 275,268 | 0.11 | 10,044 | METSO OUTOTEC OYI | 71,815 | 0.03 | |
| 1,877 | PPG INDUSTRIES INC | 205,250 | 0.08 | 30,558 | NOKIA OYJ | 135,662 | 0.05 | |
| 1,233 | PRINCIPAL FINANCIAL | 78,772 | 0.03 | 1,585 | ORION NEW B | 67,521 | 0.03 | |
| 7,874 | PROCTER AND GAMBLE CO | 1,085,090 | 0.43 | | <i>Francia</i> | 4,166,018 | 1.65 | |
| 4,988 | PROLOGIS REIT | 561,517 | 0.22 | 6,583 | AXA | 142,588 | 0.06 | |
| 3,915 | PRUDENTIAL FINANCIAL | 358,602 | 0.14 | 572 | BIOMERIEUX SA | 53,310 | 0.02 | |
| 805 | QORVO INC SHS | 72,627 | 0.03 | 6,898 | BOUYGUES | 202,525 | 0.08 | |
| 4,081 | QUALCOMM INC | 498,644 | 0.20 | 3,487 | BUREAU VERITAS | 85,257 | 0.03 | |
| 1,334 | REGENCY CENTERS CORP | 75,680 | 0.03 | 329 | CAP GEMINI SE | 53,775 | 0.02 | |
| 632 | REGENERON PHARMA | 357,352 | 0.14 | 8,901 | CARREFOUR SA | 150,293 | 0.06 | |
| 34,199 | REGIONS FINANCIAL CORP | 613,681 | 0.24 | 4,181 | COMPAGNIE DE SAINT-GOBAIN SA | 171,191 | 0.07 | |
| 1,124 | ROCKWELL AUTOMATION INC | 214,403 | 0.09 | 2,572 | DASSAULT SYSTEMES SE | 90,316 | 0.04 | |
| 1,183 | ROPER TECHNOLOGIES INC | 447,129 | 0.18 | 1,246 | EDENRED | 56,033 | 0.02 | |
| 1,127 | SERVICENOW INC | 512,753 | 0.20 | 3,345 | EIFFAGE | 287,269 | 0.11 | |
| 15,186 | SNAP INC-A | 190,724 | 0.08 | 9,432 | ELECTRICITE DE FRANCE SA EUR (ISIN FR0010242511) | 73,626 | 0.03 | |
| 1,060 | SOLAREEDGE TECHNOLOGIES INC | 277,489 | 0.11 | 1,009 | EURAZEO SE | 59,632 | 0.02 | |
| 2,099 | S&P GLOBAL INC | 677,575 | 0.27 | 399 | GECINA ACT | 35,511 | 0.01 | |
| 1,753 | STANLEY BLACK AND DECKER INC. | 175,946 | 0.07 | 228 | HERMES INTERNATIONAL | 243,276 | 0.10 | |
| 884 | STARBUCKS | 64,593 | 0.03 | 542 | IPSEN | 48,807 | 0.02 | |
| 1,103 | SYNOPSYS INC | 320,418 | 0.13 | 320 | KERING | 156,832 | 0.06 | |
| 3,472 | T ROWE PRICE GROUP INC | 377,305 | 0.15 | 1,972 | LEGRAND | 138,947 | 0.06 | |
| 5,583 | TARGET CORP | 754,155 | 0.30 | 395 | LOREAL SA | 130,074 | 0.05 | |
| 2,888 | TERADYNE | 247,377 | 0.10 | 4,829 | ORANGE | 54,181 | 0.02 | |
| 647 | TESLA INC | 416,761 | 0.17 | 402 | PERNOD RICARD | 70,471 | 0.03 | |
| 2,484 | TEXAS INSTRUMENTS | 365,074 | 0.14 | 1,493 | PUBLICIS GROUPE | 69,663 | 0.03 | |
| 3,196 | THE HERSHEY CO | 657,879 | 0.26 | 6,516 | RENAULT SA | 155,016 | 0.06 | |
| 6,703 | TJX COMPANIES INC | 357,959 | 0.14 | 8,860 | REXEL | 130,021 | 0.05 | |
| 1,649 | TRACTOR SUPPLY | 305,762 | 0.12 | 1,569 | SANOFI | 151,157 | 0.06 | |
| 4,415 | TREX COMPANY INC | 229,692 | 0.09 | 217 | SCHNEIDER ELECTRIC SA | 24,499 | 0.01 | |
| 5,846 | TRIMBLE NAVIGATION | 325,613 | 0.13 | 9,292 | SOCIETE GENERALE A | 194,110 | 0.08 | |
| 4,811 | UNITED DOMINION REALTY INC REIT | 211,869 | 0.08 | 40,347 | VEOLIA ENVIRONNEMENT | 939,681 | 0.37 | |
| 397 | UNITEDHEALTH GROUP | 195,544 | 0.08 | 2,330 | VINCI SA | 197,957 | 0.08 | |
| 1,713 | UNIVERSAL DISPLAY | 165,721 | 0.07 | | <i>Hong Kong (China)</i> | 629,863 | 0.25 | |
| 1,311 | VALMONT IND INC | 281,587 | 0.11 | 30,800 | AIA GROUP LTD -H- | 319,316 | 0.13 | |
| 22,803 | VERIZON COMMUNICATIONS INC | 1,107,378 | 0.44 | 6,600 | HKG EXCHANGES & CLEARING LTD -H- | 310,547 | 0.12 | |
| 1,440 | VERTEX PHARMACEUTICALS INC | 388,137 | 0.15 | | <i>India</i> | 4,215,245 | 1.67 | |
| 4,775 | VF CORP | 201,788 | 0.08 | 4,464 | APOLLO HOSPITALS ENTERPRISE | 199,162 | 0.08 | |
| 2,040 | VISA INC-A | 384,623 | 0.15 | 76,817 | BHARTI AIRTEL LTD INR (ISIN INE397D01024) | 637,290 | 0.25 | |
| 676 | VMWARE- A | 73,681 | 0.03 | | | | | |
| 4,138 | WASTE MANAGEMENT INC | 605,709 | 0.24 | | | | | |
| 708 | WATERS CORP | 224,316 | 0.09 | | | | | |
| 772 | WEST PHARMACEUTICAL | 223,769 | 0.09 | | | | | |
| 4,470 | WESTERN DIGITAL CORP | 191,678 | 0.08 | | | | | |
| 7,921 | WEYERHAEUSER CO REIT | 250,863 | 0.10 | | | | | |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL | | |
|-----------|--|-----------|----------|------------------|--|------------|------|
| | EUR | | | EUR | | | |
| 105,059 | DLF LTD | 397,907 | 0.16 | 1,726 | TRANE TECHNOLOGIES PLC | 214,625 | 0.09 |
| 48,584 | HDFC BANK LTD | 793,239 | 0.32 | | <i>Israel</i> | 125,590 | 0.05 |
| 25,142 | HOUSING DEVELOPMENT FINANCE CORP LTD | 661,075 | 0.26 | 14,510 | ICL GROUP LTD | 125,590 | 0.05 |
| 53,580 | ICICI PRUDENTIAL LIFE INSURANCE COMPANY LTD | 317,346 | 0.13 | | <i>Italia</i> | 294,842 | 0.12 |
| 49,498 | INFOSYS TECHNOLOGIES | 876,447 | 0.34 | 3,683 | ASSICURAZIONI GENERALI | 56,074 | 0.02 |
| 23,211 | PHOENIX MILLS DS | 332,779 | 0.13 | 26,203 | BANCO BPM SPA | 71,167 | 0.03 |
| | <i>Indonesia</i> | 774,881 | 0.31 | 771 | REPLY SPA | 89,205 | 0.04 |
| 685,300 | BANK CENTRAL ASIA | 319,009 | 0.12 | 313,960 | TELECOM ITALIA SPA | 78,396 | 0.03 |
| 3,964,700 | CIPUTRA DEVT | 218,923 | 0.09 | | <i>Japón</i> | 11,951,650 | 4.75 |
| 368,500 | PT BANK TABUNGAN PENSUNAN NASIONAL SYARIAH | 66,722 | 0.03 | 2,100 | ADVANTEST | 107,344 | 0.04 |
| 2,410,200 | PT SARANA MENARA NUSANTARA TBK | 170,227 | 0.07 | 2,100 | AEON CO LTD | 34,805 | 0.01 |
| | <i>Isla de Jersey</i> | 579,343 | 0.23 | 2,300 | ASAHI GROUP HOLDINGS | 71,981 | 0.03 |
| 3,501 | APTIV REGISTERED SHS | 298,579 | 0.12 | 8,000 | ASAHI KASEI | 58,354 | 0.02 |
| 1,266 | FERGUSON PLC | 135,130 | 0.05 | 15,300 | ASTELLAS PHARMA INC | 227,836 | 0.09 |
| 26,982 | MAN GROUP PLC | 78,300 | 0.03 | 3,000 | BANDAI NAMCO HOLDINGS INC | 202,331 | 0.08 |
| 7,029 | WPP PLC | 67,334 | 0.03 | 3,700 | CANON INC | 80,367 | 0.03 |
| | <i>Islas Bermudas</i> | 456,427 | 0.18 | 6,600 | CASIO | 58,505 | 0.02 |
| 512,924 | CHINA WATER AFFAIRS GROUP | 456,427 | 0.18 | 3,300 | DAI NIPPON PRINTING CO LTD | 67,984 | 0.03 |
| | <i>Islas Caimán</i> | 5,191,159 | 2.06 | 600 | DAIFUKU | 32,782 | 0.01 |
| 4,724 | ALIBABA GROUP HOLDING-SP ADR | 513,858 | 0.20 | 14,600 | DAI-ICHI LIFE HLDGS SHS | 258,017 | 0.10 |
| 6,729 | BAOZUN INC ADR A | 70,415 | 0.03 | 200 | DAITO TRUST CONSTRUCTION CO LTD | 16,490 | 0.01 |
| 8,400 | BEIGENE LTD | 100,858 | 0.04 | 7,600 | DAIWA HOUSE INDUSTRY | 169,198 | 0.07 |
| 46,200 | CHAILEASE | 309,884 | 0.12 | 80 | DAIWA HOUSE REIT INVESTMENT CORP | 173,203 | 0.07 |
| 121,500 | CHINA CONCH ENVIRONMENT PRTECTION HOLDINGS LIMITED | 80,866 | 0.03 | 37,500 | DAIWA SECURITIES GROUP INC | 160,002 | 0.06 |
| 75,000 | CHINA CONCH VENTURE HOLDINGS | 156,334 | 0.06 | 200 | DENSO CORP | 10,150 | 0.00 |
| 129,000 | CHINA EDUCATION GROUP HOLDIN | 122,024 | 0.05 | 500 | EISAI | 20,154 | 0.01 |
| 92,000 | CHINA RESOURCES LAND LTD | 410,454 | 0.16 | 300 | FAST RETAILING | 150,138 | 0.06 |
| 349,440 | CIFI HOLDINGS GROUP CO LTD REITS | 167,828 | 0.07 | 700 | FUJI ELECTRIC HOLDINGS | 27,698 | 0.01 |
| 1,248 | JD COM INC-A | 38,458 | 0.02 | 1,800 | FUJIFILM HOLDINGS CORP | 92,237 | 0.04 |
| 57,800 | KINGSOFT CORP LTD | 215,598 | 0.09 | 2,200 | FUJITSU LTD | 262,783 | 0.10 |
| 18,000 | NETEASE INC | 316,178 | 0.13 | 900 | HAKUHODO DY HOLDINGS | 7,889 | 0.00 |
| 1,246 | PINDUODUO INC ADR | 73,655 | 0.03 | 500 | HAMAMATSU PHOTONICS KK | 18,552 | 0.01 |
| 749 | SEA LTD ADR | 47,923 | 0.02 | 100 | HIROSE ELECTRIC | 12,680 | 0.01 |
| 26,700 | TENCENT HOLDINGS LTD | 1,153,455 | 0.45 | 100 | HITACHI LTD | 4,533 | 0.00 |
| 11,154 | TENCENT MUSIC ENTERTAINMENT GROUP ADR | 53,612 | 0.02 | 3,000 | HITACHI METALS LTD | 43,364 | 0.02 |
| 393,000 | TOWNGAS SMART ENERGY COMPANY LIMITED | 200,246 | 0.08 | 8,900 | HONDA MOTOR CO LTD | 206,349 | 0.08 |
| 134,000 | XINYI SOLAR HOLDINGS LTD | 197,972 | 0.08 | 1,400 | HOYA CORP | 114,194 | 0.05 |
| 555,500 | XTEP INTERNATIONAL | 961,541 | 0.38 | 500 | IBIDEN CO LTD | 13,466 | 0.01 |
| | <i>Islas Mauricio</i> | 198,179 | 0.08 | 700 | ITO EN LTD | 29,966 | 0.01 |
| 8,068 | MAKEMYTRIP LTD | 198,179 | 0.08 | 76 | JAPAN METROPOLITAN FUND INVESTMENT CORPORATION | 56,560 | 0.02 |
| | <i>Irlanda</i> | 2,454,463 | 0.97 | 33 | JAPAN REAL ESTATE INVESTMENT | 144,984 | 0.06 |
| 3,505 | ACCENTURE SHS CLASS A | 931,125 | 0.36 | 2,200 | JSR CORP | 54,524 | 0.02 |
| 318 | KERRY GROUP A | 29,046 | 0.01 | 1,700 | KAJIMA CORP | 18,636 | 0.01 |
| 3,591 | KINGSPAN GROUP PLC | 206,123 | 0.08 | 6,100 | KAO CORP | 235,016 | 0.09 |
| 8,009 | PENTAIR PLC | 350,712 | 0.14 | 11,500 | KDDI CORP | 347,276 | 0.15 |
| 2,891 | SEAGATE TECHNOLOGY | 197,554 | 0.08 | 8,600 | KIRIN HOLDINGS CO LTD | 129,427 | 0.05 |
| 16,374 | SMURFIT KAPPA | 525,278 | 0.21 | 400 | KOITO MFG | 12,124 | 0.00 |
| | | | | 100 | KOSE CORP | 8,688 | 0.00 |
| | | | | 8,703 | KURITA WATER INDUSTRIES LTD | 300,865 | 0.12 |
| | | | | 3,600 | KYOCERA CORP | 183,917 | 0.07 |
| | | | | 1,600 | LION CORP | 16,853 | 0.01 |

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Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL | | |
|----------|---------------------------------------|----------|----------|------------------|----------------------------|-----------|------|
| | EUR | | | EUR | | | |
| 13,100 | MAZDA MOTOR CORP | 102,380 | 0.04 | 2,600 | YAMAHA CORP | 102,514 | 0.04 |
| 3,300 | MINEBEA MITSUMI INC | 53,672 | 0.02 | 3,100 | YAMATAKE CORP | 77,811 | 0.03 |
| 6,500 | mitsubishi chemical group corporation | 33,729 | 0.01 | 14,500 | Z HOLDINGS CORPORATION | 40,469 | 0.02 |
| 8,200 | MITSUBISHI ELECTRIC CORP | 83,773 | 0.03 | | <i>Liberia</i> | 52,919 | 0.02 |
| 62,400 | MITSUBISHI UFJ FINANCIAL GROUP | 320,458 | 0.14 | 1,585 | ROYAL CARIBBEAN CRUISES | 52,919 | 0.02 |
| 26,700 | MIZUHO FINANCIAL GROUP INC | 290,067 | 0.12 | | <i>Malasia</i> | 120,242 | 0.05 |
| 7,900 | MS AD ASSURANCE | 231,277 | 0.09 | 85,900 | IHH HEALTHCARE BHD | 120,242 | 0.05 |
| 2,300 | NIPPON EXPRESS HOLDINGS INC | 119,348 | 0.05 | | <i>México</i> | 357,795 | 0.14 |
| 1,400 | NIPPON SHINYAKU | 81,321 | 0.03 | 67,300 | BOLSA MEXICANA DE VALORES | 113,269 | 0.04 |
| 5,800 | NIPPON TELEGRAPH & TELEPHONE | 159,099 | 0.06 | 38,000 | FOMENTO ECO UNIT | 244,526 | 0.10 |
| 500 | NIPPON YUSEN | 32,634 | 0.01 | | <i>Noruega</i> | 955,129 | 0.38 |
| 1,800 | NISSAN CHEMICAL INDUSTRIES LTD | 79,209 | 0.03 | 9,031 | DNB BANK ASA | 154,367 | 0.06 |
| 2,500 | NISSIN FOOD PRODUCTS CO LTD | 164,930 | 0.07 | 9,704 | GJENSIDIGE FORSIKRING ASA | 187,433 | 0.07 |
| 23,300 | NOMURA HLDGS INC | 81,353 | 0.03 | 22,591 | NORSK HYDRO ASA | 120,646 | 0.05 |
| 6,700 | NOMURA REAL ESTATE HOLDINGS REIT | 156,851 | 0.06 | 18,615 | ORKLAASA | 141,873 | 0.06 |
| 2,800 | NOMURA RESEARCH | 71,168 | 0.03 | 2,680 | TELENOR | 33,991 | 0.01 |
| 900 | NTT DATA | 11,888 | 0.00 | 17,913 | TOMRA SYSTEMS ASA | 316,819 | 0.13 |
| 2,500 | OMRON CORP | 121,295 | 0.05 | | <i>Países Bajos</i> | 2,946,293 | 1.17 |
| 9,700 | ONO PHARMACEUTICAL | 237,805 | 0.09 | 7,975 | AALBERTS BR BEARER SHS | 296,590 | 0.12 |
| 1,400 | OTSUKA HOLDINGS CO LTD | 47,491 | 0.02 | 2,241 | ARCADIS NV | 71,936 | 0.03 |
| 1,600 | PAN PACIFIC INTERNATIONAL HOL RRG SHS | 24,389 | 0.01 | 316 | ASM INTERNATIONAL NV | 75,398 | 0.03 |
| 2,600 | PEPTIDREAM | 26,031 | 0.01 | 2,055 | ASML HOLDING N.V. | 936,771 | 0.36 |
| 13,500 | RAKUTEN GROUP INC | 58,171 | 0.02 | 10,670 | CNH INDUSTRIAL N.V | 117,583 | 0.05 |
| 8,600 | RECRUIT HOLDING CO LTD | 241,900 | 0.10 | 365 | EURONEXT | 28,434 | 0.01 |
| 10,100 | RICOH COMPANY LTD | 75,450 | 0.03 | 743 | HEINEKEN NV | 64,641 | 0.03 |
| 3,000 | SANTEN PHARMACEUTICAL | 22,474 | 0.01 | 201 | IMCD GROUP NV | 26,321 | 0.01 |
| 6,000 | SCSK | 96,994 | 0.04 | 5,621 | KONINKLIJKE AHOLD DELHAIZE | 139,738 | 0.06 |
| 4,000 | SECOM CO LTD | 236,092 | 0.09 | 963 | KONINKLIJKE DSM NV | 132,027 | 0.05 |
| 6,200 | SEIKO EPSON CORP | 83,813 | 0.03 | 8,177 | KONINKLIJKE KPN NV | 27,810 | 0.01 |
| 2,300 | SEKISUI CHEMICAL CO LTD | 30,072 | 0.01 | 2,414 | NN GROUP NV | 104,623 | 0.04 |
| 16,500 | SEKISUI HOUSE LTD | 276,085 | 0.11 | 3,889 | NXP SEMICONDUCTOR | 550,661 | 0.22 |
| 6,100 | SHIMADZU CORP | 184,250 | 0.07 | 2,391 | QIAGEN NV | 106,878 | 0.04 |
| 100 | SHIN-ETSU CHEMICAL CO LTD | 10,772 | 0.00 | 3,145 | STMICROELECTRONICS NV | 94,350 | 0.04 |
| 5,100 | SHIONOGI & CO LTD | 246,149 | 0.10 | 1,864 | WOLTERS KLUWER CVA | 172,532 | 0.07 |
| 30,200 | SOFTBANK CORP | 320,330 | 0.13 | | <i>Polonia</i> | 243,068 | 0.10 |
| 7,000 | SOMPO HOLDINGS SHS | 294,875 | 0.12 | 22,297 | PKO BANK POLSKI SA | 132,829 | 0.06 |
| 2,900 | SONY GROUP CORPORATION | 226,541 | 0.09 | 13,795 | WARSAW STOCK EXCHANGE | 110,239 | 0.04 |
| 6,800 | SUBARU CORP | 115,456 | 0.05 | | <i>Portugal</i> | 84,059 | 0.03 |
| 6,900 | SUMITOMO ELECTRIC INDUSTRIES | 72,824 | 0.03 | 4,053 | JERONIMO MARTINS SGPS SA | 84,059 | 0.03 |
| 12,600 | SUMITOMO MITSUI FINANCIAL GRP | 357,695 | 0.15 | | <i>Reino Unido</i> | 6,451,705 | 2.56 |
| 6,300 | SUMITOMO MITSUI TRUST HLD | 185,412 | 0.07 | 27,890 | ABRDN PLC | 51,792 | 0.02 |
| 4,600 | SUMITOMO PHARMA CO LTD | 35,335 | 0.01 | 11,913 | ANTOFAGASTA PLC | 159,846 | 0.06 |
| 1,200 | SUNTORY BEVERAGE AND FOOD LIMITED | 43,343 | 0.02 | 222 | ASTRAZENECA PLC | 27,853 | 0.01 |
| 1,400 | SUZUKI MOTOR CORP | 42,031 | 0.02 | 10,073 | ATLANTICA YIELD | 310,828 | 0.12 |
| 800 | SYSMEX | 45,996 | 0.02 | 13,042 | AUTO TRADER GROUP PLC | 84,088 | 0.03 |
| 7,100 | TAISEI CORP | 211,206 | 0.08 | 122,160 | BIFFA PLC | 531,896 | 0.22 |
| 5,700 | TAKEDA PHARMACEUTICAL CO LTD | 153,226 | 0.06 | 5,585 | BIG YELLOW GROUP REIT | 85,125 | 0.03 |
| 3,000 | TIS INC | 75,090 | 0.03 | | | | |
| 5,600 | TOKIO MARINE HLDGS INC | 311,603 | 0.12 | | | | |
| 600 | TOKYO ELECTRON LTD | 187,144 | 0.07 | | | | |
| 1,100 | TOSHIBA | 42,713 | 0.02 | | | | |
| 33,400 | TOYOTA MOTOR CORP | 493,842 | 0.21 | | | | |
| 800 | TOYOTA TSUSHO CORP | 24,953 | 0.01 | | | | |
| 4,900 | UNICHARM CORP | 156,629 | 0.06 | | | | |

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Cartera de títulos a 30/06/22

| Cantidad | | Valor de mercado | % del VL | Cantidad | | Valor de mercado | % del VL |
|----------|--|------------------|----------|----------|--|-------------------|--------------|
| | | EUR | | | | EUR | |
| 38,224 | BRITISH LAND CO REIT | 198,536 | 0.08 | | | | |
| 3,121 | BRITVIC | 29,404 | 0.01 | | | | |
| 100,488 | BT GROUP PLC | 217,483 | 0.09 | | | | |
| 1,526 | BUNZL | 48,202 | 0.02 | | | | |
| 3,517 | BURBERRY GROUP | 67,047 | 0.03 | | | | |
| 772 | DERWENT LONDON PLC REIT | 23,425 | 0.01 | | | | |
| 2,697 | DIAGEO | 110,615 | 0.04 | | | | |
| 1,933 | GREGGS | 40,600 | 0.02 | | | | |
| 18,652 | GSK PLC | 382,574 | 0.15 | | | | |
| 1,919 | HALMA PLC | 44,787 | 0.02 | | | | |
| 51,615 | HSBC HOLDINGS PLC | 321,155 | 0.13 | | | | |
| 1,168 | INTERTEK GROUP | 57,070 | 0.02 | | | | |
| 21,178 | LAND SECURITIES GROUP PLC REIT | 163,362 | 0.06 | | | | |
| 376,595 | LLOYDS BANKING GROUP PLC | 185,104 | 0.07 | | | | |
| 77,076 | MARKS AND SPENCER GROUP | 121,327 | 0.05 | | | | |
| 1,094 | PERSIMMON PLC | 23,677 | 0.01 | | | | |
| 4,092 | PHOENIX GROUP HOLDINGS PLC | 28,066 | 0.01 | | | | |
| 6,613 | PRUDENTIAL PLC | 78,053 | 0.03 | | | | |
| 1,092 | RECKITT BENCKISER GROUP PLC | 78,272 | 0.03 | | | | |
| 2,281 | RELX PLC | 58,986 | 0.02 | | | | |
| 11,813 | RIO TINTO PLC | 674,704 | 0.28 | | | | |
| 5,994 | RS GROUP PLC | 60,511 | 0.02 | | | | |
| 50,901 | SAINSBURY(J) | 120,630 | 0.05 | | | | |
| 22,092 | SEGRO PLC REIT | 250,691 | 0.10 | | | | |
| 1,956 | SEVERN TRENT PLC | 61,784 | 0.02 | | | | |
| 6,788 | SMITH & NEPHEW | 90,488 | 0.04 | | | | |
| 3,031 | SOFTCAT PLC | 46,373 | 0.02 | | | | |
| 397 | SPIRAX-SARCO ENGINEERING PLC | 45,557 | 0.02 | | | | |
| 13,315 | SSE PLC | 249,966 | 0.10 | | | | |
| 57,660 | TAYLOR WINPEY PLC | 78,137 | 0.03 | | | | |
| 9,613 | TRAVIS PERKINS PLC | 108,057 | 0.04 | | | | |
| 2,509 | UNILEVER | 108,457 | 0.04 | | | | |
| 57,596 | UNITED UTILITIES GROUP PLC | 682,479 | 0.28 | | | | |
| 8,769 | VISTRY GROUP PLC | 85,164 | 0.03 | | | | |
| 176,383 | VODAFONE GROUP | 259,534 | 0.10 | | | | |
| | <i>República Checa</i> | 95,322 | 0.04 | | | | |
| 3,559 | KOMERCNI BANKA AS | 95,322 | 0.04 | | | | |
| | <i>Suecia</i> | 985,221 | 0.39 | | | | |
| 6,308 | ASSA ABLOY AB | 127,948 | 0.05 | | | | |
| 3,688 | GETINGE AB | 81,381 | 0.03 | | | | |
| 12,569 | HENNES & MAURITZ AB-B SHS | 143,322 | 0.06 | | | | |
| 793 | HOLMEN AB | 30,711 | 0.01 | | | | |
| 492 | ICA GRUPPEN AB | 24,719 | 0.01 | | | | |
| 1,857 | INVESTOR AB-B | 29,152 | 0.01 | | | | |
| 10,524 | SKANDINAVISKA ENSKILDA BAN-A | 98,627 | 0.04 | | | | |
| 1,910 | SKANSKA AB-B | 27,955 | 0.01 | | | | |
| 4,001 | SVENSKA HANDELSBANKEN AB | 32,648 | 0.01 | | | | |
| 5,583 | SWEDBANK A SHS A | 67,383 | 0.03 | | | | |
| 2,523 | TELE2 AB-B | 27,436 | 0.01 | | | | |
| 8,348 | TELIA COMPANY SHS | 30,530 | 0.01 | | | | |
| 2,112 | THULE GROUP AB SHS | 49,542 | 0.02 | | | | |
| 1,664 | VOLVO A | 25,566 | 0.01 | | | | |
| 12,737 | VOLVO AB-B | 188,301 | 0.08 | | | | |
| | <i>Suiza</i> | | | | | 2,222,305 | 0.88 |
| 1,515 | ADECCO GROUP INC | | | | | 49,102 | 0.02 |
| 2,049 | CIE FINANCIERE RICHEMONT SA | | | | | 208,094 | 0.08 |
| 2,389 | COCA COLA HBC | | | | | 49,811 | 0.02 |
| 698 | GALENICA SANTE LTD | | | | | 51,117 | 0.02 |
| 122 | GEBERIT AG-NOM | | | | | 55,923 | 0.02 |
| 11 | GIVAUDAN N | | | | | 36,894 | 0.01 |
| 2,092 | LOGITECH INTERNATIONAL NOM | | | | | 104,234 | 0.04 |
| 1,741 | NESTLE SA | | | | | 193,843 | 0.08 |
| 7,963 | NOVARTIS AG-NOM | | | | | 643,230 | 0.26 |
| 413 | PSP SWISS PROPERTY REIT | | | | | 43,821 | 0.02 |
| 478 | SCHINDLER HOLDING N | | | | | 81,951 | 0.03 |
| 485 | SIKA LTD | | | | | 106,604 | 0.04 |
| 300 | SONOVA HOLDING AG | | | | | 91,118 | 0.04 |
| 58 | SWISSCOM N | | | | | 30,562 | 0.01 |
| 2,522 | TE CONNECTIVITY LTD | | | | | 273,151 | 0.11 |
| 489 | ZURICH INSURANCE GROUP AG | | | | | 202,850 | 0.08 |
| | <i>Taiwán</i> | | | | | 2,892,150 | 1.15 |
| 722,000 | CHINATRUST FIN HLDG | | | | | 582,990 | 0.23 |
| 58,000 | DELTA ELECTRONIC INDUSTRIAL INC | | | | | 413,287 | 0.16 |
| 30,000 | GIANT MANUFACTURE | | | | | 231,624 | 0.09 |
| 27,000 | LAND MARK OPTOELECTRONICS CORPORATION | | | | | 100,756 | 0.04 |
| 3,000 | MEDIATEK INC | | | | | 62,828 | 0.02 |
| 98,000 | TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD | | | | | 1,500,665 | 0.61 |
| | Bonos | | | | | 91,368,182 | 36.29 |
| | <i>Alemania</i> | | | | | 3,904,423 | 1.55 |
| 400,000 | AAREAL BANK AG 0.75% 18/04/2028 | | | | | 329,180 | 0.13 |
| 400,000 | ALLIANZ SE VAR REGS PERPETUAL USD (ISIN USX10001AA78) | | | | | 318,129 | 0.13 |
| 200,000 | ALLIANZ SE VAR REGS PERPETUAL USD (ISIN USX10001AB51) | | | | | 140,231 | 0.06 |
| 200,000 | BAYERISCHE LANDESBANK VAR 22/11/2032 | | | | | 166,098 | 0.07 |
| 400,000 | BAYERISCHE LANDESBANK VAR 23/09/2031 | | | | | 342,252 | 0.14 |
| 600,000 | BERTELSMANN SE & CO VAR 23/04/2075 EUR (ISIN XS1222594472) | | | | | 508,110 | 0.19 |
| 500,000 | COMMERZBANK AG VAR 05/12/2030 | | | | | 475,865 | 0.18 |
| 300,000 | COMMERZBANK AG VAR 29/12/2031 | | | | | 245,946 | 0.10 |
| 250,000 | COMMERZBANK AG 8.125% REGS 19/09/2023 | | | | | 246,224 | 0.10 |
| 200,000 | DEUTSCHE BANK AG VAR PERPETUAL EUR (ISIN DE000DL19VZ9) | | | | | 154,504 | 0.06 |
| 600,000 | DEUTSCHE BANK AG VAR 24/06/2032 | | | | | 549,612 | 0.21 |
| 100,000 | DEUTSCHE PFANDBRIEFBANK AG 0.25% 27/10/2025 | | | | | 90,506 | 0.04 |
| 200,000 | EVONIK INDUSTRIES AG 2.25% 25/09/2027 | | | | | 190,414 | 0.08 |
| 200,000 | ZF FINANCE GMBH 2.25% 03/05/2028 | | | | | 147,352 | 0.06 |
| | <i>Australia</i> | | | | | 346,409 | 0.14 |
| 300,000 | MACQUARIE GROUP LTD VAR 144A 23/09/2027 | | | | | 249,952 | 0.10 |
| 100,000 | NATIONAL AUSTRALIA BANK LTD 2.125% 24/05/2028 | | | | | 96,457 | 0.04 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---|------------------|----------|---|------------------|----------|
| | EUR | | | EUR | |
| <i>Austria</i> | 1,324,696 | 0.53 | 1,200,000 BANCO SANTANDER SA VAR 14/09/2027 | 997,534 | 0.40 |
| 300,000 ERSTE GROUP BANK AG VAR 07/06/2033 | 285,942 | 0.11 | 500,000 BANCO SANTANDER SA 1.125% 23/06/2027 | 450,750 | 0.18 |
| 200,000 ERSTE GROUP BANK AG VAR 31/12/2099 | 151,772 | 0.06 | 200,000 BANCO SANTANDER SA 4.25% 11/04/2027 | 184,786 | 0.07 |
| 300,000 HYPO NOE LANDESBANK FUER NIEDEROESTERREICH UNDI WIEN AG 1.375% 14/04/2025 | 292,551 | 0.12 | 200,000 CAIXABANK SA VAR PERPETUAL EUR (ISIN ES0840609012) | 170,654 | 0.07 |
| 400,000 RAIFFEISEN BANK INTERNATIONAL AG VAR 17/06/2033 | 283,572 | 0.11 | 200,000 CAIXABANK SA VAR PERPETUAL EUR (ISIN ES0840609038) | 138,230 | 0.05 |
| 400,000 SUZANO AUSTRIA GMBH 2.50% 15/09/2028 | 310,859 | 0.13 | 300,000 CAIXABANK SA VAR 06/04/2028 | 328,139 | 0.13 |
| <i>Bélgica</i> | 5,532,039 | 2.20 | 400,000 CAIXABANK SA VAR 18/06/2031 | 347,848 | 0.14 |
| 300,000 ARGENTA BANQUE D'EPARGNE SA VAR 08/02/2029 | 256,068 | 0.10 | 600,000 CAIXABANK SA VAR 18/11/2026 | 541,728 | 0.22 |
| 400,000 BELFIUS BANQUE SA/NV VAR PERPETUAL | 306,268 | 0.12 | 800,000 IBERDROLA FINANZAS SAU VAR PERPETUAL | 628,944 | 0.25 |
| 4,738,420 EUROPEAN UNION 0.40% 04/02/2037 | 3,626,597 | 1.45 | 200,000 LAR ESPANA REAL ESTATE SOCIMI 1.843% 03/11/2028 | 161,044 | 0.06 |
| 400,000 KBC GROUP SA/NV VAR PERPETUAL EUR (ISIN BE0002638196) | 379,136 | 0.15 | 500,000 LORCA TELECOM BONDCO 4.00% REGS 18/09/2027 | 419,345 | 0.17 |
| 400,000 KBC GROUP SA/NV VAR 01/03/2027 | 358,964 | 0.14 | 400,000 MAPFRE SA 2.875% 13/04/2030 | 354,212 | 0.14 |
| 200,000 KBC GROUP SA/NV VAR 03/12/2029 | 181,668 | 0.07 | 450,000 TELEFONICA EMISIONES SAU 5.213% 08/03/2047 | 384,113 | 0.15 |
| 400,000 SOLVAY SA VAR PERPETUAL EUR (ISIN BE6324000858) | 344,544 | 0.14 | <i>Estados Unidos de América</i> | 23,420,954 | 9.30 |
| 100,000 VGP SA 1.625% 17/01/2027 | 78,794 | 0.03 | 365,000 ABBVIE INC 2.95% 21/11/2026 | 331,078 | 0.13 |
| <i>Brasil</i> | 361,016 | 0.14 | 550,000 AIR LEASE CORP 2.10% 01/09/2028 | 427,700 | 0.17 |
| 400,000 ITAU UNIBANCO HOLDING SA VAR REGS 21/11/2029 | 361,016 | 0.14 | 440,000 AMERICAN TOWER CORP 1.60% 15/04/2026 | 377,391 | 0.15 |
| <i>Canadá</i> | 851,937 | 0.34 | 500,000 ANHEUSER BUSCH INBEV WORLDWIDE INC 4.50% 01/06/2050 | 430,159 | 0.17 |
| 900,000 THE TORONTO DOMINION BANK (CANADA) 4.456% 08/06/2032 | 851,937 | 0.34 | 400,000 ANHEUSER BUSH COS LLC 3.65% 01/02/2026 | 376,967 | 0.15 |
| <i>Chile</i> | 740,699 | 0.29 | 300,000 ATHENE GLOBAL FUNDING 1.985% 144A 19/08/2028 | 238,109 | 0.09 |
| 946,000 CHILE 0.83% 02/07/2031 | 740,699 | 0.29 | 300,000 AT&T INC 4.35% 01/03/2029 | 282,857 | 0.11 |
| <i>Corea del Sur</i> | 773,495 | 0.31 | 300,000 BANK OF AMERICA CORP VAR 22/04/2027 | 255,866 | 0.10 |
| 350,000 HYUNDAI CAPITAL SERVICES 1.25% REGS 08/02/2026 | 301,627 | 0.13 | 300,000 BANK OF AMERICA CORP VAR 23/01/2026 | 277,927 | 0.11 |
| 325,000 HYUNDAI CAPITAL SERVICES 2.50% REGS 24/01/2027 | 288,594 | 0.11 | 400,000 BANK OF AMERICA CORP VAR 23/04/2027 | 367,050 | 0.15 |
| 200,000 KIA CORPORATION 2.375% REGS 14/02/2025 | 183,274 | 0.07 | 1,250,000 BANK OF AMERICA CORP VAR 24/10/2026 | 1,072,218 | 0.43 |
| <i>Dinamarca</i> | 781,198 | 0.31 | 190,000 BROADCOM INC 4.00% 144A 15/04/2029 | 168,987 | 0.07 |
| 100,000 AP MOLLER MAERSK A/S 0.75% 25/11/2031 | 79,953 | 0.03 | 300,000 CARRIER GLOBAL CORPORATION 2.70% 15/02/2031 | 243,306 | 0.10 |
| 250,000 DANSKE BANK AS VAR 144A 20/12/2025 | 229,136 | 0.09 | 200,000 CHUBB INA HOLDINGS INC 3.35% 03/05/2026 | 187,116 | 0.07 |
| 200,000 NYKREDIT REALKREDIT AS VAR PERPETUAL | 183,464 | 0.07 | 140,000 CIGNA CORPORATION 4.125% 15/11/2025 | 134,358 | 0.05 |
| 200,000 ORSTED VAR 31/12/3017 | 190,492 | 0.08 | 400,000 CIGNA CORPORATION 4.50% 25/02/2026 | 388,001 | 0.15 |
| 100,000 ORSTED 2.25% 14/06/2028 | 98,153 | 0.04 | 1,700,000 CITIGROUP INC USA VAR 08/04/2026 | 1,564,514 | 0.62 |
| <i>España</i> | 5,986,645 | 2.38 | 70,000 CONAGRA BRANDS INC 1.375% 01/11/2027 | 55,928 | 0.02 |
| 200,000 BANCO BILBAO VIZCAYA ARGENTARIA VAR PERPETUAL EUR (ISIN ES0813211010) | 188,126 | 0.07 | 200,000 CONAGRA BRANDS INC 4.60% 01/11/2025 | 192,380 | 0.08 |
| 100,000 BANCO DE SABADELL SA VAR 24/03/2026 | 94,976 | 0.04 | 100,000 CVS HEALTH CORP 1.30% 21/08/2027 | 82,455 | 0.03 |
| 200,000 BANCO DE SABADELL SA 2.50% 15/04/2031 | 167,192 | 0.07 | 600,000 CVS HEALTH CORP 4.30% 25/03/2028 | 568,877 | 0.23 |
| 200,000 BANCO SANTANDER SA VAR PERPETUAL EUR (ISIN XS2342620924) | 150,804 | 0.06 | 760,000 DELL INTERNATIONAL LLC EMC CORP 3.45% 144A 15/12/2051 | 492,784 | 0.20 |
| 400,000 BANCO SANTANDER SA VAR PERPETUAL EUR (ISIN XS2388378981) | 278,220 | 0.11 | 605,000 DELL INTERNATIONAL LLC EMC CORP 6.02% 15/06/2026 | 600,411 | 0.24 |
| | | | 330,000 DEUTSCHE BANK AG NY VAR 24/11/2026 | 281,089 | 0.11 |
| | | | 200,000 DEUTSCHE BANK AG NY VAR 26/11/2025 | 185,461 | 0.07 |
| | | | 100,000 EQUINIX INC 0.25% 15/03/2027 | 86,623 | 0.03 |
| | | | 97,000 EQUINIX INC 1.45% 15/05/2026 | 82,614 | 0.03 |
| | | | 240,000 EQUINIX INC 3.90% 15/04/2032 | 207,732 | 0.08 |
| | | | 277,000 FORD MOTOR CREDIT CO LLC 4.95% 28/05/2027 | 246,201 | 0.10 |
| | | | 300,000 GE CAPITAL FUNDING LLC 3.45% 15/05/2025 | 282,533 | 0.11 |
| | | | 500,000 GENERAL MOTORS CO. 5.20% 01/04/2045 | 403,420 | 0.16 |

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Cartera de títulos a 30/06/22

| Cantidad | | Valor de mercado | % del VL | Cantidad | | Valor de mercado | % del VL |
|-----------|---|------------------|----------|-----------|---|------------------|----------|
| | | EUR | | | | EUR | |
| 800,000 | GENERAL MOTORS FINANCIAL CO 2.90% 26/02/2025 | 730,901 | 0.29 | 300,000 | CNP ASSURANCES VAR PERPETUAL EUR | 294,999 | 0.12 |
| 300,000 | GOLDMAN SACHS GROUP INC VAR 10/09/2027 | 252,115 | 0.10 | 500,000 | CNP ASSURANCES VAR 27/07/2050 | 412,850 | 0.16 |
| 350,000 | HCA INC 5.25% 15/06/2026 | 333,291 | 0.13 | 400,000 | CREDIT AGRICOLE ASSURANCES SA VAR PERPETUAL EUR (ISIN FR0012444750) | 390,352 | 0.16 |
| 400,000 | HP INC 4.75% 15/01/2028 | 378,493 | 0.15 | 200,000 | CREDIT AGRICOLE ASSURANCES SA VAR 29/01/2048 | 175,716 | 0.07 |
| 470,000 | HYUNDAI CAPITAL AMERICA INC 1.80% 144A 15/10/2025 | 411,705 | 0.16 | 100,000 | DANONE SA VAR PERPETUAL EUR (ISIN FR0014005EJ6) | 82,591 | 0.03 |
| 2,200,000 | JPMORGAN CHASE AND CO VAR 22/04/2026 | 1,973,023 | 0.79 | 100,000 | ELECTRICITE DE FRANCE VAR 144A PERPETUAL | 88,107 | 0.03 |
| 300,000 | JPMORGAN CHASE AND CO VAR 22/04/2027 USD (ISIN US46647PCB04) | 256,213 | 0.10 | 200,000 | ELECTRICITE DE FRANCE 1.00% 29/11/2033 | 150,996 | 0.06 |
| 350,000 | LIBERTY MUTUAL GROUP INC 5.50% 144A 15/06/2052 | 320,080 | 0.13 | 200,000 | ELECTRICITE DE FRANCE 3.625% 144A 13/10/2025 | 188,881 | 0.08 |
| 250,000 | LOWES COMPANIES INC 1.30% 15/04/2028 | 202,485 | 0.08 | 150,000 | FAURECIA SE 2.375% 15/06/2029 | 105,891 | 0.04 |
| 277,000 | LOWES COMPANIES INC 3.35% 01/04/2027 | 255,276 | 0.10 | 100,000 | GETLINK SE 3.50% 30/10/2025 | 95,780 | 0.04 |
| 204,000 | MAGALLANES INCORPORATION 3.428% 144A 15/03/2024 | 191,311 | 0.08 | 500,000 | ILIAD HOLDING 5.625% REGS 15/10/2028 | 427,275 | 0.17 |
| 420,000 | MERCK & CO INC 2.15% 10/12/2031 | 346,088 | 0.14 | 200,000 | LA BANQUE POSTALE VAR PERPETUAL EUR (ISIN FR0013461795) | 163,918 | 0.07 |
| 500,000 | MMS USA HOLDINGS INC 1.25% 13/06/2028 | 443,210 | 0.18 | 1,200,000 | LA MONDIALE SOCIETE D ASSURANCE A FORME MUTUELLE VAR PERPETUAL | 1,195,224 | 0.47 |
| 721,000 | MORGAN STANLEY VAR 04/05/2027 | 615,393 | 0.24 | 500,000 | LOXAM SAS 4.50% REGS 15/02/2027 | 430,910 | 0.17 |
| 500,000 | NETFLIX INC 3.875% REGS 15/11/2029 | 452,710 | 0.18 | 100,000 | MUTUELLE ASSURANCE DES COMMERCANTS ET INDUSTRIELS DE FRANCE VAR PERPETUAL | 72,872 | 0.03 |
| 280,000 | ORACLE CORP 2.80% 01/04/2027 | 244,722 | 0.10 | 100,000 | MUTUELLE ASSURANCE DES COMMERCANTS ET INDUSTRIELS DE FRANCE VAR 21/06/2052 | 75,743 | 0.03 |
| 220,000 | PENSKE TRUCK LEASING CO LP 1.70% 144A 15/06/2026 | 187,603 | 0.07 | 600,000 | ORANGE SA VAR PERPETUAL EUR (ISIN FR0013413887) | 561,510 | 0.22 |
| 800,000 | SIMON PROPERTY GROUP LP 2.20% 01/02/2031 | 621,880 | 0.25 | 200,000 | SAS NERVAL 2.875% 14/04/2032 | 181,174 | 0.07 |
| 400,000 | SIMON PROPERTY GROUP LP 3.50% 01/09/2025 | 373,986 | 0.15 | 350,000 | SECHE ENVIRONNEMENT SA 2.25% 15/11/2028 | 278,306 | 0.11 |
| 200,000 | SOLVAY FINANCE AMERICA 4.45% 144A 03/12/2025 | 190,615 | 0.08 | 234,000 | SOCIETE GENERALE PARIS VAR REGS PERPETUAL USD (ISIN USF8500RAB80) | 182,612 | 0.07 |
| 200,000 | SOUTHERN CALIFORNIA EDISON CO 2.50% 01/06/2031 | 161,219 | 0.06 | 150,000 | SOCIETE GENERALE PARIS VAR REGS 08/07/2035 | 118,261 | 0.05 |
| 100,000 | SOUTHERN CALIFORNIA EDISON CO 2.75% 01/02/2032 | 81,150 | 0.03 | 600,000 | SOCIETE GENERALE PARIS VAR REGS 21/01/2033 | 470,627 | 0.19 |
| 800,000 | THE WALT DISNEY COMPANY 2.65% 13/01/2031 | 674,037 | 0.27 | 500,000 | SOCIETE GENERALE PARIS VAR 144A 14/12/2026 | 422,435 | 0.17 |
| 1,200,000 | UNITEDHEALTH GROUP INC 3.70% 15/12/2025 | 1,146,959 | 0.46 | 100,000 | SUEZ SA VAR PERPETUAL | 83,818 | 0.03 |
| 200,000 | VERIZON COMMUNICATIONS INC 3.875% 08/02/2029 | 185,227 | 0.07 | 100,000 | SUEZ SA 1.875% 24/05/2027 | 95,525 | 0.04 |
| 625,000 | VERIZON COMMUNICATIONS INC 4.329% 21/09/2028 | 595,186 | 0.24 | 200,000 | SUEZ SA 2.875% 24/05/2034 | 178,598 | 0.07 |
| 520,000 | VIATRIS INC 2.30% 22/06/2027 | 427,365 | 0.17 | 500,000 | UNIBAIL-RODAMCO SE VAR PERPETUAL EUR (ISIN FR0013330529) | 371,965 | 0.15 |
| 500,000 | VMWARE INC 4.65% 15/05/2027 | 476,599 | 0.19 | | <i>Hong Kong (China)</i> | 816,110 | 0.32 |
| | <i>Finlandia</i> | 299,791 | 0.12 | 1,000,000 | AIA GROUP LTD VAR 09/09/2033 | 816,110 | 0.32 |
| 200,000 | SATO OYJ 1.375% 24/02/2028 | 159,530 | 0.06 | | <i>Irlanda</i> | 4,081,994 | 1.62 |
| 150,000 | UPM KYMMENE CORP 2.25% 23/05/2029 | 140,261 | 0.06 | 650,000 | AERCAP IRELAND CAP LTD 3.00% 29/10/2028 | 523,413 | 0.21 |
| | <i>Francia</i> | 10,958,620 | 4.35 | 200,000 | AIB GROUP PLC VAR PERPETUAL | 182,588 | 0.07 |
| 300,000 | ACCOR SA 2.375% 29/11/2028 | 239,211 | 0.10 | 250,000 | AIB GROUP PLC VAR 30/05/2031 | 226,923 | 0.09 |
| 100,000 | ALD SA 4.00% 05/07/2027 | 101,015 | 0.04 | 600,000 | ARDAGH PACKAGING FIN PLC 4.75% REGS 15/07/2027 | 502,632 | 0.20 |
| 250,000 | AXA SA VAR 07/10/2041 | 191,888 | 0.08 | 350,000 | BANK OF IRELAND GROUP VAR 10/05/2027 | 306,611 | 0.12 |
| 800,000 | AXA SA VAR 10/03/2043 | 757,008 | 0.30 | 350,000 | BANK OF IRELAND GROUP VAR 11/08/2031 | 299,698 | 0.12 |
| 200,000 | AXA SA VAR 17/01/2047 | 187,070 | 0.07 | 600,000 | BANK OF IRELAND GROUP VAR 144A 30/09/2027 | 501,005 | 0.20 |
| 450,000 | BNP PARIBAS SA VAR REGS PERPETUAL USD (ISIN USF1R15XK938) | 412,681 | 0.16 | 700,000 | CLOVERIE PLC VAR 11/09/2044 | 650,599 | 0.26 |
| 450,000 | BNP PARIBAS SA VAR REGS 30/06/2027 | 380,106 | 0.15 | 800,000 | CLOVERIE PLC VAR 24/06/2046 | 764,043 | 0.30 |
| 650,000 | BNP PARIBAS SA VAR 144A 30/09/2028 | 531,433 | 0.21 | 150,000 | TRANSMISSION FINANCE DAC 0.375% 18/06/2028 | 124,482 | 0.05 |
| 500,000 | BPCE SA VAR 14/01/2028 | 438,875 | 0.17 | | | | |
| 500,000 | BPCE SA VAR 144A 19/10/2027 | 422,397 | 0.17 | | | | |

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Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL | |
|-----------|---|----------|-----------|---|---|--------------|
| | EUR | | | EUR | | |
| | <i>Islas Caimán</i> | | | | | |
| | 292,302 | 0.12 | 400,000 | ABN AMRO BANK NV VAR 144A 13/03/2037 | 307,994 0.12 | |
| 330,000 | AVOLON HOLDINGS FUNDING LTD 4.375% 144A 01/05/2026 | 0.12 | 200,000 | ABN AMRO BANK NV VAR 144A 16/06/2027 | 168,549 0.07 | |
| | <i>Israel</i> | | 300,000 | ACHMEA BV VAR 04/04/2043 | 303,381 0.12 | |
| | 424,570 | 0.17 | 400,000 | ADECCO INTERNATIONAL FINANCIAL SERVICES BV VAR 21/03/2082 | 328,480 0.13 | |
| 500,000 | TEVA PHARMACEUTICAL INDUSTRIES LTD 3.75% 09/05/2027 | 0.17 | 500,000 | AT SECURITIES BV VAR PERPETUAL | 433,626 0.17 | |
| | <i>Italia</i> | | 300,000 | BNP PARIBAS ISSUANCE BV 1.60% 144A 29/09/2026 | 253,461 0.10 | |
| | 4,254,494 | 1.69 | 600,000 | COOPERATIEVE RABOBANK UA VAR PERPETUAL EUR (ISIN XS2050933972) | 491,976 0.20 | |
| 100,000 | A2A SPA 2.50% 15/06/2026 | 0.04 | 200,000 | COOPERATIEVE RABOBANK UA VAR PERPETUAL EUR (ISIN XS2456432413) | 168,116 0.07 | |
| 750,000 | ENEL SPA VAR PERPETUAL EUR (ISIN XS2228373671) | 0.24 | 350,000 | COOPERATIEVE RABOBANK UA VAR 144A 24/02/2027 | 295,966 0.12 | |
| 260,000 | HERA SPA 2.50% 25/05/2029 | 0.10 | 300,000 | CTP NV 0.75% 18/02/2027 | 233,814 0.09 | |
| 250,000 | INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS2223762381) | 0.08 | 190,000 | CTP NV 0.875% 20/01/2026 | 159,243 0.06 | |
| 200,000 | INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS2463450408) | 0.07 | 300,000 | DE VOLKSBANK NV VAR 04/05/2027 | 287,373 0.11 | |
| 200,000 | INTESA SANPAOLO SPA VAR PERPETUAL USD | 0.07 | 400,000 | DE VOLKSBANK NV VAR 22/10/2030 | 366,472 0.15 | |
| 200,000 | INTESA SANPAOLO SPA 3.875% 12/01/2028 | 0.07 | 200,000 | EDP FINANCE BV 1.71% REGS 24/01/2028 | 163,776 0.07 | |
| 200,000 | INTESA SANPAOLO SPA 3.875% 14/07/2027 | 0.07 | 200,000 | EDP FINANCE BV 3.625% REGS 15/07/2024 | 190,523 0.08 | |
| 100,000 | LEASYS SPA 0% 22/07/2024 | 0.04 | 200,000 | ELM BV VAR PERPETUAL | 184,714 0.07 | |
| 200,000 | POSTE ITALIANE SPA VAR PERPETUAL | 0.06 | 2,200,000 | ING GROEP NV ING BANK NV VAR 01/04/2027 | 1,881,694 0.74 | |
| 500,000 | SOCIETA CATTOLICA DI ASSICURAZIONE - SOCIETA COOPERATIVA VAR 14/12/2047 | 0.19 | 200,000 | ING GROUP NV VAR REGS 01/07/2026 | 173,931 0.07 | |
| 200,000 | UNICREDIT SPA VAR PERPETUAL EUR (ISIN XS1739839998) | 0.07 | 300,000 | ING GROUP NV VAR 23/05/2026 | 292,293 0.12 | |
| 200,000 | UNICREDIT SPA VAR PERPETUAL EUR (ISIN XS2356217039) | 0.06 | 450,000 | ING GROUP NV 4.625% 144A 06/01/2026 | 430,415 0.17 | |
| 300,000 | UNICREDIT SPA VAR 15/01/2032 | 0.10 | 150,000 | JDE PEETS B V 1.375% 144A 15/01/2027 | 123,788 0.05 | |
| 1,200,000 | UNICREDIT SPA 4.625% REGS 12/04/2027 | 0.43 | 200,000 | LEASEPLAN CORPORATION NV 2.875% 144A 24/10/2024 | 183,404 0.07 | |
| | <i>Japón</i> | | 350,000 | NE PROPERTY COOPERATIEF U.A. 1.875% 09/10/2026 | 293,248 0.12 | |
| | 1,861,140 | 0.74 | 130,000 | NE PROPERTY COOPERATIEF U.A. 2.00% 20/01/2030 | 92,277 0.04 | |
| 288,000 | HONDA MOTOR CO LTD 2.534% 10/03/2027 | 0.10 | 150,000 | NE PROPERTY COOPERATIEF U.A. 3.375% 14/07/2027 | 129,371 0.05 | |
| 200,000 | MITSUBISHI UFJ FINANCIAL GROUP INC VAR 13/10/2027 | 0.07 | 300,000 | NIBC BANK NV 0.25% 09/09/2026 | 257,763 0.10 | |
| 600,000 | MIZUHO FINANCIAL GROUP INC 1.631% 08/04/2027 | 0.21 | 400,000 | NN GROUP NV VAR PERPETUAL | 392,308 0.16 | |
| 100,000 | NIDEC CORP 0.046% 30/03/2026 | 0.04 | 400,000 | NN GROUP NV VAR 08/04/2044 | 399,048 0.16 | |
| 600,000 | NISSAN MOTOR CO LTD 4.345% REGS 17/09/2027 | 0.21 | 700,000 | TELEFONICA EUROPE BV VAR PERPETUAL EUR (ISIN XS1795406658) | 628,635 0.25 | |
| 200,000 | NOMURA HOLDINGS INC 1.653% 14/07/2026 | 0.07 | 100,000 | TELEFONICA EUROPE BV VAR PERPETUAL EUR (ISIN XS2293060658) | 71,078 0.03 | |
| 100,000 | ORIX CORP 1.919% 20/04/2026 | 0.04 | 100,000 | TENNET HOLDING BV 0.875% 16/06/2035 | 74,051 0.03 | |
| | <i>Luxemburgo</i> | | 90,000 | TENNET HOLDING BV 2.75% 17/05/2042 | 80,614 0.03 | |
| | 797,616 | 0.32 | 200,000 | UP JOHN FINANCE BV 1.362% 23/06/2027 | 173,684 0.07 | |
| 230,000 | AXA LOGISTICS EUROPE MASTER SCA 0.375% 15/11/2026 | 0.08 | 310,000 | VIA OUTLETS BV 1.75% 15/11/2028 | 258,890 0.10 | |
| 200,000 | CPI PROPERTY GROUP S.A. 1.625% 23/04/2027 | 0.06 | 1,100,000 | VOLKSWAGEN INTERNATIONAL FINANCE NV VAR PERPETUAL EUR (ISIN XS1629774230) | 968,451 0.38 | |
| 150,000 | EUROFINS SCIENTIFIC BONDS VAR PERPETUAL | 0.05 | 400,000 | VOLKSWAGEN INTERNATIONAL FINANCE NV VAR PERPETUAL EUR (ISIN XS2187689034) | 363,324 0.14 | |
| 300,000 | GRAND CITY PROPERTIES S A VAR PERPETUAL | 0.09 | 100,000 | VOLKSWAGEN INTERNATIONAL FINANCE NV 3.75% 28/09/2027 | 101,411 0.04 | |
| 100,000 | PROLOGIS INTERNATIONAL FUNDING II SA 3.125% 01/06/2031 | 0.04 | 300,000 | WINTERSHALL DEA FINANCE 2 BV VAR PERPETUAL EUR (ISIN XS2286041517) | 212,856 0.08 | |
| | <i>Noruega</i> | | 500,000 | ZIGGO BOND COMPANY BV 3.375% REGS 28/02/2030 | 351,535 0.14 | |
| | 86,299 | 0.03 | | <i>Portugal</i> | | |
| 90,000 | SPAREBANK 1 OSTLANDET 1.75% 27/04/2027 | 0.03 | | 344,896 | 0.14 | |
| | <i>Paises Bajos</i> | | | 400,000 | EDP ENERGIAS DE PORTUGAL VAR 20/07/2080 | 344,896 0.14 |
| | 12,448,927 | 4.94 | | | | |
| 200,000 | ABN AMRO BANK NV VAR PERPETUAL | 0.07 | | | | |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---|------------------|----------|--|--------------------|--------------|
| | EUR | | | EUR | |
| <i>Reino Unido</i> | 7,721,764 | 3.07 | 200,000 UBS GROUP FUNDING SWITZERLAND INC VAR PERPETUAL | 175,048 | 0.07 |
| 200,000 BARCLAYS PLC VAR PERPETUAL USD | 147,575 | 0.06 | 230,000 UBS GROUP INC VAR REGS PERPETUAL USD (ISIN USH4209UAT37) | 215,388 | 0.09 |
| 200,000 BARCLAYS PLC VAR 22/03/2031 | 174,442 | 0.07 | 200,000 UBS GROUP INC VAR REGS 12/05/2026 USD (ISIN USH42097CZ86) | 190,752 | 0.08 |
| 300,000 BARCLAYS PLC VAR 31/01/2027 | 292,110 | 0.12 | 375,000 UBS GROUP INC 4.125% 144A 24/09/2025 | 356,236 | 0.13 |
| 800,000 BP CAPITAL MARKETS PLC VAR PERPETUAL EUR (ISIN XS2193661324) | 725,800 | 0.28 | Warrants, Derechos | 78 | 0.00 |
| 250,000 CREDIT AGRICOLE S A LONDON BRANCH VAR 144A 16/06/2026 | 220,264 | 0.09 | <i>Bélgica</i> | 78 | 0.00 |
| 500,000 CREDIT AGRICOLE S A LONDON BRANCH 4.125% 144A 10/01/2027 | 466,402 | 0.19 | 176 ELIA TRANSMISSION BELGIUM NV RIGHTS | 78 | 0.00 |
| 450,000 HSBC HOLDINGS PLC VAR 22/09/2028 | 368,574 | 0.15 | Acción/Participaciones de OICVM/OIC | 48 | 0.00 |
| 200,000 LLOYDS BANK GR PLC 1.50% 12/09/2027 | 184,186 | 0.07 | Acción/Participaciones en fondos de inversión | 48 | 0.00 |
| 510,000 NATIONWIDE BUILDING SOCIETY VAR 144A 16/02/2028 | 447,177 | 0.18 | <i>Francia</i> | 48 | 0.00 |
| 700,000 NATWEST GROUP PLC VAR 22/05/2024 | 657,630 | 0.25 | 0.495 AMUNDI EURO LIQUIDITY SHORT TERM SRI EUR (ISIN FRO011176627) | 48 | 0.00 |
| 600,000 PHOENIX GROUP HOLDINGS PLC VAR PERPETUAL | 531,509 | 0.21 | <i>Luxemburgo</i> | - | 0.00 |
| 400,000 PINNACLE BIDCO PLC 6.375% REGS 15/02/2025 | 416,743 | 0.17 | 0.001 AMUNDI FUNDS ABSOLUTE RETURN FOREX M EUR (C) | - | 0.00 |
| 240,000 SANTANDER UK GROUP HOLDINGS PLC VAR 14/06/2027 | 200,804 | 0.08 | Instrumentos derivados | 116,639 | 0.05 |
| 250,000 SCOTTISH HYDRO ELECTRIC TRANSMISSION PLC 2.25% 27/09/2035 | 229,301 | 0.09 | Opciones | 116,639 | 0.05 |
| 400,000 SHERWOOD FINANICING PLC 4.50% REGS 15/11/2026 | 336,848 | 0.13 | <i>Estados Unidos de América</i> | 116,639 | 0.05 |
| 200,000 STANDARD CHARTERED PLC VAR REGS PERPETUAL | 140,739 | 0.06 | 13 S&P 500 INDEX - 3,550 - 16.09.22 PUT | 116,639 | 0.05 |
| 300,000 STANDARD CHARTERED PLC VAR 144A 21/05/2025 | 281,649 | 0.11 | Total cartera de títulos | 226,145,352 | 89.81 |
| 220,000 THAMES WATER UTILITIES FINANCE PLC 0.875% 31/01/2028 | 191,761 | 0.08 | | | |
| 350,000 VIRGIN MEDIA SECURED FINANCE PLC 5.25% REGS 15/05/2029 | 348,805 | 0.14 | | | |
| 500,000 VODAFONE GROUP PLC VAR 03/10/2078 USD | 458,817 | 0.18 | | | |
| 600,000 VODAFONE GROUP PLC VAR 27/08/2080 | 519,996 | 0.21 | | | |
| 400,000 VODAFONE GROUP PLC 4.375% 30/05/2028 | 380,632 | 0.15 | | | |
| <i>República Checa</i> | 249,612 | 0.10 | | | |
| 300,000 CESKA SPORITEINA A S VAR 13/09/2028 | 249,612 | 0.10 | | | |
| <i>Singapur</i> | 274,796 | 0.11 | | | |
| 300,000 VENA ENERGY CAPITAL PTE LTD 3.133% 26/02/2025 | 274,796 | 0.11 | | | |
| <i>Suecia</i> | 1,319,344 | 0.52 | | | |
| 170,000 AKELIUS RESIDENTIAL PROPERTY VAR 17/05/2081 | 133,637 | 0.05 | | | |
| 300,000 CASTELLUM AB VAR PERPETUAL | 146,616 | 0.06 | | | |
| 350,000 INTRUM JUSTITIA AB 3.50% REGS 15/07/2026 | 293,577 | 0.12 | | | |
| 200,000 SAMHALLSBYGGNADSBOLAGET I NORDEN AB VAR PERPETUAL EUR (ISIN XS2272358024) | 64,836 | 0.03 | | | |
| 550,000 SWEDBANK AB VAR 20/05/2027 | 494,598 | 0.19 | | | |
| 200,000 VATTENFALL AB VAR 29/06/2083 | 186,080 | 0.07 | | | |
| <i>Suiza</i> | 1,112,396 | 0.44 | | | |
| 200,000 CREDIT SUISSE GROUP AG VAR REGS PERPETUAL | 174,972 | 0.07 | | | |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---|--------------------|--------------|--|-------------------|-------------|
| | EUR | | | EUR | |
| Posiciones a largo plazo | 674,432,925 | 93.51 | <i>Estados Unidos de América</i> | <i>39,564,156</i> | <i>5.49</i> |
| Valores mobiliarios admitidos a cotización oficial en una bolsa de valores y/o negociados en otro mercado regulado | 563,333,237 | 78.11 | 5,437 ABBVIE INC | 798,297 | 0.11 |
| Acciones | 78,351,179 | 10.86 | 1,883 ADOBE INC | 659,325 | 0.09 |
| <i>Alemania</i> | <i>6,565,551</i> | <i>0.91</i> | 4,558 ADVANCED MICRO DEVICES INC | 333,397 | 0.05 |
| 650 ADIDAS NOM | 109,694 | 0.02 | 1,632 ALIGN TECHNOLOGY | 369,454 | 0.05 |
| 3,214 ALLIANZ SE-NOM | 585,334 | 0.07 | 2,540 ALNYLAM PHARMACEUTICALS | 354,354 | 0.05 |
| 4,892 BASF SE | 203,140 | 0.03 | 84 ALPHABET INC | 175,100 | 0.02 |
| 2,195 BEIERSDORF | 213,969 | 0.03 | 359 ALPHABET INC-C | 751,155 | 0.10 |
| 2,554 DEUTSCHE BOERSE AG | 407,618 | 0.06 | 10,085 AMAZON.COM INC | 1,024,562 | 0.14 |
| 3,924 DEUTSCHE POST AG-NOM | 140,244 | 0.02 | 1,378 AMERICAN EXPRESS CO | 182,846 | 0.03 |
| 28,937 DEUTSCHE TELEKOM AG-NOM | 548,240 | 0.08 | 7,638 APPLE INC | 998,869 | 0.14 |
| 10,948 DWS GROUP GMBH CO KGAA | 273,262 | 0.04 | 3,931 APPLIED MATERIALS INC | 342,094 | 0.05 |
| 7,623 FRESENIUS SE & CO KGAA | 220,305 | 0.03 | 4,230 ARCHER-DANIELS MIDLAND CO | 314,180 | 0.04 |
| 1,680 HANNOVER RUECK SE | 232,680 | 0.03 | 3,011 AUTODESK INC | 495,262 | 0.07 |
| 11,372 INFINEON TECHNOLOGIES AG-NOM | 262,579 | 0.04 | 21,056 BAKER HUGHES REGISTERED SHS A | 581,459 | 0.08 |
| 2,831 MERCK KGAA | 455,791 | 0.06 | 5,869 BANK OF AMERICA CORP | 174,984 | 0.02 |
| 3,730 PUMA AG | 234,393 | 0.03 | 1,002 BECTON DICKINSON & CO | 236,236 | 0.03 |
| 3,981 RWE AG | 139,653 | 0.02 | 104 BOOKING HOLDINGS INC | 173,987 | 0.02 |
| 7,954 SAP SE | 691,441 | 0.09 | 2,130 BOSTON PROPERTIES INC REIT | 181,390 | 0.03 |
| 1,195 SARTORIUS VZ PFD | 398,413 | 0.06 | 5,611 BOSTON SCIENTIFIC CORP | 200,084 | 0.03 |
| 7,215 SIEMENS AG-NOM | 700,505 | 0.09 | 1,609 CAPITAL ONE FINANCIAL CORP | 160,369 | 0.02 |
| 13,170 SIEMENS ENERGY AG | 184,182 | 0.03 | 5,910 CARDINAL HEALTH INC | 295,486 | 0.04 |
| 3,411 VOLKSWAGEN AG PFD | 434,630 | 0.06 | 1,353 CDW CORP | 203,911 | 0.03 |
| 4,404 VONOVIA SE NAMEN AKT REIT | 129,478 | 0.02 | 3,028 CENTENE | 245,322 | 0.03 |
| <i>Australia</i> | <i>283,107</i> | <i>0.04</i> | 4,325 CF INDUSTRIES HOLDINGS INC | 354,746 | 0.05 |
| 9,157 BHP GROUP LTD | 248,447 | 0.04 | 2,190 CHEVRON CORP | 303,305 | 0.04 |
| 1,655 WOODSIDE ENERGY GROUP LTD | 34,660 | 0.00 | 4,368 CISCO SYSTEMS INC | 178,154 | 0.02 |
| <i>Austria</i> | <i>364,376</i> | <i>0.05</i> | 3,490 CITIGROUP INC | 153,694 | 0.02 |
| 4,742 BAWAG GROUP AG | 190,439 | 0.03 | 2,143 CME GROUP INC | 419,601 | 0.06 |
| 3,886 OMV AG | 173,937 | 0.02 | 18,328 COCA-COLA CO | 1,103,764 | 0.15 |
| <i>Bélgica</i> | <i>843,106</i> | <i>0.12</i> | 3,977 COGNIZANT TECH SO-A | 256,739 | 0.04 |
| 14,285 ANHEUSER BUSCH INBEV SA/NV | 733,678 | 0.10 | 6,929 COLGATE PALMOLIVE CO | 531,481 | 0.07 |
| 1,357 UCB SA | 109,428 | 0.02 | 15,958 COMCAST CLASS A | 598,969 | 0.08 |
| <i>Canadá</i> | <i>432,756</i> | <i>0.06</i> | 3,297 CONOCOPHILLIPS | 283,231 | 0.04 |
| 9,920 AGNICO EAGLE MINES | 432,756 | 0.06 | 1,816 CONSTELLATION BRANDS INC-A | 404,872 | 0.06 |
| <i>Curasao</i> | <i>258,015</i> | <i>0.04</i> | 2,030 CROWN CASTLE INTERNATIONAL CORP REIT | 327,243 | 0.05 |
| 7,541 SCHLUMBERGER LTD | 258,015 | 0.04 | 2,251 CROWN HOLDINGS | 198,347 | 0.03 |
| <i>España</i> | <i>2,114,155</i> | <i>0.29</i> | 2,786 CVS HEALTH CORP | 247,034 | 0.03 |
| 9,508 ACS | 219,920 | 0.03 | 2,182 DANAHER CORP | 529,653 | 0.07 |
| 6,633 AMADEUS IT GROUP SA | 352,610 | 0.05 | 6,195 DEVON ENERGY CORPORATION | 326,860 | 0.05 |
| 37,686 BANCO BILBAO VIZCAYA ARGENTA | 163,199 | 0.02 | 4,382 DOW INC | 216,365 | 0.03 |
| 153,090 BANCO SANTANDER SA | 411,507 | 0.05 | 3,549 DUPONT DE NEMOURS INC | 188,678 | 0.03 |
| 83,016 CAIXABANK | 275,364 | 0.04 | 200 EMBECTA CORPORATION | 4,844 | 0.00 |
| 33,939 IBERDROLA SA | 335,860 | 0.05 | 2,637 EOG RESOURCES | 278,040 | 0.04 |
| 16,475 INDITEX | 355,695 | 0.05 | 4,214 ESTEE LAUDER COMPANIES INC-A | 1,027,370 | 0.14 |
| | | | 4,305 EXXON MOBIL CORP | 353,187 | 0.05 |
| | | | 1,043 FEDEX CORP | 226,348 | 0.03 |
| | | | 6,632 FREEPORT MCMORAN INC | 185,616 | 0.03 |
| | | | 16,478 GILEAD SCIENCES INC | 974,227 | 0.14 |
| | | | 672 GOLDMAN SACHS GROUP | 191,267 | 0.03 |
| | | | 10,989 HALLIBURTON CO | 329,633 | 0.05 |
| | | | 961 HESS CORP | 97,401 | 0.01 |
| | | | 29,449 HEWLETT PACKARD ENTERPRISE | 373,236 | 0.05 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|-------------------------------------|------------------|----------|---|------------------|----------|
| | EUR | | | EUR | |
| 6,811 HOLOGIC INC | 451,482 | 0.06 | 2,680 ZOETIS INC | 440,459 | 0.06 |
| 659 HOME DEPOT INC | 173,044 | 0.02 | <i>Finlandia</i> | 457,952 | 0.06 |
| 3,875 INTL BUSINESS MACHINES CORP | 523,623 | 0.07 | 5,313 NESTE CORPORATION | 224,421 | 0.03 |
| 1,214 IQVIA HOLDINGS INC | 251,904 | 0.03 | 52,603 NOKIA OYJ | 233,531 | 0.03 |
| 2,937 JOHNSON & JOHNSON | 499,525 | 0.07 | <i>Francia</i> | 10,614,111 | 1.47 |
| 14,184 KINDER MORGAN | 227,389 | 0.03 | 1,999 AIR LIQUIDE | 256,112 | 0.04 |
| 1,451 KLA CORPORATION | 442,857 | 0.06 | 9,408 ALSTOM | 203,119 | 0.03 |
| 972 LAM RESEARCH CORP | 396,210 | 0.05 | 14,042 BNP PARIBAS | 637,015 | 0.09 |
| 1,059 LOWE'S COMPANIES INC | 176,893 | 0.02 | 6,142 BOUYGUES | 180,329 | 0.03 |
| 6,448 MERCK AND CO INC | 562,862 | 0.08 | 1,950 CAP GEMINI SE | 318,728 | 0.04 |
| 3,373 META PLATFORMS INC | 520,251 | 0.07 | 2,351 DASSAULT AVIATION SA | 350,064 | 0.05 |
| 9,270 MICRON TECHNOLOGY INC | 490,167 | 0.07 | 6,567 DASSAULT SYSTEMES SE | 230,600 | 0.03 |
| 6,139 MICROSOFT CORP | 1,508,134 | 0.21 | 2,377 EIFFAGE | 204,137 | 0.03 |
| 1,553 MKS INSTRUMENTS INC | 152,455 | 0.02 | 16,067 ELECTRICITE DE FRANCE SA EUR (ISIN FR0010242511) | 125,419 | 0.02 |
| 2,951 MODERNA INC | 403,224 | 0.06 | 17,162 ENGIE SA | 188,198 | 0.03 |
| 2,409 MORGAN STANLEY | 175,401 | 0.02 | 2,671 ESSILOR LUXOTTICA SA | 381,686 | 0.05 |
| 5,962 MOSAIC CO THE -WI | 269,230 | 0.04 | 16,018 FAURECIA | 302,980 | 0.04 |
| 1,543 MOTOROLA SOLUTIONS INC | 309,648 | 0.04 | 920 KERING | 450,892 | 0.06 |
| 6,187 NATL INSTRUMENTS | 184,820 | 0.03 | 9,977 KLEPIERRE REITS | 183,178 | 0.03 |
| 2,776 NETAPP INC | 173,233 | 0.02 | 3,883 LOREAL SA | 1,278,672 | 0.17 |
| 5,580 NEXTERA ENERGY INC | 413,703 | 0.06 | 1,744 LVMH MOET HENNESSY LOUIS VUITTON SE | 1,014,485 | 0.14 |
| 2,986 NVIDIA CORP | 432,969 | 0.06 | 37,555 ORANGE | 421,367 | 0.06 |
| 3,555 OMNICOM GROUP INC | 216,167 | 0.03 | 1,414 PERNOD RICARD | 247,874 | 0.03 |
| 3,148 PEPSICO INC | 501,837 | 0.07 | 3,719 PUBLICIS GROUPE | 173,529 | 0.02 |
| 23,532 PFIZER INC | 1,181,495 | 0.16 | 5,640 SANOFI | 543,358 | 0.08 |
| 3,172 PHILLIPS 66 | 248,796 | 0.03 | 4,569 SCHNEIDER ELECTRIC SA | 515,840 | 0.07 |
| 2,351 PIONEER NATURAL RES | 501,481 | 0.07 | 7,409 SOCIETE GENERALE A | 154,774 | 0.02 |
| 3,411 PROCTER AND GAMBLE CO | 470,059 | 0.07 | 5,865 SODEXO | 393,307 | 0.05 |
| 5,698 PROGRESSIVE CORP | 634,195 | 0.09 | 2,242 THALES SA | 262,426 | 0.04 |
| 2,196 PRUDENTIAL FINANCIAL | 201,147 | 0.03 | 12,278 TOTAL ENERGIES SE | 618,443 | 0.09 |
| 7,049 QUALCOMM INC | 861,293 | 0.12 | 3,116 UNIBAIL RODAMCO SE REITS | 151,593 | 0.02 |
| 3,454 REGENCY CENTERS CORP | 195,951 | 0.03 | 7,504 VEOLIA ENVIRONNEMENT | 174,768 | 0.02 |
| 2,081 ROCKWELL AUTOMATION INC | 396,952 | 0.06 | 7,665 VINCI SA | 651,218 | 0.09 |
| 1,705 SIMON PROPERTY GROUP INC REIT | 154,868 | 0.02 | <i>Irlanda</i> | 2,106,707 | 0.29 |
| 1,479 SKYWORKS SOLUTIONS | 131,058 | 0.02 | 774 AON PLC | 199,836 | 0.03 |
| 6,891 SPIRIT AEROSYSTEMS HLDGS CL A | 193,129 | 0.03 | 12,418 CRH PLC | 409,794 | 0.06 |
| 1,336 STANLEY BLACK AND DECKER INC. | 134,092 | 0.02 | 2,867 DCC PLC | 169,795 | 0.02 |
| 4,243 STARBUCKS | 310,032 | 0.04 | 2,244 EATON CORP | 270,559 | 0.04 |
| 3,211 SYSCO CORP | 260,455 | 0.04 | 5,129 KERRY GROUP A | 468,483 | 0.06 |
| 3,801 TJX COMPANIES INC | 202,984 | 0.03 | 6,846 MEDTRONIC PLC | 588,240 | 0.08 |
| 2,104 T-MOBILE US INC | 270,766 | 0.04 | <i>Isla de Jersey</i> | 177,412 | 0.02 |
| 3,043 TYSON FOODS -A- | 250,496 | 0.03 | 18,520 WPP PLC | 177,412 | 0.02 |
| 698 ULTA BEAUTY INC. | 257,368 | 0.04 | <i>Isla de Man</i> | 126,308 | 0.02 |
| 1,156 UNITED PARCEL SERVICE-B | 201,970 | 0.03 | 8,733 ENTAIN PLC | 126,308 | 0.02 |
| 4,071 US BANCORP | 179,436 | 0.02 | <i>Italia</i> | 2,547,240 | 0.35 |
| 3,119 VALERO ENERGY CORPORATION | 317,166 | 0.04 | 6,573 AMPLIFON | 192,260 | 0.03 |
| 2,506 VF CORP | 105,902 | 0.01 | 88,032 ENEL SPA | 459,527 | 0.06 |
| 3,571 VISA INC-A | 673,279 | 0.09 | 14,700 ENI SPA | 166,522 | 0.02 |
| 1,326 VULCAN MATERIALS CO | 180,322 | 0.03 | | | |
| 4,944 WELLS FARGO & CO | 185,332 | 0.03 | | | |
| 4,423 WESTERN DIGITAL CORP | 189,663 | 0.03 | | | |
| 5,144 WESTROCK CO | 195,978 | 0.03 | | | |
| 12,818 WEYERHAEUSER CO REIT | 405,953 | 0.06 | | | |
| 8,671 WILLIAMS COMPANIES INC | 259,023 | 0.04 | | | |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|-----------|---|------------|----------|--------------------|--------------|
| | EUR | | | EUR | |
| 10,034 | FINECOBANK | 114,588 | 0.02 | | |
| 27,765 | INFRASTRUTTURE WIRELESS ITALIANE SPA | 268,876 | 0.04 | | |
| 86,265 | INTESA SANPAOLO SPA | 153,552 | 0.02 | | |
| 23,024 | NEXI SPA | 181,982 | 0.03 | | |
| 14,844 | PRYSMIAN SPA | 389,061 | 0.05 | | |
| 62,933 | SNAM RETE GAS | 314,602 | 0.04 | | |
| 33,786 | UNICREDIT SPA | 306,270 | 0.04 | | |
| | <i>Luxemburgo</i> | 279,678 | 0.04 | | |
| 8,160 | ARCELORMITTAL SA | 175,522 | 0.03 | | |
| 34,341 | AROUNDTOWN REIT | 104,156 | 0.01 | | |
| | <i>Países Bajos</i> | 6,477,511 | 0.90 | | |
| 416 | ADYEN BV | 577,408 | 0.08 | | |
| 2,847 | AERCAP HOLDINGS NV | 111,435 | 0.02 | | |
| 7,454 | AIRBUS BR BEARER SHS | 689,122 | 0.10 | | |
| 1,423 | ASM INTERNATIONAL NV | 339,528 | 0.05 | | |
| 2,977 | ASML HOLDING N.V. | 1,357,065 | 0.18 | | |
| 9,972 | CNH INDUSTRIAL N.V. | 109,891 | 0.02 | | |
| 2,498 | FERRARI NV | 437,650 | 0.06 | | |
| 5,490 | HEINEKEN NV | 477,630 | 0.07 | | |
| 81,562 | ING GROUP NV | 769,211 | 0.10 | | |
| 5,605 | IVECO GROUPO NV | 28,260 | 0.00 | | |
| 183,482 | KONINKLIJKE KPN NV | 624,022 | 0.09 | | |
| 5,576 | KONINKLIJKE PHILIPS N.V. | 114,615 | 0.02 | | |
| 8,349 | PROSUS N V | 521,646 | 0.07 | | |
| 3,390 | RANDSTAD HOLDING NV | 156,618 | 0.02 | | |
| 5,447 | STMICROELECTRONICS NV | 163,410 | 0.02 | | |
| | <i>Reino Unido</i> | 3,325,530 | 0.46 | | |
| 6,477 | ANGLO AMERICAN PLC | 220,992 | 0.03 | | |
| 34,290 | AVIVA PLC | 159,858 | 0.02 | | |
| 89,713 | BARCLAYS PLC | 159,582 | 0.02 | | |
| 50,039 | BP PLC | 225,722 | 0.03 | | |
| 11,742 | COMPASS GROUP PLC | 229,165 | 0.03 | | |
| 12,411 | GSK PLC | 254,564 | 0.04 | | |
| 82,195 | JD SPORTS FASHION PLC | 110,192 | 0.02 | | |
| 26,001 | LAND SECURITIES GROUP PLC R E I T | 200,565 | 0.03 | | |
| 365,484 | LLOYDS BANKING GROUP PLC | 179,643 | 0.02 | | |
| 110,971 | MELROSE INDUSTRIES PLC | 192,987 | 0.03 | | |
| 3,842 | RIO TINTO PLC | 219,438 | 0.03 | | |
| 10,135 | SHELL PLC | 251,804 | 0.03 | | |
| 15,869 | UNILEVER | 685,973 | 0.10 | | |
| 159,740 | VODAFONE GROUP | 235,045 | 0.03 | | |
| | <i>Suecia</i> | 142,375 | 0.02 | | |
| 12,486 | HENNES & MAURITZ AB-B SHS | 142,375 | 0.02 | | |
| | <i>Suiza</i> | 1,671,133 | 0.23 | | |
| 4,811 | ADECCO GROUP INC | 155,929 | 0.02 | | |
| 2,434 | CHUBB LIMITED | 458,047 | 0.06 | | |
| 3,998 | NESTLE SA | 445,137 | 0.06 | | |
| 1,923 | ROCHE HOLDING LTD | 612,020 | 0.09 | | |
| | Bonos | | | 439,174,431 | 60.90 |
| | <i>Alemania</i> | | | 19,271,521 | 2.67 |
| 300,000 | ALLIANZ SE VAR PERPETUAL EUR (ISIN DE000A13R7Z7) | 292,992 | 0.04 | | |
| 1,200,000 | ALLIANZ SE VAR PERPETUAL EUR (ISIN DE000A3E5TR0) | 824,748 | 0.11 | | |
| 1,300,000 | ALLIANZ SE VAR 06/07/2047 | 1,257,516 | 0.17 | | |
| 600,000 | COMMERZBANK AG VAR PERPETUAL | 543,486 | 0.08 | | |
| 3,000,000 | COMMERZBANK AG VAR 24/03/2026 | 2,801,730 | 0.39 | | |
| 8,000,000 | GERMANY BUNDI 0.10% 15/04/2026 | 9,876,752 | 1.37 | | |
| 1,400,000 | MUNICH REINSURANCE COMPANY VAR 26/05/2041 | 1,074,164 | 0.15 | | |
| 1,700,000 | RWE AG 0.50% 26/11/2028 | 1,438,744 | 0.20 | | |
| 1,700,000 | VONOVIA SE 0.75% 01/09/2032 | 1,161,389 | 0.16 | | |
| | <i>Australia</i> | 4,685,184 | 0.65 | | |
| 8,000,000 | COMMONWEALTH OF AUSTRALIA 0.50% 21/09/2026 | 4,685,184 | 0.65 | | |
| | <i>Austria</i> | 2,054,275 | 0.28 | | |
| 2,500,000 | ERSTE GROUP BANK AG VAR 15/11/2032 | 2,054,275 | 0.28 | | |
| | <i>Bélgica</i> | 2,192,899 | 0.30 | | |
| 800,000 | AEDIFICA SA 0.75% 09/09/2031 | 566,744 | 0.08 | | |
| 500,000 | BELGIUM 1.45% 22/06/2037 | 444,245 | 0.06 | | |
| 1,500,000 | VGP SA 1.625% 17/01/2027 | 1,181,910 | 0.16 | | |
| | <i>Brasil</i> | 2,161,706 | 0.30 | | |
| 1,000,000 | BRAZIL 4.625% 13/01/2028 | 895,232 | 0.12 | | |
| 1,400,000 | FEDERATIVE REPUBLIC OF BRAZIL 2.875% 06/06/2025 | 1,266,474 | 0.18 | | |
| | <i>Colombia</i> | 1,353,247 | 0.19 | | |
| 1,600,000 | COLOMBIA 3.875% 25/04/2027 | 1,353,247 | 0.19 | | |
| | <i>Croacia</i> | 770,256 | 0.11 | | |
| 900,000 | CROATIA 1.50% 17/06/2031 | 770,256 | 0.11 | | |
| | <i>Dinamarca</i> | 1,168,608 | 0.16 | | |
| 1,200,000 | DANSKE BANK AS VAR 21/06/2029 | 1,168,608 | 0.16 | | |
| | <i>España</i> | 66,051,039 | 9.17 | | |
| 900,000 | ABERTIS INFRAESTRUCTURAS SA 1.375% 20/05/2026 | 847,737 | 0.12 | | |
| 1,900,000 | ABERTIS INFRAESTRUCTURAS SA 2.375% 27/09/2027 | 1,793,961 | 0.25 | | |
| 1,300,000 | AMADEUS IT GROUP SA 0.875% 18/09/2023 | 1,288,391 | 0.18 | | |
| 2,600,000 | BANCO BILBAO VIZCAYA ARGENTARIA VAR PERPETUAL EUR (ISIN ES0813211010) | 2,445,638 | 0.34 | | |
| 600,000 | BANCO SANTANDER SA VAR PERPETUAL EUR (ISIN XS1692931121) | 571,788 | 0.08 | | |
| 2,600,000 | BANCO SANTANDER SA VAR PERPETUAL EUR (ISIN XS1793250041) | 2,256,618 | 0.31 | | |
| 1,700,000 | BANCO SANTANDER SA VAR 26/01/2025 | 1,650,139 | 0.23 | | |
| 2,000,000 | BANCO SANTANDER SA 0.50% 04/02/2027 | 1,757,600 | 0.24 | | |
| 3,700,000 | BANCO SANTANDER SA 1.125% 17/01/2025 | 3,561,953 | 0.49 | | |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | | Valor de mercado | % del VL | Cantidad | | Valor de mercado | % del VL |
|------------|---|------------------|----------|------------|---|------------------|----------|
| | | EUR | | | | EUR | |
| 4,400,000 | BANCO SANTANDER SA 2.125% 08/02/2028 | 3,933,688 | 0.55 | 1,400,000 | BPCE SA 1.375% 23/03/2026 | 1,319,598 | 0.18 |
| 200,000 | BANCO SANTANDER SA 2.50% 18/03/2025 | 195,596 | 0.03 | 300,000 | BPCE SA 4.625% 18/07/2023 | 306,882 | 0.04 |
| 3,200,000 | CAIXABANK SA VAR PERPETUAL EUR (ISIN ES0840609012) | 2,730,464 | 0.38 | 332,000 | CARREFOUR SA 1.25% 03/06/2025 | 319,494 | 0.04 |
| 1,700,000 | CAIXABANK SA VAR 14/07/2028 | 1,678,019 | 0.23 | 500,000 | CREDIT AGRICOLE ASSURANCES SA VAR PERPETUAL EUR (ISIN FR0012444750) | 487,940 | 0.07 |
| 1,400,000 | CAIXABANK SA VAR 18/11/2026 | 1,264,032 | 0.18 | 1,500,000 | CREDIT AGRICOLE ASSURANCES SA VAR 29/01/2048 | 1,317,870 | 0.18 |
| 3,300,000 | CAIXABANK SA 0.75% 18/04/2023 | 3,294,687 | 0.46 | 1,100,000 | CREDIT AGRICOLE SA VAR 21/09/2029 | 912,076 | 0.13 |
| 600,000 | CAIXABANK SA 0.875% 25/03/2024 | 589,212 | 0.08 | 383,000 | CREDIT AGRICOLE SA 2.625% 17/03/2027 | 364,264 | 0.05 |
| 800,000 | CAIXABANK SA 2.375% 01/02/2024 | 802,024 | 0.11 | 600,000 | DANONE SA VAR PERPETUAL EUR (ISIN FR0013292828) | 582,216 | 0.08 |
| 1,000,000 | CELLNEX FINANCE COMPANY 1.50% 08/06/2028 | 783,200 | 0.11 | 1,200,000 | ELECTRICITE DE FRANCE VAR PERPETUAL EUR (ISIN FR0014003S56) | 849,744 | 0.12 |
| 1,400,000 | CELLNEX TELECOM SA 1.75% 23/10/2030 | 1,000,510 | 0.14 | 1,300,000 | ELECTRICITE DE FRANCE 1.00% 13/10/2026 | 1,230,307 | 0.17 |
| 7,000,000 | KINGDOM OF SPAIN 0% 31/05/2025 | 6,730,010 | 0.93 | 1,800,000 | ENGIE SA 2.00% 28/09/2037 | 1,373,328 | 0.19 |
| 12,000,000 | SPAIN 0% 31/01/2026 | 11,379,240 | 1.58 | 2,800,000 | FAURECIA SE 2.625% 15/06/2025 | 2,431,604 | 0.34 |
| 400,000 | SPAIN 0% 31/01/2028 | 361,952 | 0.05 | 1,000,000 | FAURECIA SE 3.125% 15/06/2026 | 840,040 | 0.12 |
| 12,000,000 | SPAIN 0% 31/05/2024 | 11,788,440 | 1.63 | 26,500,000 | FRANCE OAT 0% 25/11/2031 | 22,333,935 | 3.10 |
| 500,000 | SPAIN 0.10% 30/04/2031 | 414,570 | 0.06 | 500,000 | FRANCE OAT 0.50% 25/05/2040 | 367,335 | 0.05 |
| 3,000,000 | SPAIN 1.40% 30/04/2028 | 2,931,570 | 0.41 | 10,000,000 | FRANCE OATI 0.10% 01/03/2028 | 11,720,695 | 1.63 |
| | <i>Estados Unidos de América</i> | 50,789,761 | 7.05 | 1,000,000 | FRANCE (REPUBLIQUE) 0% 25/02/2025 | 973,910 | 0.14 |
| 1,851,000 | AT&T INC 2.55% 01/12/2033 | 1,437,263 | 0.20 | 9,000,000 | FRANCE (REPUBLIQUE) 0% 25/05/2032 | 7,461,270 | 1.03 |
| 1,400,000 | DUKE ENERGY CORP 3.10% 15/06/2028 | 1,386,000 | 0.19 | 2,800,000 | ILIAD SA 1.875% 25/04/2025 | 2,534,112 | 0.35 |
| 1,000,000 | FORD MOTOR CREDIT CO LLC 3.25% 15/09/2025 | 918,820 | 0.13 | 1,100,000 | IMERYS 1.50% 15/01/2027 | 1,007,413 | 0.14 |
| 1,400,000 | LIBERTY MUTUAL GROUP INC 2.75% REGS 04/05/2026 | 1,397,340 | 0.19 | 600,000 | IPSEN 1.875% 16/06/2023 | 597,246 | 0.08 |
| 408,000 | MORGAN STANLEY 1.75% 30/01/2025 | 400,150 | 0.06 | 400,000 | LA BANQUE POSTALE VAR 19/11/2027 | 401,232 | 0.06 |
| 600,000 | MPT OPERATING PARTNERSHIP LP / MPT FINANCE CORP 0.993% 15/10/2026 | 495,768 | 0.07 | 1,900,000 | LA BANQUE POSTALE 1.00% 16/10/2024 | 1,833,728 | 0.25 |
| 1,400,000 | THERMO FISHER SCIENTIFIC INC 1.375% 12/09/2028 | 1,301,496 | 0.18 | 500,000 | LA BANQUE POSTALE 3.00% 09/06/2028 | 454,495 | 0.06 |
| 383,000 | TIME WARNER INC 1.95% 15/09/2023 | 383,869 | 0.05 | 700,000 | LA MONDIALE SOCIETE D ASSURANCE A FORME MUTUELLE 0.75% 20/04/2026 | 632,527 | 0.09 |
| 3,000,000 | UNITED STATES OF AMERICA 0.375% 31/10/2023 | 2,774,131 | 0.38 | 1,400,000 | LAGARDERE SA 2.125% 16/10/2026 | 1,304,408 | 0.18 |
| 28,000,000 | UNITED STATES OF AMERICA 1.50% 29/02/2024 | 26,162,852 | 3.64 | 293,000 | ORANGE SA VAR PERPETUAL EUR (ISIN XS1115498260) | 296,299 | 0.04 |
| 8,000,000 | UNITED STATES OF AMERICA 1.875% 15/02/2041 | 6,019,537 | 0.84 | 600,000 | PERNOD RICARD SA 1.50% 18/05/2026 | 582,348 | 0.08 |
| 1,500,000 | USA T-BONDSI 0.75% 15/02/2042 | 1,691,674 | 0.23 | 1,700,000 | PLASTIC OMNIUM SA 1.25% 26/06/2024 | 1,632,816 | 0.23 |
| 1,000,000 | USA T-BONDSI 1.00% 15/02/2048 | 1,080,620 | 0.15 | 1,900,000 | PSA BANQUE FRANCE 0.75% 19/04/2023 | 1,892,210 | 0.26 |
| 2,000,000 | USA T-BONDSI 2.125% 15/02/2040 | 3,006,566 | 0.42 | 300,000 | RALLYE SA 0% 23/01/2023 DEFAULTED | 42,318 | 0.01 |
| 2,500,000 | VERIZON COMMUNICATIONS INC 1.875% 26/10/2029 | 2,333,675 | 0.32 | 300,000 | RALLYE SA 4.00% 28/02/2032 | 46,389 | 0.01 |
| | <i>Finlandia</i> | 1,106,640 | 0.15 | 1,600,000 | RCI BANQUE SA VAR 12/03/2025 | 1,567,312 | 0.22 |
| 1,200,000 | NORDEA BANK ABP VAR PERPETUAL | 1,106,640 | 0.15 | 410,000 | RCI BANQUE SA 0.50% 14/07/2025 | 369,783 | 0.05 |
| | <i>Francia</i> | 109,575,641 | 15.20 | 766,000 | RENAULT SA 1.00% 08/03/2023 | 759,068 | 0.11 |
| 1,700,000 | AEROPORTS DE PARIS 2.125% 02/10/2026 | 1,679,396 | 0.23 | 2,500,000 | RENAULT SA 1.00% 18/04/2024 | 2,344,175 | 0.33 |
| 1,300,000 | AIR FRANCE KLM 3.75% 12/10/2022 | 1,296,789 | 0.18 | 2,300,000 | RENAULT SA 2.375% 25/05/2026 | 1,976,942 | 0.27 |
| 1,200,000 | ALTAREA 1.875% 17/01/2028 | 956,280 | 0.13 | 2,600,000 | SANOFI SA 0.875% 06/04/2025 | 2,543,320 | 0.35 |
| 3,700,000 | ALTAREA 2.25% 05/07/2024 | 3,583,968 | 0.50 | 200,000 | SCOR SE VAR 31/12/2099 | 196,082 | 0.03 |
| 2,300,000 | APRR STE DES AUTOROUTES PARIS RHINE RHONE 0.125% 18/01/2029 | 1,932,874 | 0.27 | 1,600,000 | SOCIETE GENERALE PARIS VAR 30/05/2025 | 1,580,112 | 0.22 |
| 2,505,000 | AXA SA VAR PERPETUAL | 2,446,483 | 0.34 | 400,000 | STE DES AUTOROUTES DU NORD ET DE L'EST DE LA FRANCE SANEF 1.875% 16/03/2026 | 381,928 | 0.05 |
| 2,600,000 | BNP PARIBAS SA VAR 14/10/2027 | 2,302,118 | 0.32 | 561,000 | TOTAL ENERGIES SE VAR PERPETUAL EUR (ISIN XS1501167164) | 549,011 | 0.08 |
| 2,000,000 | BNP PARIBAS SA VAR 30/05/2028 | 1,735,380 | 0.24 | 1,000,000 | UNIBAIL-RODAMCO SE VAR PERPETUAL EUR (ISIN FR0013330529) | 743,930 | 0.10 |
| 3,200,000 | BNP PARIBAS SA 1.00% 17/04/2024 | 3,140,864 | 0.44 | 1,400,000 | VALEO SA 1.00% 03/08/2028 | 1,094,478 | 0.15 |
| 3,400,000 | BNP PARIBAS SA 1.25% 19/03/2025 | 3,272,466 | 0.45 | 300,000 | VEOLIA ENVIRONMENT SA 1.59% 10/01/2028 | 281,481 | 0.04 |
| 766,000 | BNP PARIBAS SA 2.375% 17/02/2025 | 751,423 | 0.10 | 500,000 | VINCI SA 0% 27/11/2028 | 421,740 | 0.06 |
| 1,900,000 | BPCE SA 0.375% 02/02/2026 | 1,757,633 | 0.24 | 300,000 | WENDEL SE 2.50% 09/02/2027 | 285,912 | 0.04 |

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Cartera de títulos a 30/06/22

| Cantidad | | Valor de mercado | % del VL | Cantidad | | Valor de mercado | % del VL |
|------------|---|------------------|----------|-------------|--|------------------|----------|
| | | EUR | | | | EUR | |
| 1,200,000 | WORLDLINE SA 1.625% 13/09/2024 | 1,174,644 | 0.16 | | | | |
| | <i>Indonesia</i> | 1,321,138 | 0.18 | | <i>Japón</i> | 4,120,073 | 0.57 |
| 1,400,000 | INDONESIA 4.10% 24/04/2028 | 1,321,138 | 0.18 | 400,000,000 | JAPAN 0.10% 20/09/2031 | 2,779,504 | 0.38 |
| | <i>Irlanda</i> | 3,600,829 | 0.50 | 400,000 | NISSAN MOTOR CO LTD 1.94% REGS 15/09/2023 | 398,200 | 0.06 |
| 1,900,000 | AIB GROUP PLC VAR 30/05/2031 | 1,724,611 | 0.24 | 1,000,000 | NISSAN MOTOR CO LTD 3.043% REGS 15/09/2023 | 942,369 | 0.13 |
| 900,000 | HAMMERSON IRELAND FINANCE DAC 1.75% 03/06/2027 | 679,788 | 0.09 | | <i>Luxemburgo</i> | 2,445,650 | 0.34 |
| 1,500,000 | SMURFIT KAPPA TREASURY UNLIMITED COMPANY 0.50% 22/09/2029 | 1,196,430 | 0.17 | 300,000 | BECTON DICKINSON EURO FINANCE SARL 0.334% 13/08/2028 | 251,511 | 0.03 |
| | <i>Isla de Jersey</i> | 478,419 | 0.07 | 510,000 | SES SA VAR PERPETUAL EUR (ISIN XS1405765659) | 494,471 | 0.07 |
| 498,000 | APTIV PLC 1.50% 10/03/2025 | 478,419 | 0.07 | 1,800,000 | TRATON FINANCE LUXEMBOURG SA 0.125% 10/11/2024 | 1,699,668 | 0.24 |
| | <i>Israel</i> | 594,398 | 0.08 | | <i>México</i> | 5,926,838 | 0.82 |
| 700,000 | TEVA PHARMACEUTICAL INDUSTRIES LTD 3.75% 09/05/2027 | 594,398 | 0.08 | 1,500,000 | MEXICO 1.35% 18/09/2027 | 1,326,120 | 0.18 |
| | <i>Italia</i> | 99,425,211 | 13.79 | 1,400,000 | MEXICO 1.75% 17/04/2028 | 1,214,010 | 0.17 |
| 1,300,000 | ASSICURAZIONI GENERALI SPA 3.875% 29/01/2029 | 1,206,452 | 0.17 | 1,021,000 | MEXICO 3.60% 30/01/2025 | 973,009 | 0.13 |
| 100,000 | ASSICURAZIONI GENERALI SPA 4.125% 04/05/2026 | 100,213 | 0.01 | 400,000 | MEXICO 8.00% 07/12/2023 | 1,861,493 | 0.26 |
| 817,000 | AUTOSTRADE PER ITALIA SPA 1.75% 26/06/2026 | 740,847 | 0.10 | 549,000 | PETROLEOS MEXICANOS PEMEX 5.125% 15/03/2023 | 552,206 | 0.08 |
| 132,000 | ENEL SPA VAR 24/05/2080 | 123,266 | 0.02 | | <i>Noruega</i> | 9,329,034 | 1.29 |
| 1,200,000 | ENI S P A VAR PERPETUAL EUR (ISIN XS2242931603) | 947,784 | 0.13 | 85,000,000 | NORWAY 2.00% 24/05/2023 | 8,204,274 | 1.13 |
| 306,000 | ENI S P A 1.50% 02/02/2026 | 297,328 | 0.04 | 1,200,000 | SANTANDER CONSUMER BANK AS 0.50% 11/08/2025 | 1,124,760 | 0.16 |
| 664,000 | INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS1548475968) | 631,145 | 0.09 | | <i>Países Bajos</i> | 30,309,543 | 4.20 |
| 5,400,000 | INTESA SANPAOLO SPA 1.75% 20/03/2028 | 4,837,806 | 0.67 | 3,400,000 | ABN AMRO BANK NV VAR PERPETUAL EUR (ISIN XS1693822634) | 2,911,488 | 0.40 |
| 191,000 | INTESA SANPAOLO SPA 3.928% 15/09/2026 | 188,727 | 0.03 | 1,200,000 | ABN AMRO BANK NV 0.50% 23/09/2029 | 971,148 | 0.13 |
| 200,000 | INTESA SANPAOLO VITA S P A VAR PERPETUAL | 194,818 | 0.03 | 1,200,000 | AIRBUS SE 2.375% 07/04/2032 | 1,149,396 | 0.16 |
| 2,500,000 | ITALY BTP 0% 01/04/2026 | 2,307,925 | 0.32 | 2,400,000 | COOPERATIEVE RABOBANK UA VAR PERPETUAL EUR (ISIN XS1877860533) | 2,214,288 | 0.31 |
| 11,500,000 | ITALY BTP 0% 15/04/2024 | 11,234,925 | 1.56 | 280,000 | CRH PLC 1.875% 09/01/2024 | 279,602 | 0.04 |
| 4,000,000 | ITALY BTP 0% 15/08/2024 | 3,880,480 | 0.54 | 1,500,000 | CTP NV 0.875% 20/01/2026 | 1,257,180 | 0.17 |
| 25,000,000 | ITALY BTP 0% 30/01/2024 | 24,542,000 | 3.40 | 1,400,000 | EXOR N.V. 0.875% 19/01/2031 | 1,067,738 | 0.15 |
| 500,000 | ITALY BTP 0.50% 15/07/2028 | 440,805 | 0.06 | 3,200,000 | IBERDROLA INTERNATIONAL BV VAR PERPETUAL EUR (ISIN XS1721244371) | 3,140,736 | 0.44 |
| 6,000,000 | ITALY BTP 0.90% 01/04/2031 | 4,985,040 | 0.69 | 1,100,000 | ING GROUP NV VAR 26/09/2029 | 1,042,921 | 0.14 |
| 3,000,000 | ITALY BTP 0.95% 01/08/2030 | 2,555,460 | 0.35 | 319,000 | REN FINANCE BV 2.50% 12/02/2025 | 319,415 | 0.04 |
| 2,000,000 | ITALY BTP 1.45% 01/03/2036 | 1,577,040 | 0.22 | 2,700,000 | REPSOL INTERNATIONAL FINANCE BV VAR 25/03/2075 | 2,594,052 | 0.36 |
| 6,000,000 | ITALY BTP 1.65% 01/03/2032 | 5,250,420 | 0.73 | 4,300,000 | STELLANTIS NV 2.00% 20/03/2025 | 4,154,488 | 0.59 |
| 1,000,000 | ITALY BTP 1.65% 01/12/2030 | 895,810 | 0.12 | 1,264,000 | STELLANTIS NV 2.00% 23/03/2024 | 1,254,684 | 0.17 |
| 1,200,000 | ITALY BTP 1.80% 01/03/2041 | 921,456 | 0.13 | 3,000,000 | TELEFONICA EUROPE BV VAR PERPETUAL EUR (ISIN XS1795406658) | 2,694,150 | 0.37 |
| 6,500,000 | ITALY BTP 2.00% 01/02/2028 | 6,329,050 | 0.88 | 1,021,000 | TENNET HOLDING BV VAR PERPETUAL EUR (ISIN XS1591694481) | 985,949 | 0.14 |
| 700,000 | ITALY BTP 2.00% 01/12/2025 | 701,162 | 0.10 | 2,900,000 | TENNET HOLDING BV 1.625% 17/11/2026 | 2,824,571 | 0.39 |
| 8,000,000 | ITALY BTP 2.05% 01/08/2027 | 7,857,520 | 1.09 | 1,700,000 | VOLKSWAGEN INTERNATIONAL FINANCE NV 0.875% 22/09/2028 | 1,447,737 | 0.20 |
| 4,210,000 | ITALY BTP 2.20% 01/06/2027 | 4,176,868 | 0.58 | | <i>Portugal</i> | 5,564,461 | 0.77 |
| 1,000,000 | ITALY BTP 3.00% 01/08/2029 | 1,011,470 | 0.14 | 300,000 | BRISA CONCESSAO RODOVIARIA SA 2.00% 22/03/2023 | 302,580 | 0.04 |
| 3,000,000 | ITALY BTP 3.10% 01/03/2040 | 2,846,640 | 0.39 | 1,100,000 | EDP ENERGIAS DE PORTUGAL VAR 14/03/2082 | 849,739 | 0.12 |
| 3,000,000 | ITALY CCT FRN 15/01/2025 | 3,113,670 | 0.43 | | | | |
| 1,091,000 | TELECOM ITALIA SPA 3.00% 30/09/2025 | 1,017,554 | 0.14 | | | | |
| 2,000,000 | UNICREDIT SPA VAR 03/07/2025 | 1,922,160 | 0.27 | | | | |
| 3,500,000 | UNICREDIT SPA 0.85% 19/01/2031 | 2,589,370 | 0.36 | | | | |

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Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL | |
|-----------|--|-------------------|-------------|---|---|--------------------------|
| | EUR | | | EUR | | |
| 100,000 | DUTCH PROPERTY FINANCE VAR 28/07/2054 | 96,606 | 0.01 | | | |
| 500,000 | EDML 2018 1 B V VAR 28/01/2058 | 489,447 | 0.07 | <i>Isla de Jersey</i> | 7,227,988 1.00 | |
| 2,000,000 | PRINSEN MORTGAGE FINANCE BV VAR 20/12/2070 | 1,991,944 | 0.28 | 700,000 | WISDOM TREE COMMODITY SECURITIES LIMITED ETF | 7,227,988 1.00 |
| | <i>Portugal</i> | 248,609 | 0.03 | | <i>Luxemburgo</i> | 25,432,463 3.53 |
| 300,000 | ARES LUSITANI STC SA VAR 25/01/2035 | 248,609 | 0.03 | 6 | AMUNDI PLANET EMERGING GREEN ONE SICAV | 55,810 0.01 |
| | <i>Reino Unido</i> | 10,647,495 | 1.47 | 130 | AMUNDI FUNDS EMERGING MARKETS HARD CURRENCY BOND - I EUR (C) | 4,891,406 0.68 |
| 1,000,000 | FINSBURY SQUARE VAR 16/12/2071 GBP (ISIN XS2400369679) | 1,108,043 | 0.15 | 10,000 | AMUNDI FUNDS EMERGING MARKETS LOCAL CURRENCY BOND - I USD (C) | 8,311,827 1.15 |
| 220,000 | FINSBURY SQUARE VAR 16/12/2071 GBP (ISIN XS2400370339) | 244,227 | 0.03 | 7,000 | AMUNDI FUNDS EURO HIGH YIELD SHORT TERM BOND - I EUR (C) | 7,632,870 1.06 |
| 110,000 | FINSBURY SQUARE VAR 16/12/2071 GBP (ISIN XS2400370685) | 119,957 | 0.02 | 7,000 | AMUNDI SF EUR COMMODITIES - I (C) | 4,540,550 0.63 |
| 2,000,000 | FINSBURY SQUIRE 21 GREEN PLC VAR 16/12/2067 | 2,099,629 | 0.28 | Instrumentos del mercado monetario | | 54,987,340 7.62 |
| 3,000,000 | INCOME CONTINGENT STUDENT LOANS 1 2002-2006 PLC VAR 24/07/2058 | 1,302,060 | 0.18 | | <i>España</i> | 12,981,380 1.80 |
| 500,000 | PARAGON MORTGAGES NO 12 PLC FRN 15/11/2038 | 297,181 | 0.04 | 3,000,000 | SPAIN 0% 09/09/2022 | 3,001,980 0.42 |
| 4,200,000 | PARAGON MORTGAGES NO 12 PLC VAR 15/11/2038 EUR (ISIN XS0261646565) | 1,120,717 | 0.16 | 10,000,000 | SPAIN 0% 10/03/2023 | 9,979,400 1.38 |
| 1,170,000 | PARAGON MORTGAGES NO 12 PLC VAR 15/11/2038 EUR (ISIN XS0261648850) | 705,108 | 0.10 | | <i>Italia</i> | 42,005,960 5.82 |
| 1,500,000 | PARAGON MORTGAGES VAR 15/05/2050 | 1,161,033 | 0.16 | 5,000,000 | ITALY BOT 0% 13/01/2023 | 4,997,250 0.69 |
| 800,000 | TOWD POINT MORTGAGE FUNDING 2019 GRANITE 4 VAR 20/10/2051 | 905,716 | 0.13 | 5,000,000 | ITALY BOT 0% 14/02/2023 | 4,991,700 0.69 |
| 500,000 | TOWER BRIDGE FUNDING VAR 20/12/2063 | 570,461 | 0.08 | 2,000,000 | ITALY BOT 0% 14/04/2023 | 1,997,360 0.28 |
| 900,000 | TWIN BRIDGES VAR 01/12/2055 | 1,013,363 | 0.14 | 10,000,000 | ITALY BOT 0% 14/09/2022 | 10,007,100 1.39 |
| | Valores ETC | 11,010,240 | 1.53 | 5,000,000 | ITALY BOT 0% 14/10/2022 | 5,002,500 0.69 |
| | <i>Irlanda</i> | 11,010,240 | 1.53 | 15,000,000 | ITALY BOT 0% 31/08/2022 | 15,010,050 2.08 |
| 160,000 | AMUNDI PHYSICAL GOLD ETC | 11,010,240 | 1.53 | Instrumentos derivados | | 3,815,038 0.53 |
| | Warrants, Derechos | 389 | 0.00 | | Opciones | 3,815,038 0.53 |
| | <i>Canadá</i> | 386 | 0.00 | | <i>Alemania</i> | 1,821,600 0.25 |
| 3,100 | CLEVER LEAVES HOLDING WARRANT 18/12/2025 | 386 | 0.00 | 575 | DJ EURO STOXX 50 EUR - 3,600 - 16.12.22 PUT | 1,821,600 0.25 |
| | <i>Francia</i> | 3 | 0.00 | | <i>Estados Unidos de América</i> | 1,993,438 0.28 |
| 2 | FAURECIA SE RIGHTS | 3 | 0.00 | 18 | S&P 500 INDEX - 4,300 - 15.07.22 PUT | 901,162 0.12 |
| | Acción/Participaciones de OICVM/OIC | 52,297,310 | 7.25 | 18 | S&P 500 INDEX - 4,410 - 15.07.22 PUT | 1,092,276 0.16 |
| | Acción/Participaciones en fondos de inversión | 52,297,310 | 7.25 | Posiciones a corto plazo | | -1,225,607 -0.17 |
| | <i>Francia</i> | 8,906,479 | 1.23 | Instrumentos derivados | | -1,225,607 -0.17 |
| 25,000 | AMUNDI ETF MSCI EUR.EX EMU ETF | 7,261,250 | 1.00 | | Opciones | -1,225,607 -0.17 |
| 1 | AMUNDI EURO LIQUIDITY SHORT TERM SRI EUR (ISIN FR0007435920) | 215,255 | 0.03 | | <i>Alemania</i> | -1,070,650 -0.15 |
| 150 | AMUNDI VOLATILITY RISK PREMIA FCP | 1,429,974 | 0.20 | -575 | DJ EURO STOXX 50 EUR - 3,300 - 16.12.22 PUT | -1,070,650 -0.15 |
| | <i>Irlanda</i> | 10,730,380 | 1.49 | | <i>Estados Unidos de América</i> | -154,957 -0.02 |
| 250,000 | ISHARES S P 500 UTILITIES SECTOR ETF | 1,878,079 | 0.26 | -18 | S&P 500 INDEX - 3,800 - 15.07.22 PUT | -154,957 -0.02 |
| 451,498 | ISHARES V PLC GOLD PRODUCERS ETF | 5,093,901 | 0.71 | Total cartera de títulos | | 673,207,318 93.34 |
| 60,000 | SSGA SPDR ETFS EUROPE I PLC ETF | 3,758,400 | 0.52 | | | |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---|--------------------------------------|--------------------------|-----------|----------------------------------|------------------------|
| | EUR | | | EUR | |
| Posiciones a largo plazo | 1,433,783,360 | 92.47 | 24,154 | ECOLAB INC | 3,555,925 0.23 |
| Valores mobiliarios admitidos a cotización oficial en una bolsa de valores y/o negociados en otro mercado regulado | 1,433,783,360 | 92.47 | 16,546 | ELEVANCE HEALTH INC | 7,643,969 0.49 |
| Acciones | 448,325,464 | 28.91 | 122,930 | FIRST SOLAR INC | 8,011,116 0.52 |
| <i>Alemania</i> | <i>14,774,766</i> | <i>0.95</i> | 96,523 | GILEAD SCIENCES INC | 5,706,716 0.37 |
| 10,078 | ADIDAS NOM | 1,700,763 0.11 | 165,464 | GRAPHIC PACKAGING HOLDING CO | 3,244,547 0.21 |
| 83,213 | DEUTSCHE POST AG-NOM | 2,974,033 0.19 | 56,764 | HARTFORD FINANCIAL SERVICES GRP | 3,553,146 0.23 |
| 164,947 | DEUTSCHE TELEKOM AG-NOM | 3,125,086 0.20 | 23,450 | HCA HEALTHCARE RG REGISTERED SHS | 3,772,816 0.24 |
| 103,600 | INFINEON TECHNOLOGIES AG-NOM | 2,392,124 0.15 | 243,283 | HEWLETT PACKARD ENTERPRISE | 3,083,361 0.20 |
| 14,248 | MUENCHENER RUECKVERSICHERUNGS AG-NOM | 3,194,401 0.21 | 23,027 | HOME DEPOT INC | 6,046,556 0.39 |
| 15,971 | SAP SE | 1,388,359 0.09 | 13,577 | HUMANA | 6,084,423 0.39 |
| | <i>Australia</i> | <i>11,263,973 0.73</i> | 86,351 | INTEL CORP | 3,089,953 0.20 |
| 138,606 | ANZ BANKING GROUP | 2,008,413 0.13 | 34,107 | INTL BUSINESS MACHINES CORP | 4,608,825 0.30 |
| 451,462 | BRAMBLES LIMITED | 3,180,293 0.21 | 22,864 | IQVIA HOLDINGS INC | 4,744,261 0.31 |
| 21,570 | CSL LTD | 3,817,294 0.24 | 41,761 | JP MORGAN CHASE & CO | 4,500,657 0.29 |
| 1,738,182 | MIRVAC GROUP REIT | 2,257,973 0.15 | 5,856 | LAM RESEARCH CORP | 2,387,043 0.15 |
| | <i>Austria</i> | <i>7,289,421 0.47</i> | 23,151 | LOWE'S COMPANIES INC | 3,867,099 0.25 |
| 78,087 | VERBUND A | 7,289,421 0.47 | 63,670 | MICRON TECHNOLOGY INC | 3,366,663 0.22 |
| | <i>Bélgica</i> | <i>2,875,058 0.19</i> | 68,658 | MICROSOFT CORP | 16,866,836 1.08 |
| 35,653 | UCB SA | 2,875,058 0.19 | 33,091 | MKS INSTRUMENTS INC | 3,248,486 0.21 |
| | <i>Canadá</i> | <i>9,194,253 0.59</i> | 125,669 | MONDELEZ INTERNATIONAL | 7,463,569 0.48 |
| 126,300 | CANADIAN IMPERIAL BANK OF COM | 5,846,017 0.37 | 25,322 | NVIDIA CORP | 3,671,684 0.24 |
| 31,200 | CANADIAN NATIONAL RAILWAY CO | 3,348,236 0.22 | 39,197 | PNC FINANCIAL SERVICES GROUP | 5,918,636 0.38 |
| | <i>Dinamarca</i> | <i>11,182,750 0.72</i> | 33,977 | PROLOGIS REIT | 3,824,911 0.25 |
| 62,345 | ORSTED SH | 6,219,702 0.40 | 51,107 | QUALCOMM INC | 6,244,592 0.40 |
| 6,228 | ROCKWOOL A/S | 1,337,865 0.09 | 30,898 | SALESFORCE.COM | 4,877,714 0.31 |
| 179,848 | VESTAS WIND SYSTEM A/S | 3,625,183 0.23 | 22,484 | S&P GLOBAL INC | 7,258,023 0.47 |
| | <i>España</i> | <i>12,373,030 0.80</i> | 21,453 | STANLEY BLACK AND DECKER INC. | 2,153,200 0.14 |
| 1,129,157 | BANCO SANTANDER SA | 3,035,174 0.20 | 45,068 | STARBUCKS | 3,293,074 0.21 |
| 169,842 | SIEMENS GAMESA RENEWABLE ENERGY SA | 3,041,870 0.20 | 66,226 | SYSCO CORP | 5,371,816 0.35 |
| 224,281 | SOLARIA ENERGIA Y MEDIO AMBIENTE SA | 4,541,691 0.29 | 34,795 | THE HERSHEY CO | 7,162,355 0.46 |
| | <i>Estados Unidos de América</i> | <i>248,502,148 16.02</i> | 52,911 | TJX COMPANIES INC | 2,825,598 0.18 |
| 43,735 | ABBVIE INC | 6,421,467 0.41 | 20,469 | TRACTOR SUPPLY | 3,795,414 0.24 |
| 11,381 | ADOBE INC | 3,985,010 0.26 | 101,276 | VERIZON COMMUNICATIONS INC | 4,918,248 0.32 |
| 22,118 | AIR PRODUCTS & CHEMICALS INC | 5,092,567 0.33 | 43,526 | VF CORP | 1,839,379 0.12 |
| 39,169 | AMERICAN EXPRESS CO | 5,197,306 0.34 | 26,199 | VISA INC-A | 4,939,581 0.32 |
| 35,445 | AMERICAN WATER WORKS | 5,045,263 0.33 | 59,371 | WASTE MANAGEMENT INC | 8,690,558 0.56 |
| 22,280 | AMGEN INC | 5,185,063 0.33 | 83,297 | WEYERHAEUSER CO REIT | 2,638,064 0.17 |
| 233,476 | AT&T INC | 4,685,376 0.30 | 75,067 | XYLEM | 5,615,036 0.36 |
| 33,266 | BRIGHT HORIZONS FAMILY SOLUTIONS | 2,688,772 0.17 | 31,159 | ZENDESK | 2,206,121 0.14 |
| 21,529 | CATERPILLAR INC | 3,680,389 0.24 | | <i>Francia</i> | <i>18,110,047 1.17</i> |
| 107,150 | CHEGG INC | 1,925,820 0.12 | 174,846 | AXA | 3,787,164 0.25 |
| 116,626 | CISCO SYSTEMS INC | 4,756,739 0.31 | 31,945 | COMPAGNIE DE SAINT-GOBAIN SA | 1,307,988 0.08 |
| 36,098 | CROWN HOLDINGS | 3,180,781 0.21 | 45,508 | DANONE SA | 2,423,756 0.16 |
| 15,936 | DEERE & CO | 4,567,624 0.29 | 12,046 | ESSILOR LUXOTTICA SA | 1,721,373 0.11 |
| | | | 211,122 | ORANGE | 2,368,789 0.15 |
| | | | 35,954 | PUBLICIS GROUPE | 1,677,614 0.11 |
| | | | 22,243 | SANOFI | 2,142,891 0.14 |
| | | | 23,742 | SCHNEIDER ELECTRIC SA | 2,680,472 0.17 |
| | | | | <i>Hong Kong (China)</i> | <i>8,968,559 0.58</i> |
| | | | 446,600 | AIA GROUP LTD -H- | 4,630,081 0.30 |
| | | | 2,258,000 | LENOVO GROUP LTD -H- | 2,017,546 0.13 |
| | | | 297,500 | LINK REIT -H- | 2,320,932 0.15 |

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Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|------------------------------------|------------------|----------|--|--------------------|--------------|
| | EUR | | | EUR | |
| <i>Irlanda</i> | 13,825,992 | 0.89 | <i>Taiwán</i> | 2,684,777 | 0.17 |
| 60,592 CRH PLC | 1,999,536 | 0.13 | 34,292 TAIWAN SEMICONDUCTOR-SP ADR | 2,684,777 | 0.17 |
| 23,688 LINDE PLC | 6,489,328 | 0.42 | Bonos | 985,457,896 | 63.56 |
| 62,114 MEDTRONIC PLC | 5,337,128 | 0.34 | <i>Austria</i> | 90,871,199 | 5.86 |
| <i>Isla de Jersey</i> | 4,527,805 | 0.29 | 2,000,000 AUSTRIA 0% 15/07/2023 | 1,990,260 | 0.13 |
| 53,091 APTIV REGISTERED SHS | 4,527,805 | 0.29 | 12,000,000 AUSTRIA 0% 15/07/2024 | 11,852,760 | 0.76 |
| <i>Islas Caimán</i> | 2,982,994 | 0.19 | 8,000,000 AUSTRIA 0% 20/02/2031 | 6,858,480 | 0.44 |
| 20,968 BAIDU SP ADR | 2,982,994 | 0.19 | 28,000,000 AUSTRIA 0.50% 20/04/2027 | 27,004,040 | 1.75 |
| <i>Italia</i> | 7,302,961 | 0.47 | 25,500,000 AUSTRIA 0.75% 20/10/2026 | 25,039,980 | 1.61 |
| 150,239 PRYSMIAN SPA | 3,937,764 | 0.25 | 8,000,000 AUSTRIA 2.40% 23/05/2034 | 8,352,000 | 0.54 |
| 673,174 SNAM RETE GAS | 3,365,197 | 0.22 | 3,000,000 ERSTE GROUP BANK AG 0.25% 27/01/2031 | 2,297,460 | 0.15 |
| <i>Japón</i> | 35,450,192 | 2.29 | 3,400,000 OESTERREICHISCHE KONTROLLBANK AG OEKB 0% 08/10/2026 | 3,167,576 | 0.20 |
| 250,700 ASTELLAS PHARMA INC | 3,733,238 | 0.24 | 4,300,000 VERBUND AG 1.50% 20/11/2024 | 4,308,643 | 0.28 |
| 95,200 DAI-ICHI LIFE HLDGS SHS | 1,682,409 | 0.11 | <i>Alemania</i> | 176,715,794 | 11.40 |
| 60,700 DENSO CORP | 3,080,523 | 0.20 | 3,000,000 BAYERISCHE LANDESBANK 0.05% 30/04/2031 | 2,499,300 | 0.16 |
| 17,500 FUJITSU LTD | 2,090,321 | 0.13 | 2,050,000 DEUTSCHE BAHN FINANCE GMBH 0.50% 09/04/2027 | 1,921,383 | 0.12 |
| 151,900 KDDI CORP | 4,587,065 | 0.31 | 5,600,000 DEUTSCHE BORSE AG 0% 22/02/2026 | 5,213,040 | 0.34 |
| 179,200 KUBOTA CORPORATION | 2,557,483 | 0.16 | 4,650,000 DEUTSCHE KREDITBANK AG 0.01% 23/02/2026 | 4,298,553 | 0.28 |
| 77,900 KURITA WATER INDUSTRIES LTD | 2,693,022 | 0.17 | 3,000,000 DEUTSCHE PFANDBRIEFBANK AG 0.01% 25/08/2026 | 2,796,570 | 0.18 |
| 228,850 MIZUHO FINANCIAL GROUP INC | 2,486,210 | 0.16 | 4,500,000 DEUTSCHE TELEKOM AG 0.50% 05/07/2027 | 4,109,940 | 0.27 |
| 41,600 MURATA MANUFACTURING CO LTD | 2,166,263 | 0.14 | 19,200,000 GERMANY BUND 0% 15/08/2030 | 17,447,424 | 1.12 |
| 5,100 NINTENDO CO LTD | 2,107,081 | 0.14 | 6,500,000 GERMANY BUND 0.50% 15/02/2028 | 6,300,775 | 0.41 |
| 40,500 SONY GROUP CORPORATION | 3,163,758 | 0.20 | 5,000,000 GERMANY BUND 3.25% 04/07/2042 | 6,417,400 | 0.41 |
| 122,400 SUMCO CORP | 1,515,892 | 0.10 | 5,400,000 GERMANY BUND 4.75% 04/07/2034 | 7,375,860 | 0.48 |
| 11,500 TOKYO ELECTRON LTD | 3,586,927 | 0.23 | 12,800,000 GERMANY BUND 0.10% 15/04/2026 | 15,802,802 | 1.02 |
| <i>Países Bajos</i> | 8,587,258 | 0.55 | 7,900,000 ING DIBA AG 0.01% 07/10/2028 | 7,005,641 | 0.45 |
| 4,105 ASML HOLDING N.V. | 1,871,264 | 0.12 | 4,950,000 KREDITANSTALT FUR WIEDERAUFBAU 0% 09/11/2028 | 4,454,109 | 0.29 |
| 318,197 CNH INDUSTRIAL N.V | 3,506,532 | 0.22 | 5,000,000 KREDITANSTALT FUR WIEDERAUFBAU 0% 15/09/2028 | 4,516,400 | 0.29 |
| 943,682 KONINKLIJKE KPN NV | 3,209,462 | 0.21 | 4,600,000 KREDITANSTALT FUR WIEDERAUFBAU 0% 18/02/2025 | 4,470,924 | 0.29 |
| <i>Portugal</i> | 2,107,308 | 0.14 | 4,500,000 KREDITANSTALT FUR WIEDERAUFBAU 0.05% 30/05/2024 | 4,432,725 | 0.29 |
| 101,606 JERONIMO MARTINS SGPS SA | 2,107,308 | 0.14 | 3,500,000 KREDITANSTALT FUR WIEDERAUFBAU 0.375% 23/04/2030 | 3,121,790 | 0.20 |
| <i>Reino Unido</i> | 16,528,327 | 1.07 | 3,400,000 LANDESBANK BADEN WUERTTEMBERG 0.01% 18/09/2028 | 3,017,772 | 0.19 |
| 337,054 BRITVIC | 3,175,544 | 0.20 | 10,000,000 LANDESBANK BADEN WUERTTEMBERG 0.375% 18/02/2027 | 8,838,000 | 0.57 |
| 1,114,709 BT GROUP PLC | 2,412,527 | 0.16 | 7,000,000 LANDESBANK BADEN WUERTTEMBERG 0.375% 29/07/2026 | 6,337,940 | 0.41 |
| 533,136 HSBC HOLDINGS PLC | 3,317,235 | 0.21 | 5,200,000 LANDESBANK BADEN WUERTTEMBERG 0.375% 30/09/2027 | 4,497,792 | 0.29 |
| 357,456 INFORMA PLC | 2,195,896 | 0.14 | 2,400,000 LEG IMMOBILIEN SE 0.375% 17/01/2026 | 2,130,168 | 0.14 |
| 362,493 RENTOKIL INITIAL | 1,998,596 | 0.13 | 3,800,000 LEG IMMOBILIEN SE 0.75% 30/06/2031 | 2,705,752 | 0.17 |
| 111,546 SMITH & NEPHEW | 1,486,978 | 0.10 | 2,200,000 SAP SE 0% 17/05/2023 | 2,180,332 | 0.14 |
| 67,445 WHITBREAD | 1,941,551 | 0.13 | 2,650,000 STATE OF BADEN-WUERTTEMBERG 0.01% 07/03/2031 | 2,233,341 | 0.14 |
| <i>Singapur</i> | 3,161,896 | 0.20 | 6,850,000 STATE OF BADEN-WUERTTEMBERG 0.01% 08/04/2025 | 6,604,633 | 0.43 |
| 155,000 DBS GROUP HOLDINGS LTD | 3,161,896 | 0.20 | 10,000,000 STATE OF LOWER SAXONY 0% 10/07/2026 | 9,408,300 | 0.61 |
| <i>Suiza</i> | 6,631,949 | 0.43 | | | |
| 6,411 LONZA GROUP AG N | 3,260,265 | 0.21 | | | |
| 10,594 ROCHE HOLDING LTD | 3,371,684 | 0.22 | | | |

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Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL | | |
|------------|--|------------|----------|------------------|---|-------------|-------|
| | EUR | | | EUR | | | |
| 4,450,000 | STATE OF LOWER SAXONY 0.01% 17/03/2026 | 4,215,752 | 0.27 | 5,580,000 | AIR PRODUCTS CHEMICALS 1.00% 12/02/2025 | 5,404,565 | 0.35 |
| 7,000,000 | STATE OF LOWER SAXONY 0.01% 26/05/2028 | 6,328,280 | 0.41 | 1,300,000 | BECTON DICKINSON AND CO 0.034% 13/08/2025 | 1,204,996 | 0.08 |
| 4,000,000 | STATE OF NORTH RHINE WESTPHALIA 0% 12/10/2035 | 2,932,200 | 0.19 | 3,000,000 | INTERNATIONAL BUSINESS MACHINES CORP 0.875% 31/01/2025 | 2,910,930 | 0.19 |
| 8,300,000 | STATE OF NORTH RHINE WESTPHALIA 0% 26/11/2029 | 7,231,541 | 0.47 | 2,200,000 | KELLOGG CO 1.25% 10/03/2025 | 2,148,234 | 0.14 |
| 3,100,000 | UNICREDIT BK AG GERMANY 0.01% 21/05/2029 | 2,703,479 | 0.17 | 2,500,000 | MMS USA HOLDINGS INC 1.25% 13/06/2028 | 2,216,050 | 0.14 |
| 3,400,000 | UNICREDIT BK AG GERMANY 0.01% 28/09/2026 | 3,165,876 | 0.20 | 3,200,000 | VERIZON COMMUNICATIONS INC 0.375% 22/03/2029 | 2,720,704 | 0.18 |
| | <i>Bélgica</i> | 10,851,709 | 0.70 | | <i>Finlandia</i> | 6,026,865 | 0.39 |
| 6,400,000 | KBC GROUP SA/NV VAR 01/03/2027 | 5,743,424 | 0.37 | 6,500,000 | NORDEA BANK ABP 0.375% 28/05/2026 | 6,026,865 | 0.39 |
| 6,500,000 | KBC GROUP SA/NV 0.75% 31/05/2031 | 5,108,285 | 0.33 | | <i>Francia</i> | 163,156,597 | 10.52 |
| | <i>Canadá</i> | 44,988,485 | 2.90 | 3,300,000 | AGENCE FRANCAISE DE DEVELOPPEMENT SA 0.375% 25/05/2036 | 2,481,237 | 0.16 |
| 4,200,000 | BANK OF NOVA SCOTIA 0.01% 14/01/2027 | 3,863,496 | 0.25 | 6,200,000 | AGENCE FRANCAISE DE DEVELOPPEMENT SA 0.50% 31/10/2025 | 6,012,264 | 0.39 |
| 5,900,000 | BANK OF NOVA SCOTIA 0.125% 04/09/2026 | 5,255,307 | 0.34 | 7,700,000 | ALSTOM SA 0.125% 27/07/2027 | 6,648,257 | 0.43 |
| 2,200,000 | FEDERATION CAISSES DESJARDINS DU QUEBEC 0.01% 24/09/2025 | 2,088,152 | 0.13 | 1,200,000 | AUTOROUTES DU SUD DE LA FRANCE 5.625% 04/07/2022 | 1,200,000 | 0.08 |
| 7,000,000 | ROYAL BANK OF CANADA 0.125% 23/07/2024 | 6,726,300 | 0.43 | 1,900,000 | BNP PARIBAS SA VAR 04/06/2026 | 1,770,686 | 0.11 |
| 8,000,000 | ROYAL BANK OF CANADA 0.625% 23/03/2026 | 7,674,960 | 0.50 | 4,000,000 | BNP PARIBAS SA 0.125% 04/09/2026 | 3,526,640 | 0.23 |
| 6,500,000 | THE TORONTO DOMINION BANK (CANADA) 0.10% 19/07/2027 | 5,932,225 | 0.38 | 4,800,000 | BNP PARIBAS SA 1.125% 28/08/2024 | 4,674,720 | 0.30 |
| 7,800,000 | THE TORONTO DOMINION BANK (CANADA) 0.50% 18/01/2027 | 6,990,360 | 0.45 | 3,000,000 | CAISSE FRANCAISE DE FINANCEMENT LOCAL 0.01% 07/05/2025 | 2,874,030 | 0.19 |
| 6,500,000 | THE TORONTO DOMINION BANK (CANADA) 0.625% 20/07/2023 | 6,457,685 | 0.42 | 6,000,000 | CAISSE FRANCAISE DE FINANCEMENT LOCAL 0.125% 30/06/2031 | 4,970,340 | 0.32 |
| | <i>Dinamarca</i> | 6,456,800 | 0.42 | 4,400,000 | CAISSE D AMORTISSEMENT DE LA DETTE SOCIALE 0.45% 19/01/2032 | 3,773,308 | 0.24 |
| 7,000,000 | ORSTED 1.50% 26/11/2029 | 6,456,800 | 0.42 | 2,600,000 | CAISSE DES DEPOTS ET CONSIGNATIONS 0.01% 15/09/2025 | 2,491,970 | 0.16 |
| | <i>España</i> | 96,544,030 | 6.23 | 5,500,000 | CAISSE FRANCAISE DE FINANCEMENT LOCAL 0.01% 19/10/2035 | 3,941,740 | 0.25 |
| 2,800,000 | BANCO BILBAO VIZCAYA ARGENTARIA VAR 24/03/2027 | 2,530,668 | 0.16 | 3,000,000 | CAPGEMINI SE 0.625% 23/06/2025 | 2,849,130 | 0.18 |
| 4,000,000 | BANCO BILBAO VIZCAYA ARGENTARIA 0.50% 14/01/2027 | 3,536,520 | 0.23 | 2,000,000 | CARREFOUR SA 1.25% 03/06/2025 | 1,924,660 | 0.12 |
| 4,800,000 | BANCO BILBAO VIZCAYA ARGENTARIA 0.75% 04/06/2025 | 4,586,688 | 0.30 | 2,500,000 | COMPAGNIE DE SAINT GOBAIN SA 0.625% 15/03/2024 | 2,450,550 | 0.16 |
| 4,600,000 | BANCO DE SABADELL SA 0.125% 20/10/2023 | 4,542,776 | 0.29 | 2,000,000 | COMPAGNIE DE SAINT GOBAIN SA 1.125% 23/03/2026 | 1,901,500 | 0.12 |
| 2,800,000 | BANCO SANTANDER SA 0.25% 10/07/2029 | 2,442,384 | 0.16 | 7,500,000 | CREDIT AGRICOLE HOME LOAN SFH 0.05% 06/12/2029 | 6,440,250 | 0.42 |
| 3,000,000 | BANCO SANTANDER SA 0.75% 09/09/2022 | 3,005,280 | 0.19 | 3,500,000 | CREDIT AGRICOLE HOME LOAN SFH 0.375% 24/03/2023 | 3,497,130 | 0.23 |
| 2,800,000 | BANKINTER SA 1.00% 05/02/2025 | 2,756,796 | 0.18 | 1,600,000 | CREDIT AGRICOLE HOME LOAN SFH 1.00% 16/01/2029 | 1,499,168 | 0.10 |
| 2,600,000 | CAIXABANK SA VAR 18/11/2026 | 2,347,488 | 0.15 | 5,100,000 | DANONE SA 0% 01/12/2025 | 4,726,578 | 0.30 |
| 6,500,000 | CAIXABANK SA 0.625% 01/10/2024 | 6,176,755 | 0.40 | 1,400,000 | DANONE SA 0.395% 10/06/2029 | 1,190,070 | 0.08 |
| 2,100,000 | CAIXABANK SA 0.75% 09/07/2026 | 1,913,520 | 0.12 | 3,400,000 | DEXIA CREDIT LOCAL DE FRANCE 0.625% 17/01/2026 | 3,284,570 | 0.21 |
| 6,150,000 | INSTITUTO DE CREDITO OFICIAL 0% 30/04/2027 | 5,653,264 | 0.36 | 5,500,000 | ESSILORLUXOTTICA SA 0% 27/05/2023 | 5,456,990 | 0.35 |
| 4,533,000 | INSTITUTO DE CREDITO OFICIAL 0.20% 31/01/2024 | 4,480,100 | 0.29 | 4,000,000 | ESSILORLUXOTTICA SA 0.125% 27/05/2025 | 3,805,400 | 0.25 |
| 2,750,000 | INSTITUTO DE CREDITO OFICIAL 0.25% 30/04/2024 | 2,713,315 | 0.17 | 3,500,000 | LA POSTE 0% 18/07/2029 | 2,895,690 | 0.19 |
| 6,000,000 | SPAIN 2.15% 31/10/2025 | 6,160,560 | 0.40 | 4,700,000 | LA POSTE 0.625% 21/10/2026 | 4,400,939 | 0.28 |
| 13,000,000 | SPAIN 2.75% 31/10/2024 | 13,510,380 | 0.87 | 6,700,000 | LEGRAND SA 0.625% 24/06/2028 | 5,956,434 | 0.38 |
| 20,000,000 | SPAIN 4.80% 31/01/2024 | 21,228,600 | 1.38 | 4,000,000 | ORANGE SA 0.125% 16/09/2029 | 3,328,640 | 0.21 |
| 6,000,000 | TELEFONICA EMISIONES SAU 1.069% 05/02/2024 | 5,974,680 | 0.39 | 3,000,000 | SANOFI SA 0.50% 13/01/2027 | 2,799,840 | 0.18 |
| 3,200,000 | TELEFONICA EMISIONES SAU 1.201% 21/08/2027 | 2,984,256 | 0.19 | 4,000,000 | SCHNEIDER ELECTRIC SE 0.875% 13/12/2026 | 3,773,120 | 0.24 |
| | <i>Estados Unidos de América</i> | 22,147,783 | 1.43 | | | | |
| 6,200,000 | ABBVIE INC 0.75% 18/11/2027 | 5,542,304 | 0.35 | | | | |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | | Valor de mercado | % del VL | Cantidad | | Valor de mercado | % del VL |
|------------|---|------------------|----------|---------------------------------|--|----------------------|--------------|
| | | EUR | | | | EUR | |
| 3,100,000 | SOCIETE DE FINANCEMENT LOCAL 0% 23/11/2028 | 2,764,797 | 0.18 | 10,000,000 | EUROPEAN INVESTMENT BANK EIB 1.25% 13/11/2026 | 9,888,800 | 0.64 |
| 15,500,000 | SOCIETE DE FINANCEMENT LOCAL 0.25% 01/12/2031 | 13,083,395 | 0.85 | 4,110,000 | MEDTRONIC GLOBAL HOLDINGS S C A 0.25% 02/07/2025 | 3,895,376 | 0.25 |
| 3,900,000 | SOCIETE GENERALE PARIS 0.125% 18/02/2028 | 3,338,751 | 0.22 | | <i>Noruega</i> | 10,203,939 | 0.66 |
| 5,100,000 | SOCIETE GENERALE PARIS 0.875% 01/07/2026 | 4,645,998 | 0.30 | 9,300,000 | DNB BANK ASA VAR 18/01/2028 | 8,388,879 | 0.54 |
| 4,400,000 | SOCIETE GENERALE SFH 0.01% 02/12/2026 | 4,073,696 | 0.26 | 2,000,000 | SANTANDER CONSUMER BANK AS 0.125% 14/04/2026 | 1,815,060 | 0.12 |
| 2,800,000 | SOCIETE GENERALE SFH 0.01% 05/02/2031 | 2,317,812 | 0.15 | | <i>Países Bajos</i> | 109,038,663 | 7.03 |
| 2,300,000 | SOCIETE GENERALE SFH 0.125% 18/07/2029 | 2,008,337 | 0.13 | 5,500,000 | ABN AMRO BANK NV 0.50% 15/04/2026 | 5,162,685 | 0.33 |
| 5,400,000 | SOCIETE NATIONALE SNCF SA 1.50% 02/02/2029 | 5,240,862 | 0.34 | 3,500,000 | BMW FINANCE NV 0% 11/01/2026 | 3,226,895 | 0.21 |
| 3,600,000 | SOCIETE NATIONALE SNCF SA 4.125% 19/02/2025 | 3,853,872 | 0.25 | 6,000,000 | BNG BANK NV 0% 20/01/2031 | 5,039,940 | 0.33 |
| 3,000,000 | UNEDIC SA 0.10% 25/11/2026 | 2,810,370 | 0.18 | 8,100,000 | COOPERATIEVE RABOBANK UA 0.01% 02/07/2030 | 6,849,846 | 0.44 |
| 6,400,000 | UNEDIC SA 0.50% 25/05/2036 | 4,926,656 | 0.32 | 7,200,000 | COOPERATIEVE RABOBANK UA 0.125% 01/12/2031 | 5,910,912 | 0.38 |
| 4,800,000 | UNIBAIL-RODAMCO SE 0.75% 25/10/2028 | 3,798,000 | 0.24 | 6,200,000 | DE VOLKSBANK NV 0.01% 16/09/2024 | 5,949,086 | 0.38 |
| 4,000,000 | UNIBAIL-RODAMCO SE 1.00% 14/03/2025 | 3,748,200 | 0.24 | 1,900,000 | DE VOLKSBANK NV 0.25% 22/06/2026 | 1,683,096 | 0.11 |
| | <i>Irlanda</i> | 49,754,082 | 3.21 | 4,200,000 | DE VOLKSBANK NV 0.375% 03/03/2028 | 3,467,058 | 0.22 |
| 7,700,000 | ABBOT IRELAND FINANCING DAC 0.10% 19/11/2024 | 7,403,781 | 0.48 | 8,500,000 | ING BANK NV NETHERLANDS 0.125% 08/12/2031 | 6,991,250 | 0.45 |
| 1,300,000 | ATLAS COPCO FINANCE DAC 0.125% 03/09/2029 | 1,073,371 | 0.07 | 11,300,000 | LINDE FINANCE BV 0.25% 19/05/2027 | 10,166,610 | 0.66 |
| 4,700,000 | CCEP FINANCE IRELAND DAC 0% 06/09/2025 | 4,360,519 | 0.28 | 2,300,000 | MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV 0% REGS 22/09/2026 | 2,058,477 | 0.13 |
| 8,000,000 | IRELAND 1.00% 15/05/2026 | 7,966,640 | 0.51 | 5,000,000 | NEDERLANDSE WATERSCHAPSBANK NV 0.125% 03/09/2035 | 3,741,350 | 0.24 |
| 5,600,000 | IRELAND 1.10% 15/05/2029 | 5,440,736 | 0.35 | 7,000,000 | NEDERLANDSE WATERSCHAPSBANK NV 1.00% 03/09/2025 | 6,898,640 | 0.44 |
| 24,300,000 | IRELAND 1.35% 18/03/2031 | 23,509,035 | 1.52 | 6,000,000 | NETHERLANDS 0% 15/07/2031 | 5,209,800 | 0.34 |
| | <i>Islandia</i> | 2,202,025 | 0.14 | 5,500,000 | NETHERLANDS 0.50% 15/01/2040 | 4,324,760 | 0.28 |
| 2,500,000 | ICELAND 0% 15/04/2028 | 2,202,025 | 0.14 | 5,000,000 | NETHERLANDS 2.00% 15/07/2024 | 5,133,800 | 0.33 |
| | <i>Italia</i> | 108,205,814 | 6.98 | 5,000,000 | NETHERLANDS 2.50% 15/01/2033 | 5,379,750 | 0.35 |
| 4,500,000 | CASSA DEPOSITI E PRESTITI SPA 2.00% 20/04/2027 | 4,410,765 | 0.28 | 6,400,000 | NETHERLANDS 5.50% 15/01/2028 | 7,840,768 | 0.51 |
| 5,300,000 | CASSA DEPOSITI E PRESTITI SPA 2.125% 21/03/2026 | 5,280,602 | 0.34 | 3,700,000 | POSTNL N.V. 0.625% 23/09/2026 | 3,409,920 | 0.22 |
| 6,000,000 | INTESA SANPAOLO SPA 0.75% 04/12/2024 | 5,758,380 | 0.37 | 5,000,000 | ROYAL PHILIPS NV 0.50% 22/05/2026 | 4,641,000 | 0.30 |
| 10,000,000 | ITALY BTP 0% 30/01/2024 | 9,816,800 | 0.63 | 6,000,000 | SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0.375% 06/09/2023 | 5,953,020 | 0.38 |
| 5,000,000 | ITALY BTP 0.30% 15/08/2023 | 4,975,500 | 0.32 | | <i>Portugal</i> | 43,877,438 | 2.83 |
| 14,000,000 | ITALY BTP 0.85% 15/01/2027 | 13,134,660 | 0.85 | 8,000,000 | PORTUGAL 0.70% 15/10/2027 | 7,620,000 | 0.49 |
| 17,300,000 | ITALY BTP 1.60% 01/06/2026 | 16,986,870 | 1.10 | 11,000,000 | PORTUGAL 1.95% 15/06/2029 | 11,059,840 | 0.72 |
| 15,500,000 | ITALY BTP 2.00% 01/02/2028 | 15,092,350 | 0.97 | 9,000,000 | PORTUGAL 2.125% 17/10/2028 | 9,187,470 | 0.59 |
| 19,500,000 | ITALY BTP 3.00% 01/08/2029 | 19,723,665 | 1.28 | 1,500,000 | PORTUGAL 2.20% 17/10/2022 | 1,510,380 | 0.10 |
| 4,500,000 | MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 1.00% 08/09/2027 | 3,948,750 | 0.25 | 9,200,000 | PORTUGAL 4.125% 14/04/2027 | 10,283,668 | 0.66 |
| 9,600,000 | POSTE ITALIANE SPA 0% 10/12/2024 | 9,077,472 | 0.59 | 4,000,000 | REPUBLIC OF PORTUGAL 4.95% 25/10/2023 | 4,216,080 | 0.27 |
| | <i>Japón</i> | 2,487,456 | 0.16 | | <i>Reino Unido</i> | 6,813,100 | 0.44 |
| 2,700,000 | MIZUHO FINANCIAL GROUP INC 0.214% 07/10/2025 | 2,487,456 | 0.16 | 4,000,000 | BRITISH TELECOMMUNICATIONS PLC 0.50% 12/09/2025 | 3,760,120 | 0.24 |
| | <i>Luxemburgo</i> | 28,739,152 | 1.85 | 3,500,000 | BRITISH TELECOMMUNICATIONS PLC 1.125% 12/09/2029 | 3,052,980 | 0.20 |
| 8,000,000 | EUROPEAN INVESTMENT BANK EIB 0% 15/11/2027 | 7,349,440 | 0.47 | | <i>Suecia</i> | 6,376,965 | 0.41 |
| 2,800,000 | EUROPEAN INVESTMENT BANK EIB 0.20% 17/03/2036 | 2,083,676 | 0.13 | 3,500,000 | ATLAS COPCO AB 0.625% 30/08/2026 | 3,273,410 | 0.21 |
| 6,000,000 | EUROPEAN INVESTMENT BANK EIB 1.00% 14/03/2031 | 5,521,860 | 0.36 | 3,500,000 | SKANDINAVISKA ENSKILDA BANKEN AB 0.375% 11/02/2027 | 3,103,555 | 0.20 |
| | | | | Total cartera de títulos | | 1,433,783,360 | 92.47 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---|-------------------|--------------|---|------------------|----------|
| | USD | | | USD | |
| Posiciones a largo plazo | 56,253,219 | 88.33 | 1,651 THERMO FISHER SCIE | 897,814 | 1.41 |
| Valores mobiliarios admitidos a cotización oficial en una bolsa de valores y/o negociados en otro mercado regulado | 50,829,847 | 79.82 | 3,696 TOLL BROTHERS INC | 164,879 | 0.26 |
| Acciones | 42,416,435 | 66.61 | 2,729 TRUIST FINANCIAL CORPORATION | 129,546 | 0.20 |
| <i>Alemania</i> | 325,236 | 0.51 | 2,157 UNITEDHEALTH GROUP | 1,110,725 | 1.75 |
| 1,791 MTU AERO ENGINES HLDG AG | 325,236 | 0.51 | 2,952 WASTE MANAGEMENT INC | 451,745 | 0.71 |
| <i>Australia</i> | 341,080 | 0.54 | 27 WHEELER PFD RG-A REIT | - | 0.00 |
| 8,430 BHP GROUP LTD | 239,118 | 0.38 | 1,241 WHEELER REAL ESTATE INVESTMENT TRUST INC REIT | 3,152 | 0.00 |
| 4,657 WOODSIDE ENERGY GROUP LTD | 101,962 | 0.16 | 2,132 ZOETIS INC | 366,320 | 0.58 |
| <i>Austria</i> | 732,769 | 1.15 | <i>Francia</i> | 2,649,501 | 4.16 |
| 17,453 BAWAG GROUP AG | 732,769 | 1.15 | 24,765 AXA | 560,790 | 0.88 |
| <i>China</i> | 1,288,722 | 2.02 | 4,515 EUROAPI | 71,058 | 0.11 |
| 83,750 A-LIVING SMART CITY SERVICES CO LTD-H | 134,692 | 0.21 | 271 LVMH MOET HENNESSY LOUIS VUITTON SE | 164,805 | 0.26 |
| 57,500 CHINA MERCHANTS BANK-H | 384,703 | 0.60 | 5,782 SANOFI | 582,356 | 0.91 |
| 969,000 POSTAL SAVINGS BANK OF CHINA | 769,327 | 1.21 | 2,537 THALES SA | 310,452 | 0.49 |
| <i>Corea del Sur</i> | 157,594 | 0.25 | 13,284 TOTAL ENERGIES SE | 699,527 | 1.10 |
| 5,200 HANA FINANCIAL GROUP | 157,594 | 0.25 | 2,933 VINCI SA | 260,513 | 0.41 |
| <i>España</i> | 1,677,019 | 2.63 | <i>Grecia</i> | 884,338 | 1.39 |
| 2,998 ACCIONA SA | 550,063 | 0.86 | 520,117 EUROBANK ERGASIAS SERVICES AND HOLDINGS SA | 458,495 | 0.72 |
| 127,945 CAIXABANK | 443,682 | 0.70 | 29,841 OPAP SA | 425,843 | 0.67 |
| 53,600 IBERDROLA SA | 554,534 | 0.87 | <i>Indonesia</i> | 1,416,726 | 2.22 |
| 35,437 NH HOTELES | 128,740 | 0.20 | 1,328,000 BANK MANDIRI | 706,455 | 1.11 |
| <i>Estados Unidos de América</i> | 17,175,583 | 26.98 | 2,549,700 PT BANK RAKYAT INDONESIA | 710,271 | 1.11 |
| 10,773 ALLIANCEBERNSTEIN HOLDING | 447,080 | 0.70 | <i>Islas Bermudas</i> | 279,763 | 0.44 |
| 53,433 ANGEL OAK MORTGAGE INC | 693,560 | 1.09 | 8,632 LAZARD LTD-CLASS A | 279,763 | 0.44 |
| 12,790 ARCHER-DANIELS MIDLAND CO | 993,143 | 1.56 | <i>Islas Caimán</i> | 2,678,868 | 4.21 |
| 25,743 BLACKSTONE MORTGAGE TRUST INC REIT | 712,309 | 1.12 | 88,000 CHINA MEIDONG AUTO HOLDINGS LTD | 276,999 | 0.43 |
| 27,659 BRIGHTSPIRE CAPITAL INC REIT | 208,825 | 0.33 | 206,000 CHINA RESOURCES LAND LTD | 960,831 | 1.52 |
| 5,210 COMERICA INC | 382,049 | 0.60 | 8,750 JD COM INC-A | 281,893 | 0.44 |
| 4,997 CURTISS-WRIGHT CORP | 660,054 | 1.04 | 144 KWG LIVING GROUP HOLDINGS LIMITED | 45 | 0.00 |
| 1,643 DANAHER CORP | 416,944 | 0.65 | 14,900 LI AUTO INC | 290,330 | 0.46 |
| 1,584 ELEVANCE HEALTH INC | 765,040 | 1.20 | 184,000 LONGFOR GROUP HOLDINGS LIMITED | 868,770 | 1.36 |
| 19,334 GREAT AJAX CORP REIT RG | 185,800 | 0.29 | <i>Italia</i> | 2,402,768 | 3.77 |
| 804 IDEXX LABS | 281,987 | 0.44 | 56,209 ENI SPA | 665,675 | 1.05 |
| 3,075 INTL BUSINESS MACHINES CORP | 434,405 | 0.68 | 45,580 LEONARDO AZIONE POST RAGGRUPPAMENTO | 461,172 | 0.72 |
| 85,127 LADDER CAPITAL A REITS | 897,239 | 1.41 | 75,477 POSTE ITALIANE SPA | 703,223 | 1.10 |
| 6,496 MICRON TECHNOLOGY INC | 359,099 | 0.56 | 109,582 SNAM RETE GAS | 572,698 | 0.90 |
| 6,677 MORGAN STANLEY | 508,253 | 0.80 | <i>Japón</i> | 3,094,270 | 4.86 |
| 88,498 NEW RES INV | 824,801 | 1.30 | 1,100 DISCO CORPORATION | 260,719 | 0.41 |
| 1,288 PALO ALTO NETWORKS INC | 636,156 | 1.00 | 7,500 KYOCERA CORP | 400,574 | 0.63 |
| 14,669 PENNYMAC FINANCIAL SERVICES INC | 640,889 | 1.01 | 22,600 MITSUI & CO LTD | 498,146 | 0.78 |
| 4,808 RAYMOND J FINANCIAL | 429,787 | 0.67 | 3,300 NOMURA REAL ESTATE HOLDINGS REIT | 80,766 | 0.13 |
| 93,423 REDWOOD TRUST INC. | 719,357 | 1.13 | 15,800 OLYMPUS CORP | 317,093 | 0.50 |
| 6,172 REPUBLIC SERVICES INC | 807,915 | 1.27 | 5,400 SUMITOMO MITSUI FINANCIAL GRP | 160,265 | 0.25 |
| 20,523 SIX FLAGS ENTERTAINMENT CORP | 446,170 | 0.70 | 17,500 TOKIO MARINE HLDGS INC | 1,018,016 | 1.60 |
| 6,153 SL GREEN REALTY CORPORATION REIT | 283,899 | 0.45 | 1,100 TOKYO ELECTRON LTD | 358,691 | 0.56 |
| 34,388 STARWOOD PROPERTY TRUST REITS | 718,365 | 1.13 | | | |
| 1,594 TELEDYNE TECHNOLOGIES INC. | 598,276 | 0.94 | | | |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---|------------------|--------------|--|-------------------|--------------|
| | USD | | | USD | |
| <i>Paises Bajos</i> | 3,200,049 | 5.02 | <i>Sudáfrica</i> | 2,326,027 | 3.64 |
| 13,241 AERCAP HOLDINGS NV | 541,822 | 0.85 | 45,455,724 SOUTH AFRICA 8.25% 31/03/2032 | 2,326,027 | 3.64 |
| 511 ASML HOLDING N.V. | 243,526 | 0.38 | Bonos convertibles | 86,130 | 0.14 |
| 28,200 ASR NEDERLAND N.V. | 1,137,110 | 1.79 | <i>Islas Caimán</i> | 86,130 | 0.14 |
| 38,955 ING GROUP NV | 384,082 | 0.60 | 98,000 PINDUODUO INC 0% 01/12/2025 CV | 86,130 | 0.14 |
| 19,720 NN GROUP NV | 893,509 | 1.40 | Acción/Participaciones de OICVM/OIC | 4,575,153 | 7.18 |
| <i>Panamá</i> | 125,053 | 0.20 | Acción/Participaciones en fondos de inversión | 4,575,153 | 7.18 |
| 1,974 COPA HOLDINGS CLASS A | 125,053 | 0.20 | <i>Irlanda</i> | 1,185,757 | 1.86 |
| <i>Reino Unido</i> | 1,306,000 | 2.05 | 30,937 FIRST TRU EURO ALPHADDEX UC ETF | 1,022,365 | 1.61 |
| 88,871 AVIVA PLC | 433,142 | 0.68 | 3,154 SPDR S&P EUR DIVIDEND ETF | 64,964 | 0.10 |
| 190,573 NATWEST GROUP PLC | 505,261 | 0.79 | 3,020 SPDR S&P GLOBAL DIVIDEND ARISTOCRATS ETF | 98,428 | 0.15 |
| 39,359 THE WATCHES OF SWITZERLAND GROUP LIMITED | 367,597 | 0.58 | <i>Luxemburgo</i> | 3,389,396 | 5.32 |
| <i>Rusia</i> | - | 0.00 | 3,453 OSSIAM LUX SICAV-OSSIAM SHILLER BARCLAYS CAPE US SECTOR ETF | 3,389,396 | 5.32 |
| 19,668 MAGNIT SP GDR SPONSORED | - | 0.00 | Instrumentos del mercado monetario | 684,224 | 1.07 |
| 14,976 OIL COMPANY LUKOIL ADR 1 SH | - | 0.00 | <i>Estados Unidos de América</i> | 684,224 | 1.07 |
| <i>Singapur</i> | 709,788 | 1.11 | 700,000 USA T-BILLS 0% 18/05/2023 | 684,224 | 1.07 |
| 346,600 ASCENDAS REAL ESTATE INV TRUST REIT | 709,788 | 1.11 | Instrumentos derivados | 163,995 | 0.26 |
| <i>Suiza</i> | 1,648,827 | 2.59 | Opciones | 163,995 | 0.26 |
| 1,742 SWISS LIFE HOLDING NOM | 846,084 | 1.33 | <i>Luxemburgo</i> | 163,995 | 0.26 |
| 1,851 ZURICH INSURANCE GROUP AG | 802,743 | 1.26 | 361 NASDAQ 100 - 12.532 - 16.09.22 CALL | 163,995 | 0.26 |
| <i>Vietnam</i> | 322,481 | 0.51 | Total cartera de títulos | 56,253,219 | 88.33 |
| 100,301 JOINT STOCK COMMERCIAL BK | 322,481 | 0.51 | | | |
| Bonos | 8,327,282 | 13.07 | | | |
| <i>Alemania</i> | 667,278 | 1.05 | | | |
| 725,000 FEDERAL REPUBLIC OF GERMANY 0% 15/02/2032 | 667,278 | 1.05 | | | |
| <i>Brasil</i> | 2,232,711 | 3.50 | | | |
| 13,742 FEDERATIVE REPUBLIC OF BRAZIL 10.00% 01/01/2031 | 2,232,711 | 3.50 | | | |
| <i>Canadá</i> | 305,451 | 0.48 | | | |
| 287,000 TECK RESOURCES LTD 6.125% 01/10/2035 | 305,451 | 0.48 | | | |
| <i>Indonesia</i> | 1,668,106 | 2.62 | | | |
| 22,966,000,000 INDONESIA 8.375% 15/09/2026 | 1,668,106 | 2.62 | | | |
| <i>Islas Virgenes Británicas</i> | 506,438 | 0.80 | | | |
| 502,000 GOLD FIELDS OROGEN HOLDINGS 6.125% 144A 15/05/2029 | 506,438 | 0.80 | | | |
| <i>México</i> | 535,993 | 0.84 | | | |
| 121,550 MEXICO 5.75% 05/03/2026 | 535,993 | 0.84 | | | |
| <i>Rusia</i> | 85,278 | 0.14 | | | |
| 45,662,000 RUSSIA 7.00% 16/08/2023 | 41,700 | 0.07 | | | |
| 47,718,000 RUSSIA 8.15% 03/02/2027 | 43,578 | 0.07 | | | |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---|--------------------|--------------|--|-------------------|-------------|
| | USD | | | USD | |
| Posiciones a largo plazo | 465,969,365 | 97.91 | 20,266 MKS INSTRUMENTS INC | 2,079,900 | 0.44 |
| Valores mobiliarios admitidos a cotización oficial en una bolsa de valores y/o negociados en otro mercado regulado | 464,999,300 | 97.71 | 302,590 MPLX PARTNERSHIP UNITS | 8,817,473 | 1.85 |
| Acciones | 247,611,862 | 52.02 | 87,015 NATL INSTRUMENTS | 2,717,478 | 0.57 |
| <i>Alemania</i> | <i>10,727,780</i> | <i>2.25</i> | 265,584 NEW RES INV | 2,475,243 | 0.52 |
| 4,408 ALLIANZ SE-NOM | 839,272 | 0.18 | 167,957 OCCIDENTAL PETROLEUM CORP | 9,887,629 | 2.08 |
| 271,274 DEUTSCHE TELEKOM AG-NOM | 5,373,149 | 1.12 | 3,782 OLD REPUB.INTL CORP | 84,603 | 0.02 |
| 179,214 HENSOLDT AG | 4,515,359 | 0.95 | 165,269 PBF LOGISTICS PART UNIT | 2,550,101 | 0.54 |
| <i>Bélgica</i> | <i>872,051</i> | <i>0.18</i> | 460,486 PFIZER INC | 24,170,910 | 5.08 |
| 42,107 TELENET GROUP HOLDING | 872,051 | 0.18 | 2,068 PIONEER NATURAL RES | 461,164 | 0.10 |
| <i>Canadá</i> | <i>3,230,118</i> | <i>0.68</i> | 2,763 QUALCOMM INC | 352,946 | 0.07 |
| 121,269 BARRICK GOLD CORP | 2,134,086 | 0.45 | 3,200 QURATE RETAIL INC PREFERRED | 187,040 | 0.04 |
| 42,700 POWER CORP OF CANADA | 1,096,032 | 0.23 | 47,489 RANGE RESOURCES CORPORATION | 1,174,640 | 0.25 |
| <i>China</i> | <i>4,676,953</i> | <i>0.98</i> | 56,968 SHELL MIDSTREAM PARTNERS LP | 801,255 | 0.17 |
| 3,348,000 BANK OF CHINA -H- | 1,335,453 | 0.28 | 88,002 TAPESTRY INC | 2,685,821 | 0.56 |
| 144,000 PING AN INSURANCE GROUP CO-H | 979,029 | 0.21 | 379,201 TWO HARBORS INVESTMENT CORP REIT | 1,884,629 | 0.40 |
| 5,149,500 SIPONEC ENGINEERING GROUP-H | 2,362,471 | 0.49 | 18,578 UNITED PARCEL SERVICE-B | 3,393,365 | 0.71 |
| <i>Corea del Sur</i> | <i>16,373,901</i> | <i>3.44</i> | 116,759 WELLS FARGO & CO | 4,575,785 | 0.96 |
| 112,358 HANA FINANCIAL GROUP | 3,405,181 | 0.72 | <i>Francia</i> | <i>1,633,001</i> | <i>0.34</i> |
| 349,711 KB FINANCIAL GROUP | 12,968,720 | 2.72 | 34,432 BNP PARIBAS | 1,633,001 | 0.34 |
| <i>España</i> | <i>2,718,815</i> | <i>0.57</i> | <i>Irlanda</i> | <i>2,066,476</i> | <i>0.43</i> |
| 36,071 ATRESMEDIA CORPORACION DE MEDIOS DE COMUNICACION SA | 124,218 | 0.03 | 10,469 WILLIS TOWERS — SHS | 2,066,476 | 0.43 |
| 133,001 DISTRIB.INTEGRAL LOGISTA HOLD. | 2,594,597 | 0.54 | <i>Islas Bermudas</i> | <i>3,420,339</i> | <i>0.72</i> |
| <i>Estados Unidos de América</i> | <i>143,894,908</i> | <i>30.25</i> | 376,935 BW LPG | 2,781,311 | 0.59 |
| 62,467 ABBVIE INC | 9,588,685 | 2.01 | 19,717 LAZARD LTD-CLASS A | 639,028 | 0.13 |
| 493,761 ABRDN ASIA PACIFIC INCOME FUND INC | 1,441,782 | 0.30 | <i>Islas Caimán</i> | <i>764,673</i> | <i>0.16</i> |
| 18,678 ACTIVISION BLIZZARD INC | 1,454,269 | 0.31 | 1,714,387 HONMA GOLF LTD SHS UNITARY 144A/REGS | 764,673 | 0.16 |
| 170,691 AMERICAN CAPITAL AGENCY CORP | 1,889,549 | 0.40 | <i>Italia</i> | <i>1,307,722</i> | <i>0.27</i> |
| 65,820 ANGEL OAK MORTGAGE INC | 854,344 | 0.18 | 137,989 UNICREDIT SPA | 1,307,722 | 0.27 |
| 40,655 BRIGHTSPHERE INVESTMENT GROUP | 733,010 | 0.15 | <i>Japón</i> | <i>21,981,500</i> | <i>4.62</i> |
| 114,126 CABOT OIL & GAS | 2,942,168 | 0.62 | 17,500 INABA DENKISANGYO | 343,289 | 0.07 |
| 98,815 CARDINAL HEALTH INC | 5,165,060 | 1.09 | 57,700 KOMATSU LTD | 1,277,550 | 0.27 |
| 3,882 CIGNA CORPORATION | 1,023,994 | 0.22 | 59,200 MITSUBISHI ELECTRIC CORP | 632,286 | 0.13 |
| 33,880 CISCO SYSTEMS INC | 1,444,643 | 0.30 | 1,856,400 MITSUBISHI UFJ FINANCIAL GROUP | 9,966,933 | 2.10 |
| 23,346 EBAY INC | 972,828 | 0.20 | 71,200 SEVEN & I HOLDINGS CO LTD | 2,760,372 | 0.58 |
| 1,554,628 ENERGY TRANSFER LP | 15,530,734 | 3.26 | 297,100 SUBARU CORP | 5,273,684 | 1.11 |
| 21,486 EQT CORP | 738,904 | 0.16 | 49,400 SUMITOMO MITSUI TRUST HLD | 1,519,944 | 0.32 |
| 72,103 FIRSTENERGY CORP | 2,768,034 | 0.58 | 6,100 ULVAC INC | 207,442 | 0.04 |
| 12,786 GREAT AJAX CORP REIT RG | 122,873 | 0.03 | <i>México</i> | <i>375,817</i> | <i>0.08</i> |
| 41,956 HARTFORD FINANCIAL SERVICES GRP | 2,745,601 | 0.58 | 67,459 GRUPO FIN BANORTE | 375,817 | 0.08 |
| 10,981 HASBRO INC | 899,124 | 0.19 | <i>Países Bajos</i> | <i>12,504,288</i> | <i>2.63</i> |
| 577,284 HEWLETT PACKARD ENTERPRISE | 7,649,013 | 1.61 | 501,328 ABN AMRO GROUP N.V. | 5,615,874 | 1.18 |
| 73,567 INTL BUSINESS MACHINES CORP | 10,392,810 | 2.18 | 5,993 EURONEXT | 488,073 | 0.10 |
| 154,456 LADDER CAPITAL A REITS | 1,627,966 | 0.34 | 13,517 LYONDELLBASELL-A | 1,182,197 | 0.25 |
| 21,810 LAS VEGAS SANDS | 732,598 | 0.15 | 9,599 NN GROUP NV | 434,929 | 0.09 |
| 14,562 MAGELLAN MIDSTREAM PARTNERS | 694,607 | 0.15 | 388,327 STELLANTIS NV | 4,783,215 | 1.01 |
| 185,964 MARATHON OIL CORP | 4,182,330 | 0.88 | 14,317 X 5 RETAIL GROUP NV REGS GDR | - | 0.00 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---|--------------------|--------------|---|------------------|----------|
| | USD | | | USD | |
| <i>Reino Unido</i> | 17,663,821 | 3.71 | 4,345,000 EGYPT 7.053% 144A 15/01/2032 | 2,831,028 | 0.59 |
| 89,367 ASSOCIATED BRITISH FOODS | 1,712,715 | 0.36 | <i>España</i> | 1,278,000 | 0.27 |
| 1,922,089 NATWEST GROUP PLC | 5,095,986 | 1.07 | 1,600,000 BANCO SANTANDER SA VAR 22/11/2032 | 1,278,000 | 0.27 |
| 91,641 PERSIMMON PLC | 2,073,498 | 0.44 | <i>Estados Unidos de América</i> | 44,174,891 | 9.29 |
| 24,914 RIO TINTO PLC | 1,487,649 | 0.31 | 885,000 ALLIED UNIVERSAL HOLDCO LLC/ALLIED UNIVERSAL FINANCE CORP 9.75% 144A 15/07/2027 | 749,834 | 0.16 |
| 280,816 SHELL PLC | 7,293,973 | 1.53 | 1,500,000 AMERICAN AIRLINES PASS THROUGH TRUST 3.95% 11/07/2030 | 1,233,570 | 0.26 |
| <i>Rusia</i> | - | 0.00 | 540,000 AMERICAN AXLE AND MANUFACTURING INC 6.25% 15/03/2026 | 497,075 | 0.10 |
| 16,006 MAGNIT PJSC | - | 0.00 | 1,909,000 APX GROUP INC 6.75% 144A 15/02/2027 | 1,796,503 | 0.38 |
| 201,545 MAGNIT SP GDR SPONSORED | - | 0.00 | 1,490,000 AUTONATION INC 3.85% 01/03/2032 | 1,285,825 | 0.27 |
| 16,204 OIL COMPANY LUKOIL ADR 1 SH | - | 0.00 | 390,000 BRITISH AIRWAYS PASS THRU CERTIFICATES SERIES 2020 1B 8.375% 144A 15/11/2028 | 210,173 | 0.04 |
| 426,925 ROSNEFT OIL COMPANY GDR | - | 0.00 | 500,000 CAPE LOOKOUT RE LTD VAR 22/03/2028 | 496,750 | 0.10 |
| <i>Sudáfrica</i> | 827,913 | 0.17 | 1,970,000 CAPITAL ONE FINANCIAL CORP VAR 10/05/2033 | 1,938,026 | 0.41 |
| 92,582 ROYAL BAFOKENG PLATINUM LIMITED | 827,913 | 0.17 | 14,900 CHESAPEAKE ENERGY CORP 0% 06/03/2023 | 1,027,237 | 0.22 |
| <i>Suiza</i> | 1,537,953 | 0.32 | 12,100 CITIGROUP GLOBAL MARKETS INC 0% 06/07/2022 | 471,295 | 0.10 |
| 37,238 UBS GROUP INC NAMEN AKT | 598,601 | 0.13 | 22,800 CITIGROUP GLOBAL MARKETS INC 0% 17/10/2022 | 701,556 | 0.15 |
| 2,166 ZURICH INSURANCE GROUP AG | 939,352 | 0.19 | 7,300 CITIGROUP GLOBAL MARKETS INC 0% 18/10/2022 | 1,617,534 | 0.34 |
| <i>Taiwán</i> | 1,033,833 | 0.22 | 675,000 CLEAR CHANNEL OUTDOOR HOLDINGS INC 7.50% 144A 01/06/2029 | 488,336 | 0.10 |
| 99,000 ASUSTEK COMPUTER | 1,033,833 | 0.22 | 195,000 CLEAR CHANNEL OUTDOOR HOLDINGS INC 7.75% 144A 15/04/2028 | 142,114 | 0.03 |
| Bonos | 165,133,492 | 34.70 | 696,000 DEALER TIRE LIC DT ISSUER LIC 8.00% 144A 01/02/2028 | 602,423 | 0.13 |
| <i>Brasil</i> | 5,099,660 | 1.07 | 1,020,000 DELEK LOGISTICS PARTNERS LP 6.75% 15/05/2025 | 955,679 | 0.20 |
| 28,361 BRAZIL 10.00% 01/01/2025 | 5,099,660 | 1.07 | 768,000 ENERGY TRANSFER LP VAR PERPETUAL | 580,209 | 0.12 |
| <i>Canadá</i> | 26,885,811 | 5.65 | 1,028,000 LSF11 A5 HOLDCO LLC 6.625% 144A 15/10/2029 | 867,262 | 0.18 |
| 1,608,000 AAG FH LP 9.75% 144A 15/07/2024 | 1,928,298 | 0.41 | 1,445,000 LUMEN TECHNOLOGIES INC 5.625% 01/04/2025 | 1,372,577 | 0.29 |
| 994,000 BOMBARDIER INC 7.875% 144A 15/04/2027 | 828,390 | 0.17 | 11,265,000 LUMEN TECHNOLOGIES INC 7.60% 15/09/2039 | 8,906,446 | 1.88 |
| 26,300 ROYAL BANK OF CANADA 0% 01/08/2022 | 1,880,976 | 0.40 | 11,193,000 LUMEN TECHNOLOGIES INC 7.65% 15/03/2042 | 8,625,661 | 1.81 |
| 8,800 ROYAL BANK OF CANADA 0% 12/05/2023 USD (ISIN USC798406636) | 1,590,952 | 0.33 | 1,056,000 MINERVA MERGER 6.50% 144A 15/02/2030 | 882,330 | 0.19 |
| 18,600 ROYAL BANK OF CANADA 0% 12/05/2023 USD (ISIN USC798406719) | 1,535,616 | 0.32 | 19,000 MIZUHO BANK LTD NEY YORK BRANCH 0% 21/03/2023 | 2,095,025 | 0.44 |
| 2,700 ROYAL BANK OF CANADA 0% 15/08/2022 | 316,413 | 0.07 | 1,980,000 MORGAN STANLEY VAR 20/04/2037 | 1,922,917 | 0.40 |
| 27,400 ROYAL BANK OF CANADA 0% 19/07/2022 | 1,140,388 | 0.24 | 1,711,000 PAR PHARMACEUTICAL COS INC 7.50% 144A 01/04/2027 | 1,302,465 | 0.27 |
| 35,000 ROYAL BANK OF CANADA 0% 22/02/2023 | 715,050 | 0.15 | 980,000 PARTY CITY HOLDINGS 8.75% 144A 15/02/2026 | 660,941 | 0.14 |
| 6,300 ROYAL BANK OF CANADA 0% 23/05/2023 | 1,659,609 | 0.35 | 1,150,000 PROVIDENT FUNDING ASSOCIATES LP PFG FINANCE CORP 6.375% 144A 15/06/2025 | 1,036,495 | 0.22 |
| 37,000 ROYAL BANK OF CANADA 0% 23/06/2023 | 1,230,620 | 0.26 | 976,000 SYLVAMO CORPORATION 7.00% 144A 01/09/2029 | 908,188 | 0.19 |
| 5,600 ROYAL BANK OF CANADA 0% 27/02/2023 | 919,296 | 0.19 | 992,000 WINDSTREAM ESCROW LLC 7.75% 144A 15/08/2028 | 800,445 | 0.17 |
| 4,900 ROYAL BANK OF CANADA 0% 28/02/2023 | 1,133,174 | 0.24 | <i>Francia</i> | 2,395,533 | 0.50 |
| 19,200 ROYAL BANK OF CANADA 0% 31/03/2023 | 875,520 | 0.18 | 1,500,000 BPCE SA VAR 144A 19/10/2032 | 1,210,185 | 0.25 |
| 42,300 THE TORONTO DOMINION BANK (CANADA) 0% 02/05/2023 | 2,386,143 | 0.50 | 1,200,000 BPCE SA 4.875% 144A 01/04/2026 | 1,185,348 | 0.25 |
| 9,700 THE TORONTO DOMINION BANK (CANADA) 0% 11/04/2023 | 1,702,156 | 0.36 | <i>Hungría</i> | 980,464 | 0.21 |
| 40,700 THE TORONTO DOMINION BANK (CANADA) 0% 20/12/2022 | 1,824,581 | 0.38 | 244,000,000 REPUBLIC OF HUNGARY 4.50% 27/05/2032 | 494,487 | 0.11 |
| 63,300 THE TORONTO DOMINION BANK (CANADA) 0% 21/03/2023 | 4,532,849 | 0.96 | | | |
| 3,400 THE TORONTO DOMINION BANK (CANADA) 0% 22/02/2023 | 685,780 | 0.14 | | | |
| <i>Egipto</i> | 5,591,318 | 1.17 | | | |
| 4,420,000 EGYPT 5.875% 144A 16/02/2031 | 2,760,290 | 0.58 | | | |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | | Valor de mercado | % del VL | Cantidad | | Valor de mercado | % del VL |
|-------------|---|------------------|----------|-----------|---|------------------|----------|
| | | USD | | | | USD | |
| 237,000,000 | REPUBLIC OF HUNGARY 4.75% 24/11/2032 | 485,977 | 0.10 | 11,500 | MIZUHO MARKETS PLC 0% 23/05/2023 USD (ISIN XS2482411951) | 1,405,760 | 0.30 |
| | <i>Islas Bermudas</i> | 7,354,406 | 1.55 | 15,600 | MIZUHO MARKETS PLC 0% 23/05/2023 USD (ISIN XS2482501868) | 1,299,581 | 0.27 |
| 24,550 | ALTURAS RE LTD VAR 12/09/2023 | 679 | 0.00 | 13,500 | MIZUHO MARKETS PLC 0% 30/06/2023 | 1,473,916 | 0.31 |
| 250,000 | ALTURAS RE LTD 0% 31/12/2024 | - | 0.00 | 8,500 | MIZUHO MARKETS PLC 13.12% 09/05/2023 | 1,141,104 | 0.24 |
| 300,000 | BONANZA RE LTD VAR 22/02/2028 | 296,778 | 0.06 | 250,000 | RESIDENTIAL REINS VAR 06/12/2024 USD (ISIN US76120AAC62) | 250,663 | 0.05 |
| 250,000 | BONANZA RE LTD VAR 23/12/2024 | 246,750 | 0.05 | 250,000 | RESIDENTIAL REINSURANCE VAR 06/12/2025 | 243,563 | 0.05 |
| 500,000 | CITRUS RE LTD VAR 07/06/2024 | 468,750 | 0.10 | 250,000 | RESIDENTIAL REINSURANCE 2021 LTD VAR 06/12/2025 | 244,263 | 0.05 |
| 150,000 | EDEN RE II LTD 0% 21/03/2025 USD (ISIN US27955HAA86) | 122,400 | 0.03 | 250,000 | VITALITY RE X LTD VAR 10/01/2023 | 249,038 | 0.05 |
| 2,500 | EDEN RE II LTD 0% 22/03/2023 USD (ISIN US27954TAA34) | 6,410 | 0.00 | 250,000 | VITALITY RE XI LTD VAR 09/01/2025 USD (ISIN US92851AAB08) | 244,813 | 0.05 |
| 600,000 | FLOODSMART RE LTD VAR 01/03/2024 | 553,620 | 0.13 | | <i>Islas Marshall</i> | 831,536 | 0.17 |
| 250,000 | FLOODSMART RE LTD VAR 27/02/2023 | 235,100 | 0.05 | 836,000 | DANAOS CORP 8.50% 144A 01/03/2028 | 831,536 | 0.17 |
| 250,000 | FOUR LAKES RE LTD VAR 05/01/2024 | 248,123 | 0.05 | | <i>Luxemburgo</i> | 1,305,911 | 0.27 |
| 250,000 | FOUR LAKES RE LTD VAR 05/01/2027 | 247,875 | 0.05 | 1,370,000 | JBS USA LUX SA 5.75% 144A 01/04/2033 | 1,305,911 | 0.27 |
| 250,000 | HERBIE RE LTD VAR 08/01/2030 | 253,062 | 0.05 | | <i>Países Bajos</i> | 17,472,279 | 3.67 |
| 250,000 | KILIMANJARO III RE LTD VAR 20/04/2026 USD (ISIN US49407PAH38) | 244,075 | 0.05 | 11,700 | BNP PARIBAS ISSUANCE BV 0% 02/06/2023 | 1,380,483 | 0.29 |
| 250,000 | KILIMANJARO III RE LTD VAR 20/04/2026 USD (ISIN US49407PAK66) | 245,050 | 0.05 | 22,700 | BNP PARIBAS ISSUANCE BV 0% 30/06/2023 | 683,270 | 0.14 |
| 250,000 | KILIMANJARO III RE LTD VAR 21/04/2025 USD (ISIN US49407PAE07) | 243,800 | 0.05 | 25,200 | BNP PARIBAS ISSUANCE BV 0% 31/01/2023 | 795,060 | 0.17 |
| 250,000 | KILIMANJARO III RE LTD VAR 21/04/2025 USD (ISIN US49407PAF71) | 243,375 | 0.05 | 2,318,000 | ING GROUP NV VAR PERPETUAL USD (ISIN US456837AF06) | 2,190,440 | 0.46 |
| 240,000 | LIMESTONE RE LTD 0% 01/03/2024 USD (ISIN XS2096788455) | 8,088 | 0.00 | 19,700 | JP MORGAN STRUCTURED PRODUCTS BV 0% 05/07/2022 | 624,687 | 0.13 |
| 10,000 | LIMESTONE RE LTD 0% 09/09/2022 USD (ISIN XS1924351379) | - | 0.00 | 23,800 | JP MORGAN STRUCTURED PRODUCTS BV 0% 05/10/2022 | 977,704 | 0.21 |
| 250,000 | MATTERHORN RE LTD VAR 07/12/2024 USD (ISIN US577092AL35) | 246,588 | 0.05 | 115,200 | JP MORGAN STRUCTURED PRODUCTS BV 0% 07/09/2022 | 1,811,474 | 0.38 |
| 500,000 | MATTERHORN RE LTD VAR 07/12/2024 USD (ISIN US577092AM18) | 492,275 | 0.11 | 22,000 | JP MORGAN STRUCTURED PRODUCTS BV 0% 17/10/2022 | 694,760 | 0.15 |
| 300,000 | MERNA REINSURANCE II LTD VAR 10/07/2028 | 288,600 | 0.06 | 16,000 | JP MORGAN STRUCTURED PRODUCTS BV 0% 19/07/2022 | 1,268,640 | 0.27 |
| 250,000 | MONA LISA RE LTD VAR 08/07/2025 | 245,375 | 0.05 | 8,600 | JP MORGAN STRUCTURED PRODUCTS BV 0% 20/01/2023 | 1,202,280 | 0.25 |
| 500,000 | MYSTIC RE IV LTD VAR 08/01/2025 USD (ISIN US62865LAB36) | 484,425 | 0.10 | 120,800 | JP MORGAN STRUCTURED PRODUCTS BV 0% 22/02/2023 | 4,009,473 | 0.84 |
| 250,000 | MYSTIC RE IV LTD VAR 08/01/2025 USD (ISIN US62865LAC19) | 241,163 | 0.05 | 5,600 | JP MORGAN STRUCTURED PRODUCTS BV 0% 22/11/2022 | 582,843 | 0.12 |
| 250,000 | MYSTIC RE IV LTD VAR 10/01/2028 | 249,237 | 0.05 | 1,500,000 | LUNDIN ENERGY FINANCE BV 3.10% 144A 15/07/2031 | 1,251,165 | 0.26 |
| 500,000 | NORTHSHORE RE II LTD VAR 08/01/2027 | 488,000 | 0.10 | | <i>Reino Unido</i> | 30,727,452 | 6.46 |
| 250,000 | SAKURA RE LTD VAR 07/04/2029 | 246,054 | 0.05 | 58,700 | GOLDMAN SACHS INTERNATIONAL BANK 0% 20/01/2023 | 653,331 | 0.14 |
| 500,000 | SANDERS RE II LTD VAR 07/04/2028 | 491,450 | 0.11 | 12,100 | GOLDMAN SACHS INTERNATIONAL BANK 0% 20/12/2022 | 1,365,243 | 0.29 |
| 274 | SECTOR RE V LTD VAR 01/03/2026 USD (ISIN US81369ADR05) | 18,207 | 0.00 | 117,700 | GOLDMAN SACHS INTERNATIONAL BANK 0% 23/01/2023 | 2,471,700 | 0.51 |
| 100,000 | SECTOR RE V LTD 0% 01/03/2024 USD (ISIN US81369ACT79) | 74,966 | 0.02 | 62,100 | GOLDMAN SACHS INTERNATIONAL BANK 0% 23/12/2023 | 1,861,758 | 0.39 |
| 25,000 | SECTOR RE V LTD 0% 01/12/2024 USD (ISIN US81369ADB52) | 71,183 | 0.01 | 40,400 | GOLDMAN SACHS INTERNATIONAL BANK 0% 26/08/2022 | 1,836,584 | 0.39 |
| 554 | SECTOR RE V LTD 0% 01/12/2025 USD (ISIN US81369ADK51) | 27,857 | 0.01 | 99,900 | GOLDMAN SACHS INTERNATIONAL BANK 0% 27/02/2023 | 1,843,155 | 0.39 |
| 499 | SECTOR RE V LTD 0% 01/12/2025 USD (ISIN US81369ADL35) | 25,091 | 0.01 | | | | |
| | <i>Islas Caimán</i> | 12,554,392 | 2.64 | | | | |
| 34,700 | MIZUHO MARKETS PLC 0% 05/06/2023 | 3,589,089 | 0.76 | | | | |
| 8,200 | MIZUHO MARKETS PLC 0% 07/07/2023 | 952,516 | 0.20 | | | | |
| 43,000 | MIZUHO MARKETS PLC 0% 16/06/2023 | 1,460,086 | 0.31 | | | | |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | | Valor de mercado | % del VL | Cantidad | | Valor de mercado | % del VL |
|-------------|--|-------------------|-------------|-----------|--|------------------|----------|
| | | USD | | | | USD | |
| 4,100 | GOLDMAN SACHS INTERNATIONAL 0% 12/05/2023 | 1,552,588 | 0.33 | 265,000 | CG CCRE COML MTGE TR 2014 F22 FRN 15/11/2031 | 46,800 | 0.01 |
| 50,400 | GOLDMAN SACHS INTERNATIONAL 0% 13/03/2023 | 2,532,348 | 0.52 | 1,810,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/07/2029 | 1,935,365 | 0.41 |
| 4,600 | GOLDMAN SACHS INTERNATIONAL 0% 27/02/2023 | 2,124,165 | 0.45 | 1,190,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/08/2028 USD (ISIN US30711XBM56) | 393,721 | 0.08 |
| 1,546,000 | LLOYDS BANKING GRP PLC VAR PERPETUAL | 1,514,415 | 0.32 | 940,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION VAR 25/10/2041 | 790,684 | 0.17 |
| 2,196,000 | NATWEST GROUP PLC VAR PERPETUAL USD (ISIN US780099CK11) | 2,184,691 | 0.46 | 310,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION VAR 25/11/2041 | 259,895 | 0.05 |
| 2,797,000 | STANDARD CHARTERED PLC VAR 144A 12/01/2033 | 2,308,000 | 0.48 | 820,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION VAR 25/12/2041 USD (ISIN US20754LAJ89) | 675,426 | 0.14 |
| 45,100 | THE TORONTO DOMINION BANK 0% 10/03/2023 | 2,001,087 | 0.42 | 1,840,000 | FREDDIE MAC FRN 25/06/2050 | 1,666,629 | 0.35 |
| 83,900 | UBS AG LONDON BRANCH 0% 20/01/2023 | 1,453,987 | 0.31 | 2,000,000 | FREDDIE MAC FRN 25/10/2048 USD (ISIN US35563XBE13) | 2,151,920 | 0.44 |
| 37,600 | UBS AG LONDON BRANCH 0% 21/03/2023 | 1,214,480 | 0.26 | 1,470,000 | FREDDIE MAC VAR 25/01/2034 USD (ISIN US35564KJB61) | 1,100,654 | 0.23 |
| 8,400 | UBS AG LONDON BRANCH 0% 23/05/2023 USD (ISIN XS2482399487) | 1,335,516 | 0.28 | 1,050,000 | FREDDIE MAC VAR 25/01/2051 USD (ISIN US35564KBE82) | 823,268 | 0.17 |
| 3,700 | UBS AG LONDON BRANCH 0% 23/05/2023 USD (ISIN XS2482401564) | 1,372,996 | 0.29 | 790,000 | FREDDIE MAC VAR 25/02/2042 USD (ISIN US35564KSQ30) | 684,524 | 0.14 |
| 61,600 | UBS AG LONDON BRANCH 0% 29/11/2022 | 1,101,408 | 0.23 | 1,270,000 | FREDDIE MAC VAR 25/08/2033 USD (ISIN US35564KCP21) | 984,021 | 0.21 |
| | <i>República Checa</i> | 4,252,733 | 0.89 | 830,000 | FREDDIE MAC VAR 25/10/2033 | 692,742 | 0.15 |
| 101,530,000 | CZECH REPUBLIC 5.70% 25/05/2024 | 4,252,733 | 0.89 | 510,000 | FREDDIE MAC VAR 25/10/2050 USD (ISIN US35566ABD00) | 517,023 | 0.11 |
| | <i>Rusia</i> | 51,163 | 0.01 | 1,090,000 | FREDDIE MAC VAR 25/10/2050 USD (ISIN US35566ABE82) | 1,289,942 | 0.27 |
| 18,557,000 | RUSSIA 7.00% 16/08/2023 | 16,947 | 0.00 | 1,110,000 | FREDDIE MAC VAR 25/11/2041 USD (ISIN US35564KNE54) | 935,238 | 0.20 |
| 19,168,000 | RUSSIA 7.70% 23/03/2033 | 17,506 | 0.01 | 880,000 | FREDDIE MAC VAR 25/11/2050 USD (ISIN US35565TBE82) | 842,046 | 0.18 |
| 18,298,000 | RUSSIA 8.15% 03/02/2027 | 16,710 | 0.00 | 500,000 | FREDDIE MAC VAR 25/12/2050 USD (ISIN US35566CBD65) | 420,485 | 0.09 |
| | <i>Singapur</i> | 1,421,043 | 0.30 | 850,000 | FREDDIE MAC VAR 25/12/2050 USD (ISIN US35566CBE49) | 727,391 | 0.15 |
| 700,000 | EASTON RE PTE LTD VAR 08/01/2027 | 689,535 | 0.15 | 200,000 | GENWORTH MORTGAGE INSURANCE CORP FRN 25/10/2030 USD (ISIN US89600MAE84) | 202,334 | 0.04 |
| 500,000 | FIRST COAST RE II PTE LTD VAR 07/04/2025 | 484,258 | 0.10 | 800,000 | HOME RE LTD FRN 25/10/2030 USD (ISIN US43731WAD74) | 810,684 | 0.17 |
| 250,000 | TORREY PINES RE PTE LTD VAR 07/06/2029 | 247,250 | 0.05 | 540,000 | MOSAIC SOLAR LOANS 2017 20LLC 6.91% 20/04/2046 | 262,523 | 0.06 |
| | <i>Sudáfrica</i> | 2,264,073 | 0.48 | 130,000 | MULTIFAMILY CONNECTICUT AVENUE VAR 25/01/2051 USD (ISIN US35563FAC59) | 127,033 | 0.03 |
| 44,244,990 | SOUTH AFRICA 8.25% 31/03/2032 | 2,264,073 | 0.48 | 1,382,000 | MULTIFAMILY CONNECTICUT AVENUE VAR 25/11/2051 USD (ISIN US35563GAA76) | 1,214,250 | 0.26 |
| | <i>Trinidad y Tobago</i> | 492,827 | 0.10 | 2,000,000 | OCTANE RECEIVABLES TRUST 2022 1 7.33% 20/12/2029 | 1,953,541 | 0.41 |
| 519,000 | TRINIDAD ET TOBAGO 4.50% 04/08/2026 | 492,827 | 0.10 | 570,000 | TRICON AMERN HOMES 2017-SFR2 TRUST 4.882% 17/07/2038 | 555,507 | 0.12 |
| | Bonos convertibles | 3,086,031 | 0.65 | 200,000 | VERUS SECURITIZATION TRUST 2020 1 6.00% 25/04/2060 | 194,250 | 0.04 |
| | <i>Canadá</i> | 2,121,940 | 0.45 | 140,000 | VERUS SECURITIZATION TRUST 5.75% 25/04/2060 | 136,977 | 0.03 |
| 13,800 | ROYAL BANK OF CANADA 10.51% 20/12/2022 CV | 1,520,140 | 0.32 | | <i>Islas Bermudas</i> | 7,050,860 | 1.48 |
| 5,100 | ROYAL BANK OF CANADA 13.89% 18/10/2022 CV | 601,800 | 0.13 | 1,000,000 | BELLEMEADE RE LTD FRN 25/10/2030 USD (ISIN US07877KAG58) | 1,013,718 | 0.21 |
| | <i>Estados Unidos de América</i> | 964,091 | 0.20 | 1,280,000 | EAGLE RE 2021-1 LTD FRN 25/10/2030 USD (ISIN US269820AD87) | 600,025 | 0.13 |
| 1,100,900 | REDWOOD TRUST INC 7.75% 15/06/2027 CV | 964,091 | 0.20 | | | | |
| | Títulos respaldados por activos y títulos con respaldo hipotecario | 39,576,250 | 8.32 | | | | |
| | <i>Estados Unidos de América</i> | 23,217,547 | 4.88 | | | | |
| 300,000 | BELLEMADE RE LT FRN 25/06/2030 USD (ISIN US07876UAC36) | 294,199 | 0.06 | | | | |
| 150,000 | BELLEMADE RE LT FRN 25/10/2030 USD (ISIN US07877KAJ97) | 150,244 | 0.03 | | | | |
| 150,000 | BELLEMEADE RE 2018 3 LTD FRN 25/10/2027 USD (ISIN USU0729PAB77) | 48,149 | 0.01 | | | | |
| 750,000 | CASCADE FUNDING MORTGAGE TRUST 2018 VAR 25/10/2068 USD (ISIN US14727QAA31) | 330,082 | 0.07 | | | | |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | | Valor de mercado | % del VL | Cantidad | | Valor de mercado | % del VL |
|-----------|---|------------------|-------------|----------|---|--------------------|--------------|
| | | USD | | | | USD | |
| 2,110,000 | EAGLE RE 2021-1 LTD FRN 25/10/2030 USD (ISIN US269820AH91) | 2,142,816 | 0.45 | | Instrumentos derivados | 1,500 | 0.00 |
| 500,000 | EAGLE RE 2021-1 LTD FRN 25/11/2028 | 171,426 | 0.04 | | Opciones | 1,500 | 0.00 |
| 1,100,000 | EAGLE RE 2021-1 LTD VAR 25/10/2033 | 1,068,689 | 0.22 | | <i>Estados Unidos de América</i> | <i>1,500</i> | <i>0.00</i> |
| 150,000 | HOME RE 2020 LTD FRN 25/10/2028 USD (ISIN USG4581MAA11) | 17,786 | 0.00 | | 150 AUD(C)/USD(P) - 73.50 - 03.06.22 CALL | 1,500 | 0.00 |
| 200,000 | HOME RE 2020 LTD FRN 25/10/2030 | 202,247 | 0.04 | | Total cartera de títulos | 465,969,365 | 97.91 |
| 1,080,000 | HOME RE 2021 2 LTD VAR 25/01/2034 USD (ISIN US43730VAE83) | 981,875 | 0.21 | | | | |
| 500,000 | OAKTOWN RE II LTD FRN 25/07/2028 USD (ISIN BMG6713GAA06) | 103,002 | 0.02 | | | | |
| 730,000 | OAKTOWN RE LTD FRN 25/10/2030 USD (ISIN US67401JAC62) | 743,388 | 0.16 | | | | |
| 150,000 | RADNOR RE 2018-1 LTD FRN 25/03/2028 USD (ISIN USG73412AA90) | 5,888 | 0.00 | | | | |
| | <i>Islas Caimán</i> | <i>8,015,654</i> | <i>1.68</i> | | | | |
| 1,000,000 | ABPCI DIRECT LENDING FUND CO LLC VAR 20/04/2031 | 926,148 | 0.19 | | | | |
| 500,000 | CHENANGO PARK CLO LTD FRN 15/04/2030 | 450,489 | 0.09 | | | | |
| 1,000,000 | GOLDENTREE LOAN MANAGEMENT FRN 20/04/2034 | 931,122 | 0.20 | | | | |
| 1,000,000 | ICG US CLO LTD VAR 28/07/2034 | 875,355 | 0.18 | | | | |
| 1,000,000 | NEUBERGER BERMAN CLO VAR 17/07/2035 | 927,758 | 0.19 | | | | |
| 1,000,000 | OCEAN TRAILS CLO VAR 15/10/2034 | 898,473 | 0.19 | | | | |
| 1,000,000 | OCEAN TRAILS CLO VAR 20/07/2035 | 949,013 | 0.20 | | | | |
| 1,000,000 | SOUNDPOINT CLO LTD FRN 25/07/2030 | 879,598 | 0.18 | | | | |
| 1,250,000 | TRINITAS CLO I LTD VAR 20/07/2034 | 1,177,698 | 0.26 | | | | |
| | <i>Luxemburgo</i> | <i>500,000</i> | <i>0.11</i> | | | | |
| 500,000 | ROSY BLUE CARAT 6.25% 15/12/2025 | 500,000 | 0.11 | | | | |
| | <i>Países Bajos</i> | <i>792,189</i> | <i>0.17</i> | | | | |
| 17,800 | BNP PARIBAS ISSUANCE BV 0% 03/04/2023 | 792,189 | 0.17 | | | | |
| | Warrants, Derechos | 8,563,651 | 1.80 | | | | |
| | <i>Curasao</i> | <i>8,563,651</i> | <i>1.80</i> | | | | |
| 6,000 | MERRILL LYNCH INTERNATIONAL & CO CV WARRANT 01/08/2022 | 2,252,580 | 0.47 | | | | |
| 12,600 | MERRILL LYNCH INTERNATIONAL CO CV WARRANT 01/08/2022 | 2,237,004 | 0.47 | | | | |
| 72,100 | MERRILL LYNCH INTERNATIONAL CO CV WARRANT 28/09/2022 | 1,363,411 | 0.29 | | | | |
| 13,500 | MERRILL LYNCH INTERNATIONAL WARRANT ON ALNYLAM 23/02/2023 | 1,863,000 | 0.39 | | | | |
| 7,200 | MERRILL LYNCH INTL AND CO CV WARRANT DARDEN RESTAU 17/02/23 | 847,656 | 0.18 | | | | |
| | Acción/Participaciones de OICVM/OIC | 1,996,579 | 0.44 | | | | |
| | Acción/Participaciones en fondos de inversión | 1,996,579 | 0.44 | | | | |
| | <i>Estados Unidos de América</i> | <i>1,996,579</i> | <i>0.44</i> | | | | |
| 53,964 | COHEN STERS TAX ADVANTAGED PREFERRED | 1,028,014 | 0.22 | | | | |
| 86,248 | HIGHLAND INCOME FUND | 968,565 | 0.20 | | | | |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---|--------------------|--------------|---|------------------|----------|
| | USD | | | USD | |
| Posiciones a largo plazo | 304,028,955 | 94.21 | <i>Estados Unidos de América</i> | 66,732,839 | 20.67 |
| Valores mobiliarios admitidos a cotización oficial en una bolsa de valores y/o negociados en otro mercado regulado | 264,453,331 | 81.94 | 5,000 AIR PRODUCTS & CHEMICALS INC | 1,203,550 | 0.37 |
| Acciones | 200,126,430 | 62.00 | 10,000 ALBEMARLE | 2,090,100 | 0.65 |
| <i>Alemania</i> | 16,546,682 | 5.13 | 10,000 ALEXANDRIA REAL ESTATE EQUITIES REIT | 1,451,300 | 0.45 |
| 180,000 COMMERZBANK | 1,258,178 | 0.39 | 15,000 AMERESCO | 683,550 | 0.21 |
| 65,000 DEUTSCHE POST AG-NOM | 2,428,685 | 0.75 | 10,000 AMERICAN WATER WORKS | 1,488,100 | 0.46 |
| 35,000 FRAPORT | 1,518,516 | 0.47 | 60,000 AMERICOLD REALITY TRUST INC | 1,802,400 | 0.56 |
| 50,000 FRESENIUS SE & CO KGAA | 1,510,675 | 0.47 | 12,500 AVALONBAY COMMUNITIE REIT | 2,429,250 | 0.75 |
| 80,000 INFINEON TECHNOLOGIES AG-NOM | 1,931,155 | 0.60 | 10,000 AVERY DENNISON CORP | 1,619,600 | 0.50 |
| 5,000 KWS SAAT SE CO KGAA | 295,340 | 0.09 | 40,000 BLOOM ENERGY CORP | 660,000 | 0.20 |
| 22,500 LEG IMMOBILIEN SE | 1,861,110 | 0.58 | 55,000 BOSTON SCIENTIFIC CORP | 2,050,400 | 0.64 |
| 15,000 SIEMENS AG-NOM | 1,522,541 | 0.47 | 2,000 BROADCOM INC | 971,620 | 0.30 |
| 100,000 SUEZucker AG | 1,607,902 | 0.50 | 15,000 CHEVRON CORP | 2,171,850 | 0.67 |
| 85,000 VONOVIA SE NAMEN AKT REIT | 2,612,580 | 0.81 | 35,000 CORTEVA INC | 1,895,950 | 0.59 |
| <i>Australia</i> | 3,887,182 | 1.20 | 4,000 DEERE & CO | 1,198,600 | 0.37 |
| 67,320 BHP GROUP LTD | 1,909,536 | 0.59 | 15,000 DIGITAL REALTY TRUST REIT | 1,947,150 | 0.60 |
| 200,000 TRANSURBAN GROUP | 1,977,646 | 0.61 | 3,000 EQUINIX INC COMMON STOCK REIT | 1,971,060 | 0.61 |
| <i>Brasil</i> | 1,595,000 | 0.49 | 20,000 ESSENTIAL UTILITIES INC | 917,000 | 0.28 |
| 200,000 SABESP SP.ADR | 1,595,000 | 0.49 | 7,500 ESSEX PROPERTY TRUST INC | 1,962,225 | 0.61 |
| <i>Canadá</i> | 20,334,346 | 6.30 | 15,000 FMC CORP | 1,605,300 | 0.50 |
| 55,000 AGNICO EAGLE MINES | 2,508,405 | 0.78 | 70,000 FREEPORT MCMORAN INC | 2,048,200 | 0.63 |
| 100,000 ALGONQUIN POWER & UTILITIES | 1,341,941 | 0.42 | 30,000 GREEN PLAINS RENEWABLE ENERGY | 815,100 | 0.25 |
| 120,000 BARRICK GOLD CORP | 2,119,800 | 0.66 | 12,500 HONEYWELL INTERNATIONAL INC | 2,172,625 | 0.67 |
| 200,000 CAMECO CORP | 4,190,947 | 1.29 | 30,000 INVITATION HOMES INC REIT | 1,067,700 | 0.33 |
| 75,000 CANFOR CORP | 1,302,403 | 0.40 | 150,000 KINDER MORGAN | 2,514,000 | 0.78 |
| 150,000 CHARTWELL RETIREMENT RESIDENCES | 1,297,752 | 0.40 | 12,500 LINDSAY SHS | 1,660,250 | 0.51 |
| 10,000 FRANCO NEVADA | 1,311,164 | 0.41 | 50,000 LIVENT CORPORATION | 1,134,500 | 0.35 |
| 20,000 NUTRIEN LTD | 1,584,126 | 0.49 | 20,000 LOUISIANA PACIFIC CORP | 1,048,000 | 0.32 |
| 300,000 OCEANAGOLD | 575,616 | 0.18 | 30,000 MOSAIC CO THE -WI | 1,416,300 | 0.44 |
| 40,000 PAN AMERICAN SILVER | 786,800 | 0.24 | 40,000 NEWMONT CORP | 2,386,800 | 0.74 |
| 60,000 WHEATON PRECIOUS METALS CORP | 2,156,408 | 0.67 | 20,000 NEXTERA ENERGY INC | 1,550,200 | 0.48 |
| 250,000 YAMANA GOLD | 1,158,984 | 0.36 | 13,500 PIONEER NATURAL RES | 3,010,499 | 0.94 |
| <i>China</i> | 2,065,209 | 0.64 | 30,000 PLUG POWER | 497,100 | 0.15 |
| 750,000 CHINA LONGYUAN POWER GROUP-H | 1,448,970 | 0.45 | 15,000 PROLOGIS REIT | 1,765,350 | 0.55 |
| 56,000 GANFENG LITHIUM CO LTD | 616,239 | 0.19 | 15,000 QUALCOMM INC | 1,916,100 | 0.59 |
| <i>Dinamarca</i> | 1,825,195 | 0.57 | 30,000 RAYONIER REIT | 1,120,200 | 0.35 |
| 17,500 ORSTED SH | 1,825,195 | 0.57 | 13,500 SIMON PROPERTY GROUP INC REIT | 1,281,960 | 0.40 |
| <i>España</i> | 9,303,982 | 2.88 | 30,000 STERICYCLE | 1,315,500 | 0.41 |
| 40,000 ACS | 967,250 | 0.30 | 15,000 TERA DYNE | 1,343,250 | 0.42 |
| 400,000 BANCO SANTANDER SA | 1,124,068 | 0.35 | 10,000 TYSON FOODS -A- | 860,600 | 0.27 |
| 40,000 CELLNEX TELECOM S.A. | 1,548,521 | 0.48 | 20,000 VALERO ENERGY CORPORATION | 2,126,200 | 0.66 |
| 30,000 FERROVIAL SA | 758,683 | 0.24 | 60,000 WEYERHAEUSER CO REIT | 1,986,600 | 0.62 |
| 200,000 IBERDROLA SA | 2,069,155 | 0.64 | 15,000 ZIMMER BIOMET HOLDINGS INC | 1,576,800 | 0.49 |
| 100,000 MELIA HOTEL INTL | 633,020 | 0.20 | <i>Finlandia</i> | 5,020,042 | 1.56 |
| 150,000 REPSOL | 2,203,285 | 0.67 | 45,000 NESTE CORPORATION | 1,987,191 | 0.62 |
| | | | 100,000 UPM KYMMENE OYJ | 3,032,851 | 0.94 |
| | | | <i>Francia</i> | 21,824,787 | 6.75 |
| | | | 40,000 ACCOR SA | 1,080,159 | 0.33 |
| | | | 50,000 ALSTOM | 1,128,563 | 0.35 |
| | | | 50,000 BOUYGUES | 1,534,721 | 0.48 |
| | | | 20,000 BUREAU VERITAS | 511,225 | 0.16 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|--|------------------|----------|---|-------------------|--------------|
| | USD | | | USD | |
| 30,000 COMPAGNIE DE SAINT-GOBAIN SA | 1,284,179 | 0.40 | | | |
| 27,500 COVIVIO SA REIT | 1,522,306 | 0.47 | <i>Portugal</i> | 1,861,737 | 0.58 |
| 100,000 CREDIT AGRICOLE SA | 912,782 | 0.28 | 400,000 EDP - ENERGIAS DE PORTUGAL | 1,861,737 | 0.58 |
| 30,000 DANONE SA | 1,670,420 | 0.52 | <i>Reino Unido</i> | 9,412,084 | 2.92 |
| 200,000 ENGIE SA | 2,292,881 | 0.71 | 41,200 ANGLO AMERICAN PLC | 1,469,610 | 0.46 |
| 25,000 GECINA ACT | 2,326,126 | 0.72 | 175,000 FRESNILLO PLC-W/I | 1,629,751 | 0.50 |
| 40,000 SOCIETE GENERALE A | 873,578 | 0.27 | 10,000 INTERTEK GROUP | 510,823 | 0.16 |
| 6,000 SOITEC SA | 849,951 | 0.26 | 100,000 NATIONAL GRID PLC | 1,277,664 | 0.40 |
| 60,000 TOTAL ENERGIES SE | 3,159,558 | 0.97 | 125,000 PENNON GROUP PLC | 1,446,026 | 0.45 |
| 110,000 VEOLIA ENVIRONNEMENT | 2,678,338 | 0.83 | 150,000 SEGRO PLC REIT | 1,779,500 | 0.55 |
| <i>Hong Kong (China)</i> | 899,075 | 0.28 | 50,000 SHELL PLC | 1,298,710 | 0.40 |
| 850,000 GUANGDONG INVESTMENT LTD -H- | 899,075 | 0.28 | <i>Rusia</i> | - | 0.00 |
| <i>Irlanda</i> | 3,687,104 | 1.14 | 80,000 MINING AND METALLURGICAL COMPANY NORIL SK ADR | - | 0.00 |
| 15,000 KERRY GROUP A | 1,432,371 | 0.44 | <i>Sudáfrica</i> | 1,088,892 | 0.34 |
| 25,100 MEDTRONIC PLC | 2,254,733 | 0.70 | 60,000 ANGLOGOLD ASHANTI-SPON ADR | 887,700 | 0.28 |
| <i>Islas Bermudas</i> | 1,360,500 | 0.42 | 20,200 SIBANYE STILLWATER LIMITED ADR | 201,192 | 0.06 |
| 15,000 BUNGE LTD | 1,360,500 | 0.42 | <i>Suecia</i> | 1,488,572 | 0.46 |
| <i>Islas Caimán</i> | 3,354,040 | 1.04 | 200,000 ERICSSON LM-B SHS | 1,488,572 | 0.46 |
| 1,500,000 LEE & MAN PAPER | 644,199 | 0.20 | <i>Suiza</i> | 3,549,673 | 1.10 |
| 60,000 TENCENT HOLDINGS LTD | 2,709,841 | 0.84 | 45,000 HOLCIM LTD | 1,920,070 | 0.60 |
| <i>Italia</i> | 9,575,470 | 2.97 | 14,000 NESTLE SA | 1,629,603 | 0.50 |
| 85,000 ATLANTIA SPA | 1,988,760 | 0.62 | Bonos | 59,016,212 | 18.29 |
| 350,000 ENEL SPA | 1,910,037 | 0.59 | <i>Alemania</i> | 2,251,189 | 0.70 |
| 250,000 ENI SPA | 2,960,714 | 0.92 | 1,800,000 GERMANY BUNDI 0.10% 15/04/2033 | 2,251,189 | 0.70 |
| 125,000 INFRASTRUTTURE WIRELESS ITALIANE SPA | 1,265,517 | 0.39 | <i>Australia</i> | 818,204 | 0.25 |
| 150,000 IREN SPA | 326,808 | 0.10 | 710,000 RIO TINTO FINANCE USA LTD 7.125% 15/07/2028 | 818,204 | 0.25 |
| 215,000 SNAM RETE GAS | 1,123,634 | 0.35 | <i>Austria</i> | 735,146 | 0.23 |
| <i>Japón</i> | 781,716 | 0.24 | 974,000 SUZANO AUSTRIA GMBH 3.125% 15/01/2032 | 735,146 | 0.23 |
| 5,000 FANUC LTD | 781,716 | 0.24 | <i>Brasil</i> | 877,008 | 0.27 |
| <i>Luxemburgo</i> | 634,170 | 0.20 | 800,000 BRAZIL 8.875% 15/04/2024 | 877,008 | 0.27 |
| 200,000 AROUNDTOWN REIT | 634,170 | 0.20 | <i>Canadá</i> | 901,907 | 0.28 |
| <i>México</i> | 1,518,975 | 0.47 | 1,000,000 CANADA 9.00% 01/06/2025 | 901,907 | 0.28 |
| 22,500 FOMENTO ECONOMICO MEXICANO SA DE CV FEMSA ADR | 1,518,975 | 0.47 | <i>Chile</i> | 1,631,685 | 0.51 |
| <i>Noruega</i> | 8,784,665 | 2.72 | 1,000,000 CHILE 2.45% 31/01/2031 | 855,290 | 0.27 |
| 225,000 AUSTEVOLL SEAFOOD | 2,625,835 | 0.81 | 862,000 CORPORACION NACIONAL DEL COBRE DE CHILE 3.75% REGS 15/01/2031 | 776,395 | 0.24 |
| 75,000 EQUINOR ASA | 2,600,403 | 0.81 | <i>Colombia</i> | 2,179,095 | 0.68 |
| 75,000 LEROY SEAFOOD GROUP A SA | 531,012 | 0.16 | 2,351,000 ECOPETROL SA 5.375% 26/06/2026 | 2,179,095 | 0.68 |
| 60,000 MOWI ASA | 1,360,970 | 0.42 | <i>Costa de Marfil</i> | 491,105 | 0.15 |
| 40,000 YARA INTERNATIONAL ASA | 1,666,445 | 0.52 | 650,000 IVORY COAST 4.875% REGS 30/01/2032 | 491,105 | 0.15 |
| <i>Países Bajos</i> | 2,994,493 | 0.93 | <i>Croacia</i> | 506,375 | 0.16 |
| 15,000 AIRBUS BR BEARER SHS | 1,449,778 | 0.45 | 500,000 CROATIA 5.50% REGS 04/04/2023 | 506,375 | 0.16 |
| 2,000 ASML HOLDING N.V. | 953,137 | 0.30 | | | |
| 60,000 ING GROUP NV | 591,578 | 0.18 | | | |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---|------------------|----------|--|-------------------|-------------|
| | USD | | | USD | |
| <i>España</i> | 3,681,284 | 1.14 | 641,000 CRH PLC 1.625% 05/05/2030 | 582,326 | 0.18 |
| 798,000 AEDAS HOMES SAU 4.00% REGS 15/08/2026 | 705,533 | 0.22 | 1,000,000 EDP FINANCE BV 3.625% REGS 15/07/2024 | 995,910 | 0.31 |
| 800,000 MERLIN PROPERTIES SOCIMI SA 2.375% 18/09/2029 | 744,712 | 0.23 | 1,000,000 IBERDROLA INTERNATIONAL BV 1.125% 21/04/2026 | 1,013,919 | 0.31 |
| 1,850,000 SPAINI 0.70% 30/11/2033 | 2,231,039 | 0.69 | 670,000 OCI N V 4.625% REGS 15/10/2025 | 651,227 | 0.20 |
| <i>Estados Unidos de América</i> | 16,869,085 | 5.23 | 846,000 PETROBRAS GLOBAL FINANCE BV 5.60% 03/01/2031 | 785,748 | 0.24 |
| 868,000 ALEXANDRIA REAL ESTATE EQUITIES INC 4.90% 15/12/2030 | 862,306 | 0.27 | 860,000 SHELL INTERNATIONAL FINANCE BV 2.875% 10/05/2026 | 832,764 | 0.26 |
| 500,000 AMERICAN HOMES 4 RENT 4.25% 15/02/2028 | 477,930 | 0.15 | 1,200,000 VONOVIA FINANCE B.V 2.25% 07/04/2030 | 1,066,760 | 0.34 |
| 800,000 KIMBERLY CLARK CORP 3.95% 01/11/2028 | 798,416 | 0.25 | <i>Polonia</i> | 1,327,283 | 0.41 |
| 960,000 LASMO (USA) INC 7.30% 15/11/2027 | 1,074,749 | 0.33 | 3,900,000 POLANDI 2.75% 25/08/2023 | 1,327,283 | 0.41 |
| 500,000 PEPSICO INC 2.85% 24/02/2026 | 491,550 | 0.15 | <i>Qatar</i> | 764,115 | 0.24 |
| 1,500,000 USA T-BONDS 6.375% 15/08/2027 | 1,733,906 | 0.54 | 550,000 QATAR 9.75% REGS 15/06/2030 | 764,115 | 0.24 |
| 2,000,000 USA T-BONDS 7.625% 15/11/2022 | 2,041,172 | 0.63 | <i>Reino Unido</i> | 6,736,298 | 2.09 |
| 1,500,000 USA T-BONDSI 3.375% 15/04/2032 | 3,061,129 | 0.95 | 1,000,000 ANGLO AMERICAN CAPITAL PLC 5.625% REGS 01/04/2030 | 1,013,570 | 0.31 |
| 1,500,000 USA T-BONDSI 3.625% 15/04/2028 | 3,136,989 | 0.97 | 350,000 UK GILTI 4.125% 22/07/2030 | 1,513,427 | 0.47 |
| 1,500,000 USA T-BONDSI 3.875% 15/04/2029 | 3,190,938 | 0.99 | 450,000 UK GILTI 2.00% 26/01/2035 | 1,453,943 | 0.45 |
| <i>Francia</i> | 1,935,577 | 0.60 | 1,000,000 UK OF GB AND NORTHERN IRELANDI 1.125% 22/11/2037 | 2,755,358 | 0.86 |
| 700,000 AEROPORTS DE PARIS 1.00% 13/12/2027 | 665,366 | 0.21 | <i>Rumanía</i> | 751,460 | 0.23 |
| 650,000 TOTALENERGIES CAPITAL INTERNATIONAL 2.829% 10/01/2030 | 589,843 | 0.18 | 850,000 ROMANIA 3.00% REGS 27/02/2027 | 751,460 | 0.23 |
| 600,000 VEOLIA ENVIRONMENT SA 4.625% 30/03/2027 | 680,368 | 0.21 | <i>Uruguay</i> | 506,300 | 0.16 |
| <i>Irlanda</i> | 721,943 | 0.22 | 500,000 URUGUAY 4.50% 14/08/2024 | 506,300 | 0.16 |
| 700,000 SMURFIT KAPPA ACQUISITIONS UNLIMITED COMPAGNY 2.875% 15/01/2026 | 721,943 | 0.22 | Títulos ETC | 5,310,689 | 1.65 |
| <i>Israel</i> | 1,395,777 | 0.43 | <i>Reino Unido</i> | 5,310,689 | 1.65 |
| 4,450,000 ISRAEL 0.50% 31/05/2029 | 1,395,777 | 0.43 | 3,000 UBS ETC CORN | 2,859,000 | 0.89 |
| <i>Italia</i> | 523,635 | 0.16 | 17,000 UBS ETC PLATINIUM | 1,171,300 | 0.36 |
| 500,000 BUZZI UNICEM SPA 2.125% 28/04/2023 | 523,635 | 0.16 | 10,000 UBS ETC SILVER | 1,278,000 | 0.40 |
| <i>Japón</i> | 1,595,303 | 0.49 | 1 UBS ETC SUGAR | 1,050 | 0.00 |
| 200,000,000 JAPAN JGBI 0.10% 10/03/2026 | 1,595,303 | 0.49 | 1 UBS LONDON - UBS ETC 2007-OPEN END ON UBS BBG CMCI WTI ETF | 1,339 | 0.00 |
| <i>Kazajstán</i> | 777,900 | 0.24 | Acción/Participaciones de OICVM/OIC | 32,133,558 | 9.96 |
| 750,000 KAZAKHSTAN 5.125% REGS 21/07/2025 | 777,900 | 0.24 | Acción/Participaciones en fondos de inversión | 32,133,558 | 9.96 |
| <i>Luxemburgo</i> | 1,348,762 | 0.42 | <i>Austria</i> | 6,213,109 | 1.93 |
| 800,000 AROUNDTOWN SA 1.625% 31/01/2028 | 672,701 | 0.21 | 350,000 AMUNDI GOLD STOCK MITEIGENTUMSFONDS GEM FD EUR FCP | 6,213,109 | 1.93 |
| 939,000 CSN RESOURCES SA 4.625% REGS 10/06/2031 | 676,061 | 0.21 | <i>Francia</i> | 10,412,454 | 3.22 |
| <i>México</i> | 2,296,804 | 0.71 | 10 AMUNDI EURO LIQUIDITY SRI FCP | 10,412,454 | 3.22 |
| 260,000 CEMEX SAB DE CV 3.875% REGS 11/07/2031 | 196,453 | 0.06 | <i>Irlanda</i> | 7,089,669 | 2.20 |
| 50,000 MEXICOI 4.00% 30/11/2028 | 1,607,846 | 0.50 | 50,000 INVESCO MARKETS PLC-MORNINGSTAR US ENER INFRA MLP UCITS ETF | 1,843,912 | 0.57 |
| 500,000 TRUST F/1401 5.25% 144A 15/12/2024 | 492,505 | 0.15 | 75,000 ISHARES II PROP ASIA | 1,746,845 | 0.54 |
| <i>Nigeria</i> | 882,670 | 0.27 | 150,000 ISHARES II PROP ASIA EUR | 3,498,912 | 1.09 |
| 1,000,000 NIGERIA 7.625% REGS 21/11/2025 | 882,670 | 0.27 | | | |
| <i>Países Bajos</i> | 6,510,302 | 2.02 | | | |
| 635,000 AKZO NOBEL NV 1.625% 14/04/2030 | 581,648 | 0.18 | | | |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL | |
|----------------------------------|---|--------------|---------------------------------|--|--------------|-------|
| | USD | | | USD | | |
| | | | <i>Reino Unido</i> | | | |
| | 5,269,376 | 1.63 | | -30,606 | -0.01 | |
| 6,584 | AMUNDI FUNDS EMERGING MARKETS CRP BOND Z USD QD D | 5,269,376 | 1.63 | -60 BHP GROUP PLC - 2,584.00 - 19.08.22 CALL | -30,606 | -0.01 |
| | | | Total cartera de títulos | 297,876,367 | 92.30 | |
| | | | | | | |
| | | | <i>Reino Unido</i> | | | |
| | 3,148,950 | 0.98 | | | | |
| 7,000 | UBS AG LONDON BRANCH USD (ISIN CH0328369233) | 662,200 | 0.21 | | | |
| 7,000 | UBS AG LONDON BRANCH USD (ISIN CH0328369316) | 2,486,750 | 0.77 | | | |
| | | | | | | |
| Instrumentos derivados | 7,442,066 | 2.31 | | | | |
| | | | | | | |
| Opciones | 7,442,066 | 2.31 | | | | |
| | | | | | | |
| <i>Alemania</i> | 779,301 | 0.24 | | | | |
| 566 | DJ EURO STOXX 50 EUR - 3,350 - 16.09.22 PUT | 779,301 | 0.24 | | | |
| | | | | | | |
| <i>Estados Unidos de América</i> | 6,662,765 | 2.07 | | | | |
| 91 | S&P 500 INDEX - 3,760 - 16.09.22 PUT | 1,526,980 | 0.47 | | | |
| 32 | S&P 500 INDEX - 3,800 - 19.08.22 PUT | 487,360 | 0.15 | | | |
| 59 | S&P 500 INDEX - 4,200 - 15.07.22 PUT | 2,502,485 | 0.79 | | | |
| 41 | S&P 500 INDEX - 4,300 - 15.07.22 PUT | 2,145,940 | 0.66 | | | |
| | | | | | | |
| Posiciones a corto plazo | -6,152,588 | -1.91 | | | | |
| | | | | | | |
| Instrumentos derivados | -6,152,588 | -1.91 | | | | |
| | | | | | | |
| Opciones | -6,152,588 | -1.91 | | | | |
| | | | | | | |
| <i>Alemania</i> | -876,339 | -0.27 | | | | |
| -1,800 | COMMERZBANK - 7.70 - 15.07.22 CALL | -7,527 | 0.00 | | | |
| -283 | DJ EURO STOXX 50 EUR - 3,100 - 16.09.22 PUT | -200,299 | -0.06 | | | |
| -75 | LINDE PLC - 300.00 - 15.07.22 PUT | -208,254 | -0.06 | | | |
| -750 | RWE AG - 40.50 - 15.07.22 PUT | -432,032 | -0.14 | | | |
| -1,000 | UPM KYMMENE OYJ - 33.50 - 19.08.22 CALL | -28,227 | -0.01 | | | |
| | | | | | | |
| <i>Estados Unidos de América</i> | -4,893,529 | -1.52 | | | | |
| -300 | CONOCOPHILLIPS - 110.00 - 15.07.22 PUT | -616,500 | -0.19 | | | |
| -200 | EOG RESOURCES - 120.20 - 15.07.22 PUT | -238,000 | -0.07 | | | |
| -400 | EXXON MOBIL CORP - 100.00 - 19.08.22 PUT | -640,000 | -0.20 | | | |
| -500 | LIVENT CORPORATION - 30.00 - 19.08.22 CALL | -30,000 | -0.01 | | | |
| -300 | MOSAIC CO THE -WI - 60.00 - 19.08.22 CALL | -27,150 | -0.01 | | | |
| -100 | NVIDIA CORP - 180.00 - 15.07.22 PUT | -290,750 | -0.09 | | | |
| -500 | SCHLUMBERGER LTD - 47.50 - 19.08.22 PUT | -598,750 | -0.19 | | | |
| -776 | SIBANYE STILLWATER LIMITED ADR - 17.50 - 15.07.22 PUT | -582,000 | -0.18 | | | |
| -300 | SOC QUIM&MIN SP ADR - 90.00 - 15.07.22 PUT | -238,500 | -0.07 | | | |
| -68 | S&P 500 INDEX - 3,470 - 16.09.22 PUT | -539,920 | -0.17 | | | |
| -32 | S&P 500 INDEX - 3,650 - 19.08.22 PUT | -306,880 | -0.10 | | | |
| -38 | S&P 500 INDEX - 3,970 - 15.07.22 PUT | -785,079 | -0.24 | | | |
| | | | | | | |
| <i>Hong Kong</i> | -50,083 | -0.02 | | | | |
| -600 | TENCENT HOLDINGS LTD - 430.00 - 30.08.22 CALL | -50,083 | -0.02 | | | |
| | | | | | | |
| <i>Países Bajos</i> | -302,031 | -0.09 | | | | |
| -900 | SHELL PLC - 28.00 - 15.07.22 PUT | -302,031 | -0.09 | | | |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL |
|--|--------------------|---------------|
| | EUR | |
| Posiciones a largo plazo | 114,140,879 | 100.31 |
| <i>Acción/Participaciones de OICVM/OIC</i> | <i>114,140,879</i> | <i>100.31</i> |
| <i>Acción/Participaciones en fondos de inversión</i> | <i>114,140,879</i> | <i>100.31</i> |
| <i>Fondos de inversión</i> | <i>114,140,879</i> | <i>100.31</i> |
| 1,134,038 AMUNDI REVENUS FCP | 114,140,879 | 100.31 |
| Total cartera de títulos | 114,140,879 | 100.31 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---|-------------------|--------------|---|------------------|----------|
| | EUR | | | EUR | |
| Posiciones a largo plazo | 52,848,999 | 94.33 | 400,000 LORCA TELECOM BONDCO 4.00% REGS 18/09/2027 | 335,476 | 0.60 |
| Valores mobiliarios admitidos a cotización oficial en una bolsa de valores y/o negociados en otro mercado regulado | 44,247,523 | 78.98 | 400,000 MAPFRE SA VAR 31/03/2047 | 384,436 | 0.69 |
| Bonos | 44,247,523 | 78.98 | 300,000 UNICAJA BANCO SA VAR 13/11/2029 | 276,378 | 0.49 |
| <i>Alemania</i> | 2,541,569 | 4.54 | 500,000 UNICAJA BANCO SA VAR 19/07/2032 | 397,025 | 0.71 |
| 200,000 ALLIANZ SE VAR REGS PERPETUAL USD (ISIN USX10001AB51) | 140,231 | 0.25 | <i>Estados Unidos de América</i> | 7,131,575 | 12.73 |
| 600,000 BAYER AG VAR 12/05/2079 | 507,042 | 0.91 | 1,000,000 ATHENE GLOBAL FUNDING 1.985% 144A 19/08/2028 | 793,696 | 1.42 |
| 300,000 BAYER AG VAR 12/11/2079 | 229,527 | 0.41 | 147,000 CITIGROUP INC USA VAR 24/05/2028 | 139,648 | 0.25 |
| 200,000 COMMERZBANK AG VAR 05/12/2030 | 190,346 | 0.34 | 200,000 ENCORE CAPITAL GROUP INC VAR REGS 15/01/2028 | 185,402 | 0.33 |
| 800,000 DEUTSCHE BANK AG VAR 24/06/2026 | 898,327 | 1.60 | 1,000,000 ENERGY TRANSFER LP VAR PERPETUAL USD (ISIN US29273VAM28) | 824,277 | 1.47 |
| 200,000 DEUTSCHE BANK AG VAR 24/06/2032 | 183,204 | 0.33 | 750,000 ENERGY TRANSFER PARTNERS LP 5.30% 15/04/2047 | 625,224 | 1.12 |
| 200,000 GRUENTHAL GMBH 4.125% REGS 15/05/2028 | 171,864 | 0.31 | 300,000 FORD MOTOR CO 3.25% 12/02/2032 | 214,937 | 0.38 |
| 300,000 ZF FINANCE GMBH 2.25% 03/05/2028 | 221,028 | 0.39 | 323,000 FORD MOTOR CREDIT CO LLC 4.95% 28/05/2027 | 287,087 | 0.51 |
| <i>Austria</i> | 966,863 | 1.73 | 500,000 HCA INC 3.625% 144A 15/03/2032 | 404,328 | 0.72 |
| 100,000 BAWAG GROUP AG VAR 26/03/2029 | 96,995 | 0.17 | 350,000 LIBERTY MUTUAL GROUP INC 5.50% 144A 15/06/2052 | 320,080 | 0.57 |
| 200,000 ERSTE GROUP BANK AG VAR 07/06/2033 | 190,628 | 0.34 | 700,000 MAGALLANES INCORPORATION 5.141% 144A 15/03/2052 | 562,993 | 1.00 |
| 400,000 OMV AG VAR PERPETUAL EUR (ISIN XS2224439385) | 345,752 | 0.62 | 750,000 MPLX LP 5.50% 15/02/2049 | 669,594 | 1.20 |
| 400,000 SAPPI PAPIER HOLDING GMBH 3.625% REGS 15/03/2028 | 333,488 | 0.60 | 700,000 NETFLIX INC 3.875% REGS 15/11/2029 | 633,794 | 1.13 |
| <i>Bélgica</i> | 361,840 | 0.65 | 1,500,000 VALERO ENERGY CORP 3.65% 01/12/2051 | 1,079,047 | 1.93 |
| 200,000 KBC GROUP SA/NV VAR PERPETUAL EUR (ISIN BE0002638196) | 189,568 | 0.34 | 400,000 VISA INC 1.50% 15/06/2026 | 391,468 | 0.70 |
| 200,000 SOLVAY SA VAR PERPETUAL EUR (ISIN BE6324000858) | 172,272 | 0.31 | <i>Francia</i> | 7,803,874 | 13.93 |
| <i>Chile</i> | 431,676 | 0.77 | 600,000 ALTICE FRANCE SA 5.875% REGS 01/02/2027 | 522,786 | 0.93 |
| 600,000 INVERSIONES LA CONSTRUCCION 4.75% REGS 07/02/2032 | 431,676 | 0.77 | 500,000 BANIJAY GROUP SA S 6.50% REGS 01/03/2026 | 420,385 | 0.75 |
| <i>Colombia</i> | 250,970 | 0.45 | 630,000 CASINO GUICHARD PERRACHON SA 5.25% 15/04/2027 | 423,355 | 0.76 |
| 300,000 BANCOLOMBIA SA VAR 18/12/2029 | 250,970 | 0.45 | 500,000 CONSTELLUM SE 3.125% REGS 15/07/2029 | 387,040 | 0.69 |
| <i>España</i> | 4,858,717 | 8.67 | 600,000 ELECTRICITE DE FRANCE VAR PERPETUAL EUR (ISIN FR0013367612) | 551,430 | 0.98 |
| 800,000 ABANCA CORPORACION BANCARIA SA VAR 18/01/2029 | 798,264 | 1.42 | 200,000 ELECTRICITE DE FRANCE VAR PERPETUAL EUR (ISIN FR0013464922) | 152,846 | 0.27 |
| 200,000 AEDAS HOMES SAU 4.00% REGS 15/08/2026 | 169,138 | 0.30 | 500,000 ELIOR GROUP SA 3.75% 15/07/2026 | 390,590 | 0.70 |
| 600,000 BANCO DE CREDITO SOCIAL COOPERATIVO SA VAR 09/03/2028 | 483,630 | 0.86 | 400,000 ILIAD HOLDING 5.625% REGS 15/10/2028 | 341,820 | 0.61 |
| 200,000 BANCO DE SABADELL SA VAR PERPETUAL EUR (ISIN XS2310945048) | 165,356 | 0.30 | 400,000 KAPLA HOLDING 3.375% REGS 15/12/2026 | 316,412 | 0.56 |
| 200,000 BANCO DE SABADELL SA VAR PERPETUAL EUR (ISIN XS2389116307) | 147,258 | 0.26 | 600,000 LA MONDIALE SOCIETE D ASSURANCE A FORME MUTUELLE VAR PERPETUAL | 597,612 | 1.07 |
| 400,000 BANCO DE SABADELL SA VAR 17/01/2030 | 350,284 | 0.63 | 400,000 LOXAM SAS 4.50% REGS 15/02/2027 | 344,728 | 0.62 |
| 400,000 BANCO SANTANDER SA VAR PERPETUAL EUR (ISIN XS2388378981) | 278,220 | 0.50 | 1,000,000 MOBILUX FINANCE 4.25% REGS 15/07/2028 | 738,880 | 1.32 |
| 200,000 CAIXABANK SA VAR PERPETUAL EUR (ISIN ES0840609004) | 193,140 | 0.34 | 600,000 QUATRIM SASU 5.875% REGS 15/01/2024 | 573,528 | 1.02 |
| 300,000 EDREAMS ODIGEO 5.50% REGS 15/07/2027 | 240,882 | 0.43 | 800,000 RCI BANQUE SA VAR 18/02/2030 | 698,040 | 1.25 |
| 300,000 GROUPO ANTOLIN IRAUSA SA 3.50% REGS 30/04/2028 | 201,465 | 0.36 | 600,000 SECHE ENVIRONNEMENT SA 2.25% 15/11/2028 | 477,096 | 0.85 |
| 500,000 IBERCAJA BANCO SAU VAR 23/07/2030 | 437,765 | 0.78 | 400,000 SUEZ SA 1.875% 24/05/2027 | 382,100 | 0.68 |
| | | | 700,000 TOTAL ENERGIES SE VAR PERPETUAL EUR (ISIN XS2290960876) | 485,226 | 0.87 |
| | | | <i>Irlanda</i> | 1,045,783 | 1.87 |
| | | | 600,000 AERCAP IRELAND CAP LTD 3.00% 29/10/2028 | 483,151 | 0.87 |
| | | | 400,000 AIB GROUP PLC VAR 04/07/2026 | 399,864 | 0.71 |
| | | | 200,000 ARDAGH PACKAGING FIN PLC 2.125% REGS 15/08/2026 EUR (ISIN XS2189356996) | 162,768 | 0.29 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL | | |
|-----------|--|-----------|----------|------------------|---|-------------------|--------------|
| | EUR | | | EUR | | | |
| | <i>Islas Bermudas</i> | 314,314 | 0.56 | | | | |
| 400,000 | AIRCASTLE LTD VAR 144A PERPETUAL | 314,314 | 0.56 | 200,000 | UNITED GROUP B V 3.625% REGS 15/02/2028 | 149,832 | 0.27 |
| | <i>Islas Caimán</i> | 1,159,637 | 2.07 | 1,100,000 | VOLKSWAGEN INTERNATIONAL FINANCE NV VAR PERPETUAL EUR (ISIN XS2187689034) | 999,141 | 1.79 |
| 450,000 | AVOLON HOLDINGS FUNDING LTD 2.125% REGS 21/02/2026 | 375,586 | 0.67 | 230,000 | WP/AP TELECOM HOLDINGS 5.50% REGS 15/01/2030 | 174,363 | 0.31 |
| 800,000 | BANCO BTG PACTUAL CAYMAN ISLANDS BRANCH 5.50% REGS 31/01/2023 | 770,447 | 1.38 | 1,000,000 | ZIGGO BOND COMPANY BV 3.375% REGS 28/02/2030 | 703,070 | 1.25 |
| 200,000 | ZHENRO PROPERTIES GROUP LIMITED 6.63% 07/01/2026 | 13,604 | 0.02 | | <i>Panamá</i> | 157,304 | 0.28 |
| | <i>Israel</i> | 509,484 | 0.91 | 200,000 | CARNIVAL CORPORATION 7.625% REGS 01/03/2026 | 157,304 | 0.28 |
| 600,000 | TEVA PHARMACEUTICAL INDUSTRIES LTD 3.75% 09/05/2027 | 509,484 | 0.91 | | <i>Reino Unido</i> | 3,574,894 | 6.38 |
| | <i>Italia</i> | 4,814,808 | 8.59 | 500,000 | BELLIS ACQUISITION COMPANY PLC 4.50% REGS 16/02/2026 | 467,925 | 0.84 |
| 400,000 | BANCA IFIS SPA VAR 17/10/2027 | 386,288 | 0.69 | 200,000 | BP CAPITAL MARKETS PLC VAR PERPETUAL EUR (ISIN XS2193662728) | 167,726 | 0.30 |
| 200,000 | CREDITO EMILIANO HOLDING SPA CREDEM VAR 05/10/2032 | 202,286 | 0.36 | 400,000 | BP CAPITAL MARKETS PLC VAR PERPETUAL USD | 335,710 | 0.60 |
| 1,300,000 | ENEL SPA VAR PERPETUAL EUR (ISIN XS2228373671) | 1,075,256 | 1.92 | 1,000,000 | JAGUAR LAND ROVER PLC 5.875% REGS 15/01/2028 | 737,892 | 1.32 |
| 400,000 | ENI S P A VAR PERPETUAL EUR (ISIN XS2242931603) | 315,928 | 0.56 | 400,000 | MARKS AND SPENCER GROUP PLC 6.00% 12/06/2025 | 453,369 | 0.81 |
| 1,000,000 | INTESA SANPAOLO SPA 1.35% 24/02/2031 | 745,320 | 1.33 | 500,000 | NOMAD FOODS BONDCO PLC 2.50% REGS 24/06/2028 | 394,870 | 0.70 |
| 1,000,000 | INTESA SANPAOLO VITA S P A VAR PERPETUAL | 974,090 | 1.74 | 400,000 | PINNACLE BIDCO PLC 6.375% REGS 15/02/2025 | 416,743 | 0.74 |
| 300,000 | UNICREDIT SPA VAR PERPETUAL EUR (ISIN XS1619015719) | 285,186 | 0.51 | 400,000 | VIRGIN MEDIA SECURED FINANCE PLC 5.25% REGS 15/05/2029 | 398,634 | 0.71 |
| 300,000 | UNICREDIT SPA VAR PERPETUAL EUR (ISIN XS2121441856) | 215,643 | 0.38 | 253,000 | VODAFONE GROUP PLC VAR 04/06/2081 USD (ISIN US92857WBV19) | 202,025 | 0.36 |
| 700,000 | UNICREDIT SPA VAR 144A 02/04/2034 | 614,811 | 1.10 | | <i>Suecia</i> | 982,230 | 1.75 |
| | <i>Luxemburgo</i> | 1,305,099 | 2.33 | 500,000 | HEIMSTADEN HOLDING BV VAR PERPETUAL EUR (ISIN XS2010037765) | 304,015 | 0.54 |
| 400,000 | CIRSA FINANCE INTERNATIONAL SARL 4.50% REGS 15/03/2027 | 324,772 | 0.58 | 700,000 | INTRUM JUSTITIA AB 3.00% REGS 15/09/2027 | 541,919 | 0.97 |
| 800,000 | CPI PROPERTY GROUP S.A. VAR PERPETUAL EUR (ISIN XS2290533020) | 426,864 | 0.76 | 400,000 | SAMHALLSBYGGNADSBOLAGET I NORDEN AB VAR PERPETUAL EUR (ISIN XS2010032618) | 136,296 | 0.24 |
| 400,000 | GAMMA BONDCO SARL 8.125% REGS 15/11/2026 | 341,640 | 0.61 | | <i>Suiza</i> | 190,752 | 0.34 |
| 250,000 | SAMSONITE FINCO SARL 3.50% REGS 15/05/2026 | 211,823 | 0.38 | 200,000 | UBS GROUP INC VAR REGS 12/05/2026 USD (ISIN USH42097CZ86) | 190,752 | 0.34 |
| | <i>México</i> | 583,394 | 1.04 | | <i>Tailandia</i> | 259,493 | 0.46 |
| 290,000 | BRASKEM IDESA SAPI 6.99% REGS 20/02/2032 | 218,275 | 0.39 | 300,000 | MUANG LIFE ASSURANCE VAR 27/01/2037 | 259,493 | 0.46 |
| 600,000 | MEXICO 3.75% 19/04/2071 | 365,119 | 0.65 | | Instrumentos del mercado monetario | 8,601,476 | 15.35 |
| | <i>Países Bajos</i> | 5,003,247 | 8.93 | | <i>Estados Unidos de América</i> | 8,601,476 | 15.35 |
| 500,000 | ATHORA NETHERLANDS NV VAR 31/08/2032 | 481,055 | 0.86 | 3,000,000 | USA T-BILLS 0% 11/08/2022 | 2,865,354 | 5.11 |
| 800,000 | BRASKEM NETHERLANDS 4.50% REGS 10/01/2028 | 695,815 | 1.24 | 6,000,000 | USA T-BILLS 0% 21/07/2022 | 5,736,122 | 10.24 |
| 200,000 | COOPERATIEVE RABOBANK UA VAR PERPETUAL EUR (ISIN XS2456432413) | 168,116 | 0.30 | | Total cartera de títulos | 52,848,999 | 94.33 |
| 500,000 | REPSOL INTERNATIONAL FINANCE BV VAR 25/03/2075 | 480,380 | 0.86 | | | | |
| 300,000 | TELEFONICA EUROPE BV VAR PERPETUAL | 286,824 | 0.51 | | | | |
| 400,000 | TELEFONICA EUROPE BV VAR PERPETUAL EUR (ISIN XS1795406658) | 359,220 | 0.64 | | | | |
| 300,000 | TELEFONICA EUROPE BV VAR PERPETUAL EUR (ISIN XS2293060658) | 213,234 | 0.38 | | | | |
| 300,000 | TENNET HOLDING BV 1.625% 17/11/2026 | 292,197 | 0.52 | | | | |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL |
|---|-------------------|--------------|
| | EUR | |
| Posiciones a largo plazo | 13,765,000 | 86.11 |
| Instrumentos del mercado monetario | 13,765,000 | 86.11 |
| <i>Bélgica</i> | 700,434 | 4.38 |
| 700,000 BELGIUM 0% 12/01/2023 | 700,434 | 4.38 |
| <i>España</i> | 3,961,490 | 24.78 |
| 1,580,000 SPAIN 0% 09/12/2022 | 1,580,253 | 9.89 |
| 2,380,000 SPAIN 0% 12/08/2022 | 2,381,237 | 14.89 |
| <i>Francia</i> | 4,113,837 | 25.73 |
| 2,710,000 FRANCE BTF 0% 02/11/2022 | 2,712,927 | 16.97 |
| 1,400,000 FRANCE BTF 0% 10/08/2022 | 1,400,910 | 8.76 |
| <i>Italia</i> | 4,989,239 | 31.22 |
| 920,000 ITALY BOT 0% 14/10/2022 | 920,460 | 5.76 |
| 4,070,000 ITALY BOT 0% 14/12/2022 | 4,068,779 | 25.46 |
| Total cartera de títulos | 13,765,000 | 86.11 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---|----------------------|--------------|--|----------------------|--------------|
| | EUR | | | EUR | |
| Posiciones a largo plazo | 1,708,616,954 | 93.60 | 38,428 THALES SA | 4,497,996 | 0.25 |
| Valores mobiliarios admitidos a cotización oficial en una bolsa de valores y/o negociados en otro mercado regulado | 1,413,576,276 | 77.44 | 341,004 VIVENDI | 3,306,375 | 0.18 |
| Acciones | 128,705,535 | 7.05 | <i>Irlanda</i> | 1,129,986 | 0.06 |
| <i>Alemania</i> | 7,172,415 | 0.39 | 34,242 CRH PLC | 1,129,986 | 0.06 |
| 251,122 DEUTSCHE TELEKOM AG-NOM | 4,757,757 | 0.26 | <i>Italia</i> | 2,217,155 | 0.12 |
| 35,038 GEA GROUP AG | 1,152,400 | 0.06 | 1,554 PRYSMIAN SPA | 40,730 | 0.00 |
| 21,614 HENKEL KGAA | 1,262,258 | 0.07 | 435,372 SNAM RETE GAS | 2,176,425 | 0.12 |
| <i>Australia</i> | 1,141,793 | 0.06 | <i>Japón</i> | 7,894,742 | 0.43 |
| 195,487 DEXUS PROP STAPLED SECURITY REIT | 1,141,793 | 0.06 | 61,400 AJINOMOTO CO INC | 1,426,604 | 0.08 |
| <i>Bélgica</i> | 3,923,588 | 0.21 | 127,600 KDDI CORP | 3,853,254 | 0.21 |
| 52,766 ANHEUSER BUSCH INBEV SA/NV | 2,710,062 | 0.14 | 35,300 NEC CORP | 1,309,804 | 0.07 |
| 15,230 GROUPE BRUXELLES LAMBERT | 1,213,526 | 0.07 | 33,100 YAMAHA CORP | 1,305,080 | 0.07 |
| <i>Canadá</i> | 3,556,952 | 0.19 | <i>Noruega</i> | 5,336,402 | 0.29 |
| 25,200 CANADIAN IMPERIAL BANK OF COM | 1,156,335 | 0.06 | 110,125 EQUINOR ASA | 3,652,264 | 0.20 |
| 18,500 CDN PACIFIC RAILWAY LTD | 1,228,212 | 0.07 | 42,262 YARA INTERNATIONAL ASA | 1,684,138 | 0.09 |
| 48,100 POWER CORP OF CANADA | 1,172,405 | 0.06 | <i>Países Bajos</i> | 4,887,778 | 0.27 |
| <i>Curasao</i> | 1,803,121 | 0.10 | 1,437,159 KONINKLIJKE KPN NV | 4,887,778 | 0.27 |
| 52,276 SCHLUMBERGER LTD | 1,803,121 | 0.10 | <i>Portugal</i> | 3,398,216 | 0.19 |
| <i>España</i> | 11,051,286 | 0.61 | 303,819 GALP ENERGIA SGPS SA-B | 3,398,216 | 0.19 |
| 139,640 NATURGY ENERGY GROUP SA | 3,835,911 | 0.21 | <i>Reino Unido</i> | 19,416,353 | 1.06 |
| 232,528 REPSOL | 3,267,018 | 0.18 | 520,357 BAE SYSTEMS PLC | 5,018,591 | 0.27 |
| 812,085 TELEFONICA SA | 3,948,357 | 0.22 | 1,805,050 BT GROUP PLC | 3,906,608 | 0.21 |
| <i>Estados Unidos de América</i> | 41,758,448 | 2.30 | 3,969,594 CENTRICA PLC | 3,689,214 | 0.20 |
| 3,259 ADOBE INC | 1,135,234 | 0.06 | 55,751 SEVERN TRENT PLC | 1,761,001 | 0.10 |
| 13,881 AKAMAI TECHNOLOGIES INC | 1,213,036 | 0.07 | 107,136 UNITED UTILITIES GROUP PLC | 1,269,502 | 0.07 |
| 40,667 ARCHER-DANIELS MIDLAND CO | 3,009,230 | 0.16 | 2,563,124 VODAFONE GROUP | 3,771,437 | 0.21 |
| 187,543 AT&T INC | 3,757,318 | 0.21 | <i>Suiza</i> | 3,876,406 | 0.21 |
| 18,030 BEST BUY CO INC | 1,123,243 | 0.06 | 34,816 NESTLE SA | 3,876,406 | 0.21 |
| 7,025 BIOGEN INC | 1,379,298 | 0.08 | Bonos | 1,254,162,447 | 68.70 |
| 16,427 CF INDUSTRIES HOLDINGS INC | 1,340,306 | 0.07 | <i>Alemania</i> | 146,768,465 | 8.03 |
| 14,727 CVS HEALTH CORP | 1,309,082 | 0.07 | 2,900,000 ADLER PELZER HOLDING GMBH 4.125% REGS | 2,257,331 | 0.12 |
| 27,617 DELL TECHNOLOGIES INC | 1,231,267 | 0.07 | 01/04/2024 | | |
| 29,733 EBAY INC | 1,184,542 | 0.06 | 1,600,000 ALLIANZ SE VAR PERPETUAL EUR (ISIN | 1,152,064 | 0.06 |
| 10,213 ELEVANCE HEALTH INC | 4,719,208 | 0.26 | DE000A289FK7) | | |
| 18,254 ELI LILLY & CO | 5,648,621 | 0.32 | 1,600,000 ALLIANZ SE VAR PERPETUAL EUR (ISIN | 1,099,664 | 0.06 |
| 32,452 INTEL CORP | 1,166,527 | 0.06 | DE000A3E5TR0) | | |
| 70,141 KINDER MORGAN | 1,125,128 | 0.06 | 1,000,000 ALLIANZ SE VAR 05/07/2052 | 959,160 | 0.05 |
| 11,339 MOSAIC CO THE -WI | 514,970 | 0.03 | 1,000,000 AMPRION GMBH 0.625% 23/09/2033 | 701,310 | 0.04 |
| 23,567 PEPSICO INC | 3,747,907 | 0.21 | 1,200,000 BAYER AG VAR 25/03/2082 | 1,006,512 | 0.06 |
| 114,447 PFIZER INC | 5,678,287 | 0.32 | 900,000 BAYER AG 0.375% 12/01/2029 | 737,667 | 0.04 |
| 10,254 QUEST DIAGNOSTICS INC | 1,318,715 | 0.07 | 1,500,000 BAYERISCHE LANDESBANK VAR 22/11/2032 | 1,245,735 | 0.07 |
| 64,211 REGIONS FINANCIAL CORP | 1,156,529 | 0.06 | 1,200,000 COMMERZBANK AG VAR 14/09/2027 | 1,172,316 | 0.06 |
| <i>Francia</i> | 10,140,894 | 0.56 | 1,700,000 COMMERZBANK AG VAR 29/12/2031 | 1,393,694 | 0.08 |
| 41,274 BOUYGUES | 1,211,805 | 0.07 | 950,000 DEUTSCHE BAHN FINANCE GMBH 1.875% | 904,258 | 0.05 |
| 43,300 CIE GENERALE DES ETABLISSEMENTS MICHELIN SA | 1,124,718 | 0.06 | 24/05/2030 | | |
| | | | 1,600,000 DEUTSCHE BANK AG VAR PERPETUAL EUR (ISIN | 1,249,568 | 0.07 |
| | | | DE000DL19V55) | | |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | | Valor de mercado | % del VL | Cantidad | | Valor de mercado | % del VL |
|------------|---|------------------|----------|------------|---|------------------|----------|
| | | EUR | | | | EUR | |
| 400,000 | DEUTSCHE BANK AG VAR 24/05/2028 | 382,652 | 0.02 | | | | |
| 1,400,000 | DEUTSCHE BANK AG VAR 24/06/2026 | 1,572,072 | 0.09 | | <i>Australia</i> | 9,775,441 | 0.54 |
| 900,000 | DEUTSCHE BANK AG VAR 24/06/2032 | 824,418 | 0.05 | 1,600,000 | COMMONWEALTH BANK OF AUSTRALIA 2.688% REGS 11/03/2031 | 1,247,983 | 0.07 |
| 1,600,000 | DEUTSCHE LUFTHANSA AG 2.00% 14/07/2024 | 1,500,576 | 0.08 | 2,100,000 | MACQUARIE GROUP LTD 0.943% 19/01/2029 | 1,757,511 | 0.10 |
| 500,000 | DEUTSCHE LUFTHANSA AG 2.875% 11/02/2025 | 448,065 | 0.02 | 1,600,000 | NATIONAL AUSTRALIA BANK LTD VAR 15/09/2031 | 1,600,279 | 0.09 |
| 1,900,000 | DEUTSCHE LUFTHANSA AG 2.875% 16/05/2027 | 1,506,491 | 0.08 | 1,500,000 | TOYOTA FINANCE AUSTRALIA LTD 3.92% 28/06/2027 | 1,765,323 | 0.10 |
| 1,400,000 | DEUTSCHE LUFTHANSA AG 3.00% 29/05/2026 | 1,183,308 | 0.06 | 1,000,000 | WESTPAC BANKING CORP VAR 13/05/2031 | 876,450 | 0.05 |
| 1,100,000 | DEUTSCHE LUFTHANSA AG 3.75% 11/02/2028 | 887,656 | 0.05 | 1,800,000 | WESTPAC BANKING CORP 3.735% 26/08/2025 | 1,716,495 | 0.09 |
| 1,500,000 | DEUTSCHE PFANDBRIEFBANK AG 0.25% 17/01/2025 | 1,399,710 | 0.08 | 1,000,000 | WOOLWORTHS GROUP LTD 0.375% 15/11/2028 | 811,400 | 0.04 |
| 1,700,000 | DIC ASSET AG 2.25% 22/09/2026 | 1,143,233 | 0.06 | | <i>Austria</i> | 7,326,306 | 0.40 |
| 1,150,000 | E ON SE 0.125% 18/01/2026 | 1,055,332 | 0.06 | 1,000,000 | BAWAG GROUP AG VAR 23/09/2030 | 909,150 | 0.05 |
| 1,250,000 | E ON SE 0.875% 18/10/2034 | 932,300 | 0.05 | 700,000 | ERSTE GROUP BANK AG VAR 07/06/2033 | 667,198 | 0.04 |
| 900,000 | EVONIK INDUSTRIES AG 2.25% 25/09/2027 | 856,863 | 0.05 | 1,400,000 | ERSTE GROUP BANK AG VAR 16/11/2028 | 1,189,244 | 0.07 |
| 550,000 | FRESENIUS SE AND CO KGAA 1.875% 24/05/2025 | 535,480 | 0.03 | 2,900,000 | KLABIN AUSTRIA GMBH 3.20% REGS 12/01/2031 | 2,118,475 | 0.11 |
| 690,000 | FRESENIUS SE AND CO KGAA 2.875% 24/05/2030 | 644,156 | 0.04 | 1,950,000 | SUZANO AUSTRIA GMBH 2.50% 15/09/2028 | 1,518,629 | 0.08 |
| 45,000,000 | GERMANY BUND 0% 16/09/2022 | 45,047,700 | 2.46 | 1,000,000 | VIENNA INSURANCE GROUP AG WIENER VERSICHERUNG GRUPPE VAR 15/06/2042 | 923,610 | 0.05 |
| 20,000,000 | GERMANY BUNDI 0.10% 15/04/2026 | 24,691,878 | 1.35 | | <i>Bélgica</i> | 40,062,431 | 2.19 |
| 1,550,000 | HOCHTIEF AG 0.625% 26/04/2029 | 1,038,872 | 0.06 | 1,000,000 | AEDIFICA SA 0.75% 09/09/2031 | 708,430 | 0.04 |
| 2,600,000 | IHO VERWALTUNGS GMBH 3.75% REGS 15/09/2026 | 2,168,062 | 0.12 | 1,400,000 | ALIAxis FINANCE 0.875% 08/11/2028 | 1,007,846 | 0.06 |
| 7,100,000 | KREDITANSTALT FUR WIEDERAUFBAU 0% 15/09/2031 | 5,939,505 | 0.33 | 1,000,000 | BELFIUS BANQUE SA/NV VAR 06/04/2034 | 788,710 | 0.04 |
| 18,685,000 | KREDITANSTALT FUR WIEDERAUFBAU 1.375% 07/06/2032 | 17,606,876 | 0.96 | 25,000,000 | BELGIUM 2.25% 22/06/2023 | 25,427,500 | 1.39 |
| 1,800,000 | LANDESBANK HESSEN THURINGEN VAR 15/09/2032 | 1,748,808 | 0.10 | 3,150,000 | EUROPEAN UNION 2.625% 04/02/2048 | 3,291,372 | 0.18 |
| 900,000 | LEG IMMOBILIEN SE 0.375% 17/01/2026 | 798,813 | 0.04 | 2,200,000 | KBC GROUP SA/NV VAR 07/12/2031 | 1,831,808 | 0.10 |
| 1,200,000 | LEG IMMOBILIEN SE 0.875% 17/01/2029 | 955,752 | 0.05 | 1,000,000 | KBC GROUP SA/NV VAR 29/03/2026 | 962,300 | 0.05 |
| 1,400,000 | LEG IMMOBILIEN SE 0.875% 30/03/2033 | 923,608 | 0.05 | 1,400,000 | ONTEX GROUP 3.50% 15/07/2026 | 1,122,128 | 0.06 |
| 700,000 | LEG IMMOBILIEN SE 1.00% 19/11/2032 | 471,016 | 0.03 | 1,300,000 | SIL FIN 2.875% 11/04/2027 | 959,595 | 0.05 |
| 900,000 | LEG IMMOBILIEN SE 1.50% 17/01/2034 | 619,542 | 0.03 | 700,000 | SOFINA SA 1.00% 23/09/2028 | 552,440 | 0.03 |
| 3,100,000 | MAHLE GMBH 2.375% 14/05/2028 | 2,066,088 | 0.11 | 1,500,000 | VGP SA 1.50% 08/04/2029 | 1,000,620 | 0.05 |
| 900,000 | RWE AG 2.125% 24/05/2026 | 874,449 | 0.05 | 1,300,000 | VGP SA 1.625% 17/01/2027 | 1,024,322 | 0.06 |
| 1,400,000 | RWE AG 2.75% 24/05/2030 | 1,327,158 | 0.07 | 2,000,000 | VGP SA 2.25% 17/01/2030 | 1,385,360 | 0.08 |
| 1,000,000 | SCHAEFFLER AG 3.375% 12/10/2028 | 812,720 | 0.04 | | <i>Brasil</i> | 2,682,739 | 0.15 |
| 1,435,000 | STANDARD PROFIL AUTOMOTIVE GMBH 6.25% REGS 30/04/2026 | 884,204 | 0.05 | 3,000,000 | BRAZIL 4.625% 13/01/2028 | 2,682,739 | 0.15 |
| 2,300,000 | TUI CRIUSES GMBH 6.50% REGS 15/05/2026 | 1,634,748 | 0.09 | | <i>Canadá</i> | 14,124,706 | 0.77 |
| 1,900,000 | VIER GAS TRANSPORT GMBH 1.50% 25/09/2028 | 1,719,690 | 0.09 | 2,500,000 | BANK OF MONTREAL VAR 15/09/2026 | 2,296,308 | 0.13 |
| 1,150,000 | VOLKSWAGEN FINANCIAL SERVICES AG 0.125% 12/02/2027 | 983,124 | 0.05 | 2,000,000 | BANK OF NOVA SCOTIA VAR 15/09/2023 | 1,895,624 | 0.10 |
| 1,850,000 | VOLKSWAGEN FINANCIAL SERVICES AG 0.375% 12/02/2030 | 1,415,121 | 0.08 | 2,500,000 | BANK OF NOVA SCOTIA VAR 15/09/2026 | 2,311,684 | 0.13 |
| 1,300,000 | VOLKSWAGEN LEASING GMBH 0.625% 19/07/2029 | 1,040,117 | 0.06 | 2,000,000 | BANK OF NOVA SCOTIA 0.25% 01/11/2028 | 1,651,500 | 0.09 |
| 1,400,000 | VONOVIA SE 0.75% 01/09/2032 | 956,438 | 0.05 | 2,200,000 | CANADIAN IMPERIAL BANK OF COMMERCE CANADA 1.875% 27/01/2026 | 2,397,074 | 0.12 |
| 700,000 | VONOVIA SE 1.375% 28/01/2026 | 649,418 | 0.04 | 1,500,000 | THE TORONTO DOMINION BANK (CANADA) 0.75% 06/01/2026 | 1,283,132 | 0.07 |
| 700,000 | VONOVIA SE 1.625% 01/09/2051 | 353,871 | 0.02 | 2,400,000 | THE TORONTO DOMINION BANK (CANADA) 0.864% 24/03/2027 | 2,289,384 | 0.13 |
| 800,000 | VONOVIA SE 1.875% 28/06/2028 | 699,888 | 0.04 | | <i>Chile</i> | 2,240,194 | 0.12 |
| 800,000 | ZF FINANCE GMBH 2.25% 03/05/2028 | 589,408 | 0.03 | 1,500,000 | CORPORACION NACIONAL DEL COBRE DE CHILE 3.70% REGS 30/01/2050 | 1,076,852 | 0.06 |
| | <i>Arabia Saudí</i> | 4,522,813 | 0.25 | 1,506,000 | EMPRESA NACIONAL DE TELECOMUNICACIONES SA ENTEL 3.05% REGS 14/09/2032 | 1,163,342 | 0.06 |
| 2,700,000 | SAUDI ARABIA 2.25% REGS 02/02/2033 | 2,155,222 | 0.12 | | | | |
| 2,700,000 | SAUDI ARABIA 4.50% REGS 26/10/2046 | 2,367,591 | 0.13 | | | | |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL | | |
|--------------|---|------------|----------|--|--|------------|------|
| | EUR | | | EUR | | | |
| <i>China</i> | 3,006,108 | 0.16 | 900,000 | CELLNEX FINANCE COMPANY 2.25% 12/04/2026 | 838,647 | 0.05 | |
| 4,200,000 | CHINA 0.625% 25/11/2035 | 3,006,108 | 0.16 | 830,000 | EDREAMS ODIGEO 5.50% REGS 15/07/2027 | 666,440 | 0.04 |
| | <i>Colombia</i> | 3,721,865 | 0.20 | 1,300,000 | FOOD SERVICE PROJ SL 5.50% REGS 21/01/2027 | 1,126,632 | 0.06 |
| 2,000,000 | COLOMBIA 3.125% 15/04/2031 | 1,412,177 | 0.08 | 1,400,000 | GRIFOLS ESCROW ISSUER SA 3.875% REGS 15/10/2028 | 1,159,410 | 0.06 |
| 3,600,000 | COLOMBIA 5.20% 15/05/2049 | 2,309,688 | 0.12 | 1,300,000 | GRUPO ANTOLIN IRAUSA SA 3.50% REGS 30/04/2028 | 873,015 | 0.05 |
| | <i>Dinamarca</i> | 24,066,776 | 1.32 | 1,200,000 | IBERCAJA BANCO SAU VAR 15/06/2025 | 1,191,396 | 0.07 |
| 1,200,000 | DANSKE BANK AS VAR REGS 01/04/2028 | 1,089,464 | 0.06 | 1,200,000 | IBERCAJA BANCO SAU VAR 23/07/2030 | 1,050,636 | 0.06 |
| 1,200,000 | DANSKE BANK AS VAR REGS 28/03/2025 | 1,128,410 | 0.06 | 1,000,000 | IBERDROLA FINANZAS SAU VAR PERPETUAL | 786,180 | 0.04 |
| 1,200,000 | DANSKE BANK AS VAR 15/05/2031 | 1,046,352 | 0.06 | 500,000 | INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 0.50% 04/07/2023 | 469,525 | 0.03 |
| 1,400,000 | DANSKE BANK AS 1.621% REGS 11/09/2026 | 1,198,781 | 0.07 | 1,100,000 | INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 2.75% 25/03/2025 | 936,397 | 0.05 |
| 100,000,000 | DENMARK 1.75% 15/11/2025 | 13,716,391 | 0.75 | 1,700,000 | INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 3.75% 25/03/2029 | 1,212,015 | 0.07 |
| 1,000,000 | NYKREDIT REALKREDIT AS VAR 28/07/2031 | 883,070 | 0.05 | 1,100,000 | KUTXABANK SA VAR 14/10/2027 | 970,420 | 0.05 |
| 500,000 | NYKREDIT REALKREDIT AS 0.25% 13/01/2026 | 452,290 | 0.02 | 800,000 | MAPFRE SA 2.875% 13/04/2030 | 708,424 | 0.04 |
| 2,200,000 | NYKREDIT REALKREDIT AS 0.375% 17/01/2028 | 1,844,392 | 0.10 | 1,000,000 | MERLIN PROPERTIES SOCIMI SA 1.375% 01/06/2030 | 795,760 | 0.04 |
| 2,000,000 | NYKREDIT REALKREDIT AS 1.375% 12/07/2027 | 1,863,840 | 0.10 | 700,000 | NORTEGAS ENERGIA DISTRIBUTION SAU 0.905% 22/01/2031 | 540,708 | 0.03 |
| 900,000 | TDC AS 5.056% 31/05/2028 | 843,786 | 0.05 | 2,300,000 | PROSEGUR COMPANIA DE SEGURIDAD SA 2.50% 06/04/2029 | 1,961,049 | 0.11 |
| | <i>España</i> | 53,324,588 | 2.92 | 1,100,000 | SANTANDER CONSUMER FINANCE S.A 0% 23/02/2026 | 993,883 | 0.05 |
| 1,000,000 | ABANCA CORPORACION BANCARIA SA VAR PERPETUAL | 856,440 | 0.05 | 1,800,000 | SANTANDER CONSUMER FINANCE S.A 0.50% 14/01/2027 | 1,605,330 | 0.09 |
| 700,000 | ACCIONA ENERGIA FINANCIACION FILIALES SAU 1.375% 26/01/2032 | 572,047 | 0.03 | 1,100,000 | TELEFONICA EMISIONES SAU 2.592% 25/05/2031 | 1,049,488 | 0.06 |
| 1,400,000 | BANCO DE CREDITO SOCIAL COOPERATIVO SA VAR 09/03/2028 | 1,128,470 | 0.06 | 1,000,000 | UNICAJA BANCO SA VAR PERPETUAL | 768,940 | 0.04 |
| 1,500,000 | BANCO DE CREDITO SOCIAL COOPERATIVO SA VAR 27/11/2031 | 1,285,890 | 0.07 | 1,000,000 | UNICAJA BANCO SA VAR 01/12/2026 | 888,790 | 0.05 |
| 3,200,000 | BANCO DE SABADELL SA VAR PERPETUAL EUR (ISIN XS1720572848) | 3,007,360 | 0.15 | 1,300,000 | UNICAJA BANCO SA VAR 19/07/2032 | 1,032,265 | 0.06 |
| 500,000 | BANCO DE SABADELL SA VAR 24/03/2026 | 474,880 | 0.03 | 900,000 | UNICAJA BANCO SA 4.50% 30/06/2025 | 906,507 | 0.05 |
| 1,600,000 | BANCO SANTANDER SA VAR PERPETUAL EUR (ISIN XS2388378981) | 1,112,880 | 0.06 | | <i>Estados Unidos de América</i> | 99,617,330 | 5.46 |
| 2,600,000 | BANCO SANTANDER SA VAR PERPETUAL USD (ISIN US05971KAH23) | 2,042,273 | 0.10 | 1,000,000 | ALCON FINANCE CORP 2.375% 31/05/2028 | 952,830 | 0.05 |
| 1,700,000 | BANCO SANTANDER SA VAR 04/10/2032 | 1,633,248 | 0.09 | 1,600,000 | ALLIED UNIVERSAL HOLDCO LLC 3.625% REGS 01/06/2028 | 1,217,728 | 0.07 |
| 1,300,000 | BANCO SANTANDER SA VAR 06/10/2026 | 1,449,905 | 0.08 | 1,300,000 | ALLIED UNIVERSAL HOLDCO LLC/ALLIED UNIVERSAL FINANCE CORP 4.875% REGS 01/06/2028 | 1,194,299 | 0.07 |
| 400,000 | BANCO SANTANDER SA 2.749% 03/12/2030 | 305,025 | 0.02 | 1,500,000 | AMERICAN HONDA FINANCE CORP 0.75% 25/11/2026 | 1,550,639 | 0.08 |
| 1,200,000 | BANKINTER SA VAR PERPETUAL | 1,150,068 | 0.06 | 800,000 | AMERICAN TOWER CORP 0.40% 15/02/2027 | 689,912 | 0.04 |
| 1,400,000 | CAIXABANK SA VAR PERPETUAL EUR (ISIN ES0840609012) | 1,194,578 | 0.07 | 400,000 | AMERICAN TOWER CORP 0.95% 05/10/2030 | 313,240 | 0.02 |
| 800,000 | CAIXABANK SA VAR PERPETUAL EUR (ISIN ES0840609020) | 706,208 | 0.04 | 1,000,000 | AMERICAN TOWER CORP 1.50% 31/01/2028 | 795,103 | 0.04 |
| 3,000,000 | CAIXABANK SA VAR PERPETUAL EUR (ISIN ES0840609038) | 2,073,450 | 0.10 | 950,000 | AMGEN INC 1.65% 15/08/2028 | 780,346 | 0.04 |
| 2,200,000 | CAIXABANK SA VAR PERPETUAL EUR (ISIN XS1645651909) | 2,202,948 | 0.11 | 2,500,000 | AMGEN INC 2.00% 15/01/2032 | 1,947,726 | 0.11 |
| 1,100,000 | CAIXABANK SA VAR 06/04/2028 | 1,203,176 | 0.07 | 1,700,000 | ARDAGH METAL PACKAGING 3.00% REGS 01/09/2029 | 1,269,798 | 0.07 |
| 1,000,000 | CAIXABANK SA VAR 09/02/2029 | 826,940 | 0.05 | 400,000 | ARDAGH METAL PACKAGING 3.25% REGS 01/09/2028 | 327,002 | 0.02 |
| 1,700,000 | CAIXABANK SA VAR 13/04/2026 | 1,621,018 | 0.09 | 1,400,000 | ASHTREAD CAPITAL INC 1.50% REGS 12/08/2026 | 1,167,914 | 0.06 |
| 2,200,000 | CAIXABANK SA VAR 21/01/2028 | 1,969,770 | 0.11 | 1,400,000 | ASHTREAD CAPITAL INC 2.45% REGS 12/08/2031 | 1,030,546 | 0.06 |
| 600,000 | CELLNEX FINANCE COMPANY 0.75% 15/11/2026 | 507,732 | 0.03 | 2,500,000 | BANK OF AMERICA CORP VAR 02/04/2026 | 2,320,030 | 0.13 |
| 1,400,000 | CELLNEX FINANCE COMPANY 1.00% 15/09/2027 | 1,110,564 | 0.06 | 1,400,000 | BANK OF AMERICA CORP VAR 27/04/2033 | 1,298,430 | 0.07 |
| 900,000 | CELLNEX FINANCE COMPANY 1.25% 15/01/2029 | 671,616 | 0.04 | 1,500,000 | BANK OF AMERICA CORP VAR 27/10/2026 | 1,452,675 | 0.08 |
| 1,000,000 | CELLNEX FINANCE COMPANY 2.00% 15/02/2033 | 665,780 | 0.04 | | | | |
| 1,500,000 | CELLNEX FINANCE COMPANY 2.00% 15/09/2032 | 1,020,465 | 0.06 | | | | |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL | | |
|-----------|--|-----------|----------|------------------|---|------------|------|
| | EUR | | | EUR | | | |
| 3,200,000 | BBVA BANCOMER SA TEXAS AGENCY VAR REGS 18/01/2033 | 2,628,991 | 0.14 | 1,200,000 | MCDONALDS CORP 3.00% 31/05/2034 | 1,120,800 | 0.06 |
| 2,000,000 | BLACKSTONE PRIVATE CREDIT FUND 1.75% REGS 30/11/2026 | 1,668,640 | 0.09 | 500,000 | MCDONALDS CORP 3.75% 31/05/2038 | 547,659 | 0.03 |
| 2,000,000 | BMW US CAPITAL LLC 3.25% REGS 01/04/2025 | 1,889,502 | 0.10 | 1,750,000 | MCKESSON CORP 0.90% 03/12/2025 | 1,508,035 | 0.08 |
| 600,000 | BORG WARNER INC 1.00% 19/05/2031 | 442,962 | 0.02 | 1,500,000 | MONDELEZ INTERNATIONAL INC 0.75% 17/03/2033 | 1,128,840 | 0.06 |
| 1,800,000 | CBOE GLOBAL MARKETS INC 1.625% 15/12/2030 | 1,396,423 | 0.08 | 1,200,000 | MORGAN STANLEY VAR 26/10/2029 | 1,007,040 | 0.06 |
| 950,000 | CITIGROUP INC USA VAR 24/05/2025 USD (ISIN US172967NQ03) | 905,519 | 0.05 | 1,800,000 | NASDAQ INC 1.65% 15/01/2031 | 1,354,395 | 0.07 |
| 600,000 | COCA COLA CO 0.50% 09/03/2033 | 460,500 | 0.03 | 1,100,000 | NATIONAL GRID NA INC 0.41% 20/01/2026 | 1,008,381 | 0.06 |
| 1,250,000 | CREDIT SUISSE NEW YORK BRANCH 3.70% 21/02/2025 | 1,169,975 | 0.06 | 1,000,000 | NESTLE HOLDINGS INC 0.625% REGS 15/01/2026 | 862,002 | 0.05 |
| 2,010,000 | DEUTSCHE BANK AG NY VAR 08/11/2023 | 1,901,084 | 0.10 | 2,500,000 | NEXTERA ENERGY CAPITAL HOLDING PLC 2.94% 21/03/2024 | 2,356,544 | 0.13 |
| 1,000,000 | FEDEX CORP 0.95% 04/05/2033 | 727,720 | 0.04 | 1,700,000 | NISSAN MOTOR ACCEPTANCE COMPANY 1.125% 144A 16/09/2024 | 1,496,689 | 0.08 |
| 800,000 | FORD MOTOR CREDIT CO LLC FRN 01/12/2024 | 745,976 | 0.04 | 1,250,000 | NISSAN MOTOR ACCEPTANCE COMPANY 1.85% REGS 16/09/2026 | 1,006,564 | 0.06 |
| 1,400,000 | FORD MOTOR CREDIT CO LLC 2.90% 16/02/2028 | 1,083,883 | 0.06 | 550,000 | NISSAN MOTOR ACCEPTANCE COMPANY 2.45% REGS 15/09/2028 | 428,568 | 0.02 |
| 900,000 | FRESENIUS MEDICAL CARE 2.375% REGS 16/02/2031 | 675,656 | 0.04 | 600,000 | PERKINELMER INC 1.90% 15/09/2028 | 478,014 | 0.03 |
| 1,500,000 | GENERAL MOTORS FINANCIAL CO 0.65% 07/09/2028 | 1,173,945 | 0.06 | 600,000 | PERKINELMER INC 2.25% 15/09/2031 | 455,987 | 0.02 |
| 700,000 | GENERAL MOTORS FINANCIAL CO 1.55% 30/07/2027 | 696,048 | 0.04 | 1,100,000 | PROLOGIS EURO FINANCE 0.50% 16/02/2032 | 811,217 | 0.04 |
| 2,300,000 | GENERAL MOTORS FINANCIAL CO 2.35% 08/01/2031 | 1,712,663 | 0.09 | 600,000 | PUBLIC STORAGE 0.50% 09/09/2030 | 470,820 | 0.03 |
| 900,000 | GENERAL MOTORS FINANCIAL CO 3.80% 07/04/2025 | 839,627 | 0.05 | 800,000 | ROCHE HOLDING INC 0.991% REGS 05/03/2026 | 697,085 | 0.04 |
| 1,310,000 | GENERAL MOTORS FINANCIAL CO 4.30% 06/04/2029 | 1,154,296 | 0.06 | 700,000 | SEMPRA ENERGY 3.70% 01/04/2029 | 630,358 | 0.03 |
| 1,200,000 | GOLDMAN SACHS GROUP INC VAR 09/03/2027 | 1,019,791 | 0.06 | 1,400,000 | SOUTHERN CO VAR 15/09/2081 | 962,962 | 0.05 |
| 1,350,000 | GOLDMAN SACHS GROUP INC VAR 29/10/2029 | 1,505,968 | 0.08 | 2,200,000 | STANDARD INDUSTRIES INC 2.25% REGS 21/11/2026 | 1,732,082 | 0.09 |
| 1,500,000 | GOLDMAN SACHS GROUP INC 0.25% 26/01/2028 | 1,257,405 | 0.07 | 400,000 | STELLANTIS FINANCE US INC 1.711% REGS 29/01/2027 | 332,825 | 0.02 |
| 1,000,000 | GOLDMAN SACHS GROUP INC 0.523% 08/03/2023 | 937,998 | 0.05 | 1,000,000 | STELLANTIS FINANCE US INC 2.691% REGS 15/09/2031 | 760,266 | 0.04 |
| 1,500,000 | GSK CONSUMER HEALTHCARE CAPITAL US LLC 3.375% REGS 24/03/2027 | 1,373,265 | 0.08 | 2,500,000 | THE HOME DEPOT INC 1.375% 15/03/2031 | 1,928,189 | 0.11 |
| 1,000,000 | GSK CONSUMER HEALTHCARE CAPITAL US LLC 3.375% REGS 24/03/2029 | 895,461 | 0.05 | 250,000 | THOR INDUSTRIES INC 4.00% REGS 15/10/2029 | 190,545 | 0.01 |
| 750,000 | GSK CONSUMER HEALTHCARE CAPITAL US LLC 4.00% REGS 24/03/2052 | 622,089 | 0.03 | 2,500,000 | TOYOTA MOTOR CREDIT CORP 1.90% 12/09/2031 | 1,971,639 | 0.11 |
| 2,700,000 | HYUNDAI CAPITAL AMERICA INC 1.65% REGS 17/09/2026 | 2,281,900 | 0.13 | 800,000 | UDR INC REIT 1.90% 15/03/2033 | 581,185 | 0.03 |
| 2,700,000 | HYUNDAI CAPITAL AMERICA INC 2.10% REGS 15/09/2028 | 2,175,057 | 0.12 | 500,000 | UNITEDHEALTH GROUP INC 4.75% 15/05/2052 | 480,989 | 0.03 |
| 2,000,000 | INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT IBRD 0% 10/03/2025 | 974,328 | 0.05 | 1,700,000 | VERIZON COMMUNICATIONS INC 0.375% 22/03/2029 | 1,445,374 | 0.08 |
| 5,000,000 | INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT IBRD 0% 28/10/2024 | 2,457,498 | 0.13 | 600,000 | VERIZON COMMUNICATIONS INC 0.75% 22/03/2032 | 475,614 | 0.03 |
| 1,300,000 | IQVIA INC 2.25% REGS 15/03/2029 | 1,032,577 | 0.06 | 650,000 | VERIZON COMMUNICATIONS INC 1.50% 18/09/2030 | 497,779 | 0.03 |
| 1,300,000 | JP MORGAN CHASE BANK NA VAR 01/06/2025 | 1,163,814 | 0.06 | 1,700,000 | VERIZON COMMUNICATIONS INC 1.75% 20/01/2031 | 1,308,664 | 0.07 |
| 500,000 | JP MORGAN CHASE BANK NA VAR 28/04/2026 | 533,632 | 0.03 | 700,000 | VISA INC 0.75% 15/08/2027 | 580,382 | 0.03 |
| 1,900,000 | JPMORGAN CHASE AND CO VAR 09/08/2025 | 1,687,819 | 0.09 | 1,500,000 | VISA INC 2.00% 15/06/2029 | 1,448,955 | 0.08 |
| 800,000 | JPMORGAN CHASE AND CO VAR 23/03/2030 | 732,224 | 0.04 | 1,300,000 | VISA INC 2.375% 15/06/2034 | 1,223,144 | 0.07 |
| 700,000 | KROGER CO 1.70% 15/01/2031 | 534,202 | 0.03 | 1,200,000 | VOLKSWAGEN GROUP OF AMERICA FINANCE 1.25% 144A 24/11/2025 | 1,030,374 | 0.06 |
| 500,000 | LEVEL 3 FINANCING INC 3.625% REGS 15/01/2029 | 367,311 | 0.02 | | <i>Finlandia</i> | 12,167,683 | 0.67 |
| 1,500,000 | LOWES COMPANIES INC 1.30% 15/04/2028 | 1,213,344 | 0.07 | 1,700,000 | BALDER FINLAND OYJ 2.00% 18/01/2031 | 1,012,758 | 0.06 |
| 500,000 | LOWES COMPANIES INC 1.70% 15/09/2028 | 407,437 | 0.02 | 1,100,000 | CASTELLUM HELSINKI FINANCE HOLDING ABP 0.875% 17/09/2029 | 747,725 | 0.04 |
| 1,400,000 | MANPOWERGROUP 3.50% 30/06/2027 | 1,402,100 | 0.08 | 1,100,000 | CASTELLUM HELSINKI FINANCE HOLDING ABP 2.00% 24/03/2025 | 974,974 | 0.05 |
| 1,200,000 | MCDONALDS CORP 2.375% 31/05/2029 | 1,140,516 | 0.06 | 1,100,000 | FINNAIR OYJ 4.25% 19/05/2025 | 915,915 | 0.05 |
| | | | | 600,000 | HUHTAMAKI OYJ 4.25% 09/06/2027 | 582,498 | 0.03 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL | | |
|-----------|---|-------------------|-------------|------------------|---|------------------|-------------|
| | EUR | | | EUR | | | |
| 800,000 | NORDEA BANK ABP VAR REGS PERPETUAL | 566,868 | 0.03 | 1,000,000 | FAURECIA SE 3.125% 15/06/2026 | 840,040 | 0.05 |
| 1,100,000 | NORDEA BANK ABP VAR 09/12/2032 | 1,064,449 | 0.06 | 2,200,000 | FNAC DARTY SA 2.625% 30/05/2026 | 1,941,214 | 0.11 |
| 1,900,000 | NORDEA BANK ABP VAR 18/08/2031 | 1,669,302 | 0.09 | 470,000 | GETLINK SE 3.50% 30/10/2025 | 450,166 | 0.02 |
| 1,120,000 | NORDEA BANK ABP 2.50% 23/05/2029 | 1,063,541 | 0.06 | 2,000,000 | GROUPAMA ASSURANCES MUTUELLES SA 0.75% 07/07/2028 | 1,625,620 | 0.09 |
| 700,000 | OP CORPORATE BANK PLC 0.625% 27/07/2027 | 613,550 | 0.03 | 1,100,000 | HOLDING D INFRASTRUCTURES DE TRANSPORT 1.475% 18/01/2031 | 895,125 | 0.05 |
| 400,000 | STORA ENSO OYJ 0.625% 02/12/2030 | 313,436 | 0.02 | 800,000 | HOLDING D INFRASTRUCTURES ET DES METIERS DE ENVIRONNEMENT 0.625% 16/09/2028 | 644,472 | 0.04 |
| 1,070,000 | TEOLLISUUDEN VOIMA 1.125% 09/03/2026 | 970,725 | 0.05 | 1,100,000 | ICADE SA 0.625% 18/01/2031 | 806,366 | 0.04 |
| 1,100,000 | UPM KYMMENE CORP 0.50% 22/03/2031 | 830,379 | 0.05 | 1,100,000 | ICADE SA 1.00% 19/01/2030 | 880,638 | 0.05 |
| 900,000 | UPM KYMMENE CORP 2.25% 23/05/2029 | 841,563 | 0.05 | 1,100,000 | ILIAD SA 0.75% 11/02/2024 | 1,030,436 | 0.06 |
| | <i>Francia</i> | <i>85,807,055</i> | <i>4.70</i> | 3,100,000 | ILIAD SA 1.875% 11/02/2028 | 2,482,046 | 0.13 |
| 900,000 | ACCOR SA 2.375% 29/11/2028 | 717,633 | 0.04 | 2,400,000 | KORIAN VAR PERPETUAL GBP | 2,195,548 | 0.12 |
| 1,000,000 | ALD SA 4.00% 05/07/2027 | 1,010,150 | 0.06 | 1,900,000 | KORIAN 2.25% 15/10/2028 | 1,423,176 | 0.08 |
| 500,000 | ALTAREA 1.75% 16/01/2030 | 356,910 | 0.02 | 2,800,000 | LA BANQUE POSTALE VAR 02/08/2032 | 2,263,688 | 0.11 |
| 700,000 | ALTICE FRANCE SA 4.00% REGS 15/07/2029 | 513,800 | 0.03 | 1,300,000 | LA POSTE 1.00% 17/09/2034 | 1,018,771 | 0.06 |
| 800,000 | ALTICE FRANCE SA 5.125% REGS 15/01/2029 | 593,322 | 0.03 | 2,000,000 | LAGARDERE SA 2.125% 16/10/2026 | 1,863,440 | 0.10 |
| 1,200,000 | ALTICE FRANCE SA 5.125% REGS 15/07/2029 | 873,545 | 0.05 | 1,600,000 | PICARD GROUPE 3.875% REGS 01/07/2026 | 1,312,144 | 0.07 |
| 1,819,000 | ALTICE FRANCE SA 5.50% REGS 15/10/2029 | 1,331,370 | 0.07 | 1,700,000 | RENAULT SA 1.25% 24/06/2025 | 1,478,456 | 0.08 |
| 900,000 | ATOS SE 2.50% 07/11/2028 | 600,633 | 0.03 | 1,800,000 | RENAULT SA 2.50% 01/04/2028 | 1,380,888 | 0.08 |
| 1,300,000 | AXA SA VAR 10/03/2043 | 1,230,138 | 0.07 | 1,400,000 | RENAULT SA 2.50% 02/06/2027 | 1,128,512 | 0.06 |
| 1,500,000 | BANQUE FEDERATIVE DU CREDIT MUTUEL VAR 16/06/2032 | 1,454,220 | 0.08 | 800,000 | RUBIS TERMINAL INFRA SAS 5.625% REGS 15/05/2025 | 776,280 | 0.04 |
| 1,600,000 | BANQUE FEDERATIVE DU CREDIT MUTUEL 0.625% 19/11/2027 | 1,388,656 | 0.08 | 1,400,000 | SAS NERVAL 2.875% 14/04/2032 | 1,268,218 | 0.07 |
| 2,000,000 | BANQUE FEDERATIVE DU CREDIT MUTUEL 1.00% 16/07/2026 | 2,094,424 | 0.11 | 1,200,000 | SOCIETE GENERALE PARIS VAR REGS 14/12/2026 | 1,014,384 | 0.06 |
| 2,100,000 | BANQUE FEDERATIVE DU CREDIT MUTUEL 1.125% 19/01/2032 | 1,659,798 | 0.09 | 2,500,000 | SOCIETE GENERALE PARIS VAR REGS 21/01/2026 | 2,231,455 | 0.11 |
| 800,000 | BNP PARIBAS SA VAR 144A 15/09/2029 | 642,785 | 0.04 | 790,000 | SOCIETE GENERALE PARIS VAR REGS 21/01/2033 | 621,051 | 0.03 |
| 2,200,000 | BNP PARIBAS SA VAR 19/01/2030 | 1,796,388 | 0.10 | 1,500,000 | SOCIETE GENERALE PARIS VAR 12/06/2029 | 1,237,830 | 0.07 |
| 1,200,000 | BNP PARIBAS SA VAR 25/07/2028 | 1,155,168 | 0.06 | 400,000 | SOCIETE GENERALE PARIS VAR 30/06/2031 | 341,884 | 0.02 |
| 1,600,000 | BNP PARIBAS SA VAR 31/03/2032 | 1,457,664 | 0.08 | 1,600,000 | SOCIETE GENERALE PARIS 2.625% 30/05/2029 | 1,539,904 | 0.08 |
| 800,000 | BOUYGUES SA 2.25% 29/06/2029 | 754,224 | 0.04 | 200,000 | SPCM SA 3.125% REGS 15/03/2027 | 161,601 | 0.01 |
| 1,100,000 | BOUYGUES SA 3.25% 30/06/2037 | 1,008,667 | 0.06 | 700,000 | STE FONCIERE LYONNAISE SA 0.50% 21/04/2028 | 576,681 | 0.03 |
| 1,250,000 | BPCE SA VAR REGS 20/01/2032 | 953,836 | 0.05 | 1,000,000 | SUEZ SA 0% 09/06/2026 | 907,850 | 0.05 |
| 800,000 | BPCE SA VAR 13/10/2046 | 576,112 | 0.03 | 1,200,000 | SUEZ SA 2.375% 24/05/2030 | 1,106,772 | 0.06 |
| 1,400,000 | BPCE SA 0.25% 14/01/2031 | 1,081,472 | 0.06 | 900,000 | SUEZ SA 2.875% 24/05/2034 | 803,691 | 0.04 |
| 2,000,000 | CAB SELAS 3.375% REGS 01/02/2028 | 1,614,260 | 0.09 | 1,000,000 | TELEPERFORMANCE SE 0.25% 26/11/2027 | 859,590 | 0.05 |
| 1,000,000 | CASINO GUICHARD PERRACHON SA 5.25% 15/04/2027 | 671,990 | 0.04 | 1,020,000 | TEREOS FINANCE GROUPE I 4.75% REGS 30/04/2027 | 872,681 | 0.05 |
| 600,000 | CGG 7.75% REGS 01/04/2027 | 512,886 | 0.03 | 1,400,000 | TOTAL ENERGIES SE VAR PERPETUAL EUR (ISIN XS2224632971) | 1,031,422 | 0.06 |
| 400,000 | CGG 8.75% REGS 01/04/2027 | 328,039 | 0.02 | 1,900,000 | TOTAL ENERGIES SE VAR PERPETUAL EUR (ISIN XS2432130610) | 1,618,230 | 0.09 |
| 1,010,000 | CHROME BIDCO SAS 3.50% REGS 31/05/2028 | 831,947 | 0.05 | 1,000,000 | UBISOFT ENTERTAINMENT 0.878% 24/11/2027 | 827,870 | 0.05 |
| 1,100,000 | CHROME HOLDCO SAS 5.00% REGS 31/05/2029 | 836,099 | 0.05 | 2,400,000 | VALLOUREC SA 8.50% REGS 30/06/2026 | 2,229,792 | 0.11 |
| 1,100,000 | CNP ASSURANCES 0.375% 08/03/2028 | 903,320 | 0.05 | | <i>Hungría</i> | <i>1,671,600</i> | <i>0.09</i> |
| 1,500,000 | CNP ASSURANCES 1.25% 27/01/2029 | 1,267,635 | 0.07 | 1,400,000 | REPUBLIC OF HUNGARY 2.125% REGS 22/09/2031 | 1,038,514 | 0.06 |
| 4,000,000 | COUNCIL OF EUROPE DEVELOPMENT BANK 0.25% 19/01/2032 | 3,363,280 | 0.17 | 1,000,000 | REPUBLIC OF HUNGARY 3.125% REGS 21/09/2051 | 633,086 | 0.03 |
| 900,000 | CREDIT AGRICOLE SA VAR 21/09/2029 | 746,244 | 0.04 | | <i>Indonesia</i> | <i>9,207,007</i> | <i>0.50</i> |
| 2,500,000 | CREDIT MUTUEL ARKEA 0.75% 18/01/2030 | 2,070,650 | 0.11 | 2,380,000 | INDONESIA 1.00% 28/07/2029 | 1,916,971 | 0.10 |
| 1,000,000 | ELECTRICITE DE FRANCE VAR PERPETUAL EUR (ISIN FR0013534336) | 655,350 | 0.04 | | | | |
| 500,000 | ELECTRICITE DE FRANCE VAR PERPETUAL GBP | 514,696 | 0.03 | | | | |
| 900,000 | ELIOR GROUP SA 3.75% 15/07/2026 | 703,062 | 0.04 | | | | |
| 300,000 | ELIS SA 4.125% 24/05/2027 | 285,390 | 0.02 | | | | |
| 2,000,000 | FAURECIA SE 2.75% 15/02/2027 | 1,563,360 | 0.09 | | | | |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | | Valor de mercado | % del VL | Cantidad | | Valor de mercado | % del VL |
|-----------|---|------------------|----------|----------|--|------------------|----------|
| | | EUR | | | | EUR | |
| 1,200,000 | INDONESIA 1.10% 12/03/2033 | 856,824 | 0.05 | | | | |
| 2,100,000 | INDONESIA 4.35% 11/01/2048 | 1,759,424 | 0.10 | | | | |
| 2,600,000 | REPUBLIC OF INDONESIA 1.30% 23/03/2034 | 1,853,254 | 0.10 | | | | |
| 3,200,000 | REPUBLIC OF INDONESIA 3.20% 23/09/2061 | 2,170,595 | 0.11 | | | | |
| 747,000 | REPUBLIC OF INDONESIA 3.55% 31/03/2032 | 649,939 | 0.04 | | | | |
| | <i>Irlanda</i> | 15,752,745 | 0.86 | | | | |
| 2,200,000 | AIB GROUP PLC VAR 04/04/2028 | 2,026,948 | 0.10 | | | | |
| 1,200,000 | BANK OF IRELAND GROUP VAR 05/06/2026 | 1,141,764 | 0.06 | | | | |
| 1,100,000 | BANK OF IRELAND GROUP VAR 10/05/2027 | 963,633 | 0.05 | | | | |
| 2,000,000 | DXC CAPITAL FUDING LTD 0.95% REGS 15/09/2031 | 1,501,020 | 0.08 | | | | |
| 1,100,000 | EIRCOM FINANCE LTD 2.625% 15/02/2027 | 877,976 | 0.05 | | | | |
| 1,000,000 | EIRCOM FINANCE LTD 3.50% 15/05/2026 | 851,260 | 0.05 | | | | |
| 800,000 | FRESENIUS FINANCE IRELAND PUBL 0.50% 01/10/2028 | 655,496 | 0.04 | | | | |
| 1,100,000 | FRESENIUS FINANCE IRELAND PUBL 0.875% 01/10/2031 | 822,041 | 0.05 | | | | |
| 1,650,000 | GRENKE FINANCE 3.95% 09/07/2025 | 1,615,994 | 0.09 | | | | |
| 900,000 | HAMMERSON IRELAND FINANCE DAC 1.75% 03/06/2027 | 679,788 | 0.04 | | | | |
| 1,100,000 | LINDE PLC 1.375% 31/03/2031 | 968,429 | 0.05 | | | | |
| 900,000 | LINDE PLC 1.625% 31/03/2035 | 747,468 | 0.04 | | | | |
| 2,300,000 | PERMANENT TSB GROUP HOLDINGS PLC VAR 19/08/2031 | 1,924,778 | 0.11 | | | | |
| 1,000,000 | PERMANENT TSB GROUP HOLDINGS PLC VAR 26/09/2024 | 976,150 | 0.05 | | | | |
| | <i>Isla de Guernsey</i> | 1,238,688 | 0.07 | | | | |
| 1,600,000 | SIRIUS REAL ESTATE LIMITED 1.75% 24/11/2028 | 1,238,688 | 0.07 | | | | |
| | <i>Isla de Jersey</i> | 1,591,821 | 0.09 | | | | |
| 2,500,000 | EURO DM SECURITIES 0% 08/04/2026 | 1,185,673 | 0.07 | | | | |
| 400,000 | GATWICK FUNDING LIMITED 2.50% 15/04/2030 | 406,148 | 0.02 | | | | |
| | <i>Isla de Man</i> | 884,772 | 0.05 | | | | |
| 900,000 | PLAYTECH PLC 3.75% 12/10/2023 | 884,772 | 0.05 | | | | |
| | <i>Islas Bermudas</i> | - | 0.00 | | | | |
| 500,000 | ZHIDAO INTERNATIONAL HOLDONGS 0% 31/12/2049 DEFAULTED | - | 0.00 | | | | |
| | <i>Islas Caimán</i> | 6,141,692 | 0.34 | | | | |
| 3,200,000 | BANCO BTG PACTUAL CAYMAN ISLANDS BRANCH 4.50% REGS 10/01/2025 | 2,964,312 | 0.17 | | | | |
| 2,000,000 | BANCO DO BRASIL SA GRAND CAYMAN BRANCH VAR REGS PERPETUAL | 1,694,180 | 0.09 | | | | |
| 2,000,000 | CK HUTCHISON INTERNATIONAL 21 LIMITED 1.00% 02/11/2033 | 1,483,200 | 0.08 | | | | |
| | <i>Islas Virgenes Británicas</i> | 3,977,786 | 0.22 | | | | |
| 2,100,000 | GOLD FIELDS OROGEN HOLDINGS 5.125% REGS 15/05/2024 | 2,021,219 | 0.11 | | | | |
| 2,025,000 | GOLD FIELDS OROGEN HOLDINGS 6.125% REGS 15/05/2029 | 1,956,567 | 0.11 | | | | |
| | <i>Italia</i> | 297,287,464 | 16.28 | | | | |
| 800,000 | ALMAVIVA THE ITALIAN INNOVATION COMPAGNY 4.875% REGS 30/10/2026 | 677,232 | 0.04 | | | | |
| 1,120,000 | ASR MEDIA AND SPONSORSHIP S P A 5.125% REGS 01/08/2024 | 958,552 | 0.05 | | | | |
| 1,000,000 | ASSICURAZIONI GENERALI SPA VAR PERPETUAL | 967,370 | 0.05 | | | | |
| 940,000 | ASTM SPA 1.50% 25/01/2030 | 726,028 | 0.04 | | | | |
| 1,500,000 | AUTOSTRAD PER ITALIA SPA 1.625% 25/01/2028 | 1,257,090 | 0.07 | | | | |
| 4,700,000 | AUTOSTRAD PER ITALIA SPA 2.00% 04/12/2028 | 3,859,734 | 0.21 | | | | |
| 3,500,000 | AUTOSTRAD PER ITALIA SPA 2.00% 15/01/2030 | 2,763,145 | 0.15 | | | | |
| 1,200,000 | AUTOSTRAD PER ITALIA SPA 2.25% 25/01/2032 | 904,884 | 0.05 | | | | |
| 996,000 | AZZURRA AEROPORTI SPA 2.125% 30/05/2024 | 955,094 | 0.05 | | | | |
| 800,000 | BANCA MONTE DEI PASCHI DI SIENA 3.625% 24/09/2024 | 740,232 | 0.04 | | | | |
| 2,300,000 | BANCA POPOLARE DI SONDRIO SPA VAR 13/07/2027 | 1,977,471 | 0.11 | | | | |
| 1,820,000 | BANCA POPOLARE DI SONDRIO SPA VAR 25/02/2032 | 1,567,093 | 0.09 | | | | |
| 1,050,000 | BANCO BPM SPA VAR PERPETUAL EUR (ISIN XS2398286471) | 927,864 | 0.05 | | | | |
| 1,800,000 | BANCO BPM SPA 3.375% 19/01/2032 | 1,517,688 | 0.08 | | | | |
| 1,600,000 | BFF BANK SPA VAR PERPETUAL | 1,384,608 | 0.08 | | | | |
| 2,000,000 | BPER BANCA SPA VAR 22/01/2025 | 2,008,360 | 0.11 | | | | |
| 2,500,000 | BPER BANCA SPA VAR 25/07/2032 | 2,131,350 | 0.12 | | | | |
| 1,500,000 | BPER BANCA SPA VAR 30/06/2025 | 1,474,320 | 0.08 | | | | |
| 1,400,000 | BPER BANCA SPA VAR 31/03/2027 | 1,222,200 | 0.07 | | | | |
| 500,000 | CEDACRI MERGECO SPA VAR REGS 15/05/2028 | 471,748 | 0.03 | | | | |
| 1,800,000 | CREDIT AGRICOLE ITALIA SPA 0.375% 20/01/2032 | 1,454,292 | 0.08 | | | | |
| 2,200,000 | CREDIT AGRICOLE ITALIE 0.75% 20/01/2042 | 1,493,932 | 0.08 | | | | |
| 600,000 | CREDITO EMILIANO HOLDING SPA CREDEM VAR 05/10/2032 | 606,858 | 0.03 | | | | |
| 1,500,000 | CREDITO EMILIANO SPA VAR 19/01/2028 | 1,305,960 | 0.07 | | | | |
| 1,400,000 | ENEL SPA VAR PERPETUAL EUR (ISIN XS2312744217) | 1,065,722 | 0.06 | | | | |
| 1,400,000 | ENEL SPA VAR PERPETUAL EUR (ISIN XS2312746345) | 937,412 | 0.05 | | | | |
| 1,100,000 | ENI S P A VAR 11/02/2027 | 893,871 | 0.05 | | | | |
| 2,920,000 | EVOCA SPA VAR REGS 01/11/2026 | 2,516,164 | 0.14 | | | | |
| 1,000,000 | FINCOBANK SPA VAR 21/10/2027 | 871,310 | 0.05 | | | | |
| 3,000,000 | GUALA CLOSURES SPA 3.25% REGS 15/06/2028 | 2,428,770 | 0.13 | | | | |
| 1,000,000 | HERA SPA 2.50% 25/05/2029 | 932,890 | 0.05 | | | | |
| 2,200,000 | ICCREA BANCA SPA VAR 17/01/2027 | 2,009,480 | 0.11 | | | | |
| 3,000,000 | ICCREA BANCA SPA VAR 28/11/2029 | 2,825,010 | 0.15 | | | | |
| 600,000 | INDUSTRIA MACCHINE AUTOMATICHE IMA SPA 3.75% REGS 15/01/2028 | 485,322 | 0.03 | | | | |
| 500,000 | INFRASTRUTTURE WIRELESS ITALINAE SPA 1.75% 19/04/2031 | 395,360 | 0.02 | | | | |
| 1,000,000 | INTESA SANPAOLO SPA VAR PERPETUAL | 954,650 | 0.05 | | | | |
| 1,400,000 | INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS2124979753) | 1,121,624 | 0.06 | | | | |
| 1,500,000 | INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS2124980256) | 1,024,680 | 0.06 | | | | |
| 500,000 | INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS2223762381) | 401,740 | 0.02 | | | | |
| 800,000 | INTESA SANPAOLO SPA 2.925% 14/10/2030 | 640,008 | 0.04 | | | | |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL | | |
|---------------|--|------------|----------|------------------|---|------------|------|
| | EUR | | | EUR | | | |
| 1,300,000 | ITALGAS S.P.A. 0% 16/02/2028 | 1,083,732 | 0.06 | 400,000 | SUMITOMO MITSUI FINANCIAL CORP INC 1.71% 12/01/2031 | 301,501 | 0.02 |
| 700,000 | ITALGAS S.P.A. 0.50% 16/02/2033 | 491,715 | 0.03 | 850,000 | SUMITOMO MITSUI TRUST BANK LIMITED 0.80% REGS 16/09/2024 | 760,126 | 0.04 |
| 12,000,000 | ITALIAN REPUBLICI 1.60% 28/06/2030 | 11,970,842 | 0.65 | | <i>Liechtenstein</i> | 1,166,670 | 0.06 |
| 50,000,000 | ITALY BTP 0% 15/04/2024 | 48,847,500 | 2.67 | 1,500,000 | SWISS LIFE FINANCE I LTD 0.50% 15/09/2031 | 1,166,670 | 0.06 |
| 86,000,000 | ITALY BTP 0% 28/09/2022 | 86,027,520 | 4.70 | | <i>Luxemburgo</i> | 55,945,578 | 3.07 |
| 57,000,000 | ITALY BTP 0% 29/11/2022 | 56,966,670 | 3.11 | 500,000 | ADLER GROUP SA 1.875% 14/01/2026 | 259,770 | 0.01 |
| 3,500,000 | ITALY BTPI 0.10% 15/05/2023 | 4,107,620 | 0.23 | 1,500,000 | ADLER GROUP SA 2.25% 14/01/2029 | 710,790 | 0.04 |
| 1,901,000 | ITALY BTPI 0.15% 15/05/2051 | 1,455,053 | 0.08 | 1,300,000 | ADLER GROUP SA 2.25% 27/04/2027 | 628,966 | 0.03 |
| 3,300,000 | ITALY BTPI 0.40% 15/05/2030 | 3,499,107 | 0.19 | 1,100,000 | ADLER GROUP SA 2.75% 13/11/2026 | 563,178 | 0.03 |
| 1,000,000 | ITALY BTPI 0.55% 21/05/2026 | 1,014,924 | 0.06 | 1,200,000 | ALTICE FINANCING SA 2.25% REGS 15/01/2025 | 1,057,956 | 0.06 |
| 1,100,000 | KEDRION SPA 3.375% REGS 15/05/2026 | 974,413 | 0.05 | 200,000 | ALTICE FINANCING SA 4.25% REGS 15/08/2029 | 151,690 | 0.01 |
| 1,400,000 | LIBRA GROUPCO SPA 5.00% REGS 15/05/2027 | 1,190,630 | 0.07 | 1,803,000 | ALTICE FINANCING SA 5.75% REGS 15/08/2029 | 1,404,114 | 0.08 |
| 1,250,000 | MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA VAR 02/11/2028 | 1,029,513 | 0.06 | 1,000,000 | ARD FINANCE SA 5.00% REGS 30/06/2027 | 725,250 | 0.04 |
| 1,800,000 | MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA VAR 17/07/2029 | 1,511,370 | 0.08 | 1,000,000 | AROUNDTOWN SA VAR PERPETUAL EUR (ISIN XS2287744721) | 619,950 | 0.03 |
| 1,000,000 | NEXI SPA 1.625% 30/04/2026 | 816,270 | 0.04 | 2,500,000 | BLACKSTONE PROPERTY PARTNERS EUROPE HOLDINGS SARL 1.00% 04/05/2028 | 1,983,350 | 0.11 |
| 3,350,000 | NEXI SPA 2.125% 30/04/2029 | 2,347,178 | 0.13 | 2,200,000 | BLACKSTONE PROPERTY PARTNERS EUROPE HOLDINGS SARL 3.625% 29/10/2029 | 1,987,722 | 0.11 |
| 2,048,000 | POSTE ITALIANE SPA VAR PERPETUAL | 1,440,748 | 0.08 | 600,000 | CBR GLOBAL INVESTORS OPEN ENDED FUNDS 0.90% 12/10/2029 | 475,146 | 0.03 |
| 1,000,000 | REKEEP SPA 7.25% REGS 01/02/2026 | 868,290 | 0.05 | 1,100,000 | CIRSA FINANCE INTERNATIONAL SARL 4.50% REGS 15/03/2027 | 893,123 | 0.05 |
| 1,600,000 | SNAM SPA 0% 07/12/2028 | 1,296,112 | 0.07 | 800,000 | CPI PROPERTY GROUP S.A. VAR PERPETUAL EUR (ISIN XS2290533020) | 426,864 | 0.02 |
| 400,000 | SNAM SPA 0.625% 30/06/2031 | 306,384 | 0.02 | 1,900,000 | CPI PROPERTY GROUP S.A. 1.75% 14/01/2030 | 1,344,193 | 0.07 |
| 1,100,000 | SNAM SPA 0.75% 20/06/2029 | 913,869 | 0.05 | 3,200,000 | CSN RESOURCES SA 4.625% REGS 10/06/2031 | 2,178,798 | 0.12 |
| 1,200,000 | SNAM SPA 1.25% 20/06/2034 | 879,996 | 0.05 | 1,000,000 | EUROFINS SCIENTIFIC BONDS 0.875% 19/05/2031 | 753,160 | 0.04 |
| 400,000 | TEAMSYSYSTEM SPA 3.50% REGS 15/02/2028 | 337,824 | 0.02 | 1,200,000 | EUROFINS SCIENTIFIC BONDS 4.00% 06/07/2029 | 1,198,596 | 0.07 |
| 1,300,000 | TELECOM ITALIA SPA 1.625% 18/01/2029 | 949,910 | 0.05 | 2,550,000 | EUROPEAN FINANCIAL STABILITY FACILITY 0.125% 18/03/2030 | 2,221,636 | 0.12 |
| 1,100,000 | TELECOM ITALIA SPA 2.75% 15/04/2025 | 1,024,386 | 0.06 | 4,000,000 | EUROPEAN FINANCIAL STABILITY FACILITY 0.70% 17/01/2053 | 2,535,280 | 0.14 |
| 800,000 | UNICREDIT SPA VAR PERPETUAL EUR (ISIN XS1963834251) | 741,200 | 0.04 | 2,400,000 | GARFUNKELUX HOLDCO 3 SA 6.75% REGS 01/11/2025 | 2,139,720 | 0.12 |
| 600,000 | UNICREDIT SPA VAR PERPETUAL EUR (ISIN XS2356217039) | 457,614 | 0.03 | 800,000 | GRAND CITY PROPERTIES S A VAR PERPETUAL | 558,600 | 0.03 |
| 1,800,000 | UNICREDIT SPA VAR REGS 03/06/2027 | 1,489,362 | 0.08 | 1,300,000 | GRAND CITY PROPERTIES S A 0.125% 11/01/2028 | 1,001,819 | 0.05 |
| 1,000,000 | UNICREDIT SPA VAR REGS 03/06/2032 | 751,695 | 0.04 | 4,550,000 | GRAND DUCHY OF LUXEMBOURG 1.375% 25/05/2029 | 4,440,891 | 0.25 |
| 2,500,000 | UNICREDIT SPA VAR 18/01/2028 | 2,185,025 | 0.12 | 5,900,000 | GRAND DUCHY OF LUXEMBOURG 1.75% 25/05/2042 | 5,375,726 | 0.30 |
| 2,500,000 | UNICREDIT SPA 0.85% 19/01/2031 | 1,849,550 | 0.10 | 1,400,000 | HERENS MIDCO SARL 5.25% REGS 15/05/2029 | 929,698 | 0.05 |
| 2,200,000 | UNICREDIT SPA 1.625% 18/01/2032 | 1,693,340 | 0.09 | 1,200,000 | HOLCIM FINANCE LUXEMBOURG SA 0.625% 06/04/2030 | 948,072 | 0.05 |
| 2,000,000 | UNIPOLSAI SPA VAR PERPETUAL | 1,758,380 | 0.10 | 1,500,000 | HOLCIM FINANCE LUXEMBOURG SA 1.50% 06/04/2025 | 1,452,330 | 0.08 |
| 2,600,000 | WEBUILD SPA 3.875% 28/07/2026 | 2,152,904 | 0.12 | 2,300,000 | KLEOPATRA FINCO SARL 4.25% REGS 01/03/2026 | 1,895,200 | 0.10 |
| | <i>Japón</i> | 41,421,436 | 2.27 | 400,000 | KLEOPATRA HOLDINGS 2 SCA 6.50% REGS 01/09/2026 | 261,836 | 0.01 |
| 1,300,000 | EAST JAPAN RAILWAY CO 1.162% 15/09/2028 | 1,335,883 | 0.07 | 900,000 | LOGICOR FINANCING SARL 0.625% 17/11/2025 | 803,979 | 0.04 |
| 1,800,000 | EAST JAPAN RAILWAY CO 1.85% 13/04/2033 | 1,600,182 | 0.09 | 1,800,000 | LOGICOR FINANCING SARL 1.625% 17/01/2030 | 1,415,988 | 0.08 |
| 1,332,600,000 | JAPAN JGB 0.40% 20/06/2049 | 7,743,886 | 0.42 | 1,700,000 | LOGICOR FINANCING SARL 2.00% 17/01/2034 | 1,199,214 | 0.07 |
| 500,000,000 | JAPAN JGB 0.50% 20/12/2038 | 3,397,917 | 0.19 | | | | |
| 2,010,000,000 | JAPAN JGBI 0.10% 10/03/2027 | 15,644,833 | 0.86 | | | | |
| 1,000,000 | MITSUBISHI UFJ FINANCIAL GROUP INC 3.556% 15/06/2032 | 999,570 | 0.05 | | | | |
| 1,000,000 | MIZUHO FINANCIAL GROUP INC VAR 22/05/2032 | 764,599 | 0.04 | | | | |
| 2,200,000 | MIZUHO FINANCIAL GROUP INC 1.631% 08/04/2027 | 2,035,132 | 0.11 | | | | |
| 1,900,000 | MIZUHO FINANCIAL GROUP INC 2.096% 08/04/2032 | 1,603,429 | 0.09 | | | | |
| 400,000 | RAKUTEN GROUP INC VAR REGS PERPETUAL | 279,892 | 0.02 | | | | |
| 2,300,000 | SOFTBANK GROUP CORP 3.375% 06/07/2029 | 1,591,255 | 0.09 | | | | |
| 2,500,000 | SOFTBANK GROUP CORP 3.875% 06/07/2032 | 1,701,925 | 0.09 | | | | |
| 2,200,000 | SOFTBANK GROUP CORP 4.625% 06/07/2028 | 1,661,306 | 0.09 | | | | |

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Cartera de títulos a 30/06/22

| Cantidad | | Valor de mercado | % del VL | Cantidad | | Valor de mercado | % del VL |
|-------------|---|------------------|----------|-----------|--|------------------|----------|
| | | EUR | | | | EUR | |
| 3,200,000 | MATTERHORN TELECOM S.A. 3.125% REGS 15/09/2026 | 2,731,840 | 0.15 | 1,000,000 | ADECCO INTERNATIONAL FINANCIAL SERVICES BV VAR 21/03/2082 | 821,200 | 0.04 |
| 900,000 | NESTLE FINANCE INTERNATIONAL LTD 0.875% 29/03/2027 | 849,843 | 0.05 | 800,000 | ADECCO INTERNATIONAL FINANCIAL SERVICES BV 0.50% 21/09/2031 | 601,472 | 0.03 |
| 900,000 | NESTLE FINANCE INTERNATIONAL LTD 1.25% 29/03/2031 | 802,971 | 0.04 | 2,800,000 | AEGON NV VAR PERPETUAL | 2,240,455 | 0.13 |
| 850,000 | NESTLE FINANCE INTERNATIONAL LTD 1.50% 29/03/2035 | 722,007 | 0.04 | 600,000 | AKZO NOBEL NV 1.50% 28/03/2028 | 548,964 | 0.03 |
| 800,000 | PICARD BONDO 5.375% REGS 01/07/2027 | 602,912 | 0.03 | 600,000 | AKZO NOBEL NV 2.00% 28/03/2032 | 519,882 | 0.03 |
| 500,000 | PROLOGIS INTERNATIONAL FUNDING II SA 3.125% 01/06/2031 | 470,915 | 0.03 | 2,400,000 | ALLIANZ FINANCE II BV 0.50% 22/11/2033 | 1,831,296 | 0.10 |
| 700,000 | SEGRO CAPITAL SARL 0.50% 22/09/2031 | 525,693 | 0.03 | 1,500,000 | ATHORA NETHERLANDS NV VAR 15/07/2031 | 1,282,170 | 0.07 |
| 500,000 | SEGRO CAPITAL SARL 1.25% 23/03/2026 | 465,270 | 0.03 | 1,350,000 | ATHORA NETHERLANDS NV VAR 31/08/2032 | 1,298,849 | 0.07 |
| 260,000 | SEGRO CAPITAL SARL 1.875% 23/03/2030 | 227,531 | 0.01 | 2,000,000 | BRASKEM NETHERLANDS 5.875% REGS 31/01/2050 | 1,521,201 | 0.08 |
| 1,000,000 | SELP FINANCE S.A.R.L 0.875% 27/05/2029 | 803,830 | 0.04 | 800,000 | COMPACT BIDCO BV 5.75% REGS 01/05/2026 | 552,504 | 0.03 |
| 2,300,000 | TELENET FINANCE LUX NOTES SARL 3.50% REGS 01/03/2028 | 1,963,096 | 0.11 | 600,000 | COOPERATIEVE RABOBANK UA VAR PERPETUAL EUR (ISIN XS1877860533) | 553,572 | 0.03 |
| 1,500,000 | TRATON FINANCE LUXEMBOURG SA 0.75% 24/03/2029 | 1,237,065 | 0.07 | 600,000 | COOPERATIEVE RABOBANK UA VAR PERPETUAL EUR (ISIN XS2456432413) | 504,348 | 0.03 |
| | <i>México</i> | 20,813,011 | 1.14 | 1,400,000 | COOPERATIEVE RABOBANK UA VAR 31/12/2099 | 1,054,788 | 0.06 |
| 1,800,000 | BANCO MERCAN DEL NORTE SA BANORTE VAR REGS PERPETUAL | 1,631,269 | 0.09 | 6,300,000 | COOPERATIEVE RABOBANK UA 0% 28/10/2026 | 2,954,042 | 0.17 |
| 1,440,000 | BANCO MERCANTIL DE NORTE VAR REGS PERPETUAL USD (ISIN USP1401KAA99) | 1,157,138 | 0.06 | 1,000,000 | CTP NV 0.625% 27/09/2026 | 799,140 | 0.04 |
| 1,280,000 | BANCO MERCANTIL DE NORTE VAR REGS PERPETUAL USD (ISIN USP1401KAB72) | 1,006,724 | 0.06 | 1,200,000 | CTP NV 1.50% 27/09/2031 | 726,816 | 0.04 |
| 3,200,000 | BRASKEM IDESA SAPI 7.45% REGS 15/11/2029 | 2,652,163 | 0.15 | 600,000 | DAIMLER TRUCKS INTERNATIONAL FINANCE BV 1.25% 06/04/2025 | 579,558 | 0.03 |
| 4,814,000 | CORPORACION INMOBILIARIA VESTA SAB DE CV 3.625% REGS 13/05/2031 | 3,710,295 | 0.20 | 600,000 | DAIMLER TRUCKS INTERNATIONAL FINANCE BV 1.625% 06/04/2027 | 563,160 | 0.03 |
| 3,000,000 | MEXICO 2.125% 25/10/2051 | 1,658,310 | 0.09 | 700,000 | DANFOSS FINANCE I BV 0.375% 28/10/2028 | 597,940 | 0.03 |
| 1,800,000 | MEXICO 3.771% 24/05/2061 | 1,110,475 | 0.06 | 1,600,000 | DE VOLKSBANK NV VAR PERPETUAL | 1,500,816 | 0.08 |
| 3,000,000 | NEMAK SAB DE CV 3.625% REGS 28/06/2031 | 2,010,283 | 0.11 | 1,800,000 | DE VOLKSBANK NV 0.375% 03/03/2028 | 1,485,882 | 0.08 |
| 639,000 | PETROLEOS MEXICANOS PEMEX 6.70% 16/02/2032 | 455,402 | 0.02 | 800,000 | DIAGEO CAPITAL BV 1.50% 08/06/2029 | 740,536 | 0.04 |
| 2,023,000 | PETROLEOS MEXICANOS PEMEX 6.75% 21/09/2047 | 1,175,002 | 0.06 | 900,000 | DIAGEO CAPITAL BV 1.875% 08/06/2034 | 790,020 | 0.04 |
| 5,000,000 | UNITED MEXICAN STATES 2.375% 11/02/2030 | 4,245,950 | 0.24 | 1,300,000 | DIGITAL INTREPID HOLDING B V 0.625% 15/07/2031 | 919,035 | 0.05 |
| | <i>Nigeria</i> | 1,755,202 | 0.10 | 1,150,000 | DUFY ONE BONDS 2.00% 15/02/2027 | 867,583 | 0.05 |
| 1,630,000 | FEDERAL REPUBLIC OF NIGERIA 7.375% REGS 28/09/2033 | 1,024,120 | 0.06 | 3,600,000 | DUFY ONE BONDS 3.375% 15/04/2028 | 2,758,572 | 0.16 |
| 1,000,000 | FEDERAL REPUBLIC OF NIGERIA 8.375% REGS 24/03/2029 | 731,082 | 0.04 | 1,300,000 | EASYJET FINCO BV 1.875% 03/03/2028 | 1,050,140 | 0.06 |
| | <i>Noruega</i> | 29,400,454 | 1.61 | 1,200,000 | ELM BV VAR PERPETUAL | 1,108,284 | 0.06 |
| 1,200,000 | ADEVINTA ASA 2.625% REGS 15/11/2025 | 1,086,156 | 0.06 | 1,300,000 | ENEL FINANCE INTERNATIONAL NV 0.875% 17/01/2031 | 1,035,606 | 0.06 |
| 2,200,000 | DNB BANK ASA VAR 10/06/2026 | 2,483,920 | 0.14 | 600,000 | ENEL FINANCE INTERNATIONAL NV 1.00% 20/10/2027 | 607,151 | 0.03 |
| 2,100,000 | DNB BANK ASA VAR 18/01/2028 | 1,894,263 | 0.10 | 2,500,000 | ENEL FINANCE INTERNATIONAL NV 1.25% 17/01/2035 | 1,809,350 | 0.10 |
| 255,000,000 | NORWAY 1.75% 13/03/2025 | 23,936,115 | 1.31 | 1,200,000 | ENEL FINANCE INTERNATIONAL NV 2.875% 11/04/2029 | 1,283,364 | 0.07 |
| | <i>Nueva Zelanda</i> | 11,262,898 | 0.62 | 1,000,000 | ESSITY CAPITAL BV 0.25% 15/09/2029 | 815,840 | 0.04 |
| 20,000,000 | NEW ZEALAND 0.50% 15/05/2024 | 11,262,898 | 0.62 | 1,400,000 | EXOR N.V 0.875% 19/01/2031 | 1,067,738 | 0.06 |
| | <i>Paises Bajos</i> | 82,988,102 | 4.55 | 400,000 | EXOR N.V 1.75% 14/10/2034 | 298,872 | 0.02 |
| 1,800,000 | ABERTIS INFRSESTRUCTURAS FINANCE BV VAR PERPETUAL | 1,303,812 | 0.07 | 600,000 | GSK CONSUMER HEALTHCARE CAPITAL 1.75% 29/03/2030 | 548,646 | 0.03 |
| 2,400,000 | ABN AMRO BANK NV 1.25% 20/01/2034 | 1,816,992 | 0.10 | 300,000 | GSK CONSUMER HEALTHCARE CAPITAL 2.125% 29/03/2034 | 262,491 | 0.01 |
| | | | | 1,300,000 | HEIMSTADEN BOSTAD TREASURY BV 0.75% 06/09/2029 | 895,973 | 0.05 |
| | | | | 700,000 | IMCD NV 2.125% 31/03/2027 | 630,567 | 0.03 |
| | | | | 3,000,000 | ING GROUP NV VAR PERPETUAL USD (ISIN US456837AY94) | 2,088,651 | 0.11 |
| | | | | 1,800,000 | ING GROUP NV VAR 01/02/2030 | 1,446,372 | 0.08 |

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Cartera de títulos a 30/06/22

| Cantidad | | Valor de mercado | % del VL | Cantidad | | Valor de mercado | % del VL |
|-----------|--|------------------|----------|------------|---|------------------|----------|
| | | EUR | | | | EUR | |
| 800,000 | JAGUAR LAND ROVER PLC 5.50% REGS 15/07/2029 | 576,089 | 0.03 | 500,000 | VICTORIA PLC 3.625% 26/08/2026 | 390,275 | 0.02 |
| 1,200,000 | JAGUAR LAND ROVER PLC 5.875% REGS 15/01/2028 | 898,786 | 0.05 | 700,000 | VMED O2 UK FINANCING I PLC 3.25% REGS 31/01/2031 | 541,436 | 0.03 |
| 1,700,000 | LEEDS BUILDING SOCIETY 1.375% 06/10/2027 | 1,744,909 | 0.10 | 2,700,000 | VMED O2 UK FINANCING I PLC 4.00% REGS 31/01/2029 | 2,505,717 | 0.15 |
| 2,700,000 | LLOYDS BANKING GRP PLC VAR PERPETUAL EUR | 2,543,967 | 0.15 | 600,000 | VMED O2 UK FINANCING I PLC 4.25% 144A 31/01/2031 | 461,732 | 0.03 |
| 2,200,000 | MARB BONDCO PLC 3.95% REGS 29/01/2031 | 1,607,455 | 0.09 | 800,000 | VMED O2 UK FINANCING I PLC 4.75% REGS 15/07/2031 | 623,800 | 0.03 |
| 400,000 | MCLAREN FINANCE PLC 7.50% REGS 01/08/2026 | 286,258 | 0.02 | 2,100,000 | VODAFONE GROUP PLC VAR 04/06/2081 | 1,517,677 | 0.08 |
| 600,000 | MOTABILITY OPERATIONS GROUP PLC 0.125% 20/07/2028 | 516,192 | 0.03 | 1,800,000 | VODAFONE GROUP PLC VAR 27/08/2080 EUR (ISIN XS2225204010) | 1,368,018 | 0.07 |
| 1,400,000 | MOTABILITY OPERATIONS GROUP PLC 2.125% 18/01/2042 | 1,251,949 | 0.07 | | <i>República Dominicana</i> | 2,625,087 | 0.14 |
| 1,100,000 | NATIONAL GRID GAS PLC 1.125% 14/01/2033 | 928,879 | 0.05 | 1,430,000 | DOMINICAN REPUBLIC 5.50% REGS 22/02/2029 | 1,189,015 | 0.07 |
| 900,000 | NATIONAL GRID PLC 0.25% 01/09/2028 | 741,105 | 0.04 | 1,810,000 | DOMINICAN REPUBLIC 6.00% REGS 22/02/2033 | 1,436,072 | 0.07 |
| 1,400,000 | NATIONAL GRID PLC 2.179% 30/06/2026 | 1,366,442 | 0.07 | | <i>Serbia</i> | 2,015,840 | 0.11 |
| 1,300,000 | NATIONAL GRID PLC 3.245% 30/03/2034 | 1,212,432 | 0.07 | 3,200,000 | REPUBLIC OF SERBIA 1.65% REGS 03/03/2033 | 2,015,840 | 0.11 |
| 1,700,000 | NATIONWIDE BUILDING SOCIETY 2.00% 28/04/2027 | 1,634,652 | 0.09 | | <i>Sudáfrica</i> | 12,207,902 | 0.67 |
| 900,000 | NATWEST GROUP PLC VAR 14/09/2032 | 734,139 | 0.04 | 3,200,000 | REPUBLIC OF SOUTH AFRICA 5.875% 20/04/2032 | 2,622,473 | 0.14 |
| 1,000,000 | NATWEST GROUP PLC VAR 28/11/2031 | 995,946 | 0.05 | 1,200,000 | REPUBLIC OF SOUTH AFRICA 7.30% 20/04/2052 | 922,363 | 0.05 |
| 1,200,000 | OCADO GROUP PLC 3.875% REGS 08/10/2026 | 1,123,271 | 0.06 | 86,500,000 | SOUTH AFRICA 9.00% 31/01/2040 | 4,076,956 | 0.22 |
| 870,000 | PINEWOOD FINCO PLC 3.625% REGS 15/11/2027 | 829,977 | 0.05 | 5,000,000 | TRANSNET SOC LTD 4.00% REGS 26/07/2022 | 4,586,110 | 0.26 |
| 2,190,000 | PRUDENTIAL PLC VAR 03/11/2033 | 1,767,062 | 0.10 | | <i>Suecia</i> | 15,094,822 | 0.83 |
| 1,600,000 | RAC BOND CO 5.25% REGS 04/11/2027 | 1,533,476 | 0.08 | 2,100,000 | CASTELLUM AB VAR PERPETUAL | 1,026,312 | 0.06 |
| 2,500,000 | ROTHESAY LIFE PLC VAR PERPETUAL GBP | 2,168,274 | 0.12 | 1,200,000 | EQT AB 2.375% 06/04/2028 | 1,095,468 | 0.06 |
| 2,500,000 | ROTHESAY LIFE PLC VAR PERPETUAL USD | 1,994,380 | 0.11 | 1,460,000 | EQT AB 2.875% 06/04/2032 | 1,234,211 | 0.07 |
| 1,600,000 | SAGA PLC 5.50% 15/07/2026 | 1,619,089 | 0.09 | 1,800,000 | HEIMSTADEN AB 4.375% 06/03/2027 | 1,443,006 | 0.07 |
| 1,600,000 | SANTANDER UK GROUP HOLDINGS PLC VAR 13/09/2029 | 1,310,496 | 0.07 | 2,000,000 | HEIMSTADEN HOLDING BV VAR PERPETUAL | 1,038,980 | 0.06 |
| 1,400,000 | SANTANDER UK GROUP HOLDINGS PLC VAR 15/03/2025 | 1,253,900 | 0.07 | 1,200,000 | INTRUM JUSTITIA AB 3.00% REGS 15/09/2027 | 929,004 | 0.05 |
| 2,200,000 | SANTANDER UK GROUP HOLDINGS PLC VAR 17/01/2029 | 2,277,746 | 0.12 | 1,200,000 | MOLNLYCKE HOLDING AB 0.625% 15/01/2031 | 924,408 | 0.05 |
| 1,300,000 | SHERWOOD FINANCING PLC VAR REGS 15/11/2027 | 1,184,742 | 0.06 | 800,000 | SANDVIK AB 0.375% 25/11/2028 | 676,464 | 0.04 |
| 1,900,000 | SHERWOOD FINANCING PLC 4.50% REGS 15/11/2026 | 1,600,028 | 0.09 | 1,000,000 | SKANDINAVISKA ENSKILDA BANKEN AB VAR 03/11/2031 | 873,060 | 0.05 |
| 1,650,000 | SHERWOOD FINANCING PLC 6.00% REGS 15/11/2026 | 1,541,125 | 0.08 | 700,000 | SKF AB 0.25% 15/02/2031 | 540,372 | 0.03 |
| 700,000 | SMITH AND NEPHEW PLC 2.032% 14/10/2030 | 533,693 | 0.03 | 900,000 | SVENSKA HANDELSBANKEN AB 3.25% 01/06/2033 | 861,354 | 0.05 |
| 1,370,000 | SSE PLC VAR PERPETUAL | 1,186,160 | 0.06 | 1,000,000 | SWEDBANK AB VAR PERPETUAL USD (ISIN XS2377291963) | 728,739 | 0.04 |
| 2,200,000 | STANDARD CHARTERED PLC VAR REGS PERPETUAL | 1,546,723 | 0.08 | 1,300,000 | SWEDBANK AB VAR 20/05/2027 | 1,169,051 | 0.06 |
| 1,000,000 | STANDARD CHARTERED PLC VAR REGS 14/01/2027 | 846,363 | 0.05 | 1,200,000 | TELEFON AB L.M.ERICSSON 1.00% 26/05/2029 | 906,108 | 0.05 |
| 2,000,000 | STANDARD CHARTERED PLC VAR REGS 29/06/2032 | 1,541,193 | 0.08 | 700,000 | TELIA COMPANY AB VAR 30/06/2083 | 620,445 | 0.03 |
| 600,000 | TESCO COROPORATE TREASURY SERVICES PLC 0.375% 27/07/2029 | 465,108 | 0.03 | 1,100,000 | VOLVO CAR AB 4.25% 31/05/2028 | 1,027,840 | 0.06 |
| 1,000,000 | TESCO COROPORATE TREASURY SERVICES PLC 1.875% 02/11/2028 | 989,254 | 0.05 | | <i>Suiza</i> | 18,794,135 | 1.03 |
| 2,000,000 | THE COOPERATIVE BANK FINANCE PLC VAR 06/04/2027 | 2,209,108 | 0.12 | 200,000 | CREDIT SUISSE GROUP AG VAR 02/04/2032 | 168,512 | 0.01 |
| 1,800,000 | TI AUTOMOTIVE FINANCE PLC 3.75% REGS 15/04/2029 | 1,262,574 | 0.07 | 1,700,000 | CREDIT SUISSE GROUP AG VAR 13/10/2026 | 1,586,185 | 0.09 |
| 1,600,000 | UTMOST GROUP LIMITED VAR PERPETUAL | 1,459,888 | 0.08 | 1,300,000 | CREDIT SUISSE GROUP AG 0.625% 18/01/2033 | 842,218 | 0.05 |
| 2,000,000 | UTMOST GROUP LIMITED 4.00% 15/12/2031 | 1,818,169 | 0.10 | 400,000 | JULIUS BAER GROUP LTD VAR PERPETUAL USD (ISIN XS2387925501) | 285,408 | 0.02 |
| | | | | 3,350,000 | SWITZERLAND 0% 26/06/2034 | 2,930,991 | 0.16 |
| | | | | 4,575,000 | SWITZERLAND 0.50% 27/05/2030 | 4,459,448 | 0.24 |
| | | | | 3,790,000 | SWITZERLAND 2.25% 22/06/2031 | 4,207,586 | 0.23 |
| | | | | 2,549,000 | SWITZERLAND 2.50% 08/03/2036 | 2,954,079 | 0.16 |
| | | | | 1,400,000 | UBS GROUP INC VAR 15/06/2030 | 1,359,708 | 0.07 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---|--------------------|-------------|--|--------------------|-------------|
| | EUR | | | EUR | |
| Bonos convertibles | 494,200 | 0.03 | 97,182 AMUNDI INDEX SOLUTIONS MSCI EUROPE ETF | 8,337,244 | 0.46 |
| <i>España</i> | 494,200 | 0.03 | 43,881 AMUNDI STOXX AI GLOBAL ARTIFICIAL INTELLIGENCE ETF | 3,045,561 | 0.17 |
| 500,000 INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 0.625% 17/11/2022 CV | 494,200 | 0.03 | 886,708 LYXOR COM REFIN CORE COMM CRB TR CE CAPI CLASS ACC | 23,621,901 | 1.29 |
| Títulos ETC | 30,214,094 | 1.66 | Instrumentos del mercado monetario | 49,826,500 | 2.73 |
| <i>Irlanda</i> | 30,214,094 | 1.66 | <i>Bélgica</i> | 49,826,500 | 2.73 |
| 439,069 AMUNDI PHYSICAL GOLD ETC | 30,214,094 | 1.66 | 50,000,000 BELGIUM 0% 11/05/2023 | 49,826,500 | 2.73 |
| Acción/Participaciones de OICVM/OIC | 118,867,579 | 6.51 | Instrumentos derivados | 126,346,599 | 6.92 |
| Acción/Participaciones en fondos de inversión | 118,867,579 | 6.51 | Opciones | 126,346,599 | 6.92 |
| <i>Francia</i> | 59,281,039 | 3.24 | <i>Alemania</i> | 12,300,730 | 0.67 |
| 1,169 AMUNDI EURO LIQUIDITY RATED SRI FCP | 11,474,044 | 0.63 | 282 DAX INDEX - 12,200 - 16.09.22 PUT | 613,350 | 0.03 |
| 3,048 AMUNDI EURO LIQUIDITY SHORT TERM SRI | 29,862,383 | 1.63 | 466 DJ EURO STOXX 50 EUR - 3,000 - 20.12.24 PUT | 1,407,320 | 0.08 |
| 1,829 AMUNDI EURO LIQUIDITY SRI EUR (ISIN FR0013095312) | 17,944,612 | 0.98 | 80 DJ EURO STOXX 50 EUR - 3,100 - 15.07.22 PUT | 6,000 | 0.00 |
| <i>Irlanda</i> | 8,881,623 | 0.49 | 1,066 DJ EURO STOXX 50 EUR - 3,100 - 16.09.22 PUT | 723,814 | 0.04 |
| 57,008 INVESCO MARKETS II PLC INVESCO COINSHAE GLOB BLOCKCHAIN UCIT | 3,551,598 | 0.19 | 534 DJ EURO STOXX 50 EUR - 3,350 - 19.08.22 PUT | 548,418 | 0.03 |
| 41,347 INVESCO MARKETS PLC-MORNINGSTAR US ENER INFRA MLP UCITS ETF | 1,465,704 | 0.08 | 534 DJ EURO STOXX 50 EUR - 3,450 - 16.06.23 PUT | 1,877,010 | 0.11 |
| 443,951 ISHARES IV PLC ISHARES AUTOMATION ROB UCITS ETF | 3,864,321 | 0.22 | 496 DJ EURO STOXX 50 EUR - 3,500 - 16.06.23 PUT | 1,861,984 | 0.10 |
| <i>Italia</i> | 1,401,159 | 0.08 | 502 DJ EURO STOXX 50 EUR - 3,500 - 16.09.22 PUT | 998,980 | 0.05 |
| 1,332 ALPHA IMMOBILIARE SGR | 798,933 | 0.05 | 400 DJ EURO STOXX 50 EUR - 3,600 - 15.07.22 CALL | 82,800 | 0.00 |
| 1,151 AMUNDI RE ITALIA (D) | 8,422 | 0.00 | 488 DJ EURO STOXX 50 EUR - 3,600 - 15.07.22 PUT | 830,088 | 0.05 |
| 1,610 ATLANTIC FONDO COMUNE DI INVESTIMENTO IMMOBILIARE CHUSO | 268,870 | 0.02 | 80 DJ EURO STOXX 50 EUR - 3,625 - 15.07.22 CALL | 11,760 | 0.00 |
| 310 QF EUROPA IMMOBILIARE 1 | - | 0.00 | 590 DOW JONES EURO STOXX OIL & GAS - 300 - 16.09.22 PUT | 333,350 | 0.02 |
| 203 QF IMMOBILIUM 2001 | 28,420 | 0.00 | 237 DOW JONES EURO STOXX OIL & GAS - 330 - 16.09.22 CALL | 133,905 | 0.01 |
| 543 QF INVEST REAL SEC | - | 0.00 | 498 EURO STOXX 50 DIVID - 125 - 19.12.25 CALL | 224,100 | 0.01 |
| 118 QF VALORE IMM GLOBAL | 40,014 | 0.00 | 381 EURO STOXX 50 DIVID - 90 - 16.12.22 CALL | 1,191,387 | 0.07 |
| 1,350 SOCRATE - FONDO DI INVESTIMENTO IMMOBILIARE DI TIPO | 256,500 | 0.01 | 114 MSCI EM INDEX - 1,090 - 19.08.22 CALL | 35,439 | 0.00 |
| 1,484 UNICREDITO IMMOBILIARE UNO - A | - | 0.00 | 388 MSCI EM INDEX - 940 - 16.09.22 PUT | 452,782 | 0.02 |
| <i>Isla de Jersey</i> | 11,665,264 | 0.64 | 392 MSCI EM INDEX - 970 - 16.09.22 PUT | 609,307 | 0.03 |
| 708,004 WISDOM TREE COMMODITY SECURITIES LIMITED ETF | 7,310,636 | 0.40 | 190 MSCI EM INDEX - 990 - 16.09.22 PUT | 358,936 | 0.02 |
| 18,016 WISDOM TREE COMMODITY SECURITIES LIMITED ETF EUR | 166,990 | 0.01 | <i>Australia</i> | 1,334,284 | 0.07 |
| 1 WISDOM TREE COMMODITY SECURITIES LIMITED ETF USD (ISIN GB00B15KXQ89) | 31 | 0.00 | 406 SPI 200 INDEX - 6,550 - 15.09.22 PUT | 754,932 | 0.04 |
| 1 WISDOM TREE COMMODITY SECURITIES LIMITED ETF USD (ISIN GB00B15KY211) | 20 | 0.00 | 406 SPI 200 INDEX - 6,700 - 21.07.22 PUT | 532,218 | 0.03 |
| 1 WISDOM TREE METAL SECURITIES LIMITED | 18 | 0.00 | 203 SPI 200 INDEX - 7,150 - 15.09.22 CALL | 31,645 | 0.00 |
| 14,134 WISDOM TREE METAL SECURITIES LTD | 2,378,830 | 0.13 | 203 SPI 200 INDEX - 7,300 - 15.09.22 CALL | 15,489 | 0.00 |
| 100 WISDOMTREE COMMODITY SECURITIES LIMITED ETF | 322 | 0.00 | <i>España</i> | 257,600 | 0.01 |
| 22,619 WISDOMTREE METAL SECURITIES LIMITED | 1,808,417 | 0.10 | 1,150 IBEX MINI INDEX FUT - 7,800 - 16.09.22 PUT | 257,600 | 0.01 |
| <i>Luxemburgo</i> | 37,638,494 | 2.06 | <i>Estados Unidos de América</i> | 11,469,727 | 0.63 |
| 43,787 AMUNDI INDEX SOLUTIONS ETF AMUNDI SMART FACTORY | 2,633,788 | 0.14 | 500 10YR US TREASURY NOTE - 117.00 - 26.08.22 CALL | 993,893 | 0.05 |
| | | | 450 10YR US TREASURY NOTE - 118.50 - 22.07.22 PUT | 511,144 | 0.03 |
| | | | 130 10YR US TREASURY NOTE - 121.00 - 26.08.22 CALL | 64,118 | 0.00 |
| | | | 604 CBOE S&P VOL INDEX - 19 - 20.07.22 PUT | 2,889 | 0.00 |
| | | | 604 CBOE S&P VOL INDEX - 23 - 20.07.22 PUT | 4,333 | 0.00 |
| | | | 553 CBOE S&P VOL INDEX - 30 - 20.07.22 CALL | 116,371 | 0.01 |
| | | | 832 CBOE S&P VOL INDEX - 40 - 20.07.22 CALL | 49,739 | 0.00 |
| | | | 800 CBOE S&P VOL INDEX - 45 - 17.08.22 CALL | 88,000 | 0.00 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|--|------------------|----------|---|------------------|----------|
| | EUR | | | EUR | |
| 604 DOW JONES INDUSTRIAL AVG - 325 - 19.08.22 PUT | 1,155,483 | 0.07 | 49,000,000 EUR EURIBOR 6 MONTHS - 1.00 - 30.10.23 CALL | -416,268 | -0.02 |
| 114 RUSSELL 2000 INDEX - 1,800 - 16.09.22 CALL | 578,478 | 0.03 | 78,000,000 EUR EURIBOR 6 MONTHS - 1.15 - 21.11.22 PUT | 1,110,052 | 0.06 |
| 36 S&P 500 INDEX - 3,500 - 15.07.22 PUT | 43,732 | 0.00 | 27,900,000 EUR EURIBOR 6 MONTHS - 1.20 - 08.11.22 CALL | 5,612,793 | 0.32 |
| 78 S&P 500 INDEX - 3,575 - 16.09.22 PUT | 767,354 | 0.04 | 7,000,000 EUR EURIBOR 6 MONTHS - 1.25 - 28.04.25 PUT | 608,772 | 0.03 |
| 54 S&P 500 INDEX - 3,700 - 15.07.22 PUT | 238,118 | 0.01 | 24,000,000 EUR EURIBOR 6 MONTHS - 1.40 - 08.02.39 PUT | 1,658,210 | 0.09 |
| 80 S&P 500 INDEX - 3,715 - 01.07.22 CALL | 654,646 | 0.04 | 10,000,000 EUR EURIBOR 6 MONTHS - 1.55 - 07.06.23 CALL | -110,272 | -0.01 |
| 40 S&P 500 INDEX - 3,800 - 15.07.22 CALL | 301,497 | 0.02 | 10,000,000 EUR EURIBOR 6 MONTHS - 1.90 - 09.05.23 PUT | 299,413 | 0.02 |
| 75 S&P 500 INDEX - 3,800 - 15.07.22 PUT | 600,818 | 0.03 | 105,000,000 EUR EURIBOR 6 MONTHS - 2.00 - 12.04.28 CALL | -306,438 | -0.02 |
| 60 S&P 500 INDEX - 4,000 - 16.12.22 CALL | 932,326 | 0.05 | 105,000,000 EUR EURIBOR 6 MONTHS - 2.00 - 12.04.28 PUT | 722,828 | 0.04 |
| 76 S&P 500 INDEX - 4,050 - 19.08.22 CALL | 287,149 | 0.02 | 12,000,000 EUR EURIBOR 6 MONTHS - 2.00 - 23.02.33 PUT | 1,111,776 | 0.06 |
| 72 S&P 500 INDEX - 4,160 - 15.07.22 PUT | 2,522,703 | 0.15 | 49,000,000 EUR EURIBOR 6 MONTHS - 2.00 - 31.10.23 PUT | 516,896 | 0.03 |
| 36 T BOND - 130.00 - 26.08.22 PUT | 22,060 | 0.00 | 10,000,000 EUR EURIBOR 6 MONTHS - 2.30 - 07.06.23 PUT | 200,814 | 0.01 |
| 93 T BOND - 136.00 - 26.08.22 CALL | 354,438 | 0.02 | 450,000 EUR EURIBOR 6 MONTHS - 4.00 - 05.02.24 PUT | 7,140 | 0.00 |
| 72 T BOND - 143.00 - 26.08.22 CALL | 80,707 | 0.00 | 9,400,000 EUR(C)/CHF(P)OTC - 1.08 - 21.11.22 CALL | 9,100 | 0.00 |
| 207 US 2YR T-NOTES - 104.75 - 26.08.22 CALL | 191,815 | 0.01 | 9,400,000 EUR(C)/CHF(P)OTC - 1.10 - 22.11.23 CALL | 41,964 | 0.00 |
| 500 US 5YR T-NOTES - 111.25 - 26.08.22 CALL | 567,937 | 0.03 | 9,400,000 EUR(C)/CHF(P)OTC - 1.11 - 21.11.24 CALL | 67,590 | 0.00 |
| 337 US 5YR T-NOTES - 111.50 - 26.08.22 CALL | 339,979 | 0.02 | 6,800,000 EUR(C)/GBP(P)OTC - 0.86 - 07.07.22 CALL | 19,251 | 0.00 |
| <i>Japón</i> | 2,704,294 | 0.15 | 6,800,000 EUR(C)/GBP(P)OTC - 0.89 - 07.07.22 CALL | 156 | 0.00 |
| 48 NIKKEI 225 - 25,125 - 12.08.22 PUT | 126,734 | 0.01 | 9,400,000 EUR(C)/GBP(P)OTC - 0.89 - 18.11.22 CALL | 84,035 | 0.00 |
| 50 NIKKEI 225 - 25,500 - 12.08.22 PUT | 165,458 | 0.01 | 9,400,000 EUR(C)/GBP(P)OTC - 0.93 - 20.11.23 CALL | 165,475 | 0.01 |
| 94 NIKKEI 225 - 26,000 - 12.08.22 PUT | 410,337 | 0.02 | 9,400,000 EUR(C)/GBP(P)OTC - 0.96 - 20.11.24 CALL | 207,540 | 0.01 |
| 94 NIKKEI 225 - 26,500 - 09.09.22 PUT | 704,853 | 0.04 | 18,500,000 EUR(C)/JPY(P)OTC - 135.00 - 31.10.22 CALL | 1,164,921 | 0.06 |
| 95 NIKKEI 225 - 26,625 - 12.08.22 PUT | 598,643 | 0.03 | 9,400,000 EUR(C)/JPY(P)OTC - 136.50 - 18.11.22 CALL | 527,350 | 0.03 |
| 100 NIKKEI 225 - 26,750 - 08.07.22 CALL | 130,254 | 0.01 | 9,400,000 EUR(C)/JPY(P)OTC - 139.50 - 20.11.23 CALL | 521,131 | 0.03 |
| 94 NIKKEI 225 - 26,875 - 08.07.22 PUT | 413,646 | 0.02 | 9,400,000 EUR(C)/JPY(P)OTC - 142.00 - 20.11.24 CALL | 447,746 | 0.02 |
| 25 NIKKEI 225 - 27,625 - 12.08.22 CALL | 46,645 | 0.00 | 19,300,000 EUR(C)/USD(P)OTC - 1.07 - 19.07.22 CALL | 22,810 | 0.00 |
| 51 NIKKEI 225 WEEKLY 3 - 26,750 - 15.07.22 CALL | 107,724 | 0.01 | 19,000,000 EUR(C)/USD(P)OTC - 1.075 - 01.07.22 CALL | 4 | 0.00 |
| <i>Luxemburgo</i> | 95,212,621 | 5.22 | 28,900,000 EUR(C)/USD(P)OTC - 1.09 - 02.11.22 CALL | 216,794 | 0.01 |
| 72,000,000 AUD BANK BILL 3 MONTHS - 0.50 - 21.11.22 CALL | 20 | 0.00 | 19,000,000 EUR(C)/USD(P)OTC - 1.09 - 07.07.22 CALL | 173 | 0.00 |
| 140,000,000 AUD BANK BILL 3 MONTHS - 1.25 - 18.11.25 CALL | 179,825 | 0.01 | 19,000,000 EUR(C)/USD(P)OTC - 1.095 - 01.07.22 CALL | - | 0.00 |
| 140,000,000 AUD BANK BILL 3 MONTHS - 1.25 - 18.11.25 PUT | 6,786,793 | 0.38 | 15,000,000 EUR(C)/USD(P)OTC - 1.10 - 15.07.22 CALL | 479 | 0.00 |
| 127,000,000 AUD BANK BILL 6 MONTHS - 2.90 - 25.07.22 PUT | 451,478 | 0.02 | 19,000,000 EUR(C)/USD(P)OTC - 1.11 - 07.07.22 CALL | 2 | 0.00 |
| 22,000,000 AUD(C)/CAD(P)OTC - 0.905 - 20.07.22 CALL | 42,204 | 0.00 | 29,700,000 EUR(C)/USD(P)OTC - 1.17 - 25.11.22 CALL | 20,667 | 0.00 |
| 14,700,000 AUD(C)/CAD(P)OTC - 0.965 - 21.11.22 CALL | 25,584 | 0.00 | 9,400,000 EUR(C)/USD(P)OTC - 1.19 - 17.11.22 CALL | 2,719 | 0.00 |
| 14,700,000 AUD(C)/CAD(P)OTC - 0.985 - 22.11.23 CALL | 99,009 | 0.01 | 29,700,000 EUR(C)/USD(P)OTC - 1.20 - 25.11.22 CALL | 7,136 | 0.00 |
| 14,700,000 AUD(C)/CAD(P)OTC - 1.00 - 21.11.24 CALL | 149,364 | 0.01 | 9,400,000 EUR(C)/USD(P)OTC - 1.235 - 16.11.23 CALL | 40,982 | 0.00 |
| 14,600,000 AUD(C)/NZD(P)OTC - 1.09 - 17.11.22 CALL | 248,436 | 0.01 | 9,400,000 EUR(C)/USD(P)OTC - 1.28 - 15.11.24 CALL | 76,559 | 0.00 |
| 14,600,000 AUD(C)/NZD(P)OTC - 1.12 - 16.11.23 CALL | 251,235 | 0.01 | 9,400,000 EUR(P)/CHF(C)OTC - 0.96 - 21.11.24 PUT | 369,286 | 0.02 |
| 14,600,000 AUD(C)/NZD(P)OTC - 1.145 - 15.11.24 CALL | 279,055 | 0.02 | 9,400,000 EUR(P)/CHF(C)OTC - 0.98 - 22.11.23 PUT | 284,066 | 0.02 |
| 28,200,000 AUD(C)/USD(P)OTC - 0.825 - 11.01.23 CALL | 24,320 | 0.00 | 9,400,000 EUR(P)/CHF(C)OTC - 1.01 - 21.11.22 PUT | 250,222 | 0.01 |
| 14,700,000 AUD(P)/CAD(C)OTC - 0.835 - 21.11.24 PUT | 324,989 | 0.02 | 9,400,000 EUR(P)/GBP(C)OTC - 0.81 - 20.11.23 PUT | 85,841 | 0.00 |
| 14,700,000 AUD(P)/CAD(C)OTC - 0.85 - 22.11.23 PUT | 248,557 | 0.01 | 9,400,000 EUR(P)/GBP(C)OTC - 0.81 - 20.11.24 PUT | 156,365 | 0.01 |
| 14,700,000 AUD(P)/CAD(C)OTC - 0.875 - 21.11.22 PUT | 146,857 | 0.01 | 9,400,000 EUR(P)/GBP(C)OTC - 0.815 - 18.11.22 PUT | 23,721 | 0.00 |
| 14,600,000 AUD(P)/NZD(C)OTC - 1.01 - 15.11.24 PUT | 91,344 | 0.01 | 9,500,000 EUR(P)/INR(C)OTC - 88.00 - 25.11.22 PUT | 498,057 | 0.03 |
| 14,600,000 AUD(P)/NZD(C)OTC - 1.01 - 16.11.23 PUT | 41,648 | 0.00 | 9,400,000 EUR(P)/JPY(C)OTC - 117.00 - 20.11.24 PUT | 294,126 | 0.02 |
| 14,600,000 AUD(P)/NZD(C)OTC - 1.015 - 17.11.22 PUT | 3,310 | 0.00 | 9,400,000 EUR(P)/JPY(C)OTC - 119.50 - 20.11.23 PUT | 163,769 | 0.01 |
| 28,800,000 AUD(P)/NZD(C)OTC - 1.09 - 12.09.22 PUT | 87,661 | 0.00 | 9,400,000 EUR(P)/JPY(C)OTC - 122.50 - 18.11.22 PUT | 39,550 | 0.00 |
| 50,000,000 CDX NA HY SERIE 38 V2 5Y - 96.00 - 17.08.22 PUT | 889,504 | 0.05 | 18,500,000 EUR(P)/JPY(C)OTC - 130.00 - 31.10.22 PUT | 150,817 | 0.01 |
| 75,000,000 CDX NA HY SERIE 38 V2 5Y - 99.00 - 17.08.22 PUT | 2,314,759 | 0.13 | 28,900,000 EUR(P)/USD(C)OTC - 1.00 - 25.07.23 PUT | 445,857 | 0.02 |
| 70,000,000 CDX NA IG SERIE 38 V1 5Y - 0.85 - 21.09.22 CALL | 69,955 | 0.00 | 19,300,000 EUR(P)/USD(C)OTC - 1.01 - 26.07.22 PUT | 40,981 | 0.00 |
| 130,000,000 CDX NA IG SERIE 38 V1 5Y - 1.00 - 21.09.22 PUT | 892,755 | 0.05 | 19,300,000 EUR(P)/USD(C)OTC - 1.02 - 26.07.22 PUT | 67,016 | 0.00 |
| 8,000,000 EUR EURIBOR 6 MONTHS - 0.01 - 03.11.22 PUT | 3,663,784 | 0.21 | 9,600,000 EUR(P)/USD(C)OTC - 1.03 - 27.07.22 PUT | 54,803 | 0.00 |
| | | | 19,300,000 EUR(P)/USD(C)OTC - 1.04 - 26.07.22 PUT | 167,207 | 0.01 |
| | | | 9,400,000 EUR(P)/USD(C)OTC - 1.085 - 15.11.24 PUT | 517,550 | 0.03 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|-------------|---|----------|---------------|---|----------|
| | EUR | | | EUR | |
| 9,400,000 | EUR(P)/USD(C)OTC - 1.085 - 16.11.23 PUT | 0.02 | 120,000,000 | ITRAXX XOVER MAIN S37 V1 5Y - 6.00 - 21.09.22 PUT | 0.23 |
| 9,400,000 | EUR(P)/USD(C)OTC - 1.09 - 17.11.22 PUT | 0.02 | 60,000,000 | ITRAXX XOVER MAIN S37 V1 5Y - 6.00 - 21.09.22 PUT | 0.11 |
| 65,500,000 | GBP OVERNIGHT COMPOUNDED RATE - 1.10 - 19.10.22 CALL | -0.02 | 100,000,000 | ITRAXX XOVER MAIN S37 V1 5Y - 6.75 - 17.08.22 PUT | 0.08 |
| 5,500,000 | GBP OVERNIGHT COMPOUNDED RATE - 1.27 - 21.04.27 PUT | 0.08 | 3,328,000,000 | JPY OVERNIGHT COMPOUNDED RATE - 0.0574 - 14.10.25 CALL | 0.00 |
| 7,600,000 | GBP OVERNIGHT COMPOUNDED RATE - 1.50 - 11.11.31 PUT | 0.09 | 6,940,000,000 | JPY OVERNIGHT COMPOUNDED RATE - 0.20 - 13.02.24 PUT | 0.01 |
| 1,900,000 | GBP OVERNIGHT COMPOUNDED RATE - 3.89 - 28.05.24 PUT | 0.00 | 3,390,000,000 | JPY OVERNIGHT COMPOUNDED RATE - 0.44 - 05.12.29 CALL | -0.02 |
| 2,300,000 | GBP OVERNIGHT COMPOUNDED RATE - 3.9734 - 17.06.24 PUT | 0.00 | 3,390,000,000 | JPY OVERNIGHT COMPOUNDED RATE - 0.44 - 05.12.29 PUT | 0.06 |
| 8,200,000 | GBP(C)/AUD(P)OTC - 2.00 - 10.01.23 CALL | 0.00 | 2,070,000,000 | JPY OVERNIGHT COMPOUNDED RATE - 0.441 - 13.11.28 CALL | 0.00 |
| 8,200,000 | GBP(C)/AUD(P)OTC - 2.05 - 10.01.24 CALL | 0.01 | 5,600,000,000 | JPY OVERNIGHT COMPOUNDED RATE - 0.78191 - 12.04.28 CALL | 0.00 |
| 10,000,000 | GBP(C)/CHF(P)OTC - 1.20 - 20.07.22 CALL | 0.00 | 5,600,000,000 | JPY OVERNIGHT COMPOUNDED RATE - 0.78191 - 12.04.28 CALL | 0.00 |
| 10,000,000 | GBP(C)/CHF(P)OTC - 1.215 - 20.07.22 CALL | 0.00 | 760,000,000 | JPY OVERNIGHT COMPOUNDED RATE - 1.25 - 13.02.24 PUT | 0.01 |
| 8,200,000 | GBP(C)/CHF(P)OTC - 1.29 - 10.01.23 CALL | 0.00 | 2,070,000,000 | JPY OVERNIGHT COMPOUNDED RATE - 1.441 - 13.11.28 PUT | 0.00 |
| 8,200,000 | GBP(C)/CHF(P)OTC - 1.295 - 10.01.24 CALL | 0.00 | 160,000,000 | JPY OVERNIGHT COMPOUNDED RATE - 2.19191 - 18.06.24 PUT | 0.00 |
| 8,200,000 | GBP(C)/CHF(P)OTC - 1.128 - 10.01.24 PUT | 0.02 | 778,700,000 | SEK STIBOR 3 MONTHS - 0.35 - 27.01.23 CALL | 0.00 |
| 8,200,000 | GBP(C)/CHF(P)OTC - 1.175 - 10.01.23 PUT | 0.02 | 725,000,000 | SEK STIBOR 3 MONTHS - 2.06 - 14.04.25 PUT | 0.03 |
| 4,600,000 | GBP(C)/SEK(P)OTC - 12.90 - 23.11.23 CALL | 0.01 | 59,000,000 | USD LIBOR 3 MONTHS - 1.35 - 22.06.23 CALL | -0.03 |
| 4,600,000 | GBP(C)/SEK(P)OTC - 13.10 - 22.11.24 CALL | 0.01 | 89,800,000 | USD LIBOR 3 MONTHS - 1.50 - 19.10.23 CALL | -0.02 |
| 8,200,000 | GBP(P)/AUD(C)OTC - 1.75 - 10.01.24 PUT | 0.02 | 17,000,000 | USD LIBOR 3 MONTHS - 2.00 - 05.12.29 CALL | -0.02 |
| 8,200,000 | GBP(P)/AUD(C)OTC - 1.79 - 10.01.23 PUT | 0.02 | 17,000,000 | USD LIBOR 3 MONTHS - 2.00 - 05.12.29 PUT | 0.05 |
| 4,600,000 | GBP(P)/SEK(C)OTC - 10.80 - 22.11.24 PUT | 0.00 | 25,000,000 | USD LIBOR 3 MONTHS - 2.50 - 12.09.22 PUT | 0.04 |
| 4,600,000 | GBP(P)/SEK(C)OTC - 11.00 - 23.11.23 PUT | 0.00 | 27,900,000 | USD LIBOR 3 MONTHS - 2.75 - 07.11.22 CALL | 0.08 |
| 90,000,000 | ITRAXX EUROPE MAIN S37 5Y - 0.90 - 17.08.22 CALL | 0.00 | 28,000,000 | USD LIBOR 3 MONTHS - 2.80 - 08.02.39 PUT | 0.07 |
| 80,000,000 | ITRAXX EUROPE MAIN S37 5Y - 0.95 - 21.09.22 PUT | 0.07 | 21,700,000 | USD LIBOR 3 MONTHS - 3.00 - 26.10.28 PUT | 0.00 |
| 90,000,000 | ITRAXX EUROPE MAIN S37 5Y - 1.10 - 17.08.22 PUT | 0.04 | 23,000,000 | USD LIBOR 3 MONTHS - 3.06 - 15.02.23 PUT | 0.06 |
| 65,000,000 | ITRAXX EUROPE MAIN S37 5Y - 1.10 - 20.07.22 PUT | 0.03 | 28,000,000 | USD LIBOR 3 MONTHS - 3.18 - 29.10.38 CALL | 0.06 |
| 80,000,000 | ITRAXX EUROPE MAIN S37 5Y - 1.10 - 21.09.22 PUT | 0.05 | 15,300,000 | USD LIBOR 3 MONTHS - 3.45 - 10.11.23 PUT | 0.02 |
| 100,000,000 | ITRAXX EUROPE MAIN S37 5Y - 1.10 - 21.09.22 PUT | 0.06 | 21,700,000 | USD LIBOR 3 MONTHS - 3.80 - 26.10.28 CALL | 0.00 |
| 25,000,000 | ITRAXX SNR FIN S37 V1 - 1.25 - 21.09.22 PUT | 0.01 | 9,600,000 | USD LIBOR 3 MONTHS - 4.00 - 29.01.30 CALL | 0.01 |
| 45,000,000 | ITRAXX XOVER MAIN S37 V1 5Y - 3.875 - 20.07.22 PUT | 0.22 | 9,550,000 | USD LIBOR 3 MONTHS - 4.00 - 30.01.35 CALL | 0.01 |
| 85,000,000 | ITRAXX XOVER MAIN S37 V1 5Y - 4.25 - 21.09.22 CALL | 0.01 | 6,700,000 | USD LIBOR 3 MONTHS - 4.50 - 04.12.29 PUT | 0.01 |
| 50,000,000 | ITRAXX XOVER MAIN S37 V1 5Y - 4.375 - 20.07.22 CALL | 0.00 | 11,500,000 | USD SOFR COMPOUNDED - 2.00 - 01.04.32 PUT | 0.02 |
| 50,000,000 | ITRAXX XOVER MAIN S37 V1 5Y - 4.875 - 17.08.22 PUT | 0.14 | 94,100,000 | USD SOFR COMPOUNDED - 2.00 - 14.02.24 PUT | 0.05 |
| 70,000,000 | ITRAXX XOVER MAIN S37 V1 5Y - 5.25 - 21.09.22 PUT | 0.19 | 37,400,000 | USD SOFR COMPOUNDED - 2.25 - 08.04.24 CALL | -0.01 |
| 65,000,000 | ITRAXX XOVER MAIN S37 V1 5Y - 5.50 - 20.07.22 PUT | 0.09 | 42,000,000 | USD SOFR COMPOUNDED - 2.90 - 10.04.23 PUT | 0.01 |
| 48,500,000 | ITRAXX XOVER MAIN S37 V1 5Y - 5.50 - 20.07.22 PUT | 0.07 | 89,900,000 | USD SOFR COMPOUNDED - 3.00 - 06.04.23 PUT | 0.00 |
| 50,000,000 | ITRAXX XOVER MAIN S37 V1 5Y - 5.75 - 21.09.22 PUT | 0.10 | 10,500,000 | USD(C)/CHF(P)OTC - 0.97 - 20.07.22 CALL | 0.00 |
| 50,000,000 | ITRAXX XOVER MAIN S37 V1 5Y - 6.00 - 21.09.22 PUT | 0.09 | 10,500,000 | USD(C)/CHF(P)OTC - 0.99 - 20.07.22 CALL | 0.00 |
| | | | 7,200,000 | USD(C)/CNH(P)OTC - 6.75 - 07.07.22 CALL | 0.00 |
| | | | 10,600,000 | USD(C)/INR(P)OTC - 87.50 - 22.11.23 CALL | 0.01 |
| | | | 10,600,000 | USD(C)/INR(P)OTC - 93.50 - 21.11.24 CALL | 0.01 |
| | | | 9,300,000 | USD(C)/JPY(P)OTC - 100.00 - 24.09.26 CALL | 0.08 |
| | | | 9,300,000 | USD(C)/JPY(P)OTC - 104.00 - 07.10.26 CALL | 0.07 |
| | | | 9,300,000 | USD(C)/JPY(P)OTC - 104.50 - 14.10.26 CALL | 0.06 |
| | | | 9,300,000 | USD(C)/JPY(P)OTC - 105.00 - 24.09.26 CALL | 0.06 |

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Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---|--------------------|--------------|---|------------------|----------|
| | EUR | | | EUR | |
| 9,300,000 USD(C)/JPY(P)OTC - 105.25 - 15.10.26 CALL | 1,144,601 | 0.06 | -496 DJ EURO STOXX 50 EUR - 3,325 - 16.06.23 PUT | -1,474,112 | -0.08 |
| 21,500,000 USD(C)/JPY(P)OTC - 115.00 - 31.10.22 CALL | 3,012,082 | 0.18 | -488 DJ EURO STOXX 50 EUR - 3,400 - 15.07.22 PUT | -274,744 | -0.02 |
| 20,400,000 USD(C)/JPY(P)OTC - 130.00 - 01.05.29 CALL | 578,690 | 0.03 | -80 DJ EURO STOXX 50 EUR - 3,525 - 15.07.22 PUT | -94,800 | -0.01 |
| 10,400,000 USD(C)/JPY(P)OTC - 133.00 - 17.08.22 CALL | 302,726 | 0.02 | -534 DJ EURO STOXX 50 EUR - 3,525 - 19.08.22 PUT | -927,558 | -0.05 |
| 10,400,000 USD(C)/JPY(P)OTC - 136.00 - 17.08.22 CALL | 170,212 | 0.01 | -266 DJ EURO STOXX 50 EUR - 3,700 - 15.07.22 CALL | -16,492 | 0.00 |
| 10,200,000 USD(C)/JPY(P)OTC - 150.00 - 01.05.23 CALL | 74,411 | 0.00 | -267 DJ EURO STOXX 50 EUR - 3,700 - 16.09.22 CALL | -137,772 | -0.01 |
| 9,300,000 USD(C)/JPY(P)OTC - 98.00 - 14.10.26 CALL | 1,500,914 | 0.08 | -1,066 DJ EURO STOXX 50 EUR - 3,775 - 15.07.22 CALL | -25,584 | 0.00 |
| 9,300,000 USD(C)/JPY(P)OTC - 98.50 - 15.10.26 CALL | 1,472,565 | 0.08 | -80 DJ EURO STOXX 50 EUR - 3,800 - 15.07.22 CALL | -1,600 | 0.00 |
| 9,300,000 USD(C)/JPY(P)OTC - 99.00 - 07.10.26 CALL | 1,451,047 | 0.08 | -251 DJ EURO STOXX 50 EUR - 3,900 - 16.09.22 CALL | -37,650 | 0.00 |
| 11,200,000 USD(C)/MXN(P)OTC - 28.50 - 16.01.25 CALL | 315,623 | 0.02 | -128 DJ EURO STOXX 50 EUR - 4,800 - 19.12.25 CALL | -95,872 | -0.01 |
| 20,400,000 USD(P)/CHF(C)OTC - 0.931 - 26.07.22 PUT | 55,472 | 0.00 | -590 DOW JONES EURO STOXX OIL & GAS - 280 - 16.09.22 PUT | -185,850 | -0.01 |
| 20,200,000 USD(P)/CNH(C)OTC - 6.60 - 07.07.22 PUT | 1,739 | 0.00 | -295 DOW JONES EURO STOXX OIL & GAS - 325 - 19.08.22 CALL | -151,925 | -0.01 |
| 10,600,000 USD(P)/INR(C)OTC - 77.00 - 22.11.23 PUT | 69,404 | 0.00 | -237 DOW JONES EURO STOXX OIL & GAS - 350 - 16.09.22 CALL | -63,990 | 0.00 |
| 10,600,000 USD(P)/INR(C)OTC - 80.00 - 21.11.24 PUT | 135,078 | 0.01 | -237 DOW JONES EURO STOXX OIL & GAS - 360 - 16.09.22 CALL | -42,660 | 0.00 |
| 7,200,000 USD(P)/INR(C)OTC - 81.00 - 06.06.23 PUT | 160,466 | 0.01 | -381 EURO STOXX 50 DIVID - 100 - 16.12.22 CALL | -810,768 | -0.04 |
| 21,500,000 USD(P)/JPY(C)OTC - 110.00 - 31.10.22 PUT | 32,227 | 0.00 | -196 MSCI EM INDEX - 1,050 - 16.09.22 CALL | -229,662 | -0.01 |
| 20,000,000 USD(P)/JPY(C)OTC - 121.00 - 07.07.22 PUT | - | 0.00 | -194 MSCI EM INDEX - 1,120 - 16.09.22 CALL | -63,092 | 0.00 |
| 20,000,000 USD(P)/JPY(C)OTC - 126.00 - 07.07.22 PUT | 42 | 0.00 | -95 MSCI EM INDEX - 1,180 - 16.09.22 CALL | -7,270 | 0.00 |
| 14,000,000 USD(P)/JPY(C)OTC - 126.00 - 07.07.22 PUT | 29 | 0.00 | -388 MSCI EM INDEX - 850 - 16.09.22 PUT | -211,545 | -0.01 |
| 20,200,000 USD(P)/JPY(C)OTC - 128.50 - 05.08.22 PUT | 64,277 | 0.00 | -392 MSCI EM INDEX - 900 - 16.09.22 PUT | -318,715 | -0.02 |
| 10,000,000 USD(P)/JPY(C)OTC - 131.00 - 14.07.22 PUT | 10,566 | 0.00 | -190 MSCI EM INDEX - 920 - 16.09.22 PUT | -184,466 | -0.01 |
| 6,100,000 USD(P)/JPY(C)OTC - 134.00 - 20.07.22 PUT | 37,875 | 0.00 | <i>Australia</i> | -608,860 | -0.03 |
| 20,400,000 USD(P)/JPY(C)OTC - 135.00 - 19.08.22 PUT | 73,447 | 0.00 | -609 SPI 200 INDEX - 6,000 - 15.09.22 PUT | -449,034 | -0.02 |
| 19,800,000 USD(P)/KRW(C)OTC - 1,210.00 - 15.07.22 PUT | 990 | 0.00 | -609 SPI 200 INDEX - 6,200 - 21.07.22 PUT | -159,826 | -0.01 |
| 19,800,000 USD(P)/KRW(C)OTC - 1,235.00 - 15.07.22 PUT | 4,441 | 0.00 | <i>España</i> | -160,425 | -0.01 |
| 11,200,000 USD(P)/MXN(C)OTC - 22.00 - 16.01.25 PUT | 471,590 | 0.03 | -1,150 IBEX MINI INDEX FUT - 7,200 - 16.09.22 PUT | -113,850 | -0.01 |
| <i>Reino Unido</i> | 2,321,195 | 0.13 | -575 IBEX MINI INDEX FUT - 8,600 - 16.09.22 CALL | -46,575 | 0.00 |
| 319 FOOTsie 100 - 68 - 15.07.22 PUT | 148,234 | 0.01 | <i>Estados Unidos de América</i> | -5,601,439 | -0.31 |
| 222 FOOTsie 100 - 68 - 15.07.22 PUT | 45,132 | 0.00 | -500 10YR US TREASURY NOTE - 113.50 - 26.08.22 PUT | -127,041 | -0.01 |
| 336 FOOTsie 100 - 68 - 16.09.22 PUT | 505,484 | 0.03 | -450 10YR US TREASURY NOTE - 115.50 - 22.07.22 PUT | -80,707 | 0.00 |
| 154 FOOTsie 100 - 69 - 19.08.22 PUT | 275,511 | 0.02 | -500 10YR US TREASURY NOTE - 119.00 - 26.08.22 CALL | -545,521 | -0.04 |
| 228 FOOTsie 100 - 70 - 15.07.22 PUT | 92,704 | 0.01 | -450 10YR US TREASURY NOTE - 121.00 - 22.07.22 CALL | -67,256 | 0.00 |
| 211 FOOTsie 100 - 71 - 16.06.23 PUT | 1,169,227 | 0.06 | -1,208 CBOE S&P VOL INDEX - 21 - 20.07.22 PUT | -5,777 | 0.00 |
| 77 FOOTsie 100 - 75 - 19.08.22 CALL | 54,118 | 0.00 | -416 CBOE S&P VOL INDEX - 24 - 20.07.22 PUT | -7,958 | 0.00 |
| 212 FOOTsie 100 - 79 - 19.08.22 CALL | 30,785 | 0.00 | -553 CBOE S&P VOL INDEX - 38 - 20.07.22 CALL | -42,317 | 0.00 |
| <i>Suiza</i> | 746,148 | 0.04 | -832 CBOE S&P VOL INDEX - 55 - 20.07.22 CALL | -15,917 | 0.00 |
| 180 SMI (ZURICH) - 10,500 - 16.09.22 PUT | 610,550 | 0.04 | -8 NASDAQ 100 - 10,750 - 15.07.22 PUT | -60,644 | 0.00 |
| 90 SMI (ZURICH) - 11,400 - 16.09.22 CALL | 84,974 | 0.00 | -57 RUSSELL 2000 INDEX - 1,500 - 16.09.22 PUT | -180,195 | -0.01 |
| 90 SMI (ZURICH) - 11,600 - 16.09.22 CALL | 50,624 | 0.00 | -104 RUSSELL 2000 INDEX - 1,840 - 19.08.22 PUT | -1,523,516 | -0.09 |
| Posiciones a corto plazo | -57,388,903 | -3.14 | -171 RUSSELL 2000 INDEX - 1,900 - 16.09.22 CALL | -368,023 | -0.02 |
| Instrumentos derivados | -57,388,903 | -3.14 | -30 S&P 500 INDEX - 1,500 - 16.12.22 PUT | -14,635 | 0.00 |
| Opciones | -57,388,903 | -3.14 | -105 S&P 500 INDEX - 3,200 - 16.09.22 PUT | -363,575 | -0.02 |
| <i>Alemania</i> | -9,718,999 | -0.53 | -38 S&P 500 INDEX - 3,500 - 19.08.22 PUT | -204,457 | -0.01 |
| -282 DAX INDEX - 11,200 - 16.09.22 PUT | -304,560 | -0.02 | -125 S&P 500 INDEX - 3,525 - 15.07.22 PUT | -178,153 | -0.01 |
| -141 DAX INDEX - 14,000 - 16.09.22 CALL | -81,780 | 0.00 | -160 S&P 500 INDEX - 3,860 - 01.07.22 CALL | -106,366 | -0.01 |
| -466 DJ EURO STOXX 50 EUR - 2,000 - 20.12.24 PUT | -461,340 | -0.03 | -27 S&P 500 INDEX - 3,900 - 15.07.22 CALL | -91,812 | -0.01 |
| -1,066 DJ EURO STOXX 50 EUR - 2,950 - 16.09.22 PUT | -470,106 | -0.03 | -107 S&P 500 INDEX - 4,000 - 15.07.22 CALL | -126,912 | -0.01 |
| -466 DJ EURO STOXX 50 EUR - 3,000 - 15.12.23 PUT | -1,118,400 | -0.06 | -39 S&P 500 INDEX - 4,175 - 16.09.22 CALL | -125,157 | -0.01 |
| -502 DJ EURO STOXX 50 EUR - 3,200 - 16.09.22 PUT | -443,768 | -0.02 | | | |
| -534 DJ EURO STOXX 50 EUR - 3,275 - 16.06.23 PUT | -1,482,918 | -0.08 | | | |

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Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|--|------------------|----------|---|------------------|----------|
| | EUR | | | EUR | |
| -114 S&P 500 INDEX - 4,200 - 19.08.22 CALL | -153,207 | -0.01 | -29,700,000 EUR(C)/USD(P)OTC - 1.20 - 25.11.22 CALL | -7,136 | 0.00 |
| -93 T BOND - 132.00 - 26.08.22 PUT | -80,617 | 0.00 | -9,500,000 EUR(P)/INR(C)OTC - 83.00 - 25.11.22 PUT | -156,810 | -0.01 |
| -36 T BOND - 133.00 - 26.08.22 PUT | -37,663 | 0.00 | -18,500,000 EUR(P)/JPY(C)OTC - 120.00 - 31.10.22 PUT | -46,705 | 0.00 |
| -93 T BOND - 139.00 - 26.08.22 CALL | -219,612 | -0.01 | -28,900,000 EUR(P)/USD(C)OTC - 0.90 - 25.07.23 PUT | -130,549 | -0.01 |
| -207 US 2YR T-NOTES - 103.88 - 26.08.22 PUT | -64,968 | 0.00 | -28,900,000 EUR(P)/USD(C)OTC - 1.00 - 23.03.23 PUT | -351,549 | -0.02 |
| -207 US 2YR T-NOTES - 105.25 - 26.08.22 CALL | -86,625 | 0.00 | -19,300,000 EUR(P)/USD(C)OTC - 1.01 - 26.07.22 PUT | -40,981 | 0.00 |
| -835 US 5YR T-NOTES - 109.50 - 26.08.22 PUT | -199,675 | -0.01 | -19,300,000 EUR(P)/USD(C)OTC - 1.04 - 26.07.22 PUT | -167,207 | -0.01 |
| -337 US 5YR T-NOTES - 112.50 - 26.08.22 CALL | -231,689 | -0.01 | -7,600,000 GBP OVERNIGHT COMPOUNDED RATE - 0.10 - 11.11.26 PUT | -162,131 | -0.01 |
| -500 US 5YR T-NOTES - 113.00 - 26.08.22 CALL | -291,444 | -0.02 | -65,500,000 GBP OVERNIGHT COMPOUNDED RATE - 0.60 - 19.10.22 PUT | 76,778 | 0.00 |
| <i>Japón</i> | -929,362 | -0.05 | -65,500,000 GBP OVERNIGHT COMPOUNDED RATE - 0.80 - 19.10.22 PUT | 148,160 | 0.01 |
| -141 NIKKEI 225 - 23,250 - 12.08.22 PUT | -119,130 | -0.01 | -10,000,000 GBP(C)/CHF(P)OTC - 1.215 - 20.07.22 CALL | -3,713 | 0.00 |
| -141 NIKKEI 225 - 23,500 - 09.09.22 PUT | -287,897 | -0.03 | -10,000,000 GBP(C)/CHF(P)OTC - 1.16 - 20.07.22 PUT | -95,096 | -0.01 |
| -50 NIKKEI 225 - 23,500 - 12.08.22 PUT | -49,285 | 0.00 | -90,000,000 ITRAXX EUROPE MAIN S37 5Y - 0.75 - 17.08.22 CALL | -1,691 | 0.00 |
| -48 NIKKEI 225 - 23,750 - 12.08.22 PUT | -55,763 | 0.00 | -75,000,000 ITRAXX EUROPE MAIN S37 5Y - 1.00 - 20.07.22 PUT | -814,512 | -0.04 |
| -95 NIKKEI 225 - 25,000 - 12.08.22 PUT | -234,106 | -0.01 | -80,000,000 ITRAXX EUROPE MAIN S37 5Y - 1.20 - 21.09.22 PUT | -692,256 | -0.04 |
| -50 NIKKEI 225 - 27,500 - 08.07.22 CALL | -9,505 | 0.00 | -80,000,000 ITRAXX EUROPE MAIN S37 5Y - 1.30 - 21.09.22 PUT | -549,059 | -0.03 |
| -24 NIKKEI 225 - 27,750 - 12.08.22 CALL | -38,865 | 0.00 | -90,000,000 ITRAXX EUROPE MAIN S37 5Y - 1.40 - 17.08.22 PUT | -320,230 | -0.02 |
| -50 NIKKEI 225 - 28,625 - 12.08.22 CALL | -26,051 | 0.00 | -100,000,000 ITRAXX EUROPE MAIN S37 5Y - 1.40 - 21.09.22 PUT | -561,779 | -0.03 |
| -47 NIKKEI 225 - 28,750 - 12.08.22 CALL | -20,848 | 0.00 | -25,000,000 ITRAXX SNR FIN S37 V1 - 1.55 - 21.09.22 PUT | -154,301 | -0.01 |
| -47 NIKKEI 225 - 30,500 - 09.09.22 CALL | -9,928 | 0.00 | -85,000,000 ITRAXX XOVER MAIN S37 V1 5Y - 3.75 - 21.09.22 CALL | -49,551 | 0.00 |
| -51 NIKKEI 225 WEEKLY 3 - 25,000 - 15.07.22 PUT | -37,703 | 0.00 | -100,000,000 ITRAXX XOVER MAIN S37 V1 5Y - 3.875 - 20.07.22 CALL | -396 | 0.00 |
| -25 NIKKEI 225 WEEKLY 3 - 27,250 - 15.07.22 CALL | -23,763 | 0.00 | -50,000,000 ITRAXX XOVER MAIN S37 V1 5Y - 5.375 - 17.08.22 PUT | -1,837,881 | -0.10 |
| -102 NIKKEI 225 WEEKLY 3 - 28,000 - 15.07.22 CALL | -16,518 | 0.00 | -45,000,000 ITRAXX XOVER MAIN S37 V1 5Y - 5.50 - 20.07.22 PUT | -1,125,753 | -0.06 |
| <i>Luxemburgo</i> | -38,401,333 | -2.10 | -85,000,000 ITRAXX XOVER MAIN S37 V1 5Y - 6.50 - 21.09.22 PUT | -1,822,191 | -0.10 |
| -72,000,000 AUD BANK BILL 3 MONTHS - 0.15 - 21.11.22 CALL | -13 | 0.00 | -140,000,000 ITRAXX XOVER MAIN S37 V1 5Y - 6.50 - 21.09.22 PUT | -3,001,256 | -0.16 |
| -22,000,000 AUD(C)/CAD(P)OTC - 0.915 - 20.07.22 CALL | -17,725 | 0.00 | -50,000,000 ITRAXX XOVER MAIN S37 V1 5Y - 6.75 - 21.09.22 PUT | -1,142,209 | -0.06 |
| -14,400,000 AUD(C)/NZD(P)OTC - 1.125 - 12.09.22 CALL | -53,023 | 0.00 | -50,000,000 ITRAXX XOVER MAIN S37 V1 5Y - 7.00 - 21.09.22 PUT | -1,014,837 | -0.06 |
| -28,200,000 AUD(C)/USD(P)OTC - 0.875 - 11.01.23 CALL | -7,713 | 0.00 | -120,000,000 ITRAXX XOVER MAIN S37 V1 5Y - 7.50 - 21.09.22 PUT | -1,933,914 | -0.11 |
| -22,000,000 AUD(P)/CAD(C)OTC - 0.89 - 20.07.22 PUT | -122,433 | -0.01 | -100,000,000 ITRAXX XOVER MAIN S37 V1 5Y - 7.75 - 17.08.22 PUT | -764,656 | -0.04 |
| -50,000,000 CDX NA HY SERIE 38 V2 5Y - 92.00 - 17.08.22 PUT | -407,986 | -0.02 | -760,000,000 JPY OVERNIGHT COMPOUNDED RATE - 0.90 - 13.02.24 CALL | -372,209 | -0.02 |
| -150,000,000 CDX NA HY SERIE 38 V2 5Y - 94.00 - 17.08.22 PUT | -1,674,809 | -0.09 | -89,800,000 USD LIBOR 3 MONTHS - 0.75 - 19.10.23 PUT | 88,544 | 0.00 |
| -90,000,000 CDX NA IG SERIE 38 V1 5Y - 0.95 - 20.07.22 PUT | -66,075 | 0.00 | -59,000,000 USD LIBOR 3 MONTHS - 0.75 - 22.06.23 PUT | 207,443 | 0.01 |
| -130,000,000 CDX NA IG SERIE 38 V1 5Y - 1.30 - 21.09.22 PUT | -427,338 | -0.02 | -89,800,000 USD LIBOR 3 MONTHS - 1.10 - 19.10.23 PUT | 200,065 | 0.01 |
| -24,000,000 EUR EURIBOR 6 MONTHS - -0.09 - 03.11.22 CALL | -5,142,345 | -0.28 | -21,700,000 USD LIBOR 3 MONTHS - 1.50 - 26.10.28 PUT | 7,681 | 0.00 |
| -5,100,000 EUR EURIBOR 6 MONTHS - 0.25 - 27.01.23 PUT | 347,840 | 0.02 | -25,000,000 USD LIBOR 3 MONTHS - 2.00 - 12.09.22 PUT | -961 | 0.00 |
| -26,000,000 EUR EURIBOR 6 MONTHS - -0.50 - 14.10.25 PUT | -42,397 | 0.00 | -15,300,000 USD LIBOR 3 MONTHS - 2.40 - 10.11.22 CALL | -1,437,410 | -0.08 |
| -49,000,000 EUR EURIBOR 6 MONTHS - 0.50 - 31.10.23 PUT | 204,533 | 0.01 | -28,000,000 USD LIBOR 3 MONTHS - 2.90 - 08.02.24 CALL | -1,352,235 | -0.07 |
| -7,000,000 EUR EURIBOR 6 MONTHS - -0.65 - 07.08.25 PUT | -57,642 | 0.00 | -13,400,000 USD LIBOR 3 MONTHS - 6.00 - 04.12.29 CALL | -86,001 | 0.00 |
| -28,100,000 EUR EURIBOR 6 MONTHS - 0.85 - 05.12.29 CALL | -2,745,719 | -0.15 | | | |
| -28,100,000 EUR EURIBOR 6 MONTHS - 0.85 - 05.12.29 PUT | 1,195,621 | 0.07 | | | |
| -10,000,000 EUR EURIBOR 6 MONTHS - 0.90 - 07.06.23 PUT | 28,409 | 0.00 | | | |
| -10,000,000 EUR EURIBOR 6 MONTHS - 1.30 - 07.06.23 PUT | 66,173 | 0.00 | | | |
| -24,000,000 EUR EURIBOR 6 MONTHS - 1.50 - 08.02.24 CALL | -2,418,624 | -0.13 | | | |
| -78,000,000 EUR EURIBOR 6 MONTHS - 1.55 - 21.11.22 CALL | -723,094 | -0.04 | | | |
| -18,300,000 EUR EURIBOR 6 MONTHS - 1.65 - 28.04.25 CALL | -766,990 | -0.04 | | | |
| -78,000,000 EUR EURIBOR 6 MONTHS - 1.85 - 21.11.22 CALL | -512,806 | -0.03 | | | |
| -23,000,000 EUR EURIBOR 6 MONTHS - 2.40 - 09.05.23 CALL | -132,302 | -0.01 | | | |
| -20,000,000 EUR EURIBOR 6 MONTHS - 2.65 - 07.06.23 CALL | -282,623 | -0.02 | | | |
| -13,600,000 EUR(C)/GBP(P)OTC - 0.875 - 07.07.22 CALL | -3,650 | 0.00 | | | |
| -18,500,000 EUR(C)/JPY(P)OTC - 145.00 - 31.10.22 CALL | -362,085 | -0.02 | | | |
| -19,000,000 EUR(C)/USD(P)OTC - 1.095 - 01.07.22 CALL | - | 0.00 | | | |
| -19,000,000 EUR(C)/USD(P)OTC - 1.11 - 07.07.22 CALL | -2 | 0.00 | | | |
| -28,900,000 EUR(C)/USD(P)OTC - 1.14 - 02.11.22 CALL | -36,216 | 0.00 | | | |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL |
|---|----------------------|--------------|
| | EUR | |
| -37,400,000 USD SOFR COMPOUNDED - 1.25 - 08.04.24 PUT | 83,196 | 0.00 |
| -37,400,000 USD SOFR COMPOUNDED - 1.75 - 08.04.24 PUT | 144,991 | 0.01 |
| -11,500,000 USD SOFR COMPOUNDED - 2.00 - 01.04.27 CALL | -506,559 | -0.03 |
| -188,200,000 USD SOFR COMPOUNDED - 2.75 - 14.02.24 CALL | -1,295,549 | -0.07 |
| -100,000,000 USD SOFR COMPOUNDED - 3.20 - 10.04.23 CALL | -24,293 | 0.00 |
| -89,900,000 USD SOFR COMPOUNDED - 3.50 - 06.04.23 CALL | 11,371 | 0.00 |
| -89,900,000 USD SOFR COMPOUNDED - 4.00 - 06.04.23 CALL | 13,397 | 0.00 |
| -10,500,000 USD(C)/CHF(P)OTC - 0.97 - 20.07.22 CALL | -31,821 | 0.00 |
| -10,500,000 USD(C)/CHF(P)OTC - 0.99 - 20.07.22 CALL | -7,836 | 0.00 |
| -14,400,000 USD(C)/CNH(P)OTC - 6.90 - 07.07.22 CALL | -331 | 0.00 |
| -21,500,000 USD(C)/JPY(P)OTC - 125.00 - 31.10.22 CALL | -1,681,399 | -0.09 |
| -10,200,000 USD(C)/JPY(P)OTC - 130.00 - 01.05.23 CALL | -479,224 | -0.03 |
| -10,400,000 USD(C)/JPY(P)OTC - 133.00 - 17.08.22 CALL | -302,726 | -0.02 |
| -10,100,000 USD(C)/JPY(P)OTC - 135.00 - 07.07.22 CALL | -94,576 | -0.01 |
| -10,400,000 USD(C)/JPY(P)OTC - 136.00 - 17.08.22 CALL | -170,212 | -0.01 |
| -6,100,000 USD(C)/JPY(P)OTC - 139.00 - 20.07.22 CALL | -19,706 | 0.00 |
| -20,400,000 USD(C)/JPY(P)OTC - 150.00 - 01.05.29 CALL | -318,483 | -0.02 |
| -7,200,000 USD(P)/INR(C)OTC - 77.00 - 06.06.23 PUT | -41,717 | 0.00 |
| -21,500,000 USD(P)/JPY(C)OTC - 100.00 - 31.10.22 PUT | -9,025 | 0.00 |
| -20,000,000 USD(P)/JPY(C)OTC - 121.00 - 07.07.22 PUT | - | 0.00 |
| -20,200,000 USD(P)/JPY(C)OTC - 124.50 - 05.08.22 PUT | -27,581 | 0.00 |
| -10,000,000 USD(P)/JPY(C)OTC - 128.00 - 14.07.22 PUT | -3,010 | 0.00 |
| -6,100,000 USD(P)/JPY(C)OTC - 130.00 - 20.07.22 PUT | -9,722 | 0.00 |
| -19,800,000 USD(P)/KRW(C)OTC - 1,210.00 - 15.07.22 PUT | -990 | 0.00 |
| <i>Reino Unido</i> | <i>-1,591,095</i> | <i>-0.09</i> |
| -336 FOOTsie 100 - 61 - 16.09.22 PUT | -253,717 | -0.01 |
| -256 FOOTsie 100 - 64 - 15.07.22 PUT | -16,357 | 0.00 |
| -154 FOOTsie 100 - 64 - 19.08.22 PUT | -120,760 | -0.01 |
| -222 FOOTsie 100 - 66 - 15.07.22 PUT | -21,921 | 0.00 |
| -211 FOOTsie 100 - 67 - 16.06.23 PUT | -861,599 | -0.06 |
| -168 FOOTsie 100 - 75 - 16.09.22 CALL | -258,597 | -0.01 |
| -154 FOOTsie 100 - 78 - 19.08.22 CALL | -58,144 | 0.00 |
| <i>Suiza</i> | <i>-377,390</i> | <i>-0.02</i> |
| -270 SMI (ZURICH) - 9,750 - 16.09.22 PUT | -377,390 | -0.02 |
| Total cartera de títulos | 1,651,228,051 | 90.46 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---|--------------------|--------------|---|-------------------|--------------|
| | EUR | | | EUR | |
| Posiciones a largo plazo | 358,079,953 | 87.29 | | | |
| Valores mobiliarios admitidos a cotización oficial en una bolsa de valores y/o negociados en otro mercado regulado | 287,039,609 | 69.96 | | | |
| Bonos | 287,039,609 | 69.96 | | | |
| <i>Alemania</i> | <i>31,517,704</i> | <i>7.67</i> | | | |
| 2,000,000 ALLIANZ SE VAR REGS PERPETUAL USD (ISIN USX10001AA78) | 1,583,280 | 0.39 | | | |
| 1,200,000 ALLIANZ SE VAR REGS PERPETUAL USD (ISIN USX10001AB51) | 841,337 | 0.21 | | | |
| 2,000,000 BAYERISCHE LANDESBANK VAR 23/09/2031 | 1,711,260 | 0.42 | | | |
| 2,200,000 COMMERZBANK AG VAR PERPETUAL | 1,992,782 | 0.49 | | | |
| 1,500,000 COMMERZBANK AG VAR 29/12/2031 | 1,229,730 | 0.30 | | | |
| 3,450,000 DEUTSCHE BAHN FINANCE GMBH 1.875% 24/05/2030 | 3,283,882 | 0.79 | | | |
| 2,400,000 DEUTSCHE LUFTHANSA AG 3.00% 29/05/2026 | 2,028,528 | 0.49 | | | |
| 1,250,000 E ON SE 0.875% 08/01/2025 | 1,215,563 | 0.30 | | | |
| 3,100,000 EVONIK INDUSTRIES AG 2.25% 25/09/2027 | 2,951,417 | 0.72 | | | |
| 1,300,000 GEWOBAG WOHNUNGSBAU BERLIN 0.125% 24/06/2027 | 1,123,421 | 0.27 | | | |
| 1,500,000 HAMBURG COMMERCIAL BANK AG VAR 22/09/2026 | 1,351,380 | 0.33 | | | |
| 3,400,000 INFINEON TECHNOLOGIES AG VAR PERPETUAL | 3,105,662 | 0.75 | | | |
| 4,300,000 LANDESBANK HESSEN THURINGEN VAR 15/09/2032 | 4,177,708 | 1.01 | | | |
| 1,500,000 VANTAGE TOWERS AG 0% 31/03/2025 | 1,375,125 | 0.34 | | | |
| 1,900,000 VONOVIA SE 0.375% 16/06/2027 | 1,598,375 | 0.39 | | | |
| 2,100,000 VONOVIA SE 1.375% 28/01/2026 | 1,948,254 | 0.47 | | | |
| <i>Austria</i> | <i>4,369,948</i> | <i>1.07</i> | | | |
| 3,000,000 OMV AG VAR PERPETUAL | 2,864,310 | 0.70 | | | |
| 1,500,000 OMV AG VAR PERPETUAL EUR (ISIN XS2224439385) | 1,296,570 | 0.32 | | | |
| 200,000 UNIQA INSURANCE GROUP AG VAR 27/07/2046 | 209,068 | 0.05 | | | |
| <i>Bélgica</i> | <i>5,754,244</i> | <i>1.40</i> | | | |
| 4,600,000 KBC GROUP SA/NV VAR 03/12/2029 | 4,178,364 | 1.02 | | | |
| 2,000,000 VGP SA 1.625% 17/01/2027 | 1,575,880 | 0.38 | | | |
| <i>Brasil</i> | <i>1,420,070</i> | <i>0.35</i> | | | |
| 1,805,000 B3 SA BRASIL BOLSA BALCAO 4.125% REGS 20/09/2031 | 1,420,070 | 0.35 | | | |
| <i>Dinamarca</i> | <i>3,631,661</i> | <i>0.89</i> | | | |
| 3,700,000 ORSTED 2.25% 14/06/2028 | 3,631,661 | 0.89 | | | |
| <i>Egipto</i> | <i>628,744</i> | <i>0.15</i> | | | |
| 794,000 AFRICAN EXPORT IMPORT BANK AFREXIMBANK 3.798% REGS 17/05/2031 | 628,744 | 0.15 | | | |
| <i>España</i> | <i>22,177,238</i> | <i>5.41</i> | | | |
| 900,000 ABANCA CORPORACION BANCARIA SA VAR 08/09/2027 | 768,708 | 0.19 | | | |
| 2,000,000 BANCO BILBAO VIZCAYA ARGENTARIA VAR PERPETUAL EUR (ISIN ES0813211028) | 1,825,460 | 0.44 | | | |
| 4,600,000 BANCO BILBAO VIZCAYA ARGENTARIA VAR 16/01/2030 | 4,141,702 | 1.01 | | | |
| | | | 3,500,000 BANCO DE SABADELL SA VAR 17/01/2030 | 3,064,985 | 0.75 |
| | | | 2,200,000 BANCO SANTANDER SA VAR PERPETUAL EUR (ISIN XS1793250041) | 1,909,446 | 0.47 |
| | | | 2,000,000 BANKINTER SA VAR 23/12/2032 | 1,630,260 | 0.40 |
| | | | 4,200,000 CAIXABANK SA VAR 15/02/2029 | 4,154,808 | 1.01 |
| | | | 3,000,000 CELLNEX FINANCE COMPANY 0.75% 15/11/2026 | 2,538,660 | 0.62 |
| | | | 2,300,000 CELLNEX FINANCE COMPANY 2.25% 12/04/2026 | 2,143,209 | 0.52 |
| | | | <i>Estados Unidos de América</i> | <i>24,444,618</i> | <i>5.96</i> |
| | | | 1,498,000 BANK OF AMERICA CORP VAR 24/08/2028 | 1,313,836 | 0.32 |
| | | | 700,000 CELANESE US HOLDINGS LLC 0.625% 10/09/2028 | 541,898 | 0.13 |
| | | | 1,900,000 DUKE ENERGY CORP 3.10% 15/06/2028 | 1,881,000 | 0.46 |
| | | | 1,400,000 ENCORE CAPITAL GROUP INC 4.875% REGS 15/10/2025 | 1,355,102 | 0.33 |
| | | | 2,500,000 FORD MOTOR CREDIT CO LLC FRN 15/11/2023 | 2,417,350 | 0.59 |
| | | | 3,000,000 FORD MOTOR CREDIT CO LLC 2.33% 25/11/2025 | 2,663,940 | 0.65 |
| | | | 1,500,000 GENERAL MOTORS FINANCIAL CO 0.60% 20/05/2027 | 1,257,675 | 0.31 |
| | | | 2,600,000 MORGAN STANLEY VAR 08/05/2026 | 2,551,146 | 0.62 |
| | | | 3,156,000 PVH CORP 3.625% REGS 15/07/2024 | 3,189,801 | 0.78 |
| | | | 5,260,000 VISA INC 1.50% 15/06/2026 | 5,147,804 | 1.25 |
| | | | 2,500,000 WEA FINANCE LLC 2.875% REGS 15/01/2027 | 2,125,066 | 0.52 |
| | | | <i>Finlandia</i> | <i>1,560,092</i> | <i>0.38</i> |
| | | | 600,000 CASTELLUM HELSINKI FINANCE HOLDING ABP 0.875% 17/09/2029 | 407,850 | 0.10 |
| | | | 1,300,000 CASTELLUM HELSINKI FINANCE HOLDING ABP 2.00% 24/03/2025 | 1,152,242 | 0.28 |
| | | | <i>Francia</i> | <i>57,383,334</i> | <i>13.98</i> |
| | | | 1,800,000 ALSTOM SA 0.125% 27/07/2027 | 1,554,138 | 0.38 |
| | | | 1,700,000 APRR STE DES AUTOROUTES PARIS RHINE RHONE 1.875% 03/01/2029 | 1,615,289 | 0.39 |
| | | | 2,000,000 AXA SA VAR PERPETUAL | 1,953,280 | 0.48 |
| | | | 2,000,000 AXA SA VAR PERPETUAL EUR (ISIN XS1134541306) | 1,971,640 | 0.48 |
| | | | 3,000,000 BANQUE FEDERATIVE DU CREDIT MUTUEL VAR 16/06/2032 | 2,908,440 | 0.71 |
| | | | 2,000,000 BNP PARIBAS SA VAR REGS PERPETUAL USD (ISIN USF1R15XK938) | 1,841,312 | 0.45 |
| | | | 4,400,000 BNP PARIBAS SA VAR 31/03/2032 | 4,008,576 | 0.97 |
| | | | 200,000 CARREFOUR SA 2.625% 15/12/2027 | 192,084 | 0.05 |
| | | | 1,000,000 COVIVIO HOTELS SCA 1.00% 27/07/2029 | 796,590 | 0.19 |
| | | | 2,000,000 CREDIT AGRICOLE SA VAR 22/04/2027 | 1,910,900 | 0.47 |
| | | | 3,100,000 ELECTRICITE DE FRANCE VAR PERPETUAL EUR (ISIN FR0013367612) | 2,849,055 | 0.69 |
| | | | 1,600,000 ELECTRICITE DE FRANCE VAR PERPETUAL EUR (ISIN FR0013534351) | 1,245,744 | 0.30 |
| | | | 2,500,000 FAURECIA SE 2.75% 15/02/2027 | 1,954,200 | 0.48 |
| | | | 2,400,000 FAURECIA SE 3.75% 15/06/2028 | 1,861,944 | 0.45 |
| | | | 2,000,000 HOLDING DINFRASSTRUCTURES ET DES METIERS DE ENVIRONNEMENT 0.125% 16/09/2025 | 1,786,200 | 0.44 |
| | | | 1,500,000 L OREAL SA 0.875% 29/06/2026 | 1,444,920 | 0.35 |
| | | | 2,000,000 LA BANQUE POSTALE VAR 02/08/2032 | 1,616,920 | 0.39 |
| | | | 2,900,000 LOXAM SAS 3.75% 15/07/2026 | 2,496,001 | 0.61 |
| | | | 2,000,000 MUTUELLE ASSURANCE DES COMMERCANTS ET INDUSTRIELS DE FRANCE 0.625% 21/06/2027 | 1,711,280 | 0.42 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | | Valor de mercado | % del VL | Cantidad | | Valor de mercado | % del VL |
|-----------|---|------------------|----------|-----------|--|------------------|----------|
| | | EUR | | | | EUR | |
| 3,300,000 | ORANGE SA VAR PERPETUAL EUR (ISIN FR0013413887) | 3,088,305 | 0.75 | | <i>Luxemburgo</i> | 14,261,591 | 3.48 |
| 2,200,000 | PERNOD RICARD SA 1.375% 07/04/2029 | 2,005,674 | 0.49 | 2,200,000 | AROUNDTOWN SA 0% 16/07/2026 | 1,788,864 | 0.44 |
| 4,700,000 | RCI BANQUE SA VAR 18/02/2030 | 4,100,985 | 0.99 | 1,400,000 | AROUNDTOWN SA 0.375% 15/04/2027 | 1,092,504 | 0.27 |
| 2,000,000 | RENAULT SA 2.00% 28/09/2026 | 1,620,800 | 0.40 | 300,000 | AROUNDTOWN SA 1.625% 31/01/2028 | 241,296 | 0.06 |
| 3,500,000 | SOCIETE GENERALE PARIS VAR 30/05/2025 | 3,456,495 | 0.84 | 1,000,000 | BECTON DICKINSON EURO FINANCE SARL 1.208% 04/06/2026 | 940,530 | 0.23 |
| 3,000,000 | SUEZ SA 1.875% 24/05/2027 | 2,865,750 | 0.70 | 1,500,000 | CPI PROPERTY GROUP S.A. VAR PERPETUAL EUR (ISIN XS2290533020) | 800,370 | 0.20 |
| 2,500,000 | TOTAL ENERGIES SE VAR PERPETUAL EUR (ISIN XS2290960520) | 1,997,450 | 0.49 | 1,500,000 | CPI PROPERTY GROUP S.A. 2.75% 12/05/2026 | 1,333,485 | 0.33 |
| 3,400,000 | UNIBAIL-RODAMCO SE VAR PERPETUAL EUR (ISIN FR0013330529) | 2,529,362 | 0.62 | 1,500,000 | GRAND CITY PROPERTIES S A VAR PERPETUAL | 1,047,375 | 0.26 |
| | <i>Hong Kong (China)</i> | 1,632,220 | 0.40 | 2,050,000 | NESTLE FINANCE INTERNATIONAL LTD 0.875% 29/03/2027 | 1,935,754 | 0.46 |
| 2,000,000 | AIA GROUP LTD VAR 09/09/2033 | 1,632,220 | 0.40 | 1,300,000 | PLT VII FINANCE SARL 4.625% REGS 05/01/2026 | 1,144,013 | 0.28 |
| | <i>Irlanda</i> | 5,538,485 | 1.35 | 2,600,000 | SES SA 3.50% 14/01/2029 | 2,542,670 | 0.61 |
| 2,800,000 | AIB GROUP PLC VAR PERPETUAL | 2,556,232 | 0.62 | 1,500,000 | TRATON FINANCE LUXEMBOURG SA 0.125% 24/03/2025 | 1,394,730 | 0.34 |
| 1,500,000 | DXC CAPITAL FUDING LTD 0.45% REGS 15/09/2027 | 1,260,720 | 0.31 | | <i>Países Bajos</i> | 45,030,753 | 10.97 |
| 1,900,000 | LINDE PLC 0% 30/09/2026 | 1,721,533 | 0.42 | 2,800,000 | ABN AMRO BANK NV VAR PERPETUAL | 2,483,516 | 0.61 |
| | <i>Isla de Jersey</i> | 3,115,756 | 0.76 | 3,178,000 | AEGON NV 4.00% 25/04/2044 | 3,156,898 | 0.77 |
| 2,575,000 | HEATHROW FUNDING LTD 7.125% 14/02/2024 | 3,115,756 | 0.76 | 2,500,000 | AKELIUS RESIDENTIAL PROPERTY FINANCING BV 1.00% 17/01/2028 | 2,102,850 | 0.51 |
| | <i>Italia</i> | 26,964,919 | 6.57 | 3,000,000 | ARGENTUM NETHERLAND BV VAR 15/08/2050 | 2,784,925 | 0.68 |
| 2,000,000 | A2A SPA 2.50% 15/06/2026 | 1,965,280 | 0.48 | 1,500,000 | AT SECURITIES BV VAR PERPETUAL | 1,299,531 | 0.32 |
| 1,500,000 | CASSA DEPOSITI E PRESTITI SPA 1.00% 11/02/2030 | 1,290,765 | 0.31 | 2,600,000 | COOPERATIEVE RABOBANK UA VAR PERPETUAL EUR (ISIN XS1877860533) | 2,398,812 | 0.58 |
| 1,600,000 | ENEL SPA VAR PERPETUAL EUR (ISIN XS2312744217) | 1,217,968 | 0.30 | 1,400,000 | COOPERATIEVE RABOBANK UA VAR PERPETUAL EUR (ISIN XS2456432413) | 1,176,812 | 0.29 |
| 2,000,000 | ENI S P A VAR PERPETUAL EUR (ISIN XS2242929532) | 1,787,880 | 0.44 | 2,500,000 | CTP NV 0.75% 18/02/2027 | 1,948,450 | 0.47 |
| 4,000,000 | ENI S P A VAR 11/02/2027 | 3,250,440 | 0.79 | 1,800,000 | ENEL FINANCE INTERNATIONAL NV 0% 28/05/2026 | 1,617,984 | 0.39 |
| 1,100,000 | FNM SPA 0.75% 20/10/2026 | 954,712 | 0.23 | 1,700,000 | GSK CONSUMER HEALTHCARE CAPITAL 1.25% 29/03/2026 | 1,631,609 | 0.40 |
| 2,000,000 | INFRASTRUTTURE WIRELESS ITALINAE SPA 1.875% 08/07/2026 | 1,849,300 | 0.45 | 2,000,000 | IBERDROLA INTERNATIONAL BV VAR PERPETUAL | 1,753,080 | 0.43 |
| 2,900,000 | INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS2105110329) | 2,670,117 | 0.65 | 2,500,000 | ING GROUP NV VAR PERPETUAL USD (ISIN US456837AY94) | 1,740,542 | 0.42 |
| 2,500,000 | INTESA SANPAOLO SPA 0.625% 24/02/2026 | 2,225,875 | 0.54 | 4,200,000 | ING GROUP NV VAR 23/05/2026 | 4,092,102 | 0.99 |
| 1,100,000 | LEASYS SPA 0% 22/07/2024 | 1,051,853 | 0.26 | 2,500,000 | INTERTRUST GROUP BV 3.375% REGS 15/11/2025 | 2,379,550 | 0.58 |
| 1,500,000 | MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA VAR 02/11/2028 | 1,235,415 | 0.30 | 2,500,000 | NE PROPERTY COOPERATIEF U.A. 1.875% 09/10/2026 | 2,094,625 | 0.51 |
| 2,200,000 | UNICREDIT SPA VAR PERPETUAL EUR (ISIN XS1739839998) | 1,897,918 | 0.46 | 2,000,000 | NN GROUP NV VAR PERPETUAL | 1,961,540 | 0.48 |
| 1,500,000 | UNICREDIT SPA VAR 15/01/2032 | 1,273,695 | 0.31 | 700,000 | PROSUS NV 1.207% REGS 19/01/2026 | 609,896 | 0.15 |
| 5,000,000 | UNICREDIT SPA 2.569% REGS 22/09/2026 | 4,293,701 | 1.05 | 800,000 | TECHNIP ENERGIES NV 1.125% 28/05/2028 | 652,192 | 0.16 |
| | <i>Japón</i> | 2,989,890 | 0.73 | 3,150,000 | TENNET HOLDING BV VAR PERPETUAL EUR (ISIN XS1591694481) | 3,041,861 | 0.74 |
| 3,000,000 | mitsubishi UFJ FINANCIAL GROUP INC VAR 14/06/2025 | 2,989,890 | 0.73 | 2,200,000 | TENNET HOLDING BV 1.625% 17/11/2026 | 2,142,778 | 0.52 |
| | <i>Kenia</i> | 901,717 | 0.22 | 1,500,000 | UP JOHN FINANCE BV 1.362% 23/06/2027 | 1,302,630 | 0.32 |
| 1,000,000 | EASTERN AND SOUTHERN AFRICAN TRADE AND DEV BANK 4.875% 23/05/2024 | 901,717 | 0.22 | 1,500,000 | VOLKSWAGEN INTERNATIONAL FINANCE NV VAR 31/12/2099 EUR (ISIN XS2342732562) | 1,280,520 | 0.31 |
| | <i>Liechtenstein</i> | 777,780 | 0.19 | 1,500,000 | WINTERSHALL DEA FINANCE BV 0.84% 25/09/2025 | 1,378,050 | 0.34 |
| 1,000,000 | SWISS LIFE FINANCE I LTD 0.50% 15/09/2031 | 777,780 | 0.19 | | <i>Reino Unido</i> | 19,331,267 | 4.71 |
| | | | | 1,700,000 | BARCLAYS PLC VAR 09/08/2029 | 1,386,231 | 0.34 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | | Valor de mercado | % del VL |
|------------|---|--------------------|--------------|
| | | EUR | |
| 2,000,000 | BARCLAYS PLC VAR 22/03/2031 | 1,744,420 | 0.43 |
| 2,000,000 | BP CAPITAL MARKETS PLC VAR PERPETUAL EUR (ISIN XS2193661324) | 1,814,500 | 0.44 |
| 2,600,000 | HSBC HOLDINGS PLC VAR PERPETUAL USD (ISIN US404280CP20) | 2,095,146 | 0.51 |
| 2,700,000 | INTERNATIONAL GAME TECHNOLOGY PLC 3.50% REGS 15/06/2026 | 2,464,992 | 0.60 |
| 2,000,000 | NATWEST GROUP PLC VAR 14/09/2032 | 1,631,420 | 0.40 |
| 1,500,000 | NATWEST GROUP PLC VAR 28/11/2035 | 1,153,842 | 0.28 |
| 1,200,000 | PHOENIX GROUP HOLDINGS PLC 6.625% 18/12/2025 | 1,443,764 | 0.35 |
| 1,000,000 | SANTANDER UK GROUP HOLDINGS PLC VAR 28/02/2025 | 965,180 | 0.24 |
| 2,000,000 | STANDARD CHARTERED PLC VAR 23/09/2031 | 1,720,860 | 0.42 |
| 3,200,000 | SYNTHOMER PLC 3.875% REGS 01/07/2025 | 2,910,912 | 0.70 |
| | <i>Suecia</i> | 13,607,578 | 3.32 |
| 2,000,000 | CASTELLUM AB VAR PERPETUAL | 977,440 | 0.24 |
| 1,650,000 | CASTELLUM AB 0.75% 04/09/2026 | 1,318,433 | 0.32 |
| 2,500,000 | SAMHALLSBYGGNADSBOLAGET I NORDEN AB 1.125% 04/09/2026 | 1,681,775 | 0.41 |
| 3,600,000 | SKANDINAVISKA ENSKILDA BANKEN AB 1.75% 11/11/2026 | 3,497,040 | 0.85 |
| 4,600,000 | TELIA COMPANY AB VAR 30/06/2083 | 4,077,210 | 1.00 |
| 2,200,000 | VOLVO CAR AB 4.25% 31/05/2028 | 2,055,680 | 0.50 |
| | Acción/Participaciones de OICVM/OIC | 20,698,843 | 5.05 |
| | Acción/Participaciones en fondos de inversión | 20,698,843 | 5.05 |
| | <i>Irlanda</i> | 10,662,676 | 2.60 |
| 2,094,211 | ISHARES IV PLC ISHARES CHINA CNY BOND UCITS ETF | 10,662,676 | 2.60 |
| | <i>Luxemburgo</i> | 10,036,167 | 2.45 |
| 0.001 | AMUNDI FUNDS ABSOLUTE RETURN FOREX X EUR (C) | 1 | 0.00 |
| 10,411 | AMUNDI FUNDS EURO HIGH YIELD SHORT TERM BOND X EUR (C) | 10,036,166 | 2.45 |
| | Instrumentos del mercado monetario | 50,033,500 | 12.20 |
| | <i>Italia</i> | 50,033,500 | 12.20 |
| 50,000,000 | ITALY BOT 0% 31/08/2022 | 50,033,500 | 12.20 |
| | Instrumentos derivados | 308,001 | 0.08 |
| | Opciones | 308,001 | 0.08 |
| | <i>Estados Unidos de América</i> | 308,001 | 0.08 |
| 80 | S&P 500 EMIN - 3,500 - 16.09.22 PUT | 308,001 | 0.08 |
| | Total cartera de títulos | 358,079,953 | 87.29 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---|-------------------|--------------|---|------------------|----------|
| | USD | | | USD | |
| Posiciones a largo plazo | 51,737,250 | 94.56 | | | |
| Valores mobiliarios admitidos a cotización oficial en una bolsa de valores y/o negociados en otro mercado regulado | 42,401,008 | 77.50 | | | |
| Bonos | 42,401,008 | 77.50 | | | |
| <i>Alemania</i> | 4,120,659 | 7.53 | | | |
| 200,000 ALLIANZ SE VAR PERPETUAL EUR (ISIN DE000A3E5TR0) | 143,705 | 0.26 | | | |
| 400,000 ALLIANZ SE VAR REGS PERPETUAL USD (ISIN USX10001AA78) | 331,048 | 0.61 | | | |
| 200,000 ALLIANZ SE VAR REGS PERPETUAL USD (ISIN USX10001AB51) | 146,596 | 0.27 | | | |
| 200,000 ALLIANZ SE VAR 07/07/2045 | 202,161 | 0.37 | | | |
| 500,000 BAYERISCHE LANDESBANK VAR 23/09/2031 | 447,259 | 0.82 | | | |
| 400,000 COMMERZBANK AG VAR PERPETUAL | 378,792 | 0.69 | | | |
| 300,000 COMMERZBANK AG VAR 29/12/2031 | 257,124 | 0.47 | | | |
| 445,000 DEUTSCHE BAHN FINANCE GMBH 1.875% 24/05/2030 | 442,825 | 0.81 | | | |
| 400,000 EVONIK INDUSTRIES AG 2.25% 25/09/2027 | 398,137 | 0.73 | | | |
| 200,000 INFINEON TECHNOLOGIES AG VAR PERPETUAL | 190,989 | 0.35 | | | |
| 500,000 LANDESBANK HESSEN THURINGEN VAR 15/09/2032 | 507,859 | 0.92 | | | |
| 300,000 THYSSENKRUPP AG 1.875% 06/03/2023 | 306,584 | 0.56 | | | |
| 200,000 VANTAGE TOWERS AG 0% 31/03/2025 | 191,683 | 0.35 | | | |
| 200,000 VONOVIA SE 0.375% 16/06/2027 | 175,897 | 0.32 | | | |
| <i>Austria</i> | 1,150,085 | 2.10 | | | |
| 200,000 BAWAG GROUP AG VAR 26/03/2029 | 202,807 | 0.37 | | | |
| 300,000 OMV AG VAR PERPETUAL | 299,449 | 0.54 | | | |
| 250,000 OMV AG VAR PERPETUAL EUR (ISIN XS1294343337) | 267,444 | 0.49 | | | |
| 300,000 OMV AG VAR PERPETUAL EUR (ISIN XS2224439385) | 271,100 | 0.50 | | | |
| 100,000 UNIQA INSURANCE GROUP AG VAR 27/07/2046 | 109,285 | 0.20 | | | |
| <i>Bélgica</i> | 532,013 | 0.97 | | | |
| 300,000 KBC GROUP SA/NV VAR 03/12/2029 | 284,887 | 0.52 | | | |
| 300,000 VGP SA 1.625% 17/01/2027 | 247,126 | 0.45 | | | |
| <i>Dinamarca</i> | 441,240 | 0.81 | | | |
| 430,000 ORSTED 2.25% 14/06/2028 | 441,240 | 0.81 | | | |
| <i>España</i> | 3,082,063 | 5.63 | | | |
| 300,000 BANCO BILBAO VIZCAYA ARGENTARIA VAR 16/01/2030 | 282,388 | 0.52 | | | |
| 400,000 BANCO DE SABADELL SA VAR PERPETUAL EUR (ISIN XS2310945048) | 345,743 | 0.63 | | | |
| 400,000 BANCO DE SABADELL SA VAR 17/01/2030 | 366,204 | 0.67 | | | |
| 200,000 BANKINTER SA VAR 23/12/2032 | 170,436 | 0.31 | | | |
| 500,000 CAIXABANK SA VAR 15/02/2029 | 517,099 | 0.95 | | | |
| 300,000 CELLNEX FINANCE COMPANY 0.75% 15/11/2026 | 265,404 | 0.49 | | | |
| 300,000 CELLNEX FINANCE COMPANY 2.25% 12/04/2026 | 292,255 | 0.53 | | | |
| 300,000 IBERCAJA BANCO SAU VAR 23/07/2030 | 274,597 | 0.50 | | | |
| 400,000 MAPFRE SA VAR 31/03/2047 | 401,909 | 0.73 | | | |
| 200,000 UNICAJA BANCO SA VAR 19/07/2032 | 166,028 | 0.30 | | | |
| | | | <i>Estados Unidos de América</i> | 9,023,993 | 16.50 |
| | | | 300,000 ANHEUSER BUSCH INBEV WORLDWIDE INC 4.50% 01/06/2050 | 270,566 | 0.49 |
| | | | 180,000 BANK OF AMERICA CORP VAR 24/08/2028 | 165,046 | 0.30 |
| | | | 130,000 CELANESE US HOLDINGS LLC 0.625% 10/09/2028 | 105,212 | 0.19 |
| | | | 400,000 FORD MOTOR CO 9.00% 22/04/2025 | 430,067 | 0.79 |
| | | | 300,000 GENERAL MOTORS CO. 5.20% 01/04/2045 | 253,344 | 0.46 |
| | | | 200,000 GENERAL MOTORS FINANCIAL CO 0.60% 20/05/2027 | 175,312 | 0.32 |
| | | | 400,000 GENERAL MOTORS FINANCIAL CO 2.35% 03/09/2025 | 456,777 | 0.83 |
| | | | 300,000 HESS CORP 4.30% 01/04/2027 | 292,125 | 0.53 |
| | | | 270,000 MORGAN STANLEY VAR 08/05/2026 | 276,968 | 0.51 |
| | | | 410,000 PVH CORP 3.625% REGS 15/07/2024 | 433,225 | 0.79 |
| | | | 300,000 SABINE PASS LIQUEFACTION LLC 4.50% 15/05/2030 | 288,000 | 0.53 |
| | | | 5,000,000 USA T-BONDS 1.375% 15/10/2022 | 4,991,602 | 9.13 |
| | | | 540,000 VISA INC 1.50% 15/06/2026 | 552,501 | 1.02 |
| | | | 375,000 WEA FINANCE LLC 2.875% REGS 15/01/2027 | 333,248 | 0.61 |
| | | | <i>Finlandia</i> | 185,325 | 0.34 |
| | | | 200,000 CASTELLUM HELSINKI FINANCE HOLDING ABP 2.00% 24/03/2025 | 185,325 | 0.34 |
| | | | <i>Francia</i> | 6,999,755 | 12.79 |
| | | | 200,000 ALSTOM SA 0.125% 27/07/2027 | 180,530 | 0.33 |
| | | | 200,000 APRR STE DES AUTOROUTES PARIS RHINE RHONE 1.875% 03/01/2029 | 198,671 | 0.36 |
| | | | 200,000 AXA SA VAR PERPETUAL | 204,206 | 0.37 |
| | | | 260,000 AXA SA VAR PERPETUAL EUR (ISIN XS1134541306) | 267,963 | 0.49 |
| | | | 500,000 BANQUE FEDERATIVE DU CREDIT MUTUEL VAR 16/06/2032 | 506,771 | 0.94 |
| | | | 500,000 BNP PARIBAS SA VAR 31/03/2032 | 476,223 | 0.87 |
| | | | 300,000 CARREFOUR SA 2.375% 30/10/2029 | 285,665 | 0.52 |
| | | | 300,000 COVIVIO HOTELS SCA 1.00% 27/07/2029 | 249,839 | 0.46 |
| | | | 300,000 CREDIT AGRICOLE SA VAR 22/04/2027 | 299,663 | 0.55 |
| | | | 300,000 ELECTRICITE DE FRANCE VAR PERPETUAL EUR (ISIN FR0013367612) | 288,246 | 0.53 |
| | | | 200,000 ELECTRICITE DE FRANCE VAR PERPETUAL EUR (ISIN FR0013534351) | 162,795 | 0.30 |
| | | | 300,000 L OREAL SA 0.875% 29/06/2026 | 302,118 | 0.55 |
| | | | 300,000 LA BANQUE POSTALE VAR 02/08/2032 | 253,561 | 0.46 |
| | | | 100,000 MUTUELLE ASSURANCE DES COMMERCANTS ET INDUSTRIELS DE FRANCE VAR PERPETUAL | 76,184 | 0.14 |
| | | | 300,000 MUTUELLE ASSURANCE DES COMMERCANTS ET INDUSTRIELS DE FRANCE 0.625% 21/06/2027 | 268,359 | 0.49 |
| | | | 200,000 ORANGE SA VAR PERPETUAL EUR (ISIN FR0013413887) | 195,677 | 0.36 |
| | | | 300,000 PERNOD RICARD SA 1.375% 07/04/2029 | 285,932 | 0.52 |
| | | | 300,000 RCI BANQUE SA VAR 18/02/2030 | 273,662 | 0.50 |
| | | | 300,000 RENAULT SA 2.00% 28/09/2026 | 254,170 | 0.46 |
| | | | 400,000 SAFRAN SA 0.125% 16/03/2026 | 378,482 | 0.69 |
| | | | 250,000 SOCIETE GENERALE PARIS VAR REGS PERPETUAL USD (ISIN USF8500RAB80) | 204,375 | 0.37 |
| | | | 400,000 SOCIETE GENERALE PARIS VAR 30/05/2025 | 412,982 | 0.75 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---|------------------|----------|--|------------------|----------|
| | USD | | | USD | |
| 400,000 SUEZ SA 1.875% 24/05/2027 | 399,466 | 0.73 | | | |
| 315,000 TOTAL ENERGIES SE VAR PERPETUAL EUR (ISIN XS2290960520) | 263,118 | 0.48 | <i>Países Bajos</i> | 4,408,265 | 8.06 |
| 400,000 UNIBAIL-RODAMCO SE VAR PERPETUAL EUR (ISIN FR0013330529) | 311,097 | 0.57 | 400,000 ABN AMRO BANK NV VAR PERPETUAL | 370,913 | 0.68 |
| <i>Hong Kong (China)</i> | 255,961 | 0.47 | 260,000 AEGON NV 4.00% 25/04/2044 | 270,012 | 0.49 |
| 300,000 AIA GROUP LTD VAR 09/09/2033 | 255,961 | 0.47 | 220,000 ARGENTUM NETHERLAND BV VAR 15/08/2050 | 213,510 | 0.39 |
| <i>Irlanda</i> | 548,722 | 1.00 | 250,000 AT SECURITIES BV VAR PERPETUAL | 226,433 | 0.41 |
| 400,000 AIB GROUP PLC VAR PERPETUAL | 381,773 | 0.69 | 250,000 ELM BV VAR PERPETUAL | 241,387 | 0.44 |
| 190,000 DXC CAPITAL FUDING LTD 0.45% REGS 15/09/2027 | 166,949 | 0.31 | 250,000 ENEL FINANCE INTERNATIONAL NV 0% 28/05/2026 | 234,934 | 0.43 |
| <i>Isla de Jersey</i> | 265,649 | 0.49 | 190,000 GSK CONSUMER HEALTHCARE CAPITAL 1.25% 29/03/2026 | 190,644 | 0.35 |
| 210,000 HEATHROW FUNDING LTD 7.125% 14/02/2024 | 265,649 | 0.49 | 300,000 IBERDROLA INTERNATIONAL BV VAR PERPETUAL | 274,914 | 0.50 |
| <i>Italia</i> | 3,951,515 | 7.22 | 500,000 ING GROUP NV VAR 23/05/2026 | 509,295 | 0.94 |
| 275,000 A2A SPA 2.50% 15/06/2026 | 282,508 | 0.52 | 250,000 NN GROUP NV VAR PERPETUAL | 256,337 | 0.47 |
| 200,000 CASSA DEPOSITI E PRESTITI SPA 1.00% 11/02/2030 | 179,924 | 0.33 | 400,000 SAIPEM FINANCE INTERNATIONAL BV 3.375% 15/07/2026 | 332,047 | 0.61 |
| 250,000 ENEL SPA VAR PERPETUAL EUR (ISIN XS2312744217) | 198,957 | 0.36 | 260,000 TENNET HOLDING BV VAR PERPETUAL EUR (ISIN XS1591694481) | 262,486 | 0.48 |
| 500,000 ENI S P A VAR PERPETUAL EUR (ISIN XS2242929532) | 467,285 | 0.85 | 270,000 TENNET HOLDING BV 1.625% 17/11/2026 | 274,930 | 0.50 |
| 220,000 ENI S P A VAR 11/02/2027 | 186,899 | 0.34 | 400,000 VOLKSWAGEN INTERNATIONAL FINANCE NV VAR PERPETUAL EUR (ISIN XS2187689034) | 379,836 | 0.69 |
| 120,000 FNM SPA 0.75% 20/10/2026 | 108,884 | 0.20 | 200,000 VOLKSWAGEN INTERNATIONAL FINANCE NV VAR 31/12/2099 EUR (ISIN XS2342732562) | 178,496 | 0.33 |
| 400,000 INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS2463450408) | 354,232 | 0.65 | 200,000 WINTERSHALL DEA FINANCE BV 0.84% 25/09/2025 | 192,091 | 0.35 |
| 300,000 INTESA SANPAOLO SPA 0.625% 24/02/2026 | 279,245 | 0.51 | <i>Reino Unido</i> | 2,606,172 | 4.76 |
| 300,000 INTESA SANPAOLO SPA 4.00% 23/09/2029 | 267,759 | 0.49 | 190,000 BARCLAYS PLC VAR 09/08/2029 | 161,973 | 0.30 |
| 110,000 LEASYS SPA 0% 22/07/2024 | 109,966 | 0.20 | 367,000 BARCLAYS PLC VAR 22/03/2031 | 334,650 | 0.61 |
| 200,000 UNICREDIT SPA VAR PERPETUAL EUR (ISIN XS2121441856) | 150,296 | 0.27 | 750,000 BP CAPITAL MARKETS PLC VAR PERPETUAL EUR (ISIN XS2193661324) | 711,363 | 1.30 |
| 300,000 UNICREDIT SPA VAR 15/01/2032 | 266,317 | 0.49 | 350,000 HSBC HOLDINGS PLC VAR PERPETUAL USD (ISIN US404280CP20) | 294,858 | 0.54 |
| 770,000 UNICREDIT SPA 2.569% REGS 22/09/2026 | 691,283 | 1.26 | 100,000 NATWEST GROUP PLC VAR 14/09/2032 | 85,278 | 0.16 |
| 426,000 UNIPOL GRUPPO SPA 3.25% 23/09/2030 | 407,960 | 0.75 | 500,000 NATWEST GROUP PLC VAR 28/11/2035 | 402,095 | 0.73 |
| <i>Japón</i> | 385,513 | 0.70 | 200,000 PHOENIX GROUP HOLDINGS PLC 6.625% 18/12/2025 | 251,564 | 0.46 |
| 370,000 MITSUBISHI UFJ FINANCIAL GROUP INC VAR 14/06/2025 | 385,513 | 0.70 | 165,000 SANTANDER UK GROUP HOLDINGS PLC VAR 28/02/2025 | 166,493 | 0.30 |
| <i>Luxemburgo</i> | 2,641,293 | 4.83 | 220,000 STANDARD CHARTERED PLC VAR 23/09/2031 | 197,898 | 0.36 |
| 300,000 AROUNDTOWN SA 0% 16/07/2026 | 255,023 | 0.47 | <i>Suecia</i> | 1,802,785 | 3.30 |
| 100,000 AROUNDTOWN SA 0.375% 15/04/2027 | 81,583 | 0.15 | 200,000 CASTELLUM AB VAR PERPETUAL | 102,186 | 0.19 |
| 500,000 AROUNDTOWN SA 1.625% 31/01/2028 | 420,439 | 0.77 | 600,000 CASTELLUM AB 0.75% 04/09/2026 | 501,221 | 0.91 |
| 110,000 BECTON DICKINSON EURO FINANCE SARL 1.208% 04/06/2026 | 108,160 | 0.20 | 300,000 SAMHALLSBYGGNADSBOLAGET I NORDEN AB 1.125% 04/09/2026 | 210,985 | 0.39 |
| 200,000 CPI PROPERTY GROUP S.A. VAR PERPETUAL EUR (ISIN XS2290533020) | 111,566 | 0.20 | 435,000 SKANDINAVISKA ENSKILDA BANKEN AB 1.75% 11/11/2026 | 441,764 | 0.81 |
| 300,000 CPI PROPERTY GROUP S.A. 1.625% 23/04/2027 | 250,930 | 0.46 | 300,000 TELIA COMPANY AB VAR 30/06/2083 | 277,990 | 0.51 |
| 300,000 GRAND CITY PROPERTIES S A VAR PERPETUAL | 218,996 | 0.40 | 275,000 VOLVO CAR AB 4.25% 31/05/2028 | 268,639 | 0.49 |
| 215,000 HELVETIA EUROPE VAR 30/09/2041 | 187,201 | 0.34 | | | |
| 290,000 NESTLE FINANCE INTERNATIONAL LTD 0.875% 29/03/2027 | 286,284 | 0.52 | | | |
| 325,000 SES SA 3.50% 14/01/2029 | 332,279 | 0.61 | | | |
| 400,000 TRATON FINANCE LUXEMBOURG SA 0.125% 24/03/2025 | 388,832 | 0.71 | | | |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL |
|--|-------------------|--------------|
| | USD | |
| Acción/Participaciones de OICVM/OIC | 2,766,618 | 5.06 |
| Acción/Participaciones en fondos de inversión | 2,766,618 | 5.06 |
| <i>Irlanda</i> | 1,463,438 | 2.68 |
| 274,932 ISHARES IV PLC ISHARES CHINA CNY BOND UCITS ETF | 1,463,438 | 2.68 |
| <i>Luxemburgo</i> | 1,303,180 | 2.38 |
| 1,293 AMUNDI FUNDS EURO HIGH YIELD SHORT TERM BOND X EUR (C) | 1,303,180 | 2.38 |
| Instrumentos del mercado monetario | 6,529,374 | 11.93 |
| <i>Italia</i> | 6,529,374 | 11.93 |
| 2,250,000 ITALY BOT 0% 14/02/2023 | 2,348,358 | 4.29 |
| 1,000,000 ITALY BOT 0% 14/04/2023 | 1,044,070 | 1.91 |
| 3,000,000 ITALY BOT 0% 14/07/2022 | 3,136,946 | 5.73 |
| Instrumentos derivados | 40,250 | 0.07 |
| Opciones | 40,250 | 0.07 |
| <i>Estados Unidos de América</i> | 40,250 | 0.07 |
| 10 S&P 500 EMIN - 3,500 - 16.09.22 PUT | 40,250 | 0.07 |
| Total cartera de títulos | 51,737,250 | 94.56 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---|-------------------|--------------|---|------------------|----------|
| | EUR | | | EUR | |
| Posiciones a largo plazo | 56,941,560 | 94.34 | 400,000 ANHEUSER BUSCH INBEV WORLDWIDE INC 4.50% 01/06/2050 | 344,127 | 0.57 |
| Valores mobiliarios admitidos a cotización oficial en una bolsa de valores y/o negociados en otro mercado regulado | 42,363,463 | 70.18 | 500,000 AT&T INC 3.50% 15/09/2053 | 363,442 | 0.60 |
| Bonos | 42,363,463 | 70.18 | 210,000 BANK OF AMERICA CORP VAR 24/08/2028 | 184,406 | 0.31 |
| <i>Alemania</i> | 3,560,469 | 5.90 | 150,000 CELANESE US HOLDINGS LLC 0.625% 10/09/2028 | 116,315 | 0.19 |
| 400,000 ALLIANZ SE VAR REGS PERPETUAL USD (ISIN USX10001AA78) | 318,129 | 0.53 | 400,000 GENERAL MOTORS CO. 5.20% 01/04/2045 | 322,736 | 0.53 |
| 400,000 ALLIANZ SE VAR REGS PERPETUAL USD (ISIN USX10001AB51) | 280,461 | 0.46 | 200,000 GENERAL MOTORS FINANCIAL CO 0.60% 20/05/2027 | 168,107 | 0.28 |
| 400,000 COMMERZBANK AG VAR 29/12/2031 | 328,312 | 0.54 | 500,000 GENERAL MOTORS FINANCIAL CO 2.35% 03/09/2025 | 546,288 | 0.90 |
| 505,000 DEUTSCHE BAHN FINANCE GMBH 1.875% 24/05/2030 | 482,108 | 0.80 | 375,000 HESS CORP 4.30% 01/04/2027 | 350,268 | 0.58 |
| 400,000 EVONIK INDUSTRIES AG 2.25% 25/09/2027 | 381,592 | 0.63 | 300,000 MORGAN STANLEY VAR 08/05/2026 | 294,492 | 0.49 |
| 300,000 INFINEON TECHNOLOGIES AG VAR PERPETUAL | 273,974 | 0.45 | 475,000 PVH CORP 3.625% REGS 15/07/2024 | 480,356 | 0.80 |
| 600,000 LANDESBANK HESSEN THUERINGEN VAR 15/09/2032 | 584,091 | 0.98 | 400,000 SABINE PASS LIQUEFACTION LLC 4.50% 15/05/2030 | 368,136 | 0.61 |
| 400,000 THYSSENKRUPP AG 1.875% 06/03/2023 | 390,800 | 0.65 | 325,000 T MOBILE USA INC 3.75% 15/04/2027 | 299,154 | 0.50 |
| 200,000 VANTAGE TOWERS AG 0% 31/03/2025 | 183,608 | 0.30 | 620,000 VISA INC 1.50% 15/06/2026 | 607,640 | 1.00 |
| 400,000 VONOVIA SE 0.375% 16/06/2027 | 337,394 | 0.56 | 525,000 WEA FINANCE LLC 2.875% REGS 15/01/2027 | 444,371 | 0.74 |
| <i>Austria</i> | 948,045 | 1.57 | <i>Finlandia</i> | 266,142 | 0.44 |
| 400,000 OMV AG VAR PERPETUAL | 381,748 | 0.63 | 300,000 CASTELLUM HELSINKI FINANCE HOLDING ABP 2.00% 24/03/2025 | 266,142 | 0.44 |
| 300,000 OMV AG VAR PERPETUAL EUR (ISIN XS1294343337) | 306,987 | 0.51 | <i>Francia</i> | 8,116,083 | 13.44 |
| 300,000 OMV AG VAR PERPETUAL EUR (ISIN XS2224439385) | 259,310 | 0.43 | 300,000 ALSTOM SA 0.125% 27/07/2027 | 259,526 | 0.43 |
| <i>Bélgica</i> | 588,336 | 0.97 | 300,000 APRR STE DES AUTOROUTES PARIS RHINE RHONE 1.875% 03/01/2029 | 285,682 | 0.47 |
| 300,000 KBC GROUP SA/NV VAR 03/12/2029 | 272,670 | 0.45 | 250,000 AXA SA VAR PERPETUAL | 244,206 | 0.40 |
| 400,000 VGP SA 1.625% 17/01/2027 | 315,666 | 0.52 | 300,000 AXA SA VAR PERPETUAL EUR (ISIN XS1134541306) | 295,759 | 0.49 |
| <i>Corea del Sur</i> | 101,489 | 0.17 | 600,000 BANQUE FEDERATIVE DU CREDIT MUTUEL VAR 16/06/2032 | 582,729 | 0.96 |
| 160,000 THE EXPORT IMPORT BANK OF KOREA 4.00% 07/06/2027 | 101,489 | 0.17 | 500,000 BNP PARIBAS SA VAR REGS PERPETUAL USD (ISIN USF1R15XK938) | 458,534 | 0.76 |
| <i>Dinamarca</i> | 491,933 | 0.82 | 600,000 BNP PARIBAS SA VAR 31/03/2032 | 546,882 | 0.91 |
| 500,000 ORSTED 2.25% 14/06/2028 | 491,933 | 0.82 | 300,000 CARREFOUR SA 2.375% 30/10/2029 | 273,831 | 0.45 |
| <i>España</i> | 3,689,589 | 6.11 | 200,000 COVIVIO HOTELS SCA 1.00% 27/07/2029 | 159,414 | 0.26 |
| 400,000 BANCO BILBAO VIZCAYA ARGENTARIA VAR PERPETUAL EUR (ISIN ES0813211002) | 385,222 | 0.64 | 300,000 CREDIT AGRICOLE SA VAR 22/04/2027 | 286,986 | 0.48 |
| 400,000 BANCO BILBAO VIZCAYA ARGENTARIA VAR 16/01/2030 | 360,222 | 0.60 | 400,000 ELECTRICITE DE FRANCE VAR PERPETUAL EUR (ISIN FR0013367612) | 367,512 | 0.61 |
| 500,000 BANCO DE SABADELL SA VAR 17/01/2030 | 437,482 | 0.72 | 200,000 ELECTRICITE DE FRANCE VAR PERPETUAL EUR (ISIN FR0013534351) | 156,060 | 0.26 |
| 500,000 BANKINTER SA VAR 23/12/2032 | 408,170 | 0.68 | 400,000 L OREAL SA 0.875% 29/06/2026 | 385,992 | 0.64 |
| 600,000 CAIXABANK SA VAR 15/02/2029 | 593,700 | 0.98 | 400,000 LA BANQUE POSTALE VAR 02/08/2032 | 323,914 | 0.54 |
| 300,000 CELLNEX FINANCE COMPANY 0.75% 15/11/2026 | 254,192 | 0.42 | 400,000 MUTUELLE ASSURANCE DES COMMERCANTS ET INDUSTRIELS DE FRANCE 0.625% 21/06/2027 | 342,842 | 0.57 |
| 300,000 CELLNEX FINANCE COMPANY 2.25% 12/04/2026 | 279,303 | 0.46 | 300,000 ORANGE SA VAR PERPETUAL EUR (ISIN FR0013413887) | 280,725 | 0.47 |
| 400,000 IBERCAJA BANCO SAU VAR 23/07/2030 | 350,078 | 0.58 | 300,000 PERNOD RICARD SA 1.375% 07/04/2029 | 274,266 | 0.45 |
| 300,000 INMOBILIARIA COLONIAL SOCIMI SA 0.75% 22/06/2029 | 236,946 | 0.39 | 300,000 RCI BANQUE SA VAR 18/02/2030 | 262,076 | 0.43 |
| 400,000 MAPFRE SA VAR 31/03/2047 | 384,274 | 0.64 | 300,000 RENAULT SA 2.00% 28/09/2026 | 243,126 | 0.40 |
| <i>Estados Unidos de América</i> | 5,473,987 | 9.06 | 500,000 SAFRAN SA 0.125% 16/03/2026 | 453,290 | 0.75 |
| 644,000 ABBVIE INC 2.95% 21/11/2026 | 584,149 | 0.96 | 500,000 SOCIETE GENERALE PARIS VAR 30/05/2025 | 493,975 | 0.82 |
| | | | 500,000 SUEZ SA 1.875% 24/05/2027 | 478,270 | 0.79 |
| | | | 360,000 TOTAL ENERGIES SE VAR PERPETUAL EUR (ISIN XS2290960520) | 287,901 | 0.48 |
| | | | 500,000 UNIBAIL-RODAMCO SE VAR PERPETUAL EUR (ISIN FR0013330529) | 372,585 | 0.62 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---|------------------|----------|--|------------------|-------------|
| | EUR | | | EUR | |
| <i>Grecia</i> | 179,822 | 0.30 | <i>Países Bajos</i> | 4,818,495 | 7.98 |
| 200,000 BLACK SEA TRADE DEVELOPMENT TERM NOTES 3.50% 25/06/2024 | 179,822 | 0.30 | 300,000 ABN AMRO BANK NV VAR PERPETUAL | 266,211 | 0.44 |
| <i>Hong Kong (China)</i> | 306,548 | 0.51 | 300,000 AEGON NV 4.00% 25/04/2044 | 297,965 | 0.49 |
| 375,000 AIA GROUP LTD VAR 09/09/2033 | 306,548 | 0.51 | 250,000 AT SECURITIES BV VAR PERPETUAL | 216,813 | 0.36 |
| <i>Irlanda</i> | 184,830 | 0.31 | 400,000 COOPERATIEVE RABOBANK UA VAR PERPETUAL EUR (ISIN XS1877860533) | 368,718 | 0.61 |
| 220,000 DXC CAPITAL FUDING LTD 0.45% REGS 15/09/2027 | 184,830 | 0.31 | 250,000 ELM BV VAR PERPETUAL | 230,779 | 0.38 |
| <i>Isla de Jersey</i> | 302,673 | 0.50 | 250,000 ENEL FINANCE INTERNATIONAL NV 0% 28/05/2026 | 224,950 | 0.37 |
| 250,000 HEATHROW FUNDING LTD 7.125% 14/02/2024 | 302,673 | 0.50 | 270,000 GSK CONSUMER HEALTHCARE CAPITAL 1.25% 29/03/2026 | 259,577 | 0.43 |
| <i>Italia</i> | 5,097,147 | 8.45 | 300,000 IBERDROLA INTERNATIONAL BV VAR PERPETUAL | 263,010 | 0.44 |
| 300,000 A2A SPA 2.50% 15/06/2026 | 295,185 | 0.49 | 600,000 ING GROUP NV VAR 23/05/2026 | 584,784 | 0.98 |
| 200,000 CASSA DEPOSITI E PRESTITI SPA 1.00% 11/02/2030 | 172,544 | 0.29 | 300,000 NN GROUP NV VAR PERPETUAL | 293,889 | 0.49 |
| 300,000 ENEL SPA VAR PERPETUAL EUR (ISIN XS2312744217) | 228,470 | 0.38 | 525,000 SAIPEM FINANCE INTERNATIONAL BV 3.375% 15/07/2026 | 416,211 | 0.69 |
| 650,000 ENI S P A VAR PERPETUAL EUR (ISIN XS2242929532) | 581,240 | 0.96 | 300,000 TENNET HOLDING BV VAR PERPETUAL EUR (ISIN XS1591694481) | 289,671 | 0.48 |
| 140,000 FNM SPA 0.75% 20/10/2026 | 121,605 | 0.20 | 310,000 TENNET HOLDING BV 1.625% 17/11/2026 | 302,433 | 0.50 |
| 300,000 INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS2105110329) | 276,300 | 0.46 | 400,000 VOLKSWAGEN INTERNATIONAL FINANCE NV VAR PERPETUAL EUR (ISIN XS2187689034) | 363,460 | 0.60 |
| 400,000 INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS2463450408) | 338,730 | 0.56 | 300,000 VOLKSWAGEN INTERNATIONAL FINANCE NV VAR 31/12/2099 EUR (ISIN XS2342732562) | 256,277 | 0.42 |
| 340,000 INTESA SANPAOLO SPA 0.625% 24/02/2026 | 303,073 | 0.50 | 200,000 WINTERSHALL DEA FINANCE BV 0.84% 25/09/2025 | 183,747 | 0.30 |
| 750,000 INTESA SANPAOLO SPA 3.875% 12/01/2028 | 667,004 | 1.11 | <i>Reino Unido</i> | 2,599,359 | 4.31 |
| 720,000 INTESA SANPAOLO SPA 4.00% 23/09/2029 | 615,593 | 1.02 | 225,000 BARCLAYS PLC VAR 09/08/2029 | 183,782 | 0.30 |
| 130,000 LEASYS SPA 0% 22/07/2024 | 124,300 | 0.21 | 427,000 BARCLAYS PLC VAR 22/03/2031 | 371,840 | 0.62 |
| 300,000 UNICREDIT SPA VAR PERPETUAL EUR (ISIN XS1739839998) | 259,265 | 0.43 | 650,000 BP CAPITAL MARKETS PLC VAR PERPETUAL EUR (ISIN XS2193661324) | 589,402 | 0.98 |
| 350,000 UNICREDIT SPA VAR 15/01/2032 | 297,427 | 0.49 | 500,000 HSBC HOLDINGS PLC VAR PERPETUAL USD (ISIN US404280CP20) | 403,730 | 0.67 |
| 950,000 UNICREDIT SPA 2.569% REGS 22/09/2026 | 816,411 | 1.35 | 500,000 NATWEST GROUP PLC VAR 28/11/2035 | 385,604 | 0.64 |
| <i>Japón</i> | 423,708 | 0.70 | 400,000 PHOENIX GROUP HOLDINGS PLC 6.625% 18/12/2025 | 481,596 | 0.80 |
| 425,000 MITSUBISHI UFJ FINANCIAL GROUP INC VAR 14/06/2025 | 423,708 | 0.70 | 190,000 SANTANDER UK GROUP HOLDINGS PLC VAR 28/02/2025 | 183,405 | 0.30 |
| <i>Luxemburgo</i> | 3,267,427 | 5.41 | <i>Suecia</i> | 1,947,381 | 3.23 |
| 400,000 AROUNDTOWN SA 0% 16/07/2026 | 325,822 | 0.54 | 260,000 CASTELLUM AB VAR PERPETUAL | 126,630 | 0.21 |
| 100,000 AROUNDTOWN SA 0.375% 15/04/2027 | 78,221 | 0.13 | 850,000 CASTELLUM AB 0.75% 04/09/2026 | 680,187 | 1.12 |
| 800,000 AROUNDTOWN SA 1.625% 31/01/2028 | 645,036 | 1.06 | 500,000 SKANDINAVISKA ENSKILDA BANKEN AB 1.75% 11/11/2026 | 486,600 | 0.81 |
| 130,000 BECTON DICKINSON EURO FINANCE SARL 1.208% 04/06/2026 | 122,410 | 0.20 | 400,000 TELIA COMPANY AB VAR 30/06/2083 | 354,892 | 0.59 |
| 200,000 CPI PROPERTY GROUP S.A. VAR PERPETUAL EUR (ISIN XS2290533020) | 106,877 | 0.18 | 320,000 VOLVO CAR AB 4.25% 31/05/2028 | 299,072 | 0.50 |
| 325,000 CPI PROPERTY GROUP S.A. 2.75% 12/05/2026 | 289,401 | 0.48 | Acción/Participaciones de OICVM/OIC | 2,847,402 | 4.72 |
| 400,000 GRAND CITY PROPERTIES S A VAR PERPETUAL | 279,838 | 0.46 | Acción/Participaciones en fondos de inversión | 2,847,402 | 4.72 |
| 250,000 HELVETIA EUROPE VAR 30/09/2041 | 208,514 | 0.35 | <i>Francia</i> | 851,069 | 1.41 |
| 400,000 NESTLE FINANCE INTERNATIONAL LTD 0.875% 29/03/2027 | 378,462 | 0.63 | 4 AMUNDI EURO LIQUIDITY SRI EUR (ISIN FR0010251660) | 851,069 | 1.41 |
| 375,000 SES SA 3.50% 14/01/2029 | 367,636 | 0.61 | | | |
| 500,000 TRATON FINANCE LUXEMBOURG SA 0.125% 24/03/2025 | 465,210 | 0.77 | | | |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL |
|---|-------------------|--------------|
| | EUR | |
| <i>Irlanda</i> | 1,996,332 | 3.31 |
| 392,091 ISHARES IV PLC ISHARES CHINA CNY BOND UCITS ETF | 1,996,332 | 3.31 |
| <i>Luxemburgo</i> | 1 | 0.00 |
| 0.001 AMUNDI FUNDS GLOBAL CORPORATE BOND - O USD (C) | 1 | 0.00 |
| Instrumentos del mercado monetario | 11,730,695 | 19.44 |
| <i>Italia</i> | 8,984,160 | 14.89 |
| 4,000,000 ITALY BOT 0% 14/02/2023 | 3,993,360 | 6.62 |
| 5,000,000 ITALY BOT 0% 14/03/2023 | 4,990,800 | 8.27 |
| <i>Portugal</i> | 2,746,535 | 4.55 |
| 2,750,000 PORTUGAL 0% 17/03/2023 | 2,746,535 | 4.55 |
| Total cartera de títulos | 56,941,560 | 94.34 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---|-------------------|--------------|--|------------------|----------|
| | EUR | | | EUR | |
| Posiciones a largo plazo | 49,552,843 | 94.72 | 500,000 GENERAL MOTORS FINANCIAL CO 2.35% 03/09/2025 | 546,288 | 1.04 |
| Valores mobiliarios admitidos a cotización oficial en una bolsa de valores y/o negociados en otro mercado regulado | 38,135,988 | 72.90 | 500,000 HESS CORP 4.30% 01/04/2027 | 467,024 | 0.89 |
| Bonos | 37,878,740 | 72.41 | 587,000 HYUNDAI CAPITAL AMERICA INC 6.375% 144A 08/04/2030 | 600,908 | 1.15 |
| <i>Alemania</i> | 2,749,785 | 5.26 | 608,000 MCDONALDS CORP 4.70% 09/12/2035 | 580,980 | 1.11 |
| 400,000 ALLIANZ SE VAR REGS PERPETUAL USD (ISIN USX10001AB51) | 280,461 | 0.54 | 270,000 MORGAN STANLEY VAR 08/05/2026 | 265,043 | 0.51 |
| 300,000 COMMERZBANK AG VAR 29/12/2031 | 246,234 | 0.47 | 650,000 NESTLE HOLDINGS INC 3.625% 144A 24/09/2028 | 617,613 | 1.18 |
| 450,000 DEUTSCHE BAHN FINANCE GMBH 1.875% 24/05/2030 | 429,602 | 0.82 | 415,000 PVH CORP 3.625% REGS 15/07/2024 | 419,679 | 0.80 |
| 400,000 EVONIK INDUSTRIES AG 2.25% 25/09/2027 | 381,592 | 0.73 | 500,000 SABINE PASS LIQUEFACTION LLC 4.50% 15/05/2030 | 460,170 | 0.88 |
| 500,000 LANDESBANK HESSEN THUERINGEN VAR 15/09/2032 | 486,742 | 0.93 | 300,000 SOLVAY FINANCE AMERICA 4.45% 144A 03/12/2025 | 285,922 | 0.55 |
| 500,000 THYSSENKRUPP AG 1.875% 06/03/2023 | 488,500 | 0.94 | 509,000 THE WALT DISNEY COMPANY 6.40% 15/12/2035 | 568,135 | 1.09 |
| 200,000 VANTAGE TOWERS AG 0% 31/03/2025 | 183,608 | 0.35 | 80,000 TOYOTA MOTOR CREDIT CORP 2.90% 30/03/2023 | 76,482 | 0.15 |
| 300,000 VONOVIA SE 0.375% 16/06/2027 | 253,046 | 0.48 | 1,457,900 USA T-BONDS 1.375% 15/10/2022 | 1,392,203 | 2.65 |
| <i>Austria</i> | 545,621 | 1.04 | 630,000 VERIZON COMMUNICATIONS INC 4.40% 01/11/2034 | 578,808 | 1.11 |
| 300,000 OMV AG VAR PERPETUAL | 286,311 | 0.54 | 540,000 VISA INC 1.50% 15/06/2026 | 529,235 | 1.01 |
| 300,000 OMV AG VAR PERPETUAL EUR (ISIN XS2224439385) | 259,310 | 0.50 | 450,000 WEA FINANCE LLC 2.875% REGS 15/01/2027 | 380,889 | 0.73 |
| <i>Bélgica</i> | 236,750 | 0.45 | <i>Finlandia</i> | 266,142 | 0.51 |
| 300,000 VGP SA 1.625% 17/01/2027 | 236,750 | 0.45 | 300,000 CASTELLUM HELSINKI FINANCE HOLDING ABP 2.00% 24/03/2025 | 266,142 | 0.51 |
| <i>Corea del Sur</i> | 120,519 | 0.23 | <i>Francia</i> | 7,275,683 | 13.90 |
| 190,000 THE EXPORT IMPORT BANK OF KOREA 4.00% 07/06/2027 | 120,519 | 0.23 | 200,000 ALSTOM SA 0.125% 27/07/2027 | 173,017 | 0.33 |
| <i>Dinamarca</i> | 423,062 | 0.81 | 200,000 APRR STE DES AUTOROUTES PARIS RHINE RHONE 1.875% 03/01/2029 | 190,455 | 0.36 |
| 430,000 ORSTED 2.25% 14/06/2028 | 423,062 | 0.81 | 200,000 AUCHAN HOLDING SA 2.875% 29/01/2026 | 187,168 | 0.36 |
| <i>España</i> | 2,006,850 | 3.84 | 200,000 AXA SA VAR PERPETUAL | 195,365 | 0.37 |
| 300,000 BANCO DE SABADELL SA 1.75% 10/05/2024 | 290,500 | 0.56 | 500,000 BANQUE FEDERATIVE DU CREDIT MUTUEL VAR 16/06/2032 | 485,607 | 0.93 |
| 200,000 BANCO SANTANDER SA 1.375% 05/01/2026 | 188,600 | 0.36 | 200,000 BNP PARIBAS SA VAR 13/04/2027 | 178,769 | 0.34 |
| 500,000 CAIXABANK SA VAR 15/02/2029 | 494,750 | 0.95 | 500,000 BNP PARIBAS SA VAR 31/03/2032 | 455,735 | 0.87 |
| 300,000 CELLNEX FINANCE COMPANY 0.75% 15/11/2026 | 254,192 | 0.49 | 500,000 BPCE SA 0.25% 14/01/2031 | 387,297 | 0.74 |
| 300,000 CELLNEX FINANCE COMPANY 2.25% 12/04/2026 | 279,303 | 0.53 | 200,000 BPCE SA 0.50% 15/09/2027 | 177,990 | 0.34 |
| 300,000 IBERCAJA BANCO SAU VAR 23/07/2030 | 262,559 | 0.50 | 400,000 CARREFOUR SA 2.375% 30/10/2029 | 365,108 | 0.70 |
| 300,000 INMOBILIARIA COLONIAL SOCIMI SA 0.75% 22/06/2029 | 236,946 | 0.45 | 200,000 COVIVIO HOTELS SCA 1.00% 27/07/2029 | 159,414 | 0.30 |
| <i>Estados Unidos de América</i> | 10,568,542 | 20.19 | 120,000 CREDIT AGRICOLE SA VAR REGS PERPETUAL | 113,499 | 0.22 |
| 199,000 ABBVIE INC 2.95% 21/11/2026 | 180,506 | 0.35 | 300,000 CREDIT AGRICOLE SA VAR 22/04/2027 | 286,986 | 0.55 |
| 500,000 ANHEUSER BUSCH INBEV WORLDWIDE INC 4.50% 01/06/2050 | 430,159 | 0.82 | 300,000 ELECTRICITE DE FRANCE VAR PERPETUAL EUR (ISIN FR0013367612) | 275,634 | 0.53 |
| 500,000 AT&T INC 3.50% 15/09/2053 | 363,442 | 0.69 | 300,000 L OREAL SA 0.875% 29/06/2026 | 289,494 | 0.55 |
| 180,000 BANK OF AMERICA CORP VAR 24/08/2028 | 158,063 | 0.30 | 300,000 MUTUELLE ASSURANCE DES COMMERCANTS ET INDUSTRIELS DE FRANCE 0.625% 21/06/2027 | 257,132 | 0.49 |
| 130,000 CELANESE US HOLDINGS LLC 0.625% 10/09/2028 | 100,806 | 0.19 | 200,000 ORANGE SA VAR PERPETUAL EUR (ISIN FR0013413887) | 187,150 | 0.36 |
| 220,000 DELL INTERNATIONAL LLC EMC CORP 4.90% 01/10/2026 | 210,770 | 0.40 | 300,000 PERNOD RICARD SA 1.375% 07/04/2029 | 274,266 | 0.52 |
| 600,000 FORD MOTOR CO 9.00% 22/04/2025 | 615,783 | 1.18 | 300,000 RENAULT SA 2.00% 28/09/2026 | 243,126 | 0.46 |
| 500,000 GENERAL MOTORS CO. 5.20% 01/04/2045 | 403,420 | 0.77 | 500,000 SAFRAN SA 0.125% 16/03/2026 | 453,290 | 0.87 |
| 400,000 GENERAL MOTORS FINANCIAL CO 0.60% 20/05/2027 | 336,214 | 0.64 | 650,000 SANOFI SA 3.625% 19/06/2028 | 614,087 | 1.18 |
| | | | 200,000 SOCIETE GENERALE PARIS VAR 22/09/2028 | 174,713 | 0.33 |
| | | | 400,000 SOCIETE GENERALE PARIS VAR 30/05/2025 | 395,180 | 0.76 |
| | | | 400,000 SUEZ SA 1.875% 24/05/2027 | 382,616 | 0.73 |
| | | | 500,000 UNIBAIL-RODAMCO SE VAR PERPETUAL EUR (ISIN FR0013330529) | 372,585 | 0.71 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|-----------|---|----------------|-----------|---|-------------------------|
| | EUR | | | EUR | |
| | | | 200,000 | REPSOL INTERNATIONAL FINANCE BV VAR PERPETUAL EUR (ISIN XS2185997884) | 180,716 0.35 |
| 1,100,000 | BLACK SEA TRADE DEVELOPMENT TERM NOTES 3.50% 25/06/2024 | 989,021 1.89 | 500,000 | SAIPEM FINANCE INTERNATIONAL BV 3.375% 15/07/2026 | 396,393 0.76 |
| | <i>Hong Kong (China)</i> | 265,675 0.51 | 650,000 | SHELL INTERNATIONAL FINANCE BV 3.875% 13/11/2028 | 613,845 1.18 |
| 325,000 | AIA GROUP LTD VAR 09/09/2033 | 265,675 0.51 | 260,000 | TENNET HOLDING BV VAR PERPETUAL EUR (ISIN XS1591694481) | 251,048 0.48 |
| | <i>Irlanda</i> | 159,626 0.31 | 270,000 | TENNET HOLDING BV 1.625% 17/11/2026 | 263,409 0.50 |
| 190,000 | DXC CAPITAL FUDING LTD 0.45% REGS 15/09/2027 | 159,626 0.31 | 475,000 | UP JOHN FINANCE BV 1.023% 23/06/2024 | 456,501 0.87 |
| | <i>Isla de Jersey</i> | 254,246 0.49 | 200,000 | WINTERSHALL DEA FINANCE BV 0.84% 25/09/2025 | 183,747 0.35 |
| 210,000 | HEATHROW FUNDING LTD 7.125% 14/02/2024 | 254,246 0.49 | | <i>Reino Unido</i> | 845,738 1.62 |
| | <i>Italia</i> | 3,019,682 5.77 | 195,000 | BARCLAYS PLC VAR 09/08/2029 | 159,278 0.30 |
| 275,000 | A2A SPA 2.50% 15/06/2026 | 270,586 0.52 | 300,000 | INTERCONTINENTAL HOTELS GROUP PLC 1.625% 08/10/2024 | 286,924 0.56 |
| 200,000 | CASSA DEPOSITI E PRESTITI SPA 1.00% 11/02/2030 | 172,544 0.33 | 250,000 | NATWEST GROUP PLC VAR 02/03/2026 | 240,263 0.46 |
| 250,000 | ENI S P A 1.50% 02/02/2026 | 243,086 0.46 | 165,000 | SANTANDER UK GROUP HOLDINGS PLC VAR 28/02/2025 | 159,273 0.30 |
| 120,000 | FNM SPA 0.75% 20/10/2026 | 104,233 0.20 | | <i>Suecia</i> | 1,618,502 3.09 |
| 300,000 | INTESA SANPAOLO SPA 0.625% 24/02/2026 | 267,417 0.51 | 220,000 | CASTELLUM AB VAR PERPETUAL | 107,149 0.20 |
| 10,000 | INTESA SANPAOLO SPA 3.375% 12/01/2023 | 9,549 0.02 | 700,000 | CASTELLUM AB 0.75% 04/09/2026 | 560,154 1.07 |
| 150,000 | INTESA SANPAOLO SPA 3.875% 12/01/2028 | 133,401 0.26 | 435,000 | SKANDINAVISKA ENSKILDA BANKEN AB 1.75% 11/11/2026 | 423,342 0.81 |
| 500,000 | INTESA SANPAOLO SPA 4.00% 23/09/2029 | 427,495 0.82 | 300,000 | TELIA COMPANY AB VAR 30/06/2083 | 266,169 0.51 |
| 110,000 | LEASYS SPA 0% 22/07/2024 | 105,177 0.20 | 280,000 | VOLVO CAR AB 4.25% 31/05/2028 | 261,688 0.50 |
| 300,000 | UNICREDIT SPA VAR 15/01/2032 | 254,937 0.49 | | Títulos respaldados por activos y títulos con respaldo hipotecario | 257,248 0.49 |
| 1,200,000 | UNICREDIT SPA 2.569% REGS 22/09/2026 | 1,031,257 1.96 | | <i>Reino Unido</i> | 257,248 0.49 |
| | <i>Japón</i> | 368,875 0.71 | 270,000 | LANARK MASTER ISSUER PLC VAR 22/12/2069 | 257,248 0.49 |
| 370,000 | MITSUBISHI UFJ FINANCIAL GROUP INC VAR 14/06/2025 | 368,875 0.71 | | Acción/Participaciones de OICVM/OIC | 3,421,285 6.54 |
| | <i>Luxemburgo</i> | 2,222,495 4.25 | | Acción/Participaciones en fondos de inversión | 3,421,285 6.54 |
| 300,000 | AROUNDTOWN SA 0% 16/07/2026 | 244,367 0.47 | | <i>Francia</i> | 1,742,963 3.33 |
| 100,000 | AROUNDTOWN SA 0.375% 15/04/2027 | 78,221 0.15 | 2 | AMUNDI EURO LIQUIDITY SRI FCP | 1,742,963 3.33 |
| 600,000 | AROUNDTOWN SA 1.625% 31/01/2028 | 483,777 0.92 | | <i>Irlanda</i> | 1,678,321 3.21 |
| 110,000 | BECTON DICKINSON EURO FINANCE SARL 1.208% 04/06/2026 | 103,578 0.20 | 329,632 | ISHARES IV PLC ISHARES CHINA CNY BOND UCITS ETF | 1,678,321 3.21 |
| 275,000 | CPI PROPERTY GROUP S.A. 2.75% 12/05/2026 | 244,878 0.47 | | <i>Luxemburgo</i> | 1 0.00 |
| 300,000 | NESTLE FINANCE INTERNATIONAL LTD 0.875% 29/03/2027 | 283,846 0.54 | 0.001 | AMUNDI FUNDS GLOBAL CORPORATE BOND - O USD (C) | 1 0.00 |
| 325,000 | SES SA 3.50% 14/01/2029 | 318,618 0.61 | | Instrumentos del mercado monetario | 7,995,570 15.28 |
| 500,000 | TRATON FINANCE LUXEMBOURG SA 0.125% 24/03/2025 | 465,210 0.89 | | <i>Italia</i> | 7,995,570 15.28 |
| | <i>Países Bajos</i> | 3,941,926 7.54 | 2,000,000 | ITALY BOT 0% 14/02/2023 | 1,996,680 3.82 |
| 200,000 | ABN AMRO BANK NV 1.25% 28/05/2025 | 192,667 0.37 | 1,500,000 | ITALY BOT 0% 14/04/2023 | 1,498,020 2.86 |
| 250,000 | AT SECURITIES BV VAR PERPETUAL | 216,813 0.41 | 3,000,000 | ITALY BOT 0% 14/07/2022 | 3,000,570 5.73 |
| 250,000 | ENEL FINANCE INTERNATIONAL NV 0% 28/05/2026 | 224,950 0.43 | 1,500,000 | ITALY BOT 0% 14/11/2022 | 1,500,300 2.87 |
| 220,000 | GSK CONSUMER HEALTHCARE CAPITAL 1.25% 29/03/2026 | 211,507 0.40 | | Total cartera de títulos | 49,552,843 94.72 |
| 300,000 | IBERDROLA INTERNATIONAL BV VAR PERPETUAL | 263,010 0.50 | | | |
| 500,000 | ING GROUP NV VAR 23/05/2026 | 487,320 0.94 | | | |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL |
|--|-------------------|--------------|
| | EUR | |
| Posiciones a largo plazo | 74,554,815 | 89.47 |
| Instrumentos del mercado monetario | 73,987,057 | 88.79 |
| <i>Alemania</i> | 20,001,000 | 24.00 |
| 11,000,000 GERMANY BUBILLS 0% 14/12/2022 | 11,005,500 | 13.20 |
| 9,000,000 GERMANY BUBILLS 0% 22/03/2023 | 8,995,500 | 10.80 |
| <i>España</i> | 15,000,900 | 18.00 |
| 15,000,000 SPAIN 0% 08/07/2022 | 15,000,900 | 18.00 |
| <i>Francia</i> | 13,996,555 | 16.80 |
| 5,000,000 BPCE SFH 0% 05/08/2022 | 5,002,611 | 6.01 |
| 4,000,000 FRANCE BTF 0% 19/04/2023 | 3,993,200 | 4.79 |
| 5,000,000 VEOLIA ENVIRONMENT SA 0% 11/07/2022 | 5,000,744 | 6.00 |
| <i>Italia</i> | 19,982,450 | 23.98 |
| 5,000,000 ITALY BOT 0% 13/01/2023 | 4,997,250 | 6.00 |
| 5,000,000 ITALY BOT 0% 14/03/2023 | 4,990,800 | 5.99 |
| 5,000,000 ITALY BOT 0% 14/04/2023 | 4,993,400 | 5.99 |
| 5,000,000 ITALY BOT 0% 14/11/2022 | 5,001,000 | 6.00 |
| <i>Países Bajos</i> | 5,006,152 | 6.01 |
| 5,000,000 IBERDROLA INTERNATIONAL BV 0% 28/09/2022 | 5,006,152 | 6.01 |
| Instrumentos derivados | 567,758 | 0.68 |
| Opciones | 567,758 | 0.68 |
| <i>Luxemburgo</i> | 567,758 | 0.68 |
| 3,300,000 EUR(P)/USD(C)OTC - 1.19 - 09.03.23 PUT | 387,597 | 0.47 |
| 1,500,000 USD(C)/CAD(P)OTC - 1.279 - 12.07.22 CALL | 15,217 | 0.02 |
| 4,400,000 USD(C)/HKD(P)OTC - 7.90 - 15.05.23 CALL | 9,869 | 0.01 |
| 3,000,000 USD(C)/TWD(P)OTC - 27.80 - 09.12.22 CALL | 151,958 | 0.18 |
| 1,300,000 USD(P)/TRY(C)OTC - 9.51 - 19.04.23 PUT | 3,117 | 0.00 |
| Posiciones a corto plazo | -395,617 | -0.47 |
| Instrumentos derivados | -395,617 | -0.47 |
| Opciones | -395,617 | -0.47 |
| <i>Luxemburgo</i> | -395,617 | -0.47 |
| -3,300,000 EUR(P)/USD(C)OTC - 1.19 - 09.03.23 PUT | -387,596 | -0.46 |
| -3,000,000 USD(C)/CAD(P)OTC - 1.30 - 12.07.22 CALL | -8,021 | -0.01 |
| Total cartera de títulos | 74,159,198 | 89.00 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---|----------------------|--------------|--|--------------------|--------------|
| | EUR | | | EUR | |
| Posiciones a largo plazo | 1,398,419,686 | 89.90 | 48,017 THALES SA | 5,620,390 | 0.36 |
| Valores mobiliarios admitidos a cotización oficial en una bolsa de valores y/o negociados en otro mercado regulado | 1,078,193,838 | 69.32 | 479,721 VIVENDI | 4,651,375 | 0.30 |
| Acciones | 166,995,270 | 10.74 | <i>Irlanda</i> | 971,685 | 0.06 |
| <i>Alemania</i> | 9,359,754 | 0.60 | 29,445 CRH PLC | 971,685 | 0.06 |
| 384,424 DEUTSCHE TELEKOM AG-NOM | 7,283,297 | 0.47 | <i>Italia</i> | 3,113,377 | 0.20 |
| 30,130 GEA GROUP AG | 990,976 | 0.06 | 622,800 SNAM RETE GAS | 3,113,377 | 0.20 |
| 18,587 HENKEL KGAA | 1,085,481 | 0.07 | <i>Japón</i> | 8,711,784 | 0.56 |
| <i>Australia</i> | 981,861 | 0.06 | 52,800 AJINOMOTO CO INC | 1,226,786 | 0.08 |
| 168,105 DEXUS PROP STAPLED SECURITY REIT | 981,861 | 0.06 | 173,300 KDDI CORP | 5,233,299 | 0.34 |
| <i>Bélgica</i> | 4,952,424 | 0.32 | 30,400 NEC CORP | 1,127,990 | 0.07 |
| 76,107 ANHEUSER BUSCH INBEV SA/NV | 3,908,855 | 0.25 | 28,500 YAMAHA CORP | 1,123,709 | 0.07 |
| 13,097 GROUPE BRUXELLES LAMBERT | 1,043,569 | 0.07 | <i>Noruega</i> | 7,925,974 | 0.51 |
| <i>Canadá</i> | 3,053,403 | 0.20 | 161,251 EQUINOR ASA | 5,347,843 | 0.34 |
| 21,600 CANADIAN IMPERIAL BANK OF COM | 991,145 | 0.06 | 64,696 YARA INTERNATIONAL ASA | 2,578,131 | 0.17 |
| 15,900 CDN PACIFIC RAILWAY LTD | 1,055,598 | 0.08 | <i>Países Bajos</i> | 7,194,577 | 0.46 |
| 41,300 POWER CORP OF CANADA | 1,006,660 | 0.06 | 2,115,430 KONINKLIJKE KPN NV | 7,194,577 | 0.46 |
| <i>Curasao</i> | 2,758,317 | 0.18 | <i>Portugal</i> | 5,104,208 | 0.33 |
| 79,969 SCHLUMBERGER LTD | 2,758,317 | 0.18 | 456,344 GALP ENERGIA SGPS SA-B | 5,104,208 | 0.33 |
| <i>España</i> | 16,268,777 | 1.05 | <i>Reino Unido</i> | 27,626,782 | 1.78 |
| 209,742 NATURGY ENERGY GROUP SA | 5,761,613 | 0.37 | 752,948 BAE SYSTEMS PLC | 7,261,820 | 0.48 |
| 329,594 REPSOL | 4,630,796 | 0.30 | 2,711,231 BT GROUP PLC | 5,867,825 | 0.38 |
| 1,208,632 TELEFONICA SA | 5,876,368 | 0.38 | 5,401,578 CENTRICA PLC | 5,020,054 | 0.32 |
| <i>Estados Unidos de América</i> | 51,749,598 | 3.32 | 86,131 SEVERN TRENT PLC | 2,720,611 | 0.17 |
| 2,803 ADOBE INC | 976,392 | 0.06 | 92,129 UNITED UTILITIES GROUP PLC | 1,091,677 | 0.07 |
| 11,936 AKAMAI TECHNOLOGIES INC | 1,043,066 | 0.07 | 3,849,878 VODAFONE GROUP | 5,664,795 | 0.36 |
| 48,910 ARCHER-DANIELS MIDLAND CO | 3,619,186 | 0.23 | <i>Suiza</i> | 4,941,705 | 0.32 |
| 278,925 AT&T INC | 5,588,105 | 0.36 | 44,384 NESTLE SA | 4,941,705 | 0.32 |
| 15,504 BEST BUY CO INC | 965,876 | 0.06 | Bonos | 862,134,369 | 55.42 |
| 6,041 BIOGEN INC | 1,186,098 | 0.08 | <i>Alemania</i> | 88,013,302 | 5.65 |
| 19,757 CF INDUSTRIES HOLDINGS INC | 1,612,006 | 0.10 | 2,200,000 ADLER PELZER HOLDING GMBH 4.125% REGS 01/04/2024 | 1,712,458 | 0.11 |
| 12,664 CVS HEALTH CORP | 1,125,702 | 0.07 | 800,000 ALLIANZ SE VAR PERPETUAL EUR (ISIN DE000A289FK7) | 576,032 | 0.04 |
| 23,749 DELL TECHNOLOGIES INC | 1,058,818 | 0.07 | 800,000 ALLIANZ SE VAR PERPETUAL EUR (ISIN DE000A3E5TR0) | 549,832 | 0.04 |
| 25,569 EBAY INC | 1,018,651 | 0.07 | 1,300,000 ALLIANZ SE VAR 05/07/2052 | 1,246,908 | 0.08 |
| 15,623 ELEVANCE HEALTH INC | 7,219,053 | 0.46 | 500,000 AMPRION GMBH 0.625% 23/09/2033 | 350,655 | 0.02 |
| 25,856 ELI LILLY & CO | 8,001,028 | 0.51 | 900,000 BAYER AG VAR 25/03/2082 | 754,884 | 0.05 |
| 27,906 INTEL CORP | 1,003,116 | 0.06 | 1,100,000 COMMERZBANK AG VAR 14/09/2027 | 1,074,623 | 0.07 |
| 60,316 KINDER MORGAN | 967,525 | 0.06 | 1,700,000 COMMERZBANK AG VAR 29/12/2031 | 1,393,694 | 0.09 |
| 13,638 MOSAIC CO THE -WI | 619,381 | 0.04 | 800,000 DEUTSCHE BAHN FINANCE GMBH 1.875% 24/05/2030 | 761,480 | 0.05 |
| 35,051 PEPSICO INC | 5,574,230 | 0.36 | 1,000,000 DEUTSCHE BANK AG VAR PERPETUAL EUR (ISIN DE000DL19V55) | 780,980 | 0.05 |
| 162,107 PFIZER INC | 8,042,939 | 0.53 | 400,000 DEUTSCHE BANK AG VAR 24/05/2028 | 382,652 | 0.02 |
| 8,817 QUEST DIAGNOSTICS INC | 1,133,909 | 0.07 | 1,200,000 DEUTSCHE BANK AG VAR 24/06/2026 | 1,347,490 | 0.09 |
| 55,216 REGIONS FINANCIAL CORP | 994,517 | 0.06 | 700,000 DEUTSCHE BANK AG VAR 24/06/2032 | 641,214 | 0.04 |
| <i>Francia</i> | 12,281,044 | 0.79 | | | |
| 35,493 BOUYGUES | 1,042,074 | 0.07 | | | |
| 37,236 CIE GENERALE DES ETABLISSEMENTS MICHELIN SA | 967,205 | 0.06 | | | |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | | Valor de mercado | % del VL | Cantidad | | Valor de mercado | % del VL |
|------------|---|------------------|----------|------------|---|------------------|----------|
| | | EUR | | | | EUR | |
| 1,200,000 | DEUTSCHE LUFTHANSA AG 2.00% 14/07/2024 | 1,125,432 | 0.07 | | | | |
| 500,000 | DEUTSCHE LUFTHANSA AG 2.875% 11/02/2025 | 448,065 | 0.03 | | <i>Austria</i> | 6,380,407 | 0.41 |
| 1,500,000 | DEUTSCHE LUFTHANSA AG 2.875% 16/05/2027 | 1,189,335 | 0.08 | 600,000 | BAWAG GROUP AG VAR 23/09/2030 | 545,490 | 0.04 |
| 1,000,000 | DEUTSCHE LUFTHANSA AG 3.00% 29/05/2026 | 845,220 | 0.05 | 600,000 | ERSTE GROUP BANK AG VAR 07/06/2033 | 571,884 | 0.04 |
| 800,000 | DEUTSCHE LUFTHANSA AG 3.75% 11/02/2028 | 645,568 | 0.04 | 1,100,000 | ERSTE GROUP BANK AG VAR 16/11/2028 | 934,406 | 0.06 |
| 1,000,000 | DEUTSCHE PFANDBRIEFBANK AG 0.25% 17/01/2025 | 933,140 | 0.06 | 2,500,000 | KLABIN AUSTRIA GMBH 3.20% REGS 12/01/2031 | 1,826,271 | 0.11 |
| 900,000 | DIC ASSET AG 2.25% 22/09/2026 | 605,241 | 0.04 | 1,790,000 | SUZANO AUSTRIA GMBH 2.50% 15/09/2028 | 1,394,024 | 0.09 |
| 810,000 | E ON SE 0.125% 18/01/2026 | 743,321 | 0.05 | 1,200,000 | VIENNA INSURANCE GROUP AG WIENER VERSICHERUNG GRUPPE VAR 15/06/2042 | 1,108,332 | 0.07 |
| 900,000 | E ON SE 0.875% 18/10/2034 | 671,256 | 0.04 | | <i>Bélgica</i> | 38,359,934 | 2.47 |
| 800,000 | EVONIK INDUSTRIES AG 2.25% 25/09/2027 | 761,656 | 0.05 | 800,000 | AEDIFICA SA 0.75% 09/09/2031 | 566,744 | 0.04 |
| 450,000 | FRESENIUS SE AND CO KGAA 1.875% 24/05/2025 | 438,120 | 0.03 | 1,300,000 | ALIAxis FINANCE 0.875% 08/11/2028 | 935,857 | 0.06 |
| 550,000 | FRESENIUS SE AND CO KGAA 2.875% 24/05/2030 | 513,458 | 0.03 | 700,000 | BELFIUS BANQUE SA/NV VAR 06/04/2034 | 552,097 | 0.04 |
| 25,000,000 | GERMANY BUND 0% 16/09/2022 | 25,026,500 | 1.62 | 25,000,000 | BELGIUM 2.25% 22/06/2023 | 25,427,500 | 1.62 |
| 1,200,000 | HOCHTIEF AG 0.625% 26/04/2029 | 804,288 | 0.05 | 4,050,000 | EUROPEAN UNION 2.625% 04/02/2048 | 4,231,764 | 0.27 |
| 1,900,000 | IHO VERWALTUNGS GMBH 3.75% REGS 15/09/2026 | 1,584,353 | 0.10 | 1,800,000 | KBC GROUP SA/NV VAR 07/12/2031 | 1,498,752 | 0.10 |
| 24,240,000 | KREDITANSTALT FUR WIEDERAUFBAU 1.375% 07/06/2032 | 22,841,352 | 1.47 | 800,000 | KBC GROUP SA/NV VAR 29/03/2026 | 769,840 | 0.05 |
| 2,000,000 | LANDESBANK HESSEN THURINGEN VAR 15/09/2032 | 1,943,120 | 0.12 | 1,050,000 | ONTEX GROUP 3.50% 15/07/2026 | 841,596 | 0.05 |
| 600,000 | LEG IMMOBILIEN SE 0.375% 17/01/2026 | 532,542 | 0.03 | 1,000,000 | SIL FIN 2.875% 11/04/2027 | 738,150 | 0.05 |
| 900,000 | LEG IMMOBILIEN SE 0.875% 17/01/2029 | 716,814 | 0.05 | 400,000 | SOFINA SA 1.00% 23/09/2028 | 315,680 | 0.02 |
| 1,000,000 | LEG IMMOBILIEN SE 0.875% 30/03/2033 | 659,720 | 0.04 | 1,100,000 | VGP SA 1.50% 08/04/2029 | 733,788 | 0.05 |
| 700,000 | LEG IMMOBILIEN SE 1.00% 19/11/2032 | 471,016 | 0.03 | 900,000 | VGP SA 1.625% 17/01/2027 | 709,146 | 0.05 |
| 700,000 | LEG IMMOBILIEN SE 1.50% 17/01/2034 | 481,866 | 0.03 | 1,500,000 | VGP SA 2.25% 17/01/2030 | 1,039,020 | 0.07 |
| 2,100,000 | MAHLE GMBH 2.375% 14/05/2028 | 1,399,608 | 0.09 | | <i>Brasil</i> | 2,414,466 | 0.16 |
| 700,000 | RWE AG 2.125% 24/05/2026 | 680,127 | 0.04 | 2,700,000 | BRAZIL 4.625% 13/01/2028 | 2,414,466 | 0.16 |
| 1,200,000 | RWE AG 2.75% 24/05/2030 | 1,137,564 | 0.07 | | <i>Canadá</i> | 5,866,625 | 0.38 |
| 1,000,000 | SCHAEFFLER AG 3.375% 12/10/2028 | 812,720 | 0.05 | 1,400,000 | BANK OF NOVA SCOTIA 0.25% 01/11/2028 | 1,156,050 | 0.07 |
| 1,500,000 | STANDARD PROFIL AUTOMOTIVE GMBH 6.25% REGS 30/04/2026 | 924,255 | 0.06 | 1,600,000 | CANADIAN IMPERIAL BANK OF COMMERCE CANADA 1.875% 27/01/2026 | 1,743,327 | 0.11 |
| 1,900,000 | TUI CRIUSES GMBH 6.50% REGS 15/05/2026 | 1,350,444 | 0.09 | 1,350,000 | THE TORONTO DOMINION BANK (CANADA) 0.75% 06/01/2026 | 1,154,819 | 0.07 |
| 1,600,000 | VIER GAS TRANSPORT GMBH 1.50% 25/09/2028 | 1,448,160 | 0.09 | 1,900,000 | THE TORONTO DOMINION BANK (CANADA) 0.864% 24/03/2027 | 1,812,429 | 0.13 |
| 800,000 | VOLKSWAGEN FINANCIAL SERVICES AG 0.125% 12/02/2027 | 683,912 | 0.04 | | <i>Chile</i> | 1,981,565 | 0.13 |
| 1,500,000 | VOLKSWAGEN FINANCIAL SERVICES AG 0.375% 12/02/2030 | 1,147,395 | 0.07 | 1,200,000 | CORPORACION NACIONAL DEL COBRE DE CHILE 3.70% REGS 30/01/2050 | 861,482 | 0.06 |
| 1,100,000 | VONOVIA SE 0.75% 01/09/2032 | 751,487 | 0.05 | 1,450,000 | EMPRESA NACIONAL DE TELECOMICACIONES SA ENTEL 3.05% REGS 14/09/2032 | 1,120,083 | 0.07 |
| 600,000 | VONOVIA SE 1.375% 28/01/2026 | 556,644 | 0.04 | | <i>China</i> | 2,755,599 | 0.18 |
| 500,000 | VONOVIA SE 1.625% 01/09/2051 | 252,765 | 0.02 | 3,850,000 | CHINA 0.625% 25/11/2035 | 2,755,599 | 0.18 |
| 600,000 | VONOVIA SE 1.875% 28/06/2028 | 524,916 | 0.03 | | <i>Colombia</i> | 3,391,399 | 0.22 |
| 1,000,000 | ZF FINANCE GMBH 3.75% 21/09/2028 | 789,020 | 0.05 | 1,850,000 | COLOMBIA 3.125% 15/04/2031 | 1,306,263 | 0.08 |
| | <i>Arabia Saudí</i> | 3,852,767 | 0.25 | 3,250,000 | COLOMBIA 5.20% 15/05/2049 | 2,085,136 | 0.14 |
| 2,300,000 | SAUDI ARABIA 2.25% REGS 02/02/2033 | 1,835,930 | 0.12 | | <i>Dinamarca</i> | 14,930,143 | 0.96 |
| 2,300,000 | SAUDI ARABIA 4.50% REGS 26/10/2046 | 2,016,837 | 0.13 | 1,000,000 | DANSKE BANK AS VAR REGS 01/04/2028 | 907,887 | 0.06 |
| | <i>Australia</i> | 6,717,041 | 0.43 | 800,000 | DANSKE BANK AS VAR REGS 28/03/2025 | 752,273 | 0.05 |
| 800,000 | COMMONWEALTH BANK OF AUSTRALIA 2.688% REGS 11/03/2031 | 623,992 | 0.04 | 900,000 | DANSKE BANK AS VAR 15/05/2031 | 784,764 | 0.05 |
| 1,300,000 | MACQUARIE GROUP LTD 0.943% 19/01/2029 | 1,087,983 | 0.07 | 800,000 | DANSKE BANK AS 1.621% REGS 11/09/2026 | 685,018 | 0.04 |
| 1,300,000 | NATIONAL AUSTRALIA BANK LTD VAR 15/09/2031 | 1,300,227 | 0.08 | 59,000,000 | DENMARK 1.75% 15/11/2025 | 8,092,670 | 0.52 |
| 1,300,000 | TOYOTA FINANCE AUSTRALIA LTD 3.92% 28/06/2027 | 1,529,946 | 0.10 | 700,000 | NYKREDIT REALKREDIT AS VAR 28/07/2031 | 618,149 | 0.04 |
| 1,600,000 | WESTPAC BANKING CORP 3.735% 26/08/2025 | 1,525,773 | 0.10 | | | | |
| 800,000 | WOOLWORTHS GROUP LTD 0.375% 15/11/2028 | 649,120 | 0.04 | | | | |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---------------|------------------|----------|--|------------------|----------|
| | EUR | | | EUR | |
| 900,000 | 754,524 | 0.05 | 1,900,000 | 1,619,997 | 0.11 |
| 1,600,000 | 1,491,072 | 0.10 | PROSEGURO COMPANIA DE SEGURIDAD SA 2.50% 06/04/2029 | | |
| 900,000 | 843,786 | 0.05 | 1,300,000 | 1,159,405 | 0.07 |
| | | | SANTANDER CONSUMER FINANCE S.A 0.50% 14/01/2027 | | |
| <i>España</i> | 37,809,668 | 2.43 | 900,000 | 858,672 | 0.06 |
| 600,000 | 490,326 | 0.03 | TELEFONICA EMISIONES SAU 2.592% 25/05/2031 | | |
| 1,100,000 | 886,655 | 0.06 | 800,000 | 615,152 | 0.04 |
| 1,400,000 | 1,200,164 | 0.08 | UNICAJA BANCO SA VAR PERPETUAL | | |
| 2,200,000 | 2,067,560 | 0.14 | 700,000 | 622,153 | 0.04 |
| 400,000 | 379,904 | 0.02 | UNICAJA BANCO SA VAR 01/12/2026 | | |
| 1,200,000 | 834,660 | 0.05 | 900,000 | 714,645 | 0.05 |
| 1,800,000 | 1,413,881 | 0.09 | UNICAJA BANCO SA VAR 19/07/2032 | | |
| 1,400,000 | 1,345,028 | 0.09 | 800,000 | 805,784 | 0.05 |
| 1,000,000 | 1,115,311 | 0.07 | | | |
| 200,000 | 152,512 | 0.01 | <i>Estados Unidos de América</i> | 68,136,190 | 4.37 |
| 800,000 | 766,712 | 0.05 | 900,000 | 857,547 | 0.06 |
| 400,000 | 341,308 | 0.02 | ALCON FINANCE CORP 2.375% 31/05/2028 | | |
| 400,000 | 353,104 | 0.02 | 1,300,000 | 989,404 | 0.06 |
| 2,000,000 | 1,382,300 | 0.09 | ALLIED UNIVERSAL HOLDCO LLC 3.625% REGS 01/06/2028 | | |
| 1,600,000 | 1,602,144 | 0.11 | 1,000,000 | 918,692 | 0.06 |
| 900,000 | 984,417 | 0.06 | ALLIED UNIVERSAL HOLDCO LLC/ALLIED UNIVERSAL FINANCE CORP 4.875% REGS 01/06/2028 | | |
| 800,000 | 661,552 | 0.04 | 1,100,000 | 1,137,135 | 0.07 |
| 1,400,000 | 1,334,956 | 0.09 | AMERICAN HONDA FINANCE CORP 0.75% 25/11/2026 | | |
| 1,600,000 | 1,432,560 | 0.09 | 700,000 | 603,673 | 0.04 |
| 1,100,000 | 872,586 | 0.06 | AMERICAN TOWER CORP 0.40% 15/02/2027 | | |
| 700,000 | 522,368 | 0.03 | 400,000 | 313,240 | 0.02 |
| 800,000 | 532,624 | 0.03 | AMERICAN TOWER CORP 0.95% 05/10/2030 | | |
| 1,200,000 | 816,372 | 0.05 | 650,000 | 516,817 | 0.03 |
| 800,000 | 745,464 | 0.05 | 900,000 | 739,275 | 0.05 |
| 600,000 | 481,764 | 0.03 | AMGEN INC 1.65% 15/08/2028 | | |
| 900,000 | 779,976 | 0.05 | 2,400,000 | 1,869,816 | 0.12 |
| 1,000,000 | 671,550 | 0.04 | AMGEN INC 2.00% 15/01/2032 | | |
| 1,400,000 | 1,389,962 | 0.09 | 1,200,000 | 896,328 | 0.06 |
| 600,000 | 525,318 | 0.03 | ARDAGH METAL PACKAGING 3.00% REGS 01/09/2029 | | |
| 800,000 | 628,944 | 0.04 | 400,000 | 327,002 | 0.02 |
| 200,000 | 187,810 | 0.01 | ARDAGH METAL PACKAGING 3.25% REGS 01/09/2028 | | |
| 800,000 | 681,016 | 0.04 | 1,000,000 | 834,225 | 0.05 |
| 1,500,000 | 1,069,425 | 0.07 | 1,000,000 | 736,104 | 0.05 |
| 1,000,000 | 882,200 | 0.06 | 800,000 | 674,848 | 0.04 |
| 700,000 | 619,871 | 0.04 | 2,000,000 | 1,856,024 | 0.12 |
| 1,100,000 | 875,336 | 0.06 | BANK OF AMERICA CORP VAR 02/04/2026 | | |
| 500,000 | 386,220 | 0.02 | 1,200,000 | 1,112,940 | 0.07 |
| | | | BANK OF AMERICA CORP VAR 27/04/2033 | | |
| | | | 1,200,000 | 1,162,140 | 0.07 |
| | | | BANK OF AMERICA CORP VAR 27/10/2026 | | |
| | | | 2,850,000 | 2,341,445 | 0.16 |
| | | | BBVA BANCOMER SA TEXAS AGENCY VAR REGS 18/01/2033 | | |
| | | | 1,480,000 | 1,234,794 | 0.08 |
| | | | BLACKSTONE PRIVATE CREDIT FUND 1.75% REGS 30/11/2026 | | |
| | | | 1,600,000 | 1,511,602 | 0.10 |
| | | | BMW US CAPITAL LLC 3.25% REGS 01/04/2025 | | |
| | | | 600,000 | 442,962 | 0.03 |
| | | | BORG WARNER INC 1.00% 19/05/2031 | | |
| | | | 1,400,000 | 1,086,106 | 0.07 |
| | | | CBOE GLOBAL MARKETS INC 1.625% 15/12/2030 | | |
| | | | 762,000 | 726,322 | 0.05 |
| | | | CITIGROUP INC USA VAR 24/05/2025 USD (ISIN US172967NQ03) | | |
| | | | 600,000 | 460,500 | 0.03 |
| | | | COCA COLA CO 0.50% 09/03/2033 | | |
| | | | 1,000,000 | 935,980 | 0.06 |
| | | | CREDIT SUISSE NEW YORK BRANCH 3.70% 21/02/2025 | | |
| | | | 1,450,000 | 1,371,429 | 0.09 |
| | | | DEUTSCHE BANK AG NY VAR 08/11/2023 | | |
| | | | 1,000,000 | 774,203 | 0.05 |
| | | | FORD MOTOR CREDIT CO LLC 2.90% 16/02/2028 | | |
| | | | 1,200,000 | 939,156 | 0.06 |
| | | | GENERAL MOTORS FINANCIAL CO 0.65% 07/09/2028 | | |
| | | | 600,000 | 596,612 | 0.04 |
| | | | GENERAL MOTORS FINANCIAL CO 1.55% 30/07/2027 | | |
| | | | 1,450,000 | 1,079,723 | 0.07 |
| | | | GENERAL MOTORS FINANCIAL CO 2.35% 08/01/2031 | | |
| | | | 750,000 | 699,689 | 0.04 |
| | | | GENERAL MOTORS FINANCIAL CO 3.80% 07/04/2025 | | |
| | | | 1,100,000 | 969,256 | 0.06 |
| | | | GENERAL MOTORS FINANCIAL CO 4.30% 06/04/2029 | | |

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Cartera de títulos a 30/06/22

| Cantidad | | Valor de mercado | % del VL | Cantidad | | Valor de mercado | % del VL |
|-----------|---|------------------|----------|-----------|--|------------------|----------|
| | | EUR | | | | EUR | |
| 1,100,000 | GOLDMAN SACHS GROUP INC VAR 29/10/2029 | 1,227,085 | 0.08 | 600,000 | VERIZON COMMUNICATIONS INC 0.75% 22/03/2032 | 475,614 | 0.03 |
| 1,100,000 | GOLDMAN SACHS GROUP INC 0.25% 26/01/2028 | 922,097 | 0.06 | 1,200,000 | VERIZON COMMUNICATIONS INC 1.75% 20/01/2031 | 923,763 | 0.06 |
| 1,000,000 | GSK CONSUMER HEALTHCARE CAPITAL US LLC 3.375% REGS 24/03/2027 | 915,510 | 0.06 | 500,000 | VISA INC 0.75% 15/08/2027 | 414,558 | 0.03 |
| 1,000,000 | GSK CONSUMER HEALTHCARE CAPITAL US LLC 3.375% REGS 24/03/2029 | 895,461 | 0.06 | 1,300,000 | VISA INC 2.00% 15/06/2029 | 1,255,761 | 0.08 |
| 500,000 | GSK CONSUMER HEALTHCARE CAPITAL US LLC 4.00% REGS 24/03/2052 | 414,726 | 0.03 | 1,200,000 | VISA INC 2.375% 15/06/2034 | 1,129,056 | 0.07 |
| 1,500,000 | HYUNDAI CAPITAL AMERICA INC 1.65% REGS 17/09/2026 | 1,267,722 | 0.08 | 960,000 | VOLKSWAGEN GROUP OF AMERICA FINANCE 1.25% 144A 24/11/2025 | 824,299 | 0.05 |
| 1,500,000 | HYUNDAI CAPITAL AMERICA INC 2.10% REGS 15/09/2028 | 1,208,365 | 0.08 | | <i>Finlandia</i> | 8,428,830 | 0.54 |
| 750,000 | INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT IBRD 0% 10/03/2025 | 365,373 | 0.02 | 1,200,000 | BALDER FINLAND OYJ 2.00% 18/01/2031 | 714,888 | 0.05 |
| 2,000,000 | INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT IBRD 0% 28/10/2024 | 983,000 | 0.06 | 1,000,000 | CASTELLUM HELSINKI FINANCE HOLDING ABP 0.875% 17/09/2029 | 679,750 | 0.04 |
| 900,000 | IQVIA INC 2.25% REGS 15/03/2029 | 714,861 | 0.05 | 900,000 | CASTELLUM HELSINKI FINANCE HOLDING ABP 2.00% 24/03/2025 | 797,706 | 0.05 |
| 1,000,000 | JP MORGAN CHASE BANK NA VAR 01/06/2025 | 895,241 | 0.06 | 300,000 | FINNAIR OYJ 4.25% 19/05/2025 | 249,795 | 0.02 |
| 600,000 | JP MORGAN CHASE BANK NA VAR 28/04/2026 | 640,358 | 0.04 | 600,000 | HUHTAMAKI OYJ 4.25% 09/06/2027 | 582,498 | 0.04 |
| 1,400,000 | JPMORGAN CHASE AND CO VAR 09/08/2025 | 1,243,656 | 0.08 | 600,000 | NORDEA BANK ABP VAR REGS PERPETUAL | 425,151 | 0.03 |
| 800,000 | JPMORGAN CHASE AND CO VAR 23/03/2030 | 732,224 | 0.05 | 800,000 | NORDEA BANK ABP VAR 09/12/2032 | 774,145 | 0.05 |
| 450,000 | KROGER CO 1.70% 15/01/2031 | 343,415 | 0.02 | 1,400,000 | NORDEA BANK ABP VAR 18/08/2031 | 1,230,012 | 0.07 |
| 350,000 | LEVEL 3 FINANCING INC 3.625% REGS 15/01/2029 | 257,118 | 0.02 | 1,000,000 | NORDEA BANK ABP 2.50% 23/05/2029 | 949,590 | 0.05 |
| 1,050,000 | LOWES COMPANIES INC 1.30% 15/04/2028 | 849,340 | 0.05 | 500,000 | OP CORPORATE BANK PLC 0.625% 27/07/2027 | 438,250 | 0.03 |
| 1,280,000 | MANPOWERGROUP 3.50% 30/06/2027 | 1,281,920 | 0.08 | 300,000 | STORA ENSO OYJ 0.625% 02/12/2030 | 235,077 | 0.02 |
| 1,200,000 | MCDONALDS CORP 2.375% 31/05/2029 | 1,140,516 | 0.07 | 800,000 | UPM KYMMENE CORP 0.50% 22/03/2031 | 603,912 | 0.04 |
| 1,200,000 | MCDONALDS CORP 3.00% 31/05/2034 | 1,120,800 | 0.07 | 800,000 | UPM KYMMENE CORP 2.25% 23/05/2029 | 748,056 | 0.05 |
| 500,000 | MCDONALDS CORP 3.75% 31/05/2038 | 547,659 | 0.04 | | <i>Francia</i> | 62,546,940 | 4.02 |
| 950,000 | MCKESSON CORP 0.90% 03/12/2025 | 818,647 | 0.05 | 800,000 | ACCOR SA 2.375% 29/11/2028 | 637,896 | 0.04 |
| 1,000,000 | NASDAQ INC 1.65% 15/01/2031 | 752,442 | 0.05 | 800,000 | ALD SA 4.00% 05/07/2027 | 808,120 | 0.05 |
| 800,000 | NATIONAL GRID NA INC 0.41% 20/01/2026 | 733,368 | 0.05 | 400,000 | ALTAREA 1.75% 16/01/2030 | 285,528 | 0.02 |
| 700,000 | NESTLE HOLDINGS INC 0.625% REGS 15/01/2026 | 603,401 | 0.04 | 500,000 | ALTICE FRANCE SA 4.00% REGS 15/07/2029 | 367,000 | 0.02 |
| 2,000,000 | NEXTERA ENERGY CAPITAL HOLDING PLC 2.94% 21/03/2024 | 1,885,235 | 0.12 | 400,000 | ALTICE FRANCE SA 5.125% REGS 15/01/2029 | 296,661 | 0.02 |
| 436,000 | NISSAN MOTOR ACCEPTANCE COMPANY 2.45% REGS 15/09/2028 | 339,738 | 0.02 | 800,000 | ALTICE FRANCE SA 5.125% REGS 15/07/2029 | 582,364 | 0.04 |
| 477,000 | PERKINELMER INC 1.90% 15/09/2028 | 380,021 | 0.02 | 1,619,000 | ALTICE FRANCE SA 5.50% REGS 15/10/2029 | 1,184,985 | 0.08 |
| 475,000 | PERKINELMER INC 2.25% 15/09/2031 | 360,990 | 0.02 | 800,000 | ATOS SE 2.50% 07/11/2028 | 533,896 | 0.03 |
| 900,000 | PROLOGIS EURO FINANCE 0.50% 16/02/2032 | 663,723 | 0.04 | 1,100,000 | AXA SA VAR 10/03/2043 | 1,040,886 | 0.07 |
| 400,000 | PUBLIC STORAGE 0.50% 09/09/2030 | 313,880 | 0.02 | 1,400,000 | BANQUE FEDERATIVE DU CREDIT MUTUEL VAR 16/06/2032 | 1,357,272 | 0.09 |
| 600,000 | ROCHE HOLDING INC 0.991% REGS 05/03/2026 | 522,814 | 0.03 | 1,100,000 | BANQUE FEDERATIVE DU CREDIT MUTUEL 0.625% 19/11/2027 | 954,701 | 0.06 |
| 566,000 | SEMPRA ENERGY 3.70% 01/04/2029 | 509,690 | 0.03 | 1,400,000 | BANQUE FEDERATIVE DU CREDIT MUTUEL 1.00% 16/07/2026 | 1,466,097 | 0.09 |
| 1,100,000 | SOUTHERN CO VAR 15/09/2081 | 756,613 | 0.05 | 1,500,000 | BANQUE FEDERATIVE DU CREDIT MUTUEL 1.125% 19/01/2032 | 1,185,570 | 0.08 |
| 1,639,000 | STANDARD INDUSTRIES INC 2.25% REGS 21/11/2026 | 1,290,401 | 0.08 | 600,000 | BNP PARIBAS SA VAR 144A 15/09/2029 | 482,089 | 0.03 |
| 400,000 | STELLANTIS FINANCE US INC 1.711% REGS 29/01/2027 | 332,825 | 0.02 | 1,100,000 | BNP PARIBAS SA VAR 25/07/2028 | 1,058,904 | 0.07 |
| 800,000 | STELLANTIS FINANCE US INC 2.691% REGS 15/09/2031 | 608,213 | 0.04 | 1,200,000 | BNP PARIBAS SA VAR 31/03/2032 | 1,093,248 | 0.07 |
| 250,000 | THOR INDUSTRIES INC 4.00% REGS 15/10/2029 | 190,545 | 0.01 | 700,000 | BOUYGUES SA 2.25% 29/06/2029 | 659,946 | 0.04 |
| 2,000,000 | TOYOTA MOTOR CREDIT CORP 1.90% 12/09/2031 | 1,577,311 | 0.10 | 900,000 | BOUYGUES SA 3.25% 30/06/2037 | 825,273 | 0.05 |
| 400,000 | UDR INC REIT 1.90% 15/03/2033 | 290,593 | 0.02 | 750,000 | BPCE SA VAR REGS 20/01/2032 | 572,301 | 0.04 |
| 500,000 | UNITEDHEALTH GROUP INC 4.75% 15/05/2052 | 480,989 | 0.03 | 800,000 | BPCE SA VAR 13/10/2046 | 576,112 | 0.04 |
| 1,200,000 | VERIZON COMMUNICATIONS INC 0.375% 22/03/2029 | 1,020,264 | 0.07 | 900,000 | BPCE SA 0.25% 14/01/2031 | 695,232 | 0.04 |
| | | | | 2,010,000 | CAB SELAS 3.375% REGS 01/02/2028 | 1,622,331 | 0.10 |
| | | | | 400,000 | CASINO GUICHARD PERRACHON SA 5.25% 15/04/2027 | 268,796 | 0.02 |
| | | | | 200,000 | CGG 8.75% REGS 01/04/2027 | 164,019 | 0.01 |

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Cartera de títulos a 30/06/22

| Cantidad | | Valor de mercado | % del VL | Cantidad | | Valor de mercado | % del VL |
|-----------|---|------------------|----------|-----------|---|------------------|----------|
| | | EUR | | | | EUR | |
| 810,000 | CHROME BIDCO SAS 3.50% REGS 31/05/2028 | 667,205 | 0.04 | 1,400,000 | TOTAL ENERGIES SE VAR PERPETUAL EUR (ISIN XS2432130610) | 1,192,380 | 0.08 |
| 900,000 | CHROME HOLDCO SAS 5.00% REGS 31/05/2029 | 684,081 | 0.04 | 700,000 | UBISOFT ENTERTAINMENT 0.878% 24/11/2027 | 579,509 | 0.04 |
| 600,000 | CNP ASSURANCES 0.375% 08/03/2028 | 492,720 | 0.03 | 1,800,000 | VALLLOUREC SA 8.50% REGS 30/06/2026 | 1,672,344 | 0.11 |
| 900,000 | CNP ASSURANCES 1.25% 27/01/2029 | 760,581 | 0.05 | | <i>Hungría</i> | 1,365,865 | 0.09 |
| 4,000,000 | COUNCIL OF EUROPE DEVELOPMENT BANK 0.25% 19/01/2032 | 3,363,280 | 0.23 | 1,150,000 | REPUBLIC OF HUNGARY 2.125% REGS 22/09/2031 | 853,065 | 0.06 |
| 1,800,000 | CREDIT MUTUEL ARKEA 0.75% 18/01/2030 | 1,490,868 | 0.10 | 810,000 | REPUBLIC OF HUNGARY 3.125% REGS 21/09/2051 | 512,800 | 0.03 |
| 800,000 | ELECTRICITE DE FRANCE VAR PERPETUAL EUR (ISIN FR0013534336) | 524,280 | 0.03 | | <i>Indonesia</i> | 8,356,657 | 0.54 |
| 600,000 | ELECTRICITE DE FRANCE VAR PERPETUAL GBP | 617,635 | 0.04 | 1,950,000 | INDONESIA 1.00% 28/07/2029 | 1,570,628 | 0.10 |
| 600,000 | ELIOR GROUP SA 3.75% 15/07/2026 | 468,708 | 0.03 | 1,300,000 | INDONESIA 1.10% 12/03/2033 | 928,226 | 0.06 |
| 200,000 | ELIS SA 4.125% 24/05/2027 | 190,260 | 0.01 | 1,900,000 | INDONESIA 4.35% 11/01/2048 | 1,591,860 | 0.10 |
| 2,200,000 | FAURECIA SE 2.75% 15/02/2027 | 1,719,696 | 0.11 | 2,350,000 | REPUBLIC OF INDONESIA 1.30% 23/03/2034 | 1,675,057 | 0.11 |
| 1,000,000 | FAURECIA SE 3.125% 15/06/2026 | 840,040 | 0.05 | 3,050,000 | REPUBLIC OF INDONESIA 3.20% 23/09/2061 | 2,068,847 | 0.14 |
| 1,900,000 | FNAC DARTY SA 2.625% 30/05/2026 | 1,676,503 | 0.11 | 600,000 | REPUBLIC OF INDONESIA 3.55% 31/03/2032 | 522,039 | 0.03 |
| 400,000 | GETLINK SE 3.50% 30/10/2025 | 383,120 | 0.02 | | <i>Irlanda</i> | 11,708,264 | 0.75 |
| 1,400,000 | GROUPAMA ASSURANCES MUTUELLES SA 0.75% 07/07/2028 | 1,137,934 | 0.07 | 1,800,000 | AIB GROUP PLC VAR 04/04/2028 | 1,658,412 | 0.10 |
| 800,000 | HOLDING D INFRASTRUCTURES DE TRANSPORT 1.475% 18/01/2031 | 651,000 | 0.04 | 1,000,000 | BANK OF IRELAND GROUP VAR 05/06/2026 | 951,470 | 0.06 |
| 700,000 | HOLDING DINFRASSTRUCTURES ET DES METIERS DE ENVIRONMENT 0.625% 16/09/2028 | 563,913 | 0.04 | 800,000 | BANK OF IRELAND GROUP VAR 10/05/2027 | 700,824 | 0.05 |
| 800,000 | ICADE SA 0.625% 18/01/2031 | 586,448 | 0.04 | 1,800,000 | DXC CAPITAL FUDING LTD 0.95% REGS 15/09/2031 | 1,350,918 | 0.09 |
| 700,000 | ICADE SA 1.00% 19/01/2030 | 560,406 | 0.04 | 1,400,000 | EIRCOM FINANCE LTD 2.625% 15/02/2027 | 1,117,424 | 0.07 |
| 800,000 | ILIAD SA 0.75% 11/02/2024 | 749,408 | 0.05 | 800,000 | EIRCOM FINANCE LTD 3.50% 15/05/2026 | 681,008 | 0.04 |
| 2,000,000 | ILIAD SA 1.875% 11/02/2028 | 1,601,320 | 0.10 | 500,000 | FRESENIUS FINANCE IRELAND PUBL 0.50% 01/10/2028 | 409,685 | 0.03 |
| 1,900,000 | KORIAN VAR PERPETUAL GBP | 1,738,142 | 0.11 | 800,000 | FRESENIUS FINANCE IRELAND PUBL 0.875% 01/10/2031 | 597,848 | 0.04 |
| 1,000,000 | KORIAN 2.25% 15/10/2028 | 749,040 | 0.05 | 1,300,000 | GRENKE FINANCE 3.95% 09/07/2025 | 1,273,207 | 0.08 |
| 2,300,000 | LA BANQUE POSTALE VAR 02/08/2032 | 1,859,458 | 0.13 | 1,000,000 | LINDE PLC 1.375% 31/03/2031 | 880,390 | 0.06 |
| 1,000,000 | LA POSTE 1.00% 17/09/2034 | 783,670 | 0.05 | 800,000 | LINDE PLC 1.625% 31/03/2035 | 664,416 | 0.04 |
| 1,500,000 | LAGARDERE SA 2.125% 16/10/2026 | 1,397,580 | 0.09 | 1,700,000 | PERMANENT TSB GROUP HOLDINGS PLC VAR 19/08/2031 | 1,422,662 | 0.09 |
| 1,400,000 | PICARD GROUPE 3.875% REGS 01/07/2026 | 1,148,126 | 0.07 | | <i>Isla de Jersey</i> | 1,186,752 | 0.08 |
| 800,000 | RENAULT SA 1.125% 04/10/2027 | 586,984 | 0.04 | 1,860,000 | EURO DM SECURITIES 0% 08/04/2026 | 882,141 | 0.06 |
| 800,000 | RENAULT SA 1.25% 24/06/2025 | 695,744 | 0.04 | 300,000 | GATWICK FUNDING LIMITED 2.50% 15/04/2030 | 304,611 | 0.02 |
| 800,000 | RENAULT SA 2.50% 01/04/2028 | 613,728 | 0.04 | | <i>Isla de Man</i> | 688,156 | 0.04 |
| 1,200,000 | RENAULT SA 2.50% 02/06/2027 | 967,296 | 0.06 | 700,000 | PLAYTECH PLC 3.75% 12/10/2023 | 688,156 | 0.04 |
| 1,100,000 | SAS NERVAL 2.875% 14/04/2032 | 996,457 | 0.06 | | <i>Islas Caimán</i> | 5,122,346 | 0.33 |
| 800,000 | SOCIETE GENERALE PARIS VAR REGS 14/12/2026 | 676,256 | 0.04 | 2,900,000 | BANCO BTG PACTUAL CAYMAN ISLANDS BRANCH 4.50% REGS 10/01/2025 | 2,686,408 | 0.17 |
| 1,800,000 | SOCIETE GENERALE PARIS VAR REGS 21/01/2026 | 1,606,648 | 0.10 | 1,650,000 | BANCO DO BRASIL SA GRAND CAYMAN BRANCH VAR REGS PERPETUAL | 1,397,698 | 0.09 |
| 590,000 | SOCIETE GENERALE PARIS VAR REGS 21/01/2033 | 463,823 | 0.03 | 1,400,000 | CK HUTCHISON INTERNATIONAL 21 LIMITED 1.00% 02/11/2033 | 1,038,240 | 0.07 |
| 900,000 | SOCIETE GENERALE PARIS VAR 12/06/2029 | 742,698 | 0.05 | | <i>Islas Virgenes Británicas</i> | 3,616,203 | 0.23 |
| 500,000 | SOCIETE GENERALE PARIS VAR 30/06/2031 | 427,355 | 0.03 | 1,900,000 | GOLD FIELDS OROGEN HOLDINGS 5.125% REGS 15/05/2024 | 1,828,722 | 0.12 |
| 1,200,000 | SOCIETE GENERALE PARIS 2.625% 30/05/2029 | 1,154,928 | 0.07 | 1,850,000 | GOLD FIELDS OROGEN HOLDINGS 6.125% REGS 15/05/2029 | 1,787,481 | 0.11 |
| 200,000 | SPCM SA 3.125% REGS 15/03/2027 | 161,601 | 0.01 | | | | |
| 600,000 | STE FONCIERE LYONNAISE SA 0.50% 21/04/2028 | 494,298 | 0.03 | | | | |
| 1,000,000 | SUEZ SA 2.375% 24/05/2030 | 922,310 | 0.06 | | | | |
| 800,000 | SUEZ SA 2.875% 24/05/2034 | 714,392 | 0.05 | | | | |
| 500,000 | TELEPERFORMANCE SE 0.25% 26/11/2027 | 429,795 | 0.03 | | | | |
| 600,000 | TEREOS FINANCE GROUPE I 4.75% REGS 30/04/2027 | 513,342 | 0.03 | | | | |
| 1,100,000 | TOTAL ENERGIES SE VAR PERPETUAL EUR (ISIN XS2224632971) | 810,403 | 0.05 | | | | |

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Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---------------|---|-----------------|-------------|--|-----------------|
| | EUR | | | EUR | |
| <i>Italia</i> | 183,791,083 | 11.81 | 1,000,000 | MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA VAR 02/11/2028 | 823,610 0.05 |
| 700,000 | ALMAVIVA THE ITALIAN INNOVATION COMPAGNY 4.875% REGS 30/10/2026 | 592,578 0.04 | 1,300,000 | MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA VAR 17/07/2029 | 1,091,545 0.07 |
| 600,000 | ASSICURAZIONI GENERALI SPA VAR PERPETUAL | 580,422 0.04 | 800,000 | NEXI SPA 1.625% 30/04/2026 | 653,016 0.04 |
| 1,000,000 | ASTM SPA 1.50% 25/01/2030 | 772,370 0.05 | 1,900,000 | NEXI SPA 2.125% 30/04/2029 | 1,331,235 0.09 |
| 1,000,000 | AUTOSTRADA PER ITALIA SPA 1.625% 25/01/2028 | 838,060 0.05 | 1,400,000 | POSTE ITALIANE SPA VAR PERPETUAL | 984,886 0.06 |
| 2,200,000 | AUTOSTRADA PER ITALIA SPA 2.00% 04/12/2028 | 1,806,684 0.12 | 1,000,000 | REKEEP SPA 7.25% REGS 01/02/2026 | 868,290 0.06 |
| 900,000 | AUTOSTRADA PER ITALIA SPA 2.25% 25/01/2032 | 678,663 0.04 | 900,000 | SNAM SPA 0% 07/12/2028 | 729,063 0.05 |
| 700,000 | AZZURRA AEROPORTI SPA 2.125% 30/05/2024 | 671,251 0.04 | 500,000 | SNAM SPA 0.625% 30/06/2031 | 382,980 0.02 |
| 650,000 | BANCA MONTE DEI PASCHI DI SIENA 3.625% 24/09/2024 | 601,439 0.04 | 700,000 | SNAM SPA 0.75% 20/06/2029 | 581,553 0.04 |
| 2,000,000 | BANCA POPOLARE DI SONDRIO SPA VAR 13/07/2027 | 1,719,540 0.11 | 800,000 | SNAM SPA 1.25% 20/06/2034 | 586,664 0.04 |
| 1,130,000 | BANCA POPOLARE DI SONDRIO SPA VAR 25/02/2032 | 972,975 0.06 | 300,000 | TEAMSISTEM SPA 3.50% REGS 15/02/2028 | 253,368 0.02 |
| 1,000,000 | BANCO BPM SPA VAR PERPETUAL EUR (ISIN XS2398286471) | 883,680 0.06 | 1,000,000 | TELECOM ITALIA SPA 1.625% 18/01/2029 | 730,700 0.05 |
| 1,200,000 | BANCO BPM SPA 3.375% 19/01/2032 | 1,011,792 0.07 | 200,000 | UNICREDIT SPA VAR PERPETUAL EUR (ISIN XS1963834251) | 185,300 0.01 |
| 1,000,000 | BFF BANK SPA VAR PERPETUAL | 865,380 0.06 | 400,000 | UNICREDIT SPA VAR PERPETUAL EUR (ISIN XS2356217039) | 305,076 0.02 |
| 1,800,000 | BPER BANCA SPA VAR 22/01/2025 | 1,807,524 0.12 | 1,280,000 | UNICREDIT SPA VAR REGS 03/06/2027 | 1,059,102 0.07 |
| 1,800,000 | BPER BANCA SPA VAR 25/07/2032 | 1,534,572 0.10 | 1,000,000 | UNICREDIT SPA VAR REGS 03/06/2032 | 751,695 0.05 |
| 1,370,000 | BPER BANCA SPA VAR 30/06/2025 | 1,346,546 0.09 | 1,800,000 | UNICREDIT SPA VAR 18/01/2028 | 1,573,218 0.10 |
| 1,000,000 | BPER BANCA SPA VAR 31/03/2027 | 873,000 0.06 | 1,000,000 | UNICREDIT SPA 0.85% 19/01/2031 | 739,820 0.05 |
| 1,200,000 | CREDIT AGRICOLE ITALIA SPA 0.375% 20/01/2032 | 969,528 0.06 | 1,600,000 | UNICREDIT SPA 1.625% 18/01/2032 | 1,231,520 0.08 |
| 1,400,000 | CREDIT AGRICOLE ITALIE 0.75% 20/01/2042 | 950,684 0.06 | 1,600,000 | UNIPOLSAI SPA VAR PERPETUAL | 1,406,704 0.09 |
| 600,000 | CREDITO EMILIANO HOLDING SPA CREDEM VAR 05/10/2032 | 606,858 0.04 | 2,300,000 | WEBUILD SPA 3.875% 28/07/2026 | 1,904,492 0.12 |
| 960,000 | CREDITO EMILIANO SPA VAR 19/01/2028 | 835,814 0.05 | | <i>Japón</i> | 14,169,719 0.91 |
| 1,000,000 | ENEL SPA VAR PERPETUAL EUR (ISIN XS2312744217) | 761,230 0.05 | 900,000 | EAST JAPAN RAILWAY CO 1.162% 15/09/2028 | 924,842 0.06 |
| 1,000,000 | ENEL SPA VAR PERPETUAL EUR (ISIN XS2312746345) | 669,580 0.04 | 1,400,000 | EAST JAPAN RAILWAY CO 1.85% 13/04/2033 | 1,244,586 0.08 |
| 900,000 | ENI S P A VAR 11/02/2027 | 731,349 0.05 | 364,150,000 | JAPAN JGB 0.40% 20/06/2049 | 2,116,116 0.14 |
| 1,600,000 | EVOCA SPA VAR REGS 01/11/2026 | 1,378,720 0.09 | 1,000,000 | mitsubishi UFJ FINANCIAL GROUP INC 3.556% 15/06/2032 | 999,570 0.06 |
| 900,000 | FINCOBANK SPA VAR 21/10/2027 | 784,179 0.05 | 600,000 | MIZUHO FINANCIAL GROUP INC VAR 22/05/2032 | 458,759 0.03 |
| 1,800,000 | GUALA CLOSURES SPA 3.25% REGS 15/06/2028 | 1,457,262 0.09 | 1,800,000 | MIZUHO FINANCIAL GROUP INC 1.631% 08/04/2027 | 1,665,108 0.11 |
| 900,000 | HERA SPA 2.50% 25/05/2029 | 839,601 0.05 | 1,500,000 | MIZUHO FINANCIAL GROUP INC 2.096% 08/04/2032 | 1,265,865 0.08 |
| 1,700,000 | ICCREA BANCA SPA VAR 17/01/2027 | 1,552,780 0.10 | 400,000 | RAKUTEN GROUP INC VAR REGS PERPETUAL | 279,892 0.02 |
| 600,000 | INFRASTRUTTURE WIRELESS ITALINAE SPA 1.75% 19/04/2031 | 474,432 0.03 | 1,700,000 | SOFTBANK GROUP CORP 3.375% 06/07/2029 | 1,176,145 0.08 |
| 900,000 | INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS2124979753) | 721,044 0.05 | 1,900,000 | SOFTBANK GROUP CORP 3.875% 06/07/2032 | 1,293,463 0.08 |
| 750,000 | INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS2124980256) | 512,340 0.03 | 1,750,000 | SOFTBANK GROUP CORP 4.625% 06/07/2028 | 1,321,493 0.08 |
| 500,000 | INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS2223762381) | 401,740 0.03 | 800,000 | SUMITOMO MITSUI FINANCIAL CORP INC 0.508% 12/01/2024 | 729,416 0.05 |
| 900,000 | ITALGAS S.P.A. 0% 16/02/2028 | 750,276 0.05 | 200,000 | SUMITOMO MITSUI FINANCIAL CORP INC 1.71% 12/01/2031 | 150,750 0.01 |
| 400,000 | ITALGAS S.P.A. 0.50% 16/02/2033 | 280,980 0.02 | 608,000 | SUMITOMO MITSUI TRUST BANK LIMITED 0.80% REGS 16/09/2024 | 543,714 0.03 |
| 10,000,000 | ITALIAN REPUBLICI 1.60% 28/06/2030 | 9,975,702 0.64 | | <i>Liechtenstein</i> | 933,336 0.06 |
| 50,000,000 | ITALY BTP 0% 28/09/2022 | 50,016,000 3.21 | 1,200,000 | SWISS LIFE FINANCE I LTD 0.50% 15/09/2031 | 933,336 0.06 |
| 35,000,000 | ITALY BTP 0% 29/11/2022 | 34,979,350 2.24 | | <i>Luxemburgo</i> | 43,066,734 2.77 |
| 35,000,000 | ITALY BTP 0.90% 01/08/2022 | 35,033,600 2.24 | 500,000 | ADLER GROUP SA 1.875% 14/01/2026 | 259,770 0.02 |
| 2,251,000 | ITALY BTPI 0.15% 15/05/2051 | 1,722,948 0.11 | 900,000 | ADLER GROUP SA 2.25% 14/01/2029 | 426,474 0.03 |
| 1,100,000 | KEDRION SPA 3.375% REGS 15/05/2026 | 974,413 0.06 | 1,000,000 | ADLER GROUP SA 2.25% 27/04/2027 | 483,820 0.03 |
| 800,000 | LIBRA GROUPCO SPA 5.00% REGS 15/05/2027 | 680,360 0.04 | 800,000 | ADLER GROUP SA 2.75% 13/11/2026 | 409,584 0.03 |
| | | | 1,100,000 | ALTICE FINANCING SA 2.25% REGS 15/01/2025 | 969,793 0.06 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | | Valor de mercado | % del VL | Cantidad | | Valor de mercado | % del VL |
|-----------|---|------------------|----------|-------------|---|------------------|----------|
| | | EUR | | | | EUR | |
| 200,000 | ALTICE FINANCING SA 4.25% REGS 15/08/2029 | 151,690 | 0.01 | 2,000,000 | TELENET FINANCE LUX NOTES SARL 3.50% REGS 01/03/2028 | 1,707,040 | 0.11 |
| 1,475,000 | ALTICE FINANCING SA 5.75% REGS 15/08/2029 | 1,148,679 | 0.07 | 1,000,000 | TRATON FINANCE LUXEMBOURG SA 0.75% 24/03/2029 | 824,710 | 0.05 |
| 1,000,000 | ARD FINANCE SA 5.00% REGS 30/06/2027 | 725,250 | 0.05 | | <i>México</i> | 18,543,767 | 1.19 |
| 700,000 | AROUNDTOWN SA VAR PERPETUAL EUR (ISIN XS2287744721) | 433,965 | 0.03 | 1,500,000 | BANCO MERCAN DEL NORTE SA BANORTE VAR REGS PERPETUAL | 1,359,391 | 0.09 |
| 2,000,000 | BLACKSTONE PROPERTY PARTNERS EUROPE HOLDINGS SARL 1.00% 04/05/2028 | 1,586,680 | 0.10 | 1,380,000 | BANCO MERCANTIL DE NORTE VAR REGS PERPETUAL USD (ISIN USP1401KAA99) | 1,108,924 | 0.07 |
| 1,800,000 | BLACKSTONE PROPERTY PARTNERS EUROPE HOLDINGS SARL 3.625% 29/10/2029 | 1,626,318 | 0.10 | 1,080,000 | BANCO MERCANTIL DE NORTE VAR REGS PERPETUAL USD (ISIN USP1401KAB72) | 849,424 | 0.05 |
| 600,000 | CBR GLOBAL INVESTORS OPEN ENDED FUNDS 0.90% 12/10/2029 | 475,146 | 0.03 | 2,850,000 | BRASKEM IDESA SAPI 7.45% REGS 15/11/2029 | 2,362,082 | 0.15 |
| 500,000 | CIRSA FINANCE INTERNATIONAL SARL 4.50% REGS 15/03/2027 | 405,965 | 0.03 | 4,350,000 | CORPORACION INMOBILIARIA VESTA SAB DE CV 3.625% REGS 13/05/2031 | 3,352,676 | 0.22 |
| 1,200,000 | CPI PROPERTY GROUP S.A. VAR PERPETUAL EUR (ISIN XS2290533020) | 640,296 | 0.04 | 2,750,000 | MEXICO 2.125% 25/10/2051 | 1,520,118 | 0.10 |
| 1,300,000 | CPI PROPERTY GROUP S.A. 1.75% 14/01/2030 | 919,711 | 0.06 | 1,700,000 | MEXICO 3.771% 24/05/2061 | 1,048,782 | 0.07 |
| 2,900,000 | CSN RESOURCES SA 4.625% REGS 10/06/2031 | 1,974,534 | 0.13 | 2,680,000 | NEMAK SAB DE CV 3.625% REGS 28/06/2031 | 1,795,853 | 0.12 |
| 900,000 | EUROFINS SCIENTIFIC BONDS 0.875% 19/05/2031 | 677,844 | 0.04 | 590,000 | PETROLEOS MEXICANOS PEMEX 6.70% 16/02/2032 | 420,480 | 0.03 |
| 1,100,000 | EUROFINS SCIENTIFIC BONDS 4.00% 06/07/2029 | 1,098,713 | 0.07 | 1,850,000 | PETROLEOS MEXICANOS PEMEX 6.75% 21/09/2047 | 1,074,520 | 0.07 |
| 1,550,000 | EUROPEAN FINANCIAL STABILITY FACILITY 0.125% 18/03/2030 | 1,350,406 | 0.09 | 4,300,000 | UNITED MEXICAN STATES 2.375% 11/02/2030 | 3,651,517 | 0.22 |
| 2,400,000 | EUROPEAN FINANCIAL STABILITY FACILITY 0.70% 17/01/2053 | 1,521,168 | 0.10 | | <i>Nigeria</i> | 1,489,609 | 0.10 |
| 1,500,000 | GARFUNKELUX HOLDCO 3 SA 6.75% REGS 01/11/2025 | 1,337,325 | 0.09 | 1,440,000 | FEDERAL REPUBLIC OF NIGERIA 7.375% REGS 28/09/2033 | 904,743 | 0.06 |
| 800,000 | GRAND CITY PROPERTIES S A VAR PERPETUAL | 558,600 | 0.04 | 800,000 | FEDERAL REPUBLIC OF NIGERIA 8.375% REGS 24/03/2029 | 584,866 | 0.04 |
| 800,000 | GRAND CITY PROPERTIES S A 0.125% 11/01/2028 | 616,504 | 0.04 | | <i>Noruega</i> | 25,156,868 | 1.62 |
| 3,950,000 | GRAND DUCHY OF LUXEMBOURG 1.375% 25/05/2029 | 3,855,279 | 0.25 | 1,000,000 | ADEVINTA ASA 2.625% REGS 15/11/2025 | 905,130 | 0.06 |
| 5,050,000 | GRAND DUCHY OF LUXEMBOURG 1.75% 25/05/2042 | 4,601,257 | 0.30 | 1,700,000 | DNB BANK ASA VAR 10/06/2026 | 1,919,392 | 0.12 |
| 1,500,000 | HD CAPITAL SA 0% 31/12/2099 DEFAULTED | 2 | 0.00 | 1,500,000 | DNB BANK ASA VAR 18/01/2028 | 1,353,045 | 0.09 |
| 1,100,000 | HERENS MIDCO SARL 5.25% REGS 15/05/2029 | 730,477 | 0.05 | 223,500,000 | NORWAY 1.75% 13/03/2025 | 20,979,301 | 1.35 |
| 800,000 | HOLCIM FINANCE LUXEMBOURG SA 0.625% 06/04/2030 | 632,048 | 0.04 | | <i>Países Bajos</i> | 60,543,603 | 3.89 |
| 1,200,000 | HOLCIM FINANCE LUXEMBOURG SA 1.50% 06/04/2025 | 1,161,864 | 0.07 | 1,300,000 | ABERTIS INFRESTRUCTURAS FINANCE BV VAR PERPETUAL | 941,642 | 0.06 |
| 1,500,000 | KLEOPATRA FINCO SARL 4.25% REGS 01/03/2026 | 1,236,000 | 0.08 | 1,800,000 | ABN AMRO BANK NV 1.25% 20/01/2034 | 1,362,744 | 0.09 |
| 300,000 | KLEOPATRA HOLDINGS 2 SCA 6.50% REGS 01/09/2026 | 196,377 | 0.01 | 500,000 | ADECCO INTERNATIONAL FINANCIAL SERVICES BV VAR 21/03/2082 | 410,600 | 0.03 |
| 600,000 | LOGICOR FINANCING SARL 0.625% 17/11/2025 | 535,986 | 0.03 | 400,000 | ADECCO INTERNATIONAL FINANCIAL SERVICES BV 0.50% 21/09/2031 | 300,736 | 0.02 |
| 1,300,000 | LOGICOR FINANCING SARL 1.625% 17/01/2030 | 1,022,658 | 0.07 | 2,100,000 | AEGON NV VAR PERPETUAL | 1,680,342 | 0.10 |
| 1,200,000 | LOGICOR FINANCING SARL 2.00% 17/01/2034 | 846,504 | 0.05 | 500,000 | AKZO NOBEL NV 1.50% 28/03/2028 | 457,470 | 0.03 |
| 2,400,000 | MATTERHORN TELECOM S.A. 3.125% REGS 15/09/2026 | 2,048,880 | 0.13 | 500,000 | AKZO NOBEL NV 2.00% 28/03/2032 | 433,235 | 0.03 |
| 750,000 | NESTLE FINANCE INTERNATIONAL LTD 0.875% 29/03/2027 | 708,203 | 0.05 | 1,900,000 | ALLIANZ FINANCE II BV 0.50% 22/11/2033 | 1,449,776 | 0.09 |
| 750,000 | NESTLE FINANCE INTERNATIONAL LTD 1.25% 29/03/2031 | 669,143 | 0.04 | 1,100,000 | ATHORA NETHERLANDS NV VAR 15/07/2031 | 940,258 | 0.06 |
| 700,000 | NESTLE FINANCE INTERNATIONAL LTD 1.50% 29/03/2035 | 594,594 | 0.04 | 1,200,000 | ATHORA NETHERLANDS NV VAR 31/08/2032 | 1,154,532 | 0.07 |
| 700,000 | PICARD BONDO 5.375% REGS 01/07/2027 | 527,548 | 0.03 | 1,820,000 | BRASKEM NETHERLANDS 5.875% REGS 31/01/2050 | 1,384,293 | 0.09 |
| 400,000 | PROLOGIS INTERNATIONAL FUNDING II SA 3.125% 01/06/2031 | 376,732 | 0.02 | 600,000 | COMPACT BIDCO BV 5.75% REGS 01/05/2026 | 414,378 | 0.03 |
| 400,000 | SEGRO CAPITAL SARL 0.50% 22/09/2031 | 300,396 | 0.02 | 800,000 | COOPERATIEVE RABOBANK UA VAR PERPETUAL EUR (ISIN XS1877860533) | 738,096 | 0.05 |
| 500,000 | SEGRO CAPITAL SARL 1.25% 23/03/2026 | 465,270 | 0.03 | 400,000 | COOPERATIEVE RABOBANK UA VAR PERPETUAL EUR (ISIN XS2456432413) | 336,232 | 0.02 |
| 260,000 | SEGRO CAPITAL SARL 1.875% 23/03/2030 | 227,531 | 0.01 | 1,000,000 | COOPERATIEVE RABOBANK UA VAR 31/12/2099 | 753,420 | 0.05 |

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Cartera de títulos a 30/06/22

| Cantidad | | Valor de mercado | % del VL | Cantidad | | Valor de mercado | % del VL |
|-----------|---|------------------|----------|-----------|--|------------------|----------|
| | | EUR | | | | EUR | |
| 2,300,000 | COOPERATIEVE RABOBANK UA 0% 28/10/2026 | 1,078,460 | 0.07 | 600,000 | STELLANTIS NV 0.625% 30/03/2027 | 517,716 | 0.03 |
| 800,000 | CTP NV 0.625% 27/09/2026 | 639,312 | 0.04 | 1,220,000 | STELLANTIS NV 2.75% 01/04/2032 | 1,034,975 | 0.07 |
| 900,000 | CTP NV 1.50% 27/09/2031 | 545,112 | 0.04 | 200,000 | UNITED GROUP B V 3.125% REGS 15/02/2026 | 158,392 | 0.01 |
| 500,000 | DAIMLER TRUCKS INTERNATIONAL FINANCE BV 1.25% 06/04/2025 | 482,965 | 0.03 | 500,000 | UNITED GROUP B V 4.00% REGS 15/11/2027 | 381,305 | 0.02 |
| 500,000 | DAIMLER TRUCKS INTERNATIONAL FINANCE BV 1.625% 06/04/2027 | 469,300 | 0.03 | 900,000 | UNITED GROUP B V 5.25% REGS 01/02/2030 | 668,601 | 0.04 |
| 1,800,000 | DE VOLKSBANK NV VAR PERPETUAL | 1,688,418 | 0.10 | 500,000 | UNIVERSAL MUSIC GROUP NV 3.00% 30/06/2027 | 500,955 | 0.03 |
| 1,300,000 | DE VOLKSBANK NV 0.375% 03/03/2028 | 1,073,137 | 0.07 | 700,000 | UNIVERSAL MUSIC GROUP NV 3.75% 30/06/2032 | 697,354 | 0.04 |
| 600,000 | DIAGEO CAPITAL BV 1.50% 08/06/2029 | 555,402 | 0.04 | 1,000,000 | UPC HOLDINGS BV 3.875% REGS 15/06/2029 | 806,850 | 0.05 |
| 700,000 | DIAGEO CAPITAL BV 1.875% 08/06/2034 | 614,460 | 0.04 | 600,000 | URENCO FINANCE BV 3.25% 13/06/2032 | 587,604 | 0.04 |
| 900,000 | DIGITAL INTREPID HOLDING B V 0.625% 15/07/2031 | 636,255 | 0.04 | 1,000,000 | VOLKSWAGEN FINANCIAL SERVICES NV 0.875% 20/02/2025 | 1,066,705 | 0.07 |
| 1,100,000 | DUFY ONE BONDS 2.00% 15/02/2027 | 829,862 | 0.05 | 1,000,000 | VOLKSWAGEN FINANCIAL SERVICES NV 1.125% 05/07/2026 | 1,030,425 | 0.07 |
| 1,800,000 | DUFY ONE BONDS 3.375% 15/04/2028 | 1,379,286 | 0.09 | 1,200,000 | VOLKSWAGEN FINANCIAL SERVICES NV 1.375% 14/09/2028 | 1,167,630 | 0.08 |
| 1,000,000 | EASYJET FINCO BV 1.875% 03/03/2028 | 807,800 | 0.05 | 1,100,000 | VOLKSWAGEN FINANCIAL SERVICES NV 2.125% 18/01/2028 | 1,133,544 | 0.07 |
| 1,000,000 | ELM BV VAR PERPETUAL | 923,570 | 0.06 | 500,000 | VOLKSWAGEN INTERNATIONAL FINANCE NV VAR 31/12/2099 EUR (ISIN XS2342732562) | 426,840 | 0.03 |
| 950,000 | ENEL FINANCE INTERNATIONAL NV 0.875% 17/01/2031 | 756,789 | 0.05 | 900,000 | VOLKSWAGEN INTERNATIONAL FINANCE NV VAR 31/12/2099 EUR (ISIN XS2342732646) | 725,796 | 0.05 |
| 400,000 | ENEL FINANCE INTERNATIONAL NV 1.00% 20/10/2027 | 404,768 | 0.03 | 800,000 | VOLKSWAGEN INTERNATIONAL FINANCE NV 3.125% 28/03/2025 | 808,680 | 0.05 |
| 1,800,000 | ENEL FINANCE INTERNATIONAL NV 1.25% 17/01/2035 | 1,302,732 | 0.08 | 500,000 | VOLKSWAGEN INTERNATIONAL FINANCE NV 3.75% 28/09/2027 | 507,055 | 0.03 |
| 1,000,000 | ENEL FINANCE INTERNATIONAL NV 2.875% 11/04/2029 | 1,069,470 | 0.07 | 1,000,000 | VZ VENDOR FINANCING BV 2.875% REGS 15/01/2029 | 746,300 | 0.05 |
| 800,000 | ESSITY CAPITAL BV 0.25% 15/09/2029 | 652,672 | 0.04 | 500,000 | WINTERSHALL DEA FINANCE 2 BV VAR PERPETUAL EUR (ISIN XS2286041947) | 330,165 | 0.02 |
| 700,000 | EXOR N.V 0.875% 19/01/2031 | 533,869 | 0.03 | 300,000 | WIZZ AIR FINANCE COMPANY BV 1.00% 19/01/2026 | 247,071 | 0.02 |
| 400,000 | EXOR N.V 1.75% 14/10/2034 | 298,872 | 0.02 | 400,000 | WPC EUROBOND BV 0.95% 01/06/2030 | 293,220 | 0.02 |
| 500,000 | GSK CONSUMER HEALTHCARE CAPITAL 1.75% 29/03/2030 | 457,205 | 0.03 | | <i>Panamá</i> | 2,183,214 | 0.14 |
| 300,000 | GSK CONSUMER HEALTHCARE CAPITAL 2.125% 29/03/2034 | 262,491 | 0.02 | 2,200,000 | CARNIVAL CORPORATION 10.125% REGS 01/02/2026 | 2,183,214 | 0.14 |
| 1,000,000 | HEIMSTADEN BOSTAD TREASURY BV 0.75% 06/09/2029 | 689,210 | 0.04 | | <i>Perú</i> | 2,203,200 | 0.14 |
| 700,000 | IMCD NV 2.125% 31/03/2027 | 630,567 | 0.04 | 3,200,000 | REPUBLIC OF PERU 1.95% 17/11/2036 | 2,203,200 | 0.14 |
| 2,200,000 | ING GROUP NV VAR PERPETUAL USD (ISIN US456837AY94) | 1,531,677 | 0.10 | | <i>Polonia</i> | 984,792 | 0.06 |
| 900,000 | ING GROUP NV VAR 01/02/2030 | 723,186 | 0.05 | 1,200,000 | SYNTHOS SA 2.50% REGS 07/06/2028 | 984,792 | 0.06 |
| 1,600,000 | ING GROUP NV VAR 07/12/2028 | 1,557,752 | 0.09 | | <i>Portugal</i> | 12,441,285 | 0.80 |
| 1,000,000 | ING GROUP NV VAR 16/11/2032 | 828,430 | 0.05 | 2,000,000 | BANCO COMERCIAL PORTUGUES SA VAR 07/04/2028 | 1,603,880 | 0.10 |
| 1,600,000 | ING GROUP NV VAR 18/02/2029 | 1,330,960 | 0.09 | 1,300,000 | BANCO COMERCIAL PORTUGUES SA VAR 12/02/2027 | 1,089,582 | 0.07 |
| 900,000 | ING GROUP NV VAR 23/05/2026 | 876,879 | 0.06 | 2,000,000 | CAIXA CENTRAL DE CREDITO AGRICOLE MUTUO CRL VAR 05/11/2026 | 1,794,780 | 0.12 |
| 750,000 | JDE PEETS B V 1.375% REGS 15/01/2027 | 617,440 | 0.04 | 1,800,000 | CAIXA GERAL DE DEPOSITOS SA VAR 15/06/2026 | 1,782,234 | 0.11 |
| 600,000 | JDE PEETS B V 2.25% REGS 24/09/2031 | 448,394 | 0.03 | 500,000 | CAIXA GERAL DE DEPOSITOS SA VAR 21/09/2027 | 437,515 | 0.03 |
| 1,200,000 | LEASEPLAN CORPORATION NV 0.25% 07/09/2026 | 1,051,812 | 0.07 | 1,300,000 | EDP ENERGIAS DE PORTUGAL VAR 14/03/2082 | 1,004,237 | 0.06 |
| 1,000,000 | MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV 0.625% REGS 09/09/2032 | 770,180 | 0.05 | 1,200,000 | EDP ENERGIAS DE PORTUGAL VAR 14/03/2082 EUR (ISIN PTEDPYOM0020) | 836,796 | 0.05 |
| 500,000 | NATINALE NEDERLANDEN BANK NV 0.50% 21/09/2028 | 418,530 | 0.03 | 1,600,000 | FIDELIDADE COPANHIA VAR 04/09/2031 | 1,470,816 | 0.09 |
| 500,000 | NATURGY FINANCE BV 2.374% PERPETUAL | 388,700 | 0.02 | 3,250,000 | REPUBLIC OF PORTUGAL 1.15% 11/04/2042 | 2,421,445 | 0.17 |
| 1,800,000 | NEDERLANDSE WATERSCHAPS BANK NV 0.25% 19/01/2032 | 1,512,162 | 0.10 | | | | |
| 900,000 | NOBIAN FINANCE BV 3.625% REGS 15/07/2026 | 697,149 | 0.04 | | | | |
| 900,000 | SAGAX EURO MTN BV 1.00% 17/05/2029 | 664,155 | 0.04 | | | | |
| 900,000 | SAIPEM FINANCE INTERNATIONAL BV 3.375% 15/07/2026 | 714,627 | 0.05 | | | | |
| 1,100,000 | STEDIN HOLDING NV 2.375% 03/06/2030 | 1,034,649 | 0.07 | | | | |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|-----------|--|-----------------|------------|---|-----------------|
| | EUR | | | EUR | |
| | | | 1,300,000 | SAGA PLC 5.50% 15/07/2026 | 1,315,510 0.08 |
| | | | 1,300,000 | SANTANDER UK GROUP HOLDINGS PLC VAR 13/09/2029 | 1,064,778 0.07 |
| 3,850,000 | QATAR PETROLEUM 2.25% REGS 12/07/2031 | 3,154,500 0.20 | 1,000,000 | SANTANDER UK GROUP HOLDINGS PLC VAR 15/03/2025 | 895,643 0.06 |
| | <i>Reino Unido</i> | 60,401,582 3.88 | 1,510,000 | SANTANDER UK GROUP HOLDINGS PLC VAR 17/01/2029 | 1,563,362 0.10 |
| 900,000 | ASTRAZENECA PLC 0.70% 08/04/2026 | 766,875 0.05 | 630,000 | SHERWOOD FINANCING PLC VAR REGS 15/11/2027 | 574,144 0.04 |
| 1,000,000 | AVIVA PLC VAR PERPETUAL | 1,062,140 0.07 | 1,400,000 | SHERWOOD FINANCING PLC 4.50% REGS 15/11/2026 | 1,178,968 0.08 |
| 700,000 | BARCLAYS BANK PLC LONDON VAR PERPETUAL | 588,175 0.04 | 1,540,000 | SHERWOOD FINANCING PLC 6.00% REGS 15/11/2026 | 1,438,383 0.09 |
| 600,000 | BARCLAYS PLC VAR PERPETUAL | 693,429 0.04 | 900,000 | SMITH AND NEPHEW PLC 2.032% 14/10/2030 | 686,176 0.04 |
| 1,100,000 | BARCLAYS PLC VAR 09/08/2029 | 896,973 0.06 | 1,100,000 | SSE PLC VAR PERPETUAL | 952,391 0.06 |
| 1,000,000 | BARCLAYS PLC VAR 31/01/2027 | 973,700 0.06 | 1,800,000 | STANDARD CHARTERED PLC VAR REGS PERPETUAL | 1,265,501 0.08 |
| 800,000 | BCP V MODULAR SERVICES FINANCE II PLC 6.125% REGS 30/11/2028 | 730,362 0.05 | 710,000 | STANDARD CHARTERED PLC VAR REGS 14/01/2027 | 600,918 0.04 |
| 1,300,000 | BCP V MODULAR SERVICES FINANCE PLC 6.75% REGS 30/11/2029 | 956,462 0.06 | 1,200,000 | TESCO COROPORATE TREASURY SERVICES PLC 1.875% 02/11/2028 | 1,187,105 0.08 |
| 500,000 | BELLIS ACQUISITION COMPANY PLC 3.25% REGS 16/02/2026 | 452,922 0.03 | 1,600,000 | THE COOPERATIVE BANK FINANCE PLC VAR 06/04/2027 | 1,767,285 0.10 |
| 1,500,000 | BELLIS FINCO PLC 4.00% REGS 16/02/2027 | 1,206,918 0.08 | 500,000 | TI AUTOMOTIVE FINANCE PLC 3.75% REGS 15/04/2029 | 350,715 0.02 |
| 1,100,000 | BRACKEN MIDCO1 PLC 6.75% REGS 01/11/2027 | 1,097,470 0.07 | 1,200,000 | UTMOST GROUP LIMITED VAR PERPETUAL | 1,094,916 0.07 |
| 1,500,000 | BT GROUP PLC VAR REGS 23/11/2081 | 1,257,205 0.08 | 1,200,000 | UTMOST GROUP LIMITED 4.00% 15/12/2031 | 1,090,901 0.07 |
| 409,000 | BUPA FINANCE PLC VAR PERPETUAL | 318,743 0.02 | 300,000 | VICTORIA PLC 3.625% 26/08/2026 | 234,165 0.02 |
| 700,000 | GATWICK AIRPORT FINANCE PLC 4.375% 07/04/2026 | 712,881 0.05 | 500,000 | VMED O2 UK FINANCING I PLC 3.25% REGS 31/01/2031 | 386,740 0.02 |
| 1,400,000 | HARBOUR ENERGY PLC 5.50% REGS 15/10/2026 | 1,220,891 0.08 | 1,000,000 | VMED O2 UK FINANCING I PLC 4.00% REGS 31/01/2029 | 928,044 0.06 |
| 1,500,000 | HSBC HOLDINGS PLC VAR 15/06/2027 | 1,482,555 0.10 | 400,000 | VMED O2 UK FINANCING I PLC 4.25% 144A 31/01/2031 | 307,822 0.02 |
| 1,400,000 | HSBC HOLDINGS PLC VAR 17/08/2024 | 1,285,169 0.08 | 1,000,000 | VMED O2 UK FINANCING I PLC 4.50% REGS 15/07/2031 | 925,732 0.06 |
| 1,000,000 | HSBC HOLDINGS PLC VAR 17/08/2029 | 802,975 0.05 | 600,000 | VMED O2 UK FINANCING I PLC 4.75% REGS 15/07/2031 | 467,850 0.03 |
| 800,000 | ICELAND BONDCO PLC 4.375% REGS 15/05/2028 | 619,415 0.04 | 800,000 | VODAFONE GROUP PLC VAR 04/06/2081 | 578,163 0.04 |
| 1,000,000 | INVESTEC BANK PLC VAR 04/01/2032 | 997,549 0.06 | 1,300,000 | VODAFONE GROUP PLC VAR 27/08/2080 EUR (ISIN XS2225204010) | 988,013 0.06 |
| 776,000 | JAGUAR LAND ROVER PLC 4.50% REGS 01/10/2027 | 553,484 0.04 | | <i>República Dominicana</i> | 2,265,327 0.15 |
| 700,000 | JAGUAR LAND ROVER PLC 4.50% REGS 15/07/2028 | 504,497 0.03 | 1,150,000 | DOMINICAN REPUBLIC 5.50% REGS 22/02/2029 | 956,201 0.06 |
| 600,000 | JAGUAR LAND ROVER PLC 5.50% REGS 15/07/2029 | 432,067 0.03 | 1,650,000 | DOMINICAN REPUBLIC 6.00% REGS 22/02/2033 | 1,309,126 0.09 |
| 1,000,000 | JAGUAR LAND ROVER PLC 5.875% REGS 15/01/2028 | 748,988 0.05 | | <i>Serbia</i> | 1,637,870 0.11 |
| 1,500,000 | LEEDS BUILDING SOCIETY 1.375% 06/10/2027 | 1,539,626 0.10 | 2,600,000 | REPUBLIC OF SERBIA 1.65% REGS 03/03/2033 | 1,637,870 0.11 |
| 2,050,000 | MARB BONDCO PLC 3.95% REGS 29/01/2031 | 1,497,856 0.10 | | <i>Sudáfrica</i> | 10,395,805 0.67 |
| 400,000 | MCLAREN FINANCE PLC 7.50% REGS 01/08/2026 | 286,258 0.02 | 2,800,000 | REPUBLIC OF SOUTH AFRICA 5.875% 20/04/2032 | 2,294,664 0.15 |
| 1,000,000 | MOTABILITY OPERATIONS GROUP PLC 2.125% 18/01/2042 | 894,250 0.06 | 1,000,000 | REPUBLIC OF SOUTH AFRICA 7.30% 20/04/2052 | 768,636 0.05 |
| 700,000 | NATIONAL GRID PLC 0.25% 01/09/2028 | 576,415 0.04 | 68,000,000 | SOUTH AFRICA 9.00% 31/01/2040 | 3,205,006 0.21 |
| 1,100,000 | NATIONAL GRID PLC 2.179% 30/06/2026 | 1,073,633 0.07 | 4,500,000 | TRANSNET SOC LTD 4.00% REGS 26/07/2022 | 4,127,499 0.26 |
| 1,100,000 | NATIONAL GRID PLC 3.245% 30/03/2034 | 1,025,904 0.07 | | <i>Suecia</i> | 9,602,196 0.62 |
| 1,400,000 | NATIONWIDE BUILDING SOCIETY 2.00% 28/04/2027 | 1,346,184 0.09 | 1,800,000 | CASTELLUM AB VAR PERPETUAL | 879,696 0.06 |
| 700,000 | NATWEST GROUP PLC VAR 14/09/2032 | 570,997 0.04 | 1,000,000 | EQT AB 2.375% 06/04/2028 | 912,890 0.06 |
| 700,000 | NATWEST GROUP PLC VAR 28/11/2031 | 697,162 0.04 | | | |
| 1,100,000 | OCADO GROUP PLC 3.875% REGS 08/10/2026 | 1,029,665 0.07 | | | |
| 700,000 | PINEWOOD FINCO PLC 3.625% REGS 15/11/2027 | 667,797 0.04 | | | |
| 1,890,000 | PRUDENTIAL PLC VAR 03/11/2033 | 1,524,998 0.10 | | | |
| 700,000 | PRUDENTIAL PLC VAR 20/07/2055 | 732,300 0.05 | | | |
| 1,200,000 | RAC BOND CO 5.25% REGS 04/11/2027 | 1,150,107 0.07 | | | |
| 2,200,000 | ROTHESAY LIFE PLC VAR PERPETUAL GBP | 1,908,080 0.11 | | | |
| 2,100,000 | ROTHESAY LIFE PLC VAR PERPETUAL USD | 1,675,280 0.10 | | | |

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Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL | | | |
|-----------|---|--------------------|-------------|------------------|--|---|-------------|------|
| | EUR | | | EUR | | | | |
| 1,200,000 | EQT AB 2.875% 06/04/2032 | 1,014,420 | 0.07 | 946 | ATLANTIC FONDO COMUNE DI INVESTIMENTO IMMOBILIARE CHUSO | 157,982 | 0.01 | |
| 1,400,000 | HEIMSTADEN AB 4.375% 06/03/2027 | 1,122,338 | 0.06 | 216 | QF EUROPA IMMOBILIARE 1 | - | 0.00 | |
| 1,400,000 | HEIMSTADEN HOLDING BV VAR PERPETUAL | 727,286 | 0.05 | 141 | QF IMMOBILIUM 2001 | 19,740 | 0.00 | |
| 700,000 | SANDVIK AB 0.375% 25/11/2028 | 591,906 | 0.04 | 377 | QF INVEST REAL SEC | - | 0.00 | |
| 700,000 | SKANDINAVISKA ENSKILDA BANKEN AB VAR 03/11/2031 | 611,142 | 0.04 | 83 | QF VALORE IMM GLOBAL | 28,145 | 0.00 | |
| 500,000 | SKF AB 0.25% 15/02/2031 | 385,980 | 0.02 | 953 | SOCRATE - FONDO DI INVESTIMENTO IMMOBILIARE DI TIPO | 181,070 | 0.01 | |
| 800,000 | SVENSKA HANDELSBANKEN AB 3.25% 01/06/2033 | 765,648 | 0.05 | 1,146 | UNICREDITO IMMOBILIARE UNO - A | - | 0.00 | |
| 800,000 | SWEDBANK AB VAR PERPETUAL USD (ISIN XS2377291963) | 582,991 | 0.04 | | <i>Isla de Jersey</i> | 22,659,625 | 1.46 | |
| 600,000 | TELEFON AB L.M.ERICSSON 1.00% 26/05/2029 | 453,054 | 0.03 | 1 | ETFS METAL SECURITIES LTD | 18 | 0.00 | |
| 700,000 | TELIA COMPANY AB VAR 30/06/2083 | 620,445 | 0.04 | 1,423,332 | WISDOM TREE COMMODITY SECURITIES LIMITED ETF | 14,696,896 | 0.94 | |
| 1,000,000 | VOLVO CAR AB 4.25% 31/05/2028 | 934,400 | 0.06 | 26,729 | WISDOM TREE COMMODITY SECURITIES LIMITED ETF EUR | 247,751 | 0.02 | |
| | <i>Suiza</i> | 25,540,760 | 1.64 | 32,585 | WISDOM TREE COMMODITY SECURITIES LIMITED ETF USD (ISIN GB00B15KXQ89) | 1,014,531 | 0.07 | |
| 560,000 | CREDIT SUISSE GROUP AG VAR 02/04/2032 | 471,834 | 0.03 | 1 | WISDOM TREE COMMODITY SECURITIES LIMITED ETF USD (ISIN GB00B15KY211) | 20 | 0.00 | |
| 1,300,000 | CREDIT SUISSE GROUP AG VAR 13/10/2026 | 1,212,965 | 0.08 | 22,418 | WISDOM TREE METAL SECURITIES LTD | 3,773,073 | 0.24 | |
| 900,000 | CREDIT SUISSE GROUP AG 0.625% 18/01/2033 | 583,074 | 0.04 | 100 | WISDOMTREE COMMODITY SECURITIES LIMITED ETF | 322 | 0.00 | |
| 200,000 | JULIUS BAER GROUP LTD VAR PERPETUAL USD (ISIN XS2387925501) | 142,704 | 0.01 | 36,610 | WISDOMTREE METAL SECURITIES LIMITED | 2,927,014 | 0.19 | |
| 5,055,000 | SWITZERLAND 0% 26/06/2034 | 4,422,734 | 0.28 | | <i>Luxemburgo</i> | 45,096,248 | 2.89 | |
| 6,910,000 | SWITZERLAND 0.50% 27/05/2030 | 6,735,472 | 0.43 | 42,583 | AMUNDI INDEX SOLUTIONS ETF AMUNDI SMART FACTORY | 2,561,367 | 0.16 | |
| 5,715,000 | SWITZERLAND 2.25% 22/06/2031 | 6,344,683 | 0.41 | 81,424 | AMUNDI INDEX SOLUTIONS MSCI EUROPE ETF | 6,985,365 | 0.45 | |
| 3,850,000 | SWITZERLAND 2.50% 08/03/2036 | 4,461,830 | 0.29 | 54,726 | AMUNDI STOXX AI GLOBAL ARTIFICIAL INTELLIGENCE ETF | 3,798,258 | 0.24 | |
| 1,200,000 | UBS GROUP INC VAR 15/06/2030 | 1,165,464 | 0.07 | 1,191,864 | LYXOR COM REFIN CORE COMM CRB TR CE CAPI CLASS ACC | 31,751,258 | 2.04 | |
| | Bonos convertibles | 395,360 | 0.03 | | Instrumentos del mercado monetario | 54,809,150 | 3.52 | |
| | <i>España</i> | 395,360 | 0.03 | | <i>Bélgica</i> | 54,809,150 | 3.52 | |
| 400,000 | INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 0.625% 17/11/2022 CV | 395,360 | 0.03 | 55,000,000 | BELGIUM 0% 11/05/2023 | 54,809,150 | 3.52 | |
| | Títulos ETC | 48,668,839 | 3.13 | | Instrumentos derivados | 142,499,731 | 9.16 | |
| | <i>Irlanda</i> | 48,668,839 | 3.13 | | Opciones | 142,499,731 | 9.16 | |
| 707,252 | AMUNDI PHYSICAL GOLD ETC | 48,668,839 | 3.13 | | <i>Alemania</i> | 18,232,265 | 1.17 | |
| | Acción/Participaciones de OICVM/OIC | 122,916,967 | 7.90 | | 446 | DAX INDEX - 12,200 - 16.09.22 PUT | 970,050 | 0.06 |
| | Acción/Participaciones en fondos de inversión | 122,916,967 | 7.90 | | 715 | DJ EURO STOXX 50 EUR - 3,000 - 20.12.24 PUT | 2,159,300 | 0.14 |
| | <i>Francia</i> | 42,619,674 | 2.74 | | 126 | DJ EURO STOXX 50 EUR - 3,100 - 15.07.22 PUT | 9,450 | 0.00 |
| 1,137 | AMUNDI EURO LIQUIDITY RATED SRI FCP | 11,159,186 | 0.72 | | 1,678 | DJ EURO STOXX 50 EUR - 3,100 - 16.09.22 PUT | 1,139,362 | 0.07 |
| 1,344 | AMUNDI EURO LIQUIDITY SHORT TERM SRI | 13,172,215 | 0.85 | | 788 | DJ EURO STOXX 50 EUR - 3,350 - 19.08.22 PUT | 809,276 | 0.05 |
| 1,864 | AMUNDI EURO LIQUIDITY SRI EUR (ISIN FR0013095312) | 18,288,273 | 1.17 | | 788 | DJ EURO STOXX 50 EUR - 3,450 - 16.06.23 PUT | 2,769,820 | 0.18 |
| | <i>Irlanda</i> | 11,634,534 | 0.75 | | 796 | DJ EURO STOXX 50 EUR - 3,500 - 16.06.23 PUT | 2,988,184 | 0.20 |
| 71,056 | INVESCO MARKETS II PLC INVESCO COINSHAE GLOB BLOCKCHAIN UCIT | 4,426,789 | 0.28 | | 798 | DJ EURO STOXX 50 EUR - 3,500 - 16.09.22 PUT | 1,588,020 | 0.10 |
| 62,460 | INVESCO MARKETS PLC-MORNINGSTAR US ENER INFRA MLP UCITS ETF | 2,214,135 | 0.14 | | 631 | DJ EURO STOXX 50 EUR - 3,600 - 15.07.22 CALL | 130,617 | 0.01 |
| 573,689 | ISHARES IV PLC ISHARES AUTOMATION ROB UCITS ETF | 4,993,610 | 0.33 | | 780 | DJ EURO STOXX 50 EUR - 3,600 - 15.07.22 PUT | 1,326,780 | 0.09 |
| | <i>Italia</i> | 906,886 | 0.06 | | 126 | DJ EURO STOXX 50 EUR - 3,625 - 15.07.22 CALL | 18,522 | 0.00 |
| 856 | ALPHA IMMOBILIARE SGR | 513,430 | 0.04 | | 924 | DOW JONES EURO STOXX OIL & GAS - 300 - 16.09.22 PUT | 522,060 | 0.03 |
| 891 | AMUNDI RE ITALIA (D) | 6,519 | 0.00 | | | | | |

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Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|--|------------------|----------|--|------------------|----------|
| | EUR | | | EUR | |
| 352 DOW JONES EURO STOXX OIL & GAS - 330 - 16.09.22 CALL | 198,880 | 0.01 | 39 NIKKEI 225 - 27,625 - 12.08.22 CALL | 72,767 | 0.00 |
| 601 EURO STOXX 50 DIVID - 125 - 19.12.25 CALL | 270,450 | 0.02 | 80 NIKKEI 225 WEEKLY 3 - 26,750 - 15.07.22 CALL | 168,979 | 0.01 |
| 341 EURO STOXX 50 DIVID - 90 - 16.12.22 CALL | 1,066,307 | 0.07 | | | |
| 182 MSCI EM INDEX - 1,090 - 19.08.22 CALL | 56,579 | 0.00 | <i>Luxemburgo</i> | 96,547,125 | 6.19 |
| 592 MSCI EM INDEX - 940 - 16.09.22 PUT | 690,841 | 0.04 | 60,700,000 AUD BANK BILL 3 MONTHS - 0.50 - 21.11.22 CALL | 17 | 0.00 |
| 624 MSCI EM INDEX - 970 - 16.09.22 PUT | 969,917 | 0.06 | 125,000,000 AUD BANK BILL 3 MONTHS - 1.25 - 18.11.25 CALL | 160,558 | 0.01 |
| 290 MSCI EM INDEX - 990 - 16.09.22 PUT | 547,850 | 0.04 | 125,000,000 AUD BANK BILL 3 MONTHS - 1.25 - 18.11.25 PUT | 6,059,636 | 0.40 |
| <i>Australia</i> | 2,145,327 | 0.14 | 80,000,000 AUD BANK BILL 6 MONTHS - 2.90 - 25.07.22 PUT | 284,396 | 0.02 |
| 648 SPI 200 INDEX - 6,550 - 15.09.22 PUT | 1,204,917 | 0.08 | 33,100,000 AUD(C)/CAD(P)OTC - 0.905 - 20.07.22 CALL | 63,498 | 0.00 |
| 660 SPI 200 INDEX - 6,700 - 21.07.22 PUT | 865,182 | 0.06 | 17,700,000 AUD(C)/CAD(P)OTC - 0.965 - 21.11.22 CALL | 30,806 | 0.00 |
| 324 SPI 200 INDEX - 7,150 - 15.09.22 CALL | 50,507 | 0.00 | 17,700,000 AUD(C)/CAD(P)OTC - 0.985 - 22.11.23 CALL | 119,215 | 0.01 |
| 324 SPI 200 INDEX - 7,300 - 15.09.22 CALL | 24,721 | 0.00 | 17,700,000 AUD(C)/CAD(P)OTC - 1.00 - 21.11.24 CALL | 179,846 | 0.01 |
| <i>España</i> | 409,472 | 0.03 | 17,600,000 AUD(C)/NZD(P)OTC - 1.09 - 17.11.22 CALL | 299,485 | 0.02 |
| 1,828 IBEX MINI INDEX FUT - 7,800 - 16.09.22 PUT | 409,472 | 0.03 | 7,800,000 AUD(C)/NZD(P)OTC - 1.09 - 17.11.22 CALL | 132,726 | 0.01 |
| <i>Estados Unidos de América</i> | 15,950,952 | 1.03 | 17,600,000 AUD(C)/NZD(P)OTC - 1.12 - 16.11.23 CALL | 302,859 | 0.02 |
| 450 10YR US TREASURY NOTE - 117.00 - 26.08.22 CALL | 894,503 | 0.06 | 7,800,000 AUD(C)/NZD(P)OTC - 1.12 - 16.11.23 CALL | 124,680 | 0.01 |
| 450 10YR US TREASURY NOTE - 118.50 - 22.07.22 PUT | 511,144 | 0.03 | 17,600,000 AUD(C)/NZD(P)OTC - 1.145 - 15.11.24 CALL | 336,395 | 0.02 |
| 192 10YR US TREASURY NOTE - 121.00 - 26.08.22 CALL | 94,697 | 0.01 | 7,800,000 AUD(C)/NZD(P)OTC - 1.145 - 15.11.24 CALL | 123,056 | 0.01 |
| 970 CBOE S&P VOL INDEX - 19 - 20.07.22 PUT | 4,639 | 0.00 | 43,000,000 AUD(C)/USD(P)OTC - 0.825 - 11.01.23 CALL | 37,083 | 0.00 |
| 970 CBOE S&P VOL INDEX - 23 - 20.07.22 PUT | 6,959 | 0.00 | 17,700,000 AUD(P)/CAD(C)OTC - 0.835 - 21.11.24 PUT | 391,313 | 0.03 |
| 888 CBOE S&P VOL INDEX - 30 - 20.07.22 CALL | 186,867 | 0.01 | 17,700,000 AUD(P)/CAD(C)OTC - 0.85 - 22.11.23 PUT | 299,282 | 0.02 |
| 1,326 CBOE S&P VOL INDEX - 40 - 20.07.22 CALL | 79,272 | 0.01 | 17,700,000 AUD(P)/CAD(C)OTC - 0.875 - 21.11.22 PUT | 176,828 | 0.01 |
| 1,284 CBOE S&P VOL INDEX - 45 - 17.08.22 CALL | 141,241 | 0.01 | 17,600,000 AUD(P)/NZD(C)OTC - 1.01 - 15.11.24 PUT | 110,114 | 0.01 |
| 970 DOW JONES INDUSTRIAL AVG - 325 - 19.08.22 PUT | 1,855,660 | 0.12 | 7,800,000 AUD(P)/NZD(C)OTC - 1.01 - 15.11.24 PUT | 58,586 | 0.00 |
| 180 RUSSELL 2000 INDEX - 1,800 - 16.09.22 CALL | 913,387 | 0.06 | 17,600,000 AUD(P)/NZD(C)OTC - 1.01 - 16.11.23 PUT | 50,206 | 0.00 |
| 59 S&P 500 INDEX - 3,500 - 15.07.22 PUT | 71,672 | 0.00 | 7,800,000 AUD(P)/NZD(C)OTC - 1.01 - 16.11.23 PUT | 23,487 | 0.00 |
| 126 S&P 500 INDEX - 3,575 - 16.09.22 PUT | 1,239,571 | 0.08 | 7,800,000 AUD(P)/NZD(C)OTC - 1.01 - 16.11.23 PUT | 23,487 | 0.00 |
| 87 S&P 500 INDEX - 3,700 - 15.07.22 PUT | 383,634 | 0.02 | 17,600,000 AUD(P)/NZD(C)OTC - 1.015 - 17.11.22 PUT | 3,991 | 0.00 |
| 126 S&P 500 INDEX - 3,715 - 01.07.22 CALL | 1,031,068 | 0.07 | 7,800,000 AUD(P)/NZD(C)OTC - 1.015 - 17.11.22 PUT | 1,769 | 0.00 |
| 63 S&P 500 INDEX - 3,800 - 15.07.22 CALL | 474,858 | 0.03 | 43,400,000 AUD(P)/NZD(C)OTC - 1.09 - 12.09.22 PUT | 132,101 | 0.01 |
| 111 S&P 500 INDEX - 3,800 - 15.07.22 PUT | 889,210 | 0.06 | 50,000,000 CDX NA HY SERIE 38 V2 5Y - 96.00 - 17.08.22 PUT | 889,504 | 0.06 |
| 50 S&P 500 INDEX - 4,000 - 16.12.22 CALL | 776,938 | 0.05 | 75,000,000 CDX NA HY SERIE 38 V2 5Y - 99.00 - 17.08.22 PUT | 2,314,759 | 0.15 |
| 120 S&P 500 INDEX - 4,050 - 19.08.22 CALL | 453,393 | 0.03 | 90,000,000 CDX NA IG SERIE 38 V1 5Y - 0.85 - 21.09.22 CALL | 89,942 | 0.01 |
| 110 S&P 500 INDEX - 4,160 - 15.07.22 PUT | 3,854,130 | 0.24 | 100,000,000 CDX NA IG SERIE 38 V1 5Y - 1.00 - 21.09.22 PUT | 686,735 | 0.04 |
| 56 T BOND - 130.00 - 26.08.22 PUT | 34,316 | 0.00 | 8,000,000 EUR EURIBOR 6 MONTHS - 0.01 - 03.11.22 PUT | 3,663,784 | 0.24 |
| 143 T BOND - 136.00 - 26.08.22 CALL | 544,996 | 0.04 | 33,500,000 EUR EURIBOR 6 MONTHS - 1.00 - 31.10.23 CALL | -284,591 | -0.02 |
| 112 T BOND - 143.00 - 26.08.22 CALL | 125,545 | 0.01 | 112,400,000 EUR EURIBOR 6 MONTHS - 1.15 - 21.11.22 PUT | 1,599,613 | 0.10 |
| 317 US 2YR T-NOTES - 104.75 - 26.08.22 CALL | 293,746 | 0.02 | 23,100,000 EUR EURIBOR 6 MONTHS - 1.20 - 08.11.22 CALL | 4,647,151 | 0.31 |
| 500 US 5YR T-NOTES - 111.25 - 26.08.22 CALL | 567,937 | 0.04 | 10,300,000 EUR EURIBOR 6 MONTHS - 1.25 - 28.04.25 PUT | 895,764 | 0.06 |
| 517 US 5YR T-NOTES - 111.50 - 26.08.22 CALL | 521,569 | 0.03 | 15,000,000 EUR EURIBOR 6 MONTHS - 1.40 - 08.02.39 PUT | 1,036,381 | 0.07 |
| <i>Japón</i> | 4,326,139 | 0.28 | 15,830,000 EUR EURIBOR 6 MONTHS - 1.55 - 07.06.23 CALL | -174,561 | -0.01 |
| 78 NIKKEI 225 - 25,125 - 12.08.22 PUT | 205,943 | 0.01 | 14,400,000 EUR EURIBOR 6 MONTHS - 1.90 - 09.05.23 PUT | 431,155 | 0.03 |
| 78 NIKKEI 225 - 25,500 - 12.08.22 PUT | 258,115 | 0.02 | 67,000,000 EUR EURIBOR 6 MONTHS - 2.00 - 12.04.28 CALL | -195,537 | -0.01 |
| 150 NIKKEI 225 - 26,000 - 12.08.22 PUT | 654,793 | 0.04 | 67,000,000 EUR EURIBOR 6 MONTHS - 2.00 - 12.04.28 PUT | 461,233 | 0.03 |
| 152 NIKKEI 225 - 26,500 - 09.09.22 PUT | 1,139,761 | 0.08 | 7,000,000 EUR EURIBOR 6 MONTHS - 2.00 - 23.02.33 PUT | 648,536 | 0.04 |
| 153 NIKKEI 225 - 26,625 - 12.08.22 PUT | 964,130 | 0.07 | 33,500,000 EUR EURIBOR 6 MONTHS - 2.00 - 31.10.23 PUT | 353,388 | 0.02 |
| 148 NIKKEI 225 - 26,750 - 08.07.22 CALL | 192,777 | 0.01 | 15,830,000 EUR EURIBOR 6 MONTHS - 2.30 - 07.06.23 PUT | 317,889 | 0.02 |
| 152 NIKKEI 225 - 26,875 - 08.07.22 PUT | 668,874 | 0.04 | 700,000 EUR EURIBOR 6 MONTHS - 4.00 - 05.02.24 PUT | 11,107 | 0.00 |
| | | | 11,400,000 EUR(C)/CHF(P)OTC - 1.08 - 21.11.22 CALL | 11,036 | 0.00 |
| | | | 11,400,000 EUR(C)/CHF(P)OTC - 1.10 - 22.11.23 CALL | 50,893 | 0.00 |
| | | | 11,400,000 EUR(C)/CHF(P)OTC - 1.11 - 21.11.24 CALL | 81,971 | 0.01 |
| | | | 10,100,000 EUR(C)/GBP(P)OTC - 0.86 - 07.07.22 CALL | 28,593 | 0.00 |
| | | | 10,100,000 EUR(C)/GBP(P)OTC - 0.89 - 07.07.22 CALL | 232 | 0.00 |
| | | | 3,600,000 EUR(C)/GBP(P)OTC - 0.89 - 18.11.22 CALL | 32,184 | 0.00 |
| | | | 11,400,000 EUR(C)/GBP(P)OTC - 0.89 - 18.11.22 CALL | 101,915 | 0.01 |

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Cartera de títulos a 30/06/22

| Cantidad | | Valor de mercado | % del VL | Cantidad | | Valor de mercado | % del VL |
|------------|---|------------------|----------|-------------|---|------------------|----------|
| | | EUR | | | | EUR | |
| 3,600,000 | EUR(C)/GBP(P)OTC - 0.93 - 20.11.23 CALL | 63,373 | 0.00 | 76,500,000 | GBP OVERNIGHT COMPOUNDED RATE - 1.10 - 19.10.22 CALL | -396,815 | -0.03 |
| 11,400,000 | EUR(C)/GBP(P)OTC - 0.93 - 20.11.23 CALL | 200,683 | 0.01 | 3,500,000 | GBP OVERNIGHT COMPOUNDED RATE - 1.27 - 21.04.27 PUT | 960,843 | 0.06 |
| 3,600,000 | EUR(C)/GBP(P)OTC - 0.96 - 20.11.24 CALL | 79,483 | 0.01 | 8,900,000 | GBP OVERNIGHT COMPOUNDED RATE - 1.50 - 11.11.31 PUT | 2,020,006 | 0.13 |
| 11,400,000 | EUR(C)/GBP(P)OTC - 0.96 - 20.11.24 CALL | 251,697 | 0.02 | 1,900,000 | GBP OVERNIGHT COMPOUNDED RATE - 3.89 - 28.05.24 PUT | 29,969 | 0.00 |
| 22,100,000 | EUR(C)/JPY(P)OTC - 135.00 - 31.10.22 CALL | 1,391,609 | 0.09 | 2,400,000 | GBP OVERNIGHT COMPOUNDED RATE - 3.9734 - 17.06.24 PUT | 30,049 | 0.00 |
| 11,400,000 | EUR(C)/JPY(P)OTC - 136.50 - 18.11.22 CALL | 639,552 | 0.04 | 6,200,000 | GBP(C)/AUD(P)OTC - 2.00 - 10.01.23 CALL | 21,839 | 0.00 |
| 5,800,000 | EUR(C)/JPY(P)OTC - 136.50 - 18.11.22 CALL | 325,386 | 0.02 | 9,200,000 | GBP(C)/AUD(P)OTC - 2.00 - 10.01.23 CALL | 32,406 | 0.00 |
| 11,400,000 | EUR(C)/JPY(P)OTC - 139.50 - 20.11.23 CALL | 632,010 | 0.04 | 6,200,000 | GBP(C)/AUD(P)OTC - 2.05 - 10.01.24 CALL | 80,850 | 0.01 |
| 5,800,000 | EUR(C)/JPY(P)OTC - 139.50 - 20.11.23 CALL | 321,549 | 0.02 | 9,200,000 | GBP(C)/AUD(P)OTC - 2.05 - 10.01.24 CALL | 119,970 | 0.01 |
| 11,400,000 | EUR(C)/JPY(P)OTC - 142.00 - 20.11.24 CALL | 543,011 | 0.03 | 15,000,000 | GBP(C)/CHF(P)OTC - 1.20 - 20.07.22 CALL | 11,414 | 0.00 |
| 5,800,000 | EUR(C)/JPY(P)OTC - 142.00 - 20.11.24 CALL | 276,269 | 0.02 | 15,000,000 | GBP(C)/CHF(P)OTC - 1.215 - 20.07.22 CALL | 5,570 | 0.00 |
| 29,000,000 | EUR(C)/USD(P)OTC - 1.07 - 19.07.22 CALL | 34,275 | 0.00 | 9,200,000 | GBP(C)/CHF(P)OTC - 1.29 - 10.01.23 CALL | 15,802 | 0.00 |
| 28,400,000 | EUR(C)/USD(P)OTC - 1.075 - 01.07.22 CALL | 6 | 0.00 | 9,200,000 | GBP(C)/CHF(P)OTC - 1.295 - 10.01.24 CALL | 62,739 | 0.00 |
| 43,500,000 | EUR(C)/USD(P)OTC - 1.09 - 02.11.22 CALL | 326,316 | 0.02 | 9,200,000 | GBP(C)/CHF(P)OTC - 1.128 - 10.01.24 PUT | 503,777 | 0.03 |
| 28,200,000 | EUR(C)/USD(P)OTC - 1.09 - 07.07.22 CALL | 257 | 0.00 | 9,200,000 | GBP(C)/CHF(P)OTC - 1.175 - 10.01.23 PUT | 419,878 | 0.03 |
| 28,400,000 | EUR(C)/USD(P)OTC - 1.095 - 01.07.22 CALL | - | 0.00 | 5,700,000 | GBP(C)/SEK(P)OTC - 12.90 - 23.11.23 CALL | 178,580 | 0.01 |
| 22,900,000 | EUR(C)/USD(P)OTC - 1.10 - 15.07.22 CALL | 731 | 0.00 | 5,700,000 | GBP(C)/SEK(P)OTC - 13.10 - 22.11.24 CALL | 217,937 | 0.01 |
| 28,200,000 | EUR(C)/USD(P)OTC - 1.11 - 07.07.22 CALL | 3 | 0.00 | 6,200,000 | GBP(P)/AUD(C)OTC - 1.75 - 10.01.24 PUT | 305,294 | 0.02 |
| 35,900,000 | EUR(C)/USD(P)OTC - 1.17 - 25.11.22 CALL | 24,981 | 0.00 | 9,200,000 | GBP(P)/AUD(C)OTC - 1.75 - 10.01.24 PUT | 453,018 | 0.03 |
| 11,300,000 | EUR(C)/USD(P)OTC - 1.19 - 17.11.22 CALL | 3,269 | 0.00 | 6,200,000 | GBP(P)/AUD(C)OTC - 1.79 - 10.01.23 PUT | 249,646 | 0.02 |
| 3,700,000 | EUR(C)/USD(P)OTC - 1.19 - 17.11.22 CALL | 1,070 | 0.00 | 9,200,000 | GBP(P)/AUD(C)OTC - 1.79 - 10.01.23 PUT | 370,443 | 0.02 |
| 35,900,000 | EUR(C)/USD(P)OTC - 1.20 - 25.11.22 CALL | 8,625 | 0.00 | 5,700,000 | GBP(P)/SEK(C)OTC - 10.80 - 22.11.24 PUT | 103,598 | 0.01 |
| 11,300,000 | EUR(C)/USD(P)OTC - 1.235 - 16.11.23 CALL | 49,266 | 0.00 | 5,700,000 | GBP(P)/SEK(C)OTC - 11.00 - 23.11.23 PUT | 66,833 | 0.00 |
| 3,700,000 | EUR(C)/USD(P)OTC - 1.235 - 16.11.23 CALL | 16,131 | 0.00 | 70,000,000 | ITRAXX EUROPE MAIN S37 5Y - 0.90 - 17.08.22 CALL | 15,555 | 0.00 |
| 11,300,000 | EUR(C)/USD(P)OTC - 1.28 - 15.11.24 CALL | 92,033 | 0.01 | 60,000,000 | ITRAXX EUROPE MAIN S37 5Y - 0.95 - 21.09.22 PUT | 934,727 | 0.06 |
| 3,700,000 | EUR(C)/USD(P)OTC - 1.28 - 15.11.24 CALL | 30,135 | 0.00 | 70,000,000 | ITRAXX EUROPE MAIN S37 5Y - 1.10 - 17.08.22 PUT | 629,115 | 0.04 |
| 11,400,000 | EUR(P)/CHF(C)OTC - 0.96 - 21.11.24 PUT | 447,857 | 0.03 | 55,000,000 | ITRAXX EUROPE MAIN S37 5Y - 1.10 - 20.07.22 PUT | 386,625 | 0.02 |
| 11,400,000 | EUR(P)/CHF(C)OTC - 0.98 - 22.11.23 PUT | 344,506 | 0.02 | 80,000,000 | ITRAXX EUROPE MAIN S37 5Y - 1.10 - 21.09.22 PUT | 873,609 | 0.06 |
| 11,400,000 | EUR(P)/CHF(C)OTC - 1.01 - 21.11.22 PUT | 303,461 | 0.02 | 90,000,000 | ITRAXX EUROPE MAIN S37 5Y - 1.10 - 21.09.22 PUT | 982,810 | 0.06 |
| 3,600,000 | EUR(P)/GBP(C)OTC - 0.81 - 20.11.23 PUT | 32,875 | 0.00 | 35,000,000 | ITRAXX SNR FIN S37 V1 - 1.25 - 21.09.22 PUT | 376,665 | 0.02 |
| 11,400,000 | EUR(P)/GBP(C)OTC - 0.81 - 20.11.23 PUT | 104,105 | 0.01 | 45,000,000 | ITRAXX XOVER MAIN S37 V1 5Y - 3.875 - 20.07.22 PUT | 3,854,328 | 0.26 |
| 3,600,000 | EUR(P)/GBP(C)OTC - 0.81 - 20.11.24 PUT | 59,884 | 0.00 | 120,000,000 | ITRAXX XOVER MAIN S37 V1 5Y - 4.25 - 21.09.22 CALL | 237,352 | 0.02 |
| 11,400,000 | EUR(P)/GBP(C)OTC - 0.81 - 20.11.24 PUT | 189,634 | 0.01 | 60,000,000 | ITRAXX XOVER MAIN S37 V1 5Y - 4.375 - 20.07.22 CALL | 4,580 | 0.00 |
| 3,600,000 | EUR(P)/GBP(C)OTC - 0.815 - 18.11.22 PUT | 9,085 | 0.00 | 60,000,000 | ITRAXX XOVER MAIN S37 V1 5Y - 4.875 - 17.08.22 PUT | 3,063,686 | 0.20 |
| 11,400,000 | EUR(P)/GBP(C)OTC - 0.815 - 18.11.22 PUT | 28,768 | 0.00 | 80,000,000 | ITRAXX XOVER MAIN S37 V1 5Y - 5.25 - 21.09.22 PUT | 3,835,706 | 0.25 |
| 11,600,000 | EUR(P)/INR(C)OTC - 88.00 - 25.11.22 PUT | 608,154 | 0.04 | 55,000,000 | ITRAXX XOVER MAIN S37 V1 5Y - 5.50 - 20.07.22 PUT | 1,375,921 | 0.09 |
| 11,400,000 | EUR(P)/JPY(C)OTC - 117.00 - 20.11.24 PUT | 356,706 | 0.02 | 50,000,000 | ITRAXX XOVER MAIN S37 V1 5Y - 5.50 - 20.07.22 PUT | 1,250,837 | 0.08 |
| 5,800,000 | EUR(P)/JPY(C)OTC - 117.00 - 20.11.24 PUT | 181,482 | 0.01 | 60,000,000 | ITRAXX XOVER MAIN S37 V1 5Y - 5.75 - 21.09.22 PUT | 2,239,091 | 0.14 |
| 11,400,000 | EUR(P)/JPY(C)OTC - 119.50 - 20.11.23 PUT | 198,614 | 0.01 | | | | |
| 5,800,000 | EUR(P)/JPY(C)OTC - 119.50 - 20.11.23 PUT | 101,049 | 0.01 | | | | |
| 11,400,000 | EUR(P)/JPY(C)OTC - 122.50 - 18.11.22 PUT | 47,965 | 0.00 | | | | |
| 5,800,000 | EUR(P)/JPY(C)OTC - 122.50 - 18.11.22 PUT | 24,403 | 0.00 | | | | |
| 22,100,000 | EUR(P)/JPY(C)OTC - 130.00 - 31.10.22 PUT | 180,165 | 0.01 | | | | |
| 43,200,000 | EUR(P)/USD(C)OTC - 1.00 - 25.07.23 PUT | 666,471 | 0.04 | | | | |
| 29,000,000 | EUR(P)/USD(C)OTC - 1.01 - 26.07.22 PUT | 61,578 | 0.00 | | | | |
| 29,000,000 | EUR(P)/USD(C)OTC - 1.02 - 26.07.22 PUT | 100,697 | 0.01 | | | | |
| 14,500,000 | EUR(P)/USD(C)OTC - 1.03 - 27.07.22 PUT | 82,775 | 0.01 | | | | |
| 29,000,000 | EUR(P)/USD(C)OTC - 1.04 - 26.07.22 PUT | 251,244 | 0.02 | | | | |
| 11,300,000 | EUR(P)/USD(C)OTC - 1.085 - 15.11.24 PUT | 622,161 | 0.04 | | | | |
| 3,700,000 | EUR(P)/USD(C)OTC - 1.085 - 15.11.24 PUT | 203,717 | 0.01 | | | | |
| 11,300,000 | EUR(P)/USD(C)OTC - 1.085 - 16.11.23 PUT | 507,115 | 0.03 | | | | |
| 3,700,000 | EUR(P)/USD(C)OTC - 1.085 - 16.11.23 PUT | 166,046 | 0.01 | | | | |
| 11,300,000 | EUR(P)/USD(C)OTC - 1.09 - 17.11.22 PUT | 493,217 | 0.03 | | | | |
| 3,700,000 | EUR(P)/USD(C)OTC - 1.09 - 17.11.22 PUT | 161,496 | 0.01 | | | | |

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Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|----------------|------------------|----------|--------------------|------------------|----------|
| | EUR | | | EUR | |
| 55,000,000 | 1,810,717 | 0.12 | 7,000,000 | 1,056,251 | 0.07 |
| | | | 7,000,000 | 907,816 | 0.06 |
| 120,000,000 | 3,950,656 | 0.26 | 7,000,000 | 888,480 | 0.06 |
| | | | 7,000,000 | 875,899 | 0.06 |
| 50,000,000 | 1,646,107 | 0.11 | 7,000,000 | 861,527 | 0.06 |
| | | | 25,800,000 | 3,614,498 | 0.23 |
| 80,000,000 | 1,156,147 | 0.07 | 30,600,000 | 868,035 | 0.06 |
| | | | 15,600,000 | 454,088 | 0.03 |
| 2,851,000,000 | 66,410 | 0.00 | 15,600,000 | 255,318 | 0.02 |
| | | | 15,300,000 | 111,616 | 0.01 |
| 10,250,000,000 | 153,363 | 0.01 | 7,000,000 | 1,129,720 | 0.07 |
| | | | 7,000,000 | 1,108,383 | 0.07 |
| 2,170,000,000 | -280,849 | -0.02 | 7,000,000 | 1,092,186 | 0.07 |
| | | | 12,700,000 | 357,894 | 0.02 |
| 2,170,000,000 | 691,758 | 0.04 | 5,000,000 | 140,903 | 0.01 |
| | | | 30,600,000 | 83,208 | 0.01 |
| 1,435,000,000 | 23,127 | 0.00 | 29,800,000 | 2,565 | 0.00 |
| | | | 13,000,000 | 85,118 | 0.01 |
| 3,500,000,000 | -15,035 | 0.00 | 5,400,000 | 35,357 | 0.00 |
| | | | 13,000,000 | 165,661 | 0.01 |
| 3,500,000,000 | 43,343 | 0.00 | 5,400,000 | 68,813 | 0.00 |
| | | | 10,900,000 | 242,928 | 0.02 |
| 1,120,000,000 | 326,379 | 0.02 | 25,800,000 | 38,673 | 0.00 |
| | | | 29,800,000 | - | 0.00 |
| 1,435,000,000 | -1,019 | 0.00 | 29,800,000 | 63 | 0.00 |
| | | | 21,000,000 | 44 | 0.00 |
| 160,000,000 | 3,177 | 0.00 | 32,000,000 | 101,824 | 0.01 |
| | | | 15,100,000 | 15,954 | 0.00 |
| 494,000,000 | 2,930 | 0.00 | 9,100,000 | 56,503 | 0.00 |
| | | | 30,600,000 | 110,171 | 0.01 |
| 465,000,000 | 364,672 | 0.02 | 29,400,000 | 1,469 | 0.00 |
| | | | 29,400,000 | 6,595 | 0.00 |
| 51,400,000 | -539,721 | -0.03 | 12,700,000 | 534,749 | 0.03 |
| | | | 5,000,000 | 210,531 | 0.01 |
| 104,800,000 | -517,607 | -0.03 | | | |
| | | | <i>Reino Unido</i> | 3,702,904 | 0.24 |
| 10,900,000 | -274,081 | -0.02 | 507 | 235,595 | 0.02 |
| 10,900,000 | 573,079 | 0.04 | 350 | 71,155 | 0.00 |
| 17,000,000 | 506,336 | 0.03 | 538 | 809,375 | 0.05 |
| | | | 244 | 436,524 | 0.03 |
| 23,400,000 | 1,279,419 | 0.08 | 336 | 136,617 | 0.01 |
| | | | 339 | 1,878,519 | 0.12 |
| 17,000,000 | 782,823 | 0.05 | 122 | 85,746 | 0.01 |
| | | | 340 | 49,373 | 0.00 |
| 14,800,000 | 32,016 | 0.00 | | | |
| | | | <i>Suiza</i> | 1,185,547 | 0.08 |
| 13,900,000 | 613,598 | 0.04 | 286 | 970,097 | 0.06 |
| | | | 143 | 135,013 | 0.01 |
| 19,000,000 | 690,264 | 0.04 | 143 | 80,437 | 0.01 |
| | | | | | |
| 17,800,000 | 510,582 | 0.03 | | | |
| | | | | | |
| 14,800,000 | -14,388 | 0.00 | | | |
| | | | | | |
| 5,900,000 | 158,490 | 0.01 | | | |
| | | | | | |
| 5,900,000 | 84,425 | 0.01 | | | |
| | | | | | |
| 4,300,000 | 62,277 | 0.00 | | | |
| | | | | | |
| 16,800,000 | 483,953 | 0.03 | | | |
| | | | | | |
| 139,300,000 | 1,396,412 | 0.09 | | | |
| | | | | | |
| 55,400,000 | -326,919 | -0.02 | | | |
| | | | | | |
| 64,000,000 | 162,851 | 0.01 | | | |
| | | | | | |
| 133,200,000 | -35,218 | 0.00 | | | |
| | | | | | |
| 15,700,000 | 47,581 | 0.00 | | | |
| | | | | | |
| 15,700,000 | 11,717 | 0.00 | | | |
| | | | | | |
| 10,800,000 | 7,800 | 0.00 | | | |
| | | | | | |
| 13,000,000 | 150,032 | 0.01 | | | |
| | | | | | |
| 5,400,000 | 62,321 | 0.00 | | | |
| | | | | | |
| 13,000,000 | 171,083 | 0.01 | | | |
| | | | | | |
| 5,400,000 | 71,065 | 0.00 | | | |

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Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---|--------------------|--------------|--|--------------------|--------------|
| | EUR | | | EUR | |
| Posiciones a corto plazo | -70,010,244 | -4.50 | -888 CBOE S&P VOL INDEX - 38 - 20.07.22 CALL | -67,952 | 0.00 |
| Instrumentos derivados | -70,010,244 | -4.50 | -1,326 CBOE S&P VOL INDEX - 55 - 20.07.22 CALL | -25,367 | 0.00 |
| Opciones | -70,010,244 | -4.50 | -13 NASDAQ 100 - 10,750 - 15.07.22 PUT | -98,546 | -0.01 |
| Alemania | -14,450,797 | -0.93 | -90 RUSSELL 2000 INDEX - 1,500 - 16.09.22 PUT | -284,519 | -0.02 |
| -446 DAX INDEX - 11,200 - 16.09.22 PUT | -481,680 | -0.03 | -168 RUSSELL 2000 INDEX - 1,840 - 19.08.22 PUT | -2,461,064 | -0.15 |
| -223 DAX INDEX - 14,000 - 16.09.22 CALL | -129,340 | -0.01 | -270 RUSSELL 2000 INDEX - 1,900 - 16.09.22 CALL | -581,089 | -0.04 |
| -715 DJ EURO STOXX 50 EUR - 2,000 - 20.12.24 PUT | -707,850 | -0.05 | -25 S&P 500 INDEX - 1,500 - 16.12.22 PUT | -12,196 | 0.00 |
| -1,678 DJ EURO STOXX 50 EUR - 2,950 - 16.09.22 PUT | -739,998 | -0.05 | -168 S&P 500 INDEX - 3,200 - 16.09.22 PUT | -581,721 | -0.04 |
| -715 DJ EURO STOXX 50 EUR - 3,000 - 15.12.23 PUT | -1,716,000 | -0.11 | -60 S&P 500 INDEX - 3,500 - 19.08.22 PUT | -322,827 | -0.02 |
| -798 DJ EURO STOXX 50 EUR - 3,200 - 16.09.22 PUT | -705,432 | -0.05 | -185 S&P 500 INDEX - 3,525 - 15.07.22 PUT | -263,666 | -0.02 |
| -788 DJ EURO STOXX 50 EUR - 3,275 - 16.06.23 PUT | -2,188,276 | -0.14 | -252 S&P 500 INDEX - 3,860 - 01.07.22 CALL | -167,526 | -0.01 |
| -796 DJ EURO STOXX 50 EUR - 3,325 - 16.06.23 PUT | -2,365,712 | -0.14 | -42 S&P 500 INDEX - 3,900 - 15.07.22 CALL | -142,819 | -0.01 |
| -780 DJ EURO STOXX 50 EUR - 3,400 - 15.07.22 PUT | -439,140 | -0.03 | -169 S&P 500 INDEX - 4,000 - 15.07.22 CALL | -200,450 | -0.01 |
| -126 DJ EURO STOXX 50 EUR - 3,525 - 15.07.22 PUT | -149,310 | -0.01 | -63 S&P 500 INDEX - 4,175 - 16.09.22 CALL | -202,176 | -0.01 |
| -788 DJ EURO STOXX 50 EUR - 3,525 - 19.08.22 PUT | -1,368,756 | -0.09 | -180 S&P 500 INDEX - 4,200 - 19.08.22 CALL | -241,905 | -0.02 |
| -421 DJ EURO STOXX 50 EUR - 3,700 - 15.07.22 CALL | -26,102 | 0.00 | -143 T BOND - 132.00 - 26.08.22 PUT | -123,960 | -0.01 |
| -420 DJ EURO STOXX 50 EUR - 3,700 - 16.09.22 CALL | -216,720 | -0.01 | -56 T BOND - 133.00 - 26.08.22 PUT | -58,587 | 0.00 |
| -1,682 DJ EURO STOXX 50 EUR - 3,775 - 15.07.22 CALL | -40,368 | 0.00 | -143 T BOND - 139.00 - 26.08.22 CALL | -337,684 | -0.02 |
| -126 DJ EURO STOXX 50 EUR - 3,800 - 15.07.22 CALL | -2,520 | 0.00 | -317 US 2YR T-NOTES - 103.88 - 26.08.22 PUT | -99,492 | -0.01 |
| -399 DJ EURO STOXX 50 EUR - 3,900 - 16.09.22 CALL | -59,850 | 0.00 | -317 US 2YR T-NOTES - 105.25 - 26.08.22 CALL | -132,658 | -0.01 |
| -155 DJ EURO STOXX 50 EUR - 4,800 - 19.12.25 CALL | -116,095 | -0.01 | -1,003 US 5YR T-NOTES - 109.50 - 26.08.22 PUT | -239,849 | -0.02 |
| -924 DOW JONES EURO STOXX OIL & GAS - 280 - 16.09.22 PUT | -291,060 | -0.02 | -517 US 5YR T-NOTES - 112.50 - 26.08.22 CALL | -355,439 | -0.02 |
| -462 DOW JONES EURO STOXX OIL & GAS - 325 - 19.08.22 CALL | -237,930 | -0.02 | -500 US 5YR T-NOTES - 113.00 - 26.08.22 CALL | -291,444 | -0.02 |
| -352 DOW JONES EURO STOXX OIL & GAS - 350 - 16.09.22 CALL | -95,040 | -0.01 | <i>Japón</i> | <i>-1,490,428</i> | <i>-0.10</i> |
| -352 DOW JONES EURO STOXX OIL & GAS - 360 - 16.09.22 CALL | -63,360 | 0.00 | -225 NIKKEI 225 - 23,250 - 12.08.22 PUT | -190,101 | -0.02 |
| -341 EURO STOXX 50 DIVID - 100 - 16.12.22 CALL | -725,648 | -0.05 | -228 NIKKEI 225 - 23,500 - 09.09.22 PUT | -465,537 | -0.04 |
| -312 MSCI EM INDEX - 1,050 - 16.09.22 CALL | -365,584 | -0.02 | -78 NIKKEI 225 - 23,500 - 12.08.22 PUT | -76,885 | 0.00 |
| -296 MSCI EM INDEX - 1,120 - 16.09.22 CALL | -96,265 | -0.01 | -78 NIKKEI 225 - 23,750 - 12.08.22 PUT | -90,615 | -0.01 |
| -145 MSCI EM INDEX - 1,180 - 16.09.22 CALL | -11,096 | 0.00 | -153 NIKKEI 225 - 25,000 - 12.08.22 PUT | -377,034 | -0.03 |
| -592 MSCI EM INDEX - 850 - 16.09.22 PUT | -322,770 | -0.02 | -74 NIKKEI 225 - 27,500 - 08.07.22 CALL | -14,067 | 0.00 |
| -624 MSCI EM INDEX - 900 - 16.09.22 PUT | -507,342 | -0.03 | -39 NIKKEI 225 - 27,750 - 12.08.22 CALL | -63,156 | 0.00 |
| -290 MSCI EM INDEX - 920 - 16.09.22 PUT | -281,553 | -0.02 | -78 NIKKEI 225 - 28,625 - 12.08.22 CALL | -40,639 | 0.00 |
| <i>Australia</i> | <i>-976,500</i> | <i>-0.06</i> | -75 NIKKEI 225 - 28,750 - 12.08.22 CALL | -33,268 | 0.00 |
| -972 SPI 200 INDEX - 6,000 - 15.09.22 PUT | -716,685 | -0.04 | -76 NIKKEI 225 - 30,500 - 09.09.22 CALL | -16,053 | 0.00 |
| -990 SPI 200 INDEX - 6,200 - 21.07.22 PUT | -259,815 | -0.02 | -80 NIKKEI 225 WEEKLY 3 - 25,000 - 15.07.22 PUT | -59,143 | 0.00 |
| <i>España</i> | <i>-255,006</i> | <i>-0.02</i> | -40 NIKKEI 225 WEEKLY 3 - 27,250 - 15.07.22 CALL | -38,020 | 0.00 |
| -1,828 IBEX MINI INDEX FUT - 7,200 - 16.09.22 PUT | -180,972 | -0.02 | -160 NIKKEI 225 WEEKLY 3 - 28,000 - 15.07.22 CALL | -25,910 | 0.00 |
| -914 IBEX MINI INDEX FUT - 8,600 - 16.09.22 CALL | -74,034 | 0.00 | <i>Luxemburgo</i> | <i>-41,623,020</i> | <i>-2.67</i> |
| <i>Estados Unidos de América</i> | <i>-8,068,167</i> | <i>-0.52</i> | -60,700,000 AUD BANK BILL 3 MONTHS - 0.15 - 21.11.22 CALL | -11 | 0.00 |
| -450 10YR US TREASURY NOTE - 113.50 - 26.08.22 PUT | -114,337 | -0.01 | -33,100,000 AUD(C)/CAD(P)OTC - 0.915 - 20.07.22 CALL | -26,669 | 0.00 |
| -450 10YR US TREASURY NOTE - 115.50 - 22.07.22 PUT | -80,707 | -0.01 | -21,700,000 AUD(C)/NZD(P)OTC - 1.125 - 12.09.22 CALL | -79,903 | -0.01 |
| -450 10YR US TREASURY NOTE - 119.00 - 26.08.22 CALL | -490,969 | -0.03 | -43,000,000 AUD(C)/USD(P)OTC - 0.875 - 11.01.23 CALL | -11,761 | 0.00 |
| -450 10YR US TREASURY NOTE - 121.00 - 22.07.22 CALL | -67,256 | 0.00 | -33,100,000 AUD(P)/CAD(C)OTC - 0.89 - 20.07.22 PUT | -184,206 | -0.01 |
| -1,940 CBOE S&P VOL INDEX - 21 - 20.07.22 PUT | -9,278 | 0.00 | -50,000,000 CDX NA HY SERIE 38 V2 5Y - 92.00 - 17.08.22 PUT | -407,986 | -0.03 |
| -663 CBOE S&P VOL INDEX - 24 - 20.07.22 PUT | -12,684 | 0.00 | -150,000,000 CDX NA HY SERIE 38 V2 5Y - 94.00 - 17.08.22 PUT | -1,674,809 | -0.11 |
| | | | -75,000,000 CDX NA IG SERIE 38 V1 5Y - 0.95 - 20.07.22 PUT | -55,063 | 0.00 |
| | | | -100,000,000 CDX NA IG SERIE 38 V1 5Y - 1.30 - 21.09.22 PUT | -328,722 | -0.02 |
| | | | -24,000,000 EUR EURIBOR 6 MONTHS - -0.09 - 03.11.22 CALL | -5,142,345 | -0.34 |
| | | | -3,250,000 EUR EURIBOR 6 MONTHS - 0.25 - 27.01.23 PUT | 221,663 | 0.01 |
| | | | -22,300,000 EUR EURIBOR 6 MONTHS - -0.50 - 14.10.25 PUT | -36,364 | 0.00 |
| | | | -33,500,000 EUR EURIBOR 6 MONTHS - 0.50 - 31.10.23 PUT | 139,834 | 0.01 |
| | | | -6,000,000 EUR EURIBOR 6 MONTHS - -0.65 - 07.08.25 PUT | -49,407 | 0.00 |

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Cartera de títulos a 30/06/22

| Cantidad | | Valor de mercado | % del VL | Cantidad | | Valor de mercado | % del VL |
|--------------|---|------------------|----------|---------------------------------|--|----------------------|--------------|
| | | EUR | | | | EUR | |
| -18,000,000 | EUR EURIBOR 6 MONTHS - 0.85 - 05.12.29 CALL | -1,758,824 | -0.11 | -55,000,000 | ITRAXX XOVER MAIN S37 V1 5Y - 7.00 - 21.09.22 PUT | -1,116,320 | -0.07 |
| -18,000,000 | EUR EURIBOR 6 MONTHS - 0.85 - 05.12.29 PUT | 765,878 | 0.05 | -120,000,000 | ITRAXX XOVER MAIN S37 V1 5Y - 7.50 - 21.09.22 PUT | -1,933,914 | -0.12 |
| -15,830,000 | EUR EURIBOR 6 MONTHS - 0.90 - 07.06.23 PUT | 44,972 | 0.00 | -80,000,000 | ITRAXX XOVER MAIN S37 V1 5Y - 7.75 - 17.08.22 PUT | -611,725 | -0.04 |
| -15,830,000 | EUR EURIBOR 6 MONTHS - 1.30 - 07.06.23 PUT | 104,752 | 0.01 | -1,120,000,000 | JPY OVERNIGHT COMPOUNDED RATE - 0.90 - 13.02.24 CALL | -547,130 | -0.04 |
| -15,000,000 | EUR EURIBOR 6 MONTHS - 1.50 - 08.02.24 CALL | -1,511,640 | -0.10 | -104,800,000 | USD LIBOR 3 MONTHS - 0.75 - 19.10.23 PUT | 103,334 | 0.01 |
| -112,400,000 | EUR EURIBOR 6 MONTHS - 1.55 - 21.11.22 CALL | -1,041,997 | -0.07 | -51,400,000 | USD LIBOR 3 MONTHS - 0.75 - 22.06.23 PUT | 180,722 | 0.01 |
| -26,800,000 | EUR EURIBOR 6 MONTHS - 1.65 - 28.04.25 CALL | -1,123,242 | -0.07 | -104,800,000 | USD LIBOR 3 MONTHS - 1.10 - 19.10.23 PUT | 233,483 | 0.02 |
| -112,400,000 | EUR EURIBOR 6 MONTHS - 1.85 - 21.11.22 CALL | -738,966 | -0.05 | -14,800,000 | USD LIBOR 3 MONTHS - 1.50 - 26.10.28 PUT | 5,239 | 0.00 |
| -33,000,000 | EUR EURIBOR 6 MONTHS - 2.40 - 09.05.23 CALL | -189,825 | -0.01 | -17,000,000 | USD LIBOR 3 MONTHS - 2.00 - 12.09.22 PUT | -653 | 0.00 |
| -31,660,000 | EUR EURIBOR 6 MONTHS - 2.65 - 07.06.23 CALL | -447,392 | -0.03 | -17,800,000 | USD LIBOR 3 MONTHS - 2.40 - 10.11.22 CALL | -1,672,281 | -0.11 |
| -20,200,000 | EUR(C)/GBP(P)OTC - 0.875 - 07.07.22 CALL | -5,421 | 0.00 | -17,000,000 | USD LIBOR 3 MONTHS - 2.90 - 08.02.24 CALL | -840,212 | -0.05 |
| -22,100,000 | EUR(C)/JPY(P)OTC - 145.00 - 31.10.22 CALL | -432,544 | -0.03 | -8,600,000 | USD LIBOR 3 MONTHS - 6.00 - 04.12.29 CALL | -55,194 | 0.00 |
| -28,400,000 | EUR(C)/USD(P)OTC - 1.095 - 01.07.22 CALL | - | 0.00 | -55,400,000 | USD SOFR COMPOUNDED - 1.25 - 08.04.24 PUT | 123,237 | 0.01 |
| -28,200,000 | EUR(C)/USD(P)OTC - 1.11 - 07.07.22 CALL | -3 | 0.00 | -55,400,000 | USD SOFR COMPOUNDED - 1.75 - 08.04.24 PUT | 214,773 | 0.01 |
| -43,500,000 | EUR(C)/USD(P)OTC - 1.14 - 02.11.22 CALL | -54,512 | 0.00 | -16,800,000 | USD SOFR COMPOUNDED - 2.00 - 01.04.27 CALL | -740,016 | -0.05 |
| -35,900,000 | EUR(C)/USD(P)OTC - 1.20 - 25.11.22 CALL | -8,625 | 0.00 | -278,600,000 | USD SOFR COMPOUNDED - 2.75 - 14.02.24 CALL | -1,917,854 | -0.12 |
| -11,600,000 | EUR(P)/INR(C)OTC - 83.00 - 25.11.22 PUT | -191,474 | -0.01 | -133,200,000 | USD SOFR COMPOUNDED - 3.20 - 10.04.23 CALL | -37,047 | 0.00 |
| -22,100,000 | EUR(P)/JPY(C)OTC - 120.00 - 31.10.22 PUT | -55,794 | 0.00 | -133,200,000 | USD SOFR COMPOUNDED - 3.50 - 06.04.23 CALL | 16,847 | 0.00 |
| -43,200,000 | EUR(P)/USD(C)OTC - 0.90 - 25.07.23 PUT | -195,146 | -0.01 | -133,200,000 | USD SOFR COMPOUNDED - 4.00 - 06.04.23 CALL | 19,849 | 0.00 |
| -43,200,000 | EUR(P)/USD(C)OTC - 1.00 - 23.03.23 PUT | -525,499 | -0.03 | -15,700,000 | USD(C)/CHF(P)OTC - 0.97 - 20.07.22 CALL | -47,581 | 0.00 |
| -29,000,000 | EUR(P)/USD(C)OTC - 1.01 - 26.07.22 PUT | -61,578 | 0.00 | -15,700,000 | USD(C)/CHF(P)OTC - 0.99 - 20.07.22 CALL | -11,717 | 0.00 |
| -29,000,000 | EUR(P)/USD(C)OTC - 1.04 - 26.07.22 PUT | -251,244 | -0.02 | -21,600,000 | USD(C)/CNH(P)OTC - 6.90 - 07.07.22 CALL | -496 | 0.00 |
| -8,900,000 | GBP OVERNIGHT COMPOUNDED RATE - 0.10 - 11.11.26 PUT | -189,863 | -0.01 | -25,800,000 | USD(C)/JPY(P)OTC - 125.00 - 31.10.22 CALL | -2,017,679 | -0.13 |
| -76,500,000 | GBP OVERNIGHT COMPOUNDED RATE - 0.60 - 19.10.22 PUT | 89,672 | 0.01 | -15,300,000 | USD(C)/JPY(P)OTC - 130.00 - 01.05.23 CALL | -718,835 | -0.05 |
| -76,500,000 | GBP OVERNIGHT COMPOUNDED RATE - 0.80 - 19.10.22 PUT | 173,042 | 0.01 | -15,600,000 | USD(C)/JPY(P)OTC - 133.00 - 17.08.22 CALL | -454,088 | -0.03 |
| -15,000,000 | GBP(C)/CHF(P)OTC - 1.16 - 20.07.22 PUT | -142,644 | -0.01 | -16,000,000 | USD(C)/JPY(P)OTC - 135.00 - 07.07.22 CALL | -149,824 | -0.01 |
| -15,000,000 | GBP(C)/CHF(P)OTC - 1.215 - 20.07.22 CALL | -5,570 | 0.00 | -15,600,000 | USD(C)/JPY(P)OTC - 136.00 - 17.08.22 CALL | -255,318 | -0.02 |
| -70,000,000 | ITRAXX EUROPE MAIN S37 5Y - 0.75 - 17.08.22 CALL | -1,315 | 0.00 | -9,100,000 | USD(C)/JPY(P)OTC - 139.00 - 20.07.22 CALL | -29,398 | 0.00 |
| -50,000,000 | ITRAXX EUROPE MAIN S37 5Y - 1.00 - 20.07.22 PUT | -543,008 | -0.03 | -30,600,000 | USD(C)/JPY(P)OTC - 150.00 - 01.05.29 CALL | -477,724 | -0.03 |
| -60,000,000 | ITRAXX EUROPE MAIN S37 5Y - 1.20 - 21.09.22 PUT | -519,192 | -0.03 | -10,900,000 | USD(P)/INR(C)OTC - 77.00 - 06.06.23 PUT | -63,155 | 0.00 |
| -80,000,000 | ITRAXX EUROPE MAIN S37 5Y - 1.30 - 21.09.22 PUT | -549,059 | -0.04 | -25,800,000 | USD(P)/JPY(C)OTC - 100.00 - 31.10.22 PUT | -10,830 | 0.00 |
| -70,000,000 | ITRAXX EUROPE MAIN S37 5Y - 1.40 - 17.08.22 PUT | -249,068 | -0.02 | -29,800,000 | USD(P)/JPY(C)OTC - 121.00 - 07.07.22 PUT | - | 0.00 |
| -90,000,000 | ITRAXX EUROPE MAIN S37 5Y - 1.40 - 21.09.22 PUT | -505,601 | -0.03 | -32,000,000 | USD(P)/JPY(C)OTC - 124.50 - 05.08.22 PUT | -43,693 | 0.00 |
| -35,000,000 | ITRAXX SNR FIN S37 V1 - 1.55 - 21.09.22 PUT | -216,021 | -0.01 | -15,100,000 | USD(P)/JPY(C)OTC - 128.00 - 14.07.22 PUT | -4,546 | 0.00 |
| -120,000,000 | ITRAXX XOVER MAIN S37 V1 5Y - 3.75 - 21.09.22 CALL | -69,954 | 0.00 | -9,100,000 | USD(P)/JPY(C)OTC - 130.00 - 20.07.22 PUT | -14,504 | 0.00 |
| -120,000,000 | ITRAXX XOVER MAIN S37 V1 5Y - 3.875 - 20.07.22 CALL | -475 | 0.00 | -29,400,000 | USD(P)/KRW(C)OTC - 1,210.00 - 15.07.22 PUT | -1,469 | 0.00 |
| -60,000,000 | ITRAXX XOVER MAIN S37 V1 5Y - 5.375 - 17.08.22 PUT | -2,205,457 | -0.15 | | <i>Reino Unido</i> | -2,546,695 | -0.16 |
| -45,000,000 | ITRAXX XOVER MAIN S37 V1 5Y - 5.50 - 20.07.22 PUT | -1,125,753 | -0.07 | -538 | FOOTSIE 100 - 61 - 16.09.22 PUT | -406,250 | -0.03 |
| -120,000,000 | ITRAXX XOVER MAIN S37 V1 5Y - 6.50 - 21.09.22 PUT | -2,572,505 | -0.18 | -377 | FOOTSIE 100 - 64 - 15.07.22 PUT | -24,088 | 0.00 |
| -160,000,000 | ITRAXX XOVER MAIN S37 V1 5Y - 6.50 - 21.09.22 PUT | -3,430,006 | -0.23 | -244 | FOOTSIE 100 - 64 - 19.08.22 PUT | -191,334 | -0.01 |
| -60,000,000 | ITRAXX XOVER MAIN S37 V1 5Y - 6.75 - 21.09.22 PUT | -1,370,651 | -0.09 | -350 | FOOTSIE 100 - 66 - 15.07.22 PUT | -34,561 | 0.00 |
| | | | | -339 | FOOTSIE 100 - 67 - 16.06.23 PUT | -1,384,275 | -0.08 |
| | | | | -269 | FOOTSIE 100 - 75 - 16.09.22 CALL | -414,063 | -0.03 |
| | | | | -244 | FOOTSIE 100 - 78 - 19.08.22 CALL | -92,124 | -0.01 |
| | | | | | <i>Suiza</i> | -599,631 | -0.04 |
| | | | | -429 | SMI (ZURICH) - 9,750 - 16.09.22 PUT | -599,631 | -0.04 |
| | | | | Total cartera de títulos | | 1,328,409,442 | 85.40 |

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Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|--|--------------------|--------------|---|--------------------|--------------|
| | EUR | | | EUR | |
| Posiciones a largo plazo | 349,222,666 | 89.59 | Instrumentos derivados | 51,718,133 | 13.27 |
| Acción/Participaciones de OICVM/OIC | 24,358,162 | 6.25 | Opciones | 51,718,133 | 13.27 |
| Acción/Participaciones en fondos de inversión | 24,358,162 | 6.25 | Alemania | 51,718,133 | 13.27 |
| <i>Francia</i> | 24,358,162 | 6.25 | 6,895 DJ EURO STOXX 50 EUR - 3,300 - 15.12.23 PUT | 23,277,520 | 5.98 |
| 205 AMUNDI EURO LIQUIDITY & SHORT TERM SRI FCP | 20,449,566 | 5.25 | 3,180 DJ EURO STOXX 50 EUR - 3,300 - 16.06.23 PUT | 9,136,140 | 2.35 |
| 410 AMUNDI VOLATILITY RISK PREMIA FCP | 3,908,596 | 1.00 | 3,710 DJ EURO STOXX 50 EUR - 3,400 - 16.09.22 PUT | 5,553,870 | 1.43 |
| Instrumentos del mercado monetario | 273,146,371 | 70.07 | 780 DJ EURO STOXX 50 EUR - 3,600 - 16.06.23 PUT | 3,332,940 | 0.85 |
| <i>Bélgica</i> | 10,004,731 | 2.57 | 990 DJ EURO STOXX 50 EUR - 3,700 - 15.07.22 CALL | 61,380 | 0.02 |
| 10,000,000 LVMH FINANCE BELGIQUE SA 0% 10/08/2022 | 10,004,731 | 2.57 | 6,115 DJ EURO STOXX 50 EUR - 3,900 - 16.06.23 CALL | 5,485,155 | 1.41 |
| <i>España</i> | 12,503,686 | 3.21 | 2,800 DJ EURO STOXX 50 EUR - 3,900 - 16.12.22 CALL | 1,344,000 | 0.34 |
| 5,000,000 BANCO SANTANDER SA 0% 13/07/2022 | 5,000,885 | 1.28 | 1,050 DJ EURO STOXX 50 EUR - 4,000 - 15.12.23 CALL | 1,181,250 | 0.30 |
| 7,500,000 BANCO SANTANDER SA 0% 22/09/2022 | 7,502,801 | 1.93 | 2,140 DJ EURO STOXX 50 EUR - 4,000 - 16.06.23 CALL | 1,420,960 | 0.36 |
| <i>Estados Unidos de América</i> | 7,000,325 | 1.80 | 1,830 DJ EURO STOXX 50 EUR - 4,200 - 16.06.23 CALL | 636,840 | 0.16 |
| 4,000,000 ABB FINANCE INC 0% 05/07/2022 | 4,000,217 | 1.03 | 2,527 DJ EURO STOXX 50 EUR - 4,200 - 16.12.22 CALL | 288,078 | 0.07 |
| 3,000,000 ENEL FINANCE AMER 0% 04/07/2022 | 3,000,108 | 0.77 | Posiciones a corto plazo | -33,325,580 | -8.55 |
| <i>Francia</i> | 214,633,639 | 55.05 | Instrumentos derivados | -33,325,580 | -8.55 |
| 10,000,000 AIR LIQUIDE FINANCE 0% 01/07/2022 | 10,000,138 | 2.57 | Opciones | -33,325,580 | -8.55 |
| 8,500,000 BANQUE FEDERATIVE DU CREDIT MUTUEL 0% 15/09/2022 | 8,505,458 | 2.18 | <i>Alemania</i> | -33,325,580 | -8.55 |
| 8,500,000 BNP PARIBAS SA 0% 15/09/2022 | 8,506,187 | 2.18 | -2,525 DJ EURO STOXX 50 EUR - 2,700 - 15.12.23 PUT | -4,027,375 | -1.03 |
| 5,000,000 BNP PARIBAS SA 0% 29/09/2022 | 5,005,066 | 1.28 | -3,180 DJ EURO STOXX 50 EUR - 3,000 - 16.06.23 PUT | -6,003,840 | -1.54 |
| 5,000,000 BPCE SFH VAR 05/12/2022 | 5,000,000 | 1.28 | -5,110 DJ EURO STOXX 50 EUR - 3,000 - 16.09.22 PUT | -2,611,210 | -0.67 |
| 5,000,000 BRED BANQUE POPULAIRE 0% 04/08/2022 | 5,002,141 | 1.28 | -2,745 DJ EURO STOXX 50 EUR - 3,000 - 16.12.22 PUT | -2,901,465 | -0.74 |
| 7,500,000 BRED BANQUE POPULAIRE 0% 19/07/2022 | 7,501,902 | 1.92 | -2,480 DJ EURO STOXX 50 EUR - 3,200 - 15.07.22 PUT | -372,000 | -0.10 |
| 20,000,000 FRANCE BTF 0% 05/10/2022 | 20,019,400 | 5.15 | -335 DJ EURO STOXX 50 EUR - 3,200 - 16.09.22 PUT | -297,480 | -0.08 |
| 15,000,000 FRANCE BTF 0% 06/07/2022 | 15,000,750 | 3.85 | -990 DJ EURO STOXX 50 EUR - 3,600 - 15.07.22 CALL | -195,030 | -0.05 |
| 15,000,000 FRANCE BTF 0% 07/09/2022 | 15,013,500 | 3.85 | -1,400 DJ EURO STOXX 50 EUR - 3,600 - 16.12.22 CALL | -2,072,000 | -0.53 |
| 15,000,000 FRANCE BTF 0% 10/08/2022 | 15,009,750 | 3.85 | -2,140 DJ EURO STOXX 50 EUR - 4,000 - 16.06.23 PUT | -14,845,180 | -3.81 |
| 14,500,000 FRANCE BTF 0% 13/07/2022 | 14,502,465 | 3.72 | Total cartera de títulos | 315,897,086 | 81.04 |
| 15,000,000 FRANCE BTF 0% 14/09/2022 | 15,014,400 | 3.85 | | | |
| 12,500,000 FRANCE BTF 0% 17/08/2022 | 12,509,375 | 3.21 | | | |
| 15,000,000 FRANCE BTF 0% 21/09/2022 | 15,016,800 | 3.85 | | | |
| 14,000,000 FRANCE BTF 0% 24/08/2022 | 14,010,780 | 3.59 | | | |
| 8,000,000 FRANCE BTF 0% 30/11/2022 | 8,006,720 | 2.05 | | | |
| 5,000,000 NATIXIS SA 0% 25/07/2022 | 5,001,845 | 1.28 | | | |
| 6,000,000 PR FINANCE SA 0% 06/10/2022 | 6,002,615 | 1.54 | | | |
| 10,000,000 VEOLIA ENVIRONMENT SA 0% 06/09/2022 | 10,004,347 | 2.57 | | | |
| <i>Países Bajos</i> | 29,003,990 | 7.44 | | | |
| 7,500,000 ABB FINANCE BV 0% 05/07/2022 | 7,500,427 | 1.92 | | | |
| 10,000,000 IBERDROLA INTERNATIONAL BV 0% 15/07/2022 | 10,001,647 | 2.57 | | | |
| 2,500,000 IBERDROLA INTERNATIONAL BV 0% 29/07/2022 | 2,500,837 | 0.64 | | | |
| 4,000,000 LINDE FINANCE BV 0% 14/07/2022 | 4,000,794 | 1.03 | | | |
| 5,000,000 UNILEVER FINANCE NETERLANDS BV 0% 05/07/2022 | 5,000,285 | 1.28 | | | |

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Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---|--------------------|--------------|---|--------------------|--------------|
| | USD | | | USD | |
| Posiciones a largo plazo | 621,929,307 | 70.29 | Instrumentos derivados | 157,800,929 | 17.83 |
| Acción/Participaciones de OICVM/OIC | 79,624,675 | 9.00 | Opciones | 157,800,929 | 17.83 |
| Acción/Participaciones en fondos de inversión | 79,624,675 | 9.00 | Alemania | 62,140,435 | 7.02 |
| <i>Francia</i> | 32,609,925 | 3.69 | 5,285 DJ EURO STOXX 50 EUR - 3,300 - 15.12.23 PUT | 18,653,087 | 2.10 |
| 313 AMUNDI EURO LIQUIDITY & SHORT TERM SRI FCP | 32,609,925 | 3.69 | 4,255 DJ EURO STOXX 50 EUR - 3,300 - 16.06.23 PUT | 12,780,224 | 1.44 |
| <i>Luxemburgo</i> | 47,014,750 | 5.31 | 3,550 DJ EURO STOXX 50 EUR - 3,400 - 16.09.22 PUT | 5,555,887 | 0.63 |
| 43,207 AMUNDI MONEY MARKET FUND SHORT TERM (USD) OV C | 47,014,750 | 5.31 | 3,200 DJ EURO STOXX 50 EUR - 3,600 - 16.06.23 PUT | 14,295,065 | 1.61 |
| Instrumentos del mercado monetario | 384,503,703 | 43.46 | 960 DJ EURO STOXX 50 EUR - 3,700 - 15.07.22 CALL | 62,225 | 0.01 |
| <i>Bélgica</i> | 10,459,446 | 1.18 | 4,295 DJ EURO STOXX 50 EUR - 3,900 - 16.06.23 CALL | 4,027,716 | 0.46 |
| 10,000,000 LVMH FINANCE BELGIQUE SA 0% 10/08/2022 | 10,459,446 | 1.18 | 4,900 DJ EURO STOXX 50 EUR - 3,900 - 16.12.22 CALL | 2,458,898 | 0.28 |
| <i>España</i> | 17,778,261 | 2.01 | 900 DJ EURO STOXX 50 EUR - 4,000 - 15.12.23 CALL | 1,058,518 | 0.12 |
| 5,000,000 BANCO SANTANDER SA 0% 13/07/2022 | 5,228,175 | 0.59 | 1,700 DJ EURO STOXX 50 EUR - 4,000 - 16.06.23 CALL | 1,180,104 | 0.13 |
| 12,000,000 BANCO SANTANDER SA 0% 22/09/2022 | 12,550,086 | 1.42 | 4,820 DJ EURO STOXX 50 EUR - 4,200 - 16.06.23 CALL | 1,753,596 | 0.20 |
| <i>Estados Unidos de América</i> | 133,626,423 | 15.10 | 2,644 DJ EURO STOXX 50 EUR - 4,200 - 16.12.22 CALL | 315,115 | 0.04 |
| 4,000,000 ABB FINANCE INC 0% 05/07/2022 | 4,182,027 | 0.47 | <i>Estados Unidos de América</i> | 62,086,840 | 7.02 |
| 30,000,000 USA T-BILLS 0% 01/09/2022 | 29,923,080 | 3.38 | 380 S&P 500 INDEX - 3,600 - 15.12.23 PUT | 12,055,500 | 1.36 |
| 30,000,000 USA T-BILLS 0% 01/12/2022 | 29,720,457 | 3.36 | 137 S&P 500 INDEX - 3,800 - 16.06.23 PUT | 4,623,065 | 0.52 |
| 30,000,000 USA T-BILLS 0% 06/10/2022 | 29,859,855 | 3.37 | 564 S&P 500 INDEX - 4,000 - 16.06.23 PUT | 24,003,840 | 2.72 |
| 40,000,000 USA T-BILLS 0% 11/08/2022 | 39,941,004 | 4.52 | 297 S&P 500 INDEX - 4,300 - 16.06.23 PUT | 17,600,220 | 1.99 |
| <i>Francia</i> | 174,663,469 | 19.75 | 481 S&P 500 INDEX - 4,600 - 16.06.23 CALL | 3,328,520 | 0.38 |
| 5,000,000 AIR LIQUIDE FINANCE 0% 01/07/2022 | 5,227,322 | 0.59 | 279 S&P 500 INDEX - 4,600 - 16.12.22 CALL | 475,695 | 0.05 |
| 20,000,000 BANQUE FEDERATIVE DU CREDIT MUTUEL 0% 15/09/2022 | 20,922,427 | 2.36 | <i>Japón</i> | 33,573,654 | 3.79 |
| 20,000,000 BNP PARIBAS SA 0% 15/09/2022 | 20,924,219 | 2.36 | 500 NIKKEI 225 - 20,000 - 09.09.22 PUT | 231,865 | 0.03 |
| 5,000,000 BNP PARIBAS SA 0% 29/09/2022 | 5,232,546 | 0.59 | 1,785 NIKKEI 225 - 21,000 - 08.12.23 PUT | 14,058,735 | 1.59 |
| 10,000,000 BPCE SFH VAR 05/12/2022 | 10,454,500 | 1.18 | 1,700 NIKKEI 225 - 23,000 - 09.06.23 PUT | 14,452,906 | 1.62 |
| 13,500,000 BRED BANQUE POPULAIRE 0% 04/08/2022 | 14,119,619 | 1.60 | 680 NIKKEI 225 - 30,000 - 08.12.23 CALL | 4,830,148 | 0.55 |
| 7,500,000 BRED BANQUE POPULAIRE 0% 19/07/2022 | 7,842,863 | 0.89 | Posiciones a corto plazo | -68,468,371 | -7.74 |
| 23,500,000 FRANCE BTF 0% 04/01/2023 | 24,583,553 | 2.78 | Instrumentos derivados | -68,468,371 | -7.74 |
| 30,000,000 FRANCE BTF 0% 06/07/2022 | 31,365,067 | 3.55 | Opciones | -68,468,371 | -7.74 |
| 8,000,000 NATIXIS SA 0% 25/07/2022 | 8,366,687 | 0.95 | <i>Alemania</i> | -36,467,852 | -4.13 |
| 6,000,000 PR FINANCE SA 0% 06/10/2022 | 6,275,434 | 0.71 | -2,365 DJ EURO STOXX 50 EUR - 2,700 - 15.12.23 PUT | -3,943,620 | -0.45 |
| 18,500,000 VEOLIA ENVIRONMENT SA 0% 06/09/2022 | 19,349,232 | 2.19 | -4,255 DJ EURO STOXX 50 EUR - 3,000 - 16.06.23 PUT | -8,398,560 | -0.95 |
| <i>Luxemburgo</i> | 9,997,893 | 1.13 | -4,650 DJ EURO STOXX 50 EUR - 3,000 - 16.09.22 PUT | -2,484,146 | -0.28 |
| 10,000,000 BANQUE ET CAISSE DEPARAGNE DE IEAT 0% 08/07/2022 | 9,997,893 | 1.13 | -4,000 DJ EURO STOXX 50 EUR - 3,000 - 16.12.22 PUT | -4,420,163 | -0.50 |
| <i>Países Bajos</i> | 37,978,211 | 4.29 | -2,390 DJ EURO STOXX 50 EUR - 3,200 - 15.07.22 PUT | -374,794 | -0.04 |
| 12,000,000 ABB FINANCE BV 0% 05/07/2022 | 12,546,114 | 1.42 | -570 DJ EURO STOXX 50 EUR - 3,200 - 16.09.22 PUT | -529,165 | -0.06 |
| 4,000,000 ABN AMRO BANK NV 0% 04/08/2022 | 3,995,929 | 0.45 | -960 DJ EURO STOXX 50 EUR - 3,600 - 15.07.22 CALL | -197,716 | -0.02 |
| 4,000,000 IBERDROLA INTERNATIONAL BV 0% 15/07/2022 | 4,182,489 | 0.47 | -2,450 DJ EURO STOXX 50 EUR - 3,600 - 16.12.22 CALL | -3,790,802 | -0.43 |
| 7,500,000 IBERDROLA INTERNATIONAL BV 0% 29/07/2022 | 7,843,501 | 0.89 | -1,700 DJ EURO STOXX 50 EUR - 4,000 - 16.06.23 PUT | -12,328,886 | -1.40 |
| 4,000,000 LINDE FINANCE BV 0% 14/07/2022 | 4,182,630 | 0.47 | <i>Estados Unidos de América</i> | -17,535,100 | -1.98 |
| 5,000,000 UNILEVER FINANCE NETERLANDS BV 0% 05/07/2022 | 5,227,548 | 0.59 | -572 S&P 500 INDEX - 3,400 - 16.12.22 PUT | -7,358,780 | -0.82 |
| | | | -190 S&P 500 INDEX - 4,000 - 16.12.22 PUT | -6,718,400 | -0.76 |
| | | | -179 S&P 500 INDEX - 4,300 - 16.06.23 CALL | -2,613,400 | -0.30 |
| | | | -344 S&P 500 INDEX - 5,000 - 16.06.23 CALL | -844,520 | -0.10 |
| | | | <i>Japón</i> | -14,465,419 | -1.63 |
| | | | -1,190 NIKKEI 225 - 18,000 - 08.12.23 PUT | -5,518,382 | -0.62 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL |
|---|--------------------|--------------|
| | USD | |
| -1,275 NIKKEI 225 - 24,000 - 09.12.22 PUT | -7,601,853 | -0.86 |
| -170 NIKKEI 225 - 25,000 - 09.09.22 PUT | -694,490 | -0.08 |
| -170 NIKKEI 225 - 25,000 - 12.08.22 PUT | -437,967 | -0.05 |
| -170 NIKKEI 225 - 28,000 - 12.08.22 CALL | -212,727 | -0.02 |
| Total cartera de títulos | 553,460,936 | 62.55 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---|----------------------|---------------|--|----------------------|---------------|
| | EUR | | | EUR | |
| Posiciones a largo plazo | 1,385,082,333 | 102.27 | Acción/Participaciones de OICVM/OIC | 1,155,445,156 | 85.32 |
| Valores mobiliarios admitidos a cotización oficial en una bolsa de valores y/o negociados en otro mercado regulado | 229,457,249 | 16.94 | Acción/Participaciones en fondos de inversión | 1,155,445,156 | 85.32 |
| Bonos | 229,457,249 | 16.94 | <i>Francia</i> | 1,089,722,885 | 80.47 |
| <i>Alemania</i> | 9,054,090 | 0.67 | 382 AMUNDI ENCHANCED ULTRA SHORT TERM BOND SRI FCP | 40,034,192 | 2.96 |
| 9,000,000 VOLKSWAGEN FINANCIAL SERVICES AG 3.00% 06/04/2025 | 9,054,090 | 0.67 | 24,745 AMUNDI EURO LIQUIDITY RATED SRI FCP | 242,873,721 | 17.93 |
| <i>Estados Unidos de América</i> | 5,824,020 | 0.43 | 21,504 AMUNDI EURO LIQUIDITY SHORT TERM SRI | 210,684,322 | 15.56 |
| 6,000,000 VERIZON COMMUNICATIONS INC 0.875% 02/04/2025 | 5,824,020 | 0.43 | 24,745 AMUNDI EURO LIQUIDITY SRI EUR (ISIN FR0013095312) | 242,839,264 | 17.93 |
| <i>Francia</i> | 37,080,065 | 2.74 | 312 AMUNDI ULTRA SHORT TERM BOND SRI FCP | 31,272,020 | 2.31 |
| 6,000,000 BNP PARIBAS SA 2.375% 20/05/2024 | 6,079,800 | 0.45 | 2,428 BFT AUREUS ISR FCP | 241,921,810 | 17.86 |
| 9,000,000 COMPAGNIE DE SAINT GOBAIN SA 1.00% 17/03/2025 | 8,716,230 | 0.64 | 155 BFT CREDIT 12 MOIS ISR FCP I 3 DECIMALES | 40,045,090 | 2.96 |
| 6,000,000 COVIVIO SA 1.625% 17/10/2024 | 5,918,220 | 0.44 | 385 CPR OBLIG 12 MOIS DE CAPITALISATION 3 DECIMALES PART I | 40,052,466 | 2.96 |
| 17,000,000 CREDIT AGRICOLE SA 1.00% 18/09/2025 | 16,365,815 | 1.21 | <i>Irlanda</i> | 5,167,396 | 0.38 |
| <i>Italia</i> | 66,719,139 | 4.92 | 595,700 ISHARES EDGE MSCI USA QUALITY FACTOR ETF | 5,167,396 | 0.38 |
| 12,000,000 ASSICURAZIONI GENERALI SPA 5.125% 16/09/2024 | 12,774,420 | 0.94 | <i>Luxemburgo</i> | 60,554,875 | 4.47 |
| 6,000,000 CASSA DEPOSITI E PRESTITI SPA 1.50% 09/04/2025 | 5,921,610 | 0.44 | 2,453 AMUNDI INDEX SOLUTIONS SICAV US CORP SRI | 125,657 | 0.01 |
| 9,000,000 CASSA DEPOSITI E PRESTITI SPA 1.50% 21/06/2024 | 8,992,035 | 0.66 | 133,793 AMUNDI INDEX SOLUTIONS GOVT BOND LOW RATE EURO INV GRADE ETF | 29,782,322 | 2.20 |
| 12,000,000 ENI S P A 1.00% 14/03/2025 | 11,662,500 | 0.86 | 374,553 AMUNDI INDEX SOLUTIONS SICAV ETF | 17,860,934 | 1.32 |
| 16,600,000 INTESA SANPAOLO SPA 2.125% 26/05/2025 | 16,206,414 | 1.20 | 183,468 AMUNDI INDEX SOLUTIONS SICAV US CORP SRI | 9,398,293 | 0.69 |
| 12,000,000 UNICREDIT SPA 0.50% 09/04/2025 | 11,162,160 | 0.82 | 752,648 AMUNDI MSCI EMERGING MARKETS UCITS ETF - EUR (C) | 3,387,669 | 0.25 |
| <i>Japón</i> | 11,622,900 | 0.86 | Instrumentos derivados | 179,928 | 0.01 |
| 12,000,000 MITSUBISHI UFJ FINANCIAL GROUP INC 0.872% 07/09/2024 | 11,622,900 | 0.86 | Opciones | 179,928 | 0.01 |
| <i>Países Bajos</i> | 50,487,783 | 3.73 | <i>Alemania</i> | 179,928 | 0.01 |
| 5,103,000 DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 4.875% 22/04/2025 | 5,512,490 | 0.41 | 588 DJ EURO STOXX 50 EUR - 4,000 - 16.12.22 CALL | 179,928 | 0.01 |
| 15,900,000 ENBW INTERNATIONALFINANCE BV 4.875% 16/01/2025 | 16,914,658 | 1.25 | Posiciones a corto plazo | -67,032 | 0.00 |
| 13,900,000 ENEL FINANCE INTERNATIONAL NV 1.966% 27/01/2025 | 13,824,315 | 1.02 | Instrumentos derivados | -67,032 | 0.00 |
| 7,800,000 MERCEDES BENZ INTERNATIONAL FINANCE BV 2.625% 07/04/2025 | 7,901,907 | 0.58 | Opciones | -67,032 | 0.00 |
| 6,500,000 NATURGY FINANCE BV 1.375% 21/01/2025 | 6,334,413 | 0.47 | <i>Alemania</i> | -67,032 | 0.00 |
| <i>Reino Unido</i> | 36,972,642 | 2.73 | -588 DJ EURO STOXX 50 EUR - 4,200 - 16.12.22 CALL | -67,032 | 0.00 |
| 3,000,000 BARCLAYS BANK PLC LONDON 2.80% 20/06/2024 | 3,052,980 | 0.23 | Total cartera de títulos | 1,385,015,301 | 102.27 |
| 8,400,000 BP CAPITAL MARKETS PLC 1.953% 03/03/2025 | 8,339,394 | 0.62 | | | |
| 13,800,000 MOTABILITY OPERATIONS GROUP PLC 0.875% 14/03/2025 | 13,358,331 | 0.98 | | | |
| 12,600,000 WPP FINANCE 2016 1.375% 20/03/2025 | 12,221,937 | 0.90 | | | |
| <i>Suecia</i> | 11,696,610 | 0.86 | | | |
| 6,000,000 NORDEA BANK AB 1.125% 12/02/2025 | 5,861,370 | 0.43 | | | |
| 6,000,000 SVENSKA HANDELSBANKEN AB 1.00% 15/04/2025 | 5,835,240 | 0.43 | | | |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---|----------------------|--------------|---|------------------|----------|
| | EUR | | | EUR | |
| Posiciones a largo plazo | 1,528,225,020 | 78.19 | 20,000,000 MACQUARIE BANK LTD 0% 15/09/2022 | 20,010,164 | 1.03 |
| Valores mobiliarios admitidos a cotización oficial en una bolsa de valores y/o negociados en otro mercado regulado | 91,102,937 | 4.66 | <i>Francia</i> | 629,022,244 | 32.18 |
| Bonos | 91,102,937 | 4.66 | 10,000,000 ALLIANZ BANQUE VAR 07/10/2022 | 10,000,891 | 0.51 |
| <i>Canadá</i> | 12,089,088 | 0.62 | 49,000,000 ALSTOM SA 0% 29/07/2022 | 49,009,672 | 2.52 |
| 5,000,000 BANK OF NOVA SCOTIA FRN 01/02/2024 | 5,046,350 | 0.26 | 20,000,000 BANQUE FEDERATIVE DU CREDIT MUTUEL VAR 02/08/2022 | 19,998,726 | 1.02 |
| 5,000,000 CANADIAN IMPERIAL BANK OF COMMERCE CANADA FRN 21/06/2023 | 5,024,171 | 0.26 | 10,000,000 BANQUE FEDERATIVE DU CREDIT MUTUEL VAR 03/10/2022 | 9,996,306 | 0.51 |
| 2,000,000 ROYAL BANK OF CANADA FRN 31/01/2024 | 2,018,567 | 0.10 | 20,000,000 BANQUE FEDERATIVE DU CREDIT MUTUEL VAR 05/10/2022 | 19,995,118 | 1.02 |
| <i>Estados Unidos de América</i> | 16,003,270 | 0.82 | 15,000,000 BANQUE FEDERATIVE DU CREDIT MUTUEL VAR 08/02/2023 | 14,987,819 | 0.77 |
| 4,000,000 GENERAL MILLS INC VAR 27/07/2023 | 4,000,380 | 0.20 | 10,000,000 BANQUE FEDERATIVE DU CREDIT MUTUEL VAR 14/12/2022 | 9,999,174 | 0.51 |
| 10,000,000 GENERAL MILLS INC 0% 11/11/2022 | 10,002,500 | 0.52 | 20,000,000 BANQUE FEDERATIVE DU CREDIT MUTUEL VAR 16/11/2022 | 19,998,873 | 1.02 |
| 2,000,000 PROLOGIS EURO FINANCE VAR 08/02/2024 | 2,000,390 | 0.10 | 43,000,000 BANQUE POSTALE (LA) VAR 29/07/2022 | 43,001,346 | 2.21 |
| <i>Francia</i> | 34,973,749 | 1.79 | 12,000,000 BNP PARIBAS SA VAR 03/10/2022 | 12,000,203 | 0.61 |
| 15,000,000 SOCIETE GENERALE PARIS VAR 02/02/2023 | 14,988,750 | 0.77 | 20,000,000 BNP PARIBAS SA VAR 09/09/2022 | 19,999,842 | 1.02 |
| 20,000,000 SOCIETE GENERALE PARIS VAR 06/02/2023 | 19,984,999 | 1.02 | 10,000,000 BNP PARIBAS SA VAR 09/11/2022 | 9,998,973 | 0.51 |
| <i>Italia</i> | 5,971,956 | 0.31 | 16,000,000 BNP PARIBAS SA VAR 24/08/2022 | 15,998,531 | 0.82 |
| 6,000,000 MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA VAR 06/12/2023 | 5,971,956 | 0.31 | 35,000,000 BPCE SFH VAR 31/08/2022 | 35,004,183 | 1.79 |
| <i>Luxemburgo</i> | 2,007,095 | 0.10 | 9,000,000 BRED BANQUE POPULAIRE 0% 22/11/2022 | 8,994,500 | 0.46 |
| 2,000,000 TRATON FINANCE LUXEMBOURG SA VAR 27/08/2023 | 2,007,095 | 0.10 | 7,500,000 CAISSE REGIONALE DE CREDIT AGR VAR 07/07/2022 | 7,499,990 | 0.38 |
| <i>Países Bajos</i> | 13,922,775 | 0.71 | 10,000,000 CAISSE REGIONALE DE CREDIT AGR 0% 22/07/2022 | 10,003,005 | 0.51 |
| 5,000,000 THERMO FISHER SCIENTIFIC FINANCE I BV VAR 18/11/2023 | 4,987,000 | 0.26 | 10,000,000 CAISSE REGIONALE DE CREDIT AGRICOLE MUTUEL D' AQUITAINE VAR 06/10/2022 | 9,998,927 | 0.51 |
| 3,000,000 TOYOTA MOTOR FINANCE BV FRN 23/06/2023 | 3,015,693 | 0.15 | 4,000,000 CAISSE REGIONALE DE CREDIT AGRICOLE MUTUEL D' AQUITAINE VAR 10/11/2022 | 3,998,417 | 0.20 |
| 3,000,000 VOLKSWAGEN FINANCIAL SERVICES NV FRN 17/01/2024 | 3,013,451 | 0.15 | 15,000,000 CREDIT AGRICOLE SA VAR 07/09/2022 | 15,000,167 | 0.77 |
| 2,900,000 VOLKSWAGEN FINANCIAL SERVICES NV FRN 26/11/2023 | 2,906,631 | 0.15 | 20,000,000 CREDIT INDUSTRIEL ET COMMERCIAL SA 0% 28/10/2022 | 19,997,837 | 1.02 |
| <i>Suecia</i> | 6,135,004 | 0.31 | 20,000,000 CREDIT LYONNAIS VAR 10/10/2022 | 19,998,850 | 1.02 |
| 1,300,000 VOLVO TREASURY AB FRN 11/01/2024 | 1,307,696 | 0.07 | 30,000,000 ICADÉ SA 0% 27/07/2022 | 30,011,407 | 1.54 |
| 1,800,000 VOLVO TREASURY AB FRN 13/09/2023 | 1,809,721 | 0.09 | 20,000,000 NORMANDIE SEINE VAR 01/11/2022 | 19,992,071 | 1.02 |
| 3,000,000 VOLVO TREASURY AB FRN 15/11/2023 | 3,017,587 | 0.15 | 50,000,000 SCHNEIDER ELECTRIC SE 0% 03/10/2022 | 50,002,640 | 2.57 |
| Instrumentos del mercado monetario | 1,437,122,083 | 73.53 | 28,000,000 SCHNEIDER ELECTRIC SE 0% 04/07/2022 | 28,001,498 | 1.43 |
| <i>Bélgica</i> | 30,013,777 | 1.54 | 10,000,000 SOCIETE GENERALE PARIS VAR 31/08/2022 | 10,000,446 | 0.51 |
| 16,000,000 BNP PARIBAS FORTIS SA 0% 09/09/2022 | 16,007,580 | 0.82 | 40,000,000 UNEDIC SA 0% 21/07/2022 | 40,012,354 | 2.05 |
| 14,000,000 BNP PARIBAS FORTIS SA 0% 11/08/2022 | 14,006,197 | 0.72 | 18,500,000 VINCI SA 0% 09/08/2022 | 18,505,382 | 0.95 |
| <i>Canadá</i> | 39,972,465 | 2.05 | 20,000,000 VINCI SA 0% 16/08/2022 | 20,006,353 | 1.02 |
| 40,000,000 THE TORONTO DOMINION BANK (CANADA) 0% 07/12/2022 | 39,972,465 | 2.05 | 27,000,000 VINCI SA 0% 19/09/2022 | 27,008,743 | 1.38 |
| <i>Dinamarca</i> | 10,000,246 | 0.51 | <i>Irlanda</i> | 70,015,772 | 3.58 |
| 10,000,000 JYSKE BANK A/S 0% 19/10/2022 | 10,000,246 | 0.51 | 70,000,000 BELFIUS BANK 0% 15/07/2022 | 70,015,772 | 3.58 |
| <i>Estados Unidos de América</i> | 30,010,261 | 1.54 | <i>Italia</i> | 67,024,128 | 3.43 |
| 10,000,000 AVERY DENNISON 0% 01/07/2022 | 10,000,097 | 0.51 | 8,000,000 CASSA DEPOSITI E PRESTITI SPA 0% 03/10/2022 | 8,003,177 | 0.41 |
| | | | 15,000,000 CASSA DEPOSITI E PRESTITI SPA 0% 13/07/2022 | 15,002,675 | 0.77 |
| | | | 7,000,000 CASSA DEPOSITI E PRESTITI SPA 0% 14/09/2022 | 7,003,703 | 0.36 |
| | | | 7,000,000 INTESA SANPAOLO SPA 0% 15/09/2022 | 7,002,341 | 0.36 |
| | | | 15,000,000 UNICREDIT SPA 0% 10/08/2022 | 15,006,237 | 0.76 |
| | | | 15,000,000 UNICREDIT SPA 0% 12/08/2022 | 15,005,995 | 0.77 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL |
|---|----------------------|--------------|
| | EUR | |
| <i>Japón</i> | 60,024,734 | 3.07 |
| 30,000,000 CENTRAL NIPPON EXPRESSWAY CO LTD 0% 23/08/2022 | 30,010,454 | 1.54 |
| 30,000,000 SUMITOMO MITSUI BANKING CORP 0% 15/08/2022 | 30,014,280 | 1.53 |
| <i>Luxemburgo</i> | 88,023,314 | 4.50 |
| 20,000,000 INTESA SANPAOLO BANK LUXEMBOURG S A 0% 05/09/2022 | 20,008,471 | 1.02 |
| 10,000,000 INTESA SANPAOLO BANK LUXEMBOURG S A 0% 14/10/2022 | 9,999,568 | 0.51 |
| 3,000,000 INTESA SANPAOLO BANK LUXEMBOURG S A 0% 15/07/2022 | 3,000,630 | 0.15 |
| 35,000,000 MEDIOBANCA INTERNATIONAL 0% 01/09/2022 | 35,014,645 | 1.80 |
| 20,000,000 SG ISSUER SA VAR 14/02/2023 | 20,000,000 | 1.02 |
| <i>Países Bajos</i> | 68,018,426 | 3.48 |
| 25,000,000 ABB FINANCE BV 0% 10/08/2022 | 25,005,630 | 1.29 |
| 10,000,000 ING BANK NV NETHERLANDS 0% 10/10/2022 | 10,000,930 | 0.51 |
| 10,000,000 ING BANK NV NETHERLANDS 0% 12/09/2022 | 10,003,852 | 0.51 |
| 3,000,000 NATWEST MARKETS NV 0% 23/09/2022 | 3,001,199 | 0.15 |
| 20,000,000 RABOBANK NEDERLAND VAR 13/12/2022 | 20,006,815 | 1.02 |
| <i>Reino Unido</i> | 250,037,752 | 12.79 |
| 15,000,000 BARCLAYS BANK PLC LONDON VAR 10/02/2023 | 15,000,000 | 0.77 |
| 15,000,000 BARCLAYS BANK PLC LONDON 0% 17/08/2022 | 15,006,564 | 0.77 |
| 20,000,000 BARCLAYS BANK PLC LONDON 0% 19/07/2022 | 20,005,788 | 1.02 |
| 15,000,000 LLOYDS BANK CORPORATE MARKET 0% 18/10/2022 | 15,003,338 | 0.77 |
| 20,000,000 LLOYDS BANK CORPORATE MARKET 0% 26/09/2022 | 20,010,992 | 1.02 |
| 35,000,000 MITSUBISHI HITACHI CAPITAL UK PLC 0% 01/07/2022 | 35,000,418 | 1.79 |
| 23,000,000 MITSUBISHI HITACHI CAPITAL UK PLC 0% 19/07/2022 | 23,002,437 | 1.18 |
| 4,000,000 MIZUHO INTERNATIONAL PLC 0% 09/09/2022 | 4,002,287 | 0.20 |
| 10,000,000 MIZUHO INTERNATIONAL PLC 0% 17/10/2022 | 10,003,227 | 0.51 |
| 20,000,000 NORDEA BANK ABP LONDON BRANCH 0% 03/10/2022 | 20,006,669 | 1.02 |
| 20,000,000 NORDEA BANK ABP LONDON BRANCH 0% 07/11/2022 | 19,996,428 | 1.02 |
| 8,000,000 UBS AG LONDON BRANCH 0% 10/11/2022 | 7,998,268 | 0.41 |
| 15,000,000 UBS AG LONDON BRANCH 0% 17/11/2022 | 14,994,273 | 0.77 |
| 15,000,000 UNICREDIT SPA LONDON BRANCH 0% 01/09/2022 | 15,005,399 | 0.77 |
| 15,000,000 UNICREDIT SPA LONDON BRANCH 0% 06/10/2022 | 15,001,664 | 0.77 |
| <i>Suecia</i> | 44,945,465 | 2.30 |
| 20,000,000 SVENSKA HANDELSBANKEN AB 0% 04/01/2023 | 19,970,712 | 1.02 |
| 15,000,000 SVENSKA HANDELSBANKEN AB 0% 06/10/2022 | 15,005,680 | 0.77 |
| 10,000,000 SVENSKA HANDELSBANKEN AB 0% 22/02/2023 | 9,969,073 | 0.51 |
| <i>Suiza</i> | 50,013,499 | 2.56 |
| 50,000,000 ZUERCHER KANTONALBANK 0% 21/07/2022 | 50,013,499 | 2.56 |
| Total cartera de títulos | 1,528,225,020 | 78.19 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL |
|---|----------------------|--------------|--|----------------------|--------------|
| | USD | | | USD | |
| Posiciones a largo plazo | 2,277,117,877 | 88.36 | | | |
| Valores mobiliarios admitidos a cotización oficial en una bolsa de valores y/o negociados en otro mercado regulado | 558,257,866 | 21.66 | | | |
| Bonos | 558,257,866 | 21.66 | | | |
| <i>Canadá</i> | 197,616,889 | 7.66 | <i>Japón</i> | 27,566,005 | 1.07 |
| 40,000,000 BANK OF MONTREAL VAR 15/09/2023 | 39,708,400 | 1.54 | 2,000,000 MITSUBISHI UFJ FINANCIAL GROUP INC FRN 02/03/2023 | 2,002,911 | 0.08 |
| 40,000,000 BANK OF NOVA SCOTIA VAR 15/09/2023 | 39,739,400 | 1.54 | 15,550,000 MITSUBISHI UFJ FINANCIAL GROUP INC FRN 25/07/2022 | 15,551,244 | 0.60 |
| 15,000,000 BANK OF NOVA SCOTIA 2.00% 15/11/2022 | 14,970,225 | 0.58 | 10,000,000 MIZUHO FINANCIAL GROUP INC FRN 05/03/2023 | 10,011,850 | 0.39 |
| 17,000,000 CANADIAN IMPERIAL BANK OF COMMERCE CANADA VAR 22/06/2023 | 16,950,190 | 0.66 | <i>Países Bajos</i> | 15,194,916 | 0.59 |
| 27,000,000 ROYAL BANK OF CANADA VAR 26/10/2023 | 26,798,175 | 1.04 | 15,490,000 SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0.40% 11/03/2023 | 15,194,916 | 0.59 |
| 40,000,000 THE TORONTO DOMINION BANK (CANADA) VAR 02/06/2023 | 39,829,999 | 1.54 | <i>Noruega</i> | 19,144,850 | 0.74 |
| 10,000,000 THE TORONTO DOMINION BANK (CANADA) 0.45% 11/09/2023 | 9,656,200 | 0.37 | 19,220,000 DNB BANK ASA 2.15% 144A 02/12/2022 | 19,144,850 | 0.74 |
| 10,000,000 THE TORONTO DOMINION BANK (CANADA) 1.90% 01/12/2022 | 9,964,300 | 0.39 | <i>Reino Unido</i> | 14,656,275 | 0.57 |
| <i>Corea del Sur</i> | 51,998,624 | 2.02 | 15,000,000 ASTRAZENECA PLC 0.30% 26/05/2023 | 14,656,275 | 0.57 |
| 23,000,000 KOREA GAS CORPORATION 2.75% REGS 20/07/2022 | 23,005,520 | 0.89 | Acción/Participaciones de OICVM/OIC | 55,234,482 | 2.14 |
| 8,981,000 NONGHYUP BANK CO LTD 2.875% REGS 17/07/2022 | 8,981,404 | 0.35 | Acción/Participaciones en fondos de inversión | 55,234,482 | 2.14 |
| 20,000,000 THE EXPORT IMPORT BANK OF KOREA VAR 04/02/2023 | 20,011,700 | 0.78 | <i>Luxemburgo</i> | 55,234,482 | 2.14 |
| <i>España</i> | 20,000,000 | 0.78 | 50,671 AMUNDI MONEY MARKET FUND SHORT TERM (USD) OV C | 55,134,482 | 2.14 |
| 20,000,000 BANCO SANTANDER SA VAR 24/05/2024 | 20,000,000 | 0.78 | 100,000 AMUNDI MONEY MARKET FUND SICAV | 100,000 | 0.00 |
| <i>Estados Unidos de América</i> | 186,019,989 | 7.22 | Instrumentos del mercado monetario | 1,663,625,529 | 64.56 |
| 10,000,000 ABBVIE INC 2.30% 21/11/2022 | 9,982,000 | 0.39 | <i>Alemania</i> | 81,146,821 | 3.15 |
| 15,000,000 CATERPILLAR FINANCIAL SERVICES CORP VAR 13/11/2023 | 15,000,000 | 0.58 | 20,000,000 BASF SE 0% 01/08/2022 | 19,968,512 | 0.77 |
| 30,000,000 CATERPILLAR FINANCIAL SERVICES CORP VAR 17/11/2022 | 29,961,900 | 1.16 | 30,000,000 CITIGROUP GLOBAL MARKETS 0% 02/11/2022 | 29,738,661 | 1.15 |
| 20,000,000 DAIMLER FINANCE NORTH AMERICA LLC VAR 14/06/2023 | 19,926,600 | 0.77 | 30,000,000 FRESENIUS MEDICAL CARE AG AND CO 0% 25/07/2022 | 31,439,648 | 1.23 |
| 10,000,000 JOHN DEERE CAPITAL CORP VAR 10/07/2023 | 9,953,850 | 0.39 | <i>Australia</i> | 89,038,635 | 3.46 |
| 11,750,000 NATIONAL AUSTRALIA BANK LTD USA 1.875% 13/12/2022 | 11,701,414 | 0.45 | 30,000,000 AUSTRALIA NEW ZEALAND BANKING GROUP LTD 0% 02/12/2022 | 29,654,185 | 1.15 |
| 15,000,000 NVIDIA CORP 0.309% 15/06/2023 | 14,621,100 | 0.57 | 30,000,000 NATIONAL AUSTRALIA BANK LTD 0% 23/11/2022 | 29,689,744 | 1.15 |
| 25,000,000 THERMO FISHER SCIENTIFIC INC VAR 18/04/2023 | 24,975,375 | 0.97 | 30,000,000 TELSTRA CORPORATION LTD 0% 14/11/2022 | 29,694,706 | 1.16 |
| 20,000,000 THERMO FISHER SCIENTIFIC INC VAR 18/10/2023 | 19,953,300 | 0.77 | <i>Bélgica</i> | 49,975,369 | 1.94 |
| 20,000,000 TOYOTA MOTOR CREDIT CORP VAR 14/12/2022 | 19,986,700 | 0.78 | 50,000,000 ENI FINANCE INTERNATIONAL SA 0% 11/07/2022 | 49,975,369 | 1.94 |
| 10,000,000 VOLKSWAGEN GROUP OF AMERICA FINANCE 3.125% 12/05/2023 | 9,957,750 | 0.39 | <i>Canadá</i> | 29,856,648 | 1.16 |
| <i>Francia</i> | 19,059,863 | 0.74 | 30,000,000 EXPORT DEVELOPMENT CANADA 0% 20/09/2022 | 29,856,648 | 1.16 |
| 3,942,000 BANQUE FEDERATIVE DU CREDIT MUTUEL 2.125% 144A 21/11/2022 | 3,931,081 | 0.15 | <i>Dinamarca</i> | 49,601,055 | 1.92 |
| 5,000,000 BNP PARIBAS SA 3.25% 03/03/2023 | 4,997,275 | 0.19 | 50,000,000 JYSKE BANK A/S 0% 27/10/2022 | 49,601,055 | 1.92 |
| 10,145,000 BPCE SA 2.75% 144A 11/01/2023 | 10,131,507 | 0.40 | <i>España</i> | 49,600,190 | 1.92 |
| <i>Italia</i> | 7,000,455 | 0.27 | 50,000,000 BANCO SANTANDER SA 0% 25/10/2022 | 49,600,190 | 1.92 |
| 7,000,000 INTESA SANPAOLO SPA 3.125% 14/07/2022 | 7,000,455 | 0.27 | <i>Estados Unidos de América</i> | 159,626,493 | 6.19 |
| | | | 50,000,000 AIR LIQUIDE US LLC 0% 25/07/2022 | 49,930,532 | 1.94 |
| | | | 30,000,000 AT&T INC 0% 25/07/2022 | 29,958,381 | 1.16 |
| | | | 20,000,000 AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD 0% 28/10/2022 | 19,844,479 | 0.77 |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

Cartera de títulos a 30/06/22

| Cantidad | Valor de mercado | % del VL | Cantidad | Valor de mercado | % del VL | | |
|-------------|---|-------------|----------|---------------------------------|---|--------------|------|
| | USD | | | USD | | | |
| 30,000,000 | NATIONAL GRID USA 0% 25/07/2022 | 29,957,352 | 1.16 | | | | |
| 30,000,000 | VERIZON COMMUNICATIONS INC 0% 08/08/2022 | 29,935,749 | 1.16 | | | | |
| | <i>Francia</i> | 189,121,226 | 7.34 | | | | |
| 100,000,000 | BANQUE FEDERATIVE DU CREDIT MUTUEL 0% 03/10/2022 | 99,390,685 | 3.86 | | | | |
| 30,000,000 | ELECTRICITE DE FRANCE 0% 25/07/2022 | 29,958,381 | 1.16 | | | | |
| 30,000,000 | HSBC CONTINENTAL EUROPE SA 0% 28/09/2022 | 29,824,779 | 1.16 | | | | |
| 30,000,000 | VEOLIA ENVIRONMENT SA 0% 03/08/2022 | 29,947,381 | 1.16 | | | | |
| | <i>Japón</i> | 44,642,794 | 1.73 | | | | |
| 20,000,000 | CENTRAL NIPPON EXPRESSWAY CO LTD 0% 07/09/2022 | 19,917,458 | 0.77 | | | | |
| 25,000,000 | CENTRAL NIPPON EXPRESSWAY CO LTD 0% 22/11/2022 | 24,725,336 | 0.96 | | | | |
| | <i>Luxemburgo</i> | 62,876,606 | 2.44 | | | | |
| 30,000,000 | DH EUROPE FINANCE SA 0% 18/07/2022 | 31,438,801 | 1.22 | | | | |
| 30,000,000 | HOLCIM FINANCE LUXEMBOURG SA 0% 22/07/2022 | 31,437,805 | 1.22 | | | | |
| | <i>Noruega</i> | 49,605,798 | 1.92 | | | | |
| 50,000,000 | DNB ASA 0% 26/10/2022 | 49,605,798 | 1.92 | | | | |
| | <i>Países Bajos</i> | 180,354,951 | 7.00 | | | | |
| 80,000,000 | COOPERATIEVE RABOBANK UA 0% 26/10/2022 | 79,371,113 | 3.08 | | | | |
| 30,000,000 | ENBW INTERNATIONALFINANCE BV 0% 02/09/2022 | 31,425,941 | 1.22 | | | | |
| 40,000,000 | EDEL FINANCE INTERNATIONAL NV 0% 19/07/2022 | 39,953,521 | 1.55 | | | | |
| 30,000,000 | EDEL FINANCE INTERNATIONAL NV 0% 30/11/2022 | 29,604,376 | 1.15 | | | | |
| | <i>Reino Unido</i> | 447,674,648 | 17.38 | | | | |
| 30,000,000 | GOLDMAN SACHS INTERNATIONAL 0% 26/08/2022 | 29,907,750 | 1.16 | | | | |
| 30,000,000 | ING BANK NV LONDON BRANCH 0% 19/09/2022 | 29,862,040 | 1.16 | | | | |
| 30,000,000 | LLOYDS BANK CORPORATE MARKET 0% 28/11/2022 | 29,684,221 | 1.15 | | | | |
| 20,000,000 | MIZUHO BANK LTD LONDON 0% 12/09/2022 | 19,903,446 | 0.77 | | | | |
| 30,000,000 | MUFG BANK LTD 0% 19/08/2022 | 29,922,658 | 1.16 | | | | |
| 20,000,000 | MUFG BANK LTD 0% 23/09/2022 | 19,896,181 | 0.77 | | | | |
| 30,000,000 | NORDEA BANK ABP LONDON BRANCH 0% 07/07/2022 | 29,991,797 | 1.16 | | | | |
| 80,000,000 | NORDEA BANK ABP LONDON BRANCH 0% 27/10/2022 | 79,408,273 | 3.09 | | | | |
| 20,000,000 | NORINCHUKIN BANK LONDON 0% 16/08/2022 | 19,951,382 | 0.77 | | | | |
| 50,000,000 | ROYAL BANK OF CANADA LONDON BRANCH 0% 22/11/2022 | 49,461,416 | 1.93 | | | | |
| 30,000,000 | SANTANDER UK PLC 0% 05/08/2022 | 29,947,092 | 1.16 | | | | |
| 30,000,000 | STANDART CHARTERED PLC 2.16% 25/11/2022 | 29,946,556 | 1.16 | | | | |
| 50,000,000 | UBS AG LONDON BRANCH 0% 06/09/2022 | 49,791,836 | 1.94 | | | | |
| | <i>Singapur</i> | 59,758,136 | 2.32 | | | | |
| 30,000,000 | NTTF CORPORATION SINGAPORE BRANCH 0% 31/08/2022 | 29,897,586 | 1.16 | | | | |
| 30,000,000 | THE KOREA DEVELOPMENT BANK SINGAPORE BRANCH 0% 15/09/2022 | 29,860,550 | 1.16 | | | | |
| | | | | <i>Suecia</i> | 120,746,159 | 4.69 | |
| | | | | 50,000,000 | KOMMUNINVEST I SVERIGE AB 0% 18/07/2022 | 49,964,762 | 1.95 |
| | | | | 20,000,000 | SCANIA CV AB 0% 30/09/2022 | 20,953,252 | 0.81 |
| | | | | 50,000,000 | VATTENFALL AB 0% 24/08/2022 | 49,828,145 | 1.93 |
| | | | | Total cartera de títulos | 2,277,117,877 | 88.36 | |

Las notas adjuntas forman parte integrante de los presentes estados financieros.

| | Nota | Euroland Equity | | European Equity ESG Improvers | |
|--|-----------|----------------------|----------------------|-------------------------------|--------------------|
| | | 30/06/2022 EUR | 30/06/2021 EUR | 30/06/2022 EUR | 30/06/2021 EUR |
| Activos | | 3,145,568,223 | 3,827,672,981 | 398,326,747 | 139,850,855 |
| Cartera de títulos a valor de mercado | 2 | 3,096,079,183 | 3,803,971,604 | 390,667,466 | 132,239,438 |
| Coste de adquisición | | 3,328,511,611 | 3,218,747,921 | 440,147,130 | 125,426,145 |
| Ganancia/pérdida latente sobre la cartera de títulos | | -232,432,428 | 585,223,683 | -49,479,664 | 6,813,293 |
| Opciones adquiridas a valor de mercado | 2 | - | - | - | - |
| Efectivo en bancos y liquidez | | 46,211,609 | 3,480,284 | 7,179,675 | 2,621,263 |
| Pactos de recompra inversa | 2, 9 | - | - | - | - |
| Depósitos a plazo | | - | - | - | - |
| Intereses a cobrar | | - | - | - | - |
| Dividendos a cobrar | | 849,653 | 2,953,729 | 108,879 | 225,338 |
| Cuentas a cobrar de intermediarios | | - | 14,239,007 | - | - |
| Cuentas a cobrar de suscriptores | | 2,096,826 | 3,008,474 | 370,181 | 4,764,213 |
| Plusvalía latente neta sobre contratos de divisas a plazo | 2, 12 | 330,952 | 19,883 | 546 | - |
| Plusvalía latente neta sobre contratos de futuros | 2, 11 | - | - | - | - |
| Plusvalía latente neta sobre swaps y CFD | 2, 14, 17 | - | - | - | - |
| Cuentas a cobrar por operaciones con divisas | | - | - | - | 603 |
| Otros activos | | - | - | - | - |
| Pasivos | | 23,147,745 | 56,721,685 | 2,207,517 | 2,823,568 |
| Opciones vendidas a valor de mercado | 2, 13 | - | - | - | - |
| Descubiertos bancarios | | - | - | - | - |
| Pactos de recompra | 2, 10 | - | - | - | - |
| Cuentas a pagar de intermediarios | | 6,013,846 | 22,594,192 | - | 2,441,537 |
| Cuentas a pagar de suscriptores | | 2,008,091 | 8,439,211 | 474,228 | 17,473 |
| Minusvalía latente neta sobre contratos de divisas a plazo | 2, 12 | - | - | - | - |
| Minusvalía latente neta sobre contratos de futuros | 2, 11 | - | - | - | - |
| Minusvalía latente neta sobre swaps y CFD | 2, 14, 17 | - | - | - | - |
| Comisiones de gestión acumuladas | 4 | 6,443,724 | 6,915,611 | 1,099,915 | 130,590 |
| Cuentas a pagar por operaciones con divisas | | - | 1,511 | - | - |
| Otros pasivos | | 8,682,084 | 18,771,160 | 633,374 | 233,968 |
| Valor liquidativo | | 3,122,420,478 | 3,770,951,296 | 396,119,230 | 137,027,287 |

Las notas adjuntas forman parte integrante de estos estados financieros.

| Euroland Equity Small Cap | | European Equity Green Impact | | European Equity Value | | European Equity Sustainable Income | |
|---------------------------|--------------------|------------------------------|--------------------|-----------------------|----------------------|------------------------------------|--------------------|
| 30/06/2022 EUR | 30/06/2021 EUR | 30/06/2022 EUR | 30/06/2021 EUR | 30/06/2022 EUR | 30/06/2021 EUR | 30/06/2022 EUR | 30/06/2021 EUR |
| 419,398,063 | 546,255,090 | 232,613,969 | 263,507,376 | 3,531,903,089 | 3,568,393,652 | 725,517,261 | 859,273,142 |
| 411,516,795 | 543,265,679 | 222,852,600 | 253,615,114 | 3,431,299,960 | 3,416,714,260 | 712,578,836 | 852,981,576 |
| 457,404,166 | 483,023,138 | 260,439,838 | 245,229,617 | 3,761,358,206 | 3,098,528,744 | 663,765,653 | 686,980,012 |
| -45,887,371 | 60,242,541 | -37,587,238 | 8,385,497 | -330,058,246 | 318,185,516 | 48,813,183 | 166,001,564 |
| - | - | - | - | - | - | - | - |
| 7,445,707 | 69,717 | 8,877,285 | 8,245,049 | 78,864,549 | 89,167,863 | 12,121,237 | 5,417,724 |
| - | - | - | - | - | - | - | - |
| - | - | - | - | - | - | - | - |
| - | - | - | - | - | - | - | - |
| 169,367 | 475,315 | 403,569 | 412,285 | 11,310,497 | 9,952,380 | 416,561 | 718,298 |
| - | 1,768,591 | - | 719,016 | - | 29,948,484 | - | - |
| 266,194 | 675,788 | 480,515 | 515,912 | 10,335,806 | 22,558,869 | 147,624 | 155,544 |
| - | - | - | - | 63,642 | 51,796 | 253,003 | - |
| - | - | - | - | - | - | - | - |
| - | - | - | - | - | - | - | - |
| - | - | - | - | - | - | - | - |
| - | - | - | - | 28,635 | - | - | - |
| 1,810,755 | 2,177,498 | 1,257,925 | 1,723,910 | 33,506,331 | 69,577,645 | 4,107,317 | 4,601,783 |
| - | - | - | - | - | - | - | - |
| - | - | - | - | 165 | - | - | - |
| - | - | - | - | - | - | - | - |
| - | - | - | 308,108 | - | - | - | - |
| 375,651 | 555,519 | 197,025 | 233,044 | 23,056,515 | 58,045,460 | 946,901 | 807,298 |
| - | - | - | - | - | - | - | 2,985 |
| - | - | 49,833 | 125,187 | - | - | - | 201,835 |
| - | - | - | - | - | - | - | - |
| 925,927 | 942,093 | 691,224 | 708,833 | 7,865,360 | 6,557,979 | 2,608,268 | 2,850,516 |
| - | - | - | - | - | 16,178 | 97 | 63 |
| 509,177 | 679,886 | 319,843 | 348,738 | 2,584,291 | 4,958,028 | 552,051 | 739,086 |
| 417,587,308 | 544,077,592 | 231,356,044 | 261,783,466 | 3,498,396,758 | 3,498,816,007 | 721,409,944 | 854,671,359 |

Las notas adjuntas forman parte integrante de estos estados financieros.

| | Nota | European Equity Small Cap | | Equity Japan Target | |
|--|-----------|---------------------------|--------------------|-----------------------|-----------------------|
| | | 30/06/2022 EUR | 30/06/2021 EUR | 30/06/2022 JPY | 30/06/2021 JPY |
| Activos | | 313,617,624 | 510,822,309 | 16,185,665,277 | 13,126,917,828 |
| Cartera de títulos a valor de mercado | 2 | 304,936,247 | 497,618,150 | 13,853,993,200 | 12,521,006,300 |
| Coste de adquisición | | 326,158,459 | 387,719,094 | 13,825,880,606 | 12,368,207,203 |
| Ganancia/pérdida latente sobre la cartera de títulos | | -21,222,212 | 109,899,056 | 28,112,594 | 152,799,097 |
| Opciones adquiridas a valor de mercado | 2 | - | - | - | - |
| Efectivo en bancos y liquidez | | 7,795,226 | 10,807,602 | 372,580,758 | 541,027,699 |
| Pactos de recompra inversa | 2, 9 | - | - | - | - |
| Depósitos a plazo | | - | - | - | - |
| Intereses a cobrar | | - | - | - | - |
| Dividendos a cobrar | | 488,714 | 251,103 | 19,513,543 | 18,032,146 |
| Cuentas a cobrar de intermediarios | | 32,523 | - | 10,684,977 | 26,701,596 |
| Cuentas a cobrar de suscriptores | | 85,800 | 1,476,832 | 1,928,892,799 | 20,150,087 |
| Plusvalía latente neta sobre contratos de divisas a plazo | 2, 12 | 279,114 | 668,622 | - | - |
| Plusvalía latente neta sobre contratos de futuros | 2, 11 | - | - | - | - |
| Plusvalía latente neta sobre swaps y CFD | 2, 14, 17 | - | - | - | - |
| Cuentas a cobrar por operaciones con divisas | | - | - | - | - |
| Otros activos | | - | - | - | - |
| Pasivos | | 3,066,250 | 3,402,461 | 1,600,354,772 | 273,937,486 |
| Opciones vendidas a valor de mercado | 2, 13 | - | - | - | - |
| Descubiertos bancarios | | 323,142 | - | - | - |
| Pactos de recompra | 2, 10 | - | - | - | - |
| Cuentas a pagar de intermediarios | | 658,577 | - | 1,343,641,791 | 117,538,197 |
| Cuentas a pagar de suscriptores | | 310,445 | 911,807 | 15,144,757 | 8,585,386 |
| Minusvalía latente neta sobre contratos de divisas a plazo | 2, 12 | - | - | 71,272,313 | 82,562,026 |
| Minusvalía latente neta sobre contratos de futuros | 2, 11 | - | - | 8,540,000 | - |
| Minusvalía latente neta sobre swaps y CFD | 2, 14, 17 | - | - | - | - |
| Comisiones de gestión acumuladas | 4 | 1,364,667 | 1,771,123 | 45,831,406 | 47,808,016 |
| Cuentas a pagar por operaciones con divisas | | - | - | 18,341 | 5,814 |
| Otros pasivos | | 409,419 | 719,531 | 115,906,164 | 17,438,047 |
| Valor liquidativo | | 310,551,374 | 507,419,848 | 14,585,310,505 | 12,852,980,342 |

* Este Subfondo ha sido lanzado, véase más información en la Nota 1.

| Global Ecology ESG | | Global Equity ESG Improvers* | | Global Equity Sustainable Income | | Japan Equity Engagement | |
|----------------------|----------------------|------------------------------|-------------------|----------------------------------|----------------------|-------------------------|-----------------------|
| 30/06/2022 EUR | 30/06/2021 EUR | 30/06/2022 USD | 30/06/2021 USD | 30/06/2022 USD | 30/06/2021 USD | 30/06/2022 JPY | 30/06/2021 JPY |
| 3,028,917,120 | 2,860,212,615 | 23,344,342 | - | 1,260,917,876 | 1,083,643,712 | 14,895,630,080 | 12,593,196,868 |
| 2,457,878,567 | 2,701,965,335 | 22,813,603 | - | 1,214,383,068 | 1,028,920,212 | 14,318,980,300 | 12,066,755,050 |
| 2,395,548,647 | 2,179,867,729 | 26,068,098 | - | 1,175,409,335 | 863,712,206 | 15,251,476,566 | 11,042,168,291 |
| 62,329,920 | 522,097,606 | -3,254,495 | - | 38,973,733 | 165,208,006 | -932,496,266 | 1,024,586,759 |
| - | - | - | - | - | - | - | - |
| 491,600,012 | 129,857,565 | 490,801 | - | 44,143,803 | 26,055,939 | 547,599,578 | 487,758,331 |
| - | - | - | - | - | - | - | - |
| - | - | - | - | - | - | - | - |
| - | - | - | - | - | - | - | - |
| 3,828,794 | 3,716,794 | 18,272 | - | 1,438,756 | 2,230,279 | 6,470,866 | 4,926,240 |
| 45,537,185 | - | - | - | - | 13,501,233 | - | - |
| 8,938,385 | 8,358,833 | - | - | 734,302 | 317,940 | 22,579,336 | 33,757,247 |
| 21,070,752 | 16,314,088 | 21,666 | - | 217,947 | 3,392,844 | - | - |
| - | - | - | - | - | 9,222,428 | - | - |
| - | - | - | - | - | - | - | - |
| 63,425 | - | - | - | - | 2,837 | - | - |
| - | - | - | - | - | - | - | - |
| 29,599,349 | 14,877,555 | 26,455 | - | 44,744,235 | 27,364,246 | 65,400,572 | 169,158,628 |
| - | - | - | - | - | - | - | - |
| - | - | - | - | 20,876,224 | 43 | 5,480 | 98,547,578 |
| - | - | - | - | - | - | - | - |
| 11,857,265 | - | - | - | 5,991,628 | - | - | - |
| 3,161,765 | 2,096,801 | - | - | 534,709 | 23,018,898 | 6,902,117 | 4,025,966 |
| - | - | - | - | - | - | 7,597,562 | 11,080,206 |
| - | - | - | - | 12,572,726 | - | - | - |
| - | - | - | - | - | - | - | - |
| 9,810,728 | 8,097,553 | 20,591 | - | 3,759,975 | 3,369,439 | 40,969,463 | 40,029,743 |
| - | - | - | - | 489 | - | 2,825 | 404 |
| 4,769,591 | 4,683,201 | 5,864 | - | 1,008,484 | 975,866 | 9,923,125 | 15,474,731 |
| 2,999,317,771 | 2,845,335,060 | 23,317,887 | - | 1,216,173,641 | 1,056,279,466 | 14,830,229,508 | 12,424,038,240 |

Las notas adjuntas forman parte integrante de estos estados financieros.

| | Nota | Japan Equity Value | | Montpensier Great European Models SRI* | |
|--|-----------|-----------------------|-----------------------|--|-------------------|
| | | 30/06/2022 JPY | 30/06/2021 JPY | 30/06/2022 EUR | 30/06/2021 EUR |
| Activos | | 15,387,362,020 | 14,930,628,482 | 191,147 | - |
| Cartera de títulos a valor de mercado | 2 | 14,950,657,800 | 14,588,570,000 | 189,605 | - |
| Coste de adquisición | | 14,060,882,997 | 12,698,812,121 | 228,396 | - |
| Ganancia/pérdida latente sobre la cartera de títulos | | 889,774,803 | 1,889,757,879 | -38,791 | - |
| Opciones adquiridas a valor de mercado | 2 | - | - | - | - |
| Efectivo en bancos y liquidez | | 350,466,161 | 303,623,538 | 1,542 | - |
| Pactos de recompra inversa | 2, 9 | - | - | - | - |
| Depósitos a plazo | | - | - | - | - |
| Intereses a cobrar | | - | - | - | - |
| Dividendos a cobrar | | 39,804,870 | 22,352,607 | - | - |
| Cuentas a cobrar de intermediarios | | - | - | - | - |
| Cuentas a cobrar de suscriptores | | 46,305,987 | 16,082,337 | - | - |
| Plusvalía latente neta sobre contratos de divisas a plazo | 2, 12 | - | - | - | - |
| Plusvalía latente neta sobre contratos de futuros | 2, 11 | - | - | - | - |
| Plusvalía latente neta sobre swaps y CFD | 2, 14, 17 | - | - | - | - |
| Cuentas a cobrar por operaciones con divisas | | 127,202 | - | - | - |
| Otros activos | | - | - | - | - |
| Pasivos | | 253,826,019 | 140,587,049 | 704 | - |
| Opciones vendidas a valor de mercado | 2, 13 | - | - | - | - |
| Descubiertos bancarios | | 2,110,319 | 1,772,547 | - | - |
| Pactos de recompra | 2, 10 | - | - | - | - |
| Cuentas a pagar de intermediarios | | 78,418,602 | - | - | - |
| Cuentas a pagar de suscriptores | | 32,859,148 | 14,598,970 | - | - |
| Minusvalía latente neta sobre contratos de divisas a plazo | 2, 12 | 78,728,312 | 63,889,100 | - | - |
| Minusvalía latente neta sobre contratos de futuros | 2, 11 | - | - | - | - |
| Minusvalía latente neta sobre swaps y CFD | 2, 14, 17 | - | - | - | - |
| Comisiones de gestión acumuladas | 4 | 51,084,085 | 49,201,957 | 630 | - |
| Cuentas a pagar por operaciones con divisas | | - | 2,812 | - | - |
| Otros pasivos | | 10,625,553 | 11,121,663 | 74 | - |
| Valor liquidativo | | 15,133,536,001 | 14,790,041,433 | 190,443 | - |

* Este Subfondo ha sido lanzado, véase más información en la Nota 1.

| Montpensier M Climate Solutions* | | Pioneer Global Equity | | Pioneer US Equity Dividend Growth | | Pioneer US Equity ESG Improvers | |
|----------------------------------|-------------------|-----------------------|--------------------|-----------------------------------|--------------------|---------------------------------|--------------------|
| 30/06/2022 EUR | 30/06/2021 EUR | 30/06/2022 EUR | 30/06/2021 EUR | 30/06/2022 USD | 30/06/2021 USD | 30/06/2022 USD | 30/06/2021 USD |
| 384,616 | - | 1,013,938,279 | 861,299,712 | 319,653,570 | 348,613,089 | 149,252,996 | 146,184,851 |
| 377,750 | - | 991,852,112 | 850,173,904 | 313,473,990 | 344,592,295 | 148,462,908 | 145,310,811 |
| 400,471 | - | 976,084,122 | 699,131,814 | 285,812,739 | 266,282,690 | 164,305,458 | 131,761,938 |
| -22,721 | - | 15,767,990 | 151,042,090 | 27,661,251 | 78,309,605 | -15,842,550 | 13,548,873 |
| - | - | - | - | - | - | - | - |
| 2,416 | - | 15,290,613 | 9,971,614 | 3,932,031 | 3,725,835 | 575,977 | 787,189 |
| - | - | - | - | - | - | - | - |
| - | - | - | - | - | - | - | - |
| - | - | - | - | - | - | - | - |
| - | - | 824,010 | 761,730 | 302,100 | 273,012 | 139,337 | 75,302 |
| - | - | 5,389,710 | - | 1,945,423 | 21,947 | - | - |
| 4,450 | - | 581,477 | 392,329 | 26 | - | 74,774 | 11,549 |
| - | - | - | - | - | - | - | - |
| - | - | - | - | - | - | - | - |
| - | - | - | - | - | - | - | - |
| - | - | 357 | 135 | - | - | - | - |
| - | - | - | - | - | - | - | - |
| 5,384 | - | 14,393,406 | 6,806,323 | 2,901,946 | 1,710,676 | 1,272,929 | 959,855 |
| - | - | - | - | - | - | - | - |
| - | - | 5,337 | 4,763 | - | - | - | - |
| - | - | - | - | - | - | - | - |
| 4,478 | - | 7,639,607 | - | 1,412,921 | 194,242 | - | - |
| - | - | 932,463 | 298,842 | - | - | 36,151 | 118,945 |
| - | - | 526,876 | 595,333 | - | - | 31,795 | 57,604 |
| - | - | - | - | - | - | - | - |
| - | - | - | - | - | - | - | - |
| 798 | - | 3,539,150 | 2,889,828 | 1,278,196 | 1,299,753 | 477,289 | 468,334 |
| - | - | - | - | - | - | - | - |
| 108 | - | 1,749,973 | 3,017,557 | 210,829 | 216,681 | 727,694 | 314,972 |
| 379,232 | - | 999,544,873 | 854,493,389 | 316,751,624 | 346,902,413 | 147,980,067 | 145,224,996 |

Las notas adjuntas forman parte integrante de estos estados financieros.

| | Nota | Pioneer US Equity Fundamental Growth | | Pioneer US Equity Research | |
|--|-----------|--------------------------------------|----------------------|----------------------------|--------------------|
| | | 30/06/2022 EUR | 30/06/2021 EUR | 30/06/2022 EUR | 30/06/2021 EUR |
| Activos | | 1,795,530,035 | 2,898,643,575 | 655,373,808 | 565,953,106 |
| Cartera de títulos a valor de mercado | 2 | 1,785,260,409 | 2,758,617,147 | 596,588,619 | 559,400,713 |
| Coste de adquisición | | 1,412,370,724 | 1,921,483,482 | 583,524,437 | 445,501,210 |
| Ganancia/pérdida latente sobre la cartera de títulos | | 372,889,685 | 837,133,665 | 13,064,182 | 113,899,503 |
| Opciones adquiridas a valor de mercado | 2 | - | - | - | - |
| Efectivo en bancos y liquidez | | 5,342,309 | 132,081,841 | 13,109,891 | 5,953,805 |
| Pactos de recompra inversa | 2, 9 | - | - | - | - |
| Depósitos a plazo | | - | - | - | - |
| Intereses a cobrar | | - | - | - | - |
| Dividendos a cobrar | | 677,940 | 789,346 | 375,924 | 217,282 |
| Cuentas a cobrar de intermediarios | | 2,705,733 | - | 1,117,465 | - |
| Cuentas a cobrar de suscriptores | | 1,543,644 | 7,155,205 | 44,181,909 | 381,306 |
| Plusvalía latente neta sobre contratos de divisas a plazo | 2, 12 | - | - | - | - |
| Plusvalía latente neta sobre contratos de futuros | 2, 11 | - | - | - | - |
| Plusvalía latente neta sobre swaps y CFD | 2, 14, 17 | - | - | - | - |
| Cuentas a cobrar por operaciones con divisas | | - | 36 | - | - |
| Otros activos | | - | - | - | - |
| Pasivos | | 14,872,055 | 130,551,769 | 51,660,298 | 3,873,593 |
| Opciones vendidas a valor de mercado | 2, 13 | - | - | - | - |
| Descubiertos bancarios | | - | - | - | - |
| Pactos de recompra | 2, 10 | - | - | - | - |
| Cuentas a pagar de intermediarios | | - | - | 48,567,076 | - |
| Cuentas a pagar de suscriptores | | 1,959,928 | 115,416,392 | 187,430 | 654,099 |
| Minusvalía latente neta sobre contratos de divisas a plazo | 2, 12 | 4,156,943 | 4,169,114 | 810,831 | 829,356 |
| Minusvalía latente neta sobre contratos de futuros | 2, 11 | - | - | - | - |
| Minusvalía latente neta sobre swaps y CFD | 2, 14, 17 | - | - | - | - |
| Comisiones de gestión acumuladas | 4 | 5,783,873 | 7,810,045 | 1,789,389 | 1,787,928 |
| Cuentas a pagar por operaciones con divisas | | 984 | - | 389 | 463 |
| Otros pasivos | | 2,970,327 | 3,156,218 | 305,183 | 601,747 |
| Valor liquidativo | | 1,780,657,980 | 2,768,091,806 | 603,713,510 | 562,079,513 |

* Este Subfondo ha cambiado de denominación, véase más información en la Nota 1.

| Pioneer US Equity Research Value | | Polen Capital Global Growth | | Sustainable Top European Players* | | US Pioneer Fund | |
|----------------------------------|--------------------|-----------------------------|----------------------|-----------------------------------|--------------------|----------------------|----------------------|
| 30/06/2022 EUR | 30/06/2021 EUR | 30/06/2022 USD | 30/06/2021 USD | 30/06/2022 EUR | 30/06/2021 EUR | 30/06/2022 EUR | 30/06/2021 EUR |
| 1,244,789,429 | 682,216,172 | 744,040,729 | 1,073,475,853 | 541,108,971 | 568,985,884 | 3,499,978,488 | 2,670,653,626 |
| 1,225,717,545 | 668,377,689 | 714,484,310 | 1,016,440,488 | 535,273,314 | 566,483,235 | 3,458,222,464 | 2,568,209,545 |
| 1,248,890,033 | 602,291,138 | 828,509,737 | 796,920,011 | 542,538,918 | 474,390,354 | 3,338,994,036 | 2,037,038,434 |
| -23,172,488 | 66,086,551 | -114,025,427 | 219,520,477 | -7,265,604 | 92,092,881 | 119,228,428 | 531,171,111 |
| - | - | - | - | - | - | - | - |
| 15,786,768 | 12,348,678 | 28,959,964 | 40,165,939 | 703,846 | 749,423 | 22,874,848 | 64,077,063 |
| - | - | - | - | - | - | - | - |
| - | - | - | - | - | - | - | - |
| - | - | - | - | - | - | - | - |
| 1,210,139 | 473,734 | 122,702 | 81,814 | 280,283 | 629,328 | 2,035,465 | 1,586,585 |
| - | - | - | 11,802,431 | 3,802,248 | - | 11,483,018 | - |
| 2,072,131 | 1,016,071 | 473,753 | 4,983,914 | 886,153 | 1,060,608 | 5,359,365 | 36,689,897 |
| - | - | - | - | 163,122 | 63,290 | - | - |
| - | - | - | - | - | - | - | - |
| - | - | - | - | - | - | - | - |
| 222 | - | - | 1,267 | 5 | - | 3,328 | 90,536 |
| 2,624 | - | - | - | - | - | - | - |
| 16,329,419 | 4,461,668 | 8,665,673 | 22,199,429 | 6,176,493 | 5,096,226 | 53,084,175 | 25,752,609 |
| - | - | - | - | - | - | - | - |
| - | - | 816,264 | 812,622 | - | - | - | - |
| - | - | - | - | - | - | - | - |
| - | - | - | 12,971,491 | 3,249,310 | - | - | - |
| 6,440,495 | 553,161 | 2,351,064 | 1,512,378 | 469,438 | 472,043 | 35,497,262 | 1,999,881 |
| 5,255,571 | 1,496,305 | 2,318,915 | 2,851,004 | - | - | 4,811,811 | 7,523,935 |
| - | - | - | - | - | - | - | - |
| - | - | - | - | - | - | - | - |
| 3,916,251 | 1,989,327 | 2,650,535 | 3,342,324 | 1,892,584 | 1,823,243 | 9,295,683 | 6,696,277 |
| - | 654 | 274 | - | - | 849 | - | - |
| 717,102 | 422,221 | 528,621 | 709,610 | 565,161 | 2,800,091 | 3,479,419 | 9,532,516 |
| 1,228,460,010 | 677,754,504 | 735,375,056 | 1,051,276,424 | 534,932,478 | 563,889,658 | 3,446,894,313 | 2,644,901,017 |

Las notas adjuntas forman parte integrante de estos estados financieros.

| | Nota | Pioneer US Equity Mid Cap* | | Asia Equity Concentrated | |
|--|-----------|----------------------------|-------------------|--------------------------|--------------------|
| | | 30/06/2022 USD | 30/06/2021 USD | 30/06/2022 USD | 30/06/2021 USD |
| Activos | | 40,156,030 | 49,251,149 | 183,190,685 | 275,552,912 |
| Cartera de títulos a valor de mercado | 2 | 38,644,036 | 48,149,240 | 176,313,897 | 265,856,908 |
| Coste de adquisición | | 41,947,021 | 36,117,132 | 183,799,963 | 205,041,751 |
| Ganancia/pérdida latente sobre la cartera de títulos | | -3,302,985 | 12,032,108 | -7,486,066 | 60,815,157 |
| Opciones adquiridas a valor de mercado | 2 | - | - | - | - |
| Efectivo en bancos y liquidez | | 1,475,021 | 973,875 | 6,224,016 | 5,661,183 |
| Pactos de recompra inversa | 2, 9 | - | - | - | - |
| Depósitos a plazo | | - | - | - | - |
| Intereses a cobrar | | - | - | - | - |
| Dividendos a cobrar | | 33,946 | 31,724 | 520,176 | 675,278 |
| Cuentas a cobrar de intermediarios | | - | 69,166 | 33,902 | 2,096,818 |
| Cuentas a cobrar de suscriptores | | 3,027 | 27,144 | 33,454 | 972,323 |
| Plusvalía latente neta sobre contratos de divisas a plazo | 2, 12 | - | - | - | - |
| Plusvalía latente neta sobre contratos de futuros | 2, 11 | - | - | - | - |
| Plusvalía latente neta sobre swaps y CFD | 2, 14, 17 | - | - | - | - |
| Cuentas a cobrar por operaciones con divisas | | - | - | - | - |
| Otros activos | | - | - | 65,240 | 290,402 |
| Pasivos | | 881,944 | 569,709 | 3,070,947 | 3,546,907 |
| Opciones vendidas a valor de mercado | 2, 13 | - | - | - | - |
| Descubiertos bancarios | | 233,030 | 2,159 | 1,184,070 | - |
| Pactos de recompra | 2, 10 | - | - | - | - |
| Cuentas a pagar de intermediarios | | 85,331 | - | 455,259 | 1,718,187 |
| Cuentas a pagar de suscriptores | | 140,870 | 153,928 | 50,037 | 143,693 |
| Minusvalía latente neta sobre contratos de divisas a plazo | 2, 12 | 107,153 | 153,974 | 30,837 | 46,506 |
| Minusvalía latente neta sobre contratos de futuros | 2, 11 | - | - | - | - |
| Minusvalía latente neta sobre swaps y CFD | 2, 14, 17 | - | - | - | - |
| Comisiones de gestión acumuladas | 4 | 187,948 | 213,470 | 719,663 | 1,036,252 |
| Cuentas a pagar por operaciones con divisas | | - | 56 | 754 | 13 |
| Otros pasivos | | 127,612 | 46,122 | 630,327 | 602,256 |
| Valor liquidativo | | 39,274,086 | 48,681,440 | 180,119,738 | 272,006,005 |

* Este Subfondo ha cambiado de denominación, véase más información en la Nota 1.

** Este Subfondo se ha suspendido, véase más información en la Nota 1.

*** Este Subfondo ha sido lanzado, véase más información en la Nota 1.

| China Equity | | Emerging Europe and Mediterranean Equity** | | Emerging Markets Equity Focus | | Emerging Markets Equity ESG Improvers*** | |
|--------------------|--------------------|--|--------------------|-------------------------------|----------------------|--|-------------------|
| 30/06/2022 EUR | 30/06/2021 EUR | 30/06/2022 EUR | 30/06/2021 EUR | 30/06/2022 USD | 30/06/2021 USD | 30/06/2022 USD | 30/06/2021 USD |
| 633,584,856 | 739,055,525 | 75,453,049 | 112,053,236 | 1,729,483,307 | 2,640,356,249 | 19,580,596 | - |
| 625,187,263 | 726,029,321 | 66,643,467 | 109,333,105 | 1,693,791,858 | 2,579,320,122 | 18,657,752 | - |
| 636,180,569 | 581,860,361 | 92,662,202 | 97,570,474 | 1,728,827,891 | 1,855,243,990 | 20,706,050 | - |
| -10,993,306 | 144,168,960 | -26,018,735 | 11,762,631 | -35,036,033 | 724,076,132 | -2,048,298 | - |
| - | - | - | - | - | - | - | - |
| 6,980,499 | 3,127,846 | 8,684,522 | 1,070,463 | 29,200,589 | 40,889,347 | 818,740 | - |
| - | - | - | - | - | - | - | - |
| - | - | - | - | - | - | - | - |
| - | - | - | - | - | - | - | - |
| 1,153,165 | 3,009,295 | 125,060 | 229,817 | 4,214,822 | 5,745,006 | 100,875 | - |
| - | 5,916,176 | - | 1,314,747 | 971,602 | 10,980,908 | 3,229 | - |
| 263,929 | 972,887 | - | 105,104 | 1,304,436 | 3,092,051 | - | - |
| - | - | - | - | - | - | - | - |
| - | - | - | - | - | - | - | - |
| - | - | - | - | - | - | - | - |
| - | - | - | - | - | 17,674 | - | - |
| - | - | - | - | - | 311,141 | - | - |
| 3,956,261 | 11,901,586 | 119,356 | 1,249,475 | 28,179,647 | 32,116,213 | 266,253 | - |
| - | - | - | - | - | - | - | - |
| 522,805 | 2,145,986 | - | - | 1,537,850 | 120 | - | - |
| - | - | - | - | - | - | - | - |
| - | 3,340,080 | - | 86,810 | 5,879,321 | 12,149,950 | - | - |
| 225,154 | 2,085,115 | - | 522,797 | 4,745,566 | 3,166,182 | - | - |
| - | - | - | - | 1,330,156 | 2,507,436 | - | - |
| - | - | - | - | - | - | - | - |
| - | - | - | - | - | - | - | - |
| 2,109,263 | 2,731,001 | - | 483,017 | 4,761,151 | 6,945,822 | 19,678 | - |
| - | 4,823 | - | - | 2,828 | - | - | - |
| 1,099,039 | 1,594,581 | 119,356 | 156,851 | 9,922,775 | 7,346,703 | 246,575 | - |
| 629,628,595 | 727,153,939 | 75,333,693 | 110,803,761 | 1,701,303,660 | 2,608,240,036 | 19,314,343 | - |

Las notas adjuntas forman parte integrante de estos estados financieros.

| | Nota | Emerging World Equity | | Latin America Equity | |
|--|-----------|-----------------------|----------------------|----------------------|-------------------|
| | | 30/06/2022 USD | 30/06/2021 USD | 30/06/2022 USD | 30/06/2021 USD |
| Activos | | 1,074,005,224 | 1,332,476,711 | 60,559,443 | 87,418,953 |
| Cartera de títulos a valor de mercado | 2 | 1,060,677,196 | 1,312,285,973 | 59,352,376 | 85,869,605 |
| Coste de adquisición | | 976,134,734 | 854,251,416 | 68,964,040 | 72,617,220 |
| Ganancia/pérdida latente sobre la cartera de títulos | | 84,542,462 | 458,034,557 | -9,611,664 | 13,252,385 |
| Opciones adquiridas a valor de mercado | 2 | - | - | - | - |
| Efectivo en bancos y liquidez | | 8,712,396 | 13,434,942 | 150,440 | 405,178 |
| Pactos de recompra inversa | 2, 9 | - | - | - | - |
| Depósitos a plazo | | - | - | - | - |
| Intereses a cobrar | | - | - | - | - |
| Dividendos a cobrar | | 2,720,323 | 2,981,913 | 760,678 | 196,133 |
| Cuentas a cobrar de intermediarios | | 1,448,299 | 2,882,998 | - | - |
| Cuentas a cobrar de suscriptores | | 447,010 | 372,813 | 295,949 | 842,397 |
| Plusvalía latente neta sobre contratos de divisas a plazo | 2, 12 | - | 517,862 | - | 105,640 |
| Plusvalía latente neta sobre contratos de futuros | 2, 11 | - | - | - | - |
| Plusvalía latente neta sobre swaps y CFD | 2, 14, 17 | - | - | - | - |
| Cuentas a cobrar por operaciones con divisas | | - | 210 | - | - |
| Otros activos | | - | - | - | - |
| Pasivos | | 12,129,691 | 20,659,154 | 833,457 | 806,141 |
| Opciones vendidas a valor de mercado | 2, 13 | - | - | - | - |
| Descubiertos bancarios | | 90,897 | 9,091,891 | 256,706 | - |
| Pactos de recompra | 2, 10 | - | - | - | - |
| Cuentas a pagar de intermediarios | | 2,898,819 | 5,820,027 | 28,336 | - |
| Cuentas a pagar de suscriptores | | 1,032,692 | 405,371 | 109,628 | 138,577 |
| Minusvalía latente neta sobre contratos de divisas a plazo | 2, 12 | 108,995 | - | - | - |
| Minusvalía latente neta sobre contratos de futuros | 2, 11 | - | - | - | - |
| Minusvalía latente neta sobre swaps y CFD | 2, 14, 17 | - | - | - | - |
| Comisiones de gestión acumuladas | 4 | 1,687,979 | 1,893,385 | 347,725 | 369,349 |
| Cuentas a pagar por operaciones con divisas | | 630 | - | - | - |
| Otros pasivos | | 6,309,679 | 3,448,480 | 91,062 | 298,215 |
| Valor liquidativo | | 1,061,875,533 | 1,311,817,557 | 59,725,986 | 86,612,812 |

* Este Subfondo se ha suspendido, véase más información en la Nota 1.

| Equity MENA | | New Silk Road | | Russian Equity* | | SBI FM India Equity | |
|-------------------|-------------------|--------------------|--------------------|-------------------|-------------------|---------------------|--------------------|
| 30/06/2022 USD | 30/06/2021 USD | 30/06/2022 USD | 30/06/2021 USD | 30/06/2022 EUR | 30/06/2021 EUR | 30/06/2022 USD | 30/06/2021 USD |
| 94,820,515 | 61,413,349 | 484,266,493 | 519,351,051 | 7,379,728 | 54,646,923 | 404,294,084 | 732,913,905 |
| 91,646,565 | 60,656,892 | 476,825,627 | 491,828,497 | 679,556 | 53,745,975 | 387,560,812 | 692,097,057 |
| 86,190,224 | 47,712,862 | 561,500,225 | 448,420,983 | 62,231,220 | 45,078,832 | 345,601,738 | 463,985,316 |
| 5,456,341 | 12,944,030 | -84,674,598 | 43,407,514 | -61,551,664 | 8,667,143 | 41,959,074 | 228,111,741 |
| - | - | - | - | - | - | - | - |
| 2,575,340 | 551,217 | 5,148,119 | 23,916,249 | 6,566,924 | 633,935 | 16,447,898 | 40,512,925 |
| - | - | - | - | - | - | - | - |
| - | - | - | - | - | - | - | - |
| - | - | 65,015 | - | - | - | - | - |
| 19,658 | 31,343 | 650,332 | 617,790 | 133,248 | 118,936 | 265,494 | 224,843 |
| 550,810 | 145,094 | 53,274 | 2,232,758 | - | 58,315 | - | - |
| 28,142 | 28,556 | 533,586 | 755,757 | - | 89,762 | 19,880 | 79,080 |
| - | - | - | - | - | - | - | - |
| - | - | 150,989 | - | - | - | - | - |
| - | - | 839,551 | - | - | - | - | - |
| - | 247 | - | - | - | - | - | - |
| - | - | - | - | - | - | - | - |
| 2,822,223 | 842,399 | 12,671,542 | 6,476,700 | 440,076 | 608,929 | 9,288,225 | 15,164,956 |
| - | - | - | - | - | - | - | - |
| 1,663,993 | 90,284 | 9,801,248 | 241,544 | - | 69,479 | 4,474 | - |
| - | - | - | - | - | - | - | - |
| 131,711 | 161,269 | 230,331 | 3,342,976 | - | - | - | - |
| 348,172 | 16,892 | 278,878 | 218,028 | - | 193,659 | 65,505 | 5,572,734 |
| 205,669 | 198,998 | - | - | - | - | - | - |
| - | - | - | 72,463 | - | - | - | - |
| - | - | - | - | - | - | - | - |
| 317,173 | 168,925 | 1,417,543 | 1,554,562 | - | 214,872 | 947,839 | 1,425,398 |
| 286 | - | 416 | - | - | 409 | - | - |
| 155,219 | 206,031 | 943,126 | 1,047,127 | 440,076 | 130,510 | 8,270,407 | 8,166,824 |
| 91,998,292 | 60,570,950 | 471,594,951 | 512,874,351 | 6,939,652 | 54,037,994 | 395,005,859 | 717,748,949 |

Las notas adjuntas forman parte integrante de estos estados financieros.

| | Nota | Euroland Equity Dynamic Multi Factors | | Euroland Equity Risk Parity | |
|--|-----------|--|--------------------|-----------------------------|--------------------|
| | | 30/06/2022 EUR | 30/06/2021 EUR | 30/06/2022 EUR | 30/06/2021 EUR |
| Activos | | 467,734,745 | 452,659,954 | 405,342,786 | 579,370,643 |
| Cartera de títulos a valor de mercado | 2 | 460,474,655 | 445,844,557 | 402,305,097 | 572,814,025 |
| Coste de adquisición | | 498,664,670 | 388,926,189 | 417,031,501 | 498,397,495 |
| Ganancia/pérdida latente sobre la cartera de títulos | | -38,190,015 | 56,918,368 | -14,726,404 | 74,416,530 |
| Opciones adquiridas a valor de mercado | 2 | - | - | - | - |
| Efectivo en bancos y liquidez | | 6,822,150 | 6,380,892 | 2,662,918 | 6,018,210 |
| Pactos de recompra inversa | 2, 9 | - | - | - | - |
| Depósitos a plazo | | - | - | - | - |
| Intereses a cobrar | | - | - | - | - |
| Dividendos a cobrar | | 414,204 | 417,024 | 361,330 | 537,814 |
| Cuentas a cobrar de intermediarios | | - | - | - | - |
| Cuentas a cobrar de suscriptores | | 23,736 | 17,481 | 431 | 594 |
| Plusvalía latente neta sobre contratos de divisas a plazo | 2, 12 | - | - | - | - |
| Plusvalía latente neta sobre contratos de futuros | 2, 11 | - | - | 13,010 | - |
| Plusvalía latente neta sobre swaps y CFD | 2, 14, 17 | - | - | - | - |
| Cuentas a cobrar por operaciones con divisas | | - | - | - | - |
| Otros activos | | - | - | - | - |
| Pasivos | | 2,051,198 | 1,134,784 | 3,891,454 | 1,332,403 |
| Opciones vendidas a valor de mercado | 2, 13 | - | - | - | - |
| Descubiertos bancarios | | - | - | - | - |
| Pactos de recompra | 2, 10 | - | - | - | - |
| Cuentas a pagar de intermediarios | | - | - | - | - |
| Cuentas a pagar de suscriptores | | 5,127 | 31,035 | 2,315 | - |
| Minusvalía latente neta sobre contratos de divisas a plazo | 2, 12 | - | - | - | - |
| Minusvalía latente neta sobre contratos de futuros | 2, 11 | 12,660 | 73,975 | - | 74,625 |
| Minusvalía latente neta sobre swaps y CFD | 2, 14, 17 | - | - | - | - |
| Comisiones de gestión acumuladas | 4 | 400,559 | 371,538 | 282,127 | 392,574 |
| Cuentas a pagar por operaciones con divisas | | - | - | - | - |
| Otros pasivos | | 1,632,852 | 658,236 | 3,607,012 | 865,204 |
| Valor liquidativo | | 465,683,547 | 451,525,170 | 401,451,332 | 578,038,240 |

Las notas adjuntas forman parte integrante de estos estados financieros.

| European Equity Conservative | | European Equity Dynamic Multi Factors | | European Equity Risk Parity | | Global Equity Conservative | |
|------------------------------|--------------------|--|--------------------|-----------------------------|-------------------|----------------------------|--------------------|
| 30/06/2022 EUR | 30/06/2021 EUR | 30/06/2022 EUR | 30/06/2021 EUR | 30/06/2022 EUR | 30/06/2021 EUR | 30/06/2022 USD | 30/06/2021 USD |
| 835,470,685 | 843,883,711 | 149,161,791 | 134,818,638 | 72,162,547 | 75,971,733 | 247,886,078 | 271,138,506 |
| 785,321,344 | 821,996,491 | 141,290,390 | 127,322,085 | 70,909,849 | 73,717,720 | 242,825,907 | 265,141,916 |
| 796,199,302 | 678,551,720 | 147,795,684 | 109,429,219 | 72,550,043 | 63,748,691 | 255,192,002 | 232,723,560 |
| -10,877,958 | 143,444,771 | -6,505,294 | 17,892,866 | -1,640,194 | 9,969,029 | -12,366,095 | 32,418,356 |
| - | - | - | - | - | - | - | - |
| 46,811,993 | 20,280,893 | 7,637,080 | 7,220,992 | 1,108,071 | 2,120,895 | 2,359,299 | 5,595,824 |
| - | - | - | - | - | - | - | - |
| - | - | - | - | - | - | - | - |
| - | - | - | - | - | - | - | - |
| 1,845,597 | 660,983 | 234,013 | 262,042 | 144,574 | 125,269 | 252,814 | 118,312 |
| - | - | - | 10,254 | - | 7,773 | - | - |
| 1,356,195 | 945,338 | 308 | 3,265 | 53 | 76 | 2,448,058 | 282,446 |
| 135,556 | - | - | - | - | - | - | - |
| - | - | - | - | - | - | - | - |
| - | - | - | - | - | - | - | - |
| - | 6 | - | - | - | - | - | 8 |
| - | - | - | - | - | - | - | - |
| 3,445,209 | 4,029,878 | 301,061 | 453,098 | 130,686 | 166,864 | 3,682,179 | 1,199,143 |
| - | - | - | - | - | - | - | - |
| 330 | 556 | 2,638 | - | - | - | 10 | 660 |
| - | - | - | - | - | - | - | - |
| - | - | - | - | - | - | - | - |
| 799,413 | 701,205 | 18,177 | 29,726 | - | - | 62,268 | 76,347 |
| - | 5,703 | - | - | - | - | 145,380 | 210,290 |
| 7,482 | 36,533 | 63,473 | 48,928 | 4,231 | 36,218 | 124,381 | 12,526 |
| - | - | - | - | - | - | - | - |
| 2,146,634 | 1,814,047 | 106,399 | 86,458 | 47,748 | 46,785 | 645,374 | 613,589 |
| - | - | - | - | - | - | 7 | - |
| 491,350 | 1,471,834 | 110,374 | 287,986 | 78,707 | 83,861 | 2,704,759 | 285,731 |
| 832,025,476 | 839,853,833 | 148,860,730 | 134,365,540 | 72,031,861 | 75,804,869 | 244,203,899 | 269,939,363 |

Las notas adjuntas forman parte integrante de estos estados financieros.

| | Nota | Global Equity Dynamic Multi Factors | | European Convertible Bond | |
|--|-----------|--|--------------------|---------------------------|--------------------|
| | | 30/06/2022 USD | 30/06/2021 USD | 30/06/2022 EUR | 30/06/2021 EUR |
| Activos | | 188,869,354 | 219,257,052 | 55,189,828 | 119,957,133 |
| Cartera de títulos a valor de mercado | 2 | 180,550,049 | 213,504,900 | 52,306,284 | 115,897,232 |
| Coste de adquisición | | 191,102,002 | 180,639,084 | 60,163,406 | 108,917,296 |
| Ganancia/pérdida latente sobre la cartera de títulos | | -10,551,953 | 32,865,816 | -7,857,122 | 6,979,936 |
| Opciones adquiridas a valor de mercado | 2 | - | - | 34,965 | 161,930 |
| Efectivo en bancos y liquidez | | 8,078,642 | 5,536,027 | 2,673,264 | 2,611,832 |
| Pactos de recompra inversa | 2, 9 | - | - | - | - |
| Depósitos a plazo | | - | - | - | - |
| Intereses a cobrar | | - | - | 74,207 | 120,871 |
| Dividendos a cobrar | | 238,367 | 184,098 | 4,156 | 13,671 |
| Cuentas a cobrar de intermediarios | | 70 | - | - | 1,033,506 |
| Cuentas a cobrar de suscriptores | | 211 | 100 | 25,768 | 70,151 |
| Plusvalía latente neta sobre contratos de divisas a plazo | 2, 12 | - | - | - | - |
| Plusvalía latente neta sobre contratos de futuros | 2, 11 | 2,015 | 31,927 | 19,800 | 47,940 |
| Plusvalía latente neta sobre swaps y CFD | 2, 14, 17 | - | - | - | - |
| Cuentas a cobrar por operaciones con divisas | | - | - | - | - |
| Otros activos | | - | - | 51,384 | - |
| Pasivos | | 583,515 | 405,460 | 416,481 | 1,404,028 |
| Opciones vendidas a valor de mercado | 2, 13 | - | - | 87,480 | - |
| Descubiertos bancarios | | 53,316 | - | - | 20,296 |
| Pactos de recompra | 2, 10 | - | - | - | - |
| Cuentas a pagar de intermediarios | | - | - | - | - |
| Cuentas a pagar de suscriptores | | - | 52 | 4,053 | 670,295 |
| Minusvalía latente neta sobre contratos de divisas a plazo | 2, 12 | - | - | 186,007 | 88,342 |
| Minusvalía latente neta sobre contratos de futuros | 2, 11 | - | 15,025 | - | - |
| Minusvalía latente neta sobre swaps y CFD | 2, 14, 17 | - | - | - | - |
| Comisiones de gestión acumuladas | 4 | 119,238 | 141,261 | 111,951 | 233,222 |
| Cuentas a pagar por operaciones con divisas | | 54 | - | - | - |
| Otros pasivos | | 410,907 | 249,122 | 26,990 | 391,873 |
| Valor liquidativo | | 188,285,839 | 218,851,592 | 54,773,347 | 118,553,105 |

* Este Subfondo ha cambiado de denominación, véase más información en la Nota 1.

| Montpensier Global Convertible Bond* | | Euro Aggregate Bond | | Euro Corporate Bond | | Euro Corporate Short Term Green Bond* | |
|--------------------------------------|--------------------|---------------------|--------------------|---------------------|----------------------|---------------------------------------|--------------------|
| 30/06/2022 EUR | 30/06/2021 EUR | 30/06/2022 EUR | 30/06/2021 EUR | 30/06/2022 EUR | 30/06/2021 EUR | 30/06/2022 EUR | 30/06/2021 EUR |
| 69,474,675 | 163,693,858 | 725,631,740 | 866,494,936 | 881,871,228 | 1,148,608,092 | 184,164,649 | 150,184,829 |
| 59,804,843 | 154,100,880 | 663,676,539 | 797,634,846 | 787,655,391 | 1,030,585,211 | 176,225,410 | 148,581,735 |
| 63,576,091 | 143,533,676 | 744,780,645 | 797,181,011 | 868,972,334 | 1,014,918,358 | 179,545,326 | 148,141,959 |
| -3,771,248 | 10,567,204 | -81,104,106 | 453,835 | -81,316,943 | 15,666,853 | -3,319,916 | 439,776 |
| - | 288,072 | 1,839,024 | 76,500 | 5,998,654 | - | 551,707 | - |
| 6,582,997 | 8,477,615 | 36,705,635 | 55,745,398 | 56,331,263 | 93,607,285 | 6,471,627 | 667,821 |
| - | - | - | - | - | - | - | - |
| - | - | - | - | - | - | - | - |
| 49,464 | 164,109 | 3,366,937 | 3,856,269 | 5,185,990 | 7,773,943 | 840,800 | 935,273 |
| - | 8,823 | - | - | - | - | - | - |
| 536,905 | 604,819 | 3,183,424 | 8,684,130 | 7,009,644 | 14,423,017 | - | - |
| 2,500,466 | 49,540 | 13,930,336 | 315,681 | 14,939,864 | 1,524,461 | 75,105 | - |
| - | - | 367,935 | 51,158 | - | - | - | - |
| - | - | 2,430,956 | - | 4,455,848 | 680,842 | - | - |
| - | - | - | - | 286,701 | - | - | - |
| - | - | - | - | - | - | - | - |
| - | - | 130,954 | 130,954 | 7,873 | 13,333 | - | - |
| 3,495,461 | 984,106 | 43,449,128 | 17,914,355 | 30,284,617 | 33,343,597 | 6,337,328 | 1,657,014 |
| - | 88,262 | 1,278,862 | 51,000 | 4,617,183 | - | 383,659 | - |
| 194,510 | 13,148 | 703,483 | - | 109,084 | - | - | - |
| - | - | 3,046,500 | - | 10,368,710 | 16,638,970 | 2,475,120 | 964,300 |
| 2,617,648 | - | 6,755,992 | 10,310,372 | 9,367,750 | 8,872,159 | 2,291,814 | - |
| 320,876 | 27,233 | 14,966,257 | 619,088 | 2,482,894 | 1,324,370 | 16,160 | 11,297 |
| 166,235 | 282,576 | - | - | 367,184 | 1,857,174 | 2,446 | 264,367 |
| - | 3,141 | - | 282,435 | - | - | 752,605 | 14,469 |
| - | - | 13,863,496 | 2,578,155 | - | - | - | - |
| 156,362 | 313,943 | 1,010,095 | 1,230,983 | 952,138 | 1,211,002 | 76,443 | 92,769 |
| - | - | - | 28 | - | - | - | - |
| 39,830 | 255,803 | 1,824,443 | 2,842,294 | 2,019,674 | 3,439,922 | 339,081 | 309,812 |
| 65,979,214 | 162,709,752 | 682,182,612 | 848,580,581 | 851,586,611 | 1,115,264,495 | 177,827,321 | 148,527,815 |

Las notas adjuntas forman parte integrante de estos estados financieros.

| | Nota | Euro Government Bond | | Euro Inflation Bond | |
|--|-----------|----------------------|--------------------|---------------------|--------------------|
| | | 30/06/2022 EUR | 30/06/2021 EUR | 30/06/2022 EUR | 30/06/2021 EUR |
| Activos | | 395,034,666 | 489,610,117 | 98,138,630 | 100,394,043 |
| Cartera de títulos a valor de mercado | 2 | 372,761,893 | 451,521,666 | 93,462,745 | 95,909,863 |
| Coste de adquisición | | 434,693,511 | 450,714,095 | 99,750,163 | 95,090,127 |
| Ganancia/pérdida latente sobre la cartera de títulos | | -61,931,618 | 807,571 | -6,287,418 | 819,736 |
| Opciones adquiridas a valor de mercado | 2 | - | 40,500 | 90,440 | 18,000 |
| Efectivo en bancos y liquidez | | 16,113,489 | 15,274,351 | 3,556,418 | 3,632,984 |
| Pactos de recompra inversa | 2, 9 | - | - | - | - |
| Depósitos a plazo | | - | - | - | - |
| Intereses a cobrar | | 2,533,206 | 2,239,036 | 527,704 | 430,641 |
| Dividendos a cobrar | | - | - | - | - |
| Cuentas a cobrar de intermediarios | | - | 20,450,540 | 264,339 | - |
| Cuentas a cobrar de suscriptores | | 1,012,995 | 84,024 | 25,189 | 324,529 |
| Plusvalía latente neta sobre contratos de divisas a plazo | 2, 12 | - | - | - | - |
| Plusvalía latente neta sobre contratos de futuros | 2, 11 | 2,613,083 | - | 211,795 | 78,026 |
| Plusvalía latente neta sobre swaps y CFD | 2, 14, 17 | - | - | - | - |
| Cuentas a cobrar por operaciones con divisas | | - | - | - | - |
| Otros activos | | - | - | - | - |
| Pasivos | | 16,409,322 | 17,501,581 | 17,622,250 | 581,307 |
| Opciones vendidas a valor de mercado | 2, 13 | - | 27,000 | - | 12,000 |
| Descubiertos bancarios | | 679,184 | - | 6,345,766 | 43,271 |
| Pactos de recompra | 2, 10 | 1,275,750 | - | 8,016,400 | - |
| Cuentas a pagar de intermediarios | | 2,667,781 | 8,481,191 | - | - |
| Cuentas a pagar de suscriptores | | 2,479,246 | 3,523,635 | 245,533 | 22,108 |
| Minusvalía latente neta sobre contratos de divisas a plazo | 2, 12 | 300 | 27,089 | 680 | 11,101 |
| Minusvalía latente neta sobre contratos de futuros | 2, 11 | - | 268,262 | - | - |
| Minusvalía latente neta sobre swaps y CFD | 2, 14, 17 | 8,098,815 | 3,389,970 | 2,727,982 | 230,781 |
| Comisiones de gestión acumuladas | 4 | 508,080 | 654,205 | 97,948 | 102,844 |
| Cuentas a pagar por operaciones con divisas | | - | - | - | - |
| Otros pasivos | | 700,166 | 1,130,229 | 187,941 | 159,202 |
| Valor liquidativo | | 378,625,344 | 472,108,536 | 80,516,380 | 99,812,736 |

Las notas adjuntas forman parte integrante de estos estados financieros.

| Strategic Bond | | Euro High Yield Bond | | Euro High Yield Short Term Bond | | Global Subordinated Bond | |
|----------------------|----------------------|----------------------|--------------------|---------------------------------|--------------------|--------------------------|----------------------|
| 30/06/2022 EUR | 30/06/2021 EUR | 30/06/2022 EUR | 30/06/2021 EUR | 30/06/2022 EUR | 30/06/2021 EUR | 30/06/2022 EUR | 30/06/2021 EUR |
| 1,120,304,283 | 1,888,266,787 | 454,355,802 | 945,096,808 | 193,202,787 | 245,239,162 | 953,883,833 | 1,470,720,816 |
| 956,380,996 | 1,740,824,406 | 398,039,908 | 890,391,234 | 184,799,743 | 224,555,798 | 865,586,193 | 1,217,016,158 |
| 1,236,061,642 | 1,772,557,390 | 477,551,888 | 865,310,002 | 202,706,858 | 221,358,470 | 1,013,191,095 | 1,161,499,389 |
| -279,680,646 | -31,732,984 | -79,511,980 | 25,081,232 | -17,907,115 | 3,197,328 | -147,604,902 | 55,516,769 |
| - | - | - | - | - | - | - | - |
| 126,944,114 | 125,070,295 | 45,839,243 | 35,845,973 | 5,903,931 | 9,221,143 | 59,403,353 | 209,757,580 |
| 15,975,560 | - | - | - | - | - | 15,087,100 | 25,621,300 |
| - | - | - | - | - | - | - | - |
| 17,650,021 | 21,614,701 | 5,253,461 | 9,368,377 | 2,025,634 | 2,330,418 | 13,617,611 | 13,863,945 |
| - | - | - | - | - | - | - | - |
| - | - | 2,068,517 | 4,283,382 | 95,374 | 724,346 | - | - |
| 26,204 | 757,385 | 2,082,057 | 2,015,655 | 33,942 | 6,987,088 | 189,562 | 4,447,498 |
| - | - | 393,658 | 111,157 | 53,767 | 26,600 | - | - |
| - | - | - | 44,600 | - | - | - | 14,335 |
| - | - | 678,953 | 3,036,430 | 290,395 | 1,393,769 | - | - |
| 6 | - | 5 | - | 1 | - | 14 | - |
| 3,327,382 | - | - | - | - | - | - | - |
| 112,881,749 | 50,138,536 | 6,076,425 | 7,061,927 | 2,174,584 | 12,008,505 | 22,336,748 | 44,496,789 |
| - | - | - | - | - | - | - | - |
| 6,746,299 | - | 73,093 | 8,387 | - | 1,575 | - | - |
| 38,887,497 | 5,495,400 | - | - | - | - | 6,461,318 | 9,426,800 |
| 2,951,836 | 1,004,123 | - | 4,600,000 | - | 4,188,610 | 2,000,000 | - |
| 2,637,465 | 3,812,797 | 4,523,330 | 222,374 | 1,571,845 | 7,160,675 | 1,404,452 | 5,518,637 |
| 12,779,300 | 15,154,827 | - | - | - | - | 6,302,175 | 11,161,231 |
| 8,520,588 | 3,404,149 | 96,470 | - | 5,965 | 11,805 | 289,388 | - |
| 33,833,913 | 10,565,141 | - | - | - | - | 2,284,658 | 14,417,350 |
| 3,465,003 | 5,821,118 | 802,225 | 1,365,844 | 350,294 | 378,162 | 2,022,226 | 2,099,780 |
| - | 51 | - | 885 | - | 12 | - | - |
| 3,059,848 | 4,880,930 | 581,307 | 864,437 | 246,480 | 267,666 | 1,572,531 | 1,872,991 |
| 1,007,422,534 | 1,838,128,251 | 448,279,377 | 938,034,881 | 191,028,203 | 233,230,657 | 931,547,085 | 1,426,224,027 |

Las notas adjuntas forman parte integrante de estos estados financieros.

| | Nota | Pioneer Global High Yield Bond | | Pioneer Global High Yield ESG Improvers Bond | |
|--|-----------|--------------------------------|--------------------|--|-------------------|
| | | 30/06/2022 EUR | 30/06/2021 EUR | 30/06/2022 USD | 30/06/2021 USD |
| Activos | | 302,628,698 | 429,309,370 | 21,426,844 | 25,499,740 |
| Cartera de títulos a valor de mercado | 2 | 288,190,593 | 405,560,437 | 20,142,611 | 24,574,599 |
| Coste de adquisición | | 326,426,375 | 402,044,500 | 24,727,662 | 24,392,067 |
| Ganancia/pérdida latente sobre la cartera de títulos | | -38,235,782 | 3,515,937 | -4,585,051 | 182,532 |
| Opciones adquiridas a valor de mercado | 2 | 772,839 | 39,750 | - | - |
| Efectivo en bancos y liquidez | | 6,551,113 | 15,662,154 | 924,924 | 553,240 |
| Pactos de recompra inversa | 2, 9 | - | - | - | - |
| Depósitos a plazo | | - | - | - | - |
| Intereses a cobrar | | 5,573,296 | 5,836,796 | 350,983 | 371,901 |
| Dividendos a cobrar | | - | - | - | - |
| Cuentas a cobrar de intermediarios | | - | 1,962,664 | - | - |
| Cuentas a cobrar de suscriptores | | 17,467 | 247,569 | - | - |
| Plusvalía latente neta sobre contratos de divisas a plazo | 2, 12 | - | - | 8,326 | - |
| Plusvalía latente neta sobre contratos de futuros | 2, 11 | - | - | - | - |
| Plusvalía latente neta sobre swaps y CFD | 2, 14, 17 | 1,523,390 | - | - | - |
| Cuentas a cobrar por operaciones con divisas | | - | - | - | - |
| Otros activos | | - | - | - | - |
| Pasivos | | 4,379,804 | 17,102,033 | 48,499 | 156,901 |
| Opciones vendidas a valor de mercado | 2, 13 | 561 | 15,850 | - | - |
| Descubiertos bancarios | | - | 1 | - | - |
| Pactos de recompra | 2, 10 | - | - | - | - |
| Cuentas a pagar de intermediarios | | - | 6,939,775 | - | - |
| Cuentas a pagar de suscriptores | | 223,703 | 868,245 | - | - |
| Minusvalía latente neta sobre contratos de divisas a plazo | 2, 12 | 2,284,232 | 2,888,640 | - | 105,749 |
| Minusvalía latente neta sobre contratos de futuros | 2, 11 | - | - | - | - |
| Minusvalía latente neta sobre swaps y CFD | 2, 14, 17 | - | 3,613,084 | - | - |
| Comisiones de gestión acumuladas | 4 | 988,947 | 1,266,628 | 18,860 | 16,739 |
| Cuentas a pagar por operaciones con divisas | | 99 | 724 | - | - |
| Otros pasivos | | 882,262 | 1,509,086 | 29,639 | 34,413 |
| Valor liquidativo | | 298,248,894 | 412,207,337 | 21,378,345 | 25,342,839 |

* Este Subfondo ha cambiado de denominación, véase más información en la Nota 1.

| Pioneer US High Yield Bond | | European Subordinated Bond ESG* | | Global Aggregate Bond | | Global Bond | |
|----------------------------|--------------------|---------------------------------|--------------------|-----------------------|----------------------|--------------------|--------------------|
| 30/06/2022 EUR | 30/06/2021 EUR | 30/06/2022 EUR | 30/06/2021 EUR | 30/06/2022 USD | 30/06/2021 USD | 30/06/2022 USD | 30/06/2021 USD |
| 490,099,290 | 691,163,260 | 914,810,164 | 937,210,148 | 3,800,573,259 | 5,432,117,031 | 136,654,324 | 218,359,593 |
| 472,803,686 | 652,981,067 | 820,184,177 | 791,118,223 | 3,529,609,194 | 4,837,340,521 | 130,571,866 | 192,643,386 |
| 498,794,981 | 643,358,342 | 936,998,125 | 781,241,742 | 4,223,482,603 | 4,610,904,762 | 159,618,892 | 186,472,533 |
| -25,991,295 | 9,622,725 | -116,813,948 | 9,876,481 | -693,873,409 | 226,435,759 | -29,047,026 | 6,170,853 |
| - | - | 21,953,922 | - | -705,851 | 7,897,130 | -29,257 | 391,629 |
| 8,384,532 | 21,592,397 | 48,133,128 | 82,326,772 | 189,830,557 | 372,523,970 | 3,962,885 | 21,006,814 |
| - | - | - | - | 29,736,484 | 61,362,796 | - | - |
| - | - | - | - | - | - | - | - |
| 8,827,451 | 9,263,277 | 9,174,615 | 7,758,035 | 26,260,030 | 39,071,614 | 868,606 | 1,344,076 |
| - | - | - | - | - | 88,943 | - | - |
| - | 6,252,198 | 6,061,463 | 31,501,818 | - | 108,420,109 | - | 2,494,938 |
| 33,399 | 1,073,950 | 9,283,040 | 24,505,300 | 1,473,789 | 5,411,236 | 59,320 | 324,511 |
| - | - | - | - | 1,892,080 | - | 351,018 | 42,753 |
| - | - | 19,819 | - | 19,977,939 | - | 781,564 | - |
| 50,222 | - | - | - | - | - | - | - |
| - | 371 | - | - | 2,499,037 | 712 | 88,322 | - |
| - | - | - | - | - | - | - | 111,486 |
| 8,938,053 | 29,537,090 | 55,696,284 | 69,593,958 | 808,297,332 | 1,047,586,778 | 8,775,760 | 36,736,210 |
| - | - | 16,858,046 | - | -1,054,710 | 5,444,908 | -36,975 | 276,214 |
| 25,019 | 14 | 274,768 | - | 2,786,552 | 389,825 | 5,284,403 | - |
| - | - | - | - | 776,502,566 | 811,615,051 | 2,063,384 | 26,164,152 |
| - | 6,440,282 | - | 61,298,042 | - | 115,654,194 | - | 3,554,859 |
| 172,809 | 4,170,868 | 34,527,947 | 2,898,087 | 3,311,683 | 7,338,901 | 310,183 | 368,863 |
| 6,019,906 | 8,924,689 | 354,764 | 2,395,915 | - | 9,011,525 | - | - |
| - | - | - | 461,222 | - | 25,257,789 | - | 953,712 |
| - | 6,594,739 | - | - | 4,457,253 | 49,685,783 | 171,569 | 3,079,522 |
| 1,327,710 | 1,761,895 | 1,300,022 | 688,830 | 3,767,835 | 6,269,058 | 242,843 | 334,702 |
| 126 | - | - | - | - | - | - | 190 |
| 1,392,483 | 1,644,603 | 2,380,737 | 1,851,862 | 18,526,153 | 16,919,744 | 740,353 | 2,003,996 |
| 481,161,237 | 661,626,170 | 859,113,880 | 867,616,190 | 2,992,275,927 | 4,384,530,253 | 127,878,564 | 181,623,383 |

Las notas adjuntas forman parte integrante de estos estados financieros.

| | Nota | Global Corporate Bond | | Global Corporate ESG Improvers Bond | |
|--|-----------|-----------------------|----------------------|-------------------------------------|-------------------|
| | | 30/06/2022 USD | 30/06/2021 USD | 30/06/2022 USD | 30/06/2021 USD |
| Activos | | 719,021,725 | 1,048,653,351 | 72,581,908 | 64,960,023 |
| Cartera de títulos a valor de mercado | 2 | 650,536,202 | 993,243,851 | 71,072,460 | 62,674,101 |
| Coste de adquisición | | 769,651,745 | 961,147,852 | 83,997,109 | 62,596,996 |
| Ganancia/pérdida latente sobre la cartera de títulos | | -119,115,543 | 32,095,999 | -12,924,649 | 77,105 |
| Opciones adquiridas a valor de mercado | 2 | - | - | - | - |
| Efectivo en bancos y liquidez | | 48,790,488 | 14,502,224 | 67,552 | 526,342 |
| Pactos de recompra inversa | 2, 9 | 10,744,118 | 28,019,938 | - | - |
| Depósitos a plazo | | - | - | - | - |
| Intereses a cobrar | | 5,486,262 | 6,820,295 | 591,497 | 441,080 |
| Dividendos a cobrar | | - | - | - | - |
| Cuentas a cobrar de intermediarios | | 2,245,985 | - | - | 660,291 |
| Cuentas a cobrar de suscriptores | | 29,284 | 907,653 | 319,196 | - |
| Plusvalía latente neta sobre contratos de divisas a plazo | 2, 12 | 1,155,047 | - | 411,701 | 624,623 |
| Plusvalía latente neta sobre contratos de futuros | 2, 11 | - | 1,416,183 | - | 32,320 |
| Plusvalía latente neta sobre swaps y CFD | 2, 14, 17 | - | - | 113,595 | - |
| Cuentas a cobrar por operaciones con divisas | | 12,559 | - | 389 | 1,266 |
| Otros activos | | 21,780 | 3,743,207 | 5,518 | - |
| Pasivos | | 17,976,489 | 21,995,695 | 346,805 | 764,052 |
| Opciones vendidas a valor de mercado | 2, 13 | - | - | - | - |
| Descubiertos bancarios | | 5,465 | 326,424 | - | - |
| Pactos de recompra | 2, 10 | 474,373 | 3,416,080 | - | - |
| Cuentas a pagar de intermediarios | | 8,278,540 | 4,191,648 | - | 690,140 |
| Cuentas a pagar de suscriptores | | 3,502,026 | 251,917 | - | - |
| Minusvalía latente neta sobre contratos de divisas a plazo | 2, 12 | - | 5,296,810 | - | - |
| Minusvalía latente neta sobre contratos de futuros | 2, 11 | 1,364,857 | - | 106,027 | - |
| Minusvalía latente neta sobre swaps y CFD | 2, 14, 17 | 2,236,371 | 5,952,006 | - | - |
| Comisiones de gestión acumuladas | 4 | 464,364 | 882,923 | 56,474 | 38,839 |
| Cuentas a pagar por operaciones con divisas | | - | 11,256 | - | - |
| Otros pasivos | | 1,650,493 | 1,666,631 | 184,304 | 35,073 |
| Valor liquidativo | | 701,045,236 | 1,026,657,656 | 72,235,103 | 64,195,971 |

* Este Subfondo ha sido lanzado, véase más información en la Nota 1.

| Global High Yield Bond | | Global Inflation Bond | | Global Total Return Bond | | Impact Green Bonds* | |
|------------------------|--------------------|-----------------------|--------------------|--------------------------|--------------------|---------------------|-------------------|
| 30/06/2022 USD | 30/06/2021 USD | 30/06/2022 EUR | 30/06/2021 EUR | 30/06/2022 EUR | 30/06/2021 EUR | 30/06/2022 EUR | 30/06/2021 EUR |
| 236,472,490 | 322,632,268 | 172,043,302 | 218,041,762 | 62,960,291 | 109,768,586 | 25,016,224 | - |
| 213,893,330 | 307,008,168 | 158,738,185 | 201,434,158 | 62,672,312 | 109,607,830 | 24,919,272 | - |
| 263,822,811 | 298,720,123 | 169,061,513 | 195,299,494 | 70,744,658 | 110,667,751 | 28,398,657 | - |
| -49,929,481 | 8,288,045 | -10,323,328 | 6,134,664 | -8,072,346 | -1,059,921 | -3,479,385 | - |
| - | - | 182,020 | 36,000 | - | - | - | - |
| 16,006,898 | 10,942,931 | 11,720,753 | 15,920,495 | - | - | 1,000 | - |
| - | - | - | - | - | - | - | - |
| - | - | - | - | - | - | - | - |
| 4,143,305 | 4,112,244 | 577,897 | 391,225 | - | - | - | - |
| - | - | - | - | - | - | - | - |
| - | 356,482 | - | - | 287,979 | 156,353 | 600 | - |
| 750,721 | 212,443 | 433,666 | 222,719 | - | 4,403 | - | - |
| - | - | - | - | - | - | 95,352 | - |
| - | - | 390,781 | 37,165 | - | - | - | - |
| 1,677,400 | - | - | - | - | - | - | - |
| 836 | - | - | - | - | - | - | - |
| - | - | - | - | - | - | - | - |
| 5,718,909 | 15,419,203 | 21,797,329 | 612,373 | 510,088 | 1,374,431 | 13,164 | - |
| - | - | - | 24,000 | - | - | - | - |
| 61,168 | 10 | 26,557 | - | 5,428 | 1,078 | - | - |
| - | - | 11,671,150 | - | - | - | - | - |
| - | 7,832,237 | - | - | - | - | - | - |
| 222,002 | 239,582 | 6,329,064 | 85,619 | 281,699 | 159,877 | - | - |
| 4,273,424 | 4,163,571 | 63,550 | 76,459 | - | - | - | - |
| - | - | - | - | - | - | - | - |
| - | 2,142,378 | 3,281,213 | - | - | - | - | - |
| 198,573 | 308,091 | 119,816 | 140,390 | 142,366 | 227,383 | 8,500 | - |
| - | 119 | - | - | - | - | - | - |
| 963,742 | 733,215 | 305,979 | 285,905 | 80,595 | 986,093 | 4,664 | - |
| 230,753,581 | 307,213,065 | 150,245,973 | 217,429,389 | 62,450,203 | 108,394,155 | 25,003,060 | - |

Las notas adjuntas forman parte integrante de estos estados financieros.

| | Nota | Optimal Yield | | Optimal Yield Short Term | |
|--|-----------|--------------------|--------------------|--------------------------|--------------------|
| | | 30/06/2022 EUR | 30/06/2021 EUR | 30/06/2022 EUR | 30/06/2021 EUR |
| Activos | | 330,214,369 | 557,385,951 | 302,762,686 | 540,579,418 |
| Cartera de títulos a valor de mercado | 2 | 310,916,645 | 524,896,769 | 272,393,637 | 522,863,277 |
| Coste de adquisición | | 371,134,412 | 511,420,409 | 327,949,755 | 518,695,212 |
| Ganancia/pérdida latente sobre la cartera de títulos | | -60,217,767 | 13,476,360 | -55,556,119 | 4,168,065 |
| Opciones adquiridas a valor de mercado | 2 | - | - | - | - |
| Efectivo en bancos y liquidez | | 11,162,278 | 18,194,132 | 25,323,619 | 10,204,707 |
| Pactos de recompra inversa | 2, 9 | - | - | - | - |
| Depósitos a plazo | | - | - | - | - |
| Intereses a cobrar | | 4,810,611 | 6,147,325 | 4,080,363 | 6,069,965 |
| Dividendos a cobrar | | - | - | - | - |
| Cuentas a cobrar de intermediarios | | - | 7,904,542 | - | - |
| Cuentas a cobrar de suscriptores | | 86,336 | 235,934 | 464,907 | 149,346 |
| Plusvalía latente neta sobre contratos de divisas a plazo | 2, 12 | - | - | - | - |
| Plusvalía latente neta sobre contratos de futuros | 2, 11 | 800,891 | 7,249 | 500,160 | - |
| Plusvalía latente neta sobre swaps y CFD | 2, 14, 17 | 2,437,608 | - | - | 1,292,123 |
| Cuentas a cobrar por operaciones con divisas | | - | - | - | - |
| Otros activos | | - | - | - | - |
| Pasivos | | 8,064,626 | 35,399,602 | 11,317,142 | 24,318,060 |
| Opciones vendidas a valor de mercado | 2, 13 | - | - | - | - |
| Descubiertos bancarios | | 182,245 | - | 39,155 | 43 |
| Pactos de recompra | 2, 10 | 4,758,450 | 10,534,835 | 4,353,966 | 10,251,590 |
| Cuentas a pagar de intermediarios | | - | 4,547,335 | - | 5,137,604 |
| Cuentas a pagar de suscriptores | | 293,072 | 15,479,759 | 931,017 | 1,390,943 |
| Minusvalía latente neta sobre contratos de divisas a plazo | 2, 12 | 1,634,758 | 2,913,596 | 1,782,285 | 4,914,166 |
| Minusvalía latente neta sobre contratos de futuros | 2, 11 | - | - | - | 298,053 |
| Minusvalía latente neta sobre swaps y CFD | 2, 14, 17 | - | 86,396 | 3,187,910 | - |
| Comisiones de gestión acumuladas | 4 | 912,042 | 1,250,193 | 761,004 | 1,206,651 |
| Cuentas a pagar por operaciones con divisas | | - | - | - | - |
| Otros pasivos | | 284,059 | 587,488 | 261,805 | 1,119,010 |
| Valor liquidativo | | 322,149,743 | 521,986,349 | 291,445,544 | 516,261,358 |

Las notas adjuntas forman parte integrante de estos estados financieros.

| Pioneer Strategic Income | | Pioneer US Bond | | Pioneer US Corporate Bond | | Pioneer US Short Term Bond | |
|--------------------------|----------------------|----------------------|----------------------|---------------------------|--------------------|----------------------------|--------------------|
| 30/06/2022 EUR | 30/06/2021 EUR | 30/06/2022 EUR | 30/06/2021 EUR | 30/06/2022 USD | 30/06/2021 USD | 30/06/2022 EUR | 30/06/2021 EUR |
| 2,568,449,257 | 3,266,105,420 | 2,017,004,889 | 2,207,737,805 | 320,275,531 | 381,832,310 | 307,690,972 | 308,240,680 |
| 2,377,006,728 | 3,131,700,436 | 1,796,694,968 | 1,910,532,255 | 304,465,017 | 343,889,556 | 282,258,224 | 288,664,695 |
| 2,490,549,146 | 3,108,728,591 | 1,806,010,651 | 1,894,209,450 | 351,336,737 | 323,237,113 | 265,256,574 | 299,200,566 |
| -113,542,418 | 22,971,845 | -9,315,683 | 16,322,805 | -46,871,720 | 20,652,443 | 17,001,650 | -10,535,871 |
| 2,515,077 | - | - | - | - | - | - | - |
| 35,947,517 | 105,054,407 | 24,444,340 | 168,785,224 | 12,723,696 | 25,825,009 | 22,399,351 | 18,675,622 |
| - | - | - | - | - | - | - | - |
| - | - | - | - | - | - | - | - |
| 17,045,413 | 19,250,403 | 8,134,236 | 7,990,632 | 3,064,255 | 2,817,862 | 567,510 | 501,200 |
| 50,437 | - | 33,180 | 2,892 | - | - | - | - |
| 123,655,519 | 1,734,857 | 118,801,864 | 650,027 | - | 9,200,831 | 672 | 1,860 |
| 3,584,685 | 2,523,154 | 63,470,991 | 118,548,757 | 19,886 | 87,052 | 2,437,349 | 397,303 |
| - | - | - | - | - | - | - | - |
| 1,309,347 | 1,730,044 | - | 1,228,018 | - | - | 27,866 | - |
| 7,332,224 | 4,110,902 | 5,413,997 | - | 2,677 | - | - | - |
| 2,310 | 1,217 | 11,313 | - | - | - | - | - |
| - | - | - | - | - | 12,000 | - | - |
| 395,137,405 | 398,270,579 | 402,756,405 | 415,842,726 | 4,037,145 | 31,156,822 | 3,185,357 | 2,774,297 |
| 1,826 | - | - | - | - | - | - | - |
| 380,493 | 18,095,245 | 1,102 | - | - | - | 365,865 | - |
| - | - | - | - | - | - | - | - |
| 348,107,554 | 310,918,849 | 390,016,085 | 398,572,763 | 360,000 | - | 554,785 | 1,264,862 |
| 3,204,202 | 7,163,974 | 1,205,159 | 2,122,171 | 9,084 | 25,555,370 | 1,575,853 | 869,247 |
| 32,285,882 | 45,165,094 | 6,903,515 | 10,033,747 | 2,782,340 | 3,517,601 | - | - |
| - | - | 554,635 | - | 249,903 | 108,941 | - | - |
| - | - | - | - | - | 608,491 | - | - |
| 6,307,306 | 8,311,430 | 2,469,832 | 2,826,755 | 299,742 | 336,680 | 465,181 | 451,220 |
| - | - | - | 501 | 33 | - | 5,141 | - |
| 4,850,142 | 8,615,987 | 1,606,077 | 2,286,789 | 336,043 | 1,029,739 | 218,532 | 188,968 |
| 2,173,311,852 | 2,867,834,841 | 1,614,248,484 | 1,791,895,079 | 316,238,386 | 350,675,488 | 304,505,615 | 305,466,383 |

Las notas adjuntas forman parte integrante de estos estados financieros.

| | Nota | Emerging Markets Blended Bond | | Emerging Markets Bond | |
|--|-----------|-------------------------------|----------------------|-----------------------|----------------------|
| | | 30/06/2022 EUR | 30/06/2021 EUR | 30/06/2022 EUR | 30/06/2021 EUR |
| Activos | | 2,549,151,177 | 3,082,581,658 | 3,509,682,175 | 5,417,166,070 |
| Cartera de títulos a valor de mercado | 2 | 1,951,361,196 | 2,594,822,688 | 3,041,003,392 | 5,000,595,866 |
| Coste de adquisición | | 2,327,453,620 | 2,658,605,112 | 3,676,223,224 | 5,196,231,622 |
| Ganancia/pérdida latente sobre la cartera de títulos | | -376,092,424 | -63,782,424 | -635,219,832 | -195,635,756 |
| Opciones adquiridas a valor de mercado | 2 | 4,687,131 | 1,597,832 | 2,475,011 | 1,824,842 |
| Efectivo en bancos y liquidez | | 437,773,514 | 390,776,248 | 303,011,586 | 299,665,279 |
| Pactos de recompra inversa | 2, 9 | 28,496,350 | - | 9,315,606 | 3,571,380 |
| Depósitos a plazo | | - | - | - | - |
| Intereses a cobrar | | 119,431,116 | 59,277,158 | 52,020,343 | 75,989,673 |
| Dividendos a cobrar | | - | - | - | - |
| Cuentas a cobrar de intermediarios | | - | 33,104,176 | 44,960,770 | - |
| Cuentas a cobrar de suscriptores | | 813,123 | 3,003,556 | 53,495,458 | 25,428,458 |
| Plusvalía latente neta sobre contratos de divisas a plazo | 2, 12 | - | - | - | - |
| Plusvalía latente neta sobre contratos de futuros | 2, 11 | 6,587,799 | - | - | 761,324 |
| Plusvalía latente neta sobre swaps y CFD | 2, 14, 17 | - | - | 3,333,293 | 9,267,518 |
| Cuentas a cobrar por operaciones con divisas | | 948 | - | 66,716 | 61,730 |
| Otros activos | | - | - | - | - |
| Pasivos | | 221,796,746 | 128,359,737 | 146,205,709 | 162,482,398 |
| Opciones vendidas a valor de mercado | 2, 13 | 383,758 | 723,272 | - | - |
| Descubiertos bancarios | | 1,561,134 | 2,923,382 | 100,126 | - |
| Pactos de recompra | 2, 10 | 4,064,403 | - | 6,718,533 | 4,871,372 |
| Cuentas a pagar de intermediarios | | - | 34,865,376 | 16,182,434 | 12,526,815 |
| Cuentas a pagar de suscriptores | | 1,514,141 | 1,985,172 | 37,694,208 | 10,055,108 |
| Minusvalía latente neta sobre contratos de divisas a plazo | 2, 12 | 68,925,656 | 20,857,176 | 57,114,658 | 101,426,003 |
| Minusvalía latente neta sobre contratos de futuros | 2, 11 | - | 4,507,216 | 3,226,864 | - |
| Minusvalía latente neta sobre swaps y CFD | 2, 14, 17 | 15,714,505 | 26,617,493 | - | - |
| Comisiones de gestión acumuladas | 4 | 2,906,915 | 4,169,730 | 8,949,772 | 13,358,697 |
| Cuentas a pagar por operaciones con divisas | | - | 2,950 | - | - |
| Otros pasivos | | 126,726,234 | 31,707,970 | 16,219,114 | 20,244,403 |
| Valor liquidativo | | 2,327,354,431 | 2,954,221,921 | 3,363,476,466 | 5,254,683,672 |

Las notas adjuntas forman parte integrante de estos estados financieros.

| Emerging Markets Corporate Bond | | Emerging Markets Green Bond | | Emerging Markets Corporate High Yield Bond | | Emerging Markets Hard Currency Bond | |
|---------------------------------|--------------------|-----------------------------|--------------------|--|-------------------|-------------------------------------|--------------------|
| 30/06/2022 USD | 30/06/2021 USD | 30/06/2022 USD | 30/06/2021 USD | 30/06/2022 EUR | 30/06/2021 EUR | 30/06/2022 EUR | 30/06/2021 EUR |
| 557,772,916 | 863,333,625 | 472,438,611 | 331,416,475 | 50,919,224 | 65,542,023 | 592,172,945 | 793,847,910 |
| 517,970,150 | 826,793,575 | 425,265,092 | 308,545,541 | 44,511,744 | 56,586,914 | 493,733,860 | 708,606,660 |
| 662,854,190 | 813,874,662 | 544,392,599 | 307,048,578 | 52,796,207 | 55,147,191 | 641,653,646 | 753,635,731 |
| -144,884,040 | 12,918,913 | -119,127,507 | 1,496,963 | -8,284,463 | 1,439,723 | -147,919,786 | -45,029,071 |
| - | - | - | - | - | - | - | - |
| 27,932,215 | 22,243,056 | 25,741,946 | 17,804,113 | 4,954,983 | 6,870,962 | 77,781,512 | 74,275,019 |
| - | 2,676,500 | - | - | - | - | - | 887,090 |
| - | - | - | - | - | - | - | - |
| 8,392,711 | 11,497,349 | 5,788,154 | 3,110,200 | 938,053 | 960,688 | 8,019,512 | 7,672,408 |
| - | - | - | - | - | - | - | - |
| 813,194 | - | - | - | 394,248 | 895,189 | - | - |
| 6,631 | 123,100 | 4,464,596 | 1,953,672 | 84 | 41,688 | 56,025 | 102,898 |
| - | - | - | - | 120,112 | 186,582 | - | - |
| 326,156 | - | 326,156 | - | - | - | - | - |
| 2,331,859 | - | 10,852,667 | - | - | - | 12,582,036 | 2,303,588 |
| - | 45 | - | 2,949 | - | - | - | 247 |
| - | - | - | - | - | - | - | - |
| 5,926,709 | 12,098,175 | 11,300,562 | 8,492,923 | 474,895 | 2,790,509 | 16,402,648 | 24,169,055 |
| - | - | - | - | - | - | - | - |
| 137,137 | - | 137,137 | - | - | - | - | 29 |
| 2,020,000 | 1,031,700 | - | - | - | - | 3,875,128 | 2,863,835 |
| - | 3,067,048 | 2,000,000 | 3,539,454 | - | 2,165,423 | - | 6,320,012 |
| 13,210 | 94,337 | 1,761,699 | 41,924 | 81,596 | 10,968 | 304,182 | 268,946 |
| 2,017,951 | 4,069,239 | 6,131,449 | 3,257,185 | - | - | 9,223,172 | 10,231,427 |
| - | 184,626 | - | 49,110 | 70,177 | 36,885 | - | 1,023,940 |
| - | 713,835 | - | - | 120,656 | 300,008 | - | - |
| 542,855 | 820,598 | 791,230 | 618,678 | 120,473 | 142,621 | 566,018 | 824,484 |
| 13 | - | 6,501 | - | - | - | 10,806 | - |
| 1,195,543 | 2,116,792 | 472,546 | 986,572 | 81,993 | 134,604 | 2,423,342 | 2,636,382 |
| 551,846,207 | 851,235,450 | 461,138,049 | 322,923,552 | 50,444,329 | 62,751,514 | 575,770,297 | 769,678,855 |

Las notas adjuntas forman parte integrante de estos estados financieros.

| | Nota | Emerging Markets Local Currency Bond | | Emerging Markets Short Term Bond | |
|--|-----------|---|----------------------|----------------------------------|--------------------|
| | | 30/06/2022 EUR | 30/06/2021 EUR | 30/06/2022 USD | 30/06/2021 USD |
| Activos | | 982,001,499 | 1,023,453,496 | 353,164,339 | 731,328,055 |
| Cartera de títulos a valor de mercado | 2 | 793,937,563 | 923,234,710 | 327,822,757 | 677,084,598 |
| Coste de adquisición | | 921,874,412 | 976,693,581 | 481,161,905 | 682,352,026 |
| Ganancia/pérdida latente sobre la cartera de títulos | | -127,936,849 | -53,458,871 | -153,339,148 | -5,267,428 |
| Opciones adquiridas a valor de mercado | 2 | - | 163,380 | - | - |
| Efectivo en bancos y liquidez | | 168,442,891 | 81,844,252 | 3,229,185 | 39,198,530 |
| Pactos de recompra inversa | 2, 9 | - | - | 11,032,630 | 2,676,500 |
| Depósitos a plazo | | - | - | - | - |
| Intereses a cobrar | | 17,041,665 | 15,972,677 | 6,693,598 | 10,883,096 |
| Dividendos a cobrar | | - | - | - | - |
| Cuentas a cobrar de intermediarios | | - | - | 3,414,359 | - |
| Cuentas a cobrar de suscriptores | | 1,820,652 | 2,238,477 | 203,625 | 1,485,331 |
| Plusvalía latente neta sobre contratos de divisas a plazo | 2, 12 | - | - | - | - |
| Plusvalía latente neta sobre contratos de futuros | 2, 11 | - | - | 170,084 | - |
| Plusvalía latente neta sobre swaps y CFD | 2, 14, 17 | 758,728 | - | 597,991 | - |
| Cuentas a cobrar por operaciones con divisas | | - | - | - | - |
| Otros activos | | - | - | 110 | - |
| Pasivos | | 84,803,534 | 17,958,319 | 15,841,932 | 29,325,645 |
| Opciones vendidas a valor de mercado | 2, 13 | 267,788 | 546,215 | - | - |
| Descubiertos bancarios | | 75,949,897 | 3,199,095 | 53,477 | - |
| Pactos de recompra | 2, 10 | - | - | 10,018,674 | 9,610,095 |
| Cuentas a pagar de intermediarios | | - | - | - | 6,616,942 |
| Cuentas a pagar de suscriptores | | 4,973,042 | 5,535,452 | 580,249 | 934,720 |
| Minusvalía latente neta sobre contratos de divisas a plazo | 2, 12 | 166,200 | 4,858,484 | 3,657,845 | 8,287,285 |
| Minusvalía latente neta sobre contratos de futuros | 2, 11 | 941 | 611,125 | - | 207,582 |
| Minusvalía latente neta sobre swaps y CFD | 2, 14, 17 | - | - | - | 122,525 |
| Comisiones de gestión acumuladas | 4 | 1,523,941 | 1,615,405 | 898,147 | 1,627,911 |
| Cuentas a pagar por operaciones con divisas | | 128 | 5,481 | 531 | 1,280 |
| Otros pasivos | | 1,921,597 | 1,587,062 | 633,009 | 1,917,305 |
| Valor liquidativo | | 897,197,965 | 1,005,495,177 | 337,322,407 | 702,002,410 |

Las notas adjuntas forman parte integrante de estos estados financieros.

| Euro Multi-Asset Target Income | | Global Multi-Asset | | Global Multi-Asset Conservative | | Global Multi-Asset Target Income | |
|--------------------------------|--------------------|--------------------|--------------------|---------------------------------|----------------------|----------------------------------|--------------------|
| 30/06/2022 EUR | 30/06/2021 EUR | 30/06/2022 EUR | 30/06/2021 EUR | 30/06/2022 EUR | 30/06/2021 EUR | 30/06/2022 USD | 30/06/2021 USD |
| 557,163,272 | 752,167,330 | 711,451,172 | 474,274,312 | 4,565,468,798 | 2,770,130,978 | 433,104,814 | 487,253,556 |
| 496,243,643 | 703,324,976 | 679,033,035 | 431,144,487 | 4,224,860,364 | 2,367,068,342 | 381,069,758 | 430,001,879 |
| 529,538,033 | 684,305,201 | 730,806,685 | 399,491,510 | 4,544,746,790 | 2,288,844,135 | 428,991,323 | 403,677,458 |
| -33,294,390 | 19,019,775 | -51,773,650 | 31,652,977 | -319,886,426 | 78,224,207 | -47,921,565 | 26,324,421 |
| 7,305,124 | 1,943,340 | 2,537,328 | 1,575,795 | 8,160,766 | 4,031,451 | 5,445,132 | 655,422 |
| 46,277,380 | 25,261,802 | 24,505,294 | 34,760,572 | 296,385,334 | 345,213,534 | 37,481,624 | 42,576,609 |
| - | - | - | - | - | - | - | - |
| - | - | - | - | - | - | - | - |
| 5,443,615 | 7,217,705 | 3,593,818 | 1,966,086 | 25,628,462 | 10,710,188 | 3,734,570 | 4,326,830 |
| 64,023 | 168,603 | 442,373 | 204,251 | 369,219 | 316,101 | 48,893 | 85,190 |
| 1,518,985 | - | 8,236 | 1,922,812 | 2,112,573 | 22,253,774 | - | - |
| 309,136 | 787,295 | 1,297,924 | 2,699,710 | 7,728,462 | 19,238,149 | 1,454,297 | 745,283 |
| - | - | - | - | - | - | - | - |
| - | 3,831,614 | - | - | - | - | - | 1,583,173 |
| - | 9,631,995 | - | - | - | 1,299,439 | 3,870,540 | 7,279,170 |
| 1,366 | - | 33,096 | - | 223,618 | - | - | - |
| - | - | 68 | 599 | - | - | - | - |
| 23,517,237 | 11,066,356 | 9,675,309 | 12,139,356 | 80,712,471 | 82,880,995 | 15,834,683 | 14,316,434 |
| 2,116,911 | 1,126,673 | 1,349,455 | 411,554 | 6,164,299 | 1,157,067 | 1,654,683 | 671,873 |
| 1,917 | 45,340 | 173,898 | - | 11,070,685 | - | 423,159 | 750,122 |
| - | - | - | - | - | - | - | - |
| 2,728,781 | - | 1,431,481 | 5,586,810 | 21,465,181 | 52,735,642 | 768,665 | - |
| 1,461,052 | 1,711,359 | 589,761 | 413,740 | 7,050,797 | 3,637,715 | 342,862 | 912,741 |
| 1,628,846 | 1,014,711 | 555,245 | 3,007,213 | 2,428,772 | 13,500,999 | 5,587,687 | 7,938,363 |
| 6,122,491 | - | 598,835 | 59,314 | 8,651,567 | 653,513 | 4,253,512 | - |
| 5,461,271 | - | 1,381,797 | 102,530 | 4,162,844 | - | - | - |
| 2,041,820 | 2,752,148 | 2,227,435 | 1,251,917 | 12,881,493 | 6,921,322 | 1,571,585 | 1,656,104 |
| - | - | - | 1,233 | - | 7,093 | 7,184 | 93 |
| 1,954,148 | 4,416,125 | 1,367,402 | 1,305,045 | 6,836,833 | 4,267,644 | 1,225,346 | 2,387,138 |
| 533,646,035 | 741,100,974 | 701,775,863 | 462,134,956 | 4,484,756,327 | 2,687,249,983 | 417,270,131 | 472,937,122 |

Las notas adjuntas forman parte integrante de estos estados financieros.

| | Nota | Sustainable Global Perspectives* | | Multi-Asset Real Return | |
|--|-----------|----------------------------------|--------------------|-------------------------|--------------------|
| | | 30/06/2022 EUR | 30/06/2021 EUR | 30/06/2022 EUR | 30/06/2021 EUR |
| Activos | | 256,077,783 | 348,686,372 | 730,060,102 | 463,736,670 |
| Cartera de títulos a valor de mercado | 2 | 226,028,713 | 294,965,779 | 670,617,887 | 424,925,872 |
| Coste de adquisición | | 247,774,372 | 282,166,840 | 701,051,216 | 399,834,244 |
| Ganancia/pérdida latente sobre la cartera de títulos | | -21,745,659 | 12,798,939 | -30,433,329 | 25,091,628 |
| Opciones adquiridas a valor de mercado | 2 | 116,639 | - | 3,815,038 | - |
| Efectivo en bancos y liquidez | | 28,448,025 | 25,756,196 | 51,478,534 | 34,900,426 |
| Pactos de recompra inversa | 2, 9 | - | - | - | - |
| Depósitos a plazo | | - | - | - | - |
| Intereses a cobrar | | 827,934 | 799,394 | 2,228,185 | 1,951,159 |
| Dividendos a cobrar | | 230,373 | 97,558 | 67,770 | 58,743 |
| Cuentas a cobrar de intermediarios | | 183,523 | 24,340,305 | - | - |
| Cuentas a cobrar de suscriptores | | 92,194 | 228,807 | 551,647 | 116,263 |
| Plusvalía latente neta sobre contratos de divisas a plazo | 2, 12 | - | - | 1,290,394 | 1,784,181 |
| Plusvalía latente neta sobre contratos de futuros | 2, 11 | 150,381 | 148,374 | - | - |
| Plusvalía latente neta sobre swaps y CFD | 2, 14, 17 | - | 2,340,137 | - | - |
| Cuentas a cobrar por operaciones con divisas | | 1 | 9,822 | 10,647 | 26 |
| Otros activos | | - | - | - | - |
| Pasivos | | 4,283,339 | 34,896,943 | 8,803,266 | 4,651,924 |
| Opciones vendidas a valor de mercado | 2, 13 | - | - | 1,225,607 | - |
| Descubiertos bancarios | | 1,365,995 | - | - | - |
| Pactos de recompra | 2, 10 | - | - | - | - |
| Cuentas a pagar de intermediarios | | 99,591 | 24,171,115 | 2,077,657 | 1,206,462 |
| Cuentas a pagar de suscriptores | | 283,116 | 420,113 | 901,873 | 631,194 |
| Minusvalía latente neta sobre contratos de divisas a plazo | 2, 12 | 985,815 | 490,727 | - | - |
| Minusvalía latente neta sobre contratos de futuros | 2, 11 | - | - | 1,818,973 | 236,255 |
| Minusvalía latente neta sobre swaps y CFD | 2, 14, 17 | - | - | - | - |
| Comisiones de gestión acumuladas | 4 | 881,903 | 1,049,765 | 1,806,635 | 1,020,642 |
| Cuentas a pagar por operaciones con divisas | | - | - | - | - |
| Otros pasivos | | 666,919 | 8,765,223 | 972,521 | 1,557,371 |
| Valor liquidativo | | 251,794,444 | 313,789,429 | 721,256,836 | 459,084,746 |

* Este Subfondo ha cambiado de denominación, véase más información en la Nota 1.

| Multi-Asset Sustainable Future | | Pioneer Flexible Opportunities | | Pioneer Income Opportunities | | Real Assets Target Income | |
|--------------------------------|----------------------|--------------------------------|--------------------|------------------------------|--------------------|---------------------------|--------------------|
| 30/06/2022 EUR | 30/06/2021 EUR | 30/06/2022 USD | 30/06/2021 USD | 30/06/2022 USD | 30/06/2021 USD | 30/06/2022 USD | 30/06/2021 USD |
| 1,564,560,605 | 1,122,824,591 | 66,245,432 | 146,967,235 | 484,343,328 | 562,276,909 | 333,352,386 | 322,729,329 |
| 1,433,783,360 | 1,012,052,095 | 56,089,224 | 130,106,122 | 465,967,865 | 539,507,815 | 296,586,889 | 291,216,258 |
| 1,546,887,141 | 966,648,769 | 61,001,097 | 110,947,103 | 499,481,076 | 486,600,664 | 350,481,079 | 276,288,400 |
| -113,103,781 | 45,403,326 | -4,911,873 | 19,159,019 | -33,513,211 | 52,907,151 | -53,894,190 | 14,927,858 |
| - | - | 163,995 | 130,307 | 1,500 | - | 7,442,066 | 595,082 |
| 122,872,638 | 97,998,220 | 9,329,723 | 16,254,160 | 11,248,289 | 18,072,750 | 27,142,571 | 29,732,722 |
| - | - | - | - | - | - | - | - |
| - | - | - | - | - | - | - | - |
| 4,053,954 | 2,196,506 | 290,600 | 159,236 | 1,988,384 | 2,195,282 | 529,547 | 498,380 |
| 546,520 | 277,298 | 195,103 | 238,776 | 502,916 | 726,728 | 355,777 | 479,777 |
| - | 3,730,794 | 67,180 | 10,593 | - | 33,813 | - | - |
| 2,831,776 | 6,569,402 | 334 | 52,909 | 2,311,134 | 1,740,521 | 1,282,436 | 207,110 |
| 472,354 | - | - | - | - | - | - | - |
| - | - | 15,452 | - | 2,323,140 | - | 13,100 | - |
| - | - | 76,976 | - | - | - | - | - |
| 3 | 276 | - | - | 100 | - | - | - |
| - | - | 16,845 | 15,132 | - | - | - | - |
| 13,980,022 | 10,836,881 | 2,556,640 | 8,641,314 | 8,431,187 | 16,754,545 | 10,628,283 | 5,170,988 |
| - | - | - | - | - | - | 6,152,588 | 2,463,629 |
| - | - | 1,245 | 4,171,339 | 809,956 | 214 | 2,415 | - |
| - | - | - | - | - | - | - | - |
| - | 5,835,595 | 741,323 | 248,502 | 2,077,023 | 2,811,122 | - | - |
| 3,279,436 | 1,305,342 | 231,239 | 418,392 | 413,382 | 1,239,133 | 1,563,888 | 440,463 |
| - | 75,738 | 1,241,275 | 2,925,103 | 3,256,262 | 4,432,563 | 933,171 | 650,192 |
| - | - | - | 11,891 | - | 1,392,748 | - | 240,612 |
| - | - | - | 64,298 | - | - | 534,143 | 53,462 |
| 4,016,059 | 2,448,536 | 265,497 | 559,028 | 1,428,047 | 1,842,875 | 781,858 | 525,523 |
| - | - | 409 | 1,260 | - | 2,235 | 11,157 | 549 |
| 6,684,527 | 1,171,670 | 75,652 | 241,501 | 446,517 | 5,033,655 | 649,063 | 796,558 |
| 1,550,580,583 | 1,111,987,710 | 63,688,792 | 138,325,921 | 475,912,141 | 545,522,364 | 322,724,103 | 317,558,341 |

Las notas adjuntas forman parte integrante de estos estados financieros.

| | Nota | Target Coupon | | Absolute Return Credit | |
|--|-----------|--------------------|--------------------|------------------------|-------------------|
| | | 30/06/2022 EUR | 30/06/2021 EUR | 30/06/2022 EUR | 30/06/2021 EUR |
| Activos | | 114,387,612 | 195,346,564 | 57,454,834 | 66,099,039 |
| Cartera de títulos a valor de mercado | 2 | 114,140,879 | 194,984,815 | 52,848,999 | 62,605,651 |
| Coste de adquisición | | 123,272,955 | 195,036,327 | 60,253,786 | 60,839,892 |
| Ganancia/pérdida latente sobre la cartera de títulos | | -9,132,076 | -51,512 | -7,404,787 | 1,765,759 |
| Opciones adquiridas a valor de mercado | 2 | - | - | - | - |
| Efectivo en bancos y liquidez | | 7,963 | - | 2,787,942 | 2,027,886 |
| Pactos de recompra inversa | 2, 9 | - | - | - | - |
| Depósitos a plazo | | - | - | - | - |
| Intereses a cobrar | | - | - | 673,117 | 708,126 |
| Dividendos a cobrar | | - | - | - | - |
| Cuentas a cobrar de intermediarios | | 238,770 | 272,572 | - | - |
| Cuentas a cobrar de suscriptores | | - | 89,177 | - | - |
| Plusvalía latente neta sobre contratos de divisas a plazo | 2, 12 | - | - | - | - |
| Plusvalía latente neta sobre contratos de futuros | 2, 11 | - | - | 226,542 | - |
| Plusvalía latente neta sobre swaps y CFD | 2, 14, 17 | - | - | 910,276 | - |
| Cuentas a cobrar por operaciones con divisas | | - | - | - | - |
| Otros activos | | - | - | 7,958 | 757,376 |
| Pasivos | | 602,089 | 947,162 | 1,431,309 | 3,184,866 |
| Opciones vendidas a valor de mercado | 2, 13 | - | - | - | - |
| Descubiertos bancarios | | - | 176 | 10,455 | 355,108 |
| Pactos de recompra | 2, 10 | - | - | - | - |
| Cuentas a pagar de intermediarios | | - | - | 598,808 | 249,499 |
| Cuentas a pagar de suscriptores | | 247,112 | 361,660 | - | - |
| Minusvalía latente neta sobre contratos de divisas a plazo | 2, 12 | - | - | 522,546 | 619,589 |
| Minusvalía latente neta sobre contratos de futuros | 2, 11 | - | - | - | 157,709 |
| Minusvalía latente neta sobre swaps y CFD | 2, 14, 17 | - | - | - | 1,113,613 |
| Comisiones de gestión acumuladas | 4 | 246,051 | 406,044 | 43,380 | 44,137 |
| Cuentas a pagar por operaciones con divisas | | - | - | - | - |
| Otros pasivos | | 108,926 | 179,282 | 256,120 | 645,211 |
| Valor liquidativo | | 113,785,523 | 194,399,402 | 56,023,525 | 62,914,173 |

* Este Subfondo ha cambiado de denominación, véase más información en la Nota 1.

| Absolute Return European Equity | | Absolute Return Multi-Strategy | | Absolute Return Global Opportunities Bond* | | Absolute Return Global Opportunities Bond Dynamic* | |
|---------------------------------|-------------------|--------------------------------|----------------------|--|--------------------|--|-------------------|
| 30/06/2022 EUR | 30/06/2021 EUR | 30/06/2022 EUR | 30/06/2021 EUR | 30/06/2022 EUR | 30/06/2021 EUR | 30/06/2022 USD | 30/06/2021 USD |
| 16,055,169 | 22,070,921 | 1,970,465,413 | 1,881,533,259 | 415,018,987 | 322,265,291 | 55,076,982 | 55,968,728 |
| 13,765,000 | 18,234,682 | 1,582,270,355 | 1,407,244,056 | 357,771,952 | 265,519,734 | 51,697,000 | 47,967,950 |
| 13,823,149 | 18,253,869 | 1,732,520,195 | 1,388,851,753 | 392,222,828 | 263,530,232 | 58,772,429 | 48,215,716 |
| -58,149 | -19,187 | -150,249,840 | 18,392,303 | -34,450,876 | 1,989,502 | -7,075,429 | -247,766 |
| - | - | 124,994,934 | 36,798,274 | -232,094 | 755,947 | -33,768 | 301,833 |
| 2,150,390 | 3,381,402 | 169,361,073 | 361,720,950 | 47,306,334 | 54,363,941 | 337,059 | 6,588,541 |
| - | - | - | - | - | - | - | - |
| - | - | - | - | - | - | - | - |
| - | - | 24,483,215 | 16,107,642 | 2,704,508 | 1,431,393 | 490,349 | 237,829 |
| 66,901 | 74,610 | 151,339 | 5,274 | - | - | - | - |
| - | - | 36,398,883 | 43,824,396 | - | - | - | - |
| 1,256 | 44,044 | 2,539,544 | 15,035,684 | 16,063 | 125,147 | - | - |
| 29,754 | 39,692 | - | - | - | - | 559,459 | 797,630 |
| - | - | 5,054,118 | - | 1,670,300 | 69,129 | 489,446 | 74,945 |
| 31,160 | 294,807 | 24,470,511 | - | 4,569,379 | - | 1,537,437 | - |
| - | 13 | - | - | - | - | - | - |
| 10,708 | 1,671 | 741,441 | 796,983 | 1,212,545 | - | - | - |
| 69,336 | 156,952 | 145,187,463 | 116,875,145 | 4,793,969 | 9,702,192 | 366,170 | 3,242,418 |
| - | - | 58,657,083 | 19,893,661 | - | 224,808 | - | 79,980 |
| 1,918 | 9,400 | 6,370,764 | 4,548,773 | 671,042 | 12,346 | 174,767 | 5,474 |
| - | - | - | - | - | - | - | - |
| - | - | 39,222,695 | 31,000,986 | - | - | - | - |
| 14,697 | 64,121 | 4,352,477 | 6,005,776 | 182,204 | 112,056 | - | - |
| - | - | 8,496,378 | 11,097,897 | 2,350,267 | 310,257 | - | - |
| - | 4,500 | - | 2,483,261 | - | - | - | - |
| - | - | - | 10,389,658 | - | 8,018,162 | - | 3,014,041 |
| 44,231 | 63,402 | 3,865,831 | 3,340,440 | 600,932 | 417,976 | 37,536 | 29,935 |
| - | - | - | 11,088 | - | - | - | - |
| 8,490 | 15,529 | 24,222,235 | 28,103,605 | 989,524 | 606,587 | 153,867 | 112,988 |
| 15,985,833 | 21,913,969 | 1,825,277,950 | 1,764,658,114 | 410,225,018 | 312,563,099 | 54,710,812 | 52,726,310 |

Las notas adjuntas forman parte integrante de estos estados financieros.

| | Nota | Global Macro Bonds & Currencies | | Global Macro Bonds & Currencies Low Vol | |
|--|-----------|---------------------------------|-------------------|---|-------------------|
| | | 30/06/2022 EUR | 30/06/2021 EUR | 30/06/2022 EUR | 30/06/2021 EUR |
| Activos | | 61,280,185 | 59,034,716 | 52,837,744 | 72,252,217 |
| Cartera de títulos a valor de mercado | 2 | 56,941,560 | 49,542,939 | 49,552,843 | 59,680,083 |
| Coste de adquisición | | 59,951,630 | 48,843,275 | 51,378,969 | 59,359,962 |
| Ganancia/pérdida latente sobre la cartera de títulos | | -3,010,070 | 699,664 | -1,826,126 | 320,121 |
| Opciones adquiridas a valor de mercado | 2 | -82,975 | 195,673 | -73,105 | 41,358 |
| Efectivo en bancos y liquidez | | 1,842,344 | 8,985,649 | 2,349,082 | 12,297,539 |
| Pactos de recompra inversa | 2, 9 | - | - | - | - |
| Depósitos a plazo | | - | - | - | - |
| Intereses a cobrar | | 503,888 | 305,617 | 299,638 | 233,237 |
| Dividendos a cobrar | | - | - | - | - |
| Cuentas a cobrar de intermediarios | | - | - | - | - |
| Cuentas a cobrar de suscriptores | | 196 | 4,838 | - | - |
| Plusvalía latente neta sobre contratos de divisas a plazo | 2, 12 | - | - | - | - |
| Plusvalía latente neta sobre contratos de futuros | 2, 11 | 578,503 | - | 128,119 | - |
| Plusvalía latente neta sobre swaps y CFD | 2, 14, 17 | 1,325,839 | - | 431,961 | - |
| Cuentas a cobrar por operaciones con divisas | | - | - | - | - |
| Otros activos | | 170,830 | - | 149,206 | - |
| Pasivos | | 924,786 | 3,912,073 | 523,850 | 2,381,271 |
| Opciones vendidas a valor de mercado | 2, 13 | - | 93,171 | - | 23,835 |
| Descubiertos bancarios | | 221,928 | - | - | - |
| Pactos de recompra | 2, 10 | - | - | - | - |
| Cuentas a pagar de intermediarios | | - | - | - | - |
| Cuentas a pagar de suscriptores | | - | 71,650 | 19,985 | 837 |
| Minusvalía latente neta sobre contratos de divisas a plazo | 2, 12 | 431,750 | 74,784 | 378,249 | 401,972 |
| Minusvalía latente neta sobre contratos de futuros | 2, 11 | - | 69,211 | - | 28,371 |
| Minusvalía latente neta sobre swaps y CFD | 2, 14, 17 | - | 3,256,690 | - | 1,684,647 |
| Comisiones de gestión acumuladas | 4 | 67,914 | 70,834 | 11,341 | 13,610 |
| Cuentas a pagar por operaciones con divisas | | - | - | - | - |
| Otros pasivos | | 203,194 | 275,733 | 114,275 | 227,999 |
| Valor liquidativo | | 60,355,399 | 55,122,643 | 52,313,894 | 69,870,946 |

Las notas adjuntas forman parte integrante de estos estados financieros.

| Absolute Return Forex | | Multi-Strategy Growth | | Volatility Euro | | Volatility World | |
|-----------------------|-------------------|-----------------------|----------------------|--------------------|--------------------|----------------------|--------------------|
| 30/06/2022 EUR | 30/06/2021 EUR | 30/06/2022 EUR | 30/06/2021 EUR | 30/06/2022 EUR | 30/06/2021 EUR | 30/06/2022 USD | 30/06/2021 USD |
| 84,445,623 | 95,066,200 | 1,721,201,592 | 1,122,730,255 | 429,005,256 | 181,809,721 | 1,002,355,163 | 721,720,189 |
| 73,987,057 | 66,446,633 | 1,255,919,955 | 858,675,795 | 297,504,533 | 64,815,456 | 464,128,378 | 393,625,949 |
| 74,253,533 | 66,537,673 | 1,355,285,001 | 837,460,456 | 297,796,259 | 64,724,719 | 470,105,480 | 397,803,796 |
| -266,476 | -91,040 | -99,365,046 | 21,215,339 | -291,726 | 90,737 | -5,977,102 | -4,177,847 |
| 567,758 | 287,485 | 140,979,979 | 32,873,647 | 51,718,133 | 64,777,794 | 158,656,675 | 166,459,337 |
| 9,380,207 | 2,610,883 | 230,962,194 | 191,268,163 | 6,057,869 | 2,061,405 | 24,650,355 | 63,429,751 |
| - | 25,683,060 | - | - | 45,134,369 | 49,560,540 | 349,725,543 | 97,926,748 |
| - | - | - | - | - | - | - | - |
| - | - | 23,775,637 | 11,598,837 | 954 | - | 151,204 | 2,588 |
| - | - | 164,689 | 7,483 | - | - | - | - |
| - | - | 46,152,818 | 19,240,512 | - | - | - | - |
| 49,830 | - | 1,339,202 | 281,048 | 27,110,597 | 291,161 | 4,277,359 | 275,816 |
| 460,771 | 38,139 | - | - | 11,108 | - | - | - |
| - | - | 2,629,352 | - | 1,467,275 | 303,365 | 765,212 | - |
| - | - | 19,277,766 | 72,183 | 418 | - | 437 | - |
| - | - | - | - | - | - | - | - |
| - | - | - | 8,712,587 | - | - | - | - |
| 1,116,612 | 339,748 | 165,758,924 | 75,715,485 | 39,187,171 | 45,443,352 | 117,522,257 | 53,961,661 |
| 395,617 | 14,687 | 71,352,629 | 18,564,924 | 33,325,580 | 43,780,497 | 68,123,364 | 29,246,207 |
| 360,047 | - | 5,930,600 | 3,560,276 | 1,467,275 | 303,365 | 32,916,514 | 2,815,167 |
| - | - | - | - | - | - | - | - |
| - | - | 48,955,455 | 21,665,323 | - | - | - | 5,010,000 |
| 14,994 | 103,974 | 1,990,809 | 234,932 | 433,401 | 715,342 | 8,799,060 | 1,355,128 |
| - | - | 8,664,678 | 8,526,808 | - | 1,247 | 88,858 | 12,771,124 |
| - | - | - | 1,517,557 | - | - | - | 424,045 |
| - | - | - | - | - | - | - | - |
| 73,290 | 92,472 | 2,467,119 | 1,428,190 | 578,631 | 353,033 | 2,050,798 | 1,376,316 |
| 3,116 | 3,574 | 276 | 5,632 | - | - | - | - |
| 269,548 | 125,041 | 26,397,358 | 20,211,843 | 3,382,284 | 289,868 | 5,543,663 | 963,674 |
| 83,329,011 | 94,726,452 | 1,555,442,668 | 1,047,014,770 | 389,818,085 | 136,366,369 | 884,832,906 | 667,758,528 |

Las notas adjuntas forman parte integrante de estos estados financieros.

| | Nota | Protect 90 | | Cash EUR | |
|--|-----------|----------------------|----------------------|----------------------|----------------------|
| | | 30/06/2022 EUR | 30/06/2021 EUR | 30/06/2022 EUR | 30/06/2021 EUR |
| Activos | | 1,416,609,303 | 1,318,347,163 | 1,960,906,939 | 1,035,843,946 |
| Cartera de títulos a valor de mercado | 2 | 1,384,902,405 | 1,248,799,237 | 1,528,225,020 | 809,215,978 |
| Coste de adquisición | | 1,397,716,838 | 1,241,205,994 | 1,530,829,344 | 810,269,576 |
| Ganancia/pérdida latente sobre la cartera de títulos | | -12,814,433 | 7,593,243 | -2,604,324 | -1,053,598 |
| Opciones adquiridas a valor de mercado | 2 | 179,928 | 545,263 | - | - |
| Efectivo en bancos y liquidez | | 29,040,006 | 51,426,295 | 249,747,336 | 75,254,188 |
| Pactos de recompra inversa | 2, 9 | - | - | 132,999,382 | 124,998,928 |
| Depósitos a plazo | | - | - | 35,000,000 | 15,000,000 |
| Intereses a cobrar | | 1,729,314 | 82,127 | 10,467 | 136,840 |
| Dividendos a cobrar | | - | - | - | - |
| Cuentas a cobrar de intermediarios | | - | - | - | - |
| Cuentas a cobrar de suscriptores | | 583,036 | 5,090,759 | 14,481,471 | 11,182,491 |
| Plusvalía latente neta sobre contratos de divisas a plazo | 2, 12 | 156,869 | - | - | - |
| Plusvalía latente neta sobre contratos de futuros | 2, 11 | - | 5,032,954 | - | - |
| Plusvalía latente neta sobre swaps y CFD | 2, 14, 17 | - | 7,370,528 | 440,753 | 55,489 |
| Cuentas a cobrar por operaciones con divisas | | - | - | - | - |
| Otros activos | | 17,745 | - | 2,510 | 32 |
| Pasivos | | 62,288,905 | 6,242,801 | 6,491,105 | 5,874,925 |
| Opciones vendidas a valor de mercado | 2, 13 | 67,032 | 58,500 | - | - |
| Descubiertos bancarios | | - | - | - | - |
| Pactos de recompra | 2, 10 | - | - | - | - |
| Cuentas a pagar de intermediarios | | 52,664,705 | - | - | - |
| Cuentas a pagar de suscriptores | | 3,540,580 | 1,577,781 | 4,588,118 | 4,338,538 |
| Minusvalía latente neta sobre contratos de divisas a plazo | 2, 12 | - | 343,747 | - | - |
| Minusvalía latente neta sobre contratos de futuros | 2, 11 | 523,326 | - | - | - |
| Minusvalía latente neta sobre swaps y CFD | 2, 14, 17 | 488,754 | - | - | - |
| Comisiones de gestión acumuladas | 4 | 3,888,045 | 3,286,187 | 463,113 | 351,662 |
| Cuentas a pagar por operaciones con divisas | | - | - | - | - |
| Otros pasivos | | 1,116,463 | 976,586 | 1,439,874 | 1,184,725 |
| Valor liquidativo | | 1,354,320,398 | 1,312,104,362 | 1,954,415,834 | 1,029,969,021 |

Las notas adjuntas forman parte integrante de estos estados financieros.

| Cash USD | | Consolidado | |
|----------------------|----------------------|-----------------------|-----------------------|
| 30/06/2022 USD | 30/06/2021 USD | 30/06/2022 EUR | 30/06/2021 EUR |
| 2,591,354,607 | 2,950,872,342 | 78,382,389,158 | 83,502,732,763 |
| 2,277,117,877 | 1,862,936,666 | 71,062,533,074 | 75,987,643,462 |
| 2,284,155,569 | 1,863,363,400 | 76,292,838,602 | 69,746,647,990 |
| -7,037,692 | -426,734 | -5,230,305,528 | 6,240,995,472 |
| - | - | 544,597,952 | 296,846,290 |
| 79,806,121 | 311,951,449 | 4,351,949,243 | 4,762,903,772 |
| 100,000,495 | 513,005,973 | 726,458,766 | 825,370,166 |
| 100,000,000 | 250,000,000 | 130,653,000 | 225,810,000 |
| 2,076,903 | 1,247,492 | 471,204,904 | 416,388,084 |
| - | - | 42,385,642 | 42,894,613 |
| 9,822,019 | - | 484,518,631 | 454,291,232 |
| 18,532,505 | 10,723,279 | 362,604,638 | 378,329,929 |
| 1,464,917 | 917,205 | 31,566,530 | 24,750,707 |
| 93,125 | - | 55,614,491 | 24,438,248 |
| 2,440,645 | 90,278 | 109,429,248 | 48,683,121 |
| - | - | 2,906,443 | 189,049 |
| - | - | 5,966,596 | 14,194,090 |
| 14,279,293 | 12,476,041 | 3,624,003,572 | 3,529,825,608 |
| - | - | 270,119,077 | 119,034,250 |
| 51,875 | 484 | 198,192,471 | 53,896,581 |
| - | - | 862,663,718 | 779,350,200 |
| - | - | 1,070,736,390 | 1,220,425,665 |
| 12,672,526 | 11,311,402 | 271,966,761 | 363,667,701 |
| - | - | 282,437,325 | 360,262,902 |
| - | - | 49,290,386 | 41,125,529 |
| - | - | 101,685,501 | 148,136,957 |
| 388,966 | 482,092 | 169,440,951 | 169,492,313 |
| - | - | 51,505 | 78,649 |
| 1,165,926 | 682,063 | 347,419,487 | 274,354,861 |
| 2,577,075,314 | 2,938,396,301 | 74,758,385,586 | 79,972,907,155 |

Las notas adjuntas forman parte integrante de estos estados financieros.

Euroland Equity

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|------------------------------|--------------|--------------------|------------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A CHF Hgd (C) | LU1883303551 | 28,738.910 | CHF | 70.15 | 79.54 | 60.61 |
| Clase A EUR AD (D) | LU1883303718 | 44,231.641 | EUR | 59.78 | 68.07 | 51.83 |
| Clase A EUR (C) | LU1883303635 | 69,047,532.473 | EUR | 8.55 | 9.71 | 7.39 |
| Clase A USD AD (D) | LU1883303981 | 103,053.302 | USD | 7.81 | 10.09 | 7.28 |
| Clase A USD (C) | LU1883303809 | 656,761.736 | USD | 8.93 | 11.50 | 8.30 |
| Clase A USD Hgd (C) | LU1883304013 | 32,765.325 | USD | 80.29 | 89.72 | 67.61 |
| Clase A5 EUR (C) | LU2032055621 | 944,220.372 | EUR | 55.44 | 62.78 | 47.76 |
| Clase A6 EUR (C) | LU2032055548 | 4,472.554 | EUR | 55.08 | 62.53 | 47.66 |
| Clase B USD (C) | LU1883304104 | 108,266.430 | USD | 7.09 | 9.17 | 6.66 |
| Clase C EUR (C) | LU1883304286 | 540,736.077 | EUR | 7.08 | 8.08 | 6.19 |
| Clase C USD (C) | LU1883304369 | 22,236.042 | USD | 7.40 | 9.58 | 6.95 |
| Clase E2 EUR (C) | LU1883304443 | 24,310,718.118 | EUR | 8.992 | 10.154 | 7.704 |
| Clase F EUR (C) | LU1883304526 | 3,101,226.115 | EUR | 7.369 | 8.411 | 6.439 |
| Clase F2 EUR (C) | LU1880391898 | 99,349.158 | EUR | 5.449 | 6.209 | 4.753 |
| Clase G EUR (C) | LU1883304799 | 5,877,290.611 | EUR | 5.235 | 5.956 | 4.543 |
| Clase I EUR AD (D) | LU1880392193 | 102.435 | EUR | 1,088.92 | 1,240.84 | 946.03 |
| Clase I EUR (C) | LU1880391971 | 85,230.848 | EUR | 1,138.31 | 1,280.18 | 964.36 |
| Clase I2 EUR AD (D) | LU1883304955 | 566.000 | EUR | 1,616.10 | 1,827.10 | 1,388.21 |
| Clase I2 EUR (C) | LU1883304872 | 70,273,432.355 | EUR | 10.94 | 12.22 | 9.18 |
| Clase I2 GBP (C) | LU1897304546 | 5.000 | GBP | 1,121.88 | 1,250.30 | 994.01 |
| Clase I2 USD (C) | LU1883305093 | 9,424.563 | USD | 11.42 | 14.48 | 10.30 |
| Clase I2 USD Hgd (C) | LU1883305176 | 19.742 | USD | 1,419.04 | 1,560.82 | 1,161.23 |
| Clase J2 EUR (C) | LU1883305259 | 26,307.496 | EUR | 1,632.53 | 1,820.86 | 1,364.48 |
| Clase M EUR (C) | LU1880392276 | 318.380 | EUR | 1,135.31 | 1,279.13 | 963.23 |
| Clase M2 EUR (C) | LU1883305333 | 77,325.819 | EUR | 1,808.25 | 2,022.79 | 1,520.21 |
| Clase O EUR (C) | LU1880392359 | 3,438.508 | EUR | 1,178.37 | 1,308.46 | 976.11 |
| Clase OR EUR (C) | LU1880392433 | 192,802.879 | EUR | 1,178.36 | 1,308.45 | 976.11 |
| Clase P2 USD (C) | LU1883305416 | 35,280.940 | USD | 63.64 | 81.08 | 57.94 |
| Clase P2 USD Hgd (C) | LU1883305507 | 1,540.000 | USD | 74.65 | 82.49 | 61.68 |
| Clase R2 CHF Hgd (C) | LU1883305762 | 56,083.616 | CHF | 60.90 | 68.21 | 51.53 |
| Clase R2 EUR (C) | LU1883305846 | 479,761.435 | EUR | 64.52 | 72.42 | 54.61 |
| Clase R2 GBP (C) | LU1883305929 | 993.985 | GBP | 115.21 | 128.97 | 102.98 |
| Clase R2 USD (C) | LU1883306067 | 100.000 | USD | 53.51 | 68.13 | 48.66 |
| Clase R2 USD Hgd (C) | LU1883306141 | 2,480.244 | USD | 72.04 | 79.55 | 59.45 |
| Clase X EUR (C) | LU2034727730 | 5.000 | EUR | 1,228.83 | 1,364.41 | 1,017.86 |
| Clase Z EUR AD (D) | LU1880392789 | 281,633.255 | EUR | 1,084.99 | 1,236.17 | 943.82 |
| Clase Z EUR (C) | LU1880392607 | 492,927.766 | EUR | 1,145.79 | 1,286.42 | 967.11 |
| Total Patrimonio Neto | | | EUR | 3,122,420,478 | 3,770,951,296 | 2,425,463,253 |

European Equity ESG Improvers

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|---------------------|--------------|--------------------|--------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A CZK Hgd (C) | LU2368112392 | 2,680.810 | CZK | 911.59 | - | - |
| Clase A EUR (C) | LU2151176349 | 197,697.846 | EUR | 60.14 | 65.62 | 51.26 |
| Clase A USD (C) | LU2359307068 | 2,963.150 | USD | 41.17 | - | - |
| Clase A2 CHF (C) | LU2359306847 | 51,438.514 | CHF | 42.91 | - | - |
| Clase A2 EUR (C) | LU2359306920 | 213,607.760 | EUR | 46.46 | - | - |
| Clase C EUR (C) | LU2359307498 | 6,935.367 | EUR | 45.88 | - | - |

European Equity ESG Improvers

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|------------------------------|--------------|--------------------|------------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase E2 EUR (C) | LU2151176695 | 24,934,709.082 | EUR | 6.040 | 6.585 | 5.134 |
| Clase F EUR (C) | LU2151176778 | 1,105,680.277 | EUR | 5.925 | 6.515 | 5.125 |
| Clase G EUR (C) | LU2151176851 | 19,350,329.444 | EUR | 5.991 | 6.545 | 5.126 |
| Clase H EUR (C) | LU2151176935 | 12,541.065 | EUR | 1,238.20 | 1,333.98 | 1,027.33 |
| Clase I EUR (C) | LU2151177073 | 1,368.000 | EUR | 1,225.53 | 1,324.14 | 1,025.62 |
| Clase I2 EUR (C) | LU2330497277 | 4,064.643 | EUR | 957.75 | 1,035.78 | - |
| Clase I2 GBP (C) | LU2359306763 | 5.000 | GBP | 934.99 | - | - |
| Clase I2 USD (C) | LU2359307571 | 5.000 | USD | 829.63 | - | - |
| Clase M EUR (C) | LU2151177156 | 5.000 | EUR | 1,223.95 | 1,324.32 | 1,025.60 |
| Clase M2 EUR (C) | LU2151177230 | 6,371.654 | EUR | 1,228.42 | 1,328.67 | 1,027.17 |
| Clase R EUR (C) | LU2359306508 | 15,348.000 | EUR | 46.84 | - | - |
| Clase R2 EUR (C) | LU2359307654 | 214.646 | EUR | 46.52 | - | - |
| Clase R2 GBP (C) | LU2359306680 | 100.000 | GBP | 46.61 | - | - |
| Clase Z EUR (C) | LU2151177313 | 55,871.523 | EUR | 1,231.70 | 1,327.99 | 1,025.70 |
| Total Patrimonio Neto | | | EUR | 396,119,230 | 137,374,990 | 10,298,085 |

Euroland Equity Small Cap

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|------------------------------|--------------|--------------------|------------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A EUR AD (D) | LU0568607385 | 42,432.582 | EUR | 184.39 | 235.57 | 181.54 |
| Clase A EUR (C) | LU0568607203 | 702,559.164 | EUR | 184.85 | 235.05 | 181.15 |
| Clase A2 USD (C) | LU1049754531 | 129.102 | USD | 114.15 | 164.89 | 120.53 |
| Clase A5 EUR (C) | LU2032055894 | 100.000 | EUR | 48.21 | 60.96 | 46.72 |
| Clase F EUR (C) | LU2018720578 | 23,770.447 | EUR | 4.614 | 5.905 | 4.571 |
| Clase F2 EUR (C) | LU0568607542 | 16,040.419 | EUR | 161.77 | 207.56 | 161.39 |
| Clase F2 USD (C) | LU1103155385 | - | USD | - | - | 92.92 |
| Clase G EUR (C) | LU0568607468 | 53,366.537 | EUR | 178.34 | 227.23 | 175.46 |
| Clase G USD (C) | LU1103155112 | 1,619.787 | USD | 89.72 | 129.67 | 94.83 |
| Clase I EUR AD (D) | LU0568606908 | 741.055 | EUR | 1,184.60 | 1,510.98 | 1,155.61 |
| Clase I EUR (C) | LU0568606817 | 14,000.043 | EUR | 2,061.84 | 2,592.03 | 1,974.95 |
| Clase I USD (C) | LU1103154818 | 731.812 | USD | 1,224.90 | 1,746.75 | 1,260.47 |
| Clase I2 EUR (C) | LU2031984771 | 1,513.274 | EUR | 990.49 | 1,246.45 | 950.66 |
| Clase I2 USD (C) | LU2330497194 | 5.000 | USD | 712.69 | 1,017.29 | - |
| Clase M EUR (C) | LU0568607039 | 116,513.921 | EUR | 207.36 | 260.68 | 198.62 |
| Clase O EUR (C) | LU0568607112 | - | EUR | - | 2,903.67 | 2,195.98 |
| Clase OR EUR (C) | LU0906532022 | 118,843.410 | EUR | 957.84 | 1,195.28 | - |
| Clase R EUR AD (D) | LU0945156452 | - | EUR | - | - | 90.94 |
| Clase R EUR (C) | LU0945156379 | 1,719.854 | EUR | 93.67 | 118.04 | 90.19 |
| Clase X EUR (C) | LU2034728209 | 5.000 | EUR | 1,035.96 | 1,292.74 | 977.68 |
| Clase Z EUR AD (D) | LU1638831393 | 32,589.640 | EUR | 922.02 | 1,175.78 | 899.37 |
| Clase Z EUR (C) | LU1600319138 | 65,630.694 | EUR | 1,023.96 | 1,282.11 | 972.59 |
| Total Patrimonio Neto | | | EUR | 417,587,308 | 544,077,592 | 241,875,406 |

European Equity Green Impact

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|------------------------------|--------------|--------------------|------------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A EUR AD (D) | LU2085676919 | 92,023.872 | EUR | 48.18 | 56.98 | 44.23 |
| Clase A EUR (C) | LU1579337525 | 151,808.961 | EUR | 121.55 | 142.48 | 110.25 |
| Clase F EUR (C) | LU2018721972 | 145,414.728 | EUR | 5.168 | 6.115 | 4.789 |
| Clase F2 EUR (C) | LU1579337871 | 24,051.533 | EUR | 115.42 | 136.87 | 106.39 |
| Clase G EUR (C) | LU1579337798 | 670,896.568 | EUR | 118.72 | 139.81 | 108.66 |
| Clase I EUR (C) | LU1579337442 | 41,928.076 | EUR | 1,264.74 | 1,469.45 | 1,128.19 |
| Clase I2 GBP (C) | LU2359308033 | 5.000 | GBP | 844.44 | - | - |
| Clase M EUR (C) | LU1954166648 | 587,368.678 | EUR | 115.52 | 134.26 | 103.20 |
| Clase R EUR AD (D) | LU2359307811 | 100.000 | EUR | 42.17 | - | - |
| Clase R2 GBP (C) | LU2359307902 | 100.000 | GBP | 42.07 | - | - |
| Clase Z EUR (C) | LU2305762382 | 4,949.127 | EUR | 889.02 | 1,027.98 | - |
| Total Patrimonio Neto | | | EUR | 231,356,044 | 261,783,466 | 183,540,852 |

European Equity Value

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|------------------------------|--------------|--------------------|------------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A CZK Hgd (C) | LU2176991771 | 25,855.729 | CZK | 1,250.75 | 1,339.33 | 1,016.03 |
| Clase A EUR AD (D) | LU1883314327 | 222,415.578 | EUR | 58.63 | 65.04 | 48.61 |
| Clase A EUR (C) | LU1883314244 | 4,967,004.991 | EUR | 121.59 | 133.94 | 99.47 |
| Clase A EUR QD (D) | LU1883314673 | 173,273.036 | EUR | 44.98 | 50.84 | 38.05 |
| Clase A USD (C) | LU1883314756 | 66,950.564 | USD | 127.29 | 159.05 | 111.67 |
| Clase A USD Hgd (C) | LU1883314830 | 44,989.652 | USD | 51.47 | 56.27 | 41.92 |
| Clase A2 EUR (C) | LU2339089836 | 23,051.691 | EUR | 45.49 | - | - |
| Clase A2 USD (C) | LU2339090099 | 2,000.000 | USD | 37.75 | 47.31 | - |
| Clase A5 EUR (C) | LU2032056272 | 1,016,222.886 | EUR | 51.52 | 56.45 | 41.79 |
| Clase A6 EUR (C) | LU2032056199 | 10,377.639 | EUR | 51.11 | 56.32 | 41.66 |
| Clase C EUR (C) | LU1883314913 | 50,892.898 | EUR | 79.70 | 88.81 | 65.68 |
| Clase E2 EUR (C) | LU1883315134 | 6,768,564.553 | EUR | 7.959 | 8.780 | 6.428 |
| Clase F EUR (C) | LU1883315217 | 920,584.767 | EUR | 11.241 | 12.432 | 9.270 |
| Clase G EUR (C) | LU1883315308 | 6,632,999.466 | EUR | 4.679 | 5.166 | 3.846 |
| Clase H EUR (C) | LU1998915455 | 2,972.442 | EUR | 1,145.43 | 1,246.86 | 900.82 |
| Clase I17 EUR (C) | LU2477811371 | 46,364.268 | EUR | 975.67 | - | - |
| Clase I2 EUR AD (D) | LU2490079600 | 5.000 | EUR | 982.12 | - | - |
| Clase I2 EUR (C) | LU1883315480 | 571,940.308 | EUR | 2,059.17 | 2,250.33 | 1,632.18 |
| Clase I2 GBP (C) | LU1897305436 | 5.000 | GBP | 1,044.30 | 1,138.20 | 874.12 |
| Clase I2 USD (C) | LU2359308116 | 293.441 | USD | 804.11 | - | - |
| Clase J2 EUR AD (D) | LU1883315720 | 31,014.261 | EUR | 951.63 | 1,057.18 | 781.03 |
| Clase J2 EUR (C) | LU1883315647 | 665,846.401 | EUR | 1,008.36 | 1,099.33 | 795.43 |
| Clase J3 GBP AD (D) | LU2052287054 | 5.000 | GBP | 981.53 | 1,087.85 | 844.80 |
| Clase J3 GBP (C) | LU2052286916 | 6.626 | GBP | 1,010.47 | 1,100.55 | 844.78 |
| Clase M2 EUR (C) | LU1883315993 | 162,004.327 | EUR | 1,766.01 | 1,929.95 | 1,399.80 |
| Clase P2 USD (C) | LU1883316025 | 100.000 | USD | 42.40 | 52.78 | 36.42 |
| Clase R EUR (C) | LU2183143846 | 4,268,894.171 | EUR | 61.16 | 66.84 | 49.27 |
| Clase R2 EUR (C) | LU1883316298 | 4,104,357.062 | EUR | 55.26 | 60.60 | 44.11 |
| Clase R3 GBP AD (D) | LU2259108558 | 58,600.000 | GBP | 10.09 | 11.17 | - |
| Clase R3 GBP (C) | LU2259108475 | 24,417.725 | GBP | 10.26 | 11.18 | - |
| Clase X EUR (C) | LU1894679239 | 5.000 | EUR | 1,137.48 | 1,233.89 | 888.38 |
| Clase Z EUR (C) | LU2040440310 | 5,805.283 | EUR | 1,048.22 | 1,138.89 | 835.63 |
| Total Patrimonio Neto | | | EUR | 3,498,396,758 | 3,498,816,007 | 1,091,879,294 |

European Equity Sustainable Income

| | ISIN | Número de acciones | Divisa | VL por participación | | |
|------------------------------|--------------|--------------------|------------|----------------------|--------------------|--------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A2 AUD Hgd QTI (D) | LU1883310846 | 48,915.632 | AUD | 39.55 | 43.81 | 37.19 |
| Clase A2 CHF Hgd SATI (D) | LU1883310929 | 37,729.375 | CHF | 31.80 | 35.24 | 30.15 |
| Clase A2 CZK Hgd (C) | LU1883311067 | 276,557.307 | CZK | 1,128.80 | 1,178.52 | 957.61 |
| Clase A2 CZK Hgd SATI (D) | LU1883311141 | 1,157,869.892 | CZK | 986.36 | 1,061.32 | 903.40 |
| Clase A2 EUR (C) | LU1883311224 | 1,001,974.447 | EUR | 63.15 | 67.23 | 54.40 |
| Clase A2 EUR Hgd QTI (D) | LU1883311497 | 1,922.710 | EUR | 41.06 | 45.60 | 38.79 |
| Clase A2 EUR MTI (D) | LU1883311570 | 10,328.042 | EUR | 42.16 | 46.39 | 39.10 |
| Clase A2 EUR SATI (D) | LU1883311653 | 8,294,091.309 | EUR | 46.26 | 50.75 | 43.03 |
| Clase A2 SGD Hgd QTI (D) | LU1883311737 | 8,048.132 | SGD | 39.08 | 42.87 | 36.18 |
| Clase A2 USD Hgd QTI (D) | LU1883311810 | 198,524.551 | USD | 39.48 | 43.19 | 36.34 |
| Clase A5 EUR (C) | LU2070307595 | 100.000 | EUR | 76.10 | 80.72 | 65.09 |
| Clase C EUR (C) | LU1883312032 | 21,639.248 | EUR | 63.99 | 68.80 | 56.23 |
| Clase C EUR SATI (D) | LU1883312115 | 14,700.624 | EUR | 33.05 | 36.63 | 31.38 |
| Clase E2 EUR (C) | LU1883312206 | 606,287.956 | EUR | 8.267 | 8.802 | 7.122 |
| Clase E2 EUR SATI (D) | LU1883312388 | 15,135,957.515 | EUR | 4.619 | 5.067 | 4.296 |
| Clase G2 EUR SATI (D) | LU1883312461 | 122,096.141 | EUR | 3.997 | 4.396 | 3.737 |
| Clase H EUR SATI (D) | LU1998915372 | 9,877.667 | EUR | 1,060.90 | 1,148.04 | 960.01 |
| Clase I2 EUR (C) | LU1883312545 | 13,235.056 | EUR | 1,408.10 | 1,483.43 | 1,187.89 |
| Clase I2 EUR Hgd SATI (D) | LU1883312628 | 4.000 | EUR | 877.93 | 961.24 | 810.22 |
| Clase I2 EUR SATI (D) | LU1883312891 | 29,814.628 | EUR | 1,037.75 | 1,126.34 | 944.74 |
| Clase J2 EUR ATI (D) | LU1883313196 | 10.580 | EUR | 931.91 | 1,009.69 | 845.34 |
| Clase J2 EUR (C) | LU1883312974 | 10.000 | EUR | 1,123.33 | 1,181.76 | 945.06 |
| Clase M2 EUR (C) | LU1883313279 | 297.270 | EUR | 1,900.96 | 2,004.68 | 1,606.91 |
| Clase M2 EUR SATI (D) | LU1883313436 | 71,819.589 | EUR | 874.92 | 950.58 | 798.15 |
| Clase R2 EUR (C) | LU1883313519 | 27,897.486 | EUR | 61.12 | 64.68 | 52.02 |
| Clase R2 EUR SATI (D) | LU1883313600 | 19,098.866 | EUR | 38.76 | 42.26 | 35.61 |
| Clase R2 GBP SATI (D) | LU1883313782 | 13,409.485 | GBP | 32.61 | 35.52 | 31.63 |
| Clase R2 USD Hgd SATI (D) | LU1883313949 | 24,698.334 | USD | 39.46 | 42.83 | 35.92 |
| Clase R2 USD SATI (D) | LU1883314087 | 7,640.876 | USD | 39.50 | 48.94 | 38.97 |
| Clase Z EUR SATI (D) | LU2132230892 | - | EUR | - | - | 1,191.73 |
| Total Patrimonio Neto | | | EUR | 721,409,944 | 854,671,359 | 933,621,562 |

European Equity Small Cap

| | ISIN | Número de acciones | Divisa | VL por participación | | |
|------------------------------|--------------|--------------------|------------|----------------------|--------------------|--------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A EUR AD (D) | LU1880395964 | 10,748.866 | EUR | 49.70 | 63.82 | 45.82 |
| Clase A EUR (C) | LU1883306497 | 519,570.011 | EUR | 164.58 | 211.18 | 151.63 |
| Clase A USD (C) | LU1883306570 | 50,268.877 | USD | 172.01 | 250.43 | 170.31 |
| Clase A USD Hgd (C) | LU1883306653 | 105,782.345 | USD | 67.87 | 85.65 | 62.22 |
| Clase A5 EUR (C) | LU2070307322 | 100.000 | EUR | 47.64 | 60.86 | 43.54 |
| Clase B EUR (C) | LU1883306737 | 4,993.946 | EUR | 87.92 | 113.65 | 82.14 |
| Clase B USD (C) | LU1883306810 | 57,519.370 | USD | 91.90 | 134.75 | 92.23 |
| Clase C EUR (C) | LU1883306901 | 26,101.283 | EUR | 91.07 | 117.72 | 85.07 |
| Clase C USD (C) | LU1883307032 | 7,126.245 | USD | 95.21 | 139.60 | 95.55 |
| Clase C USD Hgd (C) | LU1883307115 | 27,004.607 | USD | 64.74 | 82.30 | 60.12 |
| Clase E2 EUR (C) | LU1883307206 | 9,440,771.518 | EUR | 8.082 | 10.344 | 7.401 |
| Clase F EUR (C) | LU1883307388 | 5,670,156.035 | EUR | 7.094 | 9.156 | 6.608 |
| Clase F2 EUR (C) | LU1880396004 | 79,031.121 | EUR | 4.863 | 6.293 | 4.552 |
| Clase G EUR (C) | LU1883307461 | 815,312.583 | EUR | 4.505 | 5.787 | 4.159 |
| Clase H EUR (C) | LU1998915299 | 5.000 | EUR | 1,122.83 | 1,417.93 | 1,001.14 |
| Clase I EUR (C) | LU1880396186 | 19.290 | EUR | 1,034.95 | 1,311.57 | 930.23 |
| Clase I2 EUR (C) | LU1883307545 | 28,582.791 | EUR | 1,671.64 | 2,120.39 | 1,503.69 |
| Clase I2 USD (C) | LU1883307628 | 683.094 | USD | 1,747.63 | 2,514.59 | 1,688.89 |
| Clase I2 USD Hgd (C) | LU1883307891 | 745.154 | USD | 1,250.10 | 1,559.06 | 1,117.38 |
| Clase M EUR (C) | LU1880396426 | 3.878 | EUR | 1,034.99 | 1,310.81 | 929.81 |
| Clase M2 EUR (C) | LU1883307974 | 9,059.432 | EUR | 1,807.86 | 2,293.02 | 1,626.12 |
| Clase OR EUR AD (D) | LU1880396855 | - | EUR | - | - | 916.73 |
| Clase P2 USD (C) | LU1883308196 | 616.928 | USD | 58.35 | 84.22 | 56.77 |
| Clase R EUR AD (D) | LU1880397077 | 24.763 | EUR | 49.92 | 63.92 | 45.84 |
| Clase R EUR (C) | LU1880396939 | 4,991.218 | EUR | 51.30 | 65.14 | 46.35 |
| Clase R2 EUR (C) | LU1883308279 | 11,150.157 | EUR | 66.48 | 84.61 | 60.21 |
| Clase R2 GBP (C) | LU1883308352 | 2,615.800 | GBP | 57.23 | 72.64 | 54.73 |
| Clase R2 USD (C) | LU1883310093 | 2,062.039 | USD | 69.51 | 100.35 | 67.63 |
| Clase T EUR (C) | LU1883310176 | 48.515 | EUR | 39.43 | 50.94 | 42.25 |
| Clase T USD (C) | LU1883310259 | 5,618.135 | USD | 47.30 | 69.36 | 47.45 |
| Clase T USD Hgd (C) | LU1883310333 | 8,499.376 | USD | 50.69 | 64.41 | 47.06 |
| Clase U EUR (C) | LU1883310416 | 20,556.007 | EUR | 45.95 | 59.39 | 42.92 |
| Clase U USD (C) | LU1883310507 | 74,476.319 | USD | 48.03 | 70.43 | 48.21 |
| Clase U USD Hgd (C) | LU1883310689 | 121,668.493 | USD | 51.28 | 65.16 | 47.59 |
| Clase X EUR (C) | LU1883310762 | - | EUR | - | - | 1,249.83 |
| Clase Z EUR AD (D) | LU1880397408 | 4.858 | EUR | 1,003.79 | 1,284.85 | 923.10 |
| Clase Z EUR (C) | LU1880397317 | 10.725 | EUR | 1,046.96 | 1,320.51 | 934.04 |
| Total Patrimonio Neto | | | EUR | 310,551,374 | 507,419,848 | 587,641,789 |

Equity Japan Target

| | ISIN | Número de acciones | Divisa | VL por participación | | |
|------------------------------|--------------|--------------------|------------|-----------------------|-----------------------|-----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A EUR AD (D) | LU0568583776 | 16,867.552 | EUR | 157.72 | 167.13 | 158.51 |
| Clase A EUR (C) | LU0568583420 | 109,426.580 | EUR | 185.09 | 196.14 | 185.34 |
| Clase A EUR Hgd (C) | LU0568583933 | 155,803.650 | EUR | 204.56 | 202.85 | 177.58 |
| Clase A JPY AD (D) | LU0568583263 | 8,114.133 | JPY | 19,247.58 | 18,896.76 | 16,497.84 |
| Clase A JPY (C) | LU0568583008 | 30,063.471 | JPY | 22,516.92 | 22,108.71 | 19,232.11 |
| Clase A USD Hgd (C) | LU0987202867 | 10,538.116 | USD | 136.34 | 133.62 | 115.91 |
| Clase F EUR Hgd (C) | LU2018721626 | 26,425.793 | EUR | 5.263 | 5.253 | 4.628 |
| Clase F2 EUR Hgd (C) | LU0568584584 | 4,624.349 | EUR | 184.58 | 182.78 | 161.32 |
| Clase F2 JPY (C) | LU0568584311 | 3,466.394 | JPY | 19,616.48 | 19,237.52 | 16,869.43 |
| Clase G EUR Hgd (C) | LU0797053732 | 21,684.175 | EUR | 164.50 | 163.32 | 143.22 |
| Clase G JPY (C) | LU0568584154 | 3,392.283 | JPY | 21,198.88 | 20,835.72 | 18,142.85 |
| Clase I EUR Hgd (C) | LU0797053906 | 199.444 | EUR | 1,940.49 | 1,906.48 | 1,648.81 |
| Clase I JPY AD (D) | LU0568582455 | 0.729 | JPY | 203,787.38 | 200,211.25 | 174,801.04 |
| Clase I JPY (C) | LU0568582299 | 7,438.839 | JPY | 254,756.27 | 247,475.38 | 212,567.69 |
| Clase I2 GBP (C) | LU1897303902 | 5.000 | GBP | 928.33 | 960.93 | 950.64 |
| Clase I2 GBP QD (D) | LU2031983617 | 5.000 | GBP | 887.35 | 932.62 | 932.95 |
| Clase M EUR Hgd (C) | LU0797053815 | 10,892.720 | EUR | 194.32 | 190.78 | 164.91 |
| Clase M JPY (C) | LU0568582612 | 69,480.212 | JPY | 25,851.34 | 25,134.36 | 21,595.03 |
| Clase O EUR Hgd (C) | LU1049755694 | 6,163.812 | EUR | 1,071.72 | 1,032.41 | 885.99 |
| Clase Q-I18 EUR (C) | LU1832661281 | - | EUR | - | - | 950.24 |
| Clase R EUR Hgd AD (D) | LU0823046064 | - | EUR | - | 90.86 | 79.85 |
| Clase R JPY (C) | LU0823046148 | 39.653 | JPY | 18,514.01 | 18,017.26 | 15,501.84 |
| Clase X USD (C) | LU2034728464 | 5.000 | USD | 992.52 | 1,158.80 | 1,016.69 |
| Total Patrimonio Neto | | | JPY | 14,585,310,505 | 12,852,980,342 | 17,526,742,025 |

Global Ecology ESG

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|------------------------------|--------------|--------------------|------------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A CHF (C) | LU1883318666 | 6,981.107 | CHF | 363.74 | 421.05 | 310.38 |
| Clase A EUR AD (D) | LU1883318823 | 1,244,118.067 | EUR | 87.38 | 92.36 | 70.02 |
| Clase A EUR (C) | LU1883318740 | 3,829,583.466 | EUR | 363.56 | 384.27 | 291.55 |
| Clase A USD AD (D) | LU1883319128 | 4,709.651 | USD | 91.28 | 109.44 | 78.51 |
| Clase A USD (C) | LU1883319045 | 95,706.443 | USD | 379.83 | 455.45 | 326.75 |
| Clase A2 EUR (C) | LU2070309450 | 651,955.678 | EUR | 61.10 | 64.68 | 48.62 |
| Clase A2 USD MD3 (D) | LU2391858789 | 35,658.798 | USD | 39.22 | - | - |
| Clase A2 ZAR Hgd MD3 (D) | LU2391858862 | 7,879.455 | ZAR | 881.89 | - | - |
| Clase A5 EUR (C) | LU2032056439 | 1,129,601.168 | EUR | 63.69 | 67.05 | 50.41 |
| Clase B USD (C) | LU1883319391 | 544,062.091 | USD | 48.14 | 58.12 | - |
| Clase C EUR (C) | LU1883319474 | 74,700.886 | EUR | 80.07 | 85.22 | 64.40 |
| Clase C USD (C) | LU1883319557 | 32,381.041 | USD | 83.72 | 101.07 | 72.33 |
| Clase E2 EUR (C) | LU1883319714 | 18,363,932.601 | EUR | 9.939 | 10.473 | 7.835 |
| Clase F EUR (C) | LU1883319805 | 2,872,976.900 | EUR | 8.625 | 9.176 | 7.004 |
| Clase G EUR (C) | LU1883319987 | 21,087,747.994 | EUR | 6.531 | 6.917 | 5.258 |
| Clase H EUR (C) | LU1998915539 | 120,980.513 | EUR | 1,370.49 | 1,425.03 | 1,051.97 |
| Clase H EUR QD (D) | LU2305762549 | 2,333.589 | EUR | 1,013.29 | 1,071.00 | - |
| Clase I2 EUR AD (D) | LU1883320134 | 7.002 | EUR | 1,391.87 | 1,457.77 | 1,119.39 |
| Clase I2 EUR (C) | LU1883320050 | 146,372.202 | EUR | 2,100.15 | 2,193.37 | 1,626.28 |
| Clase I2 GBP (C) | LU2176991342 | 98.221 | GBP | 1,297.58 | 1,351.46 | 1,061.09 |
| Clase I2 USD (C) | LU1883320217 | 11,076.214 | USD | 2,193.68 | 2,598.83 | 1,825.00 |
| Clase J12 EUR (C) | LU2305762465 | 48,794.000 | EUR | 993.02 | 1,034.50 | - |
| Clase M2 EUR (C) | LU1883320308 | 162,452.178 | EUR | 2,206.95 | 2,307.20 | 1,712.39 |
| Clase M2 EUR QD (D) | LU2279408673 | 11,003.998 | EUR | 1,024.99 | 1,083.25 | - |
| Clase R EUR (C) | LU2183143929 | 6,042.390 | EUR | 63.69 | 66.67 | 49.98 |
| Clase R2 EUR (C) | LU1883320480 | 167,828.742 | EUR | 104.29 | 109.35 | 81.40 |
| Clase R2 USD (C) | LU1883320563 | 59.581 | USD | 109.08 | 129.74 | 91.46 |
| Clase U USD (C) | LU1883320647 | 468,690.958 | USD | 63.57 | 76.75 | 54.94 |
| Clase U USD MD3 (D) | LU2391858516 | 41,571.104 | USD | 39.07 | - | - |
| Clase U ZAR Hgd MD3 (D) | LU2391858607 | 10,572.434 | ZAR | 880.51 | - | - |
| Clase X USD (C) | LU2034728118 | 5.000 | USD | 1,287.67 | 1,513.40 | 1,054.43 |
| Clase Z EUR (C) | LU2085675358 | 2,369.026 | EUR | 1,134.68 | 1,180.13 | - |
| Total Patrimonio Neto | | | EUR | 2,999,317,771 | 2,845,335,060 | 1,394,032,030 |

Global Equity ESG Improvers

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|------------------------------|--------------|--------------------|------------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A2 USD (C) | LU2344284976 | 120.000 | USD | 43.96 | - | - |
| Clase E2 EUR (C) | LU2344286328 | 1,200.000 | EUR | 4.950 | - | - |
| Clase F EUR (C) | LU2490079782 | 1,000.000 | EUR | 5.059 | - | - |
| Clase G EUR (C) | LU2490079865 | 1,000.000 | EUR | 5.060 | - | - |
| Clase H EUR (C) | LU2344286245 | 6.000 | EUR | 999.94 | - | - |
| Clase I2 USD (C) | LU2344285353 | 6.000 | USD | 886.55 | - | - |
| Clase M2 EUR (C) | LU2440106289 | 5.000 | EUR | 967.38 | - | - |
| Clase R2 USD (C) | LU2344285601 | 120.000 | USD | 44.21 | - | - |
| Clase R3 GBP (C) | LU2462612370 | 100.000 | GBP | 47.12 | - | - |
| Clase Z USD (C) | LU2344285940 | 26,161.489 | USD | 889.40 | - | - |
| Total Patrimonio Neto | | | USD | 23,317,887 | - | - |

Global Equity Sustainable Income

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|------------------------------|--------------|--------------------|------------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A2 CZK Hgd QTI (D) | LU1883320720 | 1,190,230.112 | CZK | 997.51 | 1,025.75 | 844.24 |
| Clase A2 EUR (C) | LU1883320993 | 1,728,889.836 | EUR | 109.30 | 102.59 | 84.05 |
| Clase A2 EUR MTI (D) | LU1883321025 | 176,691.589 | EUR | 56.08 | 54.37 | 46.33 |
| Clase A2 EUR QTI (D) | LU1883321298 | 4,458,686.682 | EUR | 58.07 | 56.23 | 48.04 |
| Clase A2 USD (C) | LU1883321371 | 86,136.172 | USD | 114.27 | 121.65 | 94.40 |
| Clase A2 USD MTI (D) | LU1883321454 | - | USD | - | - | 51.94 |
| Clase A2 USD QTI (D) | LU1883321538 | 711,836.436 | USD | 60.67 | 66.76 | 53.92 |
| Clase C USD (C) | LU1883321611 | 25,998.423 | USD | 103.15 | 110.91 | 86.93 |
| Clase C USD QTI (D) | LU1883321702 | 62,018.438 | USD | 53.41 | 59.38 | 48.45 |
| Clase E2 EUR (C) | LU1883321884 | 15,510,221.969 | EUR | 10.926 | 10.254 | 8.402 |
| Clase E2 EUR QTI (D) | LU1883321967 | 1,881,333.808 | EUR | 4.640 | 4.493 | 3.838 |
| Clase E2 EUR SATI (D) | LU1883322007 | 4,104,694.541 | EUR | 5.218 | 5.047 | 4.323 |
| Clase F2 EUR (C) | LU1883322429 | 522,317.507 | EUR | 9.824 | 9.303 | 7.691 |
| Clase G2 EUR SATI (D) | LU1883322775 | 812,304.828 | EUR | 5.322 | 5.161 | 4.431 |
| Clase H EUR QTI (D) | LU1998915612 | 5,845.518 | EUR | 1,226.21 | 1,171.35 | 987.01 |
| Clase I2 EUR (C) | LU1883322932 | 26,892.906 | EUR | 2,537.54 | 2,356.95 | 1,910.52 |
| Clase I2 EUR QTI (D) | LU1883323070 | 71,458.000 | EUR | 1,145.32 | 1,097.36 | 927.40 |
| Clase I2 USD (C) | LU1883323153 | 2,380.458 | USD | 2,651.99 | 2,794.16 | 2,145.74 |
| Clase M2 EUR (C) | LU2002722341 | 129,244.800 | EUR | 1,355.08 | 1,259.87 | 1,022.61 |
| Clase M2 EUR Hgd QTI (D) | LU1883323310 | 1,829.664 | EUR | 856.25 | 901.82 | 737.55 |
| Clase M2 EUR QTI (D) | LU1883323401 | - | EUR | - | - | 1,022.53 |
| Clase M2 EUR SATI (D) | LU2002722424 | 38,665.157 | EUR | 1,225.77 | 1,174.26 | 995.66 |
| Clase P2 USD (C) | LU1883323666 | 2,582.737 | USD | 72.20 | 76.44 | 59.00 |
| Clase P2 USD QTI (D) | LU1883323740 | 107.690 | USD | 55.10 | 60.30 | 48.42 |
| Clase Q-D USD QTI (D) | LU1883324045 | 12,955.080 | USD | 50.59 | 56.24 | 45.89 |
| Clase R2 EUR (C) | LU1883324128 | 2,705.290 | EUR | 69.17 | 64.53 | 52.56 |
| Clase R2 EUR MTI (D) | LU1883324391 | 29,697.763 | EUR | 59.25 | 57.06 | 48.33 |
| Clase R2 EUR QTI (D) | LU1883324474 | 10,516.553 | EUR | 56.41 | 54.28 | 46.08 |
| Clase R2 GBP MTI (D) | LU1883324557 | 2,891.263 | GBP | 51.07 | 49.10 | 43.98 |
| Clase R2 USD MTI (D) | LU1883324631 | 17,782.306 | USD | 61.84 | 67.68 | 54.22 |
| Clase R2 USD QTI (D) | LU1883324714 | 100.000 | USD | 53.83 | 58.87 | 47.26 |
| Clase Z EUR QTI (D) | LU2132230975 | - | EUR | - | - | 1,137.41 |
| Total Patrimonio Neto | | | USD | 1,216,173,641 | 1,056,279,466 | 905,366,493 |

Japan Equity Engagement

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|----------------------|--------------|--------------------|--------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A EUR (C) | LU1926208726 | 426,902.134 | EUR | 102.28 | 126.44 | 113.60 |
| Clase A USD (C) | LU1923161894 | 54,875.158 | USD | 49.36 | 69.18 | 58.90 |
| Clase B USD (C) | LU1923162199 | - | USD | - | - | 59.55 |
| Clase C EUR (C) | LU1923162355 | 4,525.673 | EUR | 52.17 | 65.30 | 59.09 |
| Clase C USD (C) | LU1923162272 | 4,299.117 | USD | 48.94 | 69.49 | 59.55 |
| Clase E2 EUR (C) | LU1923162512 | 1,543,646.933 | EUR | 5.430 | 6.709 | 5.992 |
| Clase E2 EUR Hgd (C) | LU1923162439 | 659,460.150 | EUR | 6.227 | 7.201 | 5.961 |
| Clase F EUR (C) | LU1923162603 | 1,097,509.312 | EUR | 5.144 | 6.406 | 5.804 |
| Clase G EUR (C) | LU1923162785 | 39,883.316 | EUR | 5.257 | 6.498 | 5.842 |
| Clase I EUR (C) | LU1926209294 | 8,433.652 | EUR | 902.55 | 1,105.79 | - |
| Clase I JPY (C) | LU2249602553 | 5.000 | JPY | 91,979 | 104,485 | - |

Japan Equity Engagement

| | ISIN | Número de acciones | Divisa | VL por participación | | |
|------------------------------|--------------|--------------------|------------|-----------------------|-----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase I2 EUR (C) | LU1923163163 | 10,898.499 | EUR | 1,109.33 | 1,361.34 | 1,207.48 |
| Clase I2 GBP (C) | LU2176991425 | 83.262 | GBP | 881.48 | 1,078.76 | 1,013.20 |
| Clase I2 USD (C) | LU1923163080 | 440.020 | USD | 1,040.76 | 1,448.76 | 1,217.01 |
| Clase M2 EUR (C) | LU1923162942 | 113.211 | EUR | 1,112.76 | 1,364.17 | 1,208.78 |
| Clase M2 EUR Hgd (C) | LU1923162868 | 206.426 | EUR | 1,273.03 | 1,461.58 | 1,201.79 |
| Clase R EUR (C) | LU1926209377 | 375.000 | EUR | 104.88 | 128.68 | 115.09 |
| Clase R2 EUR (C) | LU1923163320 | 88.630 | EUR | 55.14 | 67.79 | 60.25 |
| Clase R2 GBP (C) | LU2259110539 | 100.000 | GBP | 37.31 | 45.74 | - |
| Clase R2 USD (C) | LU1923163247 | 100.000 | USD | 50.28 | 70.13 | 59.02 |
| Clase Z EUR (C) | LU2237438382 | 24,599.265 | EUR | 760.72 | 930.67 | - |
| Total Patrimonio Neto | | | JPY | 14,830,229,508 | 12,424,038,240 | 6,545,149,136 |

Japan Equity Value

| | ISIN | Número de acciones | Divisa | VL por participación | | |
|------------------------------|--------------|--------------------|------------|-----------------------|-----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A2 CZK Hgd (C) | LU1049755934 | 65,159.832 | CZK | 3,936.69 | 3,883.87 | 3,009.44 |
| Clase A2 EUR AD (D) | LU0557867800 | 1,385.211 | EUR | 129.59 | 141.53 | 119.25 |
| Clase A2 EUR (C) | LU0557866588 | 15,748.797 | EUR | 193.76 | 211.34 | 177.47 |
| Clase A2 EUR Hgd (C) | LU0945155991 | 210,391.159 | EUR | 148.23 | 151.39 | 117.81 |
| Clase A2 JPY AD (D) | LU0248702275 | 22,656.454 | JPY | 23,996.00 | 24,288.00 | 18,837.00 |
| Clase A2 JPY (C) | LU0248702192 | 250,577.036 | JPY | 14,461.00 | 14,618.00 | 11,300.00 |
| Clase F2 EUR Hgd (C) | LU0945156296 | 3,665.373 | EUR | 141.33 | 145.40 | 114.26 |
| Clase F2 JPY (C) | LU0557868360 | 5,898.709 | JPY | 20,694.00 | 21,108.00 | 16,465.00 |
| Clase G2 EUR Hgd (C) | LU0945156023 | 50,236.493 | EUR | 149.85 | 153.33 | 119.64 |
| Clase G2 JPY (C) | LU0248702358 | 71,625.668 | JPY | 13,690.00 | 13,873.00 | 10,750.00 |
| Clase I2 EUR Hgd (C) | LU0945155728 | 262.728 | EUR | 1,603.27 | 1,621.71 | 1,251.79 |
| Clase I2 JPY (C) | LU0248702432 | 11,786.453 | JPY | 164,329.00 | 164,727.00 | 126,267.00 |
| Clase I2 JPY MD2 (D) | LU0276941282 | 3,889.280 | JPY | 12,396.00 | 12,546.00 | 9,723.00 |
| Clase M2 EUR Hgd (C) | LU1971433393 | 9,485.516 | EUR | 132.22 | 133.64 | 103.07 |
| Clase M2 JPY (C) | LU0329447360 | 2,892.267 | JPY | 26,306.00 | 26,342.00 | 20,172.00 |
| Clase Q-I9 JPY (C) | LU0351776801 | 3,145.000 | JPY | 19,201.00 | 19,178.00 | 14,649.00 |
| Total Patrimonio Neto | | | JPY | 15,133,536,001 | 14,790,041,433 | 9,544,154,221 |

Montpensier Great European Models SRI

| | ISIN | Número de acciones | Divisa | VL por participación | | |
|------------------------------|--------------|--------------------|------------|----------------------|------------|------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A2 EUR (C) | LU2349693155 | 3,351.652 | EUR | 40.27 | - | - |
| Clase A5 EUR (C) | LU2414850482 | 100.000 | EUR | 38.29 | - | - |
| Clase E2 EUR (C) | LU2349693403 | 8,343.736 | EUR | 4.033 | - | - |
| Clase F EUR (C) | LU2490079279 | 1,000.000 | EUR | 4.935 | - | - |
| Clase G EUR (C) | LU2490079352 | 1,000.000 | EUR | 4.936 | - | - |
| Clase I2 EUR (C) | LU2349693239 | 5.000 | EUR | 812.68 | - | - |
| Clase R2 EUR (C) | LU2349693312 | 100.000 | EUR | 40.62 | - | - |
| Total Patrimonio Neto | | | EUR | 190,443 | - | - |

Montpensier M Climate Solutions

| | ISIN | Número de acciones | Divisa | VL por participación | | |
|------------------------------|--------------|--------------------|------------|----------------------|------------|------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A2 EUR (C) | LU2349693585 | 7,875.741 | EUR | 38.70 | - | - |
| Clase A5 EUR (C) | LU2442834896 | 100.000 | EUR | 49.03 | - | - |
| Clase E2 EUR (C) | LU2349693825 | 13,440.091 | EUR | 3.878 | - | - |
| Clase F EUR (C) | LU2490078974 | 1,000.000 | EUR | 4.809 | - | - |
| Clase G EUR (C) | LU2490079196 | 1,000.000 | EUR | 4.810 | - | - |
| Clase I2 EUR (C) | LU2349693668 | 5.000 | EUR | 781.35 | - | - |
| Clase R2 EUR (C) | LU2349693742 | 100.000 | EUR | 39.05 | - | - |
| Total Patrimonio Neto | | | EUR | 379,232 | - | - |

Pioneer Global Equity

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|------------------------------|--------------|--------------------|------------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A CZK Hgd (C) | LU1894680591 | 325,545.842 | CZK | 1,271.47 | 1,359.12 | 947.57 |
| Clase A EUR AD (D) | LU1883342534 | 29,157.404 | EUR | 96.44 | 97.33 | 70.24 |
| Clase A EUR (C) | LU1883342377 | 3,732,177.825 | EUR | 139.28 | 139.98 | 101.06 |
| Clase A EUR Hgd AD (D) | LU1880398398 | 16,776.981 | EUR | 63.23 | 69.98 | 48.89 |
| Clase A EUR Hgd (C) | LU1880398125 | 206,191.539 | EUR | 63.75 | 70.33 | 49.14 |
| Clase A USD AD (D) | LU1883342708 | 22,017.305 | USD | 101.65 | 116.26 | 79.45 |
| Clase A USD (C) | LU1883342617 | 355,991.097 | USD | 145.65 | 166.11 | 113.52 |
| Clase A2 EUR (C) | LU2070309377 | 136,886.939 | EUR | 64.47 | 64.54 | 46.37 |
| Clase A2 USD AD (D) | LU1880398554 | 100.000 | USD | 65.01 | 73.99 | 50.34 |
| Clase A2 USD (C) | LU1880398471 | 4,691.779 | USD | 64.87 | 73.66 | 50.12 |
| Clase C EUR (C) | LU1883342880 | 21,418.785 | EUR | 88.33 | 89.05 | 64.42 |
| Clase C USD (C) | LU1883342963 | 190,656.322 | USD | 92.33 | 105.60 | 72.35 |
| Clase E2 EUR (C) | LU1883833607 | 5,261,320.953 | EUR | 10.791 | 10.770 | 7.714 |
| Clase F EUR (C) | LU1883833789 | 1,516,114.141 | EUR | 9.438 | 9.523 | 6.897 |
| Clase F2 EUR Hgd (C) | LU1880398638 | 47,545.508 | EUR | 6.326 | 6.976 | 4.885 |
| Clase F2 USD (C) | LU1880398711 | 5,845.035 | USD | 6.371 | 7.278 | 4.981 |
| Clase G EUR (C) | LU1883833862 | 457,488.901 | EUR | 6.491 | 6.538 | 4.725 |
| Clase G EUR Hgd (C) | LU1880398802 | 76,711.885 | EUR | 63.531 | 70.158 | 49.073 |
| Clase G USD (C) | LU1880398984 | 53,195.012 | USD | 64.125 | 73.175 | 50.061 |
| Clase I EUR (C) | LU1880399016 | 36,125.156 | EUR | 1,433.86 | 1,427.21 | 1,021.13 |
| Clase I USD (C) | LU1880399362 | 1,610.675 | USD | 1,322.47 | 1,492.92 | 1,011.63 |
| Clase I2 EUR (C) | LU1883833946 | 60,149.506 | EUR | 2,485.52 | 2,457.46 | 1,743.69 |
| Clase I2 USD (C) | LU1883834084 | 5.000 | USD | 854.57 | - | - |
| Clase M GBP (C) | LU1880399958 | - | GBP | - | - | 1,040.17 |
| Clase M USD (C) | LU1880400046 | 4,030.403 | USD | 1,322.68 | 1,493.95 | 1,013.28 |
| Clase M2 EUR (C) | LU1883834167 | 13,395.696 | EUR | 2,424.13 | 2,396.76 | 1,700.59 |
| Clase M2 USD (C) | LU2002723075 | 5.000 | USD | 1,393.08 | 1,562.46 | 1,049.86 |
| Clase P2 USD (C) | LU1883834241 | 557.815 | USD | 82.40 | 92.77 | 62.59 |
| Clase R2 EUR (C) | LU1883834324 | 12,706.348 | EUR | 73.12 | 72.55 | 51.65 |
| Clase R2 USD (C) | LU1883834597 | 100.000 | USD | 66.51 | 74.85 | 50.47 |
| Clase R3 GBP (C) | LU2490080012 | 100.000 | GBP | 49.24 | - | - |
| Clase X USD (C) | LU2034728035 | 5.000 | USD | 1,426.96 | 1,588.48 | 1,059.61 |
| Clase Z EUR (C) | LU1880401010 | 29,030.465 | EUR | 1,444.32 | 1,434.92 | 1,024.18 |
| Clase Z USD (C) | LU2040440666 | 5.000 | USD | 1,310.25 | 1,475.95 | 999.32 |
| Total Patrimonio Neto | | | EUR | 999,544,873 | 853,710,070 | 586,469,912 |

Pioneer US Equity Dividend Growth

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|------------------------------|--------------|--------------------|------------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A USD (C) | LU1883848118 | 5,481,382.189 | USD | 57.78 | 62.00 | 46.07 |
| Clase C USD (C) | LU1883848209 | 100.000 | USD | 55.10 | 59.71 | 44.95 |
| Clase E2 USD (C) | LU1883848381 | 1,000.000 | USD | 5.780 | 6.203 | 4.623 |
| Clase M2 USD (C) | LU1883848548 | 5.000 | USD | 1,198.37 | 1,273.97 | 940.61 |
| Clase P2 USD (C) | LU1883848621 | 100.000 | USD | 58.41 | 62.36 | 46.25 |
| Total Patrimonio Neto | | | USD | 316,751,624 | 346,902,413 | 260,894,501 |

Pioneer US Equity ESG Improvers

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|------------------------------|--------------|--------------------|------------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A CZK Hgd (C) | LU2368112475 | 2,600.000 | CZK | 897.36 | - | - |
| Clase A EUR AD (D) | LU2146567792 | 75,994.575 | EUR | 58.40 | 56.87 | - |
| Clase A EUR (C) | LU2146567529 | 861,578.006 | EUR | 58.40 | 56.87 | - |
| Clase A EUR Hgd (C) | LU2146567875 | 20,279.485 | EUR | 49.32 | 55.39 | - |
| Clase A USD (C) | LU2146567289 | 612,110.724 | USD | 61.81 | 68.31 | - |
| Clase B USD (C) | LU2146567958 | 1,057.139 | USD | 49.95 | 55.53 | - |
| Clase C EUR (C) | LU2146568170 | 1,762.148 | EUR | 57.93 | 56.78 | - |
| Clase C USD (C) | LU2146568097 | 35,521.351 | USD | 49.94 | 55.52 | - |
| Clase E2 EUR (C) | LU2146568253 | 822,974.190 | EUR | 6.766 | 6.565 | - |
| Clase F EUR (C) | LU2146568337 | 635,633.914 | EUR | 6.579 | 6.461 | - |
| Clase G EUR (C) | LU2146568410 | 456,396.215 | EUR | 6.598 | 6.447 | - |
| Clase I USD (C) | LU2146567446 | - | USD | - | 1,375.61 | - |
| Clase I2 EUR (C) | LU2146568501 | 96.532 | EUR | 1,187.26 | 1,142.91 | - |
| Clase I2 GBP (C) | LU2359306250 | 5.000 | GBP | 1,023.26 | - | - |
| Clase I2 USD (C) | LU2146568683 | 784.542 | USD | 1,259.18 | 1,374.94 | - |
| Clase M2 EUR (C) | LU2146568766 | 11.212 | EUR | 1,359.08 | 1,308.28 | - |
| Clase P2 USD (C) | LU2146568840 | 292.816 | USD | 50.91 | 55.80 | - |
| Clase R USD (C) | LU2359306417 | 2,728.000 | USD | 45.10 | - | - |
| Clase R2 EUR (C) | LU2146569061 | 1,493.000 | EUR | 46.04 | - | - |
| Clase R2 GBP (C) | LU2359306334 | 100.000 | GBP | 51.00 | - | - |
| Clase R2 USD (C) | LU2146568923 | 423,630.000 | USD | 42.39 | - | - |
| Clase T USD (C) | LU2146569228 | 44.820 | USD | 50.03 | 55.54 | - |
| Clase U USD (C) | LU2146569574 | 529.312 | USD | 50.03 | 55.55 | - |
| Clase Z USD (C) | LU2146569657 | 13,677.167 | USD | 1,254.25 | 1,373.25 | - |
| Total Patrimonio Neto | | | USD | 147,980,067 | 145,224,996 | - |

Pioneer US Equity Fundamental Growth

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|-------------------------|--------------|--------------------|--------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A EUR (C) | LU1883854199 | 617,047.209 | EUR | 364.36 | 391.31 | 303.17 |
| Clase A EUR Hgd (C) | LU1883854272 | 363,519.418 | EUR | 132.01 | 163.69 | 122.00 |
| Clase A USD AD (D) | LU1883854439 | 36,161.710 | USD | 93.85 | 114.30 | 83.86 |
| Clase A USD (C) | LU1883854355 | 759,895.418 | USD | 381.11 | 464.22 | 340.53 |
| Clase A5 EUR (C) | LU2032056603 | 6,190.623 | EUR | 65.30 | 70.04 | 54.34 |
| Clase C EUR (C) | LU1883854603 | 38,653.508 | EUR | 321.57 | 347.55 | 271.64 |
| Clase C USD (C) | LU1883854785 | 244,302.042 | USD | 336.19 | 412.17 | 305.09 |
| Clase E2 EUR (C) | LU1883854868 | 11,241,263.046 | EUR | 29.392 | 31.450 | 24.337 |
| Clase E2 EUR Hgd (C) | LU1883854942 | 194,468.116 | EUR | 242.391 | 299.279 | 222.027 |
| Clase F EUR (C) | LU1883855089 | 1,249,703.325 | EUR | 33.206 | 35.831 | 27.925 |
| Clase G EUR (C) | LU1883855162 | 6,311,420.490 | EUR | 8.094 | 8.716 | 6.774 |
| Clase G EUR Hgd (C) | LU2036673700 | 1,522,110.821 | EUR | 5.890 | 7.314 | 5.454 |
| Clase I EUR (C) | LU2361678019 | 30.000 | EUR | 929.81 | - | - |
| Clase I2 EUR (C) | LU1883855246 | 6,618.276 | EUR | 8,328.72 | 8,828.60 | 6,767.66 |
| Clase I2 EUR Hgd AD (D) | LU1883855592 | 17,054.000 | EUR | 1,797.09 | 2,198.36 | 1,616.26 |
| Clase I2 EUR Hgd (C) | LU1883855329 | 4,969.755 | EUR | 1,733.92 | 2,121.49 | 1,561.12 |
| Clase I2 GBP (C) | LU1897311590 | 5.000 | GBP | 1,298.12 | 1,372.23 | 1,113.86 |
| Clase I2 USD AD (D) | LU1883855758 | 190.636 | USD | 1,933.01 | 2,324.34 | 1,687.65 |
| Clase I2 USD (C) | LU1883855675 | 23,220.787 | USD | 8,707.30 | 10,469.99 | 7,601.12 |

Pioneer US Equity Fundamental Growth

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|------------------------------|--------------|--------------------|------------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase J2 GBP (C) | LU1883855832 | 30,151.673 | GBP | 1,658.91 | 1,749.49 | 1,416.61 |
| Clase J2 USD (C) | LU1883855915 | 87,009.787 | USD | 2,014.74 | 2,416.78 | 1,750.36 |
| Clase J3 GBP AD (D) | LU2052287567 | 5.000 | GBP | 1,309.47 | 1,381.96 | 1,121.14 |
| Clase J3 GBP (C) | LU2052287484 | 5.000 | GBP | 1,310.98 | 1,383.53 | 1,121.14 |
| Clase M2 EUR (C) | LU1883856053 | 13,451.118 | EUR | 6,571.37 | 6,965.86 | 5,339.71 |
| Clase M2 EUR Hgd (C) | LU2002723661 | 359.580 | EUR | 1,256.48 | 1,536.51 | 1,129.10 |
| Clase P2 USD (C) | LU1883856137 | 192,763.965 | USD | 95.47 | 115.24 | 83.99 |
| Clase Q-D USD (C) | LU1883856210 | 69,250.232 | USD | 155.61 | 190.78 | 141.22 |
| Clase R2 EUR (C) | LU1883856301 | 36,342.698 | EUR | 155.20 | 165.07 | 126.96 |
| Clase R2 EUR Hgd (C) | LU1883856483 | 56,219.055 | EUR | 71.74 | 88.02 | 64.91 |
| Clase R2 GBP (C) | LU1883856566 | 14,708.534 | GBP | 199.86 | 211.99 | 172.66 |
| Clase R2 USD (C) | LU1883856640 | 68,872.487 | USD | 162.26 | 195.77 | 142.61 |
| Clase R3 GBP AD (D) | LU2259109366 | 500.000 | GBP | 10.63 | 11.22 | - |
| Clase R3 GBP (C) | LU2259109283 | 1,003.079 | GBP | 10.63 | 11.22 | - |
| Clase X USD (C) | LU2034727813 | 5.000 | USD | 1,358.25 | 1,621.12 | 1,168.26 |
| Clase Z USD (C) | LU2040440740 | 2,101.528 | USD | 1,279.14 | 1,543.41 | 1,118.77 |
| Total Patrimonio Neto | | | EUR | 1,780,657,980 | 2,768,091,806 | 2,420,666,947 |

Pioneer US Equity Research

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|------------------------------|--------------|--------------------|------------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A EUR (C) | LU1883859230 | 4,964,082.600 | EUR | 15.97 | 16.33 | 12.28 |
| Clase A EUR Hgd (C) | LU1883859313 | 97,984.903 | EUR | 107.10 | 126.31 | 91.05 |
| Clase A USD (C) | LU1883859404 | 2,992,318.951 | USD | 16.70 | 19.37 | 13.80 |
| Clase A5 EUR (C) | LU2070308486 | 100.000 | EUR | 64.45 | 65.81 | 49.45 |
| Clase C EUR (C) | LU1883859586 | 69,235.943 | EUR | 13.88 | 14.30 | 10.81 |
| Clase C USD (C) | LU1883859669 | 204,705.827 | USD | 14.51 | 16.95 | 12.14 |
| Clase E2 EUR (C) | LU1883859743 | 7,034,579.087 | EUR | 16.295 | 16.663 | 12.499 |
| Clase E2 EUR Hgd (C) | LU1883859826 | 1,715,526.574 | EUR | 9.703 | 11.443 | 8.228 |
| Clase F EUR (C) | LU1883860089 | 3,721,566.149 | EUR | 13.712 | 14.093 | 10.663 |
| Clase G EUR (C) | LU1883860162 | 242,220.037 | EUR | 7.498 | 7.690 | 5.798 |
| Clase I2 EUR (C) | LU1883860246 | 3,155,487.479 | EUR | 19.51 | 19.76 | 14.67 |
| Clase I2 USD (C) | LU1883860329 | 8,082,507.448 | USD | 20.40 | 23.43 | 16.48 |
| Clase M2 EUR (C) | LU1883860592 | 13,367.199 | EUR | 4,011.98 | 4,064.24 | 3,020.17 |
| Clase M2 EUR Hgd (C) | LU1883860675 | 581.059 | EUR | 2,677.39 | 3,133.08 | 2,234.90 |
| Clase P2 USD (C) | LU1883860758 | 100.000 | USD | 89.74 | 103.52 | 73.15 |
| Clase R2 EUR (C) | LU1883860832 | 100.000 | EUR | 70.30 | 71.46 | 53.28 |
| Clase R2 USD (C) | LU1883860915 | 9.508 | USD | 140.57 | 162.11 | 114.57 |
| Clase Z USD (C) | LU2031986800 | 3,089.318 | USD | 1,245.39 | 1,426.97 | 1,005.06 |
| Total Patrimonio Neto | | | EUR | 603,713,510 | 562,079,513 | 439,600,164 |

Pioneer US Equity Research Value

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|---------------------|--------------|--------------------|--------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A CZK Hgd (C) | LU1894682613 | 260,743.259 | CZK | 1,223.44 | 1,257.84 | 909.51 |
| Clase A EUR AD (D) | LU1894682886 | 40,587.941 | EUR | 67.49 | 62.71 | 46.78 |

Pioneer US Equity Research Value

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|------------------------------|--------------|--------------------|------------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A EUR (C) | LU1894682704 | 2,513,922.736 | EUR | 214.51 | 199.27 | 148.42 |
| Clase A EUR Hgd (C) | LU1894682969 | 2,744,067.787 | EUR | 59.23 | 63.35 | 45.27 |
| Clase A USD AD (D) | LU1894683181 | 22,970.974 | USD | 62.58 | 65.90 | 46.47 |
| Clase A USD (C) | LU1894683009 | 362,296.899 | USD | 225.05 | 237.02 | 166.92 |
| Clase A2 USD AD (D) | LU1894683348 | 100.000 | USD | 63.26 | 66.11 | 46.76 |
| Clase A2 USD (C) | LU1894683264 | 100.000 | USD | 63.26 | 66.11 | 46.76 |
| Clase B USD (C) | LU1894683421 | 1,805.106 | USD | 61.52 | 64.83 | 46.25 |
| Clase C EUR (C) | LU1894683694 | 3,187.185 | EUR | 191.75 | 178.17 | 134.19 |
| Clase C USD (C) | LU1894683777 | 38,445.136 | USD | 200.47 | 211.29 | 150.72 |
| Clase E2 EUR (C) | LU1894683850 | 3,451,803.798 | EUR | 18.868 | 17.357 | 12.942 |
| Clase E2 EUR Hgd (C) | LU1894683934 | 627,122.450 | EUR | 5.987 | 6.352 | 4.545 |
| Clase F EUR (C) | LU1894684072 | 276,260.048 | EUR | 19.591 | 18.308 | 13.702 |
| Clase F2 EUR Hgd (C) | LU1894684155 | 40,998.533 | EUR | 5.832 | 6.244 | 4.506 |
| Clase F2 USD (C) | LU1894684239 | 161,894.688 | USD | 6.170 | 6.496 | 4.629 |
| Clase G EUR (C) | LU1894684312 | 141,621.056 | EUR | 6.863 | 6.391 | 4.778 |
| Clase G EUR Hgd (C) | LU1894684403 | 500,986.512 | EUR | 5.885 | 6.310 | 4.514 |
| Clase G USD (C) | LU1894684585 | 736,177.108 | USD | 6.220 | 6.564 | 4.640 |
| Clase H EUR (C) | LU1998916859 | 252.958 | EUR | 1,424.40 | 1,293.00 | 951.44 |
| Clase I EUR Hgd (C) | LU1894684668 | 4,193.850 | EUR | 1,214.51 | 1,287.93 | 913.13 |
| Clase I USD AD (D) | LU1894684825 | 6,433.401 | USD | 1,249.27 | 1,313.59 | 929.80 |
| Clase I USD (C) | LU1894684742 | 34,279.784 | USD | 1,281.64 | 1,337.39 | 936.79 |
| Clase I2 EUR (C) | LU1894685046 | 22,828.375 | EUR | 4,965.30 | 4,525.09 | 3,342.68 |
| Clase I2 USD (C) | LU1894685129 | 10,538.130 | USD | 5,190.95 | 5,366.18 | 3,754.22 |
| Clase M EUR Hgd (C) | LU1894685392 | 4.986 | EUR | 1,214.40 | 1,288.81 | 913.05 |
| Clase M USD (C) | LU1894685475 | 10,368.483 | USD | 1,284.10 | 1,340.35 | 936.87 |
| Clase M2 EUR (C) | LU1894685558 | 40,158.453 | EUR | 1,412.72 | 1,287.45 | 951.01 |
| Clase P2 USD (C) | LU1894685632 | 1,534.222 | USD | 64.46 | 66.90 | 46.99 |
| Clase Q-D USD (C) | LU1894685715 | 228,023.033 | USD | 64.92 | 68.44 | 48.81 |
| Clase R USD AD (D) | LU1894686440 | 10,474.481 | USD | 62.55 | 65.83 | 46.53 |
| Clase R USD (C) | LU1894686366 | 111,354.816 | USD | 63.89 | 66.87 | 46.84 |
| Clase R2 EUR (C) | LU1894686523 | 333,750.401 | EUR | 74.86 | 68.47 | 50.75 |
| Clase R2 EUR Hgd (C) | LU1894686796 | 39,828.580 | EUR | 61.08 | 64.33 | 45.75 |
| Clase R2 USD (C) | LU1894686879 | 489.692 | USD | 78.28 | 81.19 | 57.00 |
| Clase R3 GBP (C) | LU2490078545 | 100.000 | GBP | 49.27 | - | - |
| Clase Z USD (C) | LU2110862203 | 248.494 | USD | 1,374.91 | 1,429.54 | 996.59 |
| Total Patrimonio Neto | | | EUR | 1,228,460,010 | 677,754,504 | 397,526,419 |

Polen Capital Global Growth

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|----------------------|--------------|--------------------|--------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A2 CZK Hgd (C) | LU2199618476 | 678,292.078 | CZK | 837.37 | 1,131.93 | - |
| Clase A2 EUR AD (D) | LU2237438200 | 380,653.777 | EUR | 48.84 | 58.94 | - |
| Clase A2 EUR (C) | LU1956955550 | 1,272,428.614 | EUR | 126.14 | 152.24 | 121.86 |
| Clase A2 EUR Hgd (C) | LU1956955477 | 198,612.632 | EUR | 110.03 | 153.36 | 117.59 |
| Clase A2 SGD Hgd (C) | LU2414850300 | 20.000 | SGD | 38.88 | - | - |
| Clase A2 USD (C) | LU1691799644 | 3,927,989.221 | USD | 14.52 | 19.88 | 15.07 |
| Clase C USD (C) | LU2162036235 | 78,966.095 | USD | 52.18 | 72.16 | 55.26 |
| Clase E2 EUR (C) | LU2199619011 | 166,146.777 | EUR | 5.119 | 6.160 | - |

Polen Capital Global Growth

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|------------------------------|--------------|--------------------|------------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase E2 EUR Hgd (C) | LU2199619102 | 125,597.042 | EUR | 4.477 | 6.229 | - |
| Clase F EUR Hgd (C) | LU2199619367 | 695,121.720 | EUR | 4.400 | 6.170 | - |
| Clase F USD (C) | LU2199619284 | 262,747.895 | USD | 4.533 | 6.230 | - |
| Clase G EUR (C) | LU2199618807 | 10,618.136 | EUR | 5.081 | 6.139 | - |
| Clase G EUR Hgd (C) | LU2199618989 | 2,574,192.396 | EUR | 4.437 | 6.186 | - |
| Clase G USD (C) | LU2176991938 | 5,358,311.578 | USD | 5.047 | 6.918 | 5.264 |
| Clase H USD (C) | LU2036674427 | - | USD | - | - | 1,174.59 |
| Clase I2 EUR (C) | LU1956955634 | 26,242.630 | EUR | 1,297.60 | 1,549.16 | 1,226.60 |
| Clase I2 EUR Hgd (C) | LU1956955717 | 17,810.406 | EUR | 1,137.93 | 1,570.76 | 1,191.09 |
| Clase I2 GBP (C) | LU2052289001 | 1,445.813 | GBP | 1,216.50 | 1,448.36 | 1,214.30 |
| Clase I2 USD (C) | LU1691799990 | 10,455,070.849 | USD | 20.83 | 28.21 | 21.16 |
| Clase J3 GBP AD (D) | LU2110862468 | 1,018.626 | GBP | 1,098.47 | 1,305.71 | 1,092.98 |
| Clase J3 GBP (C) | LU2110862385 | 3,888.691 | GBP | 1,098.44 | 1,305.72 | 1,092.96 |
| Clase J3 GBP Hgd (C) | LU2224462106 | 1,117.762 | GBP | 887.08 | 1,212.54 | - |
| Clase M2 EUR (C) | LU2002723745 | 78,928.149 | EUR | 1,202.46 | 1,433.41 | 1,133.22 |
| Clase P2 USD (C) | LU2052289779 | 128,065.052 | USD | 56.03 | 76.12 | 57.28 |
| Clase R EUR (C) | LU2183143259 | 51,598.381 | EUR | 52.83 | 63.13 | 50.03 |
| Clase R EUR Hgd (C) | LU2183143333 | 3,473.240 | EUR | 47.70 | 65.83 | 50.23 |
| Clase R USD (C) | LU2183143176 | 101.715 | USD | 49.43 | 67.01 | 50.24 |
| Clase R3 GBP (C) | LU2208987334 | 75,502.075 | GBP | 9.91 | 11.79 | - |
| Clase R3 GBP AD (D) | LU2208988142 | 35,132.229 | GBP | 9.92 | 11.79 | - |
| Total Patrimonio Neto | | | USD | 735,375,056 | 1,051,276,424 | 690,604,587 |

Sustainable Top European Players

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|---------------------|--------------|--------------------|--------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A CZK Hgd (C) | LU1883868736 | 476,564.485 | CZK | 2,391.85 | 2,580.73 | 2,046.69 |
| Clase A EUR AD (D) | LU1880406910 | 34,078.192 | EUR | 55.79 | 61.95 | 48.22 |
| Clase A EUR (C) | LU1883868819 | 14,894,721.887 | EUR | 9.32 | 10.30 | 7.99 |
| Clase A USD AD (D) | LU1883869031 | 71,724.728 | USD | 8.55 | 10.77 | 7.94 |
| Clase A USD (C) | LU1883868900 | 768,427.921 | USD | 9.74 | 12.21 | 8.98 |
| Clase A USD Hgd (C) | LU1883869114 | 60,481.126 | USD | 75.60 | 83.23 | 64.93 |
| Clase A2 USD AD (D) | LU1880407215 | 100.000 | USD | 53.62 | 67.58 | 49.73 |
| Clase A2 USD (C) | LU1880407132 | 100.000 | USD | 53.88 | 67.66 | 49.73 |
| Clase A5 EUR (C) | LU2070308569 | 60,515.010 | EUR | 54.07 | 59.64 | 46.19 |
| Clase B EUR (C) | LU1883869205 | 35,382.098 | EUR | 7.51 | 8.39 | 6.57 |
| Clase B USD AD (D) | LU1883869460 | 626.566 | USD | 7.62 | 9.66 | 7.16 |
| Clase B USD (C) | LU1883869387 | 333,959.612 | USD | 7.83 | 9.92 | 7.36 |
| Clase C EUR (C) | LU1883869544 | 294,533.767 | EUR | 8.08 | 9.02 | 7.06 |
| Clase C USD (C) | LU1883869627 | 240,087.955 | USD | 8.44 | 10.69 | 7.93 |
| Clase C USD Hgd (C) | LU1883869890 | 39,737.440 | USD | 70.09 | 77.98 | 61.37 |
| Clase E2 EUR (C) | LU1883869973 | 10,145,215.522 | EUR | 9.991 | 11.045 | 8.558 |
| Clase F EUR (C) | LU1883870047 | 7,321,913.962 | EUR | 8.229 | 9.147 | 7.140 |
| Clase F2 EUR (C) | LU1880407306 | 36,057.551 | EUR | 5.582 | 6.227 | 4.868 |
| Clase G EUR (C) | LU1883870120 | 746,162.141 | EUR | 5.252 | 5.817 | 4.525 |
| Clase H EUR (C) | LU1998917154 | - | EUR | - | - | 1,010.31 |
| Clase I EUR AD (D) | LU1880407561 | 1.220 | EUR | 1,114.61 | 1,237.76 | 966.31 |
| Clase I EUR (C) | LU1880407488 | 6.383 | EUR | 1,167.45 | 1,278.43 | 984.48 |

Sustainable Top European Players

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|------------------------------|--------------|--------------------|------------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase I2 EUR (C) | LU1883870393 | 825,963.875 | EUR | 11.94 | 13.08 | 10.04 |
| Clase I2 USD (C) | LU1883870476 | 194,555.726 | USD | 12.49 | 15.51 | 11.28 |
| Clase I2 USD Hgd (C) | LU1883870559 | 124.190 | USD | 1,309.43 | 1,429.06 | 1,103.09 |
| Clase J2 EUR AD (D) | LU1883870716 | 10.171 | EUR | 1,134.31 | 1,257.75 | 977.56 |
| Clase J2 EUR (C) | LU1883870633 | 10.000 | EUR | 1,210.25 | 1,322.25 | 1,012.48 |
| Clase M EUR (C) | LU1880407645 | 0.207 | EUR | 1,169.76 | 1,277.68 | 984.98 |
| Clase M2 EUR (C) | LU1883870807 | 52,076.936 | EUR | 1,673.97 | 1,833.35 | 1,407.20 |
| Clase OR EUR (C) | LU1880407991 | - | EUR | - | - | 999.72 |
| Clase P2 USD (C) | LU1883870989 | 100.000 | USD | 63.59 | 79.26 | 57.84 |
| Clase P2 USD Hgd (C) | LU1883871011 | 3,135.965 | USD | 73.23 | 80.22 | 62.17 |
| Clase R2 EUR (C) | LU1883871102 | 11,886.638 | EUR | 76.44 | 83.98 | 64.68 |
| Clase R2 GBP (C) | LU1883871284 | 602.429 | GBP | 99.74 | 109.31 | 89.14 |
| Clase R2 USD (C) | LU1883871367 | 4,585.662 | USD | 79.89 | 99.59 | 72.64 |
| Clase R2 USD Hgd (C) | LU1883871441 | 5,586.070 | USD | 64.53 | 70.67 | 54.73 |
| Clase U EUR (C) | LU1883871953 | 16,506.159 | EUR | 49.26 | 55.00 | 43.04 |
| Clase U USD (C) | LU1883872092 | 71,211.998 | USD | 51.49 | 65.22 | 48.35 |
| Clase U USD Hgd (C) | LU1883872175 | 67,748.094 | USD | 53.58 | 59.61 | 46.99 |
| Clase X EUR (C) | LU1998917402 | 101.500 | EUR | 1,223.47 | 1,330.07 | 1,013.31 |
| Clase Z EUR AD (D) | LU1880408452 | 39,642.388 | EUR | 1,112.33 | 1,234.96 | 964.61 |
| Clase Z EUR (C) | LU1880408379 | 3,242.975 | EUR | 1,181.84 | 1,290.93 | 990.04 |
| Total Patrimonio Neto | | | EUR | 534,932,478 | 563,889,658 | 793,837,449 |

US Pioneer Fund

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|----------------------|--------------|--------------------|--------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A CZK Hgd (C) | LU1883872258 | 616,960.900 | CZK | 3,747.91 | 4,294.59 | 3,020.45 |
| Clase A EUR AD (D) | LU2330498838 | 10,087.112 | EUR | 48.72 | - | - |
| Clase A EUR (C) | LU1883872332 | 58,560,770.793 | EUR | 15.75 | 16.10 | 11.84 |
| Clase A USD (C) | LU1883872415 | 45,883,984.726 | USD | 16.47 | 19.09 | 13.30 |
| Clase A2 EUR (C) | LU2070308726 | 230,486.056 | EUR | 66.49 | 68.27 | 49.95 |
| Clase A2 USD (C) | LU2237438978 | 432.032 | USD | 54.26 | 63.20 | - |
| Clase B USD (C) | LU1883872506 | 2,330,448.987 | USD | 13.35 | 15.65 | 10.91 |
| Clase C EUR (C) | LU1883872688 | 7,464,523.308 | EUR | 13.81 | 14.27 | 10.50 |
| Clase C EUR Hgd (C) | LU1883872761 | 6,540.621 | EUR | 133.90 | 159.46 | 112.56 |
| Clase C USD (C) | LU1883872845 | 995,165.958 | USD | 14.44 | 16.92 | 11.79 |
| Clase E2 EUR (C) | LU1883872928 | 6,338,312.898 | EUR | 16.088 | 16.492 | 12.047 |
| Clase E2 EUR Hgd (C) | LU1883873066 | 1,093,776.612 | EUR | 9.761 | 11.549 | 8.090 |
| Clase F EUR (C) | LU1883873140 | 1,633,197.088 | EUR | 13.551 | 13.929 | 10.295 |
| Clase G EUR (C) | LU1883873223 | 1,340,684.991 | EUR | 8.312 | 8.520 | 6.275 |
| Clase I15 USD (C) | LU2428739630 | 136,595.087 | USD | 838.56 | - | - |
| Clase I2 EUR (C) | LU1883873496 | 7,387,554.603 | EUR | 19.29 | 19.59 | 14.18 |
| Clase I2 EUR Hgd (C) | LU1883873579 | 7,076.207 | EUR | 2,647.50 | 3,101.93 | 2,150.29 |
| Clase I2 USD (C) | LU1883873652 | 28,434,959.162 | USD | 20.17 | 23.23 | 15.92 |
| Clase M2 EUR (C) | LU1883873736 | 33,762.035 | EUR | 4,060.50 | 4,123.61 | 2,984.09 |
| Clase M2 EUR Hgd (C) | LU1883873819 | 19,863.552 | EUR | 2,624.93 | 3,077.57 | 2,131.98 |
| Clase P2 USD (C) | LU1883873900 | 73,680.910 | USD | 98.26 | 113.64 | 78.21 |
| Clase R EUR (C) | LU2450198820 | 100.000 | EUR | 43.30 | - | - |
| Clase R EUR Hgd (C) | LU2450198747 | 2,000.000 | EUR | 40.80 | - | - |

US Pioneer Fund

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|------------------------------|--------------|--------------------|------------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase R USD (C) | LU2450199042 | 100.000 | USD | 41.13 | - | - |
| Clase R2 EUR (C) | LU1883874031 | 244,076.447 | EUR | 133.72 | 136.28 | 98.96 |
| Clase R2 USD (C) | LU1883874114 | 366,467.311 | USD | 139.74 | 161.53 | 111.12 |
| Clase R3 GBP (C) | LU2490080103 | 100.000 | GBP | 49.56 | - | - |
| Clase T USD (C) | LU1883874205 | 52,870.252 | USD | 89.59 | 104.95 | 73.17 |
| Clase U USD (C) | LU1883874387 | 313,503.872 | USD | 91.26 | 106.93 | 74.53 |
| Clase X USD (C) | LU2034727904 | 65,749.018 | USD | 1,434.77 | 1,640.64 | 1,116.17 |
| Clase Z EUR (C) | LU2040440823 | 688.275 | EUR | 1,408.64 | 1,423.01 | 1,035.48 |
| Clase Z USD (C) | LU2031987014 | 145,206.374 | USD | 1,287.74 | 1,477.88 | 1,018.28 |
| Total Patrimonio Neto | | | EUR | 3,446,894,313 | 2,644,901,017 | 1,582,611,520 |

Pioneer US Equity Mid Cap

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|------------------------------|--------------|--------------------|------------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A EUR (C) | LU0568602824 | 36,138.737 | EUR | 310.36 | 301.01 | 217.83 |
| Clase A EUR Hgd (C) | LU0568603129 | 7,691.686 | EUR | 190.72 | 213.17 | 148.01 |
| Clase A USD AD (D) | LU0568602741 | 3,137.083 | USD | 224.56 | 247.02 | 169.31 |
| Clase A USD (C) | LU0568602667 | 81,891.117 | USD | 224.61 | 247.12 | 169.37 |
| Clase F EUR Hgd (C) | LU2018723085 | 41,217.384 | EUR | 5.347 | 6.011 | 4.195 |
| Clase F2 EUR Hgd (C) | LU0568603558 | 7,457.072 | EUR | 165.13 | 186.20 | 130.40 |
| Clase F2 USD (C) | LU0568603475 | 2,798.359 | USD | 196.07 | 217.25 | 150.25 |
| Clase G EUR Hgd (C) | LU0797054037 | 3,781.728 | EUR | 166.61 | 186.52 | 129.81 |
| Clase G USD (C) | LU0568603392 | 16,757.083 | USD | 205.11 | 226.21 | 155.35 |
| Clase I EUR Hgd (C) | LU0568585391 | 2.877 | EUR | 2,121.11 | 2,343.37 | 1,607.91 |
| Clase I USD AD (D) | LU0568585045 | 3.639 | USD | 2,513.68 | 2,740.95 | 1,864.60 |
| Clase I USD (C) | LU0568584741 | 28.150 | USD | 2,498.92 | 2,724.54 | 1,846.17 |
| Clase I2 USD (C) | LU2330499059 | 5.000 | USD | 924.73 | 1,004.76 | - |
| Clase M EUR Hgd (C) | LU0568585714 | 19.550 | EUR | 207.99 | 231.62 | 160.70 |
| Clase P2 USD (C) | LU2199618393 | 100.000 | USD | 65.30 | 71.17 | - |
| Clase Q-I13 USD (C) | LU1600319724 | 479.759 | USD | 1,267.29 | 1,382.00 | 940.67 |
| Clase Q-S2 USD (C) | LU1737509940 | 388.810 | USD | 115.99 | 128.39 | 88.70 |
| Total Patrimonio Neto | | | USD | 39,274,086 | 48,681,440 | 39,680,297 |

Asia Equity Concentrated

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|---------------------|--------------|--------------------|--------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A EUR (C) | LU0557854147 | 205,577.883 | EUR | 157.54 | 192.14 | 143.39 |
| Clase A USD AD (D) | LU0119085867 | 115,582.192 | USD | 31.57 | 43.68 | 30.81 |
| Clase A USD (C) | LU0119085271 | 1,092,634.451 | USD | 32.33 | 44.72 | 31.43 |
| Clase A2 USD AD (D) | LU0823039010 | 26,659.679 | USD | 31.36 | 43.47 | 30.60 |
| Clase A2 USD (C) | LU0823038988 | 486,931.718 | USD | 31.96 | 44.31 | 31.19 |
| Clase A5 EUR (C) | LU2032055381 | 100.000 | EUR | 57.95 | 70.40 | 52.36 |
| Clase B USD (C) | LU1882444083 | - | USD | - | - | 53.67 |
| Clase C EUR (C) | LU1882444166 | 6,414.635 | EUR | 57.51 | 70.95 | 53.25 |
| Clase C USD (C) | LU1882444240 | 11,174.944 | USD | 53.95 | 75.50 | 53.66 |
| Clase E2 EUR (C) | LU1882444323 | 2,841,145.442 | EUR | 5.996 | 7.298 | 5.403 |

Asia Equity Concentrated

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|------------------------------|--------------|--------------------|------------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase F EUR (C) | LU1882444596 | 2,471,575.717 | EUR | 5.794 | 7.119 | 5.342 |
| Clase F2 USD (C) | LU0557854493 | 6,078.262 | USD | 102.75 | 143.57 | 101.89 |
| Clase G EUR (C) | LU1882444679 | 39,587.410 | EUR | 5.861 | 7.169 | 5.365 |
| Clase G EUR Hgd (C) | LU1103154735 | 11,092.229 | EUR | 98.49 | 138.86 | 101.06 |
| Clase G USD (C) | LU0119086162 | 203,334.890 | USD | 29.56 | 41.02 | 29.05 |
| Clase I USD (C) | LU0119082419 | 125.995 | USD | 3,694.97 | 5,063.46 | 3,540.71 |
| Clase I2 USD AD (D) | LU1880382806 | 5.000 | USD | 1,096.63 | 1,509.35 | 1,051.13 |
| Clase I2 USD (C) | LU1882444836 | 35,796.470 | USD | 1,152.71 | 1,579.02 | 1,098.49 |
| Clase M USD (C) | LU0329440605 | 22.708 | USD | 114.56 | 156.92 | 109.84 |
| Clase M2 EUR AD (D) | LU1882445056 | 11.686 | EUR | 1,214.17 | 1,473.13 | 1,086.43 |
| Clase M2 EUR (C) | LU1882444919 | 5,456.322 | EUR | 1,230.56 | 1,485.28 | 1,090.46 |
| Clase R2 EUR (C) | LU1882445130 | 1,782.054 | EUR | 60.98 | 73.81 | 54.35 |
| Clase R2 USD (C) | LU1882445213 | 100.000 | USD | 55.84 | 76.67 | 53.47 |
| Clase T USD (C) | LU1882445304 | - | USD | - | 75.14 | 53.75 |
| Clase U USD (C) | LU1882445486 | - | USD | - | - | 53.67 |
| Clase Z EUR (C) | LU2040439908 | 166.533 | EUR | 1,185.28 | 1,426.81 | 1,050.33 |
| Total Patrimonio Neto | | | USD | 180,119,738 | 272,006,005 | 191,908,143 |

China Equity

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|----------------------|--------------|--------------------|--------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A EUR AD (D) | LU1880383101 | 182.650 | EUR | 54.72 | 74.25 | 57.72 |
| Clase A EUR (C) | LU1882445569 | 6,761,463.530 | EUR | 16.08 | 21.83 | 16.97 |
| Clase A USD AD (D) | LU1880383283 | 122,861.068 | USD | 50.50 | 77.80 | 57.25 |
| Clase A USD (C) | LU1882445643 | 5,023,245.470 | USD | 16.81 | 25.88 | 19.05 |
| Clase A2 USD AD (D) | LU1880383440 | 2,539.506 | USD | 51.50 | 79.48 | 57.92 |
| Clase A2 USD (C) | LU1880383366 | 503,976.461 | USD | 51.51 | 79.49 | 57.92 |
| Clase A5 EUR (C) | LU2070305623 | 2,379,057.932 | EUR | 53.67 | 72.54 | 56.25 |
| Clase B USD (C) | LU1882445726 | 859,833.976 | USD | 13.97 | 21.68 | 15.89 |
| Clase C EUR (C) | LU1882445999 | 116,295.182 | EUR | 14.52 | 19.85 | 15.36 |
| Clase C USD (C) | LU1882446021 | 38,646.603 | USD | 15.17 | 23.53 | 17.25 |
| Clase E2 EUR (C) | LU1882446294 | 5,186,299.228 | EUR | 17.721 | 23.999 | 18.385 |
| Clase F EUR (C) | LU1882446377 | 2,300,061.293 | EUR | 14.411 | 19.702 | 15.396 |
| Clase F2 USD (C) | LU1880383523 | 443,824.768 | USD | 5.035 | 7.828 | 5.748 |
| Clase G EUR (C) | LU1882446450 | 7,161,128.742 | EUR | 4.828 | 6.571 | 5.111 |
| Clase G USD (C) | LU1880383796 | 7,802,860.301 | USD | 5.022 | 7.752 | 5.716 |
| Clase H EUR (C) | LU2339089240 | 3,540.028 | EUR | 807.95 | 1,079.64 | - |
| Clase I USD (C) | LU1880383879 | 1,957.167 | USD | 1,048.18 | 1,592.12 | 1,159.63 |
| Clase I2 EUR (C) | LU1882446534 | 202,814.077 | EUR | 20.44 | 27.43 | 20.83 |
| Clase I2 GBP (C) | LU2259109523 | 5.000 | GBP | 784.26 | 1,049.84 | - |
| Clase I2 USD (C) | LU1882446617 | 290,497.293 | USD | 21.36 | 32.53 | 23.39 |
| Clase I2 USD MD2 (D) | LU1880384091 | 141.401 | USD | 1,025.82 | 1,586.30 | 1,155.06 |
| Clase M USD (C) | LU1880384174 | 1,496.490 | USD | 1,044.13 | 1,587.33 | 1,158.08 |
| Clase M2 EUR (C) | LU1882446708 | 6,066.782 | EUR | 2,127.87 | 2,857.63 | 2,170.82 |
| Clase P2 USD (C) | LU1882446880 | 100.000 | USD | 70.61 | 107.77 | 77.69 |
| Clase Q-I4 USD (C) | LU1880384331 | 27,896.592 | USD | 1,076.03 | 1,636.73 | 1,175.79 |
| Clase Q-I9 USD (C) | LU1880384414 | - | USD | - | - | 1,179.00 |
| Clase Q-X USD (C) | LU1880384687 | - | USD | - | 1,589.49 | 1,159.23 |

China Equity

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|------------------------------|--------------|--------------------|------------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase R USD (C) | LU1880385148 | 6,090.916 | USD | 52.03 | 79.21 | 57.85 |
| Clase R2 EUR (C) | LU1882446963 | 8,323.047 | EUR | 57.29 | 77.10 | 58.69 |
| Clase R2 GBP (C) | LU2259109879 | 100.000 | GBP | 39.06 | 52.42 | - |
| Clase R2 USD (C) | LU1882447003 | 100.000 | USD | 48.95 | 74.71 | 53.85 |
| Clase T USD (C) | LU1882447185 | 34,398.055 | USD | 48.34 | 75.00 | 54.97 |
| Clase U USD (C) | LU1882447268 | 172,379.336 | USD | 46.77 | 72.57 | 53.18 |
| Clase X USD (C) | LU2034728381 | 5.000 | USD | 1,164.71 | 1,758.44 | 1,253.85 |
| Clase Z EUR (C) | LU2040440070 | 263.433 | EUR | 1,150.28 | 1,534.08 | 1,178.22 |
| Total Patrimonio Neto | | | EUR | 629,628,595 | 727,153,939 | 509,214,883 |

Emerging Europe and Mediterranean Equity*

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|------------------------------|--------------|--------------------|------------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A CZK (C) | LU1882447342 | 385,959.883 | CZK | 342.11 | 500.39 | 409.25 |
| Clase A EUR (C) | LU1882447425 | 2,289,757.228 | EUR | 13.83 | 19.62 | 15.36 |
| Clase A USD AD (D) | LU1882447771 | 3,361.747 | USD | 13.00 | 21.18 | 16.02 |
| Clase A USD (C) | LU1882447698 | 667,999.990 | USD | 14.46 | 23.26 | 17.26 |
| Clase B EUR (C) | LU1882447854 | 1,788.973 | EUR | 11.35 | 16.23 | 12.79 |
| Clase B USD (C) | LU1882447938 | 158,633.650 | USD | 11.87 | 19.25 | 14.38 |
| Clase C EUR (C) | LU1882448076 | 278,452.206 | EUR | 12.17 | 17.40 | 13.72 |
| Clase C USD AD (D) | LU1882448233 | 307.000 | USD | 12.00 | 19.60 | 14.81 |
| Clase C USD (C) | LU1882448159 | 16,685.241 | USD | 12.72 | 20.63 | 15.41 |
| Clase E2 EUR (C) | LU1882448316 | 746,362.725 | EUR | 15.049 | 21.306 | 16.633 |
| Clase F EUR (C) | LU1882448407 | 572,864.271 | EUR | 11.950 | 17.024 | 13.416 |
| Clase G EUR (C) | LU1882448589 | 29,089.607 | EUR | 3.794 | 5.399 | 4.236 |
| Clase I2 EUR (C) | LU1882448662 | 9,060.716 | EUR | 17.38 | 24.44 | 18.91 |
| Clase I2 USD (C) | LU1882448746 | 69,955.368 | USD | 18.16 | 28.98 | 21.23 |
| Clase M2 EUR (C) | LU1882448829 | 794.561 | EUR | 777.48 | 1,093.93 | 846.50 |
| Clase R2 EUR (C) | LU1882449041 | 1,360.080 | EUR | 43.71 | 61.66 | 47.87 |
| Clase T EUR (C) | LU1882449124 | 13.005 | EUR | 42.56 | 60.90 | 47.99 |
| Clase T USD (C) | LU1882449397 | 6,558.777 | USD | 44.51 | 72.14 | 53.84 |
| Clase U EUR (C) | LU1882449470 | 1,978.875 | EUR | 42.43 | 60.68 | 47.85 |
| Clase U USD (C) | LU1882449553 | 71,193.276 | USD | 44.38 | 71.99 | 53.76 |
| Clase Z EUR (C) | LU2110860090 | - | EUR | - | 1,355.32 | - |
| Total Patrimonio Neto | | | EUR | 75,333,693 | 110,803,761 | 104,498,240 |

Emerging Markets Equity Focus

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|---------------------|--------------|--------------------|--------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A CHF Hgd (C) | LU1808314444 | 19,543.815 | CHF | 83.46 | 117.85 | 86.61 |
| Clase A EUR AD (D) | LU0552028341 | 113,429.414 | EUR | 147.69 | 180.71 | 134.68 |
| Clase A EUR (C) | LU0552028184 | 1,480,850.408 | EUR | 148.64 | 181.86 | 135.45 |
| Clase A EUR Hgd (C) | LU0613075240 | 478,361.319 | EUR | 96.89 | 136.70 | 97.44 |
| Clase A USD AD (D) | LU0319686076 | 71,438.583 | USD | 163.55 | 226.98 | 160.21 |
| Clase A USD (C) | LU0319685854 | 382,146.926 | USD | 113.73 | 157.86 | 111.42 |
| Clase A2 EUR (C) | LU2070309880 | 220,857.621 | EUR | 53.01 | 64.96 | 48.36 |

* Este Subfondo se ha suspendido/los datos comunicados son el VL no oficial, véase más información en la Nota 1.

Emerging Markets Equity Focus

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|------------------------------|--------------|--------------------|------------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A2 USD (C) | LU0823040885 | 43,178.538 | USD | 115.06 | 159.95 | 112.73 |
| Clase A5 EUR (C) | LU2032055209 | 1,478,425.869 | EUR | 56.62 | 69.02 | 51.09 |
| Clase A6 EUR (C) | LU2032055464 | 16,154.399 | EUR | 55.81 | 68.30 | 50.96 |
| Clase E2 EUR (C) | LU2036674005 | 5,422,633.287 | EUR | 5.558 | 6.787 | 5.032 |
| Clase F USD (C) | LU2018721543 | 50,248.060 | USD | 5.109 | 7.143 | 5.071 |
| Clase F2 USD (C) | LU0557857595 | 14,438.151 | USD | 100.50 | 140.90 | 100.15 |
| Clase G EUR (C) | LU0552028770 | 703,631.519 | EUR | 146.70 | 179.98 | 134.45 |
| Clase G USD (C) | LU0319686159 | 164,076.364 | USD | 106.80 | 148.63 | 105.16 |
| Clase H USD (C) | LU1998918046 | 12,365.547 | USD | 1,150.71 | 1,572.89 | 1,089.89 |
| Clase I EUR Hgd (C) | LU1534104887 | - | EUR | - | 1,513.72 | 1,045.84 |
| Clase I USD (C) | LU0319685342 | 111,024.587 | USD | 1,258.82 | 1,729.52 | 1,210.58 |
| Clase I2 EUR (C) | LU2098275659 | 120,809.000 | EUR | 1,001.56 | 1,213.55 | 892.79 |
| Clase I2 GBP (C) | LU1897303738 | 5.000 | GBP | 1,103.06 | 1,332.76 | 1,038.25 |
| Clase I2 SEK (C) | LU2384576026 | 34,336.104 | SEK | 9,168.85 | - | - |
| Clase J2 USD (C) | LU2085675788 | 85,705.010 | USD | 985.90 | 1,351.02 | 938.53 |
| Clase M USD (C) | LU0329442304 | 444,129.518 | USD | 133.12 | 182.90 | 128.00 |
| Clase M2 EUR (C) | LU2237439190 | 4,615.496 | EUR | 1,022.09 | 1,237.82 | - |
| Clase M2 USD (C) | LU2002720568 | 138,836.320 | USD | 1,134.13 | 1,558.00 | 1,085.00 |
| Clase OR USD AD (D) | LU1534102162 | - | USD | - | - | 1,121.42 |
| Clase P2 USD (C) | LU2052289340 | 100.000 | USD | 52.61 | 72.40 | 50.52 |
| Clase Q-A5 CZK (C) | LU1706528780 | 92.786 | CZK | 2,772.72 | 3,502.45 | 2,722.21 |
| Clase Q-A5 PLN Hgd (C) | LU1706531222 | 1.000 | PLN | 375.04 | 516.80 | 368.71 |
| Clase Q-A5 USD (C) | LU1706528947 | 1.000 | USD | 92.59 | 128.88 | 91.16 |
| Clase Q-I GBP (C) | LU1891089317 | 201,592.200 | GBP | 1,090.93 | 1,310.20 | 1,014.44 |
| Clase Q-I4 USD (C) | LU0729060128 | 49,027.817 | USD | 1,653.21 | 2,259.54 | 1,565.54 |
| Clase Q-I8 USD (C) | LU0906530919 | 66,933.428 | USD | 1,119.24 | 1,534.94 | 1,067.12 |
| Clase Q-OF EUR (C) | LU1600318916 | 4,579.000 | EUR | 1,174.38 | 1,410.19 | 1,028.15 |
| Clase Q-X USD (C) | LU0319685698 | 10,570.721 | USD | 1,349.04 | 1,848.67 | 1,291.28 |
| Clase R EUR Hgd AD (D) | LU0823040539 | - | EUR | - | 50.89 | 90.12 |
| Clase R EUR Hgd (C) | LU0823040455 | 7,065.948 | EUR | 89.70 | 125.40 | 91.71 |
| Clase R GBP Hgd (C) | LU0987197331 | 168.000 | GBP | 108.07 | 150.12 | 105.81 |
| Clase R USD (C) | LU1661675402 | 3,020.314 | USD | 104.47 | 143.75 | 100.77 |
| Clase X USD (C) | LU1998920885 | 19,642.588 | USD | 1,164.22 | 1,584.90 | 1,093.84 |
| Total Patrimonio Neto | | | USD | 1,701,303,660 | 2,608,240,036 | 1,697,100,851 |

Emerging Markets Equity ESG Improvers

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|---------------------|--------------|--------------------|--------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A2 EUR (C) | LU2386146430 | 100.000 | EUR | 48.24 | - | - |
| Clase A2 USD (C) | LU2386146513 | 100.000 | USD | 45.53 | - | - |
| Clase E2 EUR (C) | LU2386147164 | 1,000.000 | EUR | 4.801 | - | - |
| Clase F EUR (C) | LU2490078628 | 1,000.000 | EUR | 5.013 | - | - |
| Clase G EUR (C) | LU2490078891 | 1,000.000 | EUR | 5.014 | - | - |
| Clase H USD QD (D) | LU2386146786 | 18,634.071 | USD | 903.15 | - | - |
| Clase I2 USD (C) | LU2386146604 | 5.000 | USD | 913.83 | - | - |
| Clase M2 USD QD (D) | LU2386146869 | 5.000 | USD | 903.23 | - | - |
| Clase R2 USD (C) | LU2386147081 | 100.000 | USD | 45.64 | - | - |
| Clase R3 GBP (C) | LU2462612297 | 100.000 | GBP | 50.15 | - | - |

Emerging Markets Equity ESG Improvers

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|------------------------------|--------------|--------------------|------------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase Z USD QD (D) | LU2386146943 | 2,588.388 | USD | 942.76 | - | - |
| Total Patrimonio Neto | | | USD | 19,314,343 | - | - |

Emerging World Equity

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|------------------------------|--------------|--------------------|------------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A CZK Hgd (C) | LU1049754457 | 44,757.686 | CZK | 2,423.15 | 3,218.57 | 2,271.60 |
| Clase A EUR AD (D) | LU0557858213 | 20,090.719 | EUR | 138.82 | 164.86 | 121.87 |
| Clase A EUR (C) | LU0557858130 | 1,185,903.226 | EUR | 143.62 | 170.57 | 126.09 |
| Clase A USD AD (D) | LU0347592270 | 34,374.298 | USD | 105.09 | 141.57 | 99.12 |
| Clase A USD (C) | LU0347592197 | 415,204.281 | USD | 108.55 | 146.23 | 102.38 |
| Clase A2 USD (C) | LU0823041008 | - | USD | - | - | 102.28 |
| Clase B USD (C) | LU1882465674 | 102.131 | USD | 51.60 | 70.26 | 49.58 |
| Clase C EUR (C) | LU1882465757 | 13,751.122 | EUR | 54.98 | 66.01 | 49.19 |
| Clase C USD (C) | LU1882465831 | 28,656.075 | USD | 51.58 | 70.24 | 49.57 |
| Clase E2 EUR (C) | LU1882465914 | 3,660,287.787 | EUR | 5.730 | 6.789 | 4.991 |
| Clase F EUR (C) | LU1882466052 | 3,132,404.478 | EUR | 5.553 | 6.640 | 4.941 |
| Clase F2 USD (C) | LU0557858304 | 11,628.331 | USD | 91.03 | 123.80 | 87.24 |
| Clase G EUR (C) | LU1882466136 | 91,067.003 | EUR | 5.622 | 6.694 | 4.962 |
| Clase G USD (C) | LU0347592353 | 35,687.335 | USD | 102.58 | 138.56 | 97.27 |
| Clase H EUR (C) | LU1998918392 | 5.000 | EUR | 1,211.58 | 1,416.19 | 1,027.25 |
| Clase I EUR (C) | LU0906531487 | 53,666.215 | EUR | 1,509.20 | 1,774.22 | 1,299.06 |
| Clase I USD (C) | LU0347592437 | 20,932.578 | USD | 1,219.24 | 1,626.27 | 1,127.69 |
| Clase I2 EUR (C) | LU1882466219 | 1,236.660 | EUR | 1,174.40 | 1,380.24 | 1,006.70 |
| Clase I2 GBP (C) | LU2052289266 | 5.000 | GBP | 1,106.30 | 1,296.64 | 1,001.47 |
| Clase I2 USD (C) | LU1882466300 | 21,357.962 | USD | 1,101.98 | 1,469.15 | 1,014.85 |
| Clase M EUR (C) | LU0906531644 | - | EUR | - | - | 105.98 |
| Clase M USD (C) | LU0347591975 | 87,559.086 | USD | 133.87 | 178.51 | 123.78 |
| Clase M2 EUR (C) | LU1882466482 | 8,789.777 | EUR | 1,176.07 | 1,381.65 | 1,007.23 |
| Clase O EUR (C) | LU1327395288 | 161,094.722 | EUR | 1,596.07 | 1,858.26 | 1,342.54 |
| Clase P2 USD (C) | LU1882466565 | 461.320 | USD | 54.51 | 72.92 | 50.54 |
| Clase Q-01 USD (C) | LU0552028853 | 204,105.961 | USD | 1,467.90 | 1,940.57 | 1,329.13 |
| Clase R EUR (C) | LU1737510872 | 212.000 | EUR | 114.20 | 134.55 | 98.44 |
| Clase R USD AD (D) | LU0823041933 | - | USD | - | 167.36 | 117.22 |
| Clase R USD (C) | LU0823041859 | 4,353.086 | USD | 134.03 | 179.40 | 124.79 |
| Clase R2 EUR (C) | LU1882466649 | 79.742 | EUR | 58.29 | 68.67 | 50.20 |
| Clase R2 USD (C) | LU1882466722 | 100.000 | USD | 53.32 | 71.26 | 49.34 |
| Clase T USD (C) | LU1882467027 | - | USD | - | - | 49.60 |
| Clase U EUR (C) | LU1882467290 | - | EUR | - | - | 49.18 |
| Clase U USD (C) | LU1882467373 | - | USD | - | - | 49.57 |
| Clase X EUR (C) | LU1882467456 | 40,372.392 | EUR | 1,209.27 | 1,407.92 | 1,017.18 |
| Clase Z USD (C) | LU2031984854 | 2,031.862 | USD | 1,037.48 | 1,378.42 | 952.07 |
| Total Patrimonio Neto | | | USD | 1,061,875,533 | 1,314,896,873 | 1,292,086,883 |

Latin America Equity

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|------------------------------|--------------|--------------------|------------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A EUR (C) | LU0552029406 | 84,968.018 | EUR | 69.25 | 76.50 | 55.74 |
| Clase A USD AD (D) | LU0201602173 | 5,552.834 | USD | 334.14 | 422.71 | 293.75 |
| Clase A USD (C) | LU0201575346 | 78,186.716 | USD | 395.94 | 496.00 | 341.51 |
| Clase A2 USD AD (D) | LU0823046577 | 62.804 | USD | 336.88 | 427.23 | 295.96 |
| Clase A2 USD (C) | LU0823046494 | 28,679.446 | USD | 395.28 | 497.05 | 341.97 |
| Clase A5 EUR (C) | LU2070308213 | 100.000 | EUR | 44.36 | 48.81 | 35.36 |
| Clase F2 USD (C) | LU0557869764 | 10,218.945 | USD | 48.77 | 61.85 | 42.92 |
| Clase G EUR (C) | LU0552029661 | 21,905.294 | EUR | 68.52 | 75.89 | 55.35 |
| Clase G USD (C) | LU0201575858 | 11,930.666 | USD | 370.36 | 465.46 | 321.33 |
| Clase I USD AD (D) | LU0201602413 | 21.300 | USD | 1,160.87 | 1,468.49 | 1,025.11 |
| Clase I USD (C) | LU0201576070 | 288.830 | USD | 4,343.03 | 5,383.56 | 3,672.31 |
| Clase I2 GBP (C) | LU2052288961 | 5.000 | GBP | 874.65 | 955.96 | 726.97 |
| Clase M USD (C) | LU0329447527 | 17,830.892 | USD | 69.79 | 86.54 | 59.13 |
| Clase Q-X USD (C) | LU0276938817 | 0.986 | USD | 1,275.50 | 1,580.21 | 1,077.24 |
| Clase R USD AD (D) | LU0823047112 | 786.033 | USD | 71.66 | 90.65 | 63.20 |
| Clase R USD (C) | LU0823047039 | 4,002.914 | USD | 81.58 | 101.34 | 69.22 |
| Total Patrimonio Neto | | | USD | 59,725,986 | 86,612,812 | 61,759,410 |

Equity MENA

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|------------------------------|--------------|--------------------|------------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A EUR (C) | LU0569690554 | 14,328.990 | EUR | 289.61 | 232.05 | 172.63 |
| Clase A EUR Hgd (C) | LU0569690471 | 20,391.405 | EUR | 183.43 | 168.46 | 119.89 |
| Clase A USD AD (D) | LU0568614084 | 513.317 | USD | 203.83 | 185.49 | 132.62 |
| Clase A USD (C) | LU0568613946 | 21,149.637 | USD | 210.52 | 191.25 | 134.73 |
| Clase A2 USD (C) | LU0823047385 | 68,890.798 | USD | 211.27 | 192.23 | 135.56 |
| Clase F2 EUR Hgd (C) | LU0568614597 | 3,200.977 | EUR | 159.77 | 148.35 | 106.61 |
| Clase F2 USD (C) | LU0568614324 | 3,638.722 | USD | 183.56 | 168.44 | 119.80 |
| Clase G EUR Hgd (C) | LU0568614241 | 14,614.606 | EUR | 172.81 | 159.30 | 113.68 |
| Clase G USD (C) | LU0568614167 | 19,575.239 | USD | 200.69 | 182.88 | 129.23 |
| Clase I EUR Hgd (C) | LU0568613607 | 25.551 | EUR | 1,963.78 | 1,785.41 | 1,257.92 |
| Clase I USD AD (D) | LU0568613516 | 10.000 | USD | 2,090.10 | 1,897.75 | 1,361.02 |
| Clase I USD (C) | LU0568613433 | 18,008.099 | USD | 2,260.96 | 2,031.77 | 1,419.30 |
| Clase M USD (C) | LU0568613789 | 95,769.855 | USD | 166.38 | 149.52 | 104.43 |
| Clase Z USD QD (D) | LU2070304147 | 170.000 | USD | 843.16 | - | - |
| Total Patrimonio Neto | | | USD | 91,998,292 | 60,570,950 | 52,304,896 |

New Silk Road

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|------------------|--------------|--------------------|--------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A EUR (C) | LU1941681014 | 1,379,543.667 | EUR | 120.19 | 142.30 | 105.26 |
| Clase F EUR (C) | LU2018721386 | 98,818.849 | EUR | 5.837 | 6.977 | 5.216 |
| Clase F2 EUR (C) | LU1941681105 | 237.152 | EUR | 120.22 | 144.04 | 106.40 |
| Clase G EUR (C) | LU1941681873 | 1,571,582.179 | EUR | 119.19 | 141.40 | 105.13 |
| Clase H EUR (C) | LU2036674690 | 69,291.546 | EUR | 1,298.27 | 1,517.47 | 1,093.38 |
| Clase I EUR (C) | LU1941681287 | 2,394.010 | EUR | 1,238.86 | 1,452.99 | 1,067.67 |

New Silk Road

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|------------------------------|--------------|--------------------|------------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase I USD (C) | LU1941681360 | 10.000 | USD | 1,148.72 | 1,528.35 | 1,065.54 |
| Clase I2 GBP (C) | LU2031984268 | 5.000 | GBP | 1,246.13 | 1,459.09 | 1,118.12 |
| Clase M EUR (C) | LU1941681444 | 30,557.623 | EUR | 122.99 | 144.84 | 106.55 |
| Clase R EUR (C) | LU1941681790 | 4,527.087 | EUR | 122.90 | 144.43 | 106.48 |
| Clase R USD (C) | LU1941681527 | 972.000 | USD | 114.06 | 152.04 | 106.22 |
| Total Patrimonio Neto | | | USD | 471,594,951 | 512,874,351 | 58,427,724 |

Russian Equity*

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|------------------------------|--------------|--------------------|------------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A EUR (C) | LU1883867761 | 152,032.902 | EUR | 7.12 | 78.22 | 58.17 |
| Clase A USD (C) | LU1883867845 | 28,141.254 | USD | 7.46 | 93.01 | 65.38 |
| Clase C EUR (C) | LU1883867928 | 4,124.421 | EUR | 7.98 | 88.39 | 66.15 |
| Clase C HUF (C) | LU1883868066 | 313.176 | HUF | 3,168.49 | 31,033.66 | 23,423.80 |
| Clase E2 EUR (C) | LU1883868140 | 1,934,003.461 | EUR | 0.736 | 8.085 | 5.979 |
| Clase F EUR (C) | LU1883868223 | 1,037,526.683 | EUR | 0.675 | 7.446 | 5.564 |
| Clase G EUR (C) | LU1883868496 | 681,460.570 | EUR | 0.687 | 7.562 | 5.644 |
| Clase M2 EUR (C) | LU1883868579 | 1,314.000 | EUR | 157.54 | 1,718.71 | 1,260.44 |
| Clase R2 EUR (C) | LU1883868652 | 748.988 | EUR | 7.53 | 82.45 | 60.64 |
| Clase Z EUR (C) | LU2414850565 | 31,662.795 | EUR | 88.97 | - | - |
| Total Patrimonio Neto | | | EUR | 6,939,652 | 54,037,994 | 44,756,905 |

SBI FM India Equity

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|----------------------|--------------|--------------------|--------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A EUR AD (D) | LU0552029315 | 11,380.268 | EUR | 199.94 | 191.08 | 135.51 |
| Clase A EUR (C) | LU0552029232 | 231,050.722 | EUR | 199.15 | 190.33 | 134.91 |
| Clase A USD AD (D) | LU0236502158 | 10,160.211 | USD | 238.07 | 258.09 | 173.86 |
| Clase A USD (C) | LU0236501697 | 105,245.559 | USD | 293.41 | 318.08 | 213.77 |
| Clase A2 USD (C) | LU0823045413 | 44,771.975 | USD | 302.98 | 328.96 | 221.92 |
| Clase A5 EUR (C) | LU2032056785 | 100.000 | EUR | 67.48 | 64.24 | 45.30 |
| Clase F2 USD (C) | LU0557865937 | 19,741.653 | USD | 154.04 | 168.68 | 114.76 |
| Clase G USD (C) | LU0236502315 | 118,854.074 | USD | 275.35 | 299.41 | 201.66 |
| Clase I USD AD (D) | LU0236502661 | 1.841 | USD | 1,177.40 | 1,262.56 | 845.40 |
| Clase I USD (C) | LU0236502588 | 1,969.771 | USD | 3,324.23 | 3,564.80 | 2,368.93 |
| Clase I2 GBP (C) | LU2052289183 | 30.683 | GBP | 1,292.18 | 1,219.44 | 909.30 |
| Clase I2 USD (C) | LU2330498754 | 5.000 | USD | 1,024.59 | 1,099.77 | - |
| Clase I2 USD MD2 (D) | LU0276940391 | 695.717 | USD | 1,187.04 | 1,275.33 | 851.53 |
| Clase M USD (C) | LU0329446719 | 21,746.968 | USD | 162.86 | 174.66 | 115.85 |
| Clase M2 USD (C) | LU2002724123 | 3,806.895 | USD | 1,261.40 | 1,353.34 | 902.16 |
| Clase O USD (C) | LU0557866406 | 5.270 | USD | 1,228.34 | 1,306.07 | 862.83 |
| Clase P2 USD (C) | LU2052289852 | 100.000 | USD | 61.01 | 65.58 | 43.80 |
| Clase Q-I4 USD (C) | LU0236503040 | 657,708.357 | USD | 356.47 | 381.87 | 254.18 |
| Clase Q-I6 USD (C) | LU1880406837 | 9,712.013 | USD | 1,187.22 | 1,276.31 | 852.51 |
| Clase Q-I9 USD (C) | LU0351777106 | 451.000 | USD | 229.56 | 245.56 | 163.19 |
| Clase R2 GBP (C) | LU2259110612 | 100.000 | GBP | 57.95 | 54.82 | - |

* Este Subfondo se ha suspendido/los datos comunicados son el VL no oficial, véase más información en la Nota 1.

SBI FM India Equity

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|------------------------------|--------------|--------------------|------------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase X USD (C) | LU2034728548 | 5.000 | USD | 1,336.71 | 1,421.25 | 938.88 |
| Total Patrimonio Neto | | | USD | 395,005,859 | 717,748,949 | 1,215,288,798 |

Equity Emerging Conservative

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|------------------------------|--------------|---------------------|------------|----------------------|----------------------|----------------------|
| | | 12 de julio de 2021 | | 12 de julio de 2021 | 30/06/2021 | 30/06/2020 |
| Clase AHE (C) | LU0945154085 | 96,305.645 | EUR | 89.09 | 90.62 | 70.15 |
| Clase AU (C) | LU0945153863 | 1,060.942 | USD | 118.36 | 119.88 | 91.58 |
| Clase FHE (C) | LU0945154671 | 3,197.698 | EUR | 82.64 | 84.09 | 65.99 |
| Clase FU (C) | LU0945154598 | 961.545 | USD | 99.91 | 101.23 | 78.45 |
| Clase IHE (C) | LU0945153277 | 75.505 | EUR | 950.27 | 966.35 | 740.69 |
| Clase IU (C) | LU0945152972 | 3.000 | USD | 1,244.98 | 1,260.67 | 954.19 |
| Clase I8 (C) | LU0945153350 | - | EUR | - | - | 1,179.23 |
| Clase I9U (C) | LU2052288029 | - | USD | - | - | 900.76 |
| Clase SHE (C) | LU0945154242 | 11,951.960 | EUR | 98.69 | 100.39 | 78.00 |
| Clase SU (C) | LU0945154168 | 3,225.795 | USD | 114.60 | 116.08 | 89.06 |
| Total Patrimonio Neto | | | USD | 12,576,316 | 12,780,893 | 48,803,604 |

Euroland Equity Dynamic Multi Factors

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|------------------------------|--------------|--------------------|------------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A EUR (C) | LU1691800590 | 270,850.637 | EUR | 104.29 | 119.00 | 95.05 |
| Clase I EUR (C) | LU1691800673 | 68,658.188 | EUR | 1,071.47 | 1,216.22 | 964.43 |
| Clase Q-X EUR (C) | LU1691800830 | 338,064.834 | EUR | 1,076.32 | 1,221.68 | 968.69 |
| Clase R EUR (C) | LU1691800756 | 100.000 | EUR | 50.90 | 57.97 | - |
| Total Patrimonio Neto | | | EUR | 465,683,547 | 451,525,170 | 373,590,179 |

Euroland Equity Risk Parity

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|------------------------------|--------------|--------------------|------------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A EUR (C) | LU1328850950 | 4,214.582 | EUR | 126.63 | 143.06 | 114.42 |
| Clase A5 EUR (C) | LU2070306944 | 100.000 | EUR | 50.03 | 56.50 | 45.08 |
| Clase I EUR AD (D) | LU1328850521 | 123,880.433 | EUR | 1,157.98 | 1,325.30 | 1,071.61 |
| Clase I EUR (C) | LU1328850448 | 2,419.648 | EUR | 106,402.47 | 119,753.26 | 95,205.76 |
| Clase Q-X EUR (C) | LU1328850877 | - | EUR | - | - | 66,138.07 |
| Clase X EUR (C) | LU2034727490 | 5.000 | EUR | 1,113.79 | 1,240.86 | 984.32 |
| Total Patrimonio Neto | | | EUR | 401,451,332 | 578,038,240 | 658,067,812 |

European Equity Conservative

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|---------------------|--------------|--------------------|--------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A CHF Hgd (C) | LU1808314287 | 27,734.304 | CHF | 109.53 | 118.93 | 99.67 |

European Equity Conservative

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|------------------------------|--------------|--------------------|------------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A EUR AD (D) | LU0755949921 | 511,634.878 | EUR | 152.40 | 166.21 | 138.94 |
| Clase A EUR (C) | LU0755949848 | 2,017,101.311 | EUR | 174.07 | 188.52 | 157.10 |
| Clase A2 EUR (C) | LU1103154495 | 81,598.128 | EUR | 109.33 | 118.58 | 99.40 |
| Clase A5 EUR (C) | LU2032055977 | 3,125.921 | EUR | 52.62 | 56.78 | 47.11 |
| Clase F EUR (C) | LU2018720651 | 5,507.438 | EUR | 5.142 | 5.605 | 4.709 |
| Clase F2 EUR (C) | LU0755950184 | 16,251.149 | EUR | 157.01 | 171.55 | 144.82 |
| Clase G EUR (C) | LU0755950002 | 176,544.310 | EUR | 174.08 | 188.99 | 157.74 |
| Clase G USD Hgd (C) | LU1399296596 | - | USD | - | - | 104.67 |
| Clase H EUR (C) | LU1998919283 | 5.000 | EUR | 1,104.73 | 1,180.57 | 974.67 |
| Clase I EUR AD (D) | LU0755949509 | 1.000 | EUR | 887.64 | - | 1,137.77 |
| Clase I EUR (C) | LU0755949418 | 45,820.786 | EUR | 3,005.26 | 3,217.68 | 2,656.11 |
| Clase I2 EUR (C) | LU2031984698 | 810.984 | EUR | 1,078.45 | 1,155.77 | 956.94 |
| Clase M EUR (C) | LU0755949681 | 33,423.061 | EUR | 232.15 | 248.94 | 205.46 |
| Clase M2 EUR (C) | LU2002721533 | - | EUR | - | 1,171.92 | 971.24 |
| Clase Q-I11 EUR (C) | LU1103155468 | 34,085.517 | EUR | 1,417.68 | 1,517.80 | 1,255.39 |
| Clase Q-I17 EUR (C) | LU1737510526 | 1,069,862.059 | EUR | 115.54 | 123.70 | 101.66 |
| Clase Q-OF EUR (C) | LU1567497968 | 2,788.000 | EUR | 1,267.69 | 1,352.48 | 1,114.64 |
| Clase R EUR (C) | LU0945156700 | 197,811.462 | EUR | 118.43 | 127.11 | 104.77 |
| Clase X EUR (C) | LU2034727656 | 5.000 | EUR | 1,135.79 | 1,209.45 | 995.03 |
| Clase Z EUR AD (D) | LU1638831559 | 11,436.478 | EUR | 1,071.48 | 1,166.35 | 974.13 |
| Clase Z EUR (C) | LU1600319484 | - | EUR | - | - | 1,073.77 |
| Total Patrimonio Neto | | | EUR | 832,025,476 | 839,853,833 | 1,319,074,647 |

European Equity Dynamic Multi Factors

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|------------------------------|--------------|--------------------|------------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A EUR (C) | LU1691800913 | 18,626.197 | EUR | 113.01 | 123.15 | 98.34 |
| Clase A5 EUR (C) | LU2070307165 | 100.000 | EUR | 51.83 | 56.47 | 45.05 |
| Clase I EUR (C) | LU1691801051 | 86,726.434 | EUR | 1,167.65 | 1,264.76 | 1,004.34 |
| Clase M2 EUR (C) | LU2298072187 | 5.000 | EUR | 1,041.69 | 1,129.96 | - |
| Clase Q-X EUR (C) | LU1691801218 | 39,028.491 | EUR | 1,165.14 | 1,262.11 | 1,002.12 |
| Clase R EUR (C) | LU1691801135 | 100.000 | EUR | 54.10 | 58.77 | - |
| Total Patrimonio Neto | | | EUR | 148,860,730 | 134,365,540 | 102,611,495 |

European Equity Risk Parity

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|------------------------------|--------------|--------------------|------------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A EUR (C) | LU1691800087 | 801.100 | EUR | 47.72 | 52.48 | - |
| Clase A5 EUR (C) | LU2070307249 | 100.000 | EUR | 52.34 | 57.58 | 45.25 |
| Clase I EUR AD (D) | LU1691800244 | 17,513.719 | EUR | 1,072.47 | 1,196.73 | 954.55 |
| Clase I EUR (C) | LU1691800160 | 45,931.602 | EUR | 1,158.36 | 1,269.90 | 994.32 |
| Total Patrimonio Neto | | | EUR | 72,031,861 | 75,804,869 | 96,219,448 |

Global Equity Conservative

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|------------------------------|--------------|--------------------|------------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A EUR AD (D) | LU0985951473 | 123,327.910 | EUR | 147.56 | 142.83 | 126.14 |
| Clase A EUR (C) | LU0985951127 | 391,573.343 | EUR | 196.98 | 190.66 | 168.39 |
| Clase A EUR Hgd (C) | LU0987200739 | 23,594.666 | EUR | 116.08 | 128.61 | 108.82 |
| Clase A USD AD (D) | LU0801842716 | 6,961.650 | USD | 161.06 | 176.83 | 147.91 |
| Clase A USD (C) | LU0801842559 | 115,186.787 | USD | 189.29 | 207.88 | 173.88 |
| Clase A2 USD (C) | LU1534099194 | 273,475.729 | USD | 114.19 | 124.15 | 104.21 |
| Clase F2 USD (C) | LU0801842989 | 3,052.533 | USD | 145.61 | 159.51 | 134.89 |
| Clase G EUR (C) | LU1534099434 | 10,054.741 | EUR | 133.95 | 130.12 | 115.43 |
| Clase G EUR Hgd (C) | LU1534098543 | 22,192.475 | EUR | 108.53 | 120.61 | 102.58 |
| Clase G USD (C) | LU0801842807 | 26,537.383 | USD | 181.96 | 200.53 | 168.49 |
| Clase H USD (C) | LU1998919952 | 5.000 | USD | 1,148.30 | 1,230.07 | 1,017.29 |
| Clase I EUR (C) | LU0801841585 | 8,845.480 | EUR | 2,430.57 | 2,334.13 | 2,042.16 |
| Clase I USD (C) | LU0801841312 | 1.509 | USD | 1,651.07 | 1,799.02 | 1,490.21 |
| Clase M2 EUR (C) | LU2002722267 | 5.000 | EUR | 1,205.42 | 1,142.88 | 1,001.97 |
| Clase O USD (C) | LU0801843102 | 5,696.984 | USD | 2,172.96 | 2,319.58 | 1,911.64 |
| Clase Q-I13 USD (C) | LU1650130260 | 2,470.603 | USD | 1,291.27 | 1,382.49 | 1,142.66 |
| Clase R EUR (C) | LU1638825668 | 1.000 | EUR | 140.61 | 134.73 | 117.70 |
| Clase X USD (C) | LU2034727573 | 5.000 | USD | 1,166.70 | 1,245.46 | 1,026.46 |
| Clase Z EUR (C) | LU1743287739 | 27,259.179 | EUR | 1,412.62 | 1,353.88 | 1,181.66 |
| Total Patrimonio Neto | | | USD | 244,203,899 | 269,939,363 | 221,395,368 |

Global Equity Dynamic Multi Factors

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|------------------------------|--------------|--------------------|------------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A USD (C) | LU1691801309 | 444.920 | USD | 127.28 | 144.83 | 108.66 |
| Clase I USD (C) | LU1691801564 | 1.000 | USD | 1,327.33 | 1,499.93 | 1,117.63 |
| Clase Q-I EUR (C) | LU1860902680 | 38,645.000 | EUR | 1,387.28 | 1,375.89 | 1,083.23 |
| Clase Q-X USD (C) | LU1691802026 | 68,495.435 | USD | 1,334.46 | 1,509.13 | 1,124.94 |
| Clase R USD (C) | LU1691801721 | 100.000 | USD | 50.85 | 57.72 | - |
| Clase X CAD (C) | LU2279408830 | 52,596.054 | CAD | 999.90 | 1,076.46 | - |
| Total Patrimonio Neto | | | USD | 188,285,839 | 218,851,592 | 156,745,127 |

European Convertible Bond

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|---------------------|--------------|--------------------|--------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A EUR AD (D) | LU0568615214 | 23,171.004 | EUR | 90.69 | 119.28 | 108.07 |
| Clase A EUR (C) | LU0568615057 | 110,152.366 | EUR | 95.65 | 125.80 | 113.97 |
| Clase A5 EUR (C) | LU2070307082 | 100.000 | EUR | 42.07 | 55.06 | 49.69 |
| Clase F EUR (C) | LU2018721899 | 6,062.950 | EUR | 4.150 | 5.486 | 4.991 |
| Clase F2 EUR (C) | LU0568615487 | 14,088.891 | EUR | 89.67 | 118.70 | 108.20 |
| Clase G EUR (C) | LU0568615305 | 58,900.500 | EUR | 92.41 | 121.79 | 110.52 |
| Clase I EUR AD (D) | LU0568614753 | - | EUR | - | 1,253.57 | 1,128.19 |
| Clase I EUR (C) | LU0568614670 | 23,642.337 | EUR | 1,042.91 | 1,360.28 | 1,223.99 |
| Clase M EUR (C) | LU0568614837 | 56,431.597 | EUR | 104.01 | 135.59 | 121.99 |
| Clase M2 EUR AD (D) | LU2002721459 | 5.000 | EUR | 863.47 | 1,126.28 | 1,011.55 |
| Clase R EUR AD (D) | LU0987194825 | 2,355.311 | EUR | 84.36 | 110.17 | 99.26 |

European Convertible Bond

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|------------------------------|--------------|--------------------|------------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase R EUR (C) | LU0987194742 | 9,168.524 | EUR | 83.47 | 109.02 | 98.20 |
| Clase Z EUR (C) | LU2132231197 | 4,999.120 | EUR | 781.29 | - | - |
| Total Patrimonio Neto | | | EUR | 54,773,347 | 118,553,105 | 193,958,412 |

Montpensier Global Convertible Bond

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|------------------------------|--------------|--------------------|------------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A EUR AD (D) | LU0119109048 | 186,246.046 | EUR | 12.33 | 15.72 | 13.31 |
| Clase A EUR (C) | LU0119108826 | 2,497,407.708 | EUR | 12.76 | 16.27 | 13.77 |
| Clase A5 EUR (C) | LU2070307751 | 100.000 | EUR | 50.81 | 64.48 | 54.35 |
| Clase F2 EUR (C) | LU0557862835 | 7,196.112 | EUR | 112.23 | 143.75 | 122.40 |
| Clase G EUR (C) | LU0119109550 | 330,240.627 | EUR | 13.41 | 17.12 | 14.53 |
| Clase H EUR (C) | LU2036674344 | 5.000 | EUR | 1,058.16 | 1,332.94 | 1,114.36 |
| Clase I EUR AD (D) | LU0194910997 | 3,791.000 | EUR | 1,099.29 | 1,391.65 | 1,169.97 |
| Clase I EUR (C) | LU0119108156 | 10,303.001 | EUR | 1,647.95 | 2,085.73 | 1,753.26 |
| Clase I USD Hgd (C) | LU0613078699 | 500.000 | USD | 847.84 | 1,059.07 | - |
| Clase I2 GBP (C) | LU2259109796 | 5.000 | GBP | 784.43 | 988.80 | - |
| Clase M2 EUR AD (D) | LU2002721962 | 5.000 | EUR | 1,035.98 | 1,307.66 | 1,097.05 |
| Clase O EUR (C) | LU0557862918 | - | EUR | - | 1,163.08 | - |
| Clase R EUR (C) | LU0839541918 | 403.000 | EUR | 110.35 | 139.88 | 118.04 |
| Clase R2 GBP (C) | LU2259110455 | 100.000 | GBP | 39.14 | 49.40 | - |
| Clase Z EUR (C) | LU2224462015 | 5,003.655 | EUR | 989.79 | 1,015.72 | - |
| Total Patrimonio Neto | | | EUR | 65,979,214 | 162,709,752 | 74,846,490 |

Euro Aggregate Bond

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|----------------------|--------------|--------------------|--------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A EUR AD (D) | LU0616241559 | 138,617.930 | EUR | 111.11 | 128.32 | 126.40 |
| Clase A EUR (C) | LU0616241476 | 379,999.596 | EUR | 124.69 | 143.76 | 140.85 |
| Clase A2 EUR AD (D) | LU1103159619 | 408,913.844 | EUR | 90.22 | 104.19 | 102.21 |
| Clase A2 EUR (C) | LU1103159536 | 448,746.913 | EUR | 89.33 | 103.10 | 100.69 |
| Clase A2 EUR MD (D) | LU1882467613 | 2,826.186 | EUR | 44.06 | 51.07 | 50.07 |
| Clase A2 EUR QTD (D) | LU1882467704 | 26,020.924 | EUR | 43.94 | 50.92 | 49.93 |
| Clase A2 USD Hgd (C) | LU1882467886 | 11,869.724 | USD | 46.45 | 53.14 | 51.53 |
| Clase A5 EUR (C) | LU2070306357 | 100.000 | EUR | 43.86 | 50.53 | 49.27 |
| Clase C EUR (C) | LU1882467969 | 45,375.200 | EUR | 43.33 | 50.51 | 49.83 |
| Clase E2 EUR AD (D) | LU1882468181 | 2,926,629.893 | EUR | 4.451 | 5.137 | 5.036 |
| Clase E2 EUR (C) | LU1882468009 | 11,830,288.871 | EUR | 4.495 | 5.177 | 5.046 |
| Clase E2 EUR QTD (D) | LU1882468264 | 4,959,715.127 | EUR | 4.421 | 5.113 | 5.004 |
| Clase F EUR AD (D) | LU1882468421 | 2,240,169.677 | EUR | 4.403 | 5.096 | 5.019 |
| Clase F EUR (C) | LU1882468348 | 4,402,888.104 | EUR | 4.411 | 5.106 | 5.019 |
| Clase F2 EUR (C) | LU0616241989 | 23,880.643 | EUR | 119.64 | 138.70 | 136.07 |
| Clase G EUR (C) | LU0616241807 | 146,257.079 | EUR | 122.52 | 141.40 | 138.65 |
| Clase H EUR (C) | LU1998918475 | 3,141.085 | EUR | 883.82 | 1,010.60 | 977.91 |
| Clase H EUR QTD (D) | LU1998918558 | - | EUR | - | - | 970.65 |
| Clase I EUR (C) | LU0616240585 | 59,303.463 | EUR | 1,322.67 | 1,516.02 | 1,478.35 |

Euro Aggregate Bond

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|------------------------------|--------------|--------------------|------------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase I2 EUR (C) | LU1882468694 | 98,709.515 | EUR | 911.50 | 1,045.51 | 1,014.11 |
| Clase I2 EUR MD2 (D) | LU0616240825 | 13,425.000 | EUR | 564.15 | 721.12 | 758.21 |
| Clase I2 EUR QTD (D) | LU1882468777 | 2,802.890 | EUR | 894.31 | 1,029.82 | 1,002.87 |
| Clase I2 USD Hgd (C) | LU1882468850 | 17,546.695 | USD | 948.26 | 1,077.34 | 1,037.23 |
| Clase J2 EUR (C) | LU1882468934 | 64,825.984 | EUR | 914.88 | 1,047.74 | 1,015.38 |
| Clase M EUR (C) | LU0616241047 | 167,529.973 | EUR | 130.69 | 149.87 | 146.20 |
| Clase M2 EUR AD (D) | LU1882469155 | 3.589 | EUR | 892.30 | 1,030.18 | 1,010.55 |
| Clase M2 EUR (C) | LU1882469072 | 76,129.979 | EUR | 909.65 | 1,043.66 | 1,013.34 |
| Clase M2 EUR QTD (D) | LU1882469239 | 49,833.276 | EUR | 893.43 | 1,029.32 | 1,003.37 |
| Clase O EUR (C) | LU0616241393 | 4,444.000 | EUR | 1,185.01 | 1,352.96 | 1,307.22 |
| Clase Q-X EUR (C) | LU1250881981 | 295.256 | EUR | 925.77 | 1,060.01 | 1,032.52 |
| Clase R EUR AD (D) | LU0839528733 | 50.002 | EUR | 90.16 | 104.13 | 102.65 |
| Clase R EUR (C) | LU0839528493 | 884.569 | EUR | 91.23 | 104.71 | 102.22 |
| Clase R2 EUR AD (D) | LU1882469403 | 3,982.086 | EUR | 44.54 | 51.44 | 50.46 |
| Clase R2 EUR (C) | LU1882469312 | 5,631.515 | EUR | 43.43 | - | 50.61 |
| Clase R2 EUR MD (D) | LU1882469585 | 101.595 | EUR | 44.56 | 51.41 | 50.19 |
| Clase R2 USD Hgd AD (D) | LU1882469668 | 352.504 | USD | 46.36 | 53.04 | 51.65 |
| Clase Z EUR (C) | LU2085674898 | 2,501.000 | EUR | 891.75 | 1,020.85 | 989.63 |
| Total Patrimonio Neto | | | EUR | 682,182,612 | 848,580,581 | 931,832,080 |

Euro Corporate Bond

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|-------------------------|--------------|--------------------|--------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A CZK Hgd (C) | LU1049751511 | 21,025.590 | CZK | 2,514.66 | 2,804.78 | 2,674.51 |
| Clase A EUR AD (D) | LU0119100179 | 966,500.296 | EUR | 10.46 | 12.07 | 11.65 |
| Clase A EUR (C) | LU0119099819 | 1,495,637.031 | EUR | 18.06 | 20.73 | 19.84 |
| Clase A2 EUR AD (D) | LU0839529202 | 56,360.560 | EUR | 89.06 | 102.78 | 99.14 |
| Clase A2 EUR (C) | LU0839528907 | 141,775.049 | EUR | 90.08 | 103.48 | 99.05 |
| Clase A2 EUR MD (D) | LU1882469742 | 222.095 | EUR | 44.39 | 51.23 | 49.26 |
| Clase A2 USD (C) | LU0987187969 | 5,492.262 | USD | 84.19 | 109.70 | 99.45 |
| Clase A2 USD Hgd (C) | LU1882469825 | - | USD | - | - | 50.72 |
| Clase A2 USD Hgd MD (D) | LU1882470088 | 2,615.722 | USD | 46.24 | 52.85 | 50.41 |
| Clase A2 USD MD (D) | LU1882470161 | 1,291.638 | USD | 41.67 | 54.56 | 49.68 |
| Clase A5 EUR (C) | LU2070306431 | 100.000 | EUR | 44.17 | 50.64 | 48.44 |
| Clase C EUR (C) | LU1882470245 | 3,808.439 | EUR | 43.70 | 50.70 | 49.02 |
| Clase C EUR MD (D) | LU1882470328 | - | EUR | - | - | 48.90 |
| Clase C USD (C) | LU1882470591 | 400.273 | USD | 40.98 | 53.94 | 49.39 |
| Clase C USD MD (D) | LU1882470674 | 99.549 | USD | 40.54 | 53.61 | 49.29 |
| Clase E2 EUR (C) | LU1882521765 | 7,615,237.503 | EUR | 4.532 | 5.195 | 4.963 |
| Clase E2 EUR QTD (D) | LU1882522060 | 2,490,565.177 | EUR | 4.452 | 5.127 | 4.921 |
| Clase F EUR (C) | LU1882522144 | 3,548,246.005 | EUR | 4.462 | 5.139 | 4.937 |
| Clase F2 EUR (C) | LU0557859294 | 14,312.534 | EUR | 112.23 | 129.50 | 124.52 |
| Clase G EUR (C) | LU0119100252 | 781,210.742 | EUR | 17.42 | 20.00 | 19.17 |
| Clase H EUR (C) | LU1998918632 | - | EUR | - | - | 967.42 |
| Clase H EUR QTD (D) | LU1998918715 | 6,674.790 | EUR | 881.75 | 1,008.14 | 960.43 |
| Clase I EUR AD (D) | LU0194910054 | - | EUR | - | 1,347.39 | 1,301.99 |
| Clase I EUR (C) | LU0119099496 | 163,508.731 | EUR | 1,928.61 | 2,201.03 | 2,096.08 |
| Clase I2 EUR AD (D) | LU1882472456 | 29,573.399 | EUR | 889.82 | 1,026.84 | 990.44 |

Euro Corporate Bond

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|------------------------------|--------------|--------------------|------------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase I2 EUR (C) | LU1882472373 | 83,440.725 | EUR | 918.82 | 1,048.77 | 997.50 |
| Clase I2 EUR MD2 (D) | LU0158083906 | 245,654.897 | EUR | 40.86 | 53.14 | 55.71 |
| Clase I2 EUR QTD (D) | LU1882472530 | 11,508.871 | EUR | 899.91 | 1,031.93 | 985.94 |
| Clase M EUR (C) | LU0329442999 | 5,393.543 | EUR | 148.21 | 169.23 | 161.23 |
| Clase M2 EUR AD (D) | LU1882472886 | 60.826 | EUR | 890.25 | 1,027.34 | 990.90 |
| Clase M2 EUR (C) | LU1882472704 | 200,270.404 | EUR | 917.40 | 1,047.67 | 996.94 |
| Clase M2 EUR QTD (D) | LU1882472969 | 472.000 | EUR | 900.08 | 1,032.59 | 986.89 |
| Clase O EUR AD (D) | LU1250882369 | - | EUR | - | - | 1,076.17 |
| Clase O EUR (C) | LU0557859377 | - | EUR | - | - | 1,421.37 |
| Clase Q-X EUR (C) | LU1250882104 | - | EUR | - | 1,174.82 | 1,118.23 |
| Clase R EUR AD (D) | LU0839529897 | 2,142.073 | EUR | 98.89 | 114.14 | 110.27 |
| Clase R EUR (C) | LU0839529467 | 10,310.932 | EUR | 105.07 | 120.05 | 114.48 |
| Clase R2 EUR (C) | LU1882473009 | 537.002 | EUR | 45.71 | 52.28 | 49.81 |
| Clase R2 USD (C) | LU1882473181 | 100.000 | USD | 42.03 | 54.52 | 49.21 |
| Clase X EUR (C) | LU1998921008 | 91,767.192 | EUR | 900.19 | 1,022.99 | 968.72 |
| Clase Z EUR (C) | LU2070304063 | 3,963.000 | EUR | 891.95 | 1,016.77 | 965.71 |
| Total Patrimonio Neto | | | EUR | 851,586,611 | 1,115,264,495 | 1,755,050,511 |

Euro Corporate Short Term Green Bond

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|------------------------------|--------------|--------------------|------------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A EUR (C) | LU0945151578 | 18,556.179 | EUR | 93.59 | 99.78 | 97.76 |
| Clase F2 EUR (C) | LU0945151818 | 5,404.881 | EUR | 90.21 | 96.79 | 95.37 |
| Clase G EUR (C) | LU0945151735 | 35,671.052 | EUR | 92.38 | 98.67 | 96.84 |
| Clase H EUR (C) | LU2036674260 | 5.000 | EUR | 955.14 | 1,011.90 | 984.38 |
| Clase I EUR AD (D) | LU0945151065 | 36,128.628 | EUR | 909.02 | 974.43 | 960.35 |
| Clase I EUR (C) | LU0945150927 | 50,388.977 | EUR | 970.53 | 1,030.15 | 1,005.71 |
| Clase M EUR (C) | LU0945151149 | 11,656.401 | EUR | 95.59 | 101.46 | 99.07 |
| Clase M2 EUR (C) | LU2002721020 | 16,395.631 | EUR | 946.23 | 1,004.85 | 979.89 |
| Clase OR EUR (C) | LU0945151495 | 2,307.549 | EUR | 30,135.93 | 31,879.77 | 30,966.55 |
| Clase Q-X EUR (C) | LU1250882443 | - | EUR | - | - | 980.30 |
| Clase R EUR (C) | LU0987188264 | 26,539.295 | EUR | 93.26 | 99.18 | 97.00 |
| Clase X EUR (C) | LU1998921180 | 2,000.000 | EUR | 957.02 | 1,012.39 | 983.36 |
| Total Patrimonio Neto | | | EUR | 177,827,321 | 148,527,815 | 160,554,258 |

Euro Government Bond

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|---------------------|--------------|--------------------|--------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A EUR AD (D) | LU0518421978 | 20,474.962 | EUR | 100.79 | 117.08 | 117.43 |
| Clase A EUR (C) | LU0518421895 | 285,737.537 | EUR | 120.28 | 139.46 | 139.19 |
| Clase A2 EUR AD (D) | LU1882473348 | 15,853.437 | EUR | 43.91 | 51.00 | 51.12 |
| Clase A2 EUR (C) | LU1882473264 | 930,597.835 | EUR | 44.12 | 51.21 | 51.12 |
| Clase A2 EUR MD (D) | LU1882473421 | 4,376.618 | EUR | 43.45 | 50.54 | 50.55 |
| Clase A2 USD (C) | LU1882473694 | 23,975.396 | USD | 40.69 | 53.57 | 50.64 |
| Clase A2 USD MD (D) | LU1882473777 | 8.668 | USD | 40.31 | 53.19 | 50.39 |
| Clase A5 EUR (C) | LU2070306514 | 100.000 | EUR | 43.07 | 49.94 | 49.81 |

Euro Government Bond

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|------------------------------|--------------|--------------------|------------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase C EUR (C) | LU1882473850 | 5,482.681 | EUR | 42.67 | 50.07 | 50.53 |
| Clase C EUR MD (D) | LU1882473934 | 2,403.135 | EUR | 42.01 | 49.40 | 49.96 |
| Clase C USD (C) | LU1882474072 | 270.527 | USD | 39.34 | 52.37 | 50.06 |
| Clase C USD MD (D) | LU1882474155 | 940.344 | USD | 39.14 | 52.22 | 50.01 |
| Clase E2 EUR (C) | LU1882474239 | 8,922,587.954 | EUR | 4.440 | 5.143 | 5.124 |
| Clase E2 EUR QTD (D) | LU1882474312 | 491,437.968 | EUR | 4.396 | 5.102 | 5.093 |
| Clase F EUR (C) | LU1882474403 | 1,820,125.164 | EUR | 4.372 | 5.090 | 5.096 |
| Clase F2 EUR (C) | LU0557859450 | 9,960.812 | EUR | 117.31 | 136.77 | 137.15 |
| Clase G EUR (C) | LU0557859708 | 64,442.323 | EUR | 116.83 | 135.60 | 135.50 |
| Clase H EUR (C) | LU1998918806 | - | EUR | - | - | 992.01 |
| Clase H EUR QTD (D) | LU1998918988 | 8,252.724 | EUR | 860.92 | 993.05 | 985.07 |
| Clase I EUR AD (D) | LU0521034792 | - | EUR | - | - | 999.02 |
| Clase I EUR (C) | LU0518422273 | 50,523.552 | EUR | 1,305.02 | 1,505.80 | 1,497.02 |
| Clase I2 EUR (C) | LU1882474585 | 17,201.020 | EUR | 897.26 | 1,035.82 | 1,028.49 |
| Clase M EUR (C) | LU0557859534 | 21,032.949 | EUR | 129.90 | 149.89 | 149.01 |
| Clase M2 EUR (C) | LU1882474668 | 120,298.745 | EUR | 897.23 | 1,035.78 | 1,028.41 |
| Clase M2 EUR QTD (D) | LU1882474742 | 30,507.670 | EUR | 884.67 | 1,023.40 | 1,018.11 |
| Clase O EUR (C) | LU0557859617 | 7,113.897 | EUR | 1,374.95 | 1,580.31 | 1,562.19 |
| Clase Q-OF EUR (C) | LU1103151988 | - | EUR | - | - | 1,116.00 |
| Clase R EUR (C) | LU1103151475 | 2,950.709 | EUR | 100.22 | 115.80 | 115.24 |
| Clase R2 EUR (C) | LU1882474825 | 10,767.689 | EUR | 44.65 | 51.62 | 51.34 |
| Clase X EUR (C) | LU1998921263 | 1,418.267 | EUR | 874.27 | 1,004.85 | 993.33 |
| Clase Z EUR (C) | LU2085674971 | 2,905.000 | EUR | 884.47 | 1,018.06 | 1,008.00 |
| Total Patrimonio Neto | | | EUR | 378,625,344 | 472,108,536 | 679,511,121 |

Euro Inflation Bond

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|------------------------------|--------------|--------------------|------------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A EUR AD (D) | LU0201602504 | 23,542.560 | EUR | 123.13 | 130.65 | 123.29 |
| Clase A EUR (C) | LU0201576401 | 122,599.427 | EUR | 142.82 | 151.55 | 142.72 |
| Clase A5 EUR (C) | LU2070306860 | 100.000 | EUR | 47.99 | 50.91 | 47.92 |
| Clase F EUR (C) | LU2018720495 | 248,418.549 | EUR | 4.671 | 4.974 | 4.702 |
| Clase F2 EUR (C) | LU0557860110 | 19,721.268 | EUR | 103.23 | 110.08 | 104.19 |
| Clase G EUR (C) | LU0201576666 | 126,001.085 | EUR | 138.32 | 146.85 | 138.36 |
| Clase I EUR AD (D) | LU0201602843 | 15.744 | EUR | 947.63 | 1,002.86 | 946.27 |
| Clase I EUR (C) | LU0201577045 | 5,691.507 | EUR | 1,577.43 | 1,665.08 | 1,560.11 |
| Clase M EUR (C) | LU0329443377 | 20,123.773 | EUR | 129.92 | 137.12 | 128.47 |
| Clase OR EUR (C) | LU0906523039 | 23,213.413 | EUR | 1,049.07 | 1,102.90 | 1,029.02 |
| Clase Q-A EUR DHgd (C) | LU1049751602 | - | EUR | - | - | 82.75 |
| Clase Q-X EUR (C) | LU0752741818 | 112.000 | EUR | 1,100.90 | 1,163.12 | 1,088.89 |
| Clase R EUR AD (D) | LU0839532255 | 31,392.292 | EUR | 101.71 | 107.64 | 101.59 |
| Clase R EUR (C) | LU0839532099 | 1,877.000 | EUR | 108.05 | 114.20 | 107.13 |
| Total Patrimonio Neto | | | EUR | 80,516,380 | 99,812,736 | 112,129,100 |

Strategic Bond

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|------------------------------|--------------|--------------------|------------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A CZK Hgd (C) | LU1882475806 | 768,810.876 | CZK | 1,360.40 | 1,598.30 | 1,430.53 |
| Clase A EUR AD (D) | LU1882476010 | 198,853.260 | EUR | 38.98 | 49.03 | 45.75 |
| Clase A EUR (C) | LU1882475988 | 413,371.529 | EUR | 86.25 | 104.70 | 94.13 |
| Clase C EUR (C) | LU1882476101 | 15,753.947 | EUR | 78.32 | 96.17 | 86.65 |
| Clase E2 EUR AD (D) | LU1882476366 | 52,275,968.730 | EUR | 3.801 | 4.797 | 4.453 |
| Clase E2 EUR (C) | LU1882476283 | 27,308,683.678 | EUR | 9.572 | 11.660 | 10.422 |
| Clase E2 EUR QTD (D) | LU1882476440 | 57,954,565.085 | EUR | 4.435 | 5.571 | 5.108 |
| Clase F EUR AD (D) | LU1882476796 | 4,595,697.774 | EUR | 3.756 | 4.729 | 4.410 |
| Clase F EUR (C) | LU1882476523 | 9,257,851.042 | EUR | 7.811 | 9.526 | 8.590 |
| Clase F EUR QTD (D) | LU1882476879 | 7,059,023.292 | EUR | 4.135 | 5.201 | 4.811 |
| Clase G EUR AD (D) | LU1894679072 | 419,733.952 | EUR | 4.124 | 5.202 | 4.868 |
| Clase G EUR QD (D) | LU1894679155 | 52,700.572 | EUR | 3.928 | 5.057 | 4.711 |
| Clase H EUR QTD (D) | LU1998915026 | 1,036.373 | EUR | 845.08 | 1,051.05 | 954.05 |
| Clase I2 EUR (C) | LU1883302660 | 32,070.796 | EUR | 101.69 | 123.03 | 109.21 |
| Clase I2 EUR QD (D) | LU1883302744 | 7,539.461 | EUR | 721.84 | 932.39 | 864.63 |
| Clase M2 EUR AD (D) | LU1883303049 | 428.860 | EUR | 799.38 | 1,009.24 | 937.21 |
| Clase M2 EUR (C) | LU1883302827 | 40,691.810 | EUR | 1,707.56 | 2,064.73 | 1,831.97 |
| Clase R2 EUR AD (D) | LU1883303478 | 103.807 | EUR | 38.55 | 48.66 | 45.19 |
| Clase R2 EUR (C) | LU1883303395 | 2,966.661 | EUR | 51.62 | 62.53 | 55.59 |
| Clase Z EUR (C) | LU2085675192 | 3,389.801 | EUR | 921.43 | 1,096.75 | - |
| Clase Z EUR QD (D) | LU2085675275 | - | EUR | - | - | 929.69 |
| Total Patrimonio Neto | | | EUR | 1,007,422,534 | 1,838,128,251 | 2,692,677,063 |

Euro High Yield Bond

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|--------------------------|--------------|--------------------|--------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A CZK Hgd (C) | LU1049751867 | 169,089.948 | CZK | 2,556.81 | 2,936.86 | 2,688.03 |
| Clase A EUR AD (D) | LU0119110996 | 418,850.075 | EUR | 9.31 | 11.29 | 10.62 |
| Clase A EUR (C) | LU0119110723 | 2,218,221.425 | EUR | 19.75 | 23.46 | 21.56 |
| Clase A USD Hgd (C) | LU0987188777 | 1,006.901 | USD | 112.20 | 131.89 | 120.21 |
| Clase A2 AUD Hgd MD3 (D) | LU2098274686 | 5,048.550 | AUD | 36.33 | 46.47 | 45.85 |
| Clase A2 EUR (C) | LU0839530044 | 5,826.016 | EUR | 19.59 | 23.26 | 21.40 |
| Clase A2 EUR MD3 (D) | LU2098274769 | 2,055.103 | EUR | 37.94 | 47.67 | 46.24 |
| Clase A2 USD Hgd MD (D) | LU1650130187 | 8,391.977 | USD | 74.16 | 93.36 | 91.34 |
| Clase A2 USD Hgd MD3 (D) | LU2098274843 | 12,936.599 | USD | 37.04 | 47.11 | 46.30 |
| Clase A2 ZAR Hgd MD3 (D) | LU2098274926 | 3,678.317 | ZAR | 752.85 | 951.51 | 929.17 |
| Clase A5 EUR (C) | LU2070306605 | 100.000 | EUR | 44.37 | 52.43 | 47.95 |
| Clase F EUR (C) | LU2018719729 | 19,566.999 | EUR | 4.303 | 5.135 | 4.744 |
| Clase F EUR MD (D) | LU2018719992 | 28,361.432 | EUR | 4.033 | 4.940 | 4.669 |
| Clase F2 EUR (C) | LU0557859880 | 27,429.167 | EUR | 117.82 | 140.83 | 130.29 |
| Clase F2 EUR MD (D) | LU0906522494 | 14,571.870 | EUR | 81.10 | 99.48 | 94.14 |
| Clase G AUD Hgd MD (D) | LU1327396179 | 44.696 | AUD | 73.30 | 92.84 | 91.21 |
| Clase G EUR (C) | LU0119111028 | 1,441,280.461 | EUR | 18.75 | 22.31 | 20.55 |
| Clase G EUR MD (D) | LU0906522734 | 126,642.417 | EUR | 82.51 | 100.74 | 94.90 |
| Clase G USD Hgd MD (D) | LU1327396336 | 6,225.839 | USD | 73.21 | 92.35 | 90.40 |
| Clase H EUR (C) | LU1998919010 | 3,258.996 | EUR | 907.72 | 1,064.82 | 966.75 |
| Clase I EUR AD (D) | LU0194908405 | 117,233.054 | EUR | 907.65 | 1,101.14 | 1,035.83 |
| Clase I EUR (C) | LU0119109980 | 28,981.746 | EUR | 2,460.36 | 2,896.07 | 2,638.34 |

Euro High Yield Bond

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|------------------------------|--------------|--------------------|------------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase I USD Hgd (C) | LU0987188850 | 44.000 | USD | 1,184.38 | 1,380.11 | 1,246.87 |
| Clase I2 EUR MD2 (D) | LU0187736193 | 937,170.659 | EUR | 15.48 | 21.90 | 22.90 |
| Clase I2 GBP (C) | LU1897298805 | 5.000 | GBP | 891.38 | 1,046.92 | 1,010.56 |
| Clase I2 GBP Hgd (C) | LU1897298987 | 231.387 | GBP | 905.96 | 1,058.92 | 960.16 |
| Clase J EUR AD (D) | LU2036672561 | 46,211.648 | EUR | 852.11 | 1,033.62 | 960.06 |
| Clase M EUR (C) | LU0329443294 | 496,125.665 | EUR | 169.31 | 199.39 | 181.74 |
| Clase O EUR (C) | LU0557859963 | 7,677.154 | EUR | 1,399.76 | 1,639.57 | 1,486.35 |
| Clase R EUR (C) | LU0839530630 | 2,729.497 | EUR | 112.19 | 132.29 | 120.75 |
| Clase U AUD HGD MD3 (D) | LU2070304733 | 10,088.205 | AUD | 35.24 | 45.69 | 45.60 |
| Clase U EUR MD3 (D) | LU2070304816 | 5,946.523 | EUR | 36.76 | 46.72 | 45.82 |
| Clase U USD HGD MD3 (D) | LU2070304907 | 20,804.553 | USD | 35.93 | 46.25 | 45.96 |
| Clase U ZAR HGD MD3 (D) | LU2070305037 | 79,417.615 | ZAR | 36.59 | 46.71 | 46.16 |
| Clase X EUR (C) | LU1998921347 | 6,339.883 | EUR | 911.60 | 1,067.77 | 967.99 |
| Clase Z EUR (C) | LU2132230207 | 2,065.000 | EUR | 919.93 | - | - |
| Total Patrimonio Neto | | | EUR | 448,279,377 | 935,032,710 | 886,782,731 |

Euro High Yield Short Term Bond

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|------------------------------|--------------|--------------------|------------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A CZK Hgd (C) | LU1049751941 | 16,033.259 | CZK | 2,431.80 | 2,581.92 | 2,431.59 |
| Clase A EUR AD (D) | LU0907331689 | 3,594.271 | EUR | 78.92 | 88.58 | 85.87 |
| Clase A EUR (C) | LU0907331507 | 30,547.497 | EUR | 99.66 | 109.41 | 103.43 |
| Clase A5 EUR (C) | LU2070306787 | 100.000 | EUR | 46.79 | 51.16 | 48.10 |
| Clase F EUR (C) | LU2018720065 | 8,101.476 | EUR | 4.547 | 5.017 | 4.764 |
| Clase F EUR MD (D) | LU2018720222 | 2,343.292 | EUR | 4.394 | 4.921 | 4.728 |
| Clase F2 EUR (C) | LU0907331929 | 60,850.558 | EUR | 94.70 | 104.64 | 99.57 |
| Clase F2 EUR MD (D) | LU0945157427 | 13,351.172 | EUR | 80.34 | 90.14 | 86.83 |
| Clase G EUR (C) | LU0907331846 | 615,242.794 | EUR | 99.21 | 109.13 | 103.37 |
| Clase G EUR MD (D) | LU0945157344 | 95,726.886 | EUR | 82.39 | 92.02 | 88.24 |
| Clase I EUR AD (D) | LU0907330871 | 20,004.402 | EUR | 790.13 | 886.81 | 859.73 |
| Clase I EUR (C) | LU0907330798 | 57,053.892 | EUR | 1,090.41 | 1,187.09 | 1,112.86 |
| Clase M EUR (C) | LU0907331176 | 19,905.866 | EUR | 107.39 | 116.97 | 109.71 |
| Clase M2 EUR (C) | LU2002721293 | 94.062 | EUR | 946.98 | 1,032.00 | 968.35 |
| Clase M2 EUR AD (D) | LU2002721376 | 5.000 | EUR | 893.13 | 1,002.61 | 968.42 |
| Clase O EUR (C) | LU0907331259 | 3,400.000 | EUR | 1,111.59 | 1,204.82 | 1,124.49 |
| Clase R EUR (C) | LU0987189072 | 620.000 | EUR | 46.12 | 50.27 | - |
| Clase X EUR (C) | LU2036674187 | 27,415.003 | EUR | 957.67 | 1,038.00 | 968.87 |
| Total Patrimonio Neto | | | EUR | 191,028,203 | 233,230,657 | 206,112,889 |

Global Subordinated Bond

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|----------------------|--------------|--------------------|--------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A EUR (C) | LU1883334275 | 244,230.736 | EUR | 54.41 | 64.93 | 57.84 |
| Clase A2 USD Hgd (C) | LU2183144141 | 10,419.000 | USD | 47.71 | 56.39 | 49.86 |
| Clase A5 EUR (C) | LU2070308130 | 100.000 | EUR | 45.64 | 54.22 | 48.07 |
| Clase E2 EUR (C) | LU1883334358 | 27,282,136.809 | EUR | 5.577 | 6.652 | 5.923 |

Global Subordinated Bond

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|------------------------------|--------------|--------------------|------------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase E2 EUR QTD (D) | LU1883334432 | 25,619,486.852 | EUR | 4.694 | 5.745 | 5.239 |
| Clase G EUR (C) | LU2085676752 | 5,029,014.242 | EUR | 4.400 | 5.261 | 4.712 |
| Clase G EUR QTD (D) | LU2085676836 | 5,854,091.967 | EUR | 4.158 | 5.103 | 4.676 |
| Clase H EUR (C) | LU2098276202 | 29,576.792 | EUR | 910.14 | 1,072.28 | 943.73 |
| Clase H EUR QTD (D) | LU1998915703 | 10,391.102 | EUR | 889.23 | 1,074.95 | 968.07 |
| Clase I USD Hgd (C) | LU2085675945 | 100.000 | USD | 929.43 | 1,090.25 | 959.17 |
| Clase I2 EUR (C) | LU1883334515 | 83,797.465 | EUR | 1,156.49 | 1,368.53 | 1,208.94 |
| Clase I2 EUR QD (D) | LU1883334606 | 30,982.397 | EUR | 903.28 | 1,103.24 | 1,006.23 |
| Clase I2 GBP (C) | LU1897308299 | 5.000 | GBP | 918.43 | 1,084.05 | 1,014.13 |
| Clase I2 GBP Hgd (C) | LU2132230629 | 170.064 | GBP | 1,140.58 | 1,339.62 | 1,177.68 |
| Clase I2 USD Hgd (C) | LU2085676083 | 9,582.554 | USD | 932.09 | 1,093.22 | 957.62 |
| Clase J4 EUR QTD (D) | LU2237439273 | 59,607.000 | EUR | 897.92 | 1,086.11 | - |
| Clase M2 EUR (C) | LU1883334861 | 207,943.354 | EUR | 1,161.27 | 1,374.87 | 1,215.15 |
| Clase M2 EUR QTD (D) | LU1883334945 | 55,193.665 | EUR | 958.97 | 1,165.04 | 1,054.43 |
| Clase Q-J2 EUR AD (D) | LU1883334788 | 5.112 | EUR | 906.36 | 1,106.26 | 1,015.99 |
| Clase R2 EUR (C) | LU1883335082 | 1,650,363.333 | EUR | 49.04 | 58.11 | 51.41 |
| Clase R3 GBP Hgd (C) | LU2259109440 | 10,009.800 | GBP | 8.85 | 10.39 | - |
| Clase Z EUR QD (D) | LU2085675432 | - | EUR | - | 1,011.82 | 925.26 |
| Total Patrimonio Neto | | | EUR | 931,547,085 | 1,426,224,027 | 1,018,091,102 |

Pioneer Global High Yield Bond

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|-------------------------|--------------|--------------------|--------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A AUD MD3 (D) | LU1883834670 | 350,194.345 | AUD | 21.47 | 29.01 | 28.15 |
| Clase A CZK Hgd (C) | LU1883834753 | 111,223.816 | CZK | 1,269.77 | 1,479.72 | 1,258.08 |
| Clase A EUR AD (D) | LU1883834910 | 5,825.433 | EUR | 51.08 | 56.10 | 53.60 |
| Clase A EUR (C) | LU1883834837 | 21,484.069 | EUR | 114.06 | 119.91 | 106.83 |
| Clase A USD (C) | LU1883835057 | 57,784.715 | USD | 119.24 | 142.20 | 119.99 |
| Clase A USD MD (D) | LU1883835131 | 214,969.112 | USD | 40.75 | 50.32 | 44.49 |
| Clase A USD MD3 (D) | LU1883835214 | 95,298.358 | USD | 28.01 | 37.74 | 35.94 |
| Clase A USD MGI (D) | LU1883835305 | 5,433,954.331 | USD | 30.68 | 38.81 | 34.92 |
| Clase A ZAR MD3 (D) | LU1883835487 | 684,884.684 | ZAR | 357.33 | 500.70 | 507.50 |
| Clase B USD MD3 (D) | LU1883835990 | 0.903 | USD | 27.67 | 37.29 | 35.73 |
| Clase C EUR (C) | LU1883836378 | 1,484.665 | EUR | 100.02 | 105.45 | 94.42 |
| Clase C USD (C) | LU1883836451 | 40,971.100 | USD | 104.57 | 125.07 | 106.06 |
| Clase C USD MD (D) | LU1883836535 | 37,788.238 | USD | 40.50 | 50.16 | 44.58 |
| Clase E2 EUR (C) | LU1883836618 | 810,637.927 | EUR | 11.941 | 12.465 | 11.050 |
| Clase E2 EUR QTD (D) | LU1883836709 | 6,424,414.839 | EUR | 5.254 | 5.669 | 5.294 |
| Clase F EUR (C) | LU1883836881 | 418,479.882 | EUR | 9.922 | 10.461 | 9.350 |
| Clase F EUR QTD (D) | LU1883836964 | 757,217.846 | EUR | 4.867 | 5.305 | 4.996 |
| Clase G EUR Hgd AD (D) | LU1894680674 | 38,224.928 | EUR | 3.858 | 4.840 | 4.412 |
| Clase H EUR Hgd (C) | LU1998916180 | - | EUR | - | - | 930.28 |
| Clase H EUR Hgd QTD (D) | LU1998916263 | 4,419.384 | EUR | 815.17 | 1,003.33 | 886.30 |
| Clase I2 EUR (C) | LU1883837004 | 1,420.000 | EUR | 2,195.97 | 2,273.29 | 1,998.29 |
| Clase I2 EUR Hgd (C) | LU1883837186 | 13,218.624 | EUR | 975.13 | 1,160.01 | 975.83 |
| Clase I2 USD (C) | LU1883837343 | 4,885.513 | USD | 2,296.10 | 2,696.27 | 2,244.37 |
| Clase M2 EUR AD (D) | LU1883837699 | 53.349 | EUR | 907.07 | 990.04 | 943.23 |
| Clase M2 EUR (C) | LU1883837426 | 266.477 | EUR | 2,311.65 | 2,394.22 | 2,105.64 |

Pioneer Global High Yield Bond

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|------------------------------|--------------|--------------------|------------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase M2 EUR Hgd (C) | LU1883837772 | 13.574 | EUR | 1,402.33 | 1,669.61 | 1,405.19 |
| Clase M2 EUR Hgd QTD (D) | LU1883837855 | 529.195 | EUR | 784.46 | 966.64 | 855.75 |
| Clase P2 USD (C) | LU1883837939 | - | USD | - | - | 55.03 |
| Clase P2 USD MD (D) | LU1883838077 | 106.525 | USD | 41.54 | 50.67 | 44.33 |
| Clase Q-D USD MD (D) | LU1883838150 | 832.908 | USD | 47.04 | 58.26 | 51.77 |
| Clase R2 EUR (C) | LU1883838234 | - | EUR | - | - | 88.62 |
| Clase R2 GBP (C) | LU1883838317 | 400.037 | GBP | 83.44 | 86.36 | 80.57 |
| Clase R2 USD (C) | LU1883838408 | 324.269 | USD | 54.32 | 63.93 | 53.35 |
| Clase T ZAR MD3 (D) | LU1883838747 | 1,166.872 | ZAR | 375.83 | 526.18 | 534.52 |
| Clase U USD (C) | LU1883838820 | - | USD | - | 59.27 | 50.26 |
| Clase U USD MD3 (D) | LU1883839042 | 0.903 | USD | 27.95 | 36.74 | 35.11 |
| Clase Z USD (C) | LU2031986123 | 4,910.579 | USD | 1,037.56 | 1,222.69 | 1,028.03 |
| Total Patrimonio Neto | | | EUR | 298,248,894 | 412,207,337 | 539,326,950 |

Pioneer Global High Yield ESG Improvers Bond

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|------------------------------|--------------|--------------------|------------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A2 EUR (C) | LU2359304396 | 100.000 | EUR | 48.05 | - | - |
| Clase A2 USD AD (D) | LU2359304479 | 100.000 | USD | 42.59 | - | - |
| Clase A2 USD (C) | LU2280507844 | 100.000 | USD | 43.26 | 50.75 | - |
| Clase E2 EUR (C) | LU2280508578 | 2,995.085 | EUR | 4.958 | 5.127 | - |
| Clase E2 EUR Hgd (C) | LU2280508495 | 20,000.000 | EUR | 4.267 | 5.068 | - |
| Clase F EUR (C) | LU2490079436 | 1,000.000 | EUR | 4.985 | - | - |
| Clase G EUR (C) | LU2490079519 | 1,000.000 | EUR | 4.985 | - | - |
| Clase H EUR Hgd QD (D) | LU2330498671 | 1,854.642 | EUR | 811.24 | 1,006.64 | - |
| Clase H USD (C) | LU2280509204 | 5.000 | USD | 876.73 | 1,017.39 | - |
| Clase I2 GBP (C) | LU2359304719 | 5.000 | GBP | 972.55 | - | - |
| Clase I2 USD (C) | LU2280508909 | 5.000 | USD | 874.37 | 1,016.87 | - |
| Clase M2 EUR Hgd (C) | LU2450199398 | 100.000 | EUR | 893.15 | - | - |
| Clase M2 USD (C) | LU2280509113 | 5.000 | USD | 873.82 | 1,016.75 | - |
| Clase R2 GBP (C) | LU2359304636 | 100.000 | GBP | 48.52 | - | - |
| Clase R2 USD AD (D) | LU2359304552 | 100.000 | USD | 42.83 | - | - |
| Clase R2 USD (C) | LU2280508735 | 100.000 | USD | 43.59 | 50.82 | - |
| Clase Z USD (C) | LU2280509030 | 22,311.110 | USD | 876.23 | 1,017.26 | - |
| Total Patrimonio Neto | | | USD | 21,378,345 | 25,342,839 | - |

Pioneer US High Yield Bond

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|---------------------|--------------|--------------------|--------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A AUD MD3 (D) | LU1883861053 | 1,893,369.466 | AUD | 28.83 | 36.31 | 34.62 |
| Clase A EUR (C) | LU1883861137 | 741,767.923 | EUR | 13.23 | 13.25 | 12.00 |
| Clase A EUR Hgd (C) | LU1883861210 | 12,120.298 | EUR | 88.87 | 102.19 | 88.54 |
| Clase A EUR MD (D) | LU1883861301 | 65,891.716 | EUR | 4.62 | 4.78 | 4.55 |
| Clase A USD (C) | LU1883861483 | 2,905,620.536 | USD | 13.84 | 15.72 | 13.49 |
| Clase A USD MD (D) | LU1883861566 | 1,321,943.534 | USD | 4.80 | 5.65 | 5.09 |
| Clase A USD MD3 (D) | LU1883861640 | 100,399.628 | USD | 34.23 | 42.66 | 40.01 |

Pioneer US High Yield Bond

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|------------------------------|--------------|--------------------|------------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A USD MGI (D) | LU1883861723 | 2,927,204.207 | USD | 44.43 | 53.44 | 48.81 |
| Clase A ZAR MD3 (D) | LU1883861996 | 1,639,396.790 | ZAR | 507.65 | 653.92 | 640.23 |
| Clase B AUD MD3 (D) | LU1883862028 | 116,795.802 | AUD | 26.52 | 33.64 | 32.33 |
| Clase B USD (C) | LU1883862374 | 1,976.289 | USD | 11.09 | 12.68 | 10.96 |
| Clase B USD MD3 (D) | LU1883862531 | 33,623.637 | USD | 33.63 | 42.27 | 39.97 |
| Clase B USD MGI (D) | LU1883862614 | 78,936.561 | USD | 37.35 | 45.21 | 41.59 |
| Clase B ZAR MD3 (D) | LU1883862705 | 91,864.837 | ZAR | 480.35 | 624.36 | 616.09 |
| Clase C EUR (C) | LU1883862887 | 15,391.591 | EUR | 11.35 | 11.44 | 10.44 |
| Clase C USD (C) | LU1883863000 | 1,246,568.631 | USD | 11.87 | 13.57 | 11.73 |
| Clase C USD MD (D) | LU1883863182 | 1,507,903.782 | USD | 4.72 | 5.59 | 5.06 |
| Clase E2 EUR (C) | LU1883863265 | 360,927.129 | EUR | 14.052 | 14.024 | 12.667 |
| Clase E2 EUR Hgd (C) | LU1883863349 | 538,880.981 | EUR | 7.846 | 8.990 | 7.772 |
| Clase F EUR (C) | LU1883863422 | 246,146.766 | EUR | 12.276 | 12.329 | 11.206 |
| Clase H EUR (C) | LU1998916933 | 5.000 | EUR | 1,089.56 | 1,074.13 | 958.40 |
| Clase H EUR Hgd (C) | LU2098276111 | 100.000 | EUR | 927.97 | 1,050.14 | 897.66 |
| Clase I2 EUR (C) | LU1883863695 | 612,203.225 | EUR | 16.47 | 16.30 | 14.60 |
| Clase I2 EUR Hgd (C) | LU1883863778 | 4,753.796 | EUR | 1,224.78 | 1,392.04 | 1,196.34 |
| Clase I2 GBP Hgd (C) | LU1897311913 | 100.000 | GBP | 971.29 | 1,092.49 | 931.61 |
| Clase I2 USD (C) | LU1883863851 | 4,697,249.977 | USD | 17.22 | 19.33 | 16.40 |
| Clase I2 USD QD (D) | LU1883863935 | 40,782.730 | USD | 909.35 | 1,075.98 | 962.95 |
| Clase M2 EUR (C) | LU1883864073 | 1,964.688 | EUR | 2,860.12 | 2,832.00 | 2,537.99 |
| Clase M2 EUR Hgd (C) | LU1883864156 | 13,257.106 | EUR | 1,764.91 | 2,006.76 | 1,720.60 |
| Clase P2 USD (C) | LU1883864230 | 2,454.328 | USD | 57.77 | 65.07 | 55.39 |
| Clase P2 USD MD (D) | LU1883864313 | 106.049 | USD | 44.11 | 51.44 | 45.89 |
| Clase Q-D USD MD (D) | LU1883864404 | 3,311.623 | USD | 55.23 | 65.38 | 59.27 |
| Clase R2 EUR (C) | LU1883864586 | 337.337 | EUR | 55.13 | 54.70 | 49.12 |
| Clase R2 EUR Hgd (C) | LU1883864669 | 1,883.400 | EUR | 48.32 | 55.02 | 47.27 |
| Clase R2 USD (C) | LU1883864743 | 28,670.000 | USD | 84.71 | 95.33 | 81.07 |
| Clase T AUD MD3 (D) | LU1883864826 | 288.672 | AUD | 28.54 | 36.19 | 34.74 |
| Clase T USD (C) | LU1883865047 | - | USD | - | 61.31 | 52.97 |
| Clase T USD MD3 (D) | LU1883865120 | - | USD | - | - | 39.06 |
| Clase T USD MGI (D) | LU1883865393 | 308.922 | USD | 34.69 | 42.00 | 38.62 |
| Clase T ZAR MD3 (D) | LU1883865476 | 4,290.920 | ZAR | 503.85 | 653.54 | 644.36 |
| Clase U AUD MD3 (D) | LU1883865559 | 384.189 | AUD | 27.80 | 35.24 | 33.83 |
| Clase U USD (C) | LU1883865633 | - | USD | - | 61.15 | 52.83 |
| Clase U USD MD3 (D) | LU1883865716 | - | USD | - | 41.33 | 39.07 |
| Clase U USD MGI (D) | LU1883865807 | - | USD | - | 41.80 | 38.45 |
| Clase U ZAR MD3 (D) | LU1883865989 | 53.406 | ZAR | 499.08 | 650.72 | 640.58 |
| Clase Z USD (C) | LU2031986636 | 10,483.441 | USD | 1,038.50 | 1,168.92 | 994.19 |
| Total Patrimonio Neto | | | EUR | 481,161,237 | 661,626,170 | 992,949,988 |

European Subordinated Bond ESG

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|---------------------|--------------|--------------------|--------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A2 EUR AD (D) | LU1328849432 | 344.000 | EUR | 102.23 | 116.05 | 108.43 |
| Clase A2 EUR (C) | LU1328849358 | 1,362,324.617 | EUR | 116.12 | 129.49 | 118.47 |
| Clase A5 EUR (C) | LU2414850052 | 100.000 | EUR | 45.33 | - | - |
| Clase A6 EUR (C) | LU2401725424 | 100.000 | EUR | 45.19 | - | - |

European Subordinated Bond ESG

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|------------------------------|--------------|--------------------|------------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase F2 EUR (C) | LU1328849606 | 13,926.966 | EUR | 109.53 | 122.92 | 113.18 |
| Clase G EUR (C) | LU1328849515 | 22,499.979 | EUR | 110.99 | 124.11 | 114.70 |
| Clase H EUR (C) | LU1998920455 | 144,482.286 | EUR | 1,003.84 | 1,105.64 | 999.07 |
| Clase H EUR QTD (D) | LU2279408590 | 5.000 | EUR | 906.07 | 1,019.40 | - |
| Clase I2 EUR AD (D) | LU2477812007 | 95,773.000 | EUR | 963.62 | - | - |
| Clase I2 EUR (C) | LU1328848970 | 1,859,984.653 | EUR | 121.97 | 134.93 | 122.46 |
| Clase M2 EUR (C) | LU2002724479 | 103,938.079 | EUR | 989.89 | 1,095.64 | 994.81 |
| Clase M2 EUR QTD (D) | LU2279408327 | 57,742.173 | EUR | 899.77 | 1,017.31 | - |
| Clase R2 EUR AD (D) | LU1328849861 | 5,529.603 | EUR | 102.26 | 116.37 | 108.85 |
| Clase R2 EUR (C) | LU1328849788 | 166.000 | EUR | 122.66 | 135.54 | 122.80 |
| Clase Z EUR (C) | LU2132230389 | 80,782.780 | EUR | 956.00 | 1,057.44 | - |
| Total Patrimonio Neto | | | EUR | 859,113,880 | 867,616,190 | 108,774,851 |

Global Aggregate Bond

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|-------------------------|--------------|--------------------|--------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A CHF Hgd (C) | LU0945157773 | 89,684.313 | CHF | 97.63 | 108.44 | 106.52 |
| Clase A CZK Hgd (C) | LU1049752758 | 294,509.279 | CZK | 2,521.04 | 2,701.15 | 2,631.77 |
| Clase A EUR AD (D) | LU0557861357 | 797,422.184 | EUR | 153.98 | 150.98 | 157.60 |
| Clase A EUR (C) | LU0557861274 | 721,609.125 | EUR | 178.33 | 172.30 | 176.45 |
| Clase A EUR Hgd AD (D) | LU0906524276 | 394,434.420 | EUR | 89.56 | 100.78 | 100.53 |
| Clase A EUR Hgd (C) | LU0906524193 | 1,062,002.023 | EUR | 102.06 | 113.12 | 110.81 |
| Clase A EUR MD (D) | LU1327396765 | 489,867.416 | EUR | 97.66 | 95.76 | 99.59 |
| Clase A USD AD (D) | LU0319688288 | 203,594.967 | USD | 114.69 | 127.57 | 126.02 |
| Clase A USD (C) | LU0319688015 | 406,726.474 | USD | 231.33 | 253.49 | 245.85 |
| Clase A USD MD (D) | LU0906524433 | 8,556.819 | USD | 92.57 | 103.21 | 101.67 |
| Clase A2 EUR AD (D) | LU2070309617 | 12,380.000 | EUR | 48.60 | 47.49 | 49.15 |
| Clase A2 EUR (C) | LU1883316371 | 121,409.327 | EUR | 53.15 | 51.26 | 52.49 |
| Clase A2 EUR MD (D) | LU1883316454 | 3,745.350 | EUR | 51.06 | 49.97 | 51.97 |
| Clase A2 SGD (C) | LU1327396849 | 96.050 | SGD | 111.47 | 117.77 | 118.51 |
| Clase A2 SGD Hgd MD (D) | LU1049752089 | 293.144 | SGD | 89.29 | 99.28 | 97.92 |
| Clase A2 SGD MD (D) | LU1327396922 | 176.655 | SGD | 94.17 | 101.03 | 103.22 |
| Clase A2 USD (C) | LU1049752592 | 345,597.422 | USD | 108.21 | 118.39 | 114.81 |
| Clase A2 USD MD (D) | LU1049752162 | 2,858.190 | USD | 92.58 | 102.87 | 101.28 |
| Clase A5 EUR (C) | LU2032056355 | 3,802.934 | EUR | 49.64 | 47.91 | 48.99 |
| Clase B USD MD (D) | LU1883316702 | 21,701.556 | USD | 45.79 | 51.39 | 51.11 |
| Clase C EUR (C) | LU1883316884 | 552.123 | EUR | 51.54 | 50.21 | 51.93 |
| Clase C USD (C) | LU1883317007 | 7,939.458 | USD | 47.54 | 52.53 | 51.45 |
| Clase C USD MD (D) | LU1883317189 | 8,121.980 | USD | 45.79 | 51.39 | 51.11 |
| Clase E2 EUR (C) | LU1883317262 | 1,741,968.376 | EUR | 5.342 | 5.144 | 5.259 |
| Clase E2 EUR QTD (D) | LU1883317346 | 407,696.683 | EUR | 5.136 | 5.019 | 5.212 |
| Clase F EUR (C) | LU1883317429 | 437,409.913 | EUR | 5.223 | 5.071 | 5.216 |
| Clase F EUR Hgd (C) | LU2208986013 | 21,623.653 | EUR | 4.462 | 4.965 | - |
| Clase F EUR Hgd MD (D) | LU2018719646 | 30,799.274 | EUR | 4.261 | 4.825 | 4.816 |
| Clase F USD (C) | LU2208986872 | 7,945.835 | USD | 4.538 | 5.004 | - |
| Clase F2 EUR Hgd (C) | LU0613077535 | 181,334.940 | EUR | 104.76 | 116.56 | 114.72 |
| Clase F2 EUR Hgd MD (D) | LU0613077709 | 622,453.525 | EUR | 77.98 | 88.12 | 88.09 |
| Clase F2 USD (C) | LU0557861431 | 204,741.984 | USD | 120.92 | 132.94 | 129.57 |

Global Aggregate Bond

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|---------------------------|--------------|--------------------|--------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase F2 USD MD (D) | LU1250884811 | 14,435.557 | USD | 92.43 | 103.22 | 102.14 |
| Clase G EUR Hgd (C) | LU0613076990 | 1,020,177.307 | EUR | 111.37 | 123.71 | 121.36 |
| Clase G EUR Hgd MD (D) | LU0613077295 | 2,132,751.662 | EUR | 80.69 | 91.04 | 90.69 |
| Clase G EUR Hgd QTD (D) | LU1706545289 | 52,321.559 | EUR | 84.96 | 95.93 | 95.58 |
| Clase G GBP Hgd AD (D) | LU0797053575 | 6,556.531 | GBP | 94.29 | 105.18 | 104.36 |
| Clase G USD (C) | LU0319688361 | 545,012.572 | USD | 224.67 | 246.67 | 239.66 |
| Clase G USD MD (D) | LU1327397060 | 9,339.131 | USD | 91.22 | 101.74 | 100.35 |
| Clase H EUR (C) | LU1998919366 | - | EUR | - | - | 1,007.52 |
| Clase H EUR Hgd AD (D) | LU1998919523 | - | EUR | - | - | 990.87 |
| Clase H EUR Hgd (C) | LU1998919440 | 631.478 | EUR | 992.37 | 1,020.90 | 991.78 |
| Clase H EUR Hgd QTD (D) | LU1998919796 | 6,488.313 | EUR | 889.38 | 992.69 | 979.08 |
| Clase I CAD Hgd AD (D) | LU0906524789 | 649.000 | CAD | 1,011.65 | 1,125.63 | 1,114.82 |
| Clase I CHF Hgd (C) | LU0945157690 | 18,178.000 | CHF | 1,018.76 | 1,125.90 | 1,100.87 |
| Clase I EUR AD (D) | LU0839535860 | 4,293.010 | EUR | 1,116.69 | 1,094.91 | 1,143.84 |
| Clase I EUR (C) | LU0839535514 | 17,120.668 | EUR | 1,563.30 | 1,502.33 | 1,531.14 |
| Clase I EUR Hgd AD (D) | LU0987191722 | 56,940.856 | EUR | 870.79 | 980.16 | 978.19 |
| Clase I EUR Hgd (C) | LU0839535357 | 65,876.072 | EUR | 1,112.35 | 1,227.19 | 1,196.25 |
| Clase I GBP Hgd AD (D) | LU0987191649 | 57.539 | GBP | 916.62 | 1,021.22 | 1,013.18 |
| Clase I GBP Hgd (C) | LU0987191565 | 2,498.351 | GBP | 1,063.70 | 1,163.57 | 1,126.10 |
| Clase I USD AD (D) | LU0319687710 | 5,204.477 | USD | 1,054.54 | 1,173.05 | 1,159.33 |
| Clase I USD (C) | LU0319687637 | 34,751.987 | USD | 2,285.95 | 2,491.38 | 2,404.92 |
| Clase I USD MD (D) | LU1327396419 | 4,835.738 | USD | 979.21 | 1,083.84 | 1,062.16 |
| Clase I2 EUR (C) | LU1883317692 | 33,936.471 | EUR | 1,084.07 | 1,038.81 | 1,056.90 |
| Clase I2 EUR Hgd (C) | LU1883317775 | 2,438.338 | EUR | 955.08 | 1,052.00 | 1,021.27 |
| Clase I2 GBP (C) | LU1897299365 | 5.000 | GBP | 976.65 | 933.42 | 1,005.71 |
| Clase I2 GBP QD (D) | LU2031983880 | 5.000 | GBP | 921.37 | 898.04 | 986.98 |
| Clase I2 USD AD (D) | LU2330497350 | 5.000 | USD | 924.21 | 1,008.03 | - |
| Clase I2 USD (C) | LU1883317858 | 51,567.945 | USD | 952.36 | 1,035.20 | 997.50 |
| Clase I2 USD MD (D) | LU2330497434 | 5.000 | USD | 911.19 | 1,005.51 | - |
| Clase M EUR Hgd (C) | LU0613076487 | 976,998.417 | EUR | 119.61 | 131.91 | 128.55 |
| Clase M GBP (C) | LU1327396682 | - | GBP | - | - | 116.02 |
| Clase M USD (C) | LU0329444938 | 312,034.959 | USD | 150.04 | 163.61 | 158.03 |
| Clase M2 EUR (C) | LU1883317932 | 49,396.414 | EUR | 1,084.07 | 1,038.80 | 1,056.88 |
| Clase M2 EUR Hgd AD (D) | LU2002721616 | 203.046 | EUR | 886.24 | 995.08 | 988.26 |
| Clase M2 EUR Hgd (C) | LU2002721889 | 36,440.578 | EUR | 924.41 | 1,017.65 | 990.22 |
| Clase M2 EUR Hgd QTD (D) | LU1883318070 | 633.471 | EUR | 911.37 | 1,018.67 | 1,007.45 |
| Clase M2 EUR QTD (D) | LU1883318153 | 38,794.863 | EUR | 1,040.31 | 1,011.62 | 1,045.32 |
| Clase M2 USD (C) | LU2002721707 | 17.018 | USD | 964.23 | 1,048.10 | 1,009.91 |
| Clase O EUR Hgd (C) | LU1103152366 | - | EUR | - | - | 1,120.96 |
| Clase O USD (C) | LU0557861514 | 16,307.397 | USD | 1,432.27 | 1,549.24 | 1,485.51 |
| Clase OR USD AD (D) | LU1392371701 | 1,052.841 | USD | 1,010.14 | 1,119.97 | 1,104.50 |
| Clase P2 USD (C) | LU1883318237 | 10,662.734 | USD | 49.62 | 54.06 | 52.21 |
| Clase Q-I0 EUR Hgd AD (D) | LU1327396500 | - | EUR | - | 989.02 | 985.32 |
| Clase Q-I0 EUR Hgd (C) | LU1378916545 | 1,677.948 | EUR | 996.16 | 1,096.35 | 1,066.95 |
| Clase Q-I0 GBP Hgd (C) | LU1049752915 | 1.000 | GBP | 1,082.17 | 1,179.24 | 1,139.69 |
| Clase Q-I11 USD (C) | LU1103162241 | 393.627 | USD | 1,108.63 | 1,205.66 | 1,162.33 |
| Clase Q-I19 EUR (C) | LU1854487383 | 5.000 | EUR | 1,153.73 | 1,108.25 | 1,129.42 |
| Clase Q-I19 EUR Hgd (C) | LU1854487466 | 171,531.254 | EUR | 958.82 | 1,056.65 | 1,029.11 |
| Clase Q-I8 EUR Hgd AD (D) | LU1832661448 | 100.000 | EUR | 894.65 | 1,007.56 | 1,005.76 |
| Clase Q-R GBP AD (D) | LU0839533816 | 1,665.000 | GBP | 141.73 | 138.17 | 152.45 |

Global Aggregate Bond

| | ISIN | Número de acciones | | Divisa | VL por participación | | |
|------------------------------|--------------|--------------------|--|------------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase Q-R GBP (C) | LU0839533659 | 839.004 | | GBP | 113.39 | 108.67 | 117.41 |
| Clase Q-R GBP Hgd AD (D) | LU0906524946 | 984.233 | | GBP | 96.52 | 107.21 | 106.19 |
| Clase Q-R GBP Hgd (C) | LU0906524862 | 12,222.177 | | GBP | 114.50 | 125.29 | 121.42 |
| Clase Q-R2 EUR Hgd (C) | LU1508889729 | 238,107.373 | | EUR | 98.36 | 108.43 | 105.56 |
| Clase R CHF Hgd AD (D) | LU1873222944 | 4,045.435 | | CHF | 89.63 | 101.08 | 101.00 |
| Clase R CHF Hgd (C) | LU1250884738 | 2,176.000 | | CHF | 93.91 | 103.87 | 101.65 |
| Clase R EUR AD (D) | LU1327397227 | 3,633.981 | | EUR | 113.66 | 111.47 | 116.45 |
| Clase R EUR (C) | LU1327397144 | 49,463.816 | | EUR | 114.58 | 110.23 | 112.48 |
| Clase R EUR Hgd AD (D) | LU0839534384 | 12,814.772 | | EUR | 91.17 | 102.75 | 102.49 |
| Clase R EUR Hgd (C) | LU0839534111 | 35,007.630 | | EUR | 106.56 | 117.74 | 114.91 |
| Clase R USD AD (D) | LU0839534970 | 92,520.446 | | USD | 103.34 | 115.11 | 113.80 |
| Clase R USD (C) | LU0839534624 | 15,626.924 | | USD | 120.74 | 131.75 | 127.32 |
| Clase R2 GBP (C) | LU2259110299 | 100.000 | | GBP | 50.18 | 48.02 | - |
| Clase R2 USD (C) | LU1883318583 | 269,361.698 | | USD | 49.76 | 54.17 | 52.27 |
| Clase X EUR Hgd AD (D) | LU2085676323 | 911,713.775 | | EUR | 889.11 | 997.76 | 980.53 |
| Total Patrimonio Neto | | | | USD | 2,992,275,927 | 4,384,530,253 | 5,897,240,690 |

Global Bond

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|------------------------------|--------------|--------------------|------------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A EUR AD (D) | LU0557861944 | 305,851.435 | EUR | 110.03 | 116.62 | 122.67 |
| Clase A EUR (C) | LU0557861860 | 192,623.946 | EUR | 143.60 | 150.95 | 154.96 |
| Clase A USD AD (D) | LU0119133691 | 133,471.112 | USD | 12.86 | 15.46 | 15.34 |
| Clase A USD (C) | LU0119133188 | 820,765.647 | USD | 25.62 | 30.55 | 29.70 |
| Clase A2 USD AD (D) | LU0839533220 | 85.470 | USD | 13.45 | 16.11 | 15.97 |
| Clase A2 USD (C) | LU0839533063 | 96,828.448 | USD | 26.20 | 31.20 | 30.34 |
| Clase A5 EUR (C) | LU2070307678 | 100.000 | EUR | 45.45 | 47.73 | 48.95 |
| Clase F EUR Hgd MD (D) | LU2018722194 | 25,155.309 | EUR | 3.901 | 4.795 | 4.799 |
| Clase F2 EUR Hgd (C) | LU0557862082 | 1,517.867 | EUR | 81.60 | 98.84 | 97.49 |
| Clase F2 EUR Hgd MD (D) | LU0613078343 | 20,527.978 | EUR | 64.61 | 79.62 | 79.82 |
| Clase F2 USD (C) | LU0557862165 | 7,552.337 | USD | 95.54 | 114.17 | 111.42 |
| Clase G EUR Hgd (C) | LU0557862678 | 26,761.427 | EUR | 87.40 | 105.42 | 103.56 |
| Clase G EUR Hgd MD (D) | LU0613078186 | 73,400.925 | EUR | 63.67 | 78.05 | 77.87 |
| Clase G USD (C) | LU0119133931 | 295,993.502 | USD | 24.12 | 28.76 | 27.96 |
| Clase I USD (C) | LU0119131489 | 80.673 | USD | 2,610.79 | 3,094.36 | 2,993.04 |
| Clase I2 GBP (C) | LU2052288888 | 5.000 | GBP | 912.16 | 949.04 | 1,025.31 |
| Clase M EUR AD (D) | LU1971432825 | 50.000 | EUR | 95.67 | 101.40 | 106.82 |
| Clase M EUR (C) | LU1971432742 | 107,516.030 | EUR | 99.55 | 104.15 | 106.36 |
| Clase M EUR Hgd (C) | LU0557862322 | 2,071.987 | EUR | 86.09 | 103.04 | 100.50 |
| Clase M USD (C) | LU0329445158 | 64,461.483 | USD | 141.82 | 168.15 | 162.64 |
| Clase O USD (C) | LU0557862595 | - | USD | - | - | 1,030.80 |
| Clase P2 USD (C) | LU2052289423 | 100.000 | USD | 42.67 | 50.62 | 49.03 |
| Clase Q-I15 EUR AD (D) | LU0228160049 | 889.864 | EUR | 1,004.98 | 1,062.85 | 1,114.02 |
| Clase Q-X EUR Hgd (C) | LU2132230462 | - | EUR | - | - | 1,028.26 |
| Clase R EUR Hgd (C) | LU0987191052 | - | EUR | - | - | 101.89 |
| Clase R2 GBP (C) | LU2259110372 | 100.000 | GBP | 44.72 | 46.59 | - |
| Total Patrimonio Neto | | | USD | 127,878,564 | 181,623,383 | 265,110,114 |

Global Corporate Bond

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|-------------------------|--------------|--------------------|--------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A EUR AD (D) | LU0557863130 | 5,386.901 | EUR | 146.65 | 152.53 | 156.64 |
| Clase A EUR (C) | LU0557863056 | 39,758.292 | EUR | 191.56 | 196.73 | 198.70 |
| Clase A EUR Hgd (C) | LU0839536322 | 73,856.257 | EUR | 107.80 | 127.15 | 122.53 |
| Clase A EUR Hgd MD (D) | LU0906525240 | 6,397.713 | EUR | 77.04 | 92.41 | 91.62 |
| Clase A USD AD (D) | LU0319688874 | 21,980.446 | USD | 118.88 | 140.26 | 136.27 |
| Clase A USD (C) | LU0319688791 | 59,914.382 | USD | 170.54 | 198.67 | 190.03 |
| Clase A2 USD (C) | LU1103153331 | 59.807 | USD | 87.64 | 102.25 | - |
| Clase A5 EUR (C) | LU2070307835 | 100.000 | EUR | 49.60 | 50.84 | 51.27 |
| Clase F EUR Hgd MD (D) | LU2018722780 | 28,049.532 | EUR | 4.131 | 4.979 | 4.952 |
| Clase F2 EUR Hgd MD (D) | LU1103153091 | 18,819.210 | EUR | 72.78 | 87.95 | 87.56 |
| Clase F2 USD (C) | LU0557863213 | 8,241.254 | USD | 128.82 | 151.00 | 144.96 |
| Clase G EUR Hgd MD (D) | LU1103152879 | 116,480.000 | EUR | 75.77 | 91.02 | 90.28 |
| Clase G USD (C) | LU0319688957 | 55,046.511 | USD | 166.34 | 193.96 | 185.67 |
| Clase H EUR Hgd (C) | LU1998919879 | 100.000 | EUR | 925.93 | 1,083.44 | 1,035.51 |
| Clase H EUR Hgd QTD (D) | LU2110861148 | 22,943.343 | EUR | 842.51 | 1,003.34 | 988.67 |
| Clase I EUR Hgd (C) | LU0839536082 | 436.386 | EUR | 1,138.40 | 1,334.61 | 1,281.65 |
| Clase I USD (C) | LU0319688445 | 6,400.840 | USD | 1,826.49 | 2,115.45 | 2,013.83 |

Global Corporate Bond

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|------------------------------|--------------|--------------------|------------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase I2 USD (C) | LU2183143416 | 5.000 | USD | 907.80 | 1,051.94 | 998.11 |
| Clase M EUR HGD (C) | LU1971433120 | 53,800.046 | EUR | 95.59 | 112.02 | 107.61 |
| Clase M USD (C) | LU0329445315 | 2,086.668 | USD | 137.05 | 158.73 | 150.71 |
| Clase M2 EUR Hgd (C) | LU2002722002 | 94,568.806 | EUR | 918.73 | 1,077.20 | 1,032.55 |
| Clase M2 EUR Hgd QTD (D) | LU2110861221 | 119,807.399 | EUR | 838.49 | 999.42 | 986.55 |
| Clase M2 USD (C) | LU2002722184 | 5.000 | USD | 961.37 | 1,114.25 | 1,057.65 |
| Clase O EUR Hgd (C) | LU1103153174 | 12,422.026 | EUR | 1,038.79 | 1,213.30 | 1,156.90 |
| Clase O USD (C) | LU0557863304 | 160,061.236 | USD | 1,436.79 | 1,657.02 | 1,565.02 |
| Clase Q-I12 EUR Hgd (C) | LU1732799140 | 69,769.317 | EUR | 982.63 | 1,148.65 | 1,097.09 |
| Clase Q-I4 USD (C) | LU1327397573 | 2,765.251 | USD | 1,101.88 | 1,278.30 | 1,214.45 |
| Clase Q-R GBP Hgd (C) | LU0906525752 | 10.000 | GBP | 105.04 | 122.41 | 116.87 |
| Clase R EUR Hgd AD (D) | LU0906525679 | 500.000 | EUR | 88.09 | 105.12 | 103.20 |
| Clase R EUR Hgd (C) | LU0906525596 | 9,174.441 | EUR | 95.14 | 111.52 | 107.34 |
| Clase R USD AD (D) | LU1737510443 | - | USD | - | 108.46 | 103.69 |
| Clase X EUR Hgd (C) | LU1998921693 | 19,160.718 | EUR | 934.29 | 1,090.53 | 1,039.97 |
| Clase X USD (C) | LU2401725697 | 80,100.963 | USD | 969.72 | - | - |
| Total Patrimonio Neto | | | USD | 701,045,236 | 1,026,657,656 | 891,163,657 |

Global Corporate ESG Improvers Bond

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|------------------------------|--------------|--------------------|------------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A2 EUR Hgd (C) | LU2330497517 | 2,000.000 | EUR | 42.64 | 50.42 | - |
| Clase A2 USD AD (D) | LU2359305369 | 100.000 | USD | 42.34 | - | - |
| Clase A2 USD (C) | LU2280506101 | 100.000 | USD | 43.22 | 50.53 | - |
| Clase E2 EUR (C) | LU2280506879 | 14,774.791 | EUR | 4.965 | 5.107 | - |
| Clase E2 EUR Hgd (C) | LU2280506796 | 20,000.000 | EUR | 4.277 | 5.048 | - |
| Clase F EUR (C) | LU2280506523 | 1,000.000 | EUR | 5.060 | - | - |
| Clase G EUR (C) | LU2280506366 | 1,000.000 | EUR | 5.060 | - | - |
| Clase H USD (C) | LU2280507505 | 5.000 | USD | 873.76 | 1,012.44 | - |
| Clase I2 EUR Hgd (C) | LU2330497608 | 16,496.092 | EUR | 859.57 | 1,009.60 | - |
| Clase I2 GBP (C) | LU2359305872 | 5.000 | GBP | 965.05 | - | - |
| Clase I2 USD AD (D) | LU2359305443 | 5.000 | USD | 852.45 | - | - |
| Clase I2 USD (C) | LU2280507257 | 5.000 | USD | 872.00 | 1,012.08 | - |
| Clase M2 EUR Hgd (C) | LU2450199125 | 6,688.762 | EUR | 926.23 | - | - |
| Clase M2 USD (C) | LU2280507414 | 5.000 | USD | 872.00 | 1,012.08 | - |
| Clase R2 GBP (C) | LU2359305799 | 100.000 | GBP | 48.14 | - | - |
| Clase R2 USD AD (D) | LU2359305526 | 100.000 | USD | 42.52 | - | - |
| Clase R2 USD (C) | LU2280507091 | 100.000 | USD | 43.46 | 50.57 | - |
| Clase Z EUR Hgd (C) | LU2330497780 | 8,000.000 | EUR | 861.67 | 1,009.98 | - |
| Clase Z USD (C) | LU2280507331 | 49,685.618 | USD | 873.80 | 1,012.43 | - |
| Total Patrimonio Neto | | | USD | 72,235,103 | 64,195,971 | - |

Global High Yield Bond

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|---------------------|--------------|--------------------|--------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A EUR Hgd (C) | LU1162499526 | 4,973.439 | EUR | 93.19 | 108.89 | 94.04 |

Global High Yield Bond

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|------------------------------|--------------|--------------------|------------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A USD (C) | LU1162499369 | 1,564.448 | USD | 118.78 | 137.20 | 117.45 |
| Clase A5 EUR (C) | LU2070307918 | 100.000 | EUR | 48.29 | 49.61 | 45.00 |
| Clase F EUR Hgd MD (D) | LU2018722863 | 74,789.654 | EUR | 3.865 | 4.696 | 4.277 |
| Clase F2 EUR Hgd (C) | LU1162500042 | 4,281.744 | EUR | 99.08 | 116.21 | 100.92 |
| Clase F2 EUR Hgd MD (D) | LU1250883417 | 9,676.323 | EUR | 73.40 | 89.17 | 81.24 |
| Clase F2 USD (C) | LU1162499955 | 11,907.585 | USD | 111.55 | 129.20 | 111.11 |
| Clase G EUR Hgd (C) | LU1162499872 | 38,397.886 | EUR | 101.62 | 119.26 | 103.33 |
| Clase G EUR Hgd MD (D) | LU1250883334 | 408,827.099 | EUR | 73.72 | 89.55 | 81.28 |
| Clase G USD (C) | LU1162499799 | 28,407.174 | USD | 114.56 | 132.62 | 113.83 |
| Clase H USD (C) | LU1998920026 | 5.000 | USD | 972.49 | 1,107.18 | 936.59 |
| Clase I EUR Hgd (C) | LU1162498981 | 1,437.244 | EUR | 1,083.73 | 1,260.25 | 1,080.67 |
| Clase I USD (C) | LU1162498718 | 655.564 | USD | 1,245.07 | 1,429.83 | 1,215.28 |
| Clase I14 GBP Hgd QD (D) | LU2330497947 | 307,263.614 | GBP | 83.70 | 100.89 | - |
| Clase I2 GBP (C) | LU1897300478 | 5.000 | GBP | 970.70 | 973.86 | 922.61 |
| Clase I2 GBP QD (D) | LU2031984003 | 5.000 | GBP | 836.39 | 882.21 | 879.79 |
| Clase I2 USD (C) | LU2330497863 | 5.000 | USD | 893.28 | 1,019.17 | - |
| Clase J3 GBP (C) | LU2052287138 | 5.000 | GBP | 964.20 | 967.21 | 916.15 |
| Clase J3 GBP Hgd (C) | LU2110861650 | 106.501 | GBP | 896.05 | 1,026.08 | 873.62 |
| Clase J3 GBP QD (D) | LU2052287211 | 5.000 | GBP | 831.59 | 877.15 | 874.73 |
| Clase O USD (C) | LU1162499286 | 10,833.136 | USD | 1,289.32 | 1,463.33 | 1,233.20 |
| Clase P2 USD (C) | LU2052289696 | 100.000 | USD | 46.97 | 53.78 | 45.73 |
| Clase Q-I21 GBP Hgd (C) | LU1891089077 | 63,657.978 | GBP | 972.63 | 1,110.98 | 942.06 |
| Clase R3 GBP (C) | LU2259108806 | 500.000 | GBP | 10.20 | 10.23 | - |
| Clase R3 GBP Hgd (C) | LU2259108988 | 10,004.700 | GBP | 9.22 | 10.56 | - |
| Clase R3 GBP QD (D) | LU2259109010 | 500.000 | GBP | 9.44 | 9.96 | - |
| Clase X USD (C) | LU1998921776 | 66,475.766 | USD | 982.33 | 1,114.92 | 939.59 |
| Total Patrimonio Neto | | | USD | 230,753,581 | 307,213,065 | 228,840,171 |

Global Inflation Bond

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|----------------------|--------------|--------------------|--------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A EUR AD (D) | LU0442406376 | 13,404.369 | EUR | 96.93 | 109.64 | 107.80 |
| Clase A EUR (C) | LU0442405998 | 301,758.513 | EUR | 110.88 | 125.46 | 123.55 |
| Clase A EUR DHgd (C) | LU1399296083 | - | EUR | - | - | 95.98 |
| Clase A EUR MD (D) | LU0906528699 | - | EUR | - | 94.50 | 93.27 |
| Clase A USD Hgd (C) | LU0752742972 | 0.120 | USD | 102.42 | 115.01 | 112.24 |
| Clase A2 EUR (C) | LU1883324805 | 5,744.716 | EUR | 46.26 | 52.38 | 51.55 |
| Clase A5 EUR (C) | LU2070308056 | 3,757.636 | EUR | 46.05 | 52.06 | 51.16 |
| Clase E2 EUR (C) | LU1883324987 | 261,804.369 | EUR | 4.662 | 5.265 | 5.169 |
| Clase F EUR (C) | LU2018722277 | 102,200.873 | EUR | 4.496 | 5.106 | 5.038 |
| Clase F2 EUR (C) | LU0557864377 | 12,463.062 | EUR | 93.81 | 106.65 | 105.38 |
| Clase G EUR (C) | LU0442406459 | 158,479.404 | EUR | 108.87 | 123.20 | 121.19 |
| Clase G USD Hgd (C) | LU0752743277 | 302.510 | USD | 106.96 | 119.97 | 117.37 |
| Clase H EUR (C) | LU1998920299 | 5.000 | EUR | 915.54 | 1,027.63 | 1,002.52 |
| Clase I EUR (C) | LU0442406616 | 161.892 | EUR | 1,193.32 | 1,341.51 | 1,311.80 |
| Clase I USD Hgd (C) | LU0752743194 | 1,138.832 | USD | 1,059.23 | 1,181.15 | 1,146.44 |
| Clase M EUR (C) | LU0442406533 | 124,646.097 | EUR | 111.37 | 125.31 | 122.55 |
| Clase M2 EUR (C) | LU1883325109 | 383.998 | EUR | 944.10 | 1,062.67 | 1,038.46 |

Global Inflation Bond

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|------------------------------|--------------|--------------------|------------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase O EUR (C) | LU0557864534 | 73,313.014 | EUR | 1,055.47 | 1,182.86 | 1,152.17 |
| Clase Q-I13 EUR (C) | LU1272328227 | 685.541 | EUR | 980.45 | 1,099.66 | 1,072.01 |
| Clase Q-I13 GBP Hgd (C) | LU1272326791 | 1.000 | GBP | 1,040.41 | 1,157.29 | 1,121.20 |
| Clase Q-I13 USD Hgd (C) | LU1272326445 | 331.346 | USD | 1,105.56 | 1,228.43 | 1,188.78 |
| Clase R EUR AD (D) | LU0839539938 | 1,626.000 | EUR | 96.93 | 109.40 | 107.13 |
| Clase R EUR (C) | LU0839539771 | 7,577.000 | EUR | 99.49 | 112.09 | 109.76 |
| Clase R2 EUR (C) | LU1883325281 | 94.988 | EUR | 46.89 | 52.86 | 51.79 |
| Total Patrimonio Neto | | | EUR | 150,245,973 | 217,429,389 | 127,293,744 |

Global Total Return Bond

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|------------------------------|--------------|--------------------|------------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A EUR AD (D) | LU1253539677 | 9,449.188 | EUR | 91.24 | 102.89 | 102.57 |
| Clase A EUR (C) | LU1253539594 | 46,858.330 | EUR | 99.45 | 108.80 | 105.58 |
| Clase A EUR QTD (D) | LU1253539750 | 1.004 | EUR | 91.80 | 101.13 | 99.08 |
| Clase F EUR QTD (D) | LU2018722350 | 24,291.077 | EUR | 4.174 | 4.635 | 4.614 |
| Clase F2 EUR (C) | LU1253540097 | 4,079.594 | EUR | 98.23 | 108.55 | 105.09 |
| Clase F2 EUR QTD (D) | LU1583992539 | 10,317.347 | EUR | 84.48 | 94.24 | 92.53 |
| Clase G EUR (C) | LU1253539917 | 76,141.736 | EUR | 99.58 | 109.12 | 106.06 |
| Clase G EUR QTD (D) | LU1583994071 | 560,123.925 | EUR | 85.63 | 94.72 | 93.30 |
| Clase I EUR AD (D) | LU1253539321 | 1.000 | EUR | 913.49 | 1,030.54 | 1,028.09 |
| Clase I EUR (C) | LU1253539248 | 1.000 | EUR | 1,016.10 | 1,106.76 | 1,069.39 |
| Clase M2 EUR (C) | LU2002722853 | 5.000 | EUR | 920.88 | 1,007.13 | 964.98 |
| Total Patrimonio Neto | | | EUR | 62,450,203 | 108,394,155 | 164,863,535 |

Impact Green Bonds

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|------------------------------|--------------|--------------------|------------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A2 EUR (C) | LU2349692348 | 667.916 | EUR | 41.27 | - | - |
| Clase E2 EUR (C) | LU2349692421 | 68,840.506 | EUR | 4.134 | - | - |
| Clase F2 EUR (C) | LU2349692694 | 1,000.000 | EUR | 4.534 | - | - |
| Clase G2 EUR (C) | LU2349692777 | 1,000.000 | EUR | 4.540 | - | - |
| Clase I2 EUR (C) | LU2349692850 | 5.000 | EUR | 831.37 | - | - |
| Clase I2 GBP (C) | LU2401725770 | 5.000 | GBP | 855.15 | - | - |
| Clase J2 EUR (C) | LU2349692934 | 5.000 | EUR | 831.90 | - | - |
| Clase J2 JPY Hgd (C) | LU2440106446 | 40,000.000 | JPY | 87,559.00 | - | - |
| Clase R2 EUR (C) | LU2349693072 | 100.000 | EUR | 41.44 | - | - |
| Clase R2 GBP (C) | LU2414850136 | 100.000 | GBP | 42.15 | - | - |
| Total Patrimonio Neto | | | EUR | 25,003,060 | - | - |

Optimal Yield

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|--------------------|--------------|--------------------|--------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A EUR AD (D) | LU1883336643 | 246,180.815 | EUR | 55.02 | 66.19 | 63.15 |

Optimal Yield

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|------------------------------|--------------|--------------------|------------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A EUR (C) | LU1883336569 | 155,125.841 | EUR | 92.36 | 108.76 | 101.13 |
| Clase A SEK Hgd (C) | LU1883336726 | 500.000 | SEK | 1,012.57 | 1,189.24 | 1,103.24 |
| Clase A USD Hgd (C) | LU1883336999 | 51,788.321 | USD | 83.13 | 96.78 | 89.29 |
| Clase A USD Hgd MD (D) | LU1883337021 | 1,651.493 | USD | 63.47 | 76.22 | 72.28 |
| Clase A2 EUR AD (D) | LU2259111263 | 865.000 | EUR | 42.68 | 51.05 | - |
| Clase A2 EUR (C) | LU2259111180 | 100.000 | EUR | 43.22 | 51.05 | - |
| Clase C EUR (C) | LU1883337294 | 2.112 | EUR | 62.46 | 74.06 | 69.39 |
| Clase E2 EUR (C) | LU1883337377 | 8,481,977.707 | EUR | 10.061 | 11.861 | 11.001 |
| Clase E2 EUR QTD (D) | LU1883337450 | 8,576,896.319 | EUR | 5.107 | 6.209 | 5.918 |
| Clase F EUR (C) | LU1883337534 | 2,936,761.031 | EUR | 8.679 | 10.268 | 9.586 |
| Clase F EUR QTD (D) | LU1883337617 | 1,498,079.376 | EUR | 4.561 | 5.564 | 5.339 |
| Clase G EUR (C) | LU2176991185 | 291,611.349 | EUR | 4.612 | 5.445 | 5.111 |
| Clase G EUR QD (D) | LU1894680088 | 480,069.966 | EUR | 4.111 | 4.980 | 4.732 |
| Clase H EUR (C) | LU2098276038 | 5.000 | EUR | 888.72 | 1,034.94 | 949.24 |
| Clase H EUR QTD (D) | LU1998916008 | 357.203 | EUR | 847.39 | 1,017.21 | 957.54 |
| Clase I2 EUR (C) | LU1883337708 | 57,152.619 | EUR | 1,884.54 | 2,203.08 | 2,026.41 |
| Clase I2 EUR QTD (D) | LU1883337880 | - | EUR | - | - | 994.25 |
| Clase I2 USD Hgd (C) | LU1883337963 | 21.920 | USD | 1,154.49 | 1,335.04 | 1,218.06 |
| Clase M2 EUR (C) | LU1883338003 | 7,590.497 | EUR | 2,007.76 | 2,348.29 | 2,161.02 |
| Clase M2 EUR QTD (D) | LU1883338185 | - | EUR | - | 1,004.92 | 950.23 |
| Clase R2 EUR AD (D) | LU1883338342 | 21,806.782 | EUR | 42.47 | 51.18 | 48.74 |
| Clase R2 EUR (C) | LU1883338268 | 7,363.797 | EUR | 53.83 | 63.08 | 58.16 |
| Clase R2 GBP (C) | LU1883338425 | 3,182.341 | GBP | 72.13 | 84.29 | 82.28 |
| Clase R2 SEK Hgd (C) | LU1883338771 | 1,003.910 | SEK | 915.37 | 1,070.39 | 984.44 |
| Clase R2 USD AD (D) | LU1883338854 | 319.609 | USD | 44.45 | 60.75 | 54.72 |
| Clase R2 USD Hgd (C) | LU1883338938 | 2,379.000 | USD | 49.66 | 57.58 | 52.66 |
| Clase R2 USD Hgd MD (D) | LU1883339076 | 2,501.639 | USD | 43.65 | 52.19 | 49.06 |
| Clase X EUR (C) | LU2428739713 | 5.000 | EUR | 867.95 | - | - |
| Total Patrimonio Neto | | | EUR | 322,149,743 | 521,986,349 | 673,860,314 |

Optimal Yield Short Term

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|------------------------------|--------------|--------------------|------------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A EUR (C) | LU1883339233 | 101.324 | EUR | 44.66 | 53.82 | 50.01 |
| Clase E2 EUR (C) | LU1883339316 | 30,005,274.415 | EUR | 4.468 | 5.403 | 5.002 |
| Clase E2 EUR QTD (D) | LU1883339407 | 19,712,047.847 | EUR | 4.026 | 4.994 | 4.738 |
| Clase F EUR (C) | LU1883339589 | 3,576,030.710 | EUR | 4.357 | 5.279 | 4.927 |
| Clase F EUR QTD (D) | LU1883339662 | 1,977,630.704 | EUR | 3.974 | 4.939 | 4.724 |
| Clase G EUR AD (D) | LU1894680245 | 1,597,357.641 | EUR | 4.117 | 5.122 | 4.896 |
| Clase G EUR (C) | LU1894680161 | 8,902,231.834 | EUR | 4.404 | 5.321 | 4.953 |
| Clase I2 EUR (C) | LU1883339746 | 1,843.465 | EUR | 923.58 | 1,110.77 | 1,022.89 |
| Clase M2 EUR (C) | LU1883339829 | 7,722.417 | EUR | 917.72 | 1,103.72 | 1,016.49 |
| Clase M2 EUR QTD (D) | LU1883340082 | 5.112 | EUR | 818.01 | 1,009.08 | 951.95 |
| Clase R2 EUR (C) | LU1883340165 | 100.546 | EUR | 44.31 | 53.46 | 49.36 |
| Total Patrimonio Neto | | | EUR | 291,445,544 | 516,261,358 | 713,051,688 |

Pioneer Strategic Income

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|--------------------------|--------------|--------------------|--------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A AUD MD3 (D) | LU1883840644 | 1,890,178.605 | AUD | 30.45 | 37.15 | 37.46 |
| Clase A CHF Hgd (C) | LU1883840727 | 9,195.100 | CHF | 47.51 | 54.10 | 50.35 |
| Clase A CZK Hgd (C) | LU1883840990 | 925,757.322 | CZK | 1,389.59 | 1,524.77 | 1,410.89 |
| Clase A EUR (C) | LU1883841022 | 1,212,128.528 | EUR | 11.22 | 11.09 | 10.79 |
| Clase A EUR Hgd AD (D) | LU1883841378 | 26,653.048 | EUR | 42.03 | 48.85 | 46.74 |
| Clase A EUR Hgd (C) | LU1883841295 | 237,760.786 | EUR | 80.21 | 90.91 | 84.37 |
| Clase A EUR Hgd MGI (D) | LU1883841451 | 1,510,923.696 | EUR | 30.12 | 35.55 | 34.49 |
| Clase A USD (C) | LU1883841535 | 11,342,949.097 | USD | 11.73 | 13.15 | 12.12 |
| Clase A USD MD (D) | LU1883841618 | 3,931,596.207 | USD | 5.86 | 6.68 | 6.27 |
| Clase A USD MD3 (D) | LU1883841709 | 1,218,251.127 | USD | 35.86 | 43.51 | 43.45 |
| Clase A USD MGI (D) | LU1883841881 | 3,683,215.269 | USD | 46.03 | 53.75 | 51.87 |
| Clase A ZAR MD3 (D) | LU1883841964 | 2,609,616.866 | ZAR | 520.65 | 657.46 | 689.86 |
| Clase A2 EUR AD (D) | LU2070308999 | 100.000 | EUR | 49.35 | 50.00 | 49.37 |
| Clase A2 EUR (C) | LU2070309294 | 100.000 | EUR | 51.48 | 50.94 | 49.37 |
| Clase A5 EUR (C) | LU2032056512 | 530.229 | EUR | 51.84 | 50.91 | 49.75 |
| Clase B AUD MD3 (D) | LU1883842004 | 912,670.686 | AUD | 29.22 | 35.79 | 35.97 |
| Clase B USD (C) | LU1883842186 | 1,990,398.876 | USD | 10.04 | 11.31 | 10.41 |
| Clase B USD MD (D) | LU1883842269 | 1,596.486 | USD | 5.90 | 6.74 | 6.33 |
| Clase B USD MD3 (D) | LU1883842343 | 3,980,004.804 | USD | 36.58 | 44.57 | 44.16 |
| Clase B USD MGI (D) | LU1883842426 | 988,762.331 | USD | 41.26 | 48.37 | 46.57 |
| Clase B ZAR MD3 (D) | LU1883842699 | 1,336,536.651 | ZAR | 531.33 | 667.95 | 685.98 |
| Clase C EUR (C) | LU1883842772 | 109,306.138 | EUR | 10.36 | 10.28 | 9.99 |
| Clase C EUR Hgd (C) | LU1883842855 | 6,183.158 | EUR | 46.79 | 53.27 | 49.56 |
| Clase C EUR Hgd MGI (D) | LU1883842939 | 13,664.207 | EUR | 32.85 | 38.98 | 37.91 |
| Clase C USD (C) | LU1883843077 | 4,627,258.619 | USD | 10.83 | 12.19 | 11.22 |
| Clase C USD MD (D) | LU1883843150 | 2,375,275.320 | USD | 5.91 | 6.75 | 6.35 |
| Clase E2 EUR AD (D) | LU1883843317 | 2,168,889.381 | EUR | 6.121 | 6.204 | 6.194 |
| Clase E2 EUR (C) | LU1883843234 | 7,912,301.324 | EUR | 12.597 | 12.403 | 11.957 |
| Clase E2 EUR Hgd AD (D) | LU1883843580 | 35,965,059.972 | EUR | 4.381 | 5.098 | 4.867 |
| Clase E2 EUR Hgd (C) | LU1883843408 | 7,669,409.016 | EUR | 9.199 | 10.393 | 9.585 |
| Clase E2 EUR Hgd QTD (D) | LU1883843663 | 6,154,602.261 | EUR | 4.318 | 4.951 | 4.670 |
| Clase E2 EUR QTD (D) | LU1883843747 | 3,976,709.722 | EUR | 6.473 | 6.463 | 6.376 |
| Clase F EUR AD (D) | LU1883844042 | 204,827.178 | EUR | 6.185 | 6.272 | 6.288 |
| Clase F EUR (C) | LU1883843820 | 673,910.524 | EUR | 10.910 | 10.802 | 10.517 |
| Clase F EUR Hgd AD (D) | LU1883844398 | 1,144,397.469 | EUR | 4.167 | 4.847 | 4.644 |
| Clase F EUR Hgd (C) | LU1883844125 | 1,284,757.842 | EUR | 8.215 | 9.322 | 8.668 |
| Clase F EUR QTD (D) | LU1883844471 | 408,202.079 | EUR | 6.142 | 6.168 | 6.144 |
| Clase G EUR (C) | LU2036673379 | 747,197.302 | EUR | 5.122 | 5.061 | 4.927 |
| Clase G EUR Hgd AD (D) | LU1894682456 | 1,461,303.983 | EUR | 4.502 | 5.239 | 5.015 |
| Clase G EUR Hgd (C) | LU2036673619 | 268,926.539 | EUR | 4.690 | 5.310 | 4.945 |
| Clase G EUR Hgd QD (D) | LU1894682530 | 1,342,889.447 | EUR | 4.368 | 5.082 | 4.849 |
| Clase G EUR QTD (D) | LU2036673452 | 337,896.594 | EUR | 4.849 | 4.858 | 4.845 |
| Clase H EUR Hgd QTD (D) | LU1998916420 | 4,719.361 | EUR | 925.33 | 1,050.61 | 981.27 |
| Clase I2 EUR (C) | LU1883844554 | 7,800.580 | EUR | 136.41 | 133.38 | 127.71 |
| Clase I2 EUR Hgd (C) | LU1883844638 | 2,825.915 | EUR | 1,111.98 | 1,250.05 | 1,144.71 |
| Clase I2 EUR Hgd QTD (D) | LU1883844711 | 84,036.598 | EUR | 897.20 | 1,021.72 | 956.88 |
| Clase I2 EUR QD (D) | LU1883844802 | 102.000 | EUR | 1,061.68 | 1,076.19 | 1,068.18 |
| Clase I2 GBP Hgd (C) | LU1883844984 | 3,845.008 | GBP | 1,143.79 | 1,271.99 | 1,158.86 |
| Clase I2 GBP Hgd QD (D) | LU1883845015 | - | GBP | - | - | 936.55 |
| Clase I2 USD (C) | LU1883845106 | 709,027.947 | USD | 142.61 | 158.18 | 143.44 |

Pioneer Strategic Income

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|------------------------------|--------------|--------------------|------------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase I2 USD QD (D) | LU1883845288 | 60,662.403 | USD | 1,109.77 | 1,275.93 | 1,199.76 |
| Clase I4 USD QTD (D) | LU2347634748 | 13,883.946 | USD | 869.63 | 1,003.40 | - |
| Clase M2 EUR (C) | LU1883845361 | 28,224.525 | EUR | 2,588.65 | 2,529.92 | 2,421.09 |
| Clase M2 EUR Hgd (C) | LU2002723232 | 494.722 | EUR | 976.11 | 1,093.87 | 1,001.79 |
| Clase P2 USD (C) | LU1883845528 | 721,939.311 | USD | 55.22 | 61.43 | 55.86 |
| Clase P2 USD MD (D) | LU1883845791 | 6,461.596 | USD | 47.92 | 54.11 | 50.20 |
| Clase Q-D USD MD (D) | LU1883845874 | 67,363.070 | USD | 62.41 | 71.34 | 67.02 |
| Clase R2 EUR AD (D) | LU1883846179 | 11,322.923 | EUR | 55.89 | 56.62 | 56.56 |
| Clase R2 EUR (C) | LU1883846096 | 159,117.601 | EUR | 78.65 | 77.05 | 73.91 |
| Clase R2 EUR Hgd AD (D) | LU1883846336 | 2,098.447 | EUR | 42.77 | 49.77 | 47.48 |
| Clase R2 EUR Hgd (C) | LU1883846252 | 178,777.921 | EUR | 52.51 | 58.98 | 54.18 |
| Clase R2 EUR Hgd MGI (D) | LU1883846419 | 5,430.478 | EUR | 39.70 | 46.50 | 44.64 |
| Clase R2 GBP AD (D) | LU1883846682 | 2,366.536 | GBP | 48.12 | 48.63 | 51.40 |
| Clase R2 GBP (C) | LU1883846500 | 72.597 | GBP | 84.31 | 82.37 | 83.65 |
| Clase R2 USD AD (D) | LU1883846849 | 70,056.966 | USD | 58.49 | 67.23 | 63.48 |
| Clase R2 USD (C) | LU1883846765 | 39,110.241 | USD | 82.22 | 91.36 | 83.01 |
| Clase T AUD MD3 (D) | LU1883847060 | 60,797.315 | AUD | 31.01 | 37.97 | 38.11 |
| Clase T USD (C) | LU1883847144 | 39,266.694 | USD | 52.63 | 59.24 | 54.53 |
| Clase T USD MD3 (D) | LU1883847227 | 189,923.434 | USD | 35.46 | 43.20 | 42.80 |
| Clase T USD MGI (D) | LU1883847490 | 107,934.851 | USD | 38.74 | 45.41 | 43.72 |
| Clase T ZAR MD3 (D) | LU1883847573 | 108,979.513 | ZAR | 552.92 | 694.63 | 713.08 |
| Clase U AUD MD3 (D) | LU1883847656 | 1,834,552.433 | AUD | 32.65 | 39.99 | 40.16 |
| Clase U USD (C) | LU1883847730 | 425,695.056 | USD | 52.34 | 58.92 | 54.23 |
| Clase U USD MD3 (D) | LU1883847813 | 5,398,942.625 | USD | 35.48 | 43.22 | 42.82 |
| Clase U USD MGI (D) | LU1883847904 | 1,975,597.820 | USD | 38.43 | 45.05 | 43.37 |
| Clase U ZAR MD3 (D) | LU1883848035 | 2,044,254.252 | ZAR | 590.66 | 742.34 | 761.83 |
| Clase Z EUR HGD QTD (D) | LU2085675515 | 422.000 | EUR | 879.02 | 1,000.66 | 973.25 |
| Total Patrimonio Neto | | | EUR | 2,173,311,852 | 2,867,834,841 | 3,031,509,197 |

Pioneer US Bond

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|--------------------------|--------------|--------------------|--------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A EUR AD (D) | LU1880401283 | 213.526 | EUR | 49.48 | 49.83 | 51.75 |
| Clase A EUR (C) | LU1880401101 | 80,397.461 | EUR | 53.36 | 52.59 | 53.20 |
| Clase A EUR Hgd (C) | LU1880401366 | 210,302.213 | EUR | 46.61 | 52.65 | 51.17 |
| Clase A USD AD (D) | LU1880401796 | 81,854.550 | USD | 45.66 | 52.15 | 51.30 |
| Clase A USD (C) | LU1880401523 | 488,459.914 | USD | 49.28 | 55.09 | 52.78 |
| Clase A2 AUD Hgd MD3 (D) | LU2070305110 | 11,268.794 | AUD | 41.86 | 49.56 | 49.86 |
| Clase A2 CHF Hgd (C) | LU1883848894 | - | CHF | - | 65.11 | 63.06 |
| Clase A2 EUR AD (D) | LU2070309021 | 1,900.000 | EUR | 49.16 | 49.46 | 50.69 |
| Clase A2 EUR (C) | LU1883848977 | 59,444.249 | EUR | 97.33 | 96.15 | 97.09 |
| Clase A2 EUR Hgd (C) | LU1883849199 | 95,242.464 | EUR | 48.95 | 55.45 | 53.49 |
| Clase A2 EUR MD (D) | LU1883849272 | 1,204.444 | EUR | 56.41 | 56.33 | 57.88 |
| Clase A2 EUR QD (D) | LU1883849355 | 212.316 | EUR | 55.37 | 55.44 | 57.03 |
| Clase A2 GBP Hgd QD (D) | LU1883849439 | 4,620.000 | GBP | 44.09 | 50.23 | 49.09 |
| Clase A2 SGD Hgd (C) | LU1883849512 | 25,326.454 | SGD | 56.84 | 63.70 | 61.03 |
| Clase A2 SGD Hgd MGI (D) | LU2237438549 | 3,202.263 | SGD | 43.50 | 50.02 | - |
| Clase A2 USD AD (D) | LU1883849785 | 183,606.367 | USD | 70.41 | 80.37 | 78.67 |

Pioneer US Bond

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|--------------------------|--------------|--------------------|--------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A2 USD (C) | LU1883849603 | 1,825,195.144 | USD | 101.75 | 114.02 | 109.04 |
| Clase A2 USD MD (D) | LU1883849868 | 54,369.359 | USD | 58.81 | 66.65 | 64.83 |
| Clase A2 USD MD3 (D) | LU1883849942 | 434,202.163 | USD | 41.23 | 48.52 | 48.59 |
| Clase A2 USD MGI (D) | LU1883850015 | 364,607.402 | USD | 57.87 | 66.54 | 65.74 |
| Clase A2 ZAR Hgd MD3 (D) | LU2098275063 | 1,650.000 | ZAR | 872.37 | 1,054.81 | 1,015.49 |
| Clase A2 ZAR MD3 (D) | LU1883850288 | 339,528.529 | ZAR | 726.17 | 880.48 | 905.17 |
| Clase A2-7 USD (C) | LU2347634235 | 391.252 | USD | 44.86 | 50.25 | - |
| Clase A5 EUR (C) | LU2070308304 | 100.000 | EUR | 51.02 | 50.27 | 50.77 |
| Clase B AUD Hgd MD3 (D) | LU2070305201 | 54,159.424 | AUD | 40.92 | 48.89 | 49.63 |
| Clase B USD (C) | LU1883850361 | 190,203.716 | USD | 78.00 | 88.25 | 85.20 |
| Clase B USD MD3 (D) | LU1883850528 | 899,318.630 | USD | 40.14 | 47.76 | 48.33 |
| Clase B USD MGI (D) | LU1883850791 | 255,700.347 | USD | 49.97 | 58.00 | 57.86 |
| Clase B ZAR Hgd MD3 (D) | LU2070305383 | 1,714,945.488 | ZAR | 39.05 | 47.73 | 49.56 |
| Clase C USD (C) | LU1883850874 | 547,799.240 | USD | 73.01 | 82.59 | 79.74 |
| Clase C USD MD (D) | LU1883850957 | 93,788.478 | USD | 60.92 | 69.70 | 68.45 |
| Clase E2 CHF Hgd (C) | LU1883851096 | 45,063.529 | CHF | 4.692 | 5.315 | 5.139 |
| Clase E2 EUR (C) | LU1883851179 | 11,120,756.160 | EUR | 9.830 | 9.687 | 9.758 |
| Clase E2 EUR Hgd (C) | LU1883851252 | 962,873.556 | EUR | 4.908 | 5.548 | 5.335 |
| Clase E2 USD (C) | LU1883851336 | 128,904.109 | USD | 10.275 | 11.485 | 10.956 |
| Clase F EUR (C) | LU1883851419 | 765,258.086 | EUR | 8.997 | 8.910 | 9.044 |
| Clase F EUR Hgd QTD (D) | LU2018722947 | 20,000.000 | EUR | 4.342 | 4.988 | 4.944 |
| Clase F USD (C) | LU2208987094 | 12,921.682 | USD | 4.487 | 5.040 | - |
| Clase F2 EUR Hgd (C) | LU1880402091 | 491,577.828 | EUR | 4.631 | 5.268 | 5.107 |
| Clase F2 EUR Hgd QTD (D) | LU1880402174 | 51,866.418 | EUR | 4.346 | 4.998 | 4.944 |
| Clase F2 USD (C) | LU1880402257 | 662,701.456 | USD | 4.851 | 5.458 | 5.240 |
| Clase G EUR Hgd (C) | LU1880402331 | 760,837.456 | EUR | 4.678 | 5.300 | 5.134 |
| Clase G EUR Hgd MD (D) | LU1880402414 | 159,454.695 | EUR | 4.415 | 5.061 | 4.981 |
| Clase G EUR Hgd QTD (D) | LU1880402505 | 987,853.491 | EUR | 4.395 | 5.033 | 4.965 |
| Clase G USD (C) | LU1880402687 | 2,035,094.558 | USD | 4.897 | 5.486 | 5.264 |
| Clase H EUR (C) | LU1998916693 | - | EUR | - | 1,043.95 | 1,042.80 |
| Clase H USD (C) | LU1998916776 | 5.000 | USD | 997.85 | 1,106.30 | 1,046.81 |
| Clase I EUR Hgd (C) | LU1880402760 | 103,252.777 | EUR | 955.58 | 1,075.13 | 1,034.03 |
| Clase I USD AD (D) | LU1880402927 | 3,611.951 | USD | 905.92 | 1,035.30 | 1,024.31 |
| Clase I USD (C) | LU1880402844 | 23,771.801 | USD | 999.91 | 1,112.56 | 1,060.86 |
| Clase I2 CHF Hgd (C) | LU2162036151 | 122.000 | CHF | 950.80 | 1,071.51 | 1,029.88 |
| Clase I2 EUR (C) | LU1883851500 | 858.230 | EUR | 2,454.49 | 2,405.57 | 2,409.96 |
| Clase I2 EUR Hgd (C) | LU1883851682 | 19,150.209 | EUR | 1,032.90 | 1,161.71 | 1,112.06 |
| Clase I2 GBP (C) | LU1897310782 | 5.000 | GBP | 983.75 | 961.61 | 1,020.19 |
| Clase I2 GBP QD (D) | LU2031984185 | 5.000 | GBP | 932.54 | 931.37 | 1,014.44 |
| Clase I2 USD AD (D) | LU1883851849 | 21,036.966 | USD | 1,324.85 | 1,512.01 | 1,479.82 |
| Clase I2 USD (C) | LU1883851765 | 152,992.324 | USD | 2,565.91 | 2,852.67 | 2,706.70 |
| Clase J2 USD (C) | LU2176990534 | 196,210.484 | USD | 923.60 | 1,025.93 | - |
| Clase M EUR Hgd (C) | LU1880403065 | 9,794.527 | EUR | 951.42 | 1,071.02 | 1,031.85 |
| Clase M USD (C) | LU1880403149 | 20.782 | USD | 998.14 | 1,110.86 | 1,060.26 |
| Clase M2 EUR (C) | LU1883851922 | 29,796.696 | EUR | 2,456.27 | 2,408.58 | 2,414.20 |
| Clase M2 USD (C) | LU2002723406 | 1,194.400 | USD | 988.52 | 1,099.51 | 1,043.76 |
| Clase O USD (C) | LU1880403222 | 1,948.093 | USD | 1,019.30 | 1,128.26 | 1,065.82 |
| Clase P2 USD (C) | LU1883852060 | 1,771,177.809 | USD | 53.98 | 60.19 | 57.27 |
| Clase P2 USD MD (D) | LU1883852144 | 28,885.067 | USD | 47.62 | 53.70 | 51.97 |
| Clase Q-D USD MD (D) | LU1883852227 | 86,697.610 | USD | 62.62 | 71.64 | 70.35 |

Pioneer US Bond

| | ISIN | Número de acciones | Divisa | VL por participación | | |
|------------------------------|--------------|--------------------|------------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase Q-OF EUR (C) | LU1880404204 | 11,740.383 | EUR | 1,099.04 | 1,073.94 | 1,072.69 |
| Clase R EUR (C) | LU2183144067 | 106,018.629 | EUR | 49.94 | 49.07 | 49.70 |
| Clase R EUR Hgd (C) | LU1880404626 | 2,517.937 | EUR | 44.45 | 50.05 | - |
| Clase R USD AD (D) | LU1880405359 | 1,694.024 | USD | 45.64 | 52.14 | 51.29 |
| Clase R USD (C) | LU1880405276 | 118,719.584 | USD | 49.70 | 55.38 | 52.97 |
| Clase R2 CHF Hgd (C) | LU1883852490 | - | CHF | - | 54.31 | 52.27 |
| Clase R2 EUR (C) | LU1883852573 | 7,179.586 | EUR | 74.65 | 73.30 | 73.56 |
| Clase R2 EUR Hgd (C) | LU1883852656 | 109,113.321 | EUR | 50.54 | 56.99 | 54.71 |
| Clase R2 EUR QD (D) | LU1883852730 | 100.000 | EUR | 50.26 | 50.33 | 51.77 |
| Clase R2 USD (C) | LU1883852904 | 338,315.959 | USD | 78.04 | 86.92 | 82.63 |
| Clase R2 USD QD (D) | LU1883853035 | - | USD | - | - | 55.31 |
| Clase T USD (C) | LU1883853118 | 23,495.182 | USD | 50.75 | 57.40 | 55.42 |
| Clase T USD MD3 (D) | LU1883853209 | 76,193.175 | USD | 39.34 | 46.81 | 47.37 |
| Clase T USD MGI (D) | LU1883853381 | 97,554.167 | USD | 39.81 | 46.21 | 46.09 |
| Clase T ZAR MD3 (D) | LU1883853464 | 30,724.754 | ZAR | 689.95 | 844.00 | 877.99 |
| Clase U AUD Hgd MD3 (D) | LU2070305466 | 17,894.349 | AUD | 40.90 | 48.93 | 49.67 |
| Clase U USD (C) | LU1883853548 | 213,783.926 | USD | 50.40 | 57.01 | 55.04 |
| Clase U USD MD3 (D) | LU1883853621 | 1,023,856.969 | USD | 39.16 | 46.59 | 47.15 |
| Clase U USD MGI (D) | LU1883853894 | 503,214.859 | USD | 39.51 | 45.86 | 45.74 |
| Clase U ZAR MD3 (D) | LU1883853977 | 504,507.844 | ZAR | 686.46 | 840.02 | 873.19 |
| Clase X USD (C) | LU1998917311 | 2,000.000 | USD | 985.65 | - | 1,048.39 |
| Clase Z USD (C) | LU2031986479 | 10.000 | USD | 1,003.20 | - | - |
| Total Patrimonio Neto | | | EUR | 1,614,248,484 | 1,794,377,815 | 2,107,368,927 |

Pioneer US Corporate Bond

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|------------------------------|--------------|--------------------|------------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A EUR Hgd (C) | LU1162498122 | 62,100.465 | EUR | 96.72 | 116.34 | 110.89 |
| Clase A USD AD (D) | LU1162498049 | 3,384.628 | USD | 88.66 | 107.42 | 102.61 |
| Clase A USD (C) | LU1162497827 | 9,257.019 | USD | 117.27 | 139.31 | 131.54 |
| Clase F2 EUR Hgd (C) | LU1162498635 | 591.170 | EUR | 95.78 | 115.78 | 110.55 |
| Clase F2 USD (C) | LU1162498551 | 3,604.587 | USD | 108.95 | 130.12 | 123.01 |
| Clase G EUR Hgd (C) | LU1162498478 | 6,754.428 | EUR | 101.68 | 122.42 | 116.98 |
| Clase G USD (C) | LU1162498395 | 44,741.783 | USD | 116.36 | 138.35 | 130.77 |
| Clase H USD (C) | LU1998920372 | - | USD | - | - | 1,073.81 |
| Clase I EUR Hgd (C) | LU1162497314 | 19,095.869 | EUR | 1,041.60 | 1,244.40 | 1,180.89 |
| Clase I USD (C) | LU1162497157 | 144,169.791 | USD | 1,195.77 | 1,411.76 | 1,326.91 |
| Clase I2 EUR Hgd (C) | LU2162036078 | 40,328.888 | EUR | 840.14 | - | - |
| Clase I2 JPY (C) | LU2401725853 | 18,871.228 | JPY | 103,238.00 | - | - |
| Clase M EUR Hgd (C) | LU1162497660 | 109,066.780 | EUR | 106.46 | 127.28 | 120.90 |
| Clase M USD (C) | LU1162497587 | 8,017.846 | USD | 101.59 | 119.99 | 112.92 |
| Clase M2 EUR (C) | LU2085676166 | 5.000 | EUR | 1,011.05 | 1,052.56 | 1,038.84 |
| Clase M2 EUR Hgd (C) | LU2002723588 | 103.580 | EUR | 926.87 | 1,107.98 | 1,047.18 |
| Clase M2 EUR Hgd QTD (D) | LU2305762622 | 31,918.695 | EUR | 836.75 | 1,029.42 | - |
| Clase O USD (C) | LU1162497744 | 13,960.000 | USD | 1,280.02 | 1,504.08 | 1,398.87 |
| Clase Q-A3 SEK Hgd (C) | LU1408339320 | 6,107.151 | SEK | 99.60 | 118.86 | 112.06 |
| Clase X USD (C) | LU1998921859 | - | USD | - | - | 1,075.21 |
| Clase Z EUR Hgd (C) | LU2347636016 | 385.482 | EUR | 837.92 | - | - |
| Total Patrimonio Neto | | | USD | 316,238,386 | 350,675,488 | 462,443,558 |

Pioneer US Short Term Bond

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|------------------------------|--------------|--------------------|------------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A2 EUR (C) | LU1882441816 | 1,358,354.411 | EUR | 6.58 | 5.86 | 6.09 |
| Clase A2 USD AD (D) | LU1882442111 | 65,113.419 | USD | 64.15 | 65.30 | 66.10 |
| Clase A2 USD (C) | LU1882441907 | 16,253,505.616 | USD | 6.88 | 6.95 | 6.83 |
| Clase A2 USD MD (D) | LU1882442202 | 590,740.452 | USD | 5.07 | 5.14 | 5.11 |
| Clase B USD (C) | LU1882442467 | 1,152,050.225 | USD | 5.20 | 5.32 | 5.29 |
| Clase C EUR (C) | LU1882442541 | 292,036.684 | EUR | 5.31 | 4.78 | 5.02 |
| Clase C USD (C) | LU1882442897 | 1,917,174.792 | USD | 5.55 | 5.67 | 5.64 |
| Clase C USD MD (D) | LU1882442970 | 72,794.921 | USD | 4.71 | 4.82 | 4.85 |
| Clase E2 EUR (C) | LU1882443192 | 4,704,183.884 | EUR | 6.780 | 6.028 | 6.248 |
| Clase F EUR (C) | LU1882443275 | 2,591,290.877 | EUR | 6.274 | 5.606 | 5.840 |
| Clase G EUR (C) | LU2085676596 | 145,878.139 | EUR | 5.298 | 4.720 | 4.914 |
| Clase H EUR (C) | LU1998917071 | 5.000 | EUR | 1,089.70 | 962.71 | 991.64 |
| Clase I2 USD (C) | LU1882443358 | 38,952.518 | USD | 2,053.91 | 2,061.28 | 2,013.56 |
| Clase M2 EUR (C) | LU1882443432 | 8,516.819 | EUR | 1,758.20 | 1,557.11 | 1,607.62 |
| Clase P2 USD (C) | LU1882443515 | 71,978.306 | USD | 53.55 | 53.93 | 52.86 |
| Clase R2 EUR (C) | LU1882443606 | 21,926.905 | EUR | 50.66 | 44.93 | 46.46 |
| Clase R2 USD (C) | LU1882443788 | 179,322.625 | USD | 53.00 | 53.32 | 52.21 |
| Clase T USD (C) | LU1882443861 | 27,990.248 | USD | 49.12 | 50.19 | 49.90 |
| Clase U USD (C) | LU1882443945 | 178,892.246 | USD | 48.96 | 50.02 | 49.74 |
| Total Patrimonio Neto | | | EUR | 304,505,615 | 305,466,383 | 425,183,547 |

Emerging Markets Blended Bond

| | ISIN | Número de acciones | Divisa | VL por participación | | |
|------------------------------|--------------|--------------------|------------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A EUR AD (D) | LU1161086316 | 167,304.188 | EUR | 80.48 | 94.24 | 93.21 |
| Clase A EUR (C) | LU1161086159 | 1,351,420.300 | EUR | 163.66 | 185.67 | 176.78 |
| Clase A USD Hgd (C) | LU1543731449 | 150.000 | USD | 90.42 | 102.95 | 97.04 |
| Clase A2 EUR AD (D) | LU2070310110 | 24,656.000 | EUR | 42.13 | 49.27 | 47.85 |
| Clase A2 EUR (C) | LU1534096844 | 2,854.429 | EUR | 92.32 | 104.82 | 99.80 |
| Clase A2 SGD Hgd (C) | LU1534096091 | 217.442 | SGD | 93.86 | 105.45 | 99.69 |
| Clase A2 SGD Hgd MD (D) | LU1534095879 | 462.418 | SGD | 72.70 | 85.74 | 85.02 |
| Clase A5 EUR (C) | LU2070305896 | 100.000 | EUR | 44.79 | 50.57 | 47.92 |
| Clase E2 EUR (C) | LU2036673965 | 121,849.468 | EUR | 4.404 | 4.996 | 4.751 |
| Clase F EUR (C) | LU2018719489 | 10,800.121 | EUR | 4.354 | 4.963 | 4.750 |
| Clase F EUR QTD (D) | LU2018719562 | 8,464.993 | EUR | 3.803 | 4.552 | 4.571 |
| Clase F2 EUR (C) | LU1161086589 | 83,058.798 | EUR | 87.65 | 100.07 | 95.79 |
| Clase F2 EUR QTD (D) | LU1600318759 | 80,808.357 | EUR | 67.78 | 81.19 | 81.59 |
| Clase G EUR (C) | LU1161086407 | 2,188,588.494 | EUR | 97.12 | 110.40 | 105.44 |
| Clase G EUR QTD (D) | LU1600318833 | 3,090,135.945 | EUR | 69.17 | 82.46 | 82.68 |
| Clase I EUR (C) | LU1161085698 | 135.472 | EUR | 43,136.25 | 48,663.32 | 46,077.70 |
| Clase J2 EUR (C) | LU2034727227 | 90,435.411 | EUR | 900.41 | 1,011.88 | 953.35 |
| Clase M EUR (C) | LU1161085938 | 627,133.587 | EUR | 92.44 | 104.17 | 98.63 |
| Clase M2 EUR (C) | LU2002720485 | 69.831 | EUR | 897.89 | 1,010.03 | 952.55 |
| Clase OR EUR AD (D) | LU1534097065 | 132.889 | EUR | 785.71 | 919.50 | 907.53 |
| Clase Q-I11 EUR (C) | LU1161085854 | 24.510 | EUR | 8,474,310.12 | 9,523,943.75 | 8,996,896.73 |
| Clase Q-I14 GBP Hgd (C) | LU1361117796 | 980,275.271 | GBP | 1,137.91 | 1,263.54 | 1,179.74 |
| Clase Q-OF EUR AD (D) | LU1600318676 | 2,579.000 | EUR | 944.34 | 1,056.47 | 990.88 |
| Clase Z EUR (C) | LU2347636289 | 321.864 | EUR | 897.30 | - | - |
| Total Patrimonio Neto | | | EUR | 2,327,354,431 | 2,954,221,921 | 2,392,419,687 |

Emerging Markets Bond

| | ISIN | Número de acciones | Divisa | VL por participación | | |
|--------------------------|--------------|--------------------|--------|----------------------|------------|------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A AUD MD3 (D) | LU1882449637 | 7,456,436.389 | AUD | 24.16 | 34.55 | 35.63 |
| Clase A CZK Hgd (C) | LU1882449710 | 119,180.363 | CZK | 1,259.83 | 1,554.23 | 1,436.85 |
| Clase A EUR AD (D) | LU1882449983 | 1,250,052.927 | EUR | 42.69 | 49.21 | 49.79 |
| Clase A EUR (C) | LU1882449801 | 3,162,696.717 | EUR | 16.31 | 18.08 | 17.34 |
| Clase A EUR Hgd AD (D) | LU1882450130 | 731,848.702 | EUR | 27.41 | 36.35 | 35.19 |
| Clase A EUR Hgd (C) | LU1882450056 | 58,787.788 | EUR | 45.89 | 58.38 | 53.54 |
| Clase A EUR MD (D) | LU1882450213 | 2,461,334.759 | EUR | 4.62 | 5.38 | 5.45 |
| Clase A USD AD (D) | LU1882450486 | 107,860.123 | USD | 44.70 | 58.43 | 55.88 |
| Clase A USD (C) | LU1882450304 | 2,726,481.759 | USD | 17.02 | 21.42 | 19.48 |
| Clase A USD MD (D) | LU1882450569 | 11,312,038.097 | USD | 4.78 | 6.35 | 6.08 |
| Clase A USD MD3 (D) | LU1882450643 | 4,924,489.310 | USD | 27.98 | 39.71 | 40.18 |
| Clase A USD MGI (D) | LU1882450726 | 4,220,285.830 | USD | 42.04 | 56.36 | 54.30 |
| Clase A ZAR MD3 (D) | LU1882450999 | 28,084,535.671 | ZAR | 403.47 | 602.91 | 648.36 |
| Clase A2 AUD Hgd MD3 (D) | LU2110860256 | 3,300.000 | AUD | 37.37 | - | - |
| Clase A2 EUR AD (D) | LU2070309963 | 5,862.000 | EUR | 42.48 | 48.82 | 48.21 |
| Clase A2 EUR (C) | LU2070310037 | 100.000 | EUR | 45.60 | 50.41 | 48.22 |
| Clase A2 HKD MD3 (D) | LU2110860330 | 1,837.484 | HKD | 37.79 | - | - |
| Clase A2 RMB Hgd MD3 (D) | LU2401860049 | 16,000.000 | CNH | 39.15 | - | - |
| Clase A2 SGD Hgd MGI (D) | LU2237438622 | 3,200.000 | SGD | 38.90 | 52.10 | - |

Emerging Markets Bond

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|-------------------------|--------------|--------------------|--------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A2 USD (C) | LU2110860504 | 100.000 | USD | 39.81 | 49.91 | - |
| Clase A2 USD MD3 (D) | LU2110860769 | 121.302 | USD | 37.45 | 49.91 | - |
| Clase A2 USD MGI (D) | LU2237438895 | 100.000 | USD | 38.86 | 51.98 | - |
| Clase B AUD MD3 (D) | LU1882451021 | 910,968.838 | AUD | 22.47 | 32.37 | 33.50 |
| Clase B EUR (C) | LU1882451294 | 35,268.182 | EUR | 12.87 | 14.34 | 13.81 |
| Clase B USD (C) | LU1882451377 | 175,155.799 | USD | 13.46 | 17.00 | 15.51 |
| Clase B USD MD (D) | LU1882451450 | - | USD | - | 6.33 | 6.08 |
| Clase B USD MD3 (D) | LU1882451534 | 1,748,145.504 | USD | 27.15 | 38.83 | 39.47 |
| Clase B USD MGI (D) | LU1882451617 | 348,467.666 | USD | 37.88 | 51.06 | 49.34 |
| Clase B ZAR MD3 (D) | LU1882451708 | 2,324,365.954 | ZAR | 393.72 | 587.49 | 627.80 |
| Clase C EUR (C) | LU1882451880 | 176,279.275 | EUR | 14.01 | 15.60 | 15.04 |
| Clase C EUR MD (D) | LU1882451963 | 5,781.000 | EUR | 4.58 | 5.37 | 5.46 |
| Clase C USD (C) | LU1882452003 | 404,085.260 | USD | 14.65 | 18.51 | 16.89 |
| Clase C USD MD (D) | LU1882452185 | 302,255.768 | USD | 4.75 | 6.34 | 6.10 |
| Clase E2 EUR (C) | LU1882452268 | 14,482,824.646 | EUR | 17.337 | 19.119 | 18.240 |
| Clase E2 EUR Hgd (C) | LU1882452425 | 2,008,362.042 | EUR | 11.110 | 14.073 | 12.844 |
| Clase E2 EUR QTD (D) | LU1882452698 | 12,455,916.007 | EUR | 5.004 | 5.806 | 5.848 |
| Clase E2 USD AD (D) | LU1882452854 | 73,395.230 | USD | 5.101 | 6.647 | 6.338 |
| Clase E2 USD (C) | LU1882452771 | 9,635.978 | USD | 18.124 | 22.671 | 20.484 |
| Clase F EUR (C) | LU1882452938 | 1,999,019.001 | EUR | 14.640 | 16.267 | 15.647 |
| Clase F EUR QTD (D) | LU1882453076 | 1,675,645.124 | EUR | 4.889 | 5.718 | 5.808 |
| Clase G EUR (C) | LU2036673023 | 2,196,611.165 | EUR | 4.447 | 4.930 | 4.746 |
| Clase G EUR Hgd AD (D) | LU1894676722 | 1,525,991.322 | EUR | 3.834 | 5.085 | 4.916 |
| Clase G EUR QTD (D) | LU2036673296 | 1,181,015.625 | EUR | 3.835 | 4.481 | 4.552 |
| Clase H EUR (C) | LU1998914052 | 104,348.557 | EUR | 957.61 | 1,046.14 | 988.68 |
| Clase H EUR Hgd (C) | LU1998914136 | 4,380.475 | EUR | 851.19 | 1,068.49 | 966.77 |
| Clase H EUR QTD (D) | LU1998914219 | 12,979.250 | EUR | 824.12 | 946.92 | 944.62 |
| Clase I2 EUR (C) | LU1882453159 | 9,513,531.633 | EUR | 20.46 | 22.38 | 21.19 |
| Clase I2 EUR Hgd AD (D) | LU1882453316 | 71,870.421 | EUR | 658.15 | 870.73 | 838.66 |
| Clase I2 EUR Hgd (C) | LU1882453233 | 64,959.886 | EUR | 1,043.94 | 1,313.13 | 1,189.27 |
| Clase I2 EUR QTD (D) | LU1882453407 | 45,851.722 | EUR | 1,079.34 | 1,242.12 | 1,241.02 |
| Clase I2 GBP (C) | LU1897302250 | 5.000 | GBP | 939.25 | 1,024.68 | 1,027.47 |
| Clase I2 GBP Hgd QD (D) | LU1882453589 | 4,142.162 | GBP | 709.52 | 940.43 | 889.91 |
| Clase I2 USD (C) | LU1882453662 | 27,470,413.748 | USD | 21.39 | 26.55 | 23.80 |
| Clase I2 USD QD (D) | LU1882453746 | 27,967.944 | USD | 737.29 | 972.43 | 916.67 |
| Clase I2 USD QTD (D) | LU1882453829 | 19,520.964 | USD | 1,122.96 | 1,469.66 | 1,388.86 |
| Clase J2 EUR Hgd (C) | LU1882454124 | 4,262.745 | EUR | 866.82 | 1,089.76 | 986.64 |
| Clase J3 GBP (C) | LU2052287724 | 5.000 | GBP | 895.97 | 978.04 | 980.62 |
| Clase J3 GBP QD (D) | LU2052287997 | 5.000 | GBP | 765.02 | 887.06 | 934.88 |
| Clase M EUR (C) | LU2085676240 | 5.000 | EUR | 921.23 | 1,011.23 | 960.75 |
| Clase M2 EUR AD (D) | LU1882454637 | 23,364.016 | EUR | 1,146.18 | 1,317.01 | 1,328.84 |
| Clase M2 EUR (C) | LU1882454553 | 36,189.279 | EUR | 2,443.89 | 2,673.84 | 2,530.78 |
| Clase M2 EUR Hgd (C) | LU1882454710 | 9,196.439 | EUR | 1,430.59 | 1,799.30 | 1,630.69 |
| Clase P2 USD (C) | LU1882454983 | 133,514.184 | USD | 50.96 | 63.42 | 57.02 |
| Clase P2 USD MD (D) | LU1882455014 | 14,267.590 | USD | 38.65 | 50.76 | 48.06 |
| Clase Q-D USD MD (D) | LU1882455105 | 8,680.051 | USD | 49.45 | 65.94 | 63.41 |
| Clase R2 EUR (C) | LU1882455287 | 2,527.595 | EUR | 76.52 | 83.92 | 79.55 |
| Clase R2 EUR Hgd (C) | LU1882455360 | 7,305.761 | EUR | 42.32 | 53.40 | 48.49 |
| Clase R2 GBP (C) | LU1882455444 | 226.810 | GBP | 84.44 | 92.30 | 92.68 |
| Clase R2 USD AD (D) | LU1882455790 | 144,536.531 | USD | 38.73 | 50.49 | 48.12 |

Emerging Markets Bond

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|------------------------------|--------------|--------------------|------------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase R2 USD (C) | LU1882455527 | 9,093.362 | USD | 80.00 | 99.48 | 89.34 |
| Clase R3 GBP (C) | LU2259108632 | 500.000 | GBP | 9.06 | 9.89 | - |
| Clase R3 GBP QD (D) | LU2259108715 | 500.000 | GBP | 8.30 | 9.63 | - |
| Clase T AUD MD3 (D) | LU1882455873 | 97,448.043 | AUD | 24.32 | 35.02 | 36.24 |
| Clase T EUR (C) | LU1882455956 | 1,286.770 | EUR | 48.01 | 53.48 | 51.53 |
| Clase T USD (C) | LU1882456095 | 10,473.498 | USD | 50.20 | 63.43 | 57.88 |
| Clase T USD MD3 (D) | LU1882456178 | 212,878.058 | USD | 26.96 | 38.56 | 39.18 |
| Clase T USD MGI (D) | LU1882456251 | 79,037.088 | USD | 31.92 | 43.03 | 41.58 |
| Clase T ZAR MD3 (D) | LU1882456335 | 607,952.361 | ZAR | 418.82 | 624.57 | 666.35 |
| Clase U AUD MD3 (D) | LU1882456418 | 1,190,348.081 | AUD | 25.36 | 36.52 | 37.76 |
| Clase U EUR (C) | LU1882456509 | 26,388.268 | EUR | 53.72 | 59.83 | 57.65 |
| Clase U USD (C) | LU1882456681 | 70,735.294 | USD | 56.16 | 70.95 | 64.75 |
| Clase U USD MD3 (D) | LU1882456764 | 2,635,444.536 | USD | 26.95 | 38.54 | 39.17 |
| Clase U USD MGI (D) | LU1882456848 | 710,186.607 | USD | 31.79 | 42.85 | 41.41 |
| Clase U ZAR MD3 (D) | LU1882456921 | 4,871,039.540 | ZAR | 441.57 | 658.83 | 703.50 |
| Clase X EUR (C) | LU1882457069 | 3,285.614 | EUR | 1,078.88 | 1,173.91 | 1,105.01 |
| Clase Z EUR Hgd AD (D) | LU2085674625 | 6,058.000 | EUR | 756.78 | 1,003.39 | 938.58 |
| Clase Z USD (C) | LU2040440153 | 6,429.376 | USD | 874.72 | 1,088.26 | 984.28 |
| Total Patrimonio Neto | | | EUR | 3,363,476,466 | 5,254,683,672 | 5,923,722,728 |

Emerging Markets Corporate Bond

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|-------------------------|--------------|--------------------|--------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A EUR AD (D) | LU0755948873 | 5,725.430 | EUR | 101.83 | 114.62 | 116.41 |
| Clase A EUR (C) | LU0755948790 | 4,995.012 | EUR | 139.22 | 151.73 | 148.30 |
| Clase A EUR Hgd (C) | LU0755948956 | 20,607.344 | EUR | 96.20 | 120.29 | 112.36 |
| Clase A USD AD (D) | LU0755948527 | 40,415.952 | USD | 82.90 | 105.86 | 101.70 |
| Clase A USD (C) | LU0755948444 | 7,443.072 | USD | 109.51 | 135.38 | 125.32 |
| Clase A5 EUR (C) | LU2070305979 | 100.000 | EUR | 46.70 | 50.47 | 48.91 |
| Clase F EUR Hgd MD (D) | LU2018722608 | 252,826.647 | EUR | 3.596 | 4.762 | 4.700 |
| Clase F2 EUR Hgd (C) | LU0755949335 | 2,430.968 | EUR | 89.89 | 113.01 | 106.21 |
| Clase F2 EUR Hgd MD (D) | LU0945158151 | 12,754.766 | EUR | 62.62 | 82.96 | 82.14 |
| Clase F2 USD (C) | LU0755949251 | 4,463.424 | USD | 101.14 | 125.66 | 116.88 |
| Clase G EUR Hgd (C) | LU0755949178 | 34,562.597 | EUR | 94.09 | 117.84 | 110.23 |
| Clase G EUR Hgd MD (D) | LU0945158078 | 104,349.227 | EUR | 65.56 | 86.44 | 85.12 |
| Clase G USD (C) | LU0755949095 | 12,979.638 | USD | 105.07 | 129.95 | 120.34 |
| Clase H USD (C) | LU1998917824 | 28,664.702 | USD | 912.87 | 1,114.15 | 1,017.91 |
| Clase I EUR AD (D) | LU0755948014 | 32,023.931 | EUR | 896.21 | 1,008.69 | 1,024.64 |
| Clase I EUR (C) | LU0755947982 | 2,970.442 | EUR | 1,155.84 | 1,245.62 | 1,206.41 |
| Clase I EUR Hgd AD (D) | LU2339089083 | 40,980.729 | EUR | 811.70 | 1,010.03 | - |
| Clase I EUR Hgd (C) | LU0755947800 | 98,758.740 | EUR | 808.86 | 1,000.69 | 924.87 |
| Clase I USD AD (D) | LU0755947719 | 4,079.472 | USD | 807.55 | 1,031.07 | 968.05 |
| Clase I USD (C) | LU0755947636 | 18,095.379 | USD | 1,467.01 | 1,792.98 | 1,640.68 |
| Clase J2 EUR AD (D) | LU2176992076 | 53,590.000 | EUR | 927.26 | 1,043.07 | 1,011.73 |
| Clase M EUR (C) | LU1971433047 | 50.000 | EUR | 100.33 | 108.12 | 104.54 |
| Clase M EUR Hgd (C) | LU0755948287 | 3,094.087 | EUR | 83.89 | 103.90 | 96.26 |
| Clase M USD (C) | LU0755948105 | 16,534.435 | USD | 114.86 | 140.46 | 128.62 |
| Clase O EUR Hgd (C) | LU1103155898 | 6,014.446 | EUR | 957.58 | 1,178.29 | 1,082.85 |
| Clase O USD (C) | LU0755948360 | 145,991.938 | USD | 1,248.15 | 1,517.25 | 1,380.70 |
| Clase Z EUR QD (D) | LU2052290199 | 72,066.051 | EUR | 836.35 | 944.09 | 953.37 |
| Clase Z USD (C) | LU2036672488 | 12,625.025 | USD | 904.96 | 1,104.46 | 1,009.38 |

Emerging Markets Corporate Bond

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|------------------------------|--------------|--------------------|------------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase Z USD QD (D) | LU2052289936 | 6,589.415 | USD | 787.72 | 1,008.69 | 964.24 |
| Total Patrimonio Neto | | | USD | 551,846,207 | 851,235,450 | 717,551,624 |

Emerging Markets Green Bond

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|------------------------------|--------------|--------------------|------------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A USD (C) | LU2138398024 | 10,293.104 | USD | 42.53 | 52.81 | - |
| Clase A2 AUD Hgd MD3 (D) | LU2305762200 | 3,610.256 | AUD | 38.31 | - | - |
| Clase A2 HKD MD3 (D) | LU2305762119 | 1,493.185 | HKD | 38.73 | - | - |
| Clase A2 RMB Hgd MD3 (D) | LU2305763786 | 141,267.399 | CNH | 38.37 | - | - |
| Clase A2 USD (C) | LU2138387506 | 140.000 | USD | 42.78 | 53.22 | - |
| Clase A2 USD MD3 (D) | LU2305762036 | 372.376 | USD | 38.41 | - | - |
| Clase E2 EUR (C) | LU2138390393 | 5,446,648.940 | EUR | 4.633 | 5.072 | - |
| Clase E2 EUR Hgd (C) | LU2259110968 | 8,242,131.322 | EUR | 3.961 | 4.979 | - |
| Clase F EUR (C) | LU2138390716 | 244,588.809 | EUR | 4.579 | 5.043 | - |
| Clase G EUR (C) | LU2138390559 | 7,180,530.172 | EUR | 4.605 | 5.053 | - |
| Clase G EUR Hgd (C) | LU2259111008 | 12,029,910.063 | EUR | 3.962 | 4.982 | - |
| Clase H EUR (C) | LU2138389544 | 5.000 | EUR | 947.39 | 1,025.61 | - |
| Clase H EUR QD (D) | LU2339089166 | 3,543.757 | EUR | 916.28 | 1,028.83 | - |
| Clase I USD (C) | LU2138388066 | 623.583 | USD | 871.35 | 1,065.67 | - |
| Clase I2 EUR Hgd (C) | LU2138388736 | 1,163.806 | EUR | 850.62 | 1,061.21 | - |
| Clase I2 GBP (C) | LU2359303745 | 5.000 | GBP | 910.76 | - | - |
| Clase I2 GBP Hgd (C) | LU2138388579 | 13,522.451 | GBP | 865.63 | 1,069.12 | - |
| Clase I2 USD (C) | LU2138388223 | 11,260.847 | USD | 873.20 | 1,075.26 | - |
| Clase J EUR Hgd (C) | LU2138389387 | 10.000 | EUR | 854.69 | 1,054.30 | - |
| Clase J USD (C) | LU2138388900 | 5.000 | USD | 875.85 | 1,067.02 | - |
| Clase J2 EUR Hgd (C) | LU2138389460 | 10.000 | EUR | 853.65 | 1,062.57 | - |
| Clase J2 USD (C) | LU2138389114 | 5.000 | USD | 876.22 | 1,077.10 | - |
| Clase M2 EUR (C) | LU2138389890 | 5.000 | EUR | 942.71 | 1,023.33 | - |
| Clase M2 EUR Hgd (C) | LU2138390047 | 15.011 | EUR | 851.55 | 1,061.14 | - |
| Clase R USD (C) | LU2138387688 | 7,400.000 | USD | 43.43 | 53.17 | - |
| Clase R2 GBP (C) | LU2259109952 | 100.000 | GBP | 44.87 | 48.74 | - |
| Clase R2 GBP Hgd (C) | LU2347634581 | 2,002.426 | GBP | 40.35 | 50.00 | - |
| Clase R2 USD (C) | LU2138387845 | 100.000 | USD | 43.37 | 53.59 | - |
| Clase R4 EUR Hgd (C) | LU2347636875 | 4,026,860.794 | EUR | 40.13 | - | - |
| Clase R4 EUR Hgd (D) | LU2368111824 | 367,059.000 | EUR | 40.13 | - | - |
| Clase R4 GBP H AD (D) | LU2368111741 | 969,639.231 | GBP | 40.21 | - | - |
| Clase R4 GBP Hgd (C) | LU2347634318 | 71,299.705 | GBP | 40.15 | - | - |
| Clase R4 USD AD (D) | LU2368112046 | 6,024.000 | USD | 40.74 | - | - |
| Clase R4 USD (C) | LU2347634409 | 80,566.000 | USD | 40.40 | - | - |
| Clase SE EUR Hgd (C) | LU2138391102 | 24,000.000 | EUR | 852.61 | 1,053.18 | - |
| Clase SE USD (C) | LU2138390989 | 25,662.000 | USD | 873.43 | 1,065.69 | - |
| Clase Z EUR Hgd (C) | LU2279408756 | 2,030.968 | EUR | 795.78 | 992.98 | - |
| Total Patrimonio Neto | | | USD | 461,138,049 | 322,923,552 | - |

Emerging Markets Corporate High Yield Bond

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|------------------------------|--------------|--------------------|------------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A EUR AD (D) | LU1882457226 | 13,759.704 | EUR | 48.83 | 57.66 | 57.10 |
| Clase A EUR (C) | LU1882457143 | 3,985.263 | EUR | 76.29 | 84.88 | 78.34 |
| Clase A USD (C) | LU1882457572 | 31,683.089 | USD | 79.76 | 100.68 | 87.99 |
| Clase A USD MD (D) | LU1882457655 | 23,417.217 | USD | 51.30 | 68.46 | 63.15 |
| Clase C EUR (C) | LU1882457739 | 223.329 | EUR | 69.17 | 77.79 | 72.46 |
| Clase C USD (C) | LU1882457903 | 16,332.523 | USD | 72.32 | 92.25 | 81.39 |
| Clase C USD MD (D) | LU1882458034 | 3,412.018 | USD | 50.03 | 67.51 | 62.88 |
| Clase E2 EUR (C) | LU1882458117 | 1,264,900.431 | EUR | 7.688 | 8.546 | 7.870 |
| Clase E2 EUR QTD (D) | LU1882458208 | 1,281,290.135 | EUR | 5.194 | 6.086 | 5.929 |
| Clase F EUR QTD (D) | LU1882458380 | 407,459.240 | EUR | 5.117 | 6.026 | 5.902 |
| Clase G EUR QTD (D) | LU2085676679 | 49,063.730 | EUR | 4.096 | 4.810 | 4.697 |
| Clase I2 EUR (C) | LU1882458463 | 775.000 | EUR | 1,679.04 | 1,850.91 | 1,690.21 |
| Clase I2 EUR Hgd (C) | LU1882458547 | 28.000 | EUR | 1,146.00 | 1,449.94 | 1,266.80 |
| Clase I2 USD (C) | LU1882458620 | 451.305 | USD | 1,755.46 | 2,195.19 | 1,898.43 |
| Clase M2 EUR (C) | LU1882458893 | 3.636 | EUR | 1,651.80 | 1,820.06 | 1,661.22 |
| Clase P2 USD (C) | LU1882458976 | 18.060 | USD | 53.86 | 67.51 | 58.53 |
| Clase R2 EUR AD (D) | LU1882459354 | 5,468.858 | EUR | 43.26 | 51.09 | 50.60 |
| Clase R2 EUR (C) | LU1882459271 | 6,200.441 | EUR | 83.54 | 92.26 | 84.40 |
| Clase R2 USD (C) | LU1882459438 | 9,666.277 | USD | 87.35 | 109.44 | 94.82 |
| Clase Z EUR (C) | LU2098275733 | 16,628.724 | EUR | 924.95 | 1,015.00 | 926.11 |
| Clase Z USD (C) | LU2052290272 | 7,818.963 | USD | 920.97 | 1,146.40 | 990.73 |
| Total Patrimonio Neto | | | EUR | 50,444,329 | 62,751,514 | 63,515,607 |

Emerging Markets Hard Currency Bond

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|-------------------------|--------------|--------------------|--------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A EUR AD (D) | LU0907913544 | 1,722.218 | EUR | 197.61 | 256.45 | 249.10 |
| Clase A EUR (C) | LU0907913460 | 43,477.857 | EUR | 585.97 | 741.74 | 695.48 |
| Clase A USD (C) | LU1543737131 | - | USD | - | - | 104.94 |
| Clase A2 EUR (C) | LU1534102832 | 85.824 | EUR | 80.42 | 101.39 | 95.04 |
| Clase A2 EUR MD (D) | LU1534103137 | 995.000 | EUR | 74.03 | 98.02 | - |
| Clase A2 SGD Hgd (C) | LU1534103723 | 188.714 | SGD | 91.52 | 114.03 | 106.15 |
| Clase A2 SGD Hgd MD (D) | LU1534104291 | 11.566 | SGD | 70.33 | 92.01 | 89.61 |
| Clase A2 USD Hgd MD (D) | LU1534102592 | 901.404 | USD | 71.32 | 93.27 | 90.94 |
| Clase A5 EUR (C) | LU2070306191 | 100.000 | EUR | 41.54 | 52.31 | 48.75 |
| Clase F2 EUR (C) | LU0907913890 | 1,402.355 | EUR | 86.55 | 109.73 | 103.43 |
| Clase G EUR (C) | LU0907913627 | 30,321.859 | EUR | 92.20 | 116.87 | 109.76 |
| Clase H EUR (C) | LU1998918129 | - | EUR | - | - | 964.83 |
| Clase I EUR AD (D) | LU0907912652 | 88,688.163 | EUR | 760.26 | 988.38 | 961.92 |
| Clase I EUR (C) | LU0907912579 | 2,198.261 | EUR | 37,477.26 | 47,045.16 | 43,765.28 |
| Clase I USD (C) | LU1543737727 | 25.000 | USD | 898.44 | 1,279.39 | 1,137.11 |
| Clase I USD Hgd (C) | LU0907912736 | 1,143.708 | USD | 965.79 | 1,199.76 | 1,108.68 |
| Clase I2 CHF Hgd (C) | LU2070304659 | 27,714.902 | CHF | 834.66 | 1,044.68 | 972.96 |
| Clase I2 GBP (C) | LU2052288706 | 5.000 | GBP | 833.77 | 1,037.97 | 1,020.08 |
| Clase M EUR (C) | LU0907913031 | 41,294.197 | EUR | 96.44 | 121.22 | 112.83 |
| Clase M2 EUR (C) | LU2002720642 | 31,513.117 | EUR | 830.14 | 1,036.98 | 963.08 |
| Clase M2 EUR AD (D) | LU2002720725 | 5.000 | EUR | 772.52 | 998.00 | 963.08 |
| Clase O EUR (C) | LU0907913114 | 14,419.858 | EUR | 1,054.61 | 1,309.49 | 1,208.87 |

Emerging Markets Hard Currency Bond

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|------------------------------|--------------|--------------------|------------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase Q-A5 EUR (C) | LU1706539126 | 1.000 | EUR | 84.00 | 104.94 | 97.33 |
| Clase Q-A5 USD Hgd (C) | LU1778762168 | 1.000 | USD | 92.89 | 114.58 | 105.41 |
| Clase Q-I SEK Hgd (C) | LU1743285444 | - | SEK | - | - | 967.42 |
| Clase Q-I0 USD Hgd (C) | LU1191004966 | 257,845.000 | USD | 1,145.25 | 1,410.91 | 1,296.05 |
| Clase Q-I13 USD Hgd (C) | LU1543738535 | 1.000 | USD | 988.60 | 1,220.11 | 1,123.43 |
| Clase Q-I14 USD Hgd (C) | LU1602583905 | 1,218.038 | USD | 947.18 | 1,170.52 | 1,078.27 |
| Clase Q-I8 GBP (C) | LU1638826393 | - | GBP | - | - | 1,015.48 |
| Clase R EUR (C) | LU1756691595 | 21,103.053 | EUR | 84.41 | 106.19 | 99.01 |
| Clase X EUR (C) | LU1998920968 | 49,912.472 | EUR | 844.76 | 1,048.93 | 968.34 |
| Clase Z EUR (C) | LU2279408244 | 10.000 | EUR | 996.14 | - | - |
| Total Patrimonio Neto | | | EUR | 575,770,297 | 769,678,855 | 1,087,760,158 |

Emerging Markets Local Currency Bond

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|-------------------------|--------------|--------------------|--------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A CZK Hgd (C) | LU1880385494 | 26,928.676 | CZK | 823.33 | 995.35 | 952.83 |
| Clase A EUR AD (D) | LU1882459602 | 241,985.658 | EUR | 40.14 | 45.44 | 47.08 |
| Clase A EUR (C) | LU1882459511 | 917,316.788 | EUR | 64.42 | 70.03 | 69.03 |
| Clase A USD AD (D) | LU1882459867 | 10,603.942 | USD | 42.00 | 53.94 | 52.82 |
| Clase A USD (C) | LU1882459784 | 50,581.911 | USD | 67.36 | 83.06 | 77.56 |
| Clase A USD MD3 (D) | LU1882459941 | 2,227,063.376 | USD | 23.20 | 33.35 | 35.53 |
| Clase A USD MGI (D) | LU1882460014 | 101,894.609 | USD | 28.25 | 37.22 | 36.85 |
| Clase A2 EUR AD (D) | LU2070309708 | 3,358.000 | EUR | 41.15 | 46.42 | 47.06 |
| Clase A2 USD AD (D) | LU1880385908 | 100.000 | USD | 39.50 | 50.56 | 48.79 |
| Clase A2 USD (C) | LU1880385817 | 6,037.309 | USD | 42.06 | 51.75 | 48.37 |
| Clase A5 EUR (C) | LU2070306274 | 100.000 | EUR | 44.55 | 48.06 | 47.12 |
| Clase B USD MD3 (D) | LU1882460105 | 387,421.338 | USD | 22.06 | 31.92 | 34.31 |
| Clase B USD MGI (D) | LU1882460287 | 29,204.374 | USD | 25.49 | 33.76 | 33.67 |
| Clase C USD (C) | LU1882460360 | - | USD | - | 75.34 | 70.94 |
| Clase E2 EUR AD (D) | LU1882460527 | 2,247,723.832 | EUR | 3.470 | 3.919 | 4.055 |
| Clase E2 EUR (C) | LU1882460444 | 7,346,884.808 | EUR | 6.552 | 7.096 | 6.992 |
| Clase E2 EUR QTD (D) | LU1882460790 | 1,938,448.446 | EUR | 3.796 | 4.247 | 4.349 |
| Clase F EUR AD (D) | LU1882460956 | 742,480.846 | EUR | 3.438 | 3.893 | 4.029 |
| Clase F EUR (C) | LU1882460873 | 2,806,318.947 | EUR | 6.073 | 6.629 | 6.565 |
| Clase F EUR QTD (D) | LU1882461178 | 408,460.019 | EUR | 3.735 | 4.212 | 4.335 |
| Clase F2 EUR Hgd (C) | LU1880386039 | 40,463.749 | EUR | 3.925 | 4.923 | 4.682 |
| Clase F2 EUR Hgd MD (D) | LU1880386112 | 174,402.032 | EUR | 3.518 | 4.558 | 4.499 |
| Clase F2 USD (C) | LU1880386203 | 68,807.709 | USD | 4.143 | 5.123 | 4.812 |
| Clase G EUR Hgd (C) | LU1880386385 | 432,070.928 | EUR | 3.917 | 4.894 | 4.700 |
| Clase G EUR Hgd MD (D) | LU1880386468 | 897,677.525 | EUR | 3.514 | 4.533 | 4.518 |
| Clase G USD (C) | LU1880386542 | 1,195,740.160 | USD | 4.187 | 5.170 | 4.834 |
| Clase H EUR (C) | LU1998914300 | 15,514.455 | EUR | 935.55 | 1,001.70 | 975.85 |
| Clase H USD (C) | LU1998914482 | - | USD | - | 1,061.14 | - |
| Clase I EUR Hgd (C) | LU1880386625 | 21,947.890 | EUR | 808.39 | 1,000.69 | 950.36 |
| Clase I USD AD (D) | LU1880387789 | 8,032.000 | USD | 764.79 | 982.70 | 929.65 |
| Clase I USD (C) | LU1880387607 | 69,696.891 | USD | 865.76 | 1,056.37 | 978.41 |
| Clase I11 EUR Hgd (C) | LU2297685658 | 2,000.000 | EUR | 39.05 | 48.21 | - |
| Clase I2 EUR AD (D) | LU1882461335 | 2,004.000 | EUR | 813.43 | 918.23 | 952.27 |

Emerging Markets Local Currency Bond

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|------------------------------|--------------|--------------------|------------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase I2 EUR (C) | LU1882461251 | 184,338.313 | EUR | 1,462.64 | 1,568.47 | 1,530.28 |
| Clase I2 EUR QD (D) | LU1882461418 | 7,810.097 | EUR | 757.06 | 863.69 | 886.23 |
| Clase I2 GBP QD (D) | LU2031984425 | 3,445.941 | GBP | 758.38 | 862.77 | 937.57 |
| Clase I2 USD (C) | LU1882461509 | 11,154.425 | USD | 1,529.12 | 1,860.03 | 1,718.71 |
| Clase J2 EUR AD (D) | LU2428739804 | 9,522.920 | EUR | 939.49 | - | - |
| Clase J2 EUR (C) | LU1895000252 | 77,730.101 | EUR | 1,098.02 | 1,176.38 | 1,146.77 |
| Clase J2 USD (C) | LU2176989957 | 79,140.076 | USD | 831.47 | - | - |
| Clase M EUR Hgd (C) | LU1880387946 | 5.178 | EUR | 805.59 | 996.31 | 948.41 |
| Clase M USD (C) | LU1880388084 | 67.859 | USD | 863.27 | 1,054.31 | 977.48 |
| Clase M2 EUR AD (D) | LU1882461764 | 263.070 | EUR | 812.61 | 917.28 | 951.17 |
| Clase M2 EUR (C) | LU1882461681 | 8,514.407 | EUR | 1,423.23 | 1,527.71 | 1,492.00 |
| Clase M2 USD (C) | LU2002720998 | 5.000 | USD | 866.81 | 1,055.49 | 976.27 |
| Clase O USD (C) | LU1880388167 | 92,867.967 | USD | 885.37 | 1,071.08 | 984.28 |
| Clase Q-I8 GBP (C) | LU1880388597 | - | GBP | - | - | 1,010.50 |
| Clase R USD (C) | LU1880388910 | 2.036 | USD | 43.86 | 53.27 | 49.15 |
| Clase R11 EUR Hgd (C) | LU2391858433 | 2,000.000 | EUR | 41.96 | - | - |
| Clase R2 EUR (C) | LU1882461848 | 31,352.013 | EUR | 49.70 | 53.45 | 52.30 |
| Clase R2 GBP (C) | LU2259110026 | 100.000 | GBP | 44.08 | 47.27 | - |
| Clase R2 USD (C) | LU1882461921 | 100.000 | USD | 43.18 | 52.68 | 48.82 |
| Clase T USD MD3 (D) | LU1882462069 | 125,935.437 | USD | 22.23 | 32.16 | 34.56 |
| Clase T USD MGI (D) | LU1882462143 | 2,509.041 | USD | 32.13 | 42.55 | 42.44 |
| Clase U USD MD3 (D) | LU1882462226 | 891,765.816 | USD | 22.22 | 32.16 | 34.57 |
| Clase U USD MGI (D) | LU1882462499 | 17,578.598 | USD | 30.59 | 40.51 | 40.40 |
| Clase X USD (C) | LU1998917238 | 1,758.000 | USD | 883.37 | 1,068.65 | 982.05 |
| Clase Z EUR AD (D) | LU2052288532 | 1,433.837 | EUR | 818.03 | 927.19 | 942.20 |
| Clase Z EUR QD (D) | LU2052288458 | 5.000 | EUR | 770.37 | 882.32 | 906.41 |
| Total Patrimonio Neto | | | EUR | 897,197,965 | 1,005,495,177 | 1,296,934,056 |

Emerging Markets Short Term Bond

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|--------------------------|--------------|--------------------|--------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A2 CZK Hgd (C) | LU1882462572 | 162,276.029 | CZK | 929.45 | 1,142.41 | 1,011.91 |
| Clase A2 EUR (C) | LU1882462655 | 7,633.203 | EUR | 48.36 | 53.49 | 49.78 |
| Clase A2 EUR Hgd (C) | LU1882462739 | 140,137.251 | EUR | 44.16 | 56.13 | 49.94 |
| Clase A2 USD (C) | LU1882462812 | 532,303.925 | USD | 50.55 | 63.45 | 55.92 |
| Clase A2 USD MD (D) | LU1882462903 | 19,732.264 | USD | 37.91 | 49.70 | 45.76 |
| Clase C USD (C) | LU1882463034 | 32,981.083 | USD | 45.19 | 57.30 | 51.00 |
| Clase C USD MD (D) | LU1882463117 | 10,486.304 | USD | 36.94 | 48.94 | 45.52 |
| Clase E2 EUR (C) | LU1882463208 | 5,378,511.737 | EUR | 5.327 | 5.895 | 5.485 |
| Clase E2 EUR Hgd (C) | LU1882463380 | 9,497,451.271 | EUR | 4.472 | 5.683 | 5.056 |
| Clase E2 EUR Hgd QTD (D) | LU1882463463 | 23,977,090.624 | EUR | 3.592 | 4.770 | 4.438 |
| Clase E2 EUR QTD (D) | LU1882463547 | 5,191,704.471 | EUR | 4.384 | 5.057 | 4.924 |
| Clase F2 EUR QTD (D) | LU1882463893 | 1,627,262.362 | EUR | 4.303 | 4.997 | 4.898 |
| Clase G2 EUR (C) | LU2036672645 | 56,779.334 | EUR | 4.609 | 5.110 | 4.765 |
| Clase G2 EUR Hgd (C) | LU1894676995 | 1,010,492.844 | EUR | 4.323 | 5.505 | 4.908 |
| Clase G2 EUR Hgd QTD (D) | LU2036672991 | 181,498.176 | EUR | 3.726 | 4.955 | 4.621 |
| Clase G2 EUR QTD (D) | LU2036672728 | 7,898.452 | EUR | 4.094 | 4.732 | 4.618 |
| Clase H EUR QD (D) | LU1998914565 | 10,940.789 | EUR | 814.82 | 954.47 | 931.12 |

Emerging Markets Short Term Bond

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|------------------------------|--------------|--------------------|------------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase H USD (C) | LU1998914722 | - | USD | - | 1,092.20 | 989.80 |
| Clase I2 EUR (C) | LU1882463976 | 6,666.000 | EUR | 1,020.51 | 1,120.41 | 1,034.36 |
| Clase I2 EUR Hgd AD (D) | LU1882464271 | 11.000 | EUR | 697.60 | 929.71 | 872.52 |
| Clase I2 EUR Hgd (C) | LU1882464198 | 2,625.692 | EUR | 937.53 | 1,181.59 | 1,043.16 |
| Clase I2 EUR Hgd QTD (D) | LU1882464354 | 48,067.566 | EUR | 720.61 | 949.24 | 876.10 |
| Clase I2 GBP (C) | LU1897303142 | 5.000 | GBP | 913.54 | 1,000.23 | 977.85 |
| Clase I2 GBP Hgd (C) | LU2176991268 | 100.000 | GBP | 950.50 | 1,187.05 | 1,041.82 |
| Clase I2 USD (C) | LU1882464511 | - | USD | - | 1,328.79 | 1,161.85 |
| Clase M2 EUR (C) | LU1882464602 | 1,028.889 | EUR | 1,136.15 | 1,247.32 | 1,151.56 |
| Clase M2 EUR Hgd (C) | LU1882464784 | 37,035.853 | EUR | 929.53 | 1,171.42 | 1,033.92 |
| Clase P2 USD (C) | LU1882464941 | 871.535 | USD | 48.70 | 60.89 | 53.45 |
| Clase R2 EUR (C) | LU1882465088 | 100.000 | EUR | 49.63 | 54.65 | 50.60 |
| Clase R2 EUR Hgd (C) | LU1882465161 | 19,332.515 | EUR | 42.24 | 53.39 | 47.27 |
| Clase X EUR (C) | LU1882464438 | 2.000 | EUR | 1,039.87 | 1,135.47 | 1,042.63 |
| Clase Z EUR QD (D) | LU2110861064 | - | EUR | - | - | 1,098.26 |
| Total Patrimonio Neto | | | USD | 337,322,407 | 702,002,410 | 758,772,831 |

Euro Multi-Asset Target Income

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|------------------------------|--------------|--------------------|------------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A2 CZK Hgd (C) | LU1882475046 | 10,079.240 | CZK | 1,110.86 | 1,160.69 | 1,015.82 |
| Clase A2 CZK Hgd QTI (D) | LU1882475129 | 61,284.523 | CZK | 997.49 | 1,073.83 | 968.49 |
| Clase A2 EUR (C) | LU1882475392 | 39,018.983 | EUR | 52.13 | 56.29 | 49.44 |
| Clase A2 EUR QTI (D) | LU1882475475 | 33,368.541 | EUR | 46.80 | 52.07 | 47.13 |
| Clase E2 EUR QTI (D) | LU1882475558 | 45,168,015.534 | EUR | 4.476 | 4.980 | 4.508 |
| Clase G2 EUR QTI (D) | LU1882475632 | 70,209,291.018 | EUR | 4.428 | 4.937 | 4.478 |
| Clase I2 EUR QTI (D) | LU2347634664 | 5.000 | EUR | 909.43 | 1,001.50 | - |
| Clase M2 EUR (C) | LU2490078461 | 5.000 | EUR | 996.28 | - | - |
| Clase M2 EUR QTI (D) | LU1882475715 | 15,037.620 | EUR | 932.07 | 1,027.08 | 920.85 |
| Total Patrimonio Neto | | | EUR | 533,646,035 | 741,100,974 | 1,138,549,617 |

Global Multi-Asset

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|----------------------|--------------|--------------------|--------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A EUR (C) | LU1883327816 | 388,438.693 | EUR | 111.76 | 123.42 | 99.19 |
| Clase A USD (C) | LU1883327907 | 22,435.624 | USD | 116.85 | 145.58 | 111.47 |
| Clase A2 EUR (C) | LU2183143689 | 836,532.899 | EUR | 56.34 | 62.00 | 49.80 |
| Clase A2 USD (C) | LU2183143762 | 12,729.000 | USD | 52.68 | 65.77 | 50.01 |
| Clase C EUR (C) | LU1883328038 | 43,423.372 | EUR | 100.15 | 111.09 | 89.90 |
| Clase C USD (C) | LU1883328111 | 15,949.941 | USD | 104.69 | 131.74 | 100.97 |
| Clase E2 EUR (C) | LU1883328202 | 14,617,644.822 | EUR | 11.334 | 12.448 | 9.974 |
| Clase F EUR (C) | LU1883328384 | 2,182,180.674 | EUR | 10.223 | 11.339 | 9.155 |
| Clase G EUR (C) | LU1883328467 | 32,867,648.364 | EUR | 5.468 | 6.050 | 4.872 |
| Clase I2 CZK Hgd (C) | LU2199618633 | 4,871.006 | CZK | 9,952.78 | 10,466.37 | - |
| Clase I2 EUR (C) | LU1883328541 | 27,075.995 | EUR | 1,458.79 | 1,585.55 | 1,257.27 |
| Clase I2 GBP (C) | LU1897306830 | 5.000 | GBP | 1,082.57 | 1,173.42 | 985.34 |

Global Multi-Asset

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|------------------------------|--------------|--------------------|------------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase I2 USD (C) | LU1883328624 | 30.628 | USD | 1,524.88 | 1,880.31 | 1,412.05 |
| Clase I2 USD Hgd (C) | LU1883328897 | 112.000 | USD | 1,370.68 | 1,473.08 | 1,157.33 |
| Clase M2 EUR (C) | LU1883328970 | 133,956.924 | EUR | 1,438.92 | 1,565.51 | 1,242.61 |
| Clase R2 EUR (C) | LU1883329192 | 475.000 | EUR | 58.97 | 64.35 | 51.22 |
| Total Patrimonio Neto | | | EUR | 701,775,863 | 462,134,956 | 246,576,724 |

Global Multi-Asset Conservative

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|------------------------------|--------------|--------------------|------------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A CHF Hgd (C) | LU1883329358 | 165,988.560 | CHF | 52.14 | 57.28 | 52.32 |
| Clase A EUR (C) | LU1883329432 | 13,821,912.222 | EUR | 62.09 | 67.90 | 61.84 |
| Clase A EUR QD (D) | LU2339089596 | 100.000 | EUR | 46.05 | 50.59 | - |
| Clase A USD Hgd (C) | LU2339089323 | 66,205.502 | USD | 45.77 | - | - |
| Clase A2 EUR (C) | LU2183143507 | 147,870.086 | EUR | 50.71 | 55.52 | 49.89 |
| Clase C EUR (C) | LU1883329515 | 178,143.468 | EUR | 52.98 | 58.51 | 53.76 |
| Clase E2 EUR AD (D) | LU2330498085 | 50,488,846.650 | EUR | 4.631 | 5.057 | - |
| Clase E2 EUR (C) | LU1883329606 | 223,893,628.432 | EUR | 6.370 | 6.956 | 6.233 |
| Clase F EUR (C) | LU1883329788 | 34,814,899.566 | EUR | 5.440 | 5.981 | 5.474 |
| Clase G EUR (C) | LU1883329861 | 203,770,842.337 | EUR | 5.191 | 5.687 | 5.187 |
| Clase G EUR QTD (D) | LU1883329945 | 15,002,290.336 | EUR | 5.091 | 5.632 | 5.188 |
| Clase I EUR (C) | LU2079696212 | 11,060.110 | EUR | 1,030.74 | 1,114.69 | 1,007.36 |
| Clase I2 CZK Hgd (C) | LU2199618559 | 122.772 | CZK | 9,446.12 | - | - |
| Clase I2 EUR (C) | LU2079696568 | 39,206.000 | EUR | 1,049.21 | 1,137.24 | 1,011.55 |
| Clase I2 GBP (C) | LU1897307218 | 40.000 | GBP | 1,006.84 | 1,088.32 | 1,025.02 |
| Clase I2 JPY HGD (C) | LU2450199471 | 15,590.000 | JPY | 94,967.00 | - | - |
| Clase I2 USD Hgd (C) | LU1883330018 | 829.398 | USD | 1,266.51 | 1,359.28 | 1,199.11 |
| Clase J2 JPY Hgd (C) | LU2359305955 | 12,607,424.619 | JPY | 920.00 | - | - |
| Clase M2 EUR (C) | LU1883330109 | 318,973.266 | EUR | 1,350.95 | 1,464.29 | 1,302.43 |
| Clase R2 EUR (C) | LU1883330281 | 591,152.285 | EUR | 55.31 | 60.19 | 53.75 |
| Clase R5 EUR (C) | LU2391858359 | 109,206.230 | EUR | 46.57 | - | - |
| Total Patrimonio Neto | | | EUR | 4,484,756,327 | 2,687,249,983 | 1,064,519,988 |

Global Multi-Asset Target Income

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|--------------------------|--------------|--------------------|--------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A2 CZK Hgd (C) | LU1883330364 | 265,047.406 | CZK | 1,050.15 | 1,109.02 | 974.98 |
| Clase A2 CZK Hgd QTI (D) | LU1883330448 | 1,684,079.543 | CZK | 741.27 | 814.77 | 747.43 |
| Clase A2 EUR (C) | LU1883330521 | 322,012.170 | EUR | 78.96 | 75.09 | 69.27 |
| Clase A2 EUR Hgd (C) | LU1883330794 | 99,137.499 | EUR | 49.13 | 53.67 | 47.39 |
| Clase A2 EUR Hgd QTI (D) | LU1883330877 | 2,823,991.608 | EUR | 35.62 | 40.53 | 37.34 |
| Clase A2 EUR QTI (D) | LU1883330950 | 539,221.714 | EUR | 51.55 | 50.92 | 49.08 |
| Clase A2 GBP Hgd (C) | LU2368112129 | 16,219.349 | GBP | 45.77 | - | - |
| Clase A2 HUF Hgd QTI (D) | LU1883331099 | 88,759.336 | HUF | 8,569.35 | 9,419.27 | 8,590.20 |
| Clase A2 RON Hgd (C) | LU1883331255 | 155,768.409 | RON | 59.60 | 62.57 | 53.97 |
| Clase A2 USD (C) | LU1883331339 | 233,263.709 | USD | 57.41 | 61.93 | 54.10 |
| Clase A2 USD MTI (D) | LU1883331412 | 2,233.074 | USD | 57.21 | 64.27 | 58.52 |

Global Multi-Asset Target Income

| | ISIN | Número de acciones | Divisa | VL por participación | | |
|------------------------------|--------------|--------------------|------------|----------------------|--------------------|--------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A2 USD QTI (D) | LU1883331503 | 176,757.220 | USD | 53.84 | 60.46 | 55.09 |
| Clase C USD (C) | LU1883331685 | 35,081.728 | USD | 53.05 | 57.80 | 51.00 |
| Clase C USD QTI (D) | LU1883331768 | 8,872.116 | USD | 37.42 | 42.45 | 39.08 |
| Clase E2 EUR (C) | LU1883331842 | 1,000.000 | EUR | 6.100 | 5.801 | 5.351 |
| Clase E2 EUR Hgd SATI (D) | LU1883331925 | 12,599,921.085 | EUR | 3.655 | 4.158 | 3.835 |
| Clase E2 EUR QTI (D) | LU1883332063 | 1,460,384.464 | EUR | 5.144 | 5.081 | 4.897 |
| Clase E2 EUR SATI (D) | LU1883332147 | 16,567,274.247 | EUR | 3.877 | 3.829 | 3.697 |
| Clase G2 EUR Hgd QTI (D) | LU1883332576 | 521,654.611 | EUR | 3.980 | 4.542 | 4.192 |
| Clase I2 USD (C) | LU1883332659 | 37.792 | USD | 1,247.40 | 1,331.46 | 1,151.21 |
| Clase M2 EUR Hgd (C) | LU1883332816 | 384.362 | EUR | 1,086.05 | 1,175.67 | 1,028.82 |
| Clase M2 EUR Hgd SATI (D) | LU2002722697 | 23,525.992 | EUR | 948.36 | 1,067.95 | 974.91 |
| Clase M2 EUR SATI (D) | LU1883332907 | 2,022.000 | EUR | 1,109.46 | 1,084.99 | 1,037.49 |
| Clase M2 USD (C) | LU1883333038 | 307.000 | USD | 1,222.35 | 1,306.21 | 1,130.50 |
| Clase P2 USD (C) | LU1883333202 | 100.000 | USD | 59.61 | 63.92 | 55.54 |
| Clase P2 USD QTI (D) | LU1883333384 | 105.291 | USD | 47.38 | 52.91 | 47.93 |
| Clase Q-D USD QTI (D) | LU1883333467 | 5,756.417 | USD | 38.42 | 43.59 | 40.12 |
| Clase R2 EUR (C) | LU1883333541 | 14,365.064 | EUR | 59.72 | 56.43 | 51.72 |
| Clase R2 EUR Hgd QTI (D) | LU1883333624 | 50,905.833 | EUR | 41.82 | 47.26 | 43.24 |
| Clase R2 EUR QTI (D) | LU1883333897 | 11,022.277 | EUR | 53.09 | 52.09 | 49.86 |
| Clase R2 USD (C) | LU1883333970 | 100.000 | USD | 56.06 | 60.07 | 52.14 |
| Clase R2 USD MTI (D) | LU1883334192 | 104.095 | USD | 46.55 | 51.94 | 46.99 |
| Clase R2 USD QTI (D) | LU1883331172 | 19,395.721 | USD | 46.86 | 52.27 | 47.32 |
| Total Patrimonio Neto | | | USD | 417,270,131 | 472,937,122 | 511,538,098 |

Sustainable Global Perspectives

| | ISIN | Número de acciones | Divisa | VL por participación | | |
|------------------------------|--------------|--------------------|------------|----------------------|--------------------|--------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A CZK Hgd (C) | LU1327398548 | 201,718.422 | CZK | 2,662.56 | 2,868.71 | 2,490.61 |
| Clase A EUR AD (D) | LU0907915242 | 233,116.006 | EUR | 102.99 | 114.81 | 100.05 |
| Clase A EUR (C) | LU0907915168 | 842,683.461 | EUR | 109.94 | 122.36 | 106.63 |
| Clase F EUR (C) | LU2018720735 | 271,402.251 | EUR | 5.045 | 5.649 | 4.896 |
| Clase F2 EUR (C) | LU0907915598 | 124,891.877 | EUR | 105.82 | 118.78 | 101.93 |
| Clase G EUR (C) | LU0907915325 | 816,143.826 | EUR | 107.32 | 119.80 | 104.64 |
| Clase I EUR AD (D) | LU0907914609 | 200.000 | EUR | 1,096.43 | 1,221.47 | 1,065.48 |
| Clase I EUR (C) | LU0907914518 | 3,238.547 | EUR | 1,163.21 | 1,283.92 | 1,110.73 |
| Clase I USD (C) | LU2330498168 | 5.000 | USD | 798.67 | 1,000.72 | - |
| Clase I2 CZK Hgd (C) | LU2199618716 | 1,969.734 | CZK | 9,729.60 | 10,395.47 | - |
| Clase M EUR (C) | LU0907914781 | 48,591.109 | EUR | 115.89 | 127.97 | 110.81 |
| Clase M USD (C) | LU1399297131 | - | USD | - | 135.25 | 110.92 |
| Clase M2 EUR (C) | LU2002722770 | 156.637 | EUR | 1,072.37 | 1,184.94 | 1,000.91 |
| Clase R EUR AD (D) | LU1049757559 | 10.000 | EUR | 109.22 | 121.69 | 106.02 |
| Clase R EUR (C) | LU1049757476 | 5,969.829 | EUR | 115.51 | 127.82 | 110.84 |
| Total Patrimonio Neto | | | EUR | 251,794,444 | 313,789,429 | 348,810,418 |

Multi-Asset Real Return

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|------------------------------|--------------|--------------------|------------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A CZK Hgd (C) | LU1650130344 | 106,660.154 | CZK | 2,504.28 | 2,590.10 | 2,384.84 |
| Clase A EUR AD (D) | LU1253540410 | 13,856.002 | EUR | 99.04 | 106.15 | 97.52 |
| Clase A EUR (C) | LU1253540170 | 8,198.413 | EUR | 101.01 | 107.87 | 99.12 |
| Clase F EUR (C) | LU2018720818 | 122,549.103 | EUR | 4.783 | 5.147 | 4.763 |
| Clase F EUR QTD (D) | LU2018721030 | 8,005.060 | EUR | 4.596 | 5.003 | 4.696 |
| Clase F2 EUR (C) | LU1253541814 | 36,025.334 | EUR | 95.99 | 103.54 | 95.79 |
| Clase F2 EUR QTD (D) | LU1327398381 | 7,121.815 | EUR | 89.45 | 97.65 | 91.68 |
| Clase G EUR (C) | LU1253541574 | 4,464,854.492 | EUR | 97.91 | 104.98 | 96.85 |
| Clase G EUR QTD (D) | LU1327398209 | 1,019,601.621 | EUR | 91.11 | 98.87 | 92.55 |
| Clase I EUR AD (D) | LU1253541145 | 1.000 | EUR | 1,001.56 | 1,074.16 | 988.13 |
| Clase I EUR (C) | LU1253540840 | 6,811.813 | EUR | 1,044.92 | 1,108.68 | 1,012.66 |
| Clase M EUR (C) | LU1327398035 | 174,233.352 | EUR | 106.77 | 113.36 | 103.63 |
| Clase Q-I JPY Hgd AD (D) | LU1253542119 | 19,611.780 | JPY | 102,780.00 | 109,595.00 | 100,350.00 |
| Clase Q-I JPY Hgd (C) | LU1253542036 | 171,271.108 | JPY | 110,788.00 | 117,041.00 | 106,050.00 |
| Clase Q-I4 EUR (C) | LU1253542200 | 1.000 | EUR | 1,074.71 | 1,138.33 | 1,034.08 |
| Clase Q-OF EUR (C) | LU1600318593 | 1.000 | EUR | 1,065.83 | 1,124.98 | 1,018.36 |
| Total Patrimonio Neto | | | EUR | 721,256,836 | 459,084,746 | 537,667,409 |

Multi-Asset Sustainable Future

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|------------------------------|--------------|--------------------|------------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A CHF Hgd (C) | LU2110861817 | 123,919.043 | CHF | 46.47 | 51.83 | 48.33 |
| Clase A CZK Hgd (C) | LU2176991698 | 996,840.302 | CZK | 1,016.77 | 1,095.49 | 1,013.94 |
| Clase A EUR AD (D) | LU1941682095 | 112,047.192 | EUR | 97.96 | 108.85 | 101.03 |
| Clase A EUR (C) | LU1941681956 | 3,966,407.469 | EUR | 97.90 | 108.78 | 100.96 |
| Clase A USD (C) | LU1941682681 | 39,543.399 | USD | 91.10 | 114.81 | 100.93 |
| Clase A2 EUR (C) | LU2040441128 | 2,050.606 | EUR | 47.70 | 52.89 | 49.15 |
| Clase E2 EUR (C) | LU2036673882 | 37,723,358.945 | EUR | 4.800 | 5.311 | 4.926 |
| Clase F EUR (C) | LU2018721113 | 602,615.102 | EUR | 4.678 | 5.236 | 4.899 |
| Clase F2 EUR (C) | LU1941682418 | 4,416.542 | EUR | 96.46 | 107.79 | 100.98 |
| Clase G EUR (C) | LU1941682335 | 7,162,521.953 | EUR | 97.81 | 108.72 | 100.94 |
| Clase I EUR (C) | LU1941682178 | 29,102.117 | EUR | 1,002.46 | 1,104.80 | 1,016.77 |
| Clase I2 EUR (C) | LU2031984342 | 16,643.083 | EUR | 984.32 | 1,081.03 | 995.33 |
| Clase I2 GBP (C) | LU2359308629 | 5.000 | GBP | 905.04 | - | - |
| Clase J2 EUR (C) | LU2085675861 | 48,355.000 | EUR | 976.39 | 1,071.20 | 985.29 |
| Clase M EUR (C) | LU1941682509 | 966,685.871 | EUR | 100.47 | 110.77 | 102.01 |
| Clase M2 EUR (C) | LU2011223687 | 19,499.812 | EUR | 987.06 | 1,084.03 | 998.04 |
| Clase R EUR AD (D) | LU2359306094 | 100.000 | EUR | 44.80 | - | - |
| Clase R EUR (C) | LU1941682251 | 31,980.731 | EUR | 99.60 | 110.09 | 101.63 |
| Clase R2 GBP (C) | LU2359308546 | 100.000 | GBP | 45.11 | - | - |
| Clase R5 EUR (C) | LU2391859084 | 85,029.479 | EUR | 44.73 | - | - |
| Total Patrimonio Neto | | | EUR | 1,550,580,583 | 1,111,987,710 | 543,612,448 |

Pioneer Flexible Opportunities

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|------------------------------|--------------|--------------------|------------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A CZK Hgd (C) | LU1883340249 | 49,560.656 | CZK | 1,393.68 | 1,712.54 | 1,300.28 |
| Clase A EUR (C) | LU1883340322 | 21,867.035 | EUR | 87.87 | 95.17 | 77.49 |
| Clase A EUR Hgd (C) | LU1883340595 | 11,255.863 | EUR | 59.36 | 75.94 | 57.84 |
| Clase A USD (C) | LU1883340678 | 43,069.525 | USD | 93.39 | 116.33 | 87.46 |
| Clase C EUR Hgd (C) | LU1883340751 | 10,904.407 | EUR | 54.34 | 69.64 | 53.57 |
| Clase C USD (C) | LU1883340835 | 34,520.187 | USD | 83.39 | 104.86 | 79.63 |
| Clase E2 EUR (C) | LU1883340918 | 1,141,196.806 | EUR | 6.274 | 6.883 | 5.464 |
| Clase E2 EUR Hgd (C) | LU1883341056 | 4,175,829.450 | EUR | 5.160 | 6.532 | 4.976 |
| Clase F EUR (C) | LU1883341130 | 250,040.428 | EUR | 5.787 | 6.296 | 5.145 |
| Clase G EUR (C) | LU1894680328 | 172,323.486 | EUR | 5.217 | 5.664 | 4.641 |
| Clase G EUR Hgd (C) | LU1883341213 | 4,072,800.089 | EUR | 4.096 | 5.232 | 3.994 |
| Clase I USD (C) | LU1883341486 | 0.831 | USD | 1,944.61 | 2,563.17 | 1,905.06 |
| Clase I2 USD (C) | LU2330498598 | 5.000 | USD | 830.00 | 1,022.04 | - |
| Clase M2 EUR (C) | LU1883341569 | - | EUR | - | - | 1,700.00 |
| Clase P USD (C) | LU1883341643 | 831.967 | USD | 58.55 | 72.37 | 54.06 |
| Clase Q-D USD AD (D) | LU1883341726 | 1,001.696 | USD | 74.89 | 94.12 | 71.47 |
| Clase R EUR (C) | LU1837136800 | 2,972.994 | EUR | 53.94 | 58.53 | 47.38 |
| Clase R EUR Hgd (C) | LU1883341999 | 1,444.000 | EUR | 45.00 | 56.56 | 42.76 |
| Clase R GBP (C) | LU1883342021 | 1,514.604 | GBP | 64.24 | 68.94 | 59.09 |
| Clase R USD (C) | LU1883342294 | 1,933.493 | USD | 79.69 | 98.42 | 73.44 |
| Total Patrimonio Neto | | | USD | 63,688,792 | 138,325,921 | 192,749,045 |

Pioneer Income Opportunities

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|---------------------------|--------------|--------------------|--------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A2 EUR (C) | LU1894680757 | 10,882.154 | EUR | 51.29 | 48.80 | 41.66 |
| Clase A2 EUR Hgd (C) | LU1894680831 | 2,000.000 | EUR | 51.45 | 56.31 | 46.06 |
| Clase A2 EUR Hgd QTD (D) | LU1894680914 | 2,027.016 | EUR | 45.11 | 51.58 | 44.22 |
| Clase A2 EUR QTD (D) | LU1894681052 | 110.768 | EUR | 46.47 | 46.06 | 41.26 |
| Clase A2 USD (C) | LU1883839398 | 26,668.653 | USD | 53.62 | 57.86 | 46.80 |
| Clase A2 USD MGI (D) | LU1894681136 | 101.415 | USD | 44.09 | 51.39 | 44.49 |
| Clase A2 USD QTD (D) | LU1894681219 | 101.129 | USD | 48.49 | 54.65 | 46.31 |
| Clase C USD (C) | LU1883839471 | 100.000 | USD | 52.31 | 57.01 | 46.57 |
| Clase E2 EUR (C) | LU1883839554 | 1,453,989.399 | EUR | 6.035 | 5.740 | 4.901 |
| Clase E2 EUR Hgd (C) | LU1883839638 | 543,248.686 | EUR | 5.004 | 5.476 | 4.478 |
| Clase E2 EUR Hgd QTI (D) | LU1883839711 | 2,000,579.883 | EUR | 4.605 | 5.188 | 4.340 |
| Clase E2 EUR PHgd QTI (D) | LU1894681300 | 5,720,527.538 | EUR | 5.090 | 5.337 | 4.579 |
| Clase E2 EUR QTI (D) | LU1883839802 | 4,975,719.675 | EUR | 5.162 | 5.116 | 4.583 |
| Clase G EUR (C) | LU1883839984 | 8,273,689.653 | EUR | 5.851 | 5.572 | 4.868 |
| Clase G EUR Hgd (C) | LU1883840057 | 5,838,626.344 | EUR | 4.869 | 5.334 | 4.450 |
| Clase G EUR Hgd QTI (D) | LU1883840131 | 5,746,048.354 | EUR | 4.484 | 5.056 | 4.316 |
| Clase G EUR PHgd QTI (D) | LU1894681482 | 14,935,693.768 | EUR | 4.904 | 5.185 | 4.535 |
| Clase G EUR QTI (D) | LU1883840214 | 10,206,694.189 | EUR | 5.007 | 4.970 | 4.554 |
| Clase I2 EUR (C) | LU1894681565 | 5.544 | EUR | 1,070.85 | 1,008.18 | 851.97 |
| Clase I2 EUR Hgd (C) | LU1894681649 | 100.000 | EUR | 1,069.20 | 1,158.34 | 937.62 |
| Clase I2 EUR Hgd QTD (D) | LU1894681722 | 101.856 | EUR | 928.57 | 1,050.62 | 891.10 |
| Clase I2 EUR QTD (D) | LU1894681995 | 5.528 | EUR | 954.30 | 936.18 | 829.71 |
| Clase I2 USD (C) | LU1883840305 | 3,600.775 | USD | 1,119.65 | 1,195.67 | 956.84 |

Pioneer Income Opportunities

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|------------------------------|--------------|--------------------|------------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase I2 USD QTD (D) | LU1894682027 | 5.094 | USD | 993.03 | 1,107.16 | 928.17 |
| Clase I3 USD QTI (D) | LU2110862112 | 148,221.479 | USD | 1,011.40 | 1,137.67 | 957.13 |
| Clase M2 EUR (C) | LU2002723158 | 2,551.053 | EUR | 1,202.81 | 1,133.50 | 958.75 |
| Clase M2 EUR Hgd QTD (D) | LU1883840487 | 90.128 | EUR | 879.03 | 995.58 | 845.26 |
| Clase P2 USD (C) | LU1883840560 | 100.000 | USD | 55.57 | 59.63 | 47.95 |
| Clase R2 USD (C) | LU1894682290 | 99.998 | USD | 56.37 | 60.43 | 48.55 |
| Clase R2 USD QTD (D) | LU1894682373 | 101.741 | USD | 49.11 | 54.98 | 46.28 |
| Total Patrimonio Neto | | | USD | 475,912,141 | 545,522,364 | 609,208,867 |

Real Assets Target Income

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|------------------------------|--------------|--------------------|------------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A2 EUR (C) | LU1883866011 | 1,074,274.848 | EUR | 58.64 | 54.87 | 47.06 |
| Clase A2 EUR Hgd MTI (D) | LU1883866102 | 8,502.019 | EUR | 40.59 | 46.15 | 40.14 |
| Clase A2 EUR Hgd QTI (D) | LU1883866284 | 920,661.797 | EUR | 40.61 | 46.22 | 40.26 |
| Clase A2 EUR QTI (D) | LU1883866367 | 125,333.177 | EUR | 37.23 | 36.62 | 33.33 |
| Clase A2 SGD Hgd MTI (D) | LU2462611562 | 1,983.600 | SGD | 45.28 | - | - |
| Clase A2 USD (C) | LU1883866441 | 41,604.085 | USD | 61.32 | 65.09 | 52.85 |
| Clase A2 USD QTI (D) | LU1883866524 | 87,903.141 | USD | 38.85 | 43.49 | 37.40 |
| Clase E2 EUR ATI (D) | LU1883866797 | 3,833,493.452 | EUR | 3.732 | 3.671 | 3.345 |
| Clase E2 EUR (C) | LU2477811538 | 1,000.000 | EUR | 4.693 | - | - |
| Clase E2 EUR Hgd SATI (D) | LU1883866870 | 809,600.750 | EUR | 3.558 | 4.047 | 3.527 |
| Clase F2 EUR ATI (D) | LU1883867092 | 1,333,322.222 | EUR | 3.490 | 3.460 | 3.178 |
| Clase G2 EUR (C) | LU2477811454 | 1,000.000 | EUR | 4.692 | - | - |
| Clase G2 EUR Hgd QTI (D) | LU1883867258 | 704,076.589 | EUR | 3.989 | 4.544 | 3.967 |
| Clase H USD (C) | LU2237438465 | 27,399.408 | USD | 1,083.51 | 1,133.72 | - |
| Clase I2 EUR (C) | LU1883867332 | 24,816.774 | EUR | 1,279.37 | 1,184.71 | 1,005.34 |
| Clase I2 EUR Hgd QTI (D) | LU1883867415 | 547.615 | EUR | 857.64 | 964.89 | 833.12 |
| Clase I2 USD (C) | LU1883867506 | 770.000 | USD | 939.13 | - | 1,128.21 |
| Clase M2 EUR (C) | LU2477811611 | 5.000 | EUR | 939.35 | - | - |
| Clase M2 EUR Hgd SATI (D) | LU2002723828 | 32,826.898 | EUR | 964.21 | 1,085.50 | 936.40 |
| Clase M2 USD ATI (D) | LU2002724040 | 26,381.950 | USD | 987.97 | 1,095.91 | 931.92 |
| Clase R2 EUR (C) | LU1883867688 | 51,439.373 | EUR | 66.15 | 61.52 | 52.40 |
| Clase Z EUR QD (D) | LU2070303842 | 13,498.138 | EUR | 1,226.88 | 1,156.28 | - |
| Clase Z USD QTI (D) | LU2085675606 | 37,201.787 | USD | 983.90 | 1,085.68 | 918.75 |
| Total Patrimonio Neto | | | USD | 322,724,103 | 317,558,341 | 281,078,761 |

Target Coupon

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|------------------------------|--------------|--------------------|------------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A2 EUR AD (D) | LU1386074709 | 100.000 | EUR | 90.93 | 99.42 | 96.37 |
| Clase F2 EUR AD (D) | LU1386074964 | 11,103.355 | EUR | 88.43 | 96.82 | 93.98 |
| Clase G2 EUR AD (D) | LU1386074881 | 1,035,747.770 | EUR | 90.65 | 98.80 | 95.48 |
| Clase I2 EUR AD (D) | LU1386074618 | 900.000 | EUR | 94.03 | 102.22 | 98.54 |
| Clase M2 EUR AD (D) | LU2002724396 | 10,342.049 | EUR | 959.66 | 1,038.76 | 997.06 |
| Clase Q-A4 EUR AD (D) | LU1638825742 | 1,060,191.670 | EUR | 8.39 | 9.19 | 8.93 |
| Total Patrimonio Neto | | | EUR | 113,785,523 | 194,399,402 | 235,475,962 |

Absolute Return Credit

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|------------------------------|--------------|--------------------|------------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A EUR (C) | LU1622150198 | 949.951 | EUR | 102.31 | 111.39 | 104.74 |
| Clase A USD (C) | LU1622150867 | 210.000 | USD | 90.89 | 112.25 | 99.96 |
| Clase A USD Hgd (C) | LU1622150941 | 10.000 | USD | 106.90 | 115.33 | 107.65 |
| Clase F2 EUR (C) | LU1622151246 | 4,815.930 | EUR | 94.55 | 104.01 | 97.58 |
| Clase G EUR (C) | LU1622151329 | 21,269.789 | EUR | 95.41 | 104.30 | 98.42 |
| Clase I EUR (C) | LU1622150271 | 32,948.491 | EUR | 1,072.07 | 1,160.80 | 1,086.56 |
| Clase I GBP Hgd (C) | LU1622150438 | 10.000 | GBP | 1,081.32 | 945.27 | 943.21 |
| Clase I2 GBP (C) | LU2052288615 | 5.000 | GBP | 973.66 | 1,053.04 | 1,031.24 |
| Clase M EUR (C) | LU1622151592 | 10.000 | EUR | 99.73 | 107.93 | 100.98 |
| Clase O EUR (C) | LU1622150511 | 17,073.261 | EUR | 1,058.81 | 1,142.45 | 1,051.32 |
| Clase Q-A3 EUR AD (D) | LU1622150602 | 10.000 | EUR | 90.92 | 100.79 | 96.24 |
| Clase Q-I0 EUR AD (D) | LU1622151089 | 1.000 | EUR | 935.79 | 1,036.95 | 989.96 |
| Clase R EUR (C) | LU1622151162 | 10.000 | EUR | 99.06 | 107.51 | 100.84 |
| Total Patrimonio Neto | | | EUR | 56,023,525 | 62,914,173 | 59,932,742 |

Absolute Return European Equity

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|------------------------------|--------------|--------------------|------------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A EUR AD (D) | LU1882436907 | 100.000 | EUR | 41.31 | 43.13 | 46.48 |
| Clase A EUR (C) | LU1882436733 | 41,433.871 | EUR | 41.14 | 42.96 | 46.30 |
| Clase A HUF Hgd (C) | LU1882437038 | 7,840.865 | HUF | 8,910.36 | 8,985.96 | 9,586.64 |
| Clase A USD (C) | LU1882437202 | 95.493 | USD | 43.01 | 50.94 | 52.00 |
| Clase A USD Hgd (C) | LU1882437384 | - | USD | - | - | 50.39 |
| Clase A5 EUR (C) | LU2070305540 | 100.000 | EUR | 43.56 | 45.22 | 48.48 |
| Clase E2 EUR (C) | LU1882437541 | 98,225.140 | EUR | 91.600 | 95.428 | 102.482 |
| Clase E2 USD Hgd (C) | LU1882437624 | 10,682.185 | USD | 98.061 | 101.242 | 107.925 |
| Clase G EUR (C) | LU1882437970 | 15,346.702 | EUR | 4.233 | 4.419 | 4.764 |
| Clase H EUR (C) | LU1998913831 | 4,200.000 | EUR | 886.88 | 912.39 | 967.59 |
| Clase I EUR (C) | LU1882438358 | 1.197 | EUR | 103.41 | 106.35 | 113.31 |
| Clase I USD Hgd (C) | LU1882438432 | 122.000 | USD | 965.43 | 988.96 | 1,048.92 |
| Clase M2 EUR (C) | LU1882438606 | 33.261 | EUR | 904.03 | 935.02 | 997.23 |
| Clase R EUR (C) | LU1882438788 | 100.000 | EUR | 44.26 | 45.82 | 49.02 |
| Clase R USD (C) | LU1882438945 | 100.000 | USD | 41.13 | 48.31 | 48.94 |
| Clase R USD Hgd (C) | LU1882439083 | 2,435.000 | USD | 48.11 | 49.35 | 52.41 |
| Clase Z EUR (C) | LU2040439817 | 45.674 | EUR | 880.93 | 905.53 | 962.65 |
| Total Patrimonio Neto | | | EUR | 15,985,833 | 21,913,969 | 75,387,118 |

Absolute Return Multi-Strategy

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|-------------------------|--------------|--------------------|--------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A CZK Hgd (C) | LU1882439240 | 753,074.197 | CZK | 1,082.13 | 1,097.35 | 1,013.03 |
| Clase A EUR (C) | LU1882439323 | 4,037,888.976 | EUR | 61.58 | 64.63 | 60.00 |
| Clase A USD Hgd (C) | LU1882439679 | 32,789.420 | USD | 56.53 | 58.80 | 54.11 |
| Clase A2 EUR (C) | LU2070310201 | 100.000 | EUR | 51.62 | 54.29 | 49.95 |
| Clase A5 EUR (C) | LU2032054905 | 3,094,674.534 | EUR | 51.30 | 53.73 | 49.96 |
| Clase C EUR (C) | LU1882439752 | 9,026.428 | EUR | 48.14 | 51.06 | 47.82 |
| Clase C USD Hgd (C) | LU1882439919 | 2,772.700 | USD | 53.15 | 55.87 | 51.81 |
| Clase E2 EUR (C) | LU1882440099 | 70,817,477.851 | EUR | 6.385 | 6.694 | 6.141 |
| Clase F EUR (C) | LU1882440255 | 3,593,531.128 | EUR | 5.375 | 5.670 | 5.285 |
| Clase G EUR (C) | LU1882440339 | 6,920,637.816 | EUR | 4.906 | 5.156 | 4.793 |
| Clase H EUR (C) | LU1998913914 | 42,853.334 | EUR | 1,083.91 | 1,124.52 | 1,020.73 |
| Clase I EUR (C) | LU1882440503 | 89,086.863 | EUR | 1,429.24 | 1,486.82 | 1,371.62 |
| Clase I GBP (C) | LU1894676300 | 4.265 | GBP | 1,230.78 | 1,276.55 | 1,246.68 |
| Clase I GBP Hgd (C) | LU1894676482 | 99.999 | GBP | 1,058.12 | 1,092.13 | 882.45 |
| Clase I2 EUR (C) | LU1882440685 | 28,402.444 | EUR | 1,088.78 | 1,134.89 | 1,035.03 |
| Clase I2 GBP (C) | LU1897298045 | 656.571 | GBP | 1,006.22 | 1,045.97 | 1,010.10 |
| Clase I2 GBP Hgd (C) | LU2047618173 | 100.000 | GBP | 1,079.04 | 1,116.40 | 1,013.22 |
| Clase J EUR (C) | LU1882440925 | 118,763.082 | EUR | 1,018.98 | 1,058.73 | 978.00 |
| Clase J3 GBP (C) | LU2052286833 | 5.000 | GBP | 1,029.47 | 1,069.01 | 1,031.19 |
| Clase M2 EUR (C) | LU1882441147 | 157,678.024 | EUR | 1,422.82 | 1,481.59 | 1,349.83 |
| Clase P2 USD Hgd (C) | LU2098276384 | 100.000 | USD | 52.19 | 54.18 | 49.17 |
| Clase Q-I22 EUR QTD (D) | LU1894676565 | 290,462.616 | EUR | 1,066.04 | 1,109.53 | 1,010.36 |
| Clase R EUR (C) | LU1882441220 | 31,028.657 | EUR | 50.97 | 53.26 | 49.23 |
| Clase R GBP Hgd (C) | LU1882441576 | 1,708.464 | GBP | 53.64 | 55.53 | 44.97 |
| Clase R USD Hgd (C) | LU1882441659 | 9,147.484 | USD | 55.33 | 57.23 | 52.49 |
| Clase R3 GBP (C) | LU2259108392 | 500.000 | GBP | 9.32 | 9.68 | - |

Absolute Return Multi-Strategy

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|------------------------------|--------------|--------------------|------------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase X EUR (C) | LU1894676649 | 4,805.000 | EUR | 1,105.99 | 1,144.92 | 1,036.96 |
| Clase Z EUR (C) | LU2110859837 | 9,120.244 | EUR | 981.14 | 1,019.10 | - |
| Total Patrimonio Neto | | | EUR | 1,825,277,950 | 1,764,658,114 | 1,531,770,341 |

Absolute Return Global Opportunities Bond

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|------------------------------|--------------|--------------------|------------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A CZK Hgd (C) | LU1894677373 | 25,489.251 | CZK | 1,018.61 | 1,079.68 | 1,062.28 |
| Clase A EUR (C) | LU1894677027 | 2,700,053.224 | EUR | 46.15 | 50.59 | 50.01 |
| Clase A USD (C) | LU1894677290 | 4,707.097 | USD | 48.26 | 60.00 | 56.17 |
| Clase C EUR (C) | LU1894677613 | 2,869.761 | EUR | 46.54 | 51.53 | 51.40 |
| Clase C EUR MD (D) | LU1894677704 | 98.705 | EUR | 46.53 | 51.52 | 51.39 |
| Clase C USD (C) | LU1894677886 | 3,031.029 | USD | 48.66 | 61.12 | 57.74 |
| Clase E2 EUR (C) | LU1894678009 | 9,627,890.915 | EUR | 4.650 | 5.102 | 5.018 |
| Clase F EUR (C) | LU1894678181 | 4,242,578.023 | EUR | 4.693 | 5.183 | 5.159 |
| Clase G EUR (C) | LU1894678264 | 1,121,841.031 | EUR | 4.736 | 5.212 | 5.175 |
| Clase H EUR (C) | LU1998914995 | 137,896.713 | EUR | 979.37 | 1,064.63 | 1,037.41 |
| Clase I EUR (C) | LU1894678348 | 19,065.101 | EUR | 947.08 | 1,032.00 | 1,014.84 |
| Clase I2 EUR (C) | LU2339089752 | 5.000 | EUR | 918.49 | 1,001.04 | - |
| Clase M2 EUR (C) | LU1894678694 | 62,345.717 | EUR | 952.97 | 1,039.46 | 1,016.34 |
| Clase R EUR (C) | LU1837134698 | 29,661.613 | EUR | 48.67 | 53.13 | 52.33 |
| Clase R GBP (C) | LU1894678777 | 113.999 | GBP | 41.90 | 45.62 | 47.57 |
| Clase SE EUR (C) | LU1894678934 | 5.000 | EUR | 979.23 | 1,062.97 | 1,034.32 |
| Clase Z EUR (C) | LU2040440237 | 92.756 | EUR | 979.51 | 1,064.10 | 1,038.33 |
| Total Patrimonio Neto | | | EUR | 410,225,018 | 312,563,099 | 251,077,064 |

Absolute Return Global Opportunities Bond Dynamic

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|------------------------------|--------------|--------------------|------------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A2 USD (C) | LU2247575652 | 100.000 | USD | 47.24 | 49.82 | - |
| Clase H USD (C) | LU2247577195 | 20,950.000 | USD | 958.32 | 999.73 | - |
| Clase I2 USD (C) | LU2247576031 | 5.000 | USD | 954.68 | 998.24 | - |
| Clase R2 USD (C) | LU2247575819 | 100.000 | USD | 47.52 | 49.87 | - |
| Clase Z EUR Hgd (C) | LU2247576205 | 20,000.000 | EUR | 945.67 | 996.80 | - |
| Clase Z USD (C) | LU2247576387 | 15,500.000 | USD | 957.85 | 998.85 | - |
| Total Patrimonio Neto | | | USD | 54,710,812 | 52,726,310 | - |

Global Macro Bonds & Currencies

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|------------------------|--------------|--------------------|--------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A EUR AD (D) | LU0996172176 | 3,319.342 | EUR | 82.03 | 88.01 | 87.62 |
| Clase A EUR (C) | LU0996172093 | 87,025.412 | EUR | 90.01 | 96.56 | 95.47 |
| Clase A USD Hgd AD (D) | LU1073017714 | 94.103 | USD | 90.98 | 96.74 | 95.30 |
| Clase F EUR (C) | LU2018724992 | 1,000.000 | EUR | 4.590 | 4.953 | 4.911 |

Global Macro Bonds & Currencies

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|------------------------------|--------------|--------------------|------------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase F2 EUR (C) | LU0996172507 | 7,239.930 | EUR | 85.52 | 92.44 | 91.83 |
| Clase F2 EUR MD (D) | LU1103150238 | 388.322 | EUR | 71.29 | 78.01 | 79.10 |
| Clase G EUR (C) | LU0996172333 | 71,076.608 | EUR | 88.82 | 95.47 | 94.56 |
| Clase G EUR MD (D) | LU1103150071 | 24,463.384 | EUR | 72.63 | 79.03 | 79.88 |
| Clase G USD Hgd (C) | LU0996172416 | 124.714 | USD | 95.21 | 101.46 | 99.48 |
| Clase I EUR (C) | LU0996171368 | 293.815 | EUR | 961.43 | 1,023.83 | 1,005.96 |
| Clase M EUR (C) | LU0996171798 | 254,466.528 | EUR | 94.35 | 100.50 | 98.78 |
| Clase O EUR (C) | LU0996171954 | 20,203.440 | EUR | 950.32 | 1,007.61 | 981.86 |
| Total Patrimonio Neto | | | EUR | 60,355,399 | 55,122,643 | 63,664,635 |

Global Macro Bonds & Currencies Low Vol

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|------------------------------|--------------|--------------------|------------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase AE (C) | LU0210817283 | 3,690.419 | EUR | 102.51 | 107.76 | 107.97 |
| Clase AE (D) | LU0244994728 | 1,104.114 | EUR | 83.33 | 87.60 | 88.58 |
| Clase AHG (C) | LU0615785101 | 18.703 | GBP | 92.47 | 96.45 | 96.20 |
| Clase AHU (C) | LU0752743517 | 1,258.262 | USD | 119.11 | 124.02 | 123.31 |
| Clase AHU (D) | LU0752743608 | 20.000 | USD | 95.82 | 99.70 | 99.86 |
| Clase FE (C) | LU0557852794 | 692.469 | EUR | 85.04 | 89.67 | 90.12 |
| Clase IE (C) | LU0210817879 | 8,818.340 | EUR | 1,093.28 | 1,144.55 | 1,142.36 |
| Clase ME (C) | LU0329439698 | 1,797.283 | EUR | 100.72 | 105.52 | 105.38 |
| Clase OE (C) | LU0557852950 | 14,200.003 | EUR | 938.36 | 979.18 | 973.89 |
| Clase OR (C) | LU0906519359 | 27,893.149 | EUR | 950.98 | 992.36 | 986.99 |
| Clase RE (C) | LU0987185328 | 50.000 | EUR | 89.77 | 94.20 | 94.20 |
| Clase SE (C) | LU0210817440 | 18,275.103 | EUR | 100.61 | 105.87 | 106.18 |
| Clase SHU (C) | LU0752743863 | 1,088.937 | USD | 117.07 | 122.03 | 121.46 |
| Total Patrimonio Neto | | | EUR | 52,313,894 | 69,870,946 | 63,720,907 |

Absolute Return Forex

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|--------------------|--------------|--------------------|--------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A EUR AD (D) | LU0568619711 | 731.420 | EUR | 94.20 | 92.84 | 94.07 |
| Clase A EUR (C) | LU0568619638 | 44,871.341 | EUR | 95.49 | 94.11 | 95.35 |
| Clase A USD (C) | LU1883326172 | 360.018 | USD | 44.91 | 50.19 | 48.19 |
| Clase C EUR (C) | LU1883326768 | 212.741 | EUR | 46.81 | 46.43 | 47.40 |
| Clase C USD (C) | LU1883326925 | 37,032.600 | USD | 43.28 | 48.69 | 47.11 |
| Clase C USD MD (D) | LU1883327063 | 18.740 | USD | 44.21 | 49.66 | 47.91 |
| Clase E2 EUR (C) | LU1883327147 | 694,091.933 | EUR | 4.828 | 4.734 | 4.790 |
| Clase F EUR (C) | LU1883327220 | 61,114.789 | EUR | 4.719 | 4.671 | 4.756 |
| Clase F2 EUR (C) | LU0568620057 | 2,778.578 | EUR | 90.20 | 89.21 | 91.02 |
| Clase G EUR (C) | LU0568619802 | 11,702.569 | EUR | 94.21 | 92.97 | 94.34 |
| Clase I EUR (C) | LU0568619042 | 46,171.401 | EUR | 998.66 | 980.20 | 988.28 |
| Clase M EUR (C) | LU0568619398 | 13,083.323 | EUR | 98.80 | 97.00 | 97.82 |
| Clase M2 EUR (C) | LU1883327576 | 6,360.094 | EUR | 974.12 | 952.54 | 960.89 |
| Clase O EUR (C) | LU0568619554 | 18,479.833 | EUR | 1,007.51 | 980.38 | 984.15 |
| Clase R EUR (C) | LU0987184941 | 223.860 | EUR | 95.82 | 94.36 | 95.51 |

Absolute Return Forex

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|------------------------------|--------------|--------------------|------------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase R USD (C) | LU1883327659 | 100.000 | USD | 44.40 | 49.59 | 47.53 |
| Clase X EUR (C) | LU1883327733 | 0.007 | EUR | 991.43 | 962.43 | 966.10 |
| Clase Z EUR (C) | LU2040440401 | 185.598 | EUR | 979.75 | 960.21 | 966.32 |
| Total Patrimonio Neto | | | EUR | 83,329,011 | 94,726,452 | 152,803,850 |

Multi-Strategy Growth

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|------------------------------|--------------|--------------------|------------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A EUR AD (D) | LU1883335249 | 231,384.112 | EUR | 51.66 | 54.66 | 49.18 |
| Clase A EUR (C) | LU1883335165 | 243,236.344 | EUR | 71.76 | 75.99 | 68.38 |
| Clase A USD Hgd (C) | LU1883335322 | 140,021.372 | USD | 61.88 | 65.01 | 57.96 |
| Clase E2 EUR (C) | LU1883335678 | 6,772,699.097 | EUR | 7.531 | 7.967 | 7.021 |
| Clase G EUR (C) | LU1883335751 | 1,237,517.544 | EUR | 5.157 | 5.472 | 4.933 |
| Clase H EUR (C) | LU1998915968 | 111,374.272 | EUR | 1,172.15 | 1,225.77 | 1,067.87 |
| Clase I EUR AD (D) | LU1883335918 | 3,193.342 | EUR | 1,501.82 | 1,589.15 | 1,427.36 |
| Clase I EUR (C) | LU1883335835 | 17,491.708 | EUR | 1,616.58 | 1,703.86 | 1,522.74 |
| Clase I GBP (C) | LU1894679312 | 4.013 | GBP | 1,398.77 | 1,462.77 | 1,383.69 |
| Clase I GBP Hgd (C) | LU1894679403 | 100.000 | GBP | 1,123.72 | 1,171.36 | 920.25 |
| Clase I USD Hgd (C) | LU1883336056 | 93.420 | USD | 1,285.66 | 1,338.15 | 1,184.33 |
| Clase I2 CHF Hgd (C) | LU2359308207 | 50,261.424 | CHF | 937.81 | - | - |
| Clase I2 EUR AD (D) | LU1894679585 | 5.000 | EUR | 1,132.53 | 1,198.92 | 1,054.18 |
| Clase I2 EUR (C) | LU1883336130 | 41,957.424 | EUR | 1,211.01 | 1,273.02 | 1,114.88 |
| Clase I2 GBP (C) | LU1897309008 | 5.000 | GBP | 1,088.72 | 1,141.44 | 1,058.58 |
| Clase I2 GBP Hgd (C) | LU2049412971 | 493,849.134 | GBP | 1,152.59 | 1,203.76 | 1,050.07 |
| Clase I2 NOK Hgd (C) | LU1894679742 | 32,327.222 | NOK | 11,827.16 | 12,346.01 | 10,780.81 |
| Clase J3 GBP (C) | LU2052287302 | 5.000 | GBP | 1,105.01 | 1,156.56 | 1,070.76 |
| Clase M2 EUR AD (D) | LU1883336304 | 1,298.500 | EUR | 1,508.68 | 1,597.06 | 1,404.21 |
| Clase M2 EUR (C) | LU1883336213 | 254,430.511 | EUR | 1,712.07 | 1,797.93 | 1,572.92 |
| Clase P2 USD Hgd (C) | LU2098276467 | 100.000 | USD | 54.88 | 57.47 | 50.04 |
| Clase R EUR (C) | LU1837136479 | 49,698.021 | EUR | 54.07 | 56.96 | 51.03 |
| Clase R3 GBP (C) | LU2259109101 | 500.000 | GBP | 9.38 | 9.82 | - |
| Clase R3 GBP Hgd (C) | LU2330498242 | 2,451,549.923 | GBP | 9.70 | 10.10 | - |
| Clase X EUR (C) | LU1894679825 | 4,355.000 | EUR | 1,199.06 | 1,251.17 | 1,087.60 |
| Clase X USD Hgd (C) | LU2224462288 | 30,000.000 | USD | 947.43 | 980.64 | - |
| Total Patrimonio Neto | | | EUR | 1,555,442,668 | 1,047,014,770 | 804,870,561 |

Volatility Euro

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|---------------------|--------------|--------------------|--------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A CHF Hgd (C) | LU0613079408 | 1,947.029 | CHF | 79.54 | 72.80 | 76.07 |
| Clase A EUR AD (D) | LU0272942359 | 29,108.625 | EUR | 114.12 | 104.02 | 108.35 |
| Clase A EUR (C) | LU0272941971 | 250,512.093 | EUR | 126.44 | 115.25 | 120.04 |
| Clase A5 EUR (C) | LU2070308643 | 100.000 | EUR | 62.96 | 57.31 | 59.61 |
| Clase F EUR (C) | LU2018721469 | 530,102.056 | EUR | 6.008 | 5.512 | 5.782 |
| Clase F2 EUR (C) | LU0557872123 | 47,829.091 | EUR | 82.96 | 75.02 | 78.51 |
| Clase G EUR (C) | LU0272942433 | 392,786.685 | EUR | 120.50 | 110.22 | 115.26 |

Volatility Euro

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|------------------------------|--------------|--------------------|------------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase H EUR (C) | LU1998920539 | 5.000 | EUR | 1,351.14 | 1,197.85 | 1,228.90 |
| Clase I CHF Hgd (C) | LU0613079150 | 150.000 | CHF | 852.39 | 775.70 | 805.62 |
| Clase I EUR AD (D) | LU0272941385 | 967.000 | EUR | 920.83 | 834.69 | 864.36 |
| Clase I EUR (C) | LU0272941112 | 67,710.149 | EUR | 1,401.26 | 1,270.37 | 1,315.30 |
| Clase I2 GBP (C) | LU1897298128 | 5.000 | GBP | 1,266.03 | 1,124.89 | 1,228.06 |
| Clase J EUR (C) | LU2098275220 | 18,503.301 | EUR | 1,004.23 | - | - |
| Clase M EUR (C) | LU0329449069 | 260,448.513 | EUR | 121.54 | 110.16 | 114.07 |
| Clase M2 EUR (C) | LU2002724552 | 18,070.934 | EUR | 1,334.09 | 1,187.99 | 1,224.15 |
| Clase O EUR (C) | LU0557872396 | 2,500.000 | EUR | 1,106.48 | 977.51 | - |
| Clase Q-H EUR (C) | LU0272944215 | 7,025.987 | EUR | 115.41 | 105.79 | 110.87 |
| Clase Q-IO GBP Hgd AD (D) | LU0418510409 | - | GBP | - | - | 1,022.39 |
| Clase Q-R3 EUR AD (D) | LU1638825312 | 1,883.903 | EUR | 106.14 | 96.12 | 99.38 |
| Clase R EUR AD (D) | LU0839525986 | 12.156 | EUR | 113.26 | 102.64 | 106.03 |
| Clase R EUR (C) | LU0839525630 | 147,388.814 | EUR | 96.70 | 87.77 | 91.01 |
| Clase R GBP Hgd AD (D) | LU0906520951 | 10.000 | GBP | 85.00 | 76.41 | 80.15 |
| Clase Z EUR (C) | LU2040441045 | 89,654.318 | EUR | 1,247.98 | 1,128.36 | 1,163.85 |
| Total Patrimonio Neto | | | EUR | 389,818,085 | 136,366,369 | 145,944,024 |

Volatility World

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|------------------------|--------------|--------------------|--------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A CHF Hgd (C) | LU0752741651 | 738.092 | CHF | 99.62 | 93.60 | - |
| Clase A EUR AD (D) | LU0557872552 | 22,385.278 | EUR | 97.45 | 80.55 | 92.25 |
| Clase A EUR (C) | LU0557872479 | 229,688.589 | EUR | 106.92 | 88.41 | 101.29 |
| Clase A EUR Hgd AD (D) | LU0644000290 | 33,303.297 | EUR | 67.04 | 63.42 | 69.31 |
| Clase A EUR Hgd (C) | LU0442406889 | 535,643.190 | EUR | 71.05 | 67.22 | 73.44 |
| Clase A GBP Hgd (C) | LU0615786091 | 803.715 | GBP | 60.94 | 57.04 | 64.39 |
| Clase A SGD Hgd (C) | LU0752742626 | 209,965.610 | SGD | 75.99 | 71.15 | 77.37 |
| Clase A USD AD (D) | LU0319687397 | 24,254.390 | USD | 98.54 | 92.38 | 100.05 |
| Clase A USD (C) | LU0319687124 | 277,362.991 | USD | 109.37 | 102.54 | 111.01 |
| Clase A2 USD (C) | LU1103150824 | 523,520.333 | USD | 101.94 | 94.72 | 102.95 |
| Clase F EUR Hgd (C) | LU2018722434 | 192,888.931 | EUR | 5.709 | 5.435 | 5.982 |
| Clase F USD (C) | LU2018722517 | 81,864.465 | USD | 5.924 | 5.590 | 6.086 |
| Clase F2 EUR Hgd (C) | LU0644000456 | 95,741.120 | EUR | 63.87 | 60.40 | 66.75 |
| Clase F2 USD (C) | LU0557872800 | 54,806.190 | USD | 77.34 | 72.47 | 79.40 |
| Clase G EUR Hgd (C) | LU0644000373 | 374,489.299 | EUR | 65.66 | 62.33 | 68.39 |
| Clase G USD (C) | LU0319687470 | 259,595.396 | USD | 105.25 | 99.02 | 107.65 |
| Clase H EUR Hgd (C) | LU1998920612 | 15,283.314 | EUR | 1,273.27 | 1,180.92 | 1,279.57 |
| Clase H USD (C) | LU1998920703 | - | USD | - | - | 1,307.62 |
| Clase I CHF Hgd (C) | LU0752741578 | 1,426.000 | CHF | 705.95 | 665.99 | 725.73 |
| Clase I EUR Hgd (C) | LU0487547167 | 160,167.009 | EUR | 781.20 | 734.98 | 798.99 |
| Clase I GBP Hgd AD (D) | LU0442407184 | 6.882 | GBP | 662.07 | 616.30 | 695.88 |
| Clase I GBP Hgd (C) | LU0615786174 | - | GBP | - | - | 665.60 |
| Clase I USD AD (D) | LU0319687041 | 14,040.145 | USD | 901.49 | 840.46 | 904.85 |
| Clase I USD (C) | LU0319686829 | 29,873.845 | USD | 1,223.66 | 1,140.87 | 1,228.12 |
| Clase I2 GBP (C) | LU1897298391 | 9,941.585 | GBP | 1,306.17 | 1,060.05 | 1,279.26 |
| Clase J EUR (C) | LU2098275147 | 9.009 | EUR | 1,027.96 | - | - |
| Clase J EUR Hgd (C) | LU2098275493 | 77,896.012 | EUR | 1,048.66 | 985.77 | 1,061.01 |

Volatility World

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|------------------------------|--------------|--------------------|------------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase M EUR Hgd (C) | LU1954167539 | 45,413.682 | EUR | 114.92 | 108.16 | 117.51 |
| Clase M USD (C) | LU0329449143 | 112,477.751 | USD | 85.94 | 80.10 | 86.22 |
| Clase M2 EUR Hgd (C) | LU2002724636 | 35,631.515 | EUR | 1,255.53 | 1,170.20 | 1,273.44 |
| Clase O USD (C) | LU0557873014 | - | USD | - | 988.34 | 1,057.93 |
| Clase Q-H USD (C) | LU0319687553 | 17,134.035 | USD | 101.10 | 95.35 | 103.94 |
| Clase Q-I0 AUD Hgd AD (D) | LU1120874604 | 16,187.409 | AUD | 1,058.77 | 977.57 | 1,056.31 |
| Clase Q-I0 EUR Hgd AD (D) | LU1120874943 | - | EUR | - | - | 938.84 |
| Clase Q-I0 EUR Hgd (C) | LU1120874786 | 109,163.903 | EUR | 1,019.21 | 949.80 | - |
| Clase Q-I0 GBP Hgd AD (D) | LU0418510664 | - | GBP | - | - | 871.37 |
| Clase Q-I0 USD (C) | LU1120874356 | 122.311 | USD | 1,048.81 | 968.17 | 1,045.07 |
| Clase Q-R3 EUR Hgd AD (D) | LU1638825403 | 1,077.973 | EUR | 103.71 | 97.46 | 105.68 |
| Clase Q-R3 USD AD (D) | LU1638825585 | 714.316 | USD | 114.31 | 106.47 | 114.50 |
| Clase R EUR (C) | LU0839526877 | 1,885,650.980 | EUR | 59.00 | 48.30 | - |
| Clase R EUR Hgd (C) | LU0839527339 | 492,565.466 | EUR | 78.35 | 73.79 | 80.24 |
| Clase R USD (C) | LU0839527842 | 5,022.829 | USD | 87.87 | 82.03 | 88.43 |
| Clase R2 GBP (C) | LU2259110703 | 100.000 | GBP | 56.92 | 46.26 | - |
| Total Patrimonio Neto | | | USD | 884,832,906 | 667,758,528 | 404,042,586 |

Protect 90

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|------------------------------|--------------|--------------------|------------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A2 EUR (C) | LU1433245245 | 13,726,218.666 | EUR | 90.85 | 97.64 | 94.42 |
| Clase G2 EUR (C) | LU1534106825 | 1,173,245.549 | EUR | 91.44 | 98.27 | 95.02 |
| Total Patrimonio Neto | | | EUR | 1,354,320,398 | 1,312,104,362 | 497,772,040 |

Cash EUR

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|------------------------------|--------------|--------------------|------------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A2 EUR AD (D) | LU0568620644 | 13,949.776 | EUR | 97.00 | 97.83 | 98.51 |
| Clase A2 EUR (C) | LU0568620560 | 3,928,437.780 | EUR | 97.52 | 98.36 | 99.05 |
| Clase F2 EUR (C) | LU0568620990 | 503,017.101 | EUR | 97.18 | 98.02 | 98.70 |
| Clase G2 EUR (C) | LU0568620727 | 69,383.959 | EUR | 97.46 | 98.29 | 98.98 |
| Clase H EUR (C) | LU1998917584 | 12,618.286 | EUR | 985.68 | 991.92 | 996.63 |
| Clase I2 EUR AD (D) | LU0568620214 | 1,235.000 | EUR | 970.25 | 977.91 | 984.02 |
| Clase I2 EUR (C) | LU0568620131 | 215,842.761 | EUR | 986.41 | 994.23 | 1,000.44 |
| Clase J2-10 EUR (C) | LU2297685492 | 767,457.151 | EUR | 991.59 | 997.90 | - |
| Clase M2 EUR (C) | LU0568620305 | 3,186,740.501 | EUR | 98.71 | 99.47 | 100.07 |
| Clase O EUR (C) | LU0568620487 | 8,280.000 | EUR | 999.71 | 1,005.97 | 1,010.62 |
| Clase Q-X EUR AD (D) | LU1327400385 | 108,435.986 | EUR | 984.71 | 991.30 | 996.31 |
| Clase Q-X EUR (C) | LU1327400203 | - | EUR | - | 983.10 | 988.03 |
| Clase R2 EUR AD (D) | LU0987193348 | 37,613.867 | EUR | 97.90 | 98.76 | 99.46 |
| Clase R2 EUR (C) | LU0987193264 | 964,404.784 | EUR | 96.92 | 97.76 | 98.45 |
| Total Patrimonio Neto | | | EUR | 1,954,415,834 | 1,029,969,021 | 1,417,232,921 |

Cash USD

| | ISIN | Número de acciones | Divisa | VL por participación | VL por participación | VL por participación |
|------------------------------|--------------|--------------------|------------|----------------------|----------------------|----------------------|
| | | 30/06/2022 | | 30/06/2022 | 30/06/2021 | 30/06/2020 |
| Clase A2 USD AD (D) | LU0568621709 | 77,181.778 | USD | 103.34 | 103.56 | 105.20 |
| Clase A2 USD (C) | LU0568621618 | 12,481,862.049 | USD | 109.38 | 109.35 | 109.08 |
| Clase F2 USD (C) | LU0568622186 | 912,362.996 | USD | 109.36 | 109.33 | 109.06 |
| Clase G2 USD (C) | LU0568622004 | 187,772.463 | USD | 109.38 | 109.35 | 109.07 |
| Clase I2 USD AD (D) | LU0568621295 | 934.665 | USD | 1,003.89 | 1,005.30 | 1,021.25 |
| Clase I2 USD (C) | LU0568621022 | 136,837.012 | USD | 1,094.62 | 1,093.54 | 1,090.78 |
| Clase J2 USD (C) | LU2009162558 | 105,955.648 | USD | 1,022.15 | 1,020.84 | 1,017.53 |
| Clase M2 USD (C) | LU0568621378 | 202,824.969 | USD | 109.46 | 109.35 | 109.07 |
| Clase P2 USD (C) | LU2110859910 | 10,104.197 | USD | 50.18 | 50.16 | 50.10 |
| Clase Q-X USD AD (D) | LU1327400542 | 1,361.077 | USD | 1,001.28 | 1,003.39 | 1,019.42 |
| Clase Q-X USD (C) | LU1327400468 | 440,538.842 | USD | 1,080.95 | 1,079.88 | 1,076.38 |
| Clase R2 USD (C) | LU0987193777 | 126,627.908 | USD | 105.49 | 105.47 | 105.20 |
| Clase Z USD (C) | LU2359308389 | 310,494.832 | USD | 1,001.00 | - | - |
| Total Patrimonio Neto | | | USD | 2,577,075,314 | 2,938,396,301 | 3,552,714,115 |



| | Nota | Euroland Equity | | European Equity ESG Improvers | |
|--|-------|----------------------|----------------------|-------------------------------|--------------------|
| | | 30/06/2022 EUR | 30/06/2021 EUR | 30/06/2022 EUR | 30/06/2021 EUR |
| Ingresos | | 105,327,165 | 69,389,696 | 9,869,389 | 1,732,699 |
| Dividendos netos | 2 | 103,883,056 | 68,734,269 | 9,834,761 | 1,732,654 |
| Intereses sobre bonos | 2 | - | - | - | - |
| Intereses bancarios | 2 | 119 | 5,098 | 1,599 | 45 |
| Intereses percibidos por contratos de recompra directa/inversa | | - | - | - | - |
| Intereses recibidos sobre swaps | | - | - | - | - |
| Otros ingresos | 7, 15 | 1,443,990 | 650,329 | 33,029 | - |
| Gastos | | 57,701,284 | 48,975,778 | 6,247,993 | 928,438 |
| Comisiones de gestión | 4 | 28,778,275 | 23,524,129 | 3,391,659 | 221,326 |
| Comisiones de rentabilidad | 5 | 13,164,472 | 8,600,572 | 7,889 | 60,027 |
| Comisiones de administración | 4 | 4,536,775 | 3,603,268 | 534,155 | 37,076 |
| Taxe d'abonnement | 6 | 830,461 | 725,917 | 136,249 | 13,436 |
| Comisiones de distribución | 4 | 181,183 | 127,269 | 350,715 | 10,293 |
| Comisiones de intermediación u operación | | 6,643,893 | 8,629,699 | 1,393,335 | 467,838 |
| Comisiones de recepción y transmisión de solicitudes | 23 | 2,991,884 | 3,404,767 | 407,103 | 115,778 |
| Intereses bancarios y gastos similares | | 67,791 | 67,602 | 17,847 | 2,664 |
| Intereses abonados sobre swaps | | - | - | - | - |
| Intereses abonados por contratos de recompra directa/inversa | | - | - | - | - |
| Otros gastos | 8, 15 | 506,550 | 292,555 | 9,041 | - |
| Ganancia/(pérdida) neta materializada de inversiones | | 47,625,881 | 20,413,918 | 3,621,396 | 804,261 |
| Ganancia/(pérdida) neta materializada sobre títulos vendidos | 2 | 353,620,838 | 370,548,367 | 7,368,525 | 2,801,179 |
| Ganancia/(pérdida) neta materializada sobre opciones | | - | - | - | - |
| Ganancia/(pérdida) neta materializada sobre contratos de divisas a plazo | | -561,389 | -484,753 | 5,651 | - |
| Ganancia/(pérdida) neta materializada sobre futuros financieros | | -59 | 528,286 | - | - |
| Ganancia/(pérdida) neta materializada sobre swaps y CFD | | 158,478 | - | - | - |
| Ganancia/(pérdida) neta materializada sobre cambio de divisas | | 113,001 | -115,510 | -90,094 | -13,866 |
| Ganancia/(pérdida) neta materializada | | 400,956,750 | 390,890,308 | 10,905,478 | 3,591,574 |
| Variación neta de la plusvalía/(minusvalía) latente sobre inversiones y deudas derivadas de pactos de recompra inversa | | -817,656,111 | 487,854,524 | -56,292,957 | 6,539,880 |
| Variación neta de la plusvalía/(minusvalía) latente sobre opciones | | - | - | - | - |
| Variación neta de la plusvalía/(minusvalía) latente sobre contratos de divisas a plazo | | 311,070 | -115,882 | 546 | - |
| Variación neta de la plusvalía/(minusvalía) latente sobre futuros financieros | | - | - | - | - |
| Variación neta de la plusvalía/(minusvalía) latente sobre swaps y CFD | | - | - | - | - |
| Resultado de las operaciones | | -416,388,291 | 878,628,950 | -45,386,933 | 10,131,454 |
| Dividendos abonados | 26 | -5,881,176 | -4,537,800 | - | - |
| Suscripciones | | 1,255,637,337 | 1,450,144,635 | 411,795,393 | 143,101,261 |
| Reembolsos | | -1,481,898,688 | -978,747,742 | -107,316,517 | -26,503,513 |
| Incremento/(disminución) del patrimonio neto | | -648,530,818 | 1,345,488,043 | 259,091,943 | 126,729,202 |
| Revaloración del patrimonio neto consolidado | | - | - | - | - |
| Patrimonio neto al inicio del ejercicio | | 3,770,951,296 | 2,425,463,253 | 137,027,287 | 10,298,085 |
| Patrimonio neto al cierre del ejercicio | | 3,122,420,478 | 3,770,951,296 | 396,119,230 | 137,027,287 |

Las notas adjuntas forman parte integrante de estos estados financieros.

| Euroland Equity Small Cap | | European Equity Green Impact | | European Equity Value | | European Equity Sustainable Income | |
|---------------------------|--------------------|------------------------------|--------------------|-----------------------|----------------------|------------------------------------|--------------------|
| 30/06/2022 EUR | 30/06/2021 EUR | 30/06/2022 EUR | 30/06/2021 EUR | 30/06/2022 EUR | 30/06/2021 EUR | 30/06/2022 EUR | 30/06/2021 EUR |
| 11,395,845 | 11,384,197 | 7,974,067 | 5,975,659 | 159,861,020 | 69,931,814 | 39,246,388 | 31,914,063 |
| 11,247,046 | 11,116,387 | 7,483,898 | 5,975,542 | 154,510,648 | 68,215,782 | 38,140,466 | 30,996,109 |
| - | - | - | - | - | 164,913 | - | 615,808 |
| - | - | 322 | 117 | 18,752 | 73 | 4,498 | 298 |
| - | - | - | - | - | - | - | - |
| - | - | - | - | - | - | - | - |
| 148,799 | 267,810 | 489,847 | - | 5,331,620 | 1,551,046 | 1,101,424 | 301,848 |
| 5,343,684 | 5,132,444 | 4,849,246 | 5,119,007 | 42,918,789 | 30,457,479 | 13,475,703 | 14,062,270 |
| 3,831,212 | 3,262,099 | 3,153,045 | 2,578,902 | 29,490,218 | 15,614,264 | 10,936,359 | 11,397,398 |
| 15 | 1,915 | 17,901 | 1,406,885 | 812,438 | 3,779,117 | - | - |
| 585,462 | 471,621 | 429,350 | 229,537 | 4,525,523 | 2,309,946 | 1,480,578 | 1,543,279 |
| 116,384 | 104,492 | 79,255 | 73,417 | 853,018 | 486,924 | 338,500 | 355,945 |
| 50,522 | 57,404 | 512,361 | 569,853 | 142,737 | 43,475 | 19,486 | 20,118 |
| 478,533 | 768,773 | 331,843 | 161,900 | 4,398,126 | 5,685,447 | 326,978 | 452,610 |
| 224,087 | 333,216 | 137,748 | 92,023 | 1,745,981 | 1,544,640 | 212,523 | 258,002 |
| 10,263 | 2,877 | 49,328 | 6,490 | 368,121 | 252,810 | 37,974 | 34,918 |
| - | - | - | - | - | - | - | - |
| - | - | - | - | - | - | - | - |
| 47,206 | 130,047 | 138,415 | - | 582,627 | 740,856 | 123,305 | - |
| 6,052,161 | 6,251,753 | 3,124,821 | 856,652 | 116,942,231 | 39,474,335 | 25,770,685 | 17,851,793 |
| -9,768,081 | 41,492,762 | -2,017,016 | 47,811,527 | 88,172,898 | 18,016,399 | 47,854,389 | -32,008,971 |
| - | - | - | - | - | - | - | - |
| - | - | - | - | 358,628 | 4,507 | 4,575,210 | 2,058,250 |
| - | - | -734,726 | 1,215,474 | - | - | -156,275 | 2,784,015 |
| - | - | - | - | - | - | - | - |
| 710 | -246 | 420,921 | 167,148 | 410,430 | 126,145 | 64,026 | 187,847 |
| -3,715,210 | 47,744,269 | 794,000 | 50,050,801 | 205,884,187 | 57,621,386 | 78,108,035 | -9,127,066 |
| -106,129,912 | 56,329,987 | -45,972,736 | 4,504,302 | -648,243,763 | 531,449,865 | -117,188,381 | 191,267,730 |
| - | - | - | - | - | - | - | - |
| - | - | - | - | 11,846 | 51,016 | 255,988 | -69,400 |
| - | - | 75,354 | -125,187 | - | - | 201,835 | -201,835 |
| - | - | - | - | - | - | - | - |
| -109,845,122 | 104,074,256 | -45,103,382 | 54,429,916 | -442,347,730 | 589,122,267 | -38,622,523 | 181,869,429 |
| -1,118,045 | -73,371 | -34,176 | - | -295,253 | -74,424 | -23,260,572 | -38,355,579 |
| 93,445,567 | 340,897,103 | 139,722,443 | 89,528,985 | 2,997,643,049 | 2,683,825,257 | 131,897,252 | 56,584,587 |
| -108,972,684 | -142,695,802 | -125,012,307 | -65,716,287 | -2,555,419,315 | -865,936,387 | -203,275,572 | -279,048,640 |
| -126,490,284 | 302,202,186 | -30,427,422 | 78,242,614 | -419,249 | 2,406,936,713 | -133,261,415 | -78,950,203 |
| - | - | - | - | - | - | - | - |
| 544,077,592 | 241,875,406 | 261,783,466 | 183,540,852 | 3,498,816,007 | 1,091,879,294 | 854,671,359 | 933,621,562 |
| 417,587,308 | 544,077,592 | 231,356,044 | 261,783,466 | 3,498,396,758 | 3,498,816,007 | 721,409,944 | 854,671,359 |

Las notas adjuntas forman parte integrante de estos estados financieros.

| | Nota | European Equity Small Cap | | Equity Japan Target | |
|--|-------|---------------------------|--------------------|-----------------------|-----------------------|
| | | 30/06/2022 EUR | 30/06/2021 EUR | 30/06/2022 JPY | 30/06/2021 JPY |
| Ingresos | | 9,593,758 | 11,606,183 | 314,939,425 | 254,012,284 |
| Dividendos netos | 2 | 9,499,371 | 11,604,318 | 314,931,764 | 254,012,284 |
| Intereses sobre bonos | 2 | - | - | - | - |
| Intereses bancarios | 2 | 2,406 | 1,613 | 7,661 | - |
| Intereses percibidos por contratos de recompra directa/inversa | | - | - | - | - |
| Intereses recibidos sobre swaps | | - | - | - | - |
| Otros ingresos | 7, 15 | 91,981 | 252 | - | - |
| Gastos | | 8,574,122 | 9,223,803 | 354,087,522 | 255,833,018 |
| Comisiones de gestión | 4 | 6,573,147 | 7,021,965 | 184,785,302 | 178,446,751 |
| Comisiones de rentabilidad | 5 | 36,145 | 97,562 | 112,404,455 | 952 |
| Comisiones de administración | 4 | 767,080 | 855,494 | 21,570,328 | 20,826,370 |
| Taxe d'abonnement | 6 | 167,782 | 191,474 | 5,158,655 | 4,871,442 |
| Comisiones de distribución | 4 | 344,681 | 136,442 | 2,456,224 | 2,786,096 |
| Comisiones de intermediación u operación | | 435,510 | 554,368 | 20,366,677 | 37,923,826 |
| Comisiones de recepción y transmisión de solicitudes | 23 | 227,807 | 321,629 | 6,208,273 | 9,536,520 |
| Intereses bancarios y gastos similares | | 21,970 | 44,869 | 1,133,627 | 1,440,924 |
| Intereses abonados sobre swaps | | - | - | - | - |
| Intereses abonados por contratos de recompra directa/inversa | | - | - | - | - |
| Otros gastos | 8, 15 | - | - | 3,981 | 137 |
| Ganancia/(pérdida) neta materializada de inversiones | | 1,019,636 | 2,382,380 | -39,148,097 | -1,820,734 |
| Ganancia/(pérdida) neta materializada sobre títulos vendidos | 2 | 39,817,917 | 34,957,945 | 441,289,211 | -1,861,315,041 |
| Ganancia/(pérdida) neta materializada sobre opciones | | - | - | - | - |
| Ganancia/(pérdida) neta materializada sobre contratos de divisas a plazo | | 3,524,104 | 194,973 | 430,192,242 | 469,197,218 |
| Ganancia/(pérdida) neta materializada sobre futuros financieros | | -74 | - | -10,401,170 | 6,711,500 |
| Ganancia/(pérdida) neta materializada sobre swaps y CFD | | - | -298,061 | - | - |
| Ganancia/(pérdida) neta materializada sobre cambio de divisas | | 354,896 | 400,356 | -886,811 | 11,541,113 |
| Ganancia/(pérdida) neta materializada | | 44,716,479 | 37,637,593 | 821,045,375 | -1,375,685,944 |
| Variación neta de la plusvalía/(minusvalía) latente sobre inversiones y deudas derivadas de pactos de recompra inversa | | -131,121,268 | 139,911,373 | -124,686,503 | 3,354,346,616 |
| Variación neta de la plusvalía/(minusvalía) latente sobre opciones | | - | - | - | - |
| Variación neta de la plusvalía/(minusvalía) latente sobre contratos de divisas a plazo | | -389,507 | 1,211,840 | 11,289,713 | 63,563,329 |
| Variación neta de la plusvalía/(minusvalía) latente sobre futuros financieros | | - | - | -8,540,000 | - |
| Variación neta de la plusvalía/(minusvalía) latente sobre swaps y CFD | | - | - | - | - |
| Resultado de las operaciones | | -86,794,296 | 178,760,806 | 699,108,585 | 2,042,224,001 |
| Dividendos abonados | 26 | -628 | -2,339,634 | -35,827 | -1,878,838 |
| Suscripciones | | 119,148,022 | 114,039,839 | 3,811,288,181 | 5,396,401,233 |
| Reembolsos | | -229,221,572 | -370,682,952 | -2,778,030,776 | -12,110,508,079 |
| Incremento/(disminución) del patrimonio neto | | -196,868,474 | -80,221,941 | 1,732,330,163 | -4,673,761,683 |
| Revaloración del patrimonio neto consolidado | | - | - | - | - |
| Patrimonio neto al inicio del ejercicio | | 507,419,848 | 587,641,789 | 12,852,980,342 | 17,526,742,025 |
| Patrimonio neto al cierre del ejercicio | | 310,551,374 | 507,419,848 | 14,585,310,505 | 12,852,980,342 |

* Este Subfondo ha sido lanzado, véase más información en la Nota 1.

Las notas adjuntas forman parte integrante de estos estados financieros.

| Global Ecology ESG | | Global Equity ESG Improvers* | | Global Equity Sustainable Income | | Japan Equity Engagement | |
|----------------------|----------------------|------------------------------|-------------------|----------------------------------|----------------------|-------------------------|-----------------------|
| 30/06/2022 EUR | 30/06/2021 EUR | 30/06/2022 USD | 30/06/2021 USD | 30/06/2022 USD | 30/06/2021 USD | 30/06/2022 JPY | 30/06/2021 JPY |
| 64,664,726 | 29,088,829 | 301,102 | - | 37,951,982 | 28,568,661 | 143,432,938 | 112,180,407 |
| 61,589,972 | 28,590,858 | 301,080 | - | 37,005,779 | 27,298,694 | 143,432,938 | 112,075,680 |
| - | 204,688 | - | - | - | 867,363 | - | - |
| 96,295 | 8,568 | 22 | - | 33,006 | 6,913 | - | - |
| - | 514 | - | - | - | - | - | - |
| - | - | - | - | - | - | - | - |
| 2,978,459 | 284,201 | - | - | 913,197 | 395,691 | - | 104,727 |
| 55,838,452 | 48,561,304 | 83,816 | - | 17,453,990 | 15,514,062 | 198,960,180 | 174,841,599 |
| 38,814,053 | 25,312,614 | 50,989 | - | 13,959,355 | 12,320,137 | 156,624,806 | 133,182,960 |
| 20,260 | 11,090,306 | - | - | - | - | 291,455 | 3,602,997 |
| 5,109,590 | 3,306,694 | 10,333 | - | 1,886,370 | 1,659,518 | 21,686,983 | 17,888,981 |
| 1,165,525 | 789,369 | 1,657 | - | 406,734 | 384,292 | 5,154,842 | 4,419,594 |
| 6,133,113 | 3,582,665 | - | - | 91,861 | 91,714 | 850,616 | 825,026 |
| 1,510,954 | 1,767,620 | 19,793 | - | 401,299 | 449,538 | 6,169,897 | 5,570,555 |
| 1,758,648 | 1,940,994 | 764 | - | 401,981 | 401,309 | 7,176,724 | 8,295,625 |
| 990,179 | 383,245 | 274 | - | 217,674 | 200,982 | 1,000,777 | 1,055,861 |
| - | - | - | - | - | - | - | - |
| - | - | - | - | - | - | - | - |
| 336,130 | 387,797 | 6 | - | 88,716 | 6,572 | 4,080 | - |
| 8,826,274 | -19,472,475 | 217,286 | - | 20,497,992 | 13,054,599 | -55,527,242 | -62,661,192 |
| 147,726,919 | 226,028,531 | 31,880 | - | 1,280,484 | 27,479,627 | 168,169,710 | 1,269,170,381 |
| - | - | - | - | - | - | - | - |
| 106,351,194 | -12,633,763 | -1,758 | - | 29,185,504 | -15,925,938 | 32,916,706 | 66,394,311 |
| -95 | -4,015,000 | - | - | 17,490,470 | 14,097,178 | 2,134,666 | - |
| - | - | - | - | - | - | - | - |
| 3,283,066 | 987,995 | -20,641 | - | -2,800,677 | -536,820 | 29,749,023 | 3,364,113 |
| 266,187,358 | 190,895,288 | 226,767 | - | 65,653,773 | 38,168,646 | 177,442,863 | 1,276,267,613 |
| -459,767,686 | 350,302,523 | -3,254,495 | - | -126,234,274 | 177,779,996 | -1,957,083,025 | 307,915,778 |
| - | - | - | - | - | - | - | - |
| 4,756,665 | 19,334,236 | 21,666 | - | -3,174,897 | 10,808,326 | 3,482,644 | 11,277,406 |
| - | - | - | - | -21,795,154 | 10,143,020 | - | - |
| - | - | - | - | - | - | - | - |
| -188,823,663 | 560,532,047 | -3,006,062 | - | -85,550,552 | 236,899,988 | -1,776,157,518 | 1,595,460,797 |
| -228,740 | -456,485 | - | - | -17,930,997 | -24,121,412 | - | - |
| 1,217,048,704 | 1,435,449,514 | 26,328,416 | - | 455,052,280 | 233,380,789 | 5,912,347,063 | 9,206,578,411 |
| -874,013,590 | -544,222,046 | -4,467 | - | -191,676,556 | -295,246,392 | -1,729,998,277 | -4,923,150,104 |
| 153,982,711 | 1,451,303,030 | 23,317,887 | - | 159,894,175 | 150,912,973 | 2,406,191,268 | 5,878,889,104 |
| - | - | - | - | - | - | - | - |
| 2,845,335,060 | 1,394,032,030 | - | - | 1,056,279,466 | 905,366,493 | 12,424,038,240 | 6,545,149,136 |
| 2,999,317,771 | 2,845,335,060 | 23,317,887 | - | 1,216,173,641 | 1,056,279,466 | 14,830,229,508 | 12,424,038,240 |

Las notas adjuntas forman parte integrante de estos estados financieros.

| | Nota | Japan Equity Value | | Montpensier Great European Models SRI* | |
|--|-------|-----------------------|-----------------------|--|-------------------|
| | | 30/06/2022 JPY | 30/06/2021 JPY | 30/06/2022 EUR | 30/06/2021 EUR |
| Ingresos | | 300,048,442 | 236,407,928 | - | - |
| Dividendos netos | 2 | 300,046,514 | 236,407,849 | - | - |
| Intereses sobre bonos | 2 | - | - | - | - |
| Intereses bancarios | 2 | 1,817 | - | - | - |
| Intereses percibidos por contratos de recompra directa/inversa | | - | - | - | - |
| Intereses recibidos sobre swaps | | - | - | - | - |
| Otros ingresos | 7, 15 | 111 | 79 | - | - |
| Gastos | | 261,717,222 | 219,193,684 | 2,036 | - |
| Comisiones de gestión | 4 | 199,504,859 | 162,608,912 | 1,275 | - |
| Comisiones de rentabilidad | 5 | - | - | 2 | - |
| Comisiones de administración | 4 | 26,847,064 | 21,935,769 | 98 | - |
| Taxe d'abonnement | 6 | 6,513,056 | 5,502,065 | 61 | - |
| Comisiones de distribución | 4 | 9,505,999 | 11,148,478 | - | - |
| Comisiones de intermediación u operación | | 18,365,746 | 17,321,580 | 600 | - |
| Comisiones de recepción y transmisión de solicitudes | 23 | - | - | - | - |
| Intereses bancarios y gastos similares | | 976,000 | 676,686 | - | - |
| Intereses abonados sobre swaps | | - | - | - | - |
| Intereses abonados por contratos de recompra directa/inversa | | - | - | - | - |
| Otros gastos | 8, 15 | 4,498 | 194 | - | - |
| Ganancia/(pérdida) neta materializada de inversiones | | 38,331,220 | 17,214,244 | -2,036 | - |
| Ganancia/(pérdida) neta materializada sobre títulos vendidos | 2 | 834,425,539 | 208,942,680 | -1,843 | - |
| Ganancia/(pérdida) neta materializada sobre opciones | | - | - | - | - |
| Ganancia/(pérdida) neta materializada sobre contratos de divisas a plazo | | 537,679,225 | 310,139,880 | - | - |
| Ganancia/(pérdida) neta materializada sobre futuros financieros | | - | - | - | - |
| Ganancia/(pérdida) neta materializada sobre swaps y CFD | | - | - | - | - |
| Ganancia/(pérdida) neta materializada sobre cambio de divisas | | 2,128,238 | 6,106,683 | - | - |
| Ganancia/(pérdida) neta materializada | | 1,412,564,222 | 542,403,487 | -3,879 | - |
| Variación neta de la plusvalía/(minusvalía) latente sobre inversiones y deudas derivadas de pactos de recompra inversa | | -999,983,076 | 2,809,457,500 | -38,792 | - |
| Variación neta de la plusvalía/(minusvalía) latente sobre opciones | | - | - | - | - |
| Variación neta de la plusvalía/(minusvalía) latente sobre contratos de divisas a plazo | | -14,839,212 | -6,694,896 | - | - |
| Variación neta de la plusvalía/(minusvalía) latente sobre futuros financieros | | - | - | - | - |
| Variación neta de la plusvalía/(minusvalía) latente sobre swaps y CFD | | - | - | - | - |
| Resultado de las operaciones | | 397,741,934 | 3,345,166,091 | -42,671 | - |
| Dividendos abonados | 26 | -1,355,398 | -2,664,014 | - | - |
| Suscripciones | | 5,033,643,326 | 4,815,466,699 | 245,599 | - |
| Reembolsos | | -5,086,535,294 | -2,912,081,564 | -12,485 | - |
| Incremento/(disminución) del patrimonio neto | | 343,494,568 | 5,245,887,212 | 190,443 | - |
| Revaloración del patrimonio neto consolidado | | - | - | - | - |
| Patrimonio neto al inicio del ejercicio | | 14,790,041,433 | 9,544,154,221 | - | - |
| Patrimonio neto al cierre del ejercicio | | 15,133,536,001 | 14,790,041,433 | 190,443 | - |

* Este Subfondo ha sido lanzado, véase más información en la Nota 1.

Las notas adjuntas forman parte integrante de estos estados financieros.

| Montpensier M Climate Solutions* | | Pioneer Global Equity | | Pioneer US Equity Dividend Growth | | Pioneer US Equity ESG Improvers | |
|----------------------------------|-------------------|-----------------------|--------------------|-----------------------------------|--------------------|---------------------------------|--------------------|
| 30/06/2022 EUR | 30/06/2021 EUR | 30/06/2022 EUR | 30/06/2021 EUR | 30/06/2022 USD | 30/06/2021 USD | 30/06/2022 USD | 30/06/2021 USD |
| 1,797 | - | 21,737,972 | 15,938,107 | 6,097,849 | 6,455,772 | 2,549,232 | 612,279 |
| 1,797 | - | 21,735,706 | 15,814,138 | 6,097,137 | 5,603,255 | 2,537,106 | 612,253 |
| - | - | - | - | - | - | - | - |
| - | - | 2,266 | 18,565 | 712 | - | 175 | 26 |
| - | - | - | - | - | - | - | - |
| - | - | - | - | - | - | - | - |
| - | - | - | 105,404 | - | 852,517 | 11,951 | - |
| 1,780 | - | 22,967,774 | 17,188,406 | 6,266,696 | 5,483,741 | 3,423,877 | 1,127,388 |
| 1,124 | - | 13,460,242 | 10,093,453 | 5,279,741 | 4,617,572 | 2,269,809 | 675,027 |
| - | - | 5,325,237 | 3,943,790 | 792 | 9,929 | 427,354 | 218,609 |
| 89 | - | 1,688,034 | 1,251,056 | 703,970 | 615,681 | 336,873 | 99,325 |
| 67 | - | 393,090 | 309,811 | 172,824 | 159,113 | 74,075 | 25,036 |
| - | - | 144,290 | 59,902 | 61 | 53 | 36,570 | 15,564 |
| 500 | - | 1,894,262 | 1,503,763 | 109,105 | 80,096 | 279,145 | 77,767 |
| - | - | - | - | - | - | - | - |
| - | - | 62,519 | 26,631 | 93 | 130 | - | 16,051 |
| - | - | - | - | - | - | - | - |
| - | - | 63 | - | - | - | - | - |
| - | - | 37 | - | 110 | 1,167 | 51 | 9 |
| 17 | - | -1,229,802 | -1,250,299 | -168,847 | 972,031 | -874,645 | -515,109 |
| 47 | - | 124,337,197 | 90,373,466 | 27,906,279 | 2,685,650 | 16,723,778 | 2,283,845 |
| - | - | - | - | - | - | - | - |
| - | - | -2,392,441 | 976,592 | - | - | -291,308 | 4,954 |
| - | - | -719,701 | 77,350 | - | - | 1,002,700 | - |
| - | - | 15,086 | - | - | - | - | - |
| - | - | 855,026 | -1,389,220 | -2,081 | 1,340 | -6,758 | -6,251 |
| 64 | - | 120,865,365 | 88,787,889 | 27,735,351 | 3,659,021 | 16,553,767 | 1,767,439 |
| -22,721 | - | -135,274,100 | 136,189,759 | -50,648,353 | 86,098,780 | -29,391,423 | 13,548,873 |
| - | - | - | - | - | - | - | - |
| - | - | 68,457 | -501,029 | - | - | 25,809 | -57,604 |
| - | - | - | - | - | - | - | - |
| - | - | - | - | - | - | - | - |
| -22,657 | - | -14,340,278 | 224,476,619 | -22,913,002 | 89,757,801 | -12,811,847 | 15,258,708 |
| - | - | -17,506 | - | - | - | - | - |
| 405,355 | - | 374,541,476 | 150,084,617 | 303,640 | 4,292,217 | 193,229,695 | 146,661,941 |
| -3,466 | - | -215,132,208 | -106,537,759 | -7,541,427 | -8,042,106 | -177,662,777 | -16,695,653 |
| 379,232 | - | 145,051,484 | 268,023,477 | -30,150,789 | 86,007,912 | 2,755,071 | 145,224,996 |
| - | - | - | - | - | - | - | - |
| - | - | 854,493,389 | 586,469,912 | 346,902,413 | 260,894,501 | 145,224,996 | - |
| 379,232 | - | 999,544,873 | 854,493,389 | 316,751,624 | 346,902,413 | 147,980,067 | 145,224,996 |

Las notas adjuntas forman parte integrante de estos estados financieros.

| | Nota | Pioneer US Equity Fundamental Growth | | Pioneer US Equity Research | |
|--|-------|--------------------------------------|----------------------|----------------------------|--------------------|
| | | 30/06/2022 EUR | 30/06/2021 EUR | 30/06/2022 EUR | 30/06/2021 EUR |
| Ingresos | | 13,352,730 | 16,650,449 | 6,543,470 | 5,075,607 |
| Dividendos netos | 2 | 13,344,886 | 16,650,198 | 6,243,370 | 5,049,550 |
| Intereses sobre bonos | 2 | - | - | - | - |
| Intereses bancarios | 2 | 1,481 | - | 1,462 | - |
| Intereses percibidos por contratos de recompra directa/inversa | | - | - | - | - |
| Intereses recibidos sobre swaps | | - | - | - | - |
| Otros ingresos | 7, 15 | 6,363 | 251 | 298,638 | 26,057 |
| Gastos | | 38,145,254 | 37,857,143 | 9,142,939 | 7,769,648 |
| Comisiones de gestión | 4 | 28,249,347 | 29,905,315 | 7,442,017 | 6,142,738 |
| Comisiones de rentabilidad | 5 | 3,356,941 | 1,263,403 | 198,455 | 311,863 |
| Comisiones de administración | 4 | 3,799,282 | 4,027,298 | 966,901 | 791,207 |
| Taxe d'abonnement | 6 | 819,924 | 919,814 | 209,283 | 178,691 |
| Comisiones de distribución | 4 | 1,461,113 | 1,309,944 | 54,119 | 48,165 |
| Comisiones de intermediación u operación | | 418,583 | 363,600 | 265,975 | 291,690 |
| Comisiones de recepción y transmisión de solicitudes | 23 | - | - | - | - |
| Intereses bancarios y gastos similares | | 39,385 | 67,769 | 6,032 | 5,294 |
| Intereses abonados sobre swaps | | - | - | - | - |
| Intereses abonados por contratos de recompra directa/inversa | | - | - | - | - |
| Otros gastos | 8, 15 | 679 | - | 157 | - |
| Ganancia/(pérdida) neta materializada de inversiones | | -24,792,524 | -21,206,694 | -2,599,469 | -2,694,041 |
| Ganancia/(pérdida) neta materializada sobre títulos vendidos | 2 | 398,151,616 | 240,313,175 | 91,484,689 | 52,236,088 |
| Ganancia/(pérdida) neta materializada sobre opciones | | - | - | - | - |
| Ganancia/(pérdida) neta materializada sobre contratos de divisas a plazo | | -24,540,988 | 9,174,516 | -4,640,181 | 1,532,999 |
| Ganancia/(pérdida) neta materializada sobre futuros financieros | | - | - | 23,784 | 288,274 |
| Ganancia/(pérdida) neta materializada sobre swaps y CFD | | - | - | - | - |
| Ganancia/(pérdida) neta materializada sobre cambio de divisas | | 728,787 | 858,746 | 1,508,179 | -369,164 |
| Ganancia/(pérdida) neta materializada | | 349,546,891 | 229,139,743 | 85,777,002 | 50,994,156 |
| Variación neta de la plusvalía/(minusvalía) latente sobre inversiones y deudas derivadas de pactos de recompra inversa | | -464,243,980 | 473,769,030 | -100,835,321 | 85,802,341 |
| Variación neta de la plusvalía/(minusvalía) latente sobre opciones | | - | - | - | - |
| Variación neta de la plusvalía/(minusvalía) latente sobre contratos de divisas a plazo | | 12,171 | -3,286,949 | 18,525 | -659,055 |
| Variación neta de la plusvalía/(minusvalía) latente sobre futuros financieros | | - | - | - | - |
| Variación neta de la plusvalía/(minusvalía) latente sobre swaps y CFD | | - | - | - | - |
| Resultado de las operaciones | | -114,684,918 | 699,621,824 | -15,039,794 | 136,137,442 |
| Dividendos abonados | 26 | - | -2,298 | - | - |
| Suscripciones | | 1,099,319,976 | 1,247,833,465 | 187,669,726 | 134,851,176 |
| Reembolsos | | -1,972,068,884 | -1,600,028,132 | -130,995,935 | -148,509,269 |
| Incremento/(disminución) del patrimonio neto | | -987,433,826 | 347,424,859 | 41,633,997 | 122,479,349 |
| Revaloración del patrimonio neto consolidado | | - | - | - | - |
| Patrimonio neto al inicio del ejercicio | | 2,768,091,806 | 2,420,666,947 | 562,079,513 | 439,600,164 |
| Patrimonio neto al cierre del ejercicio | | 1,780,657,980 | 2,768,091,806 | 603,713,510 | 562,079,513 |

* Este Subfondo ha cambiado de denominación, véase más información en la Nota 1.

Las notas adjuntas forman parte integrante de estos estados financieros.

| Pioneer US Equity Research Value | | Polen Capital Global Growth | | Sustainable Top European Players* | | US Pioneer Fund | |
|----------------------------------|--------------------|-----------------------------|----------------------|-----------------------------------|---------------------|----------------------|----------------------|
| 30/06/2022 EUR | 30/06/2021 EUR | 30/06/2022 USD | 30/06/2021 USD | 30/06/2022 EUR | 30/06/2021 EUR | 30/06/2022 EUR | 30/06/2021 EUR |
| 16,932,515 | 8,492,140 | 6,718,574 | 6,322,425 | 19,949,171 | 14,005,821 | 34,173,755 | 18,590,876 |
| 16,925,627 | 7,570,848 | 6,658,080 | 6,322,410 | 17,713,736 | 13,872,358 | 27,173,248 | 18,265,312 |
| - | - | - | - | - | - | - | 323,828 |
| 5,848 | 2,195 | 5,353 | - | 274 | 83 | 30,396 | 1,729 |
| - | - | - | - | - | - | - | - |
| - | - | - | - | - | - | - | - |
| 1,040 | 919,097 | 55,141 | 15 | 2,235,161 | 133,380 | 6,970,111 | 7 |
| 19,978,202 | 7,591,212 | 17,006,394 | 15,602,382 | 12,593,857 | 10,801,235 | 50,703,691 | 41,162,897 |
| 11,578,028 | 5,441,603 | 13,719,046 | 12,595,166 | 8,003,233 | 6,745,368 | 33,829,970 | 23,224,517 |
| 5,208,187 | 520,115 | 32,507 | 56,563 | 1,784,231 | 1,271,302 | 3,130,126 | 7,981,170 |
| 1,578,608 | 742,355 | 2,209,462 | 2,032,987 | 1,031,964 | 922,377 | 5,284,642 | 3,564,449 |
| 382,402 | 180,759 | 297,014 | 279,187 | 235,831 | 214,955 | 1,183,778 | 840,255 |
| 127,736 | 89,585 | 285,833 | 105,870 | 245,481 | 131,101 | 5,941,396 | 4,308,509 |
| 1,083,138 | 608,305 | 447,899 | 523,439 | 917,727 | 928,859 | 1,243,468 | 1,185,341 |
| - | - | - | - | 309,268 | 516,380 | - | - |
| 19,890 | 8,490 | 14,221 | 9,170 | 7,504 | 8,274 | 89,357 | 58,656 |
| - | - | - | - | - | - | - | - |
| - | - | - | - | - | - | - | - |
| 213 | - | 412 | - | 58,618 | 62,619 | 954 | - |
| -3,045,687 | 900,928 | -10,287,820 | -9,279,957 | 7,355,314 | 3,204,586 | -16,529,936 | -22,572,021 |
| 113,625,501 | 51,224,156 | 31,545,251 | 159,567,640 | 35,184,035 | 67,600,521 | 289,973,101 | 237,091,893 |
| - | - | - | - | - | - | - | - |
| -15,344,600 | 1,696,855 | -15,876,834 | 5,807,335 | 3,562,968 | 852,349 | -33,344,207 | 13,473,452 |
| - | -126,155 | - | - | - | 246,746 | - | - |
| - | - | - | - | - | - | - | - |
| 2,632,502 | -1,300,215 | -650,222 | -1,233,829 | -34,877 | -22,652 | 3,785,502 | 1,568,427 |
| 97,867,716 | 52,395,569 | 4,730,375 | 154,861,189 | 46,067,440 | 71,881,550 | 243,884,460 | 229,561,751 |
| -89,259,039 | 72,966,077 | -333,545,905 | 151,774,219 | -99,358,485 | 82,347,246 | -411,942,682 | 437,517,831 |
| - | - | - | - | - | - | - | - |
| -3,759,265 | -1,412,227 | 532,089 | -2,398,656 | 99,832 | -34,299 | 2,712,124 | -6,769,540 |
| - | - | - | - | - | - | - | - |
| - | - | - | - | - | - | - | - |
| 4,849,412 | 123,949,419 | -328,283,441 | 304,236,752 | -53,191,213 | 154,194,497 | -165,346,098 | 660,310,042 |
| -60,241 | -5,921 | - | - | -1,359,414 | -1,436,920 | - | - |
| 768,114,536 | 340,471,255 | 646,070,155 | 980,769,571 | 177,471,214 | 106,767,693 | 1,998,044,492 | 930,823,072 |
| -222,198,201 | -184,186,668 | -633,688,082 | -924,334,486 | -151,877,767 | -489,473,061 | -1,030,705,098 | -528,843,617 |
| 550,705,506 | 280,228,085 | -315,901,368 | 360,671,837 | -28,957,180 | -229,947,791 | 801,993,296 | 1,062,289,497 |
| - | - | - | - | - | - | - | - |
| 677,754,504 | 397,526,419 | 1,051,276,424 | 690,604,587 | 563,889,658 | 793,837,449 | 2,644,901,017 | 1,582,611,520 |
| 1,228,460,010 | 677,754,504 | 735,375,056 | 1,051,276,424 | 534,932,478 | 563,889,658 | 3,446,894,313 | 2,644,901,017 |

Las notas adjuntas forman parte integrante de estos estados financieros.

| | Nota | Pioneer US Equity Mid Cap* | | Asia Equity Concentrated | |
|--|-------|----------------------------|-------------------|--------------------------|--------------------|
| | | 30/06/2022 USD | 30/06/2021 USD | 30/06/2022 USD | 30/06/2021 USD |
| Ingresos | | 541,925 | 475,580 | 1,753,146 | 4,190,756 |
| Dividendos netos | 2 | 541,882 | 475,580 | 1,724,278 | 4,030,677 |
| Intereses sobre bonos | 2 | - | - | - | - |
| Intereses bancarios | 2 | 43 | - | 28,868 | 160,072 |
| Intereses percibidos por contratos de recompra directa/inversa | | - | - | - | - |
| Intereses recibidos sobre swaps | | - | - | - | - |
| Otros ingresos | 7, 15 | - | - | - | 7 |
| Gastos | | 1,149,767 | 1,027,249 | 5,257,724 | 6,046,222 |
| Comisiones de gestión | 4 | 817,788 | 760,888 | 3,444,998 | 3,853,314 |
| Comisiones de rentabilidad | 5 | 86,229 | 56 | 1,378 | 408,443 |
| Comisiones de administración | 4 | 95,650 | 89,128 | 580,683 | 648,091 |
| Taxe d'abonnement | 6 | 22,780 | 22,135 | 82,929 | 99,889 |
| Comisiones de distribución | 4 | 19,635 | 17,445 | 59,205 | 67,221 |
| Comisiones de intermediación u operación | | 107,611 | 137,397 | 352,634 | 682,575 |
| Comisiones de recepción y transmisión de solicitudes | 23 | - | - | 78,015 | 179,427 |
| Intereses bancarios y gastos similares | | 65 | 200 | 8,388 | 2,328 |
| Intereses abonados sobre swaps | | - | - | - | - |
| Intereses abonados por contratos de recompra directa/inversa | | - | - | - | - |
| Otros gastos | 8, 15 | 9 | - | 649,494 | 104,934 |
| Ganancia/(pérdida) neta materializada de inversiones | | -607,842 | -551,669 | -3,504,578 | -1,855,466 |
| Ganancia/(pérdida) neta materializada sobre títulos vendidos | 2 | 12,069,838 | 3,459,034 | 353,862 | 29,825,452 |
| Ganancia/(pérdida) neta materializada sobre opciones | | - | - | - | - |
| Ganancia/(pérdida) neta materializada sobre contratos de divisas a plazo | | -716,224 | 330,608 | -196,079 | 88,836 |
| Ganancia/(pérdida) neta materializada sobre futuros financieros | | - | - | - | - |
| Ganancia/(pérdida) neta materializada sobre swaps y CFD | | - | - | - | - |
| Ganancia/(pérdida) neta materializada sobre cambio de divisas | | 1,931 | -5,532 | -341,943 | 33,984 |
| Ganancia/(pérdida) neta materializada | | 10,747,703 | 3,232,441 | -3,688,738 | 28,092,806 |
| Variación neta de la plusvalía/(minusvalía) latente sobre inversiones y deudas derivadas de pactos de recompra inversa | | -15,335,093 | 13,183,022 | -68,301,222 | 51,176,360 |
| Variación neta de la plusvalía/(minusvalía) latente sobre opciones | | - | - | - | - |
| Variación neta de la plusvalía/(minusvalía) latente sobre contratos de divisas a plazo | | 46,821 | -124,694 | 15,670 | -38,887 |
| Variación neta de la plusvalía/(minusvalía) latente sobre futuros financieros | | - | - | - | - |
| Variación neta de la plusvalía/(minusvalía) latente sobre swaps y CFD | | - | - | - | - |
| Resultado de las operaciones | | -4,540,569 | 16,290,769 | -71,974,290 | 79,230,279 |
| Dividendos abonados | 26 | - | -28 | -132 | -90 |
| Suscripciones | | 3,789,283 | 5,930,247 | 57,995,040 | 114,281,353 |
| Reembolsos | | -8,656,068 | -13,219,845 | -77,906,885 | -113,413,680 |
| Incremento/(disminución) del patrimonio neto | | -9,407,354 | 9,001,143 | -91,886,267 | 80,097,862 |
| Revaloración del patrimonio neto consolidado | | - | - | - | - |
| Patrimonio neto al inicio del ejercicio | | 48,681,440 | 39,680,297 | 272,006,005 | 191,908,143 |
| Patrimonio neto al cierre del ejercicio | | 39,274,086 | 48,681,440 | 180,119,738 | 272,006,005 |

* Este Subfondo ha cambiado de denominación, véase más información en la Nota 1.

** Este Subfondo se ha suspendido, véase más información en la Nota 1.

*** Este Subfondo ha sido lanzado, véase más información en la Nota 1.

Las notas adjuntas forman parte integrante de estos estados financieros.

| China Equity | | Emerging Europe and Mediterranean Equity** | | Emerging Markets Equity Focus | | Emerging Markets Equity ESG Improvers*** | |
|---------------------|--------------------|--|--------------------|-------------------------------|----------------------|--|-------------------|
| 30/06/2022 EUR | 30/06/2021 EUR | 30/06/2022 EUR | 30/06/2021 EUR | 30/06/2022 USD | 30/06/2021 USD | 30/06/2022 USD | 30/06/2021 USD |
| 8,161,563 | 7,730,884 | 3,464,519 | 3,970,409 | 11,388,234 | 39,635,038 | 268,212 | - |
| 7,990,480 | 7,500,917 | 3,454,942 | 3,960,884 | 11,012,469 | 38,936,481 | 267,178 | - |
| - | - | - | - | - | - | - | - |
| 2,123 | 1,127 | 9,577 | 9,501 | 5,034 | 39,715 | 1,034 | - |
| - | - | - | - | - | - | - | - |
| - | - | - | - | - | - | - | - |
| 168,960 | 228,840 | - | 24 | 370,731 | 658,842 | - | - |
| 13,118,422 | 18,835,668 | 1,930,835 | 2,496,129 | 103,517,016 | 43,423,186 | 53,713 | - |
| 9,126,749 | 9,955,976 | 1,333,857 | 1,846,049 | 22,573,105 | 23,734,983 | 23,576 | - |
| 5,496 | 4,218,130 | 2,052 | 6,591 | 48,594 | 4,854,038 | - | - |
| 1,730,612 | 1,829,170 | 304,639 | 311,126 | 4,401,977 | 4,796,578 | 5,897 | - |
| 266,951 | 285,196 | 47,802 | 52,098 | 520,854 | 642,926 | 921 | - |
| 632,654 | 526,067 | 109,960 | 135,398 | 756,344 | 947,074 | - | - |
| 1,095,906 | 1,513,768 | 84,584 | 95,274 | 3,197,368 | 3,045,884 | 23,182 | - |
| 253,441 | 474,402 | 32,209 | 28,442 | 1,192,042 | 1,046,612 | - | - |
| 5,124 | 32,898 | 15,724 | 21,151 | 2,015,091 | 14,979 | 137 | - |
| - | - | - | - | - | - | - | - |
| - | - | - | - | - | - | - | - |
| 1,489 | 61 | 8 | - | 68,811,641 | 4,340,112 | - | - |
| -4,956,859 | -11,104,784 | 1,533,684 | 1,474,280 | -92,128,782 | -3,788,148 | 214,499 | - |
| -25,828,979 | 83,201,012 | -5,147,509 | -1,858,028 | 132,371,201 | 208,597,604 | -17,065 | - |
| - | - | - | - | - | - | - | - |
| 15,360 | 6,159 | 8,190,613 | -5,150 | 13,522,545 | 4,403,040 | - | - |
| - | - | - | - | -1,449 | - | - | - |
| - | - | - | - | - | - | - | - |
| 984,131 | -246,611 | 1,064,224 | -129,575 | -2,044,212 | 2,081,929 | 16,100 | - |
| -29,786,347 | 71,855,776 | 5,641,012 | -518,473 | 51,719,303 | 211,294,425 | 213,534 | - |
| -155,162,266 | 71,650,632 | -37,781,367 | 25,648,565 | -759,112,166 | 549,872,728 | -2,048,299 | - |
| - | - | - | - | - | - | - | - |
| - | - | - | - | 1,177,281 | -2,139,984 | - | - |
| - | - | - | - | - | - | - | - |
| - | - | - | - | - | - | - | - |
| -184,948,613 | 143,506,408 | -32,140,355 | 25,130,092 | -706,215,582 | 759,027,169 | -1,834,765 | - |
| -2,232 | -2,197 | -818 | -899 | -2,604 | -2,177 | -241,155 | - |
| 250,470,718 | 446,798,520 | 35,976,504 | 46,479,108 | 702,578,195 | 1,069,318,887 | 23,505,676 | - |
| -163,045,217 | -372,363,675 | -39,305,399 | -65,529,436 | -903,296,385 | -917,204,694 | -2,115,413 | - |
| -97,525,344 | 217,939,056 | -35,470,068 | 6,078,865 | -906,936,376 | 911,139,185 | 19,314,343 | - |
| - | - | - | - | - | - | - | - |
| 727,153,939 | 509,214,883 | 110,803,761 | 104,724,896 | 2,608,240,036 | 1,697,100,851 | - | - |
| 629,628,595 | 727,153,939 | 75,333,693 | 110,803,761 | 1,701,303,660 | 2,608,240,036 | 19,314,343 | - |

Las notas adjuntas forman parte integrante de estos estados financieros.

| | Nota | Emerging World Equity | | Latin America Equity | |
|--|-------|-----------------------|----------------------|----------------------|-------------------|
| | | 30/06/2022 USD | 30/06/2021 USD | 30/06/2022 USD | 30/06/2021 USD |
| Ingresos | | 32,020,962 | 30,491,000 | 5,573,548 | 2,404,788 |
| Dividendos netos | 2 | 31,653,361 | 30,393,923 | 5,388,605 | 2,398,936 |
| Intereses sobre bonos | 2 | - | - | - | - |
| Intereses bancarios | 2 | 240,526 | 8,495 | 268 | 2,119 |
| Intereses percibidos por contratos de recompra directa/inversa | | - | - | - | - |
| Intereses recibidos sobre swaps | | - | - | - | - |
| Otros ingresos | 7, 15 | 127,075 | 88,582 | 184,675 | 3,733 |
| Gastos | | 19,098,138 | 16,586,954 | 1,544,104 | 1,839,240 |
| Comisiones de gestión | 4 | 6,953,155 | 7,100,855 | 1,152,028 | 1,207,228 |
| Comisiones de rentabilidad | 5 | 249,138 | 1,935,631 | 31,581 | 217,123 |
| Comisiones de administración | 4 | 2,268,159 | 2,877,797 | 197,832 | 213,215 |
| Taxe d'abonnement | 6 | 231,397 | 271,670 | 30,898 | 35,651 |
| Comisiones de distribución | 4 | 55,177 | 72,466 | 34,223 | 37,280 |
| Comisiones de intermediación u operación | | 1,472,608 | 2,326,428 | 68,813 | 93,673 |
| Comisiones de recepción y transmisión de solicitudes | 23 | 554,146 | 800,227 | 26,991 | 32,598 |
| Intereses bancarios y gastos similares | | 800,844 | 12,052 | 405 | 798 |
| Intereses abonados sobre swaps | | - | - | - | - |
| Intereses abonados por contratos de recompra directa/inversa | | - | - | - | - |
| Otros gastos | 8, 15 | 6,513,514 | 1,189,828 | 1,333 | 1,674 |
| Ganancia/(pérdida) neta materializada de inversiones | | 12,922,824 | 13,904,046 | 4,029,444 | 565,548 |
| Ganancia/(pérdida) neta materializada sobre títulos vendidos | 2 | 5,230,277 | 264,421,095 | 1,209,527 | 1,987,948 |
| Ganancia/(pérdida) neta materializada sobre opciones | | - | - | - | - |
| Ganancia/(pérdida) neta materializada sobre contratos de divisas a plazo | | 13,550,383 | 1,097,494 | -29,032 | 63,270 |
| Ganancia/(pérdida) neta materializada sobre futuros financieros | | -1,107 | - | - | - |
| Ganancia/(pérdida) neta materializada sobre swaps y CFD | | - | - | - | - |
| Ganancia/(pérdida) neta materializada sobre cambio de divisas | | -1,801,515 | -1,663,901 | -66,598 | 62,537 |
| Ganancia/(pérdida) neta materializada | | 29,900,862 | 277,758,734 | 5,143,341 | 2,679,303 |
| Variación neta de la plusvalía/(minusvalía) latente sobre inversiones y deudas derivadas de pactos de recompra inversa | | -373,492,094 | 280,037,527 | -22,864,048 | 25,176,101 |
| Variación neta de la plusvalía/(minusvalía) latente sobre opciones | | - | - | - | - |
| Variación neta de la plusvalía/(minusvalía) latente sobre contratos de divisas a plazo | | -626,857 | 551,704 | -105,640 | 105,640 |
| Variación neta de la plusvalía/(minusvalía) latente sobre futuros financieros | | - | - | - | - |
| Variación neta de la plusvalía/(minusvalía) latente sobre swaps y CFD | | - | - | - | - |
| Resultado de las operaciones | | -344,218,089 | 558,347,965 | -17,826,347 | 27,961,044 |
| Dividendos abonados | 26 | -890 | -936 | -27,045 | -21,468 |
| Suscripciones | | 230,158,438 | 156,130,636 | 31,231,906 | 33,028,379 |
| Reembolsos | | -135,881,483 | -694,746,991 | -40,265,340 | -36,114,553 |
| Incremento/(disminución) del patrimonio neto | | -249,942,024 | 19,730,674 | -26,886,826 | 24,853,402 |
| Revaloración del patrimonio neto consolidado | | - | - | - | - |
| Patrimonio neto al inicio del ejercicio | | 1,311,817,557 | 1,292,086,883 | 86,612,812 | 61,759,410 |
| Patrimonio neto al cierre del ejercicio | | 1,061,875,533 | 1,311,817,557 | 59,725,986 | 86,612,812 |

* Este Subfondo se ha suspendido, véase más información en la Nota 1.

Las notas adjuntas forman parte integrante de estos estados financieros.

| Equity MENA | | New Silk Road | | Russian Equity* | | SBI FM India Equity | |
|-------------------|-------------------|---------------------|--------------------|--------------------|-------------------|---------------------|----------------------|
| 30/06/2022 USD | 30/06/2021 USD | 30/06/2022 USD | 30/06/2021 USD | 30/06/2022 EUR | 30/06/2021 EUR | 30/06/2022 USD | 30/06/2021 USD |
| 2,029,674 | 1,432,691 | 7,049,863 | 4,563,084 | 2,383,729 | 2,565,913 | 14,076,156 | 9,106,263 |
| 2,024,125 | 1,428,152 | 6,845,571 | 4,561,943 | 2,373,986 | 2,558,058 | 3,225,282 | 8,557,437 |
| - | - | - | - | - | 15 | - | - |
| 5,271 | 420 | 13,165 | 796 | 9,693 | 5,281 | 874 | - |
| - | 43 | - | - | - | - | - | - |
| - | - | 189,823 | - | - | - | - | - |
| 278 | 4,076 | 1,304 | 345 | 50 | 2,559 | 10,850,000 | 548,826 |
| 1,824,633 | 1,338,147 | 10,099,208 | 8,257,918 | 1,254,385 | 1,403,129 | 31,875,153 | 45,528,515 |
| 914,397 | 638,582 | 6,119,390 | 3,358,495 | 635,909 | 795,677 | 4,650,866 | 6,808,502 |
| 288 | 103,887 | 2,885 | 1,837,815 | 14,751 | 52,691 | 718 | 214,326 |
| 160,972 | 112,832 | 1,368,320 | 744,633 | 117,377 | 137,477 | 2,048,291 | 4,123,709 |
| 19,877 | 13,381 | 215,429 | 157,221 | 21,456 | 23,269 | 116,231 | 160,668 |
| 26,726 | 23,779 | 932,155 | 475,871 | 20,667 | 24,992 | 199,683 | 192,214 |
| 576,414 | 377,810 | 914,787 | 1,278,573 | 318,060 | 297,643 | 1,043,569 | 2,483,107 |
| 109,830 | 62,382 | 300,466 | 370,851 | 83,881 | 69,065 | 329,617 | 771,923 |
| 15,960 | 3,833 | 72,322 | 14,055 | 38,743 | 2,174 | 12,841 | 31,457 |
| - | - | 957 | - | - | - | - | - |
| - | - | - | - | - | - | - | - |
| 169 | 1,661 | 172,497 | 20,404 | 3,541 | 141 | 23,473,337 | 30,742,609 |
| 205,041 | 94,544 | -3,049,345 | -3,694,834 | 1,129,344 | 1,162,784 | -17,798,997 | -36,422,252 |
| 8,831,068 | -23,613,640 | -22,485,604 | 8,475,377 | -3,993,223 | 3,521,613 | 197,743,657 | 261,941,382 |
| - | - | - | - | - | - | - | - |
| -1,002,760 | 360,495 | 5,652,954 | 56,906 | 547,301 | 920 | 35,229 | - |
| -22 | - | 2,226,204 | 3,205,061 | - | - | - | - |
| - | - | -2,199,911 | - | - | - | - | - |
| -152,044 | 31,100,696 | -151,210 | -477,738 | 601,516 | 10,695 | -1,561,239 | 1,145,720 |
| 7,881,283 | 7,942,095 | -20,006,912 | 7,564,772 | -1,715,062 | 4,696,012 | 178,418,650 | 226,664,850 |
| -7,487,688 | 12,419,506 | -128,082,113 | 40,918,144 | -70,218,807 | 9,780,464 | -186,152,668 | 229,419,051 |
| - | - | - | - | - | - | - | - |
| -6,672 | -167,415 | - | - | - | - | - | - |
| - | - | 223,452 | -51,099 | - | - | - | - |
| - | - | 839,551 | - | - | - | - | - |
| 386,923 | 20,194,186 | -147,026,022 | 48,431,817 | -71,933,869 | 14,476,476 | -7,734,018 | 456,083,901 |
| -733 | -7,639 | - | - | - | - | -834 | -841 |
| 97,849,407 | 10,181,292 | 210,936,034 | 476,794,165 | 66,618,102 | 20,364,222 | 144,202,969 | 377,853,869 |
| -66,808,255 | -22,101,785 | -105,189,412 | -70,779,355 | -41,782,575 | -25,559,609 | -459,211,207 | -1,331,476,778 |
| 31,427,342 | 8,266,054 | -41,279,400 | 454,446,627 | -47,098,342 | 9,281,089 | -322,743,090 | -497,539,849 |
| - | - | - | - | - | - | - | - |
| 60,570,950 | 52,304,896 | 512,874,351 | 58,427,724 | 54,037,994 | 44,756,905 | 717,748,949 | 1,215,288,798 |
| 91,998,292 | 60,570,950 | 471,594,951 | 512,874,351 | 6,939,652 | 54,037,994 | 395,005,859 | 717,748,949 |

Las notas adjuntas forman parte integrante de estos estados financieros.

| | Nota | Equity Emerging Conservative* | | Euroland Equity Dynamic Multi Factors | |
|--|-------|-------------------------------|--------------------|---------------------------------------|--------------------|
| | | 30/06/2022 USD | 30/06/2021 USD | 30/06/2022 EUR | 30/06/2021 EUR |
| Ingresos | | 337 | 1,019,063 | 15,850,485 | 11,042,569 |
| Dividendos netos | 2 | - | 1,007,873 | 15,675,876 | 10,849,604 |
| Intereses sobre bonos | 2 | - | - | - | - |
| Intereses bancarios | 2 | 330 | 7,363 | 25 | 68 |
| Intereses percibidos por contratos de recompra directa/inversa | | - | - | - | - |
| Intereses recibidos sobre swaps | | - | - | - | - |
| Otros ingresos | 7, 15 | 7 | 3,827 | 174,584 | 192,897 |
| Gastos | | 146,106 | 1,001,357 | 4,851,234 | 3,321,576 |
| Comisiones de gestión | 4 | 7,370 | 382,488 | 1,644,713 | 1,371,951 |
| Comisiones de rentabilidad | 5 | 52,245 | - | 1,436,622 | 129,104 |
| Comisiones de administración | 4 | 2,086 | 124,286 | 343,076 | 283,924 |
| Taxe d'abonnement | 6 | - | 9,660 | 64,549 | 57,548 |
| Comisiones de distribución | 4 | 136 | 4,273 | - | - |
| Comisiones de intermediación u operación | | 49,963 | 341,753 | 780,128 | 783,864 |
| Comisiones de recepción y transmisión de solicitudes | 23 | - | 41,157 | 478,062 | 565,446 |
| Intereses bancarios y gastos similares | | 1,752 | 1,862 | 42,662 | 38,141 |
| Intereses abonados sobre swaps | | - | - | - | - |
| Intereses abonados por contratos de recompra directa/inversa | | - | - | - | - |
| Otros gastos | 8, 15 | 32,554 | 95,878 | 61,422 | 91,598 |
| Ganancia/(pérdida) neta materializada de inversiones | | -145,769 | 17,706 | 10,999,251 | 7,720,993 |
| Ganancia/(pérdida) neta materializada sobre títulos vendidos | 2 | 88,569 | 10,064,215 | 16,867,041 | 46,985,689 |
| Ganancia/(pérdida) neta materializada sobre opciones | | - | - | - | - |
| Ganancia/(pérdida) neta materializada sobre contratos de divisas a plazo | | -470,847 | 862,332 | - | - |
| Ganancia/(pérdida) neta materializada sobre futuros financieros | | - | 772,505 | -2,134,410 | 2,548,000 |
| Ganancia/(pérdida) neta materializada sobre swaps y CFD | | - | - | - | - |
| Ganancia/(pérdida) neta materializada sobre cambio de divisas | | 17,299 | -12,145 | 266,940 | -111,073 |
| Ganancia/(pérdida) neta materializada | | -510,748 | 11,704,613 | 25,998,822 | 57,143,609 |
| Variación neta de la plusvalía/(minusvalía) latente sobre inversiones y deudas derivadas de pactos de recompra inversa | | -109,622 | 2,513,311 | -95,108,383 | 44,992,639 |
| Variación neta de la plusvalía/(minusvalía) latente sobre opciones | | - | - | - | - |
| Variación neta de la plusvalía/(minusvalía) latente sobre contratos de divisas a plazo | | 415,793 | -321,424 | - | - |
| Variación neta de la plusvalía/(minusvalía) latente sobre futuros financieros | | - | -2,760 | 61,315 | -295,725 |
| Variación neta de la plusvalía/(minusvalía) latente sobre swaps y CFD | | - | - | - | - |
| Resultado de las operaciones | | -204,577 | 13,893,740 | -69,048,246 | 101,840,523 |
| Dividendos abonados | 26 | - | - | - | - |
| Suscripciones | | - | 3,418,108 | 135,989,399 | 154,617,009 |
| Reembolsos | | -12,576,316 | -53,334,559 | -52,782,776 | -178,522,541 |
| Incremento/(disminución) del patrimonio neto | | -12,780,893 | -36,022,711 | 14,158,377 | 77,934,991 |
| Revaloración del patrimonio neto consolidado | | - | - | - | - |
| Patrimonio neto al inicio del ejercicio | | 12,780,893 | 48,803,604 | 451,525,170 | 373,590,179 |
| Patrimonio neto al cierre del ejercicio | | - | 12,780,893 | 465,683,547 | 451,525,170 |

* Este Subfondo se ha liquidado, véase más información en la Nota 1.

Las notas adjuntas forman parte integrante de estos estados financieros.

| Euroland Equity Risk Parity | | European Equity Conservative | | European Equity Dynamic Multi Factors | | European Equity Risk Parity | |
|-----------------------------|--------------------|------------------------------|----------------------|--|--------------------|-----------------------------|--------------------|
| 30/06/2022 EUR | 30/06/2021 EUR | 30/06/2022 EUR | 30/06/2021 EUR | 30/06/2022 EUR | 30/06/2021 EUR | 30/06/2022 EUR | 30/06/2021 EUR |
| 13,108,512 | 16,780,534 | 26,858,022 | 31,877,853 | 5,025,328 | 3,111,322 | 2,236,385 | 2,037,718 |
| 12,742,289 | 14,390,638 | 26,225,520 | 24,916,660 | 4,823,539 | 3,081,782 | 2,187,122 | 1,995,642 |
| - | - | - | - | - | - | - | - |
| 97 | 29 | 3,387 | 254 | 247 | 83 | 233 | 173 |
| - | - | - | - | - | - | - | - |
| - | - | - | - | - | - | - | - |
| 366,126 | 2,389,867 | 629,115 | 6,960,939 | 201,542 | 29,457 | 49,030 | 41,903 |
| 6,287,318 | 5,567,769 | 12,830,694 | 17,009,306 | 1,206,713 | 988,996 | 580,733 | 846,647 |
| 1,313,888 | 1,697,958 | 8,002,940 | 9,077,171 | 432,396 | 313,318 | 193,436 | 206,212 |
| 3,299,311 | 1,501,329 | 10,291 | 2,789,702 | 47,343 | 120,736 | 67,338 | 317,573 |
| 523,722 | 679,188 | 1,291,032 | 1,685,702 | 136,018 | 79,446 | 65,879 | 82,484 |
| 49,998 | 68,205 | 253,406 | 262,856 | 17,004 | 12,237 | 7,678 | 7,882 |
| - | - | 146,085 | 158,241 | - | - | - | - |
| 599,426 | 730,177 | 1,912,401 | 1,733,392 | 369,552 | 290,765 | 189,272 | 152,181 |
| 351,889 | 535,582 | 769,756 | 997,103 | 146,766 | 136,799 | 34,760 | 51,753 |
| 23,477 | 81,124 | 197,081 | 93,207 | 28,830 | 21,757 | 5,021 | 8,029 |
| - | - | - | - | - | - | - | - |
| - | - | - | - | - | - | - | - |
| 125,607 | 274,206 | 247,702 | 211,932 | 28,804 | 13,938 | 17,349 | 20,533 |
| 6,821,194 | 11,212,765 | 14,027,328 | 14,868,547 | 3,818,615 | 2,122,326 | 1,655,652 | 1,191,071 |
| 31,339,817 | 50,003,049 | 80,631,890 | 103,580,469 | 7,517,709 | 8,884,538 | 3,219,646 | 2,701,766 |
| - | - | 65,886 | -6,614 | - | - | - | - |
| -425,973 | 2,780,975 | 368,504 | 692,554 | -760,581 | 989,455 | -32,773 | 662,284 |
| - | - | - | - | - | - | - | - |
| 50,862 | -60,338 | -16,314 | 961,487 | -33,432 | 126,979 | 25,064 | 59,433 |
| 37,785,900 | 63,936,451 | 95,077,294 | 120,096,443 | 10,542,311 | 12,123,298 | 4,867,589 | 4,614,554 |
| -89,142,934 | 91,824,569 | -154,322,729 | 58,596,451 | -24,398,160 | 13,963,958 | -11,609,222 | 15,535,755 |
| - | - | - | - | - | - | - | - |
| - | - | 141,259 | -13,265 | - | - | - | - |
| 87,635 | -514,615 | 29,051 | -81,249 | -14,545 | -42,210 | 31,987 | -140,296 |
| - | - | - | - | - | - | - | - |
| -51,269,399 | 155,246,405 | -59,075,125 | 178,598,380 | -13,870,394 | 26,045,046 | -6,709,646 | 20,010,013 |
| -3,024,815 | -2,574,374 | -977,932 | -1,072,728 | - | - | -382,244 | -821,883 |
| 38,741,652 | 145,175,436 | 386,094,623 | 227,414,628 | 72,270,934 | 103,871,336 | 33,311,982 | 45,721,086 |
| -161,034,346 | -377,877,039 | -333,869,923 | -884,161,094 | -43,905,350 | -98,162,337 | -29,993,100 | -85,323,795 |
| -176,586,908 | -80,029,572 | -7,828,357 | -479,220,814 | 14,495,190 | 31,754,045 | -3,773,008 | -20,414,579 |
| - | - | - | - | - | - | - | - |
| 578,038,240 | 658,067,812 | 839,853,833 | 1,319,074,647 | 134,365,540 | 102,611,495 | 75,804,869 | 96,219,448 |
| 401,451,332 | 578,038,240 | 832,025,476 | 839,853,833 | 148,860,730 | 134,365,540 | 72,031,861 | 75,804,869 |

Las notas adjuntas forman parte integrante de estos estados financieros.

| | Nota | Global Equity Conservative | | Global Equity Dynamic Multi Factors | |
|--|-------|----------------------------|--------------------|--|--------------------|
| | | 30/06/2022 USD | 30/06/2021 USD | 30/06/2022 USD | 30/06/2021 USD |
| Ingresos | | 4,555,351 | 3,412,933 | 4,067,177 | 3,365,788 |
| Dividendos netos | 2 | 4,490,280 | 3,355,220 | 4,067,103 | 3,365,616 |
| Intereses sobre bonos | 2 | - | - | - | - |
| Intereses bancarios | 2 | 1,353 | 7 | 74 | 172 |
| Intereses percibidos por contratos de recompra directa/inversa | | - | - | - | - |
| Intereses recibidos sobre swaps | | - | - | - | - |
| Otros ingresos | 7, 15 | 63,718 | 57,706 | - | - |
| Gastos | | 6,344,138 | 3,130,032 | 1,766,721 | 1,190,924 |
| Comisiones de gestión | 4 | 2,623,618 | 2,244,463 | 555,743 | 536,878 |
| Comisiones de rentabilidad | 5 | 2,489,374 | 2,785 | 580,506 | 321 |
| Comisiones de administración | 4 | 419,409 | 363,575 | 118,449 | 100,542 |
| Taxe d'abonnement | 6 | 91,609 | 83,718 | 21,106 | 19,294 |
| Comisiones de distribución | 4 | 43,031 | 48,750 | - | - |
| Comisiones de intermediación u operación | | 286,918 | 165,164 | 272,363 | 305,663 |
| Comisiones de recepción y transmisión de solicitudes | 23 | 355,906 | 150,609 | 204,434 | 217,430 |
| Intereses bancarios y gastos similares | | 11,568 | 43,225 | 14,102 | 10,685 |
| Intereses abonados sobre swaps | | - | - | - | - |
| Intereses abonados por contratos de recompra directa/inversa | | - | - | - | - |
| Otros gastos | 8, 15 | 22,705 | 27,743 | 18 | 111 |
| Ganancia/(pérdida) neta materializada de inversiones | | -1,788,787 | 282,901 | 2,300,456 | 2,174,864 |
| Ganancia/(pérdida) neta materializada sobre títulos vendidos | 2 | 25,450,817 | 16,402,722 | 18,519,726 | 24,745,374 |
| Ganancia/(pérdida) neta materializada sobre opciones | | - | - | - | - |
| Ganancia/(pérdida) neta materializada sobre contratos de divisas a plazo | | -982,273 | 411,171 | - | -1,046 |
| Ganancia/(pérdida) neta materializada sobre futuros financieros | | 822,833 | 1,733,643 | 339,009 | 876,924 |
| Ganancia/(pérdida) neta materializada sobre swaps y CFD | | - | - | - | - |
| Ganancia/(pérdida) neta materializada sobre cambio de divisas | | -425,791 | 953,042 | 107,286 | 88,818 |
| Ganancia/(pérdida) neta materializada | | 23,076,799 | 19,783,479 | 21,266,477 | 27,884,934 |
| Variación neta de la plusvalía/(minusvalía) latente sobre inversiones y deudas derivadas de pactos de recompra inversa | | -44,784,452 | 25,371,816 | -43,417,769 | 25,023,334 |
| Variación neta de la plusvalía/(minusvalía) latente sobre opciones | | - | - | - | - |
| Variación neta de la plusvalía/(minusvalía) latente sobre contratos de divisas a plazo | | 64,910 | -174,948 | - | -31,247 |
| Variación neta de la plusvalía/(minusvalía) latente sobre futuros financieros | | -111,855 | -133,500 | -14,887 | 11,761 |
| Variación neta de la plusvalía/(minusvalía) latente sobre swaps y CFD | | - | - | - | - |
| Resultado de las operaciones | | -21,754,598 | 44,846,847 | -22,166,179 | 52,888,782 |
| Dividendos abonados | 26 | - | - | - | - |
| Suscripciones | | 75,911,472 | 41,249,660 | 36,774,761 | 35,394,909 |
| Reembolsos | | -79,892,338 | -37,552,512 | -45,174,335 | -26,177,226 |
| Incremento/(disminución) del patrimonio neto | | -25,735,464 | 48,543,995 | -30,565,753 | 62,106,465 |
| Revaloración del patrimonio neto consolidado | | - | - | - | - |
| Patrimonio neto al inicio del ejercicio | | 269,939,363 | 221,395,368 | 218,851,592 | 156,745,127 |
| Patrimonio neto al cierre del ejercicio | | 244,203,899 | 269,939,363 | 188,285,839 | 218,851,592 |

* Este Subfondo ha cambiado de denominación, véase más información en la Nota 1.

Las notas adjuntas forman parte integrante de estos estados financieros.

| European Convertible Bond | | Montpensier Global Convertible Bond* | | Euro Aggregate Bond | | Euro Corporate Bond | |
|---------------------------|--------------------|--------------------------------------|--------------------|---------------------|--------------------|----------------------|----------------------|
| 30/06/2022 EUR | 30/06/2021 EUR | 30/06/2022 EUR | 30/06/2021 EUR | 30/06/2022 EUR | 30/06/2021 EUR | 30/06/2022 EUR | 30/06/2021 EUR |
| 561,643 | 957,462 | 537,571 | 733,184 | 9,745,005 | 12,276,651 | 19,510,143 | 26,855,775 |
| 28,887 | - | 29,808 | 24,091 | - | - | - | - |
| 352,141 | 695,072 | 416,650 | 661,405 | 7,765,747 | 11,254,144 | 17,813,302 | 26,326,990 |
| 3,548 | 5,050 | 1,055 | 3,847 | 5,181 | 21,827 | 7,719 | 78,152 |
| - | - | - | - | 95,940 | 111,310 | 190,575 | 69,575 |
| - | - | - | - | 1,847,242 | 590,301 | 1,276,754 | 304,050 |
| 177,067 | 257,340 | 90,058 | 43,841 | 30,895 | 299,069 | 221,793 | 77,008 |
| 841,819 | 2,079,402 | 1,354,872 | 1,778,170 | 9,092,667 | 9,796,666 | 10,149,450 | 12,923,612 |
| 546,486 | 1,065,583 | 859,564 | 1,098,462 | 4,653,951 | 5,187,560 | 4,455,490 | 6,223,776 |
| 239 | 240,922 | 95,936 | 65,404 | 9,972 | 1,423,249 | 220,822 | 1,074,629 |
| 98,881 | 200,044 | 151,317 | 198,243 | 1,114,280 | 1,251,027 | 1,191,754 | 1,646,845 |
| 15,840 | 28,577 | 29,958 | 36,913 | 202,483 | 233,191 | 165,349 | 229,371 |
| 15,777 | 21,886 | 10,494 | 10,244 | 69,088 | 74,211 | 42,577 | 62,106 |
| 28,727 | 47,729 | 46,671 | 62,412 | 1,112,800 | 457,123 | 1,330,976 | 702,907 |
| 49,154 | 328,778 | 102,139 | 273,004 | 505,935 | 541,523 | 539,532 | 1,153,866 |
| 18,811 | 22,303 | 22,315 | 13,129 | 229,014 | 414,138 | 521,238 | 591,821 |
| - | - | - | - | 1,149,448 | 201,160 | 1,573,383 | 1,181,748 |
| - | - | - | - | - | - | 21,114 | 24,828 |
| 67,904 | 123,580 | 36,478 | 20,359 | 45,696 | 13,484 | 87,215 | 31,715 |
| -280,176 | -1,121,940 | -817,301 | -1,044,986 | 652,338 | 2,479,985 | 9,360,693 | 13,932,163 |
| -481,685 | 16,055,563 | 2,811,424 | 15,865,895 | -34,573,776 | 28,967,742 | -27,647,973 | 34,668,729 |
| -170,525 | 337,167 | -303,359 | 61,093 | 3,521,028 | -336,221 | 1,417,920 | 318,434 |
| -2,111,721 | 3,005,701 | -9,149,543 | 4,434,029 | -430,857 | 818,000 | -9,759,130 | 8,144,692 |
| 90,077 | -53,618 | -272,792 | -39,974 | 20,821,351 | 2,613,384 | -11,644,251 | -2,013,101 |
| - | - | - | - | -4,153,334 | -1,486,396 | -1,074,075 | -771,213 |
| 341,813 | -850,557 | 1,003,356 | -806,928 | 72,248 | 265,031 | 401,847 | -1,266,424 |
| -2,612,217 | 17,372,316 | -6,728,215 | 18,469,129 | -14,091,002 | 33,321,525 | -38,944,969 | 53,013,280 |
| -14,837,058 | 840,640 | -14,338,454 | 5,507,722 | -81,557,942 | -6,212,644 | -96,983,796 | 29,035,079 |
| 11,854 | 407,014 | 183,389 | 23,632 | 211,662 | 25,500 | 638,571 | - |
| -97,665 | -1,027,564 | 116,341 | -1,295,361 | 316,777 | -256,015 | 1,489,991 | -828,451 |
| -28,140 | 47,940 | 3,141 | -3,141 | 2,713,392 | -162,282 | 3,775,006 | 152,503 |
| - | - | - | - | -11,285,341 | -2,492,880 | 286,701 | 953,752 |
| -17,563,226 | 17,640,346 | -20,763,798 | 22,701,981 | -103,692,454 | 24,223,204 | -129,738,496 | 82,326,163 |
| - | - | - | - | -1,247,327 | -1,707,679 | -2,308,147 | -4,277,458 |
| 9,988,894 | 61,861,098 | 27,604,365 | 160,733,714 | 199,412,626 | 233,578,020 | 256,237,531 | 494,123,999 |
| -56,205,426 | -154,906,751 | -103,571,105 | -95,572,433 | -260,870,814 | -339,345,044 | -387,868,772 | -1,211,958,720 |
| -63,779,758 | -75,405,307 | -96,730,538 | 87,863,262 | -166,397,969 | -83,251,499 | -263,677,884 | -639,786,016 |
| - | - | - | - | - | - | - | - |
| 118,553,105 | 193,958,412 | 162,709,752 | 74,846,490 | 848,580,581 | 931,832,080 | 1,115,264,495 | 1,755,050,511 |
| 54,773,347 | 118,553,105 | 65,979,214 | 162,709,752 | 682,182,612 | 848,580,581 | 851,586,611 | 1,115,264,495 |

Las notas adjuntas forman parte integrante de estos estados financieros.

| | Nota | Euro Corporate Short Term Green Bond* | | Euro Government Bond | |
|--|-------|--|--------------------|----------------------|---------------------|
| | | 30/06/2022 EUR | 30/06/2021 EUR | 30/06/2022 EUR | 30/06/2021 EUR |
| Ingresos | | 1,829,992 | 3,026,715 | 4,807,530 | 7,623,957 |
| Dividendos netos | 2 | - | - | - | - |
| Intereses sobre bonos | 2 | 1,775,621 | 2,238,908 | 4,219,106 | 6,857,648 |
| Intereses bancarios | 2 | 2,025 | 162,070 | 3,303 | 100 |
| Intereses percibidos por contratos de recompra directa/inversa | | 23,508 | 1,366 | 56,292 | 95,421 |
| Intereses recibidos sobre swaps | | 28,838 | 624,371 | 502,545 | 459,609 |
| Otros ingresos | 7, 15 | - | - | 26,284 | 211,179 |
| Gastos | | 1,014,038 | 1,649,604 | 3,727,855 | 5,012,361 |
| Comisiones de gestión | 4 | 345,064 | 371,828 | 2,254,661 | 2,930,009 |
| Comisiones de rentabilidad | 5 | 451 | 150,408 | 2,073 | 323,543 |
| Comisiones de administración | 4 | 133,951 | 146,746 | 616,125 | 800,833 |
| Taxe d'abonnement | 6 | 18,077 | 18,338 | 109,242 | 136,879 |
| Comisiones de distribución | 4 | 8,149 | 9,387 | 24,066 | 21,730 |
| Comisiones de intermediación u operación | | 308,620 | 91,178 | 154,609 | 135,457 |
| Comisiones de recepción y transmisión de solicitudes | 23 | 92,675 | 28,258 | 305,529 | 471,954 |
| Intereses bancarios y gastos similares | | 24,560 | 202,308 | 95,458 | 76,588 |
| Intereses abonados sobre swaps | | 82,470 | 631,144 | 128,892 | 10,324 |
| Intereses abonados por contratos de recompra directa/inversa | | - | - | - | - |
| Otros gastos | 8, 15 | 21 | 9 | 37,200 | 105,044 |
| Ganancia/(pérdida) neta materializada de inversiones | | 815,954 | 1,377,111 | 1,079,675 | 2,611,596 |
| Ganancia/(pérdida) neta materializada sobre títulos vendidos | 2 | -5,888,673 | -647,740 | -13,363,051 | 17,370,547 |
| Ganancia/(pérdida) neta materializada sobre opciones | | 455,620 | 80,581 | 1,416,550 | -298,559 |
| Ganancia/(pérdida) neta materializada sobre contratos de divisas a plazo | | -1,582,039 | 810,906 | 4,022 | -109,492 |
| Ganancia/(pérdida) neta materializada sobre futuros financieros | | 1,816,118 | -55,581 | 16,462,499 | 1,651,962 |
| Ganancia/(pérdida) neta materializada sobre swaps y CFD | | 186,175 | -62,079 | -5,632,667 | 316,401 |
| Ganancia/(pérdida) neta materializada sobre cambio de divisas | | 1,035 | -69,088 | 8,858 | 4,813 |
| Ganancia/(pérdida) neta materializada | | -4,195,810 | 1,434,110 | -24,114 | 21,547,268 |
| Variación neta de la plusvalía/(minusvalía) latente sobre inversiones y deudas derivadas de pactos de recompra inversa | | -3,759,692 | 2,432,993 | -62,739,189 | -13,948,148 |
| Variación neta de la plusvalía/(minusvalía) latente sobre opciones | | 71,148 | - | -13,500 | 13,500 |
| Variación neta de la plusvalía/(minusvalía) latente sobre contratos de divisas a plazo | | 261,920 | -48,064 | 26,789 | -25,188 |
| Variación neta de la plusvalía/(minusvalía) latente sobre futuros financieros | | -738,136 | 77,378 | 2,881,345 | 557,959 |
| Variación neta de la plusvalía/(minusvalía) latente sobre swaps y CFD | | - | 85,495 | -4,708,844 | -3,397,711 |
| Resultado de las operaciones | | -8,360,570 | 3,981,912 | -64,577,513 | 4,747,680 |
| Dividendos abonados | 26 | -344,143 | -320,928 | -70,564 | -277,784 |
| Suscripciones | | 86,580,627 | 27,958,126 | 135,004,809 | 91,605,087 |
| Reembolsos | | -48,576,408 | -43,645,553 | -163,839,924 | -303,477,568 |
| Incremento/(disminución) del patrimonio neto | | 29,299,506 | -12,026,443 | -93,483,192 | -207,402,585 |
| Revaloración del patrimonio neto consolidado | | - | - | - | - |
| Patrimonio neto al inicio del ejercicio | | 148,527,815 | 160,554,258 | 472,108,536 | 679,511,121 |
| Patrimonio neto al cierre del ejercicio | | 177,827,321 | 148,527,815 | 378,625,344 | 472,108,536 |

* Este Subfondo ha cambiado de denominación, véase más información en la Nota 1.

Las notas adjuntas forman parte integrante de estos estados financieros.

| Euro Inflation Bond | | Strategic Bond | | Euro High Yield Bond | | Euro High Yield Short Term Bond | |
|---------------------|--------------------|----------------------|----------------------|----------------------|--------------------|---------------------------------|--------------------|
| 30/06/2022 EUR | 30/06/2021 EUR | 30/06/2022 EUR | 30/06/2021 EUR | 30/06/2022 EUR | 30/06/2021 EUR | 30/06/2022 EUR | 30/06/2021 EUR |
| 996,099 | 876,583 | 99,507,687 | 121,454,995 | 28,347,832 | 34,113,265 | 8,045,979 | 6,926,079 |
| - | - | 22,408 | 24,284 | - | - | - | - |
| 707,991 | 612,329 | 68,114,921 | 91,964,011 | 26,359,907 | 32,100,635 | 7,096,150 | 5,902,136 |
| 3,228 | 345 | 85,255 | 3,801,469 | 13,050 | 307,696 | 8,570 | 303,852 |
| 25,483 | 35,885 | 95,246 | 164,378 | - | - | - | - |
| 253,859 | 208,315 | 29,425,747 | 25,270,787 | 1,974,875 | 1,699,958 | 941,250 | 719,820 |
| 5,538 | 19,709 | 1,764,110 | 230,066 | - | 4,976 | 9 | 271 |
| 857,017 | 798,846 | 40,267,582 | 57,338,450 | 7,430,440 | 7,946,370 | 2,423,092 | 2,421,087 |
| 420,555 | 395,982 | 17,632,452 | 27,260,035 | 4,302,694 | 5,307,216 | 1,480,883 | 1,640,004 |
| 13,794 | 5,632 | 264,862 | 1,609,167 | 36,098 | 4,619 | - | 27 |
| 138,775 | 132,216 | 2,797,303 | 4,346,705 | 851,191 | 1,061,650 | 303,525 | 315,613 |
| 29,135 | 27,332 | 606,622 | 964,738 | 124,393 | 159,999 | 58,886 | 66,579 |
| 38,591 | 35,875 | 22,005 | 22,259 | 112,370 | 110,300 | 158,520 | 191,544 |
| 84,196 | 50,650 | 1,197,173 | 704,010 | 159,637 | 152,859 | 42,325 | 22,828 |
| 97,984 | 104,229 | 1,241,718 | 1,075,957 | 332,413 | 426,038 | 128,324 | 127,441 |
| 21,431 | 27,177 | 405,874 | 1,863,255 | 196,858 | 349,010 | 31,640 | 37,468 |
| 9,759 | 10,112 | 16,076,489 | 19,043,094 | 1,311,351 | 374,679 | 218,931 | 19,583 |
| - | - | 8,500 | 2,999 | - | - | - | - |
| 2,797 | 9,641 | 14,584 | 446,231 | 3,435 | - | 58 | - |
| 139,082 | 77,737 | 59,240,105 | 64,116,545 | 20,917,392 | 26,166,895 | 5,622,887 | 4,504,992 |
| -586,398 | 8,893,489 | -27,819,264 | -2,955,554 | -8,726,717 | 6,696,624 | -3,150,396 | -2,092,862 |
| 187,590 | -141,946 | - | -100,409 | - | - | - | - |
| -216,742 | -41,817 | -51,258,775 | 45,243,741 | -1,423,980 | -3,855,123 | -70,105 | -405,389 |
| 5,539,498 | -808,180 | 53,319,957 | 18,430,593 | 1,153,558 | -64,400 | 580,971 | 18,541 |
| -867,124 | -426,782 | -8,220,004 | -280,124 | 609,276 | 2,690,167 | -113,506 | -178,017 |
| 175,707 | -6,143 | 1,024,780 | 2,130,501 | 572,995 | 1,780,924 | 48,970 | 91,993 |
| 4,371,613 | 7,546,358 | 26,286,799 | 126,585,293 | 13,102,524 | 33,415,087 | 2,918,821 | 1,939,258 |
| -7,107,154 | -3,231,477 | -247,947,662 | 122,578,805 | -104,593,212 | 51,585,764 | -21,104,444 | 10,274,359 |
| 84,440 | 6,000 | - | - | - | - | - | - |
| 10,421 | -11,101 | 2,375,528 | -5,130,582 | 282,501 | 161,076 | 27,167 | 43,718 |
| 133,769 | 1,419,516 | -5,116,439 | -4,818,456 | -141,070 | -40,500 | 5,840 | 13,575 |
| -2,497,201 | 787,992 | -23,268,772 | 27,349,033 | -2,357,477 | 3,163,737 | -1,103,374 | -40,493 |
| -5,004,112 | 6,517,288 | -247,670,546 | 266,564,093 | -93,706,734 | 88,285,164 | -19,255,990 | 12,230,417 |
| -6,106 | -25,112 | -29,786,199 | -45,144,497 | -9,008,393 | -7,757,461 | -721,470 | -778,248 |
| 81,620,930 | 55,244,378 | 59,533,245 | 106,611,381 | 172,815,249 | 479,388,492 | 89,555,856 | 114,746,447 |
| -95,907,068 | -74,052,918 | -612,782,217 | -1,182,579,789 | -559,855,626 | -508,664,045 | -111,780,850 | -99,080,848 |
| -19,296,356 | -12,316,364 | -830,705,717 | -854,548,812 | -489,755,504 | 51,252,150 | -42,202,454 | 27,117,768 |
| - | - | - | - | - | - | - | - |
| 99,812,736 | 112,129,100 | 1,838,128,251 | 2,692,677,063 | 938,034,881 | 886,782,731 | 233,230,657 | 206,112,889 |
| 80,516,380 | 99,812,736 | 1,007,422,534 | 1,838,128,251 | 448,279,377 | 938,034,881 | 191,028,203 | 233,230,657 |

Las notas adjuntas forman parte integrante de estos estados financieros.

| | Nota | Global Subordinated Bond | | Pioneer Global High Yield Bond | |
|--|-------|--------------------------|----------------------|--------------------------------|---------------------|
| | | 30/06/2022 EUR | 30/06/2021 EUR | 30/06/2022 EUR | 30/06/2021 EUR |
| Ingresos | | 57,547,264 | 50,104,073 | 26,120,203 | 29,194,114 |
| Dividendos netos | 2 | - | - | 67,808 | - |
| Intereses sobre bonos | 2 | 52,809,714 | 48,157,318 | 22,698,374 | 27,885,896 |
| Intereses bancarios | 2 | 8,645 | 104,969 | 700 | 115,460 |
| Intereses percibidos por contratos de recompra directa/inversa | | - | 9,505 | - | - |
| Intereses recibidos sobre swaps | | 4,712,357 | 1,831,520 | 3,307,101 | 814,014 |
| Otros ingresos | 7, 15 | 16,548 | 761 | 46,220 | 378,744 |
| Gastos | | 20,785,771 | 14,533,920 | 11,448,327 | 9,023,064 |
| Comisiones de gestión | 4 | 9,300,425 | 7,971,333 | 4,525,987 | 5,455,651 |
| Comisiones de rentabilidad | 5 | 160,991 | 51,906 | 1,463,635 | 1,196,086 |
| Comisiones de administración | 4 | 1,787,430 | 1,464,908 | 692,151 | 847,832 |
| Taxe d'abonnement | 6 | 337,314 | 270,243 | 158,411 | 199,357 |
| Comisiones de distribución | 4 | 95,568 | 4,206 | 69,870 | 70,799 |
| Comisiones de intermediación u operación | | 241,792 | 281,840 | 50,722 | 55,980 |
| Comisiones de recepción y transmisión de solicitudes | 23 | 479,236 | 472,531 | - | - |
| Intereses bancarios y gastos similares | | 760,456 | 648,268 | 23,439 | 13,688 |
| Intereses abonados sobre swaps | | 7,586,022 | 3,260,129 | 4,464,112 | 1,175,095 |
| Intereses abonados por contratos de recompra directa/inversa | | 36,482 | 39,863 | - | - |
| Otros gastos | 8, 15 | 55 | 68,693 | - | 8,576 |
| Ganancia/(pérdida) neta materializada de inversiones | | 36,761,493 | 35,570,153 | 14,671,876 | 20,171,050 |
| Ganancia/(pérdida) neta materializada sobre títulos vendidos | 2 | 4,837,810 | 10,066,074 | 8,625,466 | -20,665,781 |
| Ganancia/(pérdida) neta materializada sobre opciones | | -371,888 | -1,245,216 | - | - |
| Ganancia/(pérdida) neta materializada sobre contratos de divisas a plazo | | -59,257,244 | 22,484,493 | -5,498,504 | 11,462,449 |
| Ganancia/(pérdida) neta materializada sobre futuros financieros | | 11,713,251 | 27,290 | - | - |
| Ganancia/(pérdida) neta materializada sobre swaps y CFD | | -8,870,106 | 11,059,286 | -1,133,595 | -959,550 |
| Ganancia/(pérdida) neta materializada sobre cambio de divisas | | 7,565,060 | 2,291,242 | 541,359 | -1,190,436 |
| Ganancia/(pérdida) neta materializada | | -7,621,624 | 80,253,322 | 17,206,602 | 8,817,732 |
| Variación neta de la plusvalía/(minusvalía) latente sobre inversiones y deudas derivadas de pactos de recompra inversa | | -203,121,671 | 88,902,817 | -41,751,720 | 54,155,444 |
| Variación neta de la plusvalía/(minusvalía) latente sobre opciones | | - | -83,674 | 748,377 | -120,644 |
| Variación neta de la plusvalía/(minusvalía) latente sobre contratos de divisas a plazo | | 4,859,057 | -17,771,489 | 604,409 | -1,203,168 |
| Variación neta de la plusvalía/(minusvalía) latente sobre futuros financieros | | -303,723 | 14,335 | - | - |
| Variación neta de la plusvalía/(minusvalía) latente sobre swaps y CFD | | 12,132,691 | -10,214,910 | 5,136,474 | 691,995 |
| Resultado de las operaciones | | -194,055,270 | 141,100,401 | -18,055,858 | 62,341,359 |
| Dividendos abonados | 26 | -12,941,971 | -9,832,133 | -18,993,513 | -26,178,673 |
| Suscripciones | | 537,979,007 | 884,291,106 | 52,912,512 | 48,097,033 |
| Reembolsos | | -825,658,708 | -607,426,449 | -129,821,584 | -211,379,332 |
| Incremento/(disminución) del patrimonio neto | | -494,676,942 | 408,132,925 | -113,958,443 | -127,119,613 |
| Revaloración del patrimonio neto consolidado | | - | - | - | - |
| Patrimonio neto al inicio del ejercicio | | 1,426,224,027 | 1,018,091,102 | 412,207,337 | 539,326,950 |
| Patrimonio neto al cierre del ejercicio | | 931,547,085 | 1,426,224,027 | 298,248,894 | 412,207,337 |

* Este Subfondo ha cambiado de denominación, véase más información en la Nota 1.

Las notas adjuntas forman parte integrante de estos estados financieros.

| Pioneer Global High Yield ESG Improvers Bond | | Pioneer US High Yield Bond | | European Subordinated Bond ESG* | | Global Aggregate Bond | |
|--|-------------------|----------------------------|---------------------|---------------------------------|--------------------|-----------------------|-----------------------|
| 30/06/2022 USD | 30/06/2021 USD | 30/06/2022 EUR | 30/06/2021 EUR | 30/06/2022 EUR | 30/06/2021 EUR | 30/06/2022 USD | 30/06/2021 USD |
| 1,352,224 | 234,290 | 37,784,835 | 46,831,845 | 33,381,258 | 10,945,741 | 128,442,776 | 162,198,347 |
| - | - | - | 11,168 | - | - | - | - |
| 1,352,170 | 234,284 | 33,039,589 | 44,806,413 | 32,337,140 | 10,348,704 | 112,791,080 | 153,876,028 |
| 54 | - | 1,373 | 142,541 | 16,691 | 125,843 | 276,495 | 31,984 |
| - | - | - | - | - | - | 6,451,076 | 6,385,893 |
| - | - | 4,680,772 | 1,868,024 | 1,027,427 | 471,194 | 8,919,514 | 1,890,361 |
| - | 6 | 63,101 | 3,699 | - | - | 4,611 | 14,081 |
| 112,117 | 20,482 | 15,273,065 | 14,082,017 | 10,950,971 | 4,293,078 | 74,088,601 | 75,744,933 |
| 86,451 | 16,739 | 6,016,435 | 7,872,868 | 5,216,438 | 1,502,069 | 19,096,880 | 29,050,037 |
| - | - | 622,865 | 568,317 | 439,818 | 859,821 | 7,965,169 | 6,703,523 |
| 16,869 | 2,923 | 949,146 | 1,263,384 | 992,237 | 281,644 | 5,114,757 | 7,606,568 |
| 2,569 | 647 | 203,803 | 269,279 | 156,454 | 55,965 | 970,893 | 1,447,412 |
| - | - | 420,103 | 1,136,620 | 6,001 | 6,342 | 1,185,819 | 1,704,604 |
| 5,907 | - | 41,823 | 60,279 | 1,780,879 | 272,628 | 3,206,202 | 3,322,046 |
| - | - | - | - | 915,868 | 588,138 | 3,291,002 | 5,062,525 |
| 321 | 173 | 22,497 | 15,264 | 311,853 | 213,117 | 1,310,991 | 6,001,974 |
| - | - | 6,996,393 | 2,840,046 | 1,131,111 | 513,354 | 31,487,592 | 14,513,265 |
| - | - | - | - | - | - | 434,362 | 330,285 |
| - | - | - | 55,960 | 312 | - | 24,934 | 2,694 |
| 1,240,107 | 213,808 | 22,511,770 | 32,749,828 | 22,430,287 | 6,652,663 | 54,354,175 | 86,453,414 |
| -271,291 | -968 | 15,092,871 | -23,752,014 | -30,390,065 | 743,480 | -26,453,928 | 185,407,922 |
| - | - | - | - | 8,933,217 | 383,852 | 5,054,741 | 4,554,575 |
| -211,385 | 8,885 | -20,389,333 | 36,769,160 | -17,968,652 | 2,167,895 | 4,526,214 | 18,125,512 |
| - | - | - | -322,721 | 42,571,407 | 988,754 | 155,555,358 | 39,845,170 |
| - | - | -3,763,177 | -2,246,310 | -930,454 | 6,125 | 53,260,620 | -3,734,168 |
| -32,440 | -1,112 | 2,138,861 | -2,488,470 | 637,398 | -83,841 | -39,403,566 | -15,586,316 |
| 724,991 | 220,613 | 15,590,992 | 40,709,473 | 25,283,138 | 10,858,928 | 206,893,614 | 315,066,109 |
| -4,767,583 | 182,532 | -35,614,021 | 66,688,232 | -126,690,428 | 12,875,433 | -920,309,169 | -9,207,716 |
| - | - | - | - | 3,240,876 | - | 933,441 | 29,039,580 |
| 114,075 | -105,749 | 2,904,782 | -3,791,904 | 2,041,151 | -2,163,190 | 10,903,605 | 92,502,972 |
| - | - | - | - | 481,041 | -378,138 | 45,235,728 | 808,395 |
| - | - | 6,644,961 | 1,857,003 | - | - | 45,228,530 | -37,174,176 |
| -3,928,517 | 297,396 | -10,473,286 | 105,462,804 | -95,644,222 | 21,193,033 | -611,114,251 | 391,035,164 |
| -152,807 | -30,842 | -28,512,662 | -41,507,810 | -1,325,476 | -124,311 | -36,148,717 | -23,421,113 |
| 3,204,409 | 25,080,397 | 165,971,005 | 281,197,320 | 713,462,853 | 859,556,704 | 617,534,196 | 1,889,815,799 |
| -3,087,579 | -4,112 | -307,449,990 | -676,476,132 | -624,995,465 | -121,784,087 | -1,362,525,554 | -3,770,140,287 |
| -3,964,494 | 25,342,839 | -180,464,933 | -331,323,818 | -8,502,310 | 758,841,339 | -1,392,254,326 | -1,512,710,437 |
| - | - | - | - | - | - | - | - |
| 25,342,839 | - | 661,626,170 | 992,949,988 | 867,616,190 | 108,774,851 | 4,384,530,253 | 5,897,240,690 |
| 21,378,345 | 25,342,839 | 481,161,237 | 661,626,170 | 859,113,880 | 867,616,190 | 2,992,275,927 | 4,384,530,253 |

Las notas adjuntas forman parte integrante de estos estados financieros.

| | Nota | Global Bond | | Global Corporate Bond | |
|--|-------|--------------------|--------------------|-----------------------|----------------------|
| | | 30/06/2022 USD | 30/06/2021 USD | 30/06/2022 USD | 30/06/2021 USD |
| Ingresos | | 4,111,244 | 7,264,337 | 24,460,928 | 29,036,745 |
| Dividendos netos | 2 | - | - | - | - |
| Intereses sobre bonos | 2 | 3,906,604 | 6,694,162 | 21,991,103 | 27,625,134 |
| Intereses bancarios | 2 | 8,069 | 4,817 | 11,247 | 70,938 |
| Intereses percibidos por contratos de recompra directa/inversa | | 108,329 | 187,507 | 75,177 | 55,674 |
| Intereses recibidos sobre swaps | | 88,145 | 376,033 | 2,220,695 | 1,284,999 |
| Otros ingresos | 7, 15 | 97 | 1,818 | 162,706 | - |
| Gastos | | 3,670,374 | 5,283,681 | 9,594,497 | 8,511,047 |
| Comisiones de gestión | 4 | 1,151,142 | 1,458,425 | 2,521,932 | 3,501,719 |
| Comisiones de rentabilidad | 5 | 361,133 | 1,283,646 | 110,393 | 274,911 |
| Comisiones de administración | 4 | 297,387 | 521,131 | 766,883 | 993,277 |
| Taxe d'abonnement | 6 | 63,349 | 89,052 | 105,169 | 144,885 |
| Comisiones de distribución | 4 | 41,792 | 65,838 | 51,916 | 70,250 |
| Comisiones de intermediación u operación | | 177,048 | 194,902 | 361,722 | 337,587 |
| Comisiones de recepción y transmisión de solicitudes | 23 | 99,751 | 294,620 | 705,955 | 947,364 |
| Intereses bancarios y gastos similares | | 42,914 | 158,533 | 203,140 | 212,822 |
| Intereses abonados sobre swaps | | 1,433,394 | 1,215,985 | 4,735,556 | 1,943,207 |
| Intereses abonados por contratos de recompra directa/inversa | | 2,152 | 259 | 31,610 | 85,025 |
| Otros gastos | 8, 15 | 312 | 1,290 | 221 | - |
| Ganancia/(pérdida) neta materializada de inversiones | | 440,870 | 1,980,656 | 14,866,431 | 20,525,698 |
| Ganancia/(pérdida) neta materializada sobre títulos vendidos | 2 | -4,153,764 | 19,155,101 | -26,123,537 | 45,860,364 |
| Ganancia/(pérdida) neta materializada sobre opciones | | 570,031 | 1,539,173 | 53,219 | -964,496 |
| Ganancia/(pérdida) neta materializada sobre contratos de divisas a plazo | | 1,553,026 | -1,444,426 | -20,747,670 | 6,640,510 |
| Ganancia/(pérdida) neta materializada sobre futuros financieros | | 4,348,045 | -2,837,850 | -914,930 | -5,711,111 |
| Ganancia/(pérdida) neta materializada sobre swaps y CFD | | 1,918,707 | 643,304 | 337,618 | 3,903,871 |
| Ganancia/(pérdida) neta materializada sobre cambio de divisas | | -2,401,713 | 288,368 | -7,276,716 | -2,195,023 |
| Ganancia/(pérdida) neta materializada | | 2,275,202 | 19,324,326 | -39,805,585 | 68,059,813 |
| Variación neta de la plusvalía/(minusvalía) latente sobre inversiones y deudas derivadas de pactos de recompra inversa | | -35,217,879 | -4,425,939 | -151,211,541 | 7,184,437 |
| Variación neta de la plusvalía/(minusvalía) latente sobre opciones | | 35,739 | 238,162 | - | -38,750 |
| Variación neta de la plusvalía/(minusvalía) latente sobre contratos de divisas a plazo | | 308,266 | 3,448,742 | 6,451,857 | 4,074,709 |
| Variación neta de la plusvalía/(minusvalía) latente sobre futuros financieros | | 1,735,277 | 535,663 | -2,781,040 | 2,284,807 |
| Variación neta de la plusvalía/(minusvalía) latente sobre swaps y CFD | | 2,907,953 | -2,203,460 | 3,715,635 | -4,903,336 |
| Resultado de las operaciones | | -27,955,442 | 16,917,494 | -183,630,674 | 76,661,680 |
| Dividendos abonados | 26 | -642,495 | -1,232,111 | -4,313,717 | -8,551,692 |
| Suscripciones | | 19,325,654 | 99,346,837 | 204,954,057 | 555,968,771 |
| Reembolsos | | -44,472,536 | -198,518,951 | -342,622,086 | -488,584,760 |
| Incremento/(disminución) del patrimonio neto | | -53,744,819 | -83,486,731 | -325,612,420 | 135,493,999 |
| Revaloración del patrimonio neto consolidado | | - | - | - | - |
| Patrimonio neto al inicio del ejercicio | | 181,623,383 | 265,110,114 | 1,026,657,656 | 891,163,657 |
| Patrimonio neto al cierre del ejercicio | | 127,878,564 | 181,623,383 | 701,045,236 | 1,026,657,656 |

Las notas adjuntas forman parte integrante de estos estados financieros.

| Global Corporate ESG Improvers Bond | | Global High Yield Bond | | Global Inflation Bond | | Global Total Return Bond | |
|-------------------------------------|-------------------|------------------------|--------------------|-----------------------|--------------------|--------------------------|--------------------|
| 30/06/2022 USD | 30/06/2021 USD | 30/06/2022 USD | 30/06/2021 USD | 30/06/2022 EUR | 30/06/2021 EUR | 30/06/2022 EUR | 30/06/2021 EUR |
| 1,963,355 | 299,077 | 18,801,321 | 16,276,544 | 1,421,050 | 1,456,955 | 3,450,921 | 5,795,086 |
| - | - | - | - | - | - | 2,577,576 | 5,795,086 |
| 1,907,705 | 299,077 | 15,754,041 | 15,742,040 | 1,066,375 | 722,547 | - | - |
| 630 | - | 854 | 136,941 | 1,233 | 1,605 | - | - |
| - | - | - | - | 22,201 | 30,564 | - | - |
| 55,020 | - | 3,018,277 | 397,563 | 330,438 | 695,335 | - | - |
| - | - | 28,149 | - | 803 | 6,904 | 873,345 | - |
| 537,382 | 77,143 | 5,880,035 | 3,010,643 | 2,180,969 | 1,064,352 | 1,541,580 | 2,392,961 |
| 250,895 | 38,838 | 1,040,562 | 1,283,840 | 735,336 | 452,999 | 715,510 | 1,094,374 |
| - | - | 433,238 | 261,110 | 36,405 | 20,361 | 573,130 | 904,625 |
| 56,473 | 7,781 | 399,294 | 410,698 | 242,756 | 166,871 | 52,712 | 80,649 |
| 7,748 | 1,630 | 48,798 | 58,471 | 46,737 | 35,185 | 40,807 | 63,697 |
| - | - | 109,373 | 131,268 | 42,822 | 42,338 | 159,035 | 249,094 |
| 27,352 | 1,627 | 90,889 | 87,491 | 826,427 | 96,010 | 28 | - |
| 82,447 | 26,061 | - | - | 170,314 | 204,020 | - | - |
| 9,246 | 1,206 | 3,779 | 4,161 | 55,659 | 33,734 | 358 | 522 |
| 103,202 | - | 3,754,102 | 772,170 | 22,423 | 10,112 | - | - |
| - | - | - | - | 2,014 | 431 | - | - |
| 19 | - | - | 1,434 | 76 | 2,291 | - | - |
| 1,425,973 | 221,934 | 12,921,286 | 13,265,901 | -759,919 | 392,603 | 1,909,341 | 3,402,125 |
| -4,197,200 | 60,398 | 150,652 | 2,752,408 | 891,720 | 11,168,077 | -1,186,731 | -2,148,820 |
| - | - | - | - | 362,445 | -292,920 | - | - |
| 1,617,429 | -46,156 | -16,914,824 | 13,305,988 | -5,442,000 | -2,065,018 | - | - |
| -25,983 | -60,331 | - | - | 8,171,742 | -922,721 | - | - |
| 84,344 | - | 203,499 | 2,755,373 | -1,149,757 | -919,096 | - | - |
| -407,959 | -329,448 | -41,495 | 234,264 | -203,275 | 1,132,937 | - | - |
| -1,503,396 | -153,603 | -3,680,882 | 32,313,934 | 1,870,956 | 8,493,862 | 722,610 | 1,253,305 |
| -13,001,754 | 77,105 | -58,217,526 | 28,404,546 | -16,457,992 | -7,289,131 | -7,012,426 | 1,962,660 |
| - | - | - | - | 170,020 | 12,000 | - | - |
| -212,922 | 624,623 | -109,854 | -1,627,331 | 12,909 | -211,247 | - | - |
| -138,347 | 32,320 | - | - | 353,616 | 1,822,225 | - | - |
| 113,595 | - | 3,819,778 | -1,922,989 | -3,281,213 | 757,464 | - | - |
| -14,742,824 | 580,445 | -58,188,484 | 57,168,160 | -17,331,704 | 3,585,173 | -6,289,816 | 3,215,965 |
| - | - | -3,222,195 | -2,838,411 | -483 | -382 | -710,544 | -1,743,026 |
| 31,653,437 | 63,620,903 | 80,843,714 | 164,252,796 | 153,559,096 | 179,806,278 | 946,663 | 1,198,058 |
| -8,871,481 | -5,377 | -95,892,519 | -140,209,651 | -203,410,325 | -93,255,424 | -39,890,255 | -59,140,377 |
| 8,039,132 | 64,195,971 | -76,459,484 | 78,372,894 | -67,183,416 | 90,135,645 | -45,943,952 | -56,469,380 |
| - | - | - | - | - | - | - | - |
| 64,195,971 | - | 307,213,065 | 228,840,171 | 217,429,389 | 127,293,744 | 108,394,155 | 164,863,535 |
| 72,235,103 | 64,195,971 | 230,753,581 | 307,213,065 | 150,245,973 | 217,429,389 | 62,450,203 | 108,394,155 |

Las notas adjuntas forman parte integrante de estos estados financieros.

| | Nota | Impact Green Bonds* | | Optimal Yield | |
|--|-------|---------------------|-------------------|---------------------|---------------------|
| | | 30/06/2022 EUR | 30/06/2021 EUR | 30/06/2022 EUR | 30/06/2021 EUR |
| Ingresos | | 74 | - | 19,269,638 | 22,886,299 |
| Dividendos netos | 2 | 74 | - | - | - |
| Intereses sobre bonos | 2 | - | - | 18,781,216 | 22,396,174 |
| Intereses bancarios | 2 | - | - | 1,662 | 43,751 |
| Intereses percibidos por contratos de recompra directa/inversa | | - | - | 32,256 | 42,356 |
| Intereses recibidos sobre swaps | | - | - | 269,311 | 404,009 |
| Otros ingresos | 7, 15 | - | - | 185,193 | 9 |
| Gastos | | 23,500 | - | 6,172,919 | 8,588,743 |
| Comisiones de gestión | 4 | 11,911 | - | 4,346,544 | 5,550,250 |
| Comisiones de rentabilidad | 5 | - | - | 24,218 | 185,163 |
| Comisiones de administración | 4 | 5,518 | - | 721,797 | 927,368 |
| Taxe d'abonnement | 6 | 1,419 | - | 138,675 | 175,707 |
| Comisiones de distribución | 4 | - | - | 7,938 | 6,287 |
| Comisiones de intermediación u operación | | 4,570 | - | 17,240 | 38,243 |
| Comisiones de recepción y transmisión de solicitudes | 23 | - | - | 115,145 | 74,780 |
| Intereses bancarios y gastos similares | | 82 | - | 113,259 | 741,194 |
| Intereses abonados sobre swaps | | - | - | 684,065 | 886,319 |
| Intereses abonados por contratos de recompra directa/inversa | | - | - | - | 14 |
| Otros gastos | 8, 15 | - | - | 4,038 | 3,418 |
| Ganancia/(pérdida) neta materializada de inversiones | | -23,426 | - | 13,096,719 | 14,297,556 |
| Ganancia/(pérdida) neta materializada sobre títulos vendidos | 2 | -252,323 | - | -2,533,543 | -2,589,368 |
| Ganancia/(pérdida) neta materializada sobre opciones | | - | - | - | - |
| Ganancia/(pérdida) neta materializada sobre contratos de divisas a plazo | | -3,007,307 | - | -14,937,888 | 5,832,132 |
| Ganancia/(pérdida) neta materializada sobre futuros financieros | | - | - | 6,142,491 | 149,289 |
| Ganancia/(pérdida) neta materializada sobre swaps y CFD | | - | - | 941,261 | -3,142,839 |
| Ganancia/(pérdida) neta materializada sobre cambio de divisas | | 36 | - | 1,142,599 | 555,650 |
| Ganancia/(pérdida) neta materializada | | -3,283,020 | - | 3,851,639 | 15,102,420 |
| Variación neta de la plusvalía/(minusvalía) latente sobre inversiones y deudas derivadas de pactos de recompra inversa | | -3,479,385 | - | -73,694,128 | 35,107,288 |
| Variación neta de la plusvalía/(minusvalía) latente sobre opciones | | - | - | - | - |
| Variación neta de la plusvalía/(minusvalía) latente sobre contratos de divisas a plazo | | 95,352 | - | 1,278,838 | -3,631,864 |
| Variación neta de la plusvalía/(minusvalía) latente sobre futuros financieros | | - | - | 793,643 | 352,624 |
| Variación neta de la plusvalía/(minusvalía) latente sobre swaps y CFD | | - | - | 2,524,005 | 2,934,022 |
| Resultado de las operaciones | | -6,667,053 | - | -65,246,003 | 49,864,490 |
| Dividendos abonados | 26 | - | - | -3,268,506 | -5,114,341 |
| Suscripciones | | 31,673,469 | - | 105,152,203 | 79,687,454 |
| Reembolsos | | -3,356 | - | -236,474,300 | -276,311,568 |
| Incremento/(disminución) del patrimonio neto | | 25,003,060 | - | -199,836,606 | -151,873,965 |
| Revaloración del patrimonio neto consolidado | | - | - | - | - |
| Patrimonio neto al inicio del ejercicio | | - | - | 521,986,349 | 673,860,314 |
| Patrimonio neto al cierre del ejercicio | | 25,003,060 | - | 322,149,743 | 521,986,349 |

* Este Subfondo ha sido lanzado, véase más información en la Nota 1.

Las notas adjuntas forman parte integrante de estos estados financieros.

| Optimal Yield Short Term | | Pioneer Strategic Income | | Pioneer US Bond | | Pioneer US Corporate Bond | |
|--------------------------|---------------------|--------------------------|----------------------|----------------------|----------------------|---------------------------|---------------------|
| 30/06/2022 EUR | 30/06/2021 EUR | 30/06/2022 EUR | 30/06/2021 EUR | 30/06/2022 EUR | 30/06/2021 EUR | 30/06/2022 USD | 30/06/2021 USD |
| 21,455,070 | 25,593,527 | 170,683,879 | 137,220,383 | 81,272,431 | 65,813,093 | 12,983,898 | 17,327,672 |
| - | 1,972 | 2,168,484 | 1,920,350 | 1,062,074 | 909,645 | - | - |
| 18,292,452 | 22,342,914 | 107,610,697 | 123,424,735 | 48,423,514 | 58,236,998 | 11,575,740 | 14,862,213 |
| - | 448,840 | 181,094 | 1,842,636 | 68,636 | 1,350,942 | 2,227 | 2,381 |
| 28,480 | 58,783 | - | - | 5,768 | - | - | - |
| 2,717,922 | 2,741,018 | 60,723,591 | 9,274,824 | 31,712,428 | 5,060,058 | 1,405,931 | 2,463,078 |
| 416,216 | - | 13 | 757,838 | 11 | 255,450 | - | - |
| 5,579,216 | 9,151,521 | 110,225,522 | 65,245,800 | 54,008,550 | 26,391,994 | 3,940,783 | 7,416,948 |
| 3,830,337 | 5,570,905 | 28,301,647 | 33,977,857 | 11,031,319 | 12,893,587 | 1,301,479 | 1,495,088 |
| 80,324 | 359,054 | 1,381,556 | 6,785,115 | 349,705 | 2,803,024 | 211,862 | 2,336,948 |
| 812,515 | 1,183,725 | 4,696,601 | 5,611,634 | 2,572,278 | 3,047,611 | 353,250 | 439,127 |
| 184,580 | 271,975 | 1,080,763 | 1,336,392 | 512,195 | 621,091 | 39,034 | 50,427 |
| 114,756 | 146,197 | 8,923,285 | 10,657,237 | 2,727,026 | 3,061,868 | 15,930 | 22,207 |
| 20,806 | 143,212 | 275,954 | 251,723 | 240,030 | 233,224 | 90,386 | 111,385 |
| 95,312 | 298,562 | - | - | - | - | - | - |
| 117,980 | 397,233 | 178,967 | 190,364 | 87,073 | 47,447 | 1,419 | 130,535 |
| 313,134 | 774,088 | 65,351,888 | 6,435,392 | 36,460,845 | 3,684,142 | 1,914,611 | 2,827,028 |
| - | - | - | - | - | - | - | - |
| 9,472 | 6,570 | 34,861 | 86 | 28,079 | - | 12,812 | 4,203 |
| 15,875,854 | 16,442,006 | 60,458,357 | 71,974,583 | 27,263,881 | 39,421,099 | 9,043,115 | 9,910,724 |
| -8,328,447 | -11,185,602 | 115,694,721 | -32,536,133 | 91,370,428 | -57,420,313 | 1,098,805 | 18,717,244 |
| - | - | - | -25,754 | - | - | - | - |
| -19,480,895 | 13,956,454 | -125,691,002 | 185,750,180 | -37,947,533 | 44,334,760 | -16,784,641 | 7,536,713 |
| 2,591,347 | 2,331,717 | 6,342,925 | 2,946,768 | -26,293,153 | -6,017,789 | 290,467 | 688,416 |
| -623,144 | -345,584 | 25,439,007 | 5,430,521 | 13,300,333 | 2,839,181 | 313,355 | 68,007 |
| 1,366,108 | 1,457,855 | -34,003,582 | -7,934,130 | -40,269,384 | -3,983,790 | -11,138 | 93,655 |
| -8,599,177 | 22,656,846 | 48,240,426 | 225,606,035 | 27,424,572 | 19,173,148 | -6,050,037 | 37,014,759 |
| -59,724,184 | 27,591,067 | -136,514,264 | 37,778,203 | -25,638,489 | -13,337,152 | -67,524,163 | -5,000,395 |
| - | - | 2,513,247 | -390,031 | - | - | - | - |
| 3,131,881 | -6,192,347 | 12,879,212 | -28,015,756 | 3,130,232 | -4,617,373 | 735,261 | -2,705,916 |
| 798,213 | -719,328 | -420,697 | 5,310,587 | -1,782,653 | 2,000,128 | -140,963 | 812,878 |
| -4,480,033 | 4,095,883 | 3,221,321 | 6,784,419 | 5,413,997 | 2,067,492 | 611,168 | -403,397 |
| -68,873,300 | 47,432,121 | -70,080,755 | 247,073,457 | 8,547,659 | 5,286,243 | -72,368,734 | 29,717,929 |
| -3,860,693 | -5,734,338 | -114,087,797 | -141,879,580 | -14,943,160 | -17,269,948 | -1,268,709 | -444,500 |
| 69,759,919 | 58,499,578 | 462,462,993 | 1,418,344,608 | 996,170,980 | 1,017,785,706 | 117,764,593 | 292,826,946 |
| -221,841,740 | -296,987,691 | -972,817,430 | -1,677,639,417 | -1,167,422,074 | -1,321,275,849 | -78,564,252 | -433,868,445 |
| -224,815,814 | -196,790,330 | -694,522,989 | -154,100,932 | -177,646,595 | -315,473,848 | -34,437,102 | -111,768,070 |
| - | - | - | - | - | - | - | - |
| 516,261,358 | 713,051,688 | 2,867,834,841 | 3,021,935,773 | 1,791,895,079 | 2,107,368,927 | 350,675,488 | 462,443,558 |
| 291,445,544 | 516,261,358 | 2,173,311,852 | 2,867,834,841 | 1,614,248,484 | 1,791,895,079 | 316,238,386 | 350,675,488 |

Las notas adjuntas forman parte integrante de estos estados financieros.

| | Nota | Pioneer US Short Term Bond | | Emerging Markets Blended Bond | |
|--|-------|----------------------------|---------------------|-------------------------------|----------------------|
| | | 30/06/2022 EUR | 30/06/2021 EUR | 30/06/2022 EUR | 30/06/2021 EUR |
| Ingresos | | 5,116,540 | 5,771,373 | 234,898,274 | 182,744,905 |
| Dividendos netos | 2 | - | - | - | - |
| Intereses sobre bonos | 2 | 5,115,105 | 5,768,165 | 111,361,083 | 103,629,136 |
| Intereses bancarios | 2 | 760 | 26 | 343,918 | 269,464 |
| Intereses percibidos por contratos de recompra directa/inversa | | 428 | - | 8,954 | 11,571 |
| Intereses recibidos sobre swaps | | - | - | 123,184,300 | 78,834,734 |
| Otros ingresos | 7, 15 | 247 | 3,182 | 19 | - |
| Gastos | | 2,647,448 | 2,943,517 | 194,934,610 | 111,463,435 |
| Comisiones de gestión | 4 | 1,787,898 | 2,032,961 | 14,342,355 | 17,370,722 |
| Comisiones de rentabilidad | 5 | 35 | 246 | 1,903,370 | 4,997,252 |
| Comisiones de administración | 4 | 495,264 | 557,676 | 4,696,237 | 5,209,737 |
| Taxe d'abonnement | 6 | 110,452 | 117,303 | 599,885 | 718,763 |
| Comisiones de distribución | 4 | 198,696 | 176,345 | 1,204,089 | 1,949,757 |
| Comisiones de intermediación u operación | | 53,387 | 58,397 | 2,393,670 | 2,361,902 |
| Comisiones de recepción y transmisión de solicitudes | 23 | - | - | 1,826,410 | 1,901,255 |
| Intereses bancarios y gastos similares | | 1,716 | 589 | 1,984,938 | 2,603,205 |
| Intereses abonados sobre swaps | | - | - | 165,634,633 | 74,198,697 |
| Intereses abonados por contratos de recompra directa/inversa | | - | - | 69,461 | - |
| Otros gastos | 8, 15 | - | - | 279,562 | 152,145 |
| Ganancia/(pérdida) neta materializada de inversiones | | 2,469,092 | 2,827,856 | 39,963,664 | 71,281,470 |
| Ganancia/(pérdida) neta materializada sobre títulos vendidos | 2 | 3,392,968 | -15,504,230 | -107,016,121 | -8,130,843 |
| Ganancia/(pérdida) neta materializada sobre opciones | | - | - | -1,581,169 | -7,389,723 |
| Ganancia/(pérdida) neta materializada sobre contratos de divisas a plazo | | - | - | -74,972,693 | 155,849,177 |
| Ganancia/(pérdida) neta materializada sobre futuros financieros | | 221,119 | - | 137,603,874 | 4,052,039 |
| Ganancia/(pérdida) neta materializada sobre swaps y CFD | | - | - | 23,412,529 | 18,362,082 |
| Ganancia/(pérdida) neta materializada sobre cambio de divisas | | 1,274,080 | 160,940 | 11,959,874 | -3,773,919 |
| Ganancia/(pérdida) neta materializada | | 7,357,259 | -12,515,434 | 29,369,958 | 230,250,283 |
| Variación neta de la plusvalía/(minusvalía) latente sobre inversiones y deudas derivadas de pactos de recompra inversa | | 27,537,522 | -2,758,661 | -312,310,000 | 24,052,950 |
| Variación neta de la plusvalía/(minusvalía) latente sobre opciones | | - | - | 2,284,516 | 2,714,635 |
| Variación neta de la plusvalía/(minusvalía) latente sobre contratos de divisas a plazo | | - | - | -48,068,480 | -21,013,723 |
| Variación neta de la plusvalía/(minusvalía) latente sobre futuros financieros | | 27,866 | - | 11,095,015 | -4,507,216 |
| Variación neta de la plusvalía/(minusvalía) latente sobre swaps y CFD | | - | - | 10,902,988 | -32,312,763 |
| Resultado de las operaciones | | 34,922,647 | -15,274,095 | -306,726,003 | 199,184,166 |
| Dividendos abonados | 26 | -38,573 | -226,893 | -17,245,953 | -29,100,644 |
| Suscripciones | | 171,746,348 | 154,469,906 | 413,332,299 | 1,109,789,898 |
| Reembolsos | | -207,591,190 | -258,686,082 | -716,227,833 | -718,071,186 |
| Incremento/(disminución) del patrimonio neto | | -960,768 | -119,717,164 | -626,867,490 | 561,802,234 |
| Revaloración del patrimonio neto consolidado | | - | - | - | - |
| Patrimonio neto al inicio del ejercicio | | 305,466,383 | 425,183,547 | 2,954,221,921 | 2,392,419,687 |
| Patrimonio neto al cierre del ejercicio | | 304,505,615 | 305,466,383 | 2,327,354,431 | 2,954,221,921 |

Las notas adjuntas forman parte integrante de estos estados financieros.

| Emerging Markets Bond | | Emerging Markets Corporate Bond | | Emerging Markets Green Bond | | Emerging Markets Corporate High Yield Bond | |
|-----------------------|----------------------|---------------------------------|--------------------|-----------------------------|--------------------|--|-------------------|
| 30/06/2022 EUR | 30/06/2021 EUR | 30/06/2022 USD | 30/06/2021 USD | 30/06/2022 USD | 30/06/2021 USD | 30/06/2022 EUR | 30/06/2021 EUR |
| 222,643,914 | 300,951,291 | 35,140,027 | 37,732,880 | 23,951,709 | 5,050,369 | 3,509,469 | 3,777,262 |
| 724,510 | 555,449 | - | - | - | - | - | - |
| 211,312,094 | 292,059,488 | 34,869,356 | 37,475,277 | 23,218,945 | 5,042,064 | 3,433,168 | 3,745,358 |
| 149,327 | 1,159,893 | 4,744 | 52,299 | 6,888 | 2,740 | 4,813 | 6,470 |
| 48,176 | 22,653 | 45,653 | 24,479 | - | - | - | - |
| 10,387,912 | 6,831,117 | 220,244 | 180,825 | - | - | 29,883 | 25,328 |
| 21,895 | 322,691 | 30 | - | 725,876 | 5,565 | 41,605 | 106 |
| 82,918,676 | 111,182,149 | 4,412,183 | 4,949,560 | 5,953,770 | 2,163,339 | 788,542 | 924,342 |
| 42,191,101 | 55,270,495 | 2,896,377 | 3,191,833 | 3,713,847 | 1,037,520 | 518,860 | 602,527 |
| 8,364,472 | 16,910,944 | 27,823 | 57,489 | 179,193 | 601,117 | 1,990 | 52,904 |
| 7,483,147 | 10,038,443 | 1,000,973 | 1,111,627 | 1,123,442 | 270,631 | 121,669 | 137,360 |
| 1,350,636 | 1,891,108 | 90,057 | 116,712 | 239,281 | 48,093 | 17,439 | 21,079 |
| 7,154,414 | 13,855,067 | 35,115 | 41,814 | 208,595 | 59,640 | 14,880 | 14,993 |
| 867,774 | 1,399,373 | 68,269 | 60,662 | 15,726 | 7,604 | 17,010 | 24,756 |
| 2,498,999 | 3,238,828 | 162,911 | 246,339 | 231,457 | 131,619 | 63,559 | 51,108 |
| 858,417 | 1,483,660 | 54,528 | 81,431 | 116,068 | 7,115 | 11,041 | 8,538 |
| 12,109,538 | 7,087,090 | 75,894 | 41,653 | 126,161 | - | 21,953 | 11,077 |
| - | - | - | - | - | - | - | - |
| 40,178 | 7,141 | 236 | - | - | - | 141 | - |
| 139,725,238 | 189,769,142 | 30,727,844 | 32,783,320 | 17,997,939 | 2,887,030 | 2,720,927 | 2,852,920 |
| -190,784,049 | -167,303,606 | -28,639,077 | 10,307,468 | -52,667,841 | 278,412 | -406,777 | 1,129,442 |
| 5,762,353 | 2,475,531 | - | - | - | - | - | - |
| -170,748,401 | 448,725,425 | -24,372,895 | 13,275,747 | -40,697,568 | 2,276,471 | 806,325 | -356,858 |
| 76,355,204 | 34,046,804 | 7,674,747 | -169,087 | 3,364,338 | -202,939 | 952,188 | -64,156 |
| 8,912,277 | -22,484,741 | 3,078,955 | 25,124 | 7,012,334 | - | -146,555 | 421,999 |
| 9,180,694 | -29,632,724 | -1,027,390 | -130,776 | -1,955,888 | 179,014 | 415,905 | -106,371 |
| -121,596,684 | 455,595,831 | -12,557,816 | 56,091,796 | -66,946,686 | 5,417,988 | 4,342,013 | 3,876,976 |
| -439,584,076 | 289,636,792 | -157,802,953 | 21,607,086 | -120,624,471 | 1,496,964 | -9,724,186 | 1,331,376 |
| 1,038,492 | -520,779 | - | - | - | - | - | - |
| 44,311,344 | -47,072,125 | 2,051,288 | -2,438,820 | -2,874,264 | -3,257,185 | -66,471 | 212,985 |
| -3,988,189 | 94,430 | 510,782 | -392,821 | 375,265 | -49,110 | -33,292 | -83,768 |
| -5,934,225 | 19,257,778 | 3,045,694 | 933,873 | 10,852,667 | - | 179,353 | -300,008 |
| -525,753,338 | 716,991,927 | -164,753,005 | 75,801,114 | -179,217,489 | 3,608,657 | -5,302,583 | 5,037,561 |
| -344,287,067 | -436,351,777 | -10,155,094 | -8,918,522 | -164,264 | -24,030 | -831,833 | -1,119,844 |
| 1,864,308,245 | 3,169,926,541 | 113,971,127 | 411,042,420 | 550,273,632 | 341,824,196 | 10,173,183 | 17,372,951 |
| -2,885,475,046 | -4,050,058,903 | -238,452,271 | -344,241,186 | -232,677,382 | -22,485,271 | -16,345,952 | -22,054,761 |
| -1,891,207,206 | -599,492,212 | -299,389,243 | 133,683,826 | 138,214,497 | 322,923,552 | -12,307,185 | -764,093 |
| - | - | - | - | - | - | - | - |
| 5,254,683,672 | 5,854,175,884 | 851,235,450 | 717,551,624 | 322,923,552 | - | 62,751,514 | 63,515,607 |
| 3,363,476,466 | 5,254,683,672 | 551,846,207 | 851,235,450 | 461,138,049 | 322,923,552 | 50,444,329 | 62,751,514 |

Las notas adjuntas forman parte integrante de estos estados financieros.

| | Nota | Emerging Markets Hard Currency Bond | | Emerging Markets Local Currency Bond | |
|--|-------|--|----------------------|---|----------------------|
| | | 30/06/2022 EUR | 30/06/2021 EUR | 30/06/2022 EUR | 30/06/2021 EUR |
| Ingresos | | 32,113,985 | 36,360,893 | 56,497,808 | 64,273,155 |
| Dividendos netos | 2 | - | - | - | - |
| Intereses sobre bonos | 2 | 31,249,334 | 35,531,122 | 56,136,121 | 62,345,345 |
| Intereses bancarios | 2 | 69,138 | 57,249 | 248,033 | 120,140 |
| Intereses percibidos por contratos de recompra directa/inversa | | 20,207 | 17,628 | - | - |
| Intereses recibidos sobre swaps | | 775,270 | 754,894 | 52,926 | 814,246 |
| Otros ingresos | 7, 15 | 36 | - | 60,728 | 993,424 |
| Gastos | | 9,688,962 | 10,883,525 | 10,407,250 | 12,149,146 |
| Comisiones de gestión | 4 | 2,926,758 | 4,349,398 | 6,115,991 | 7,086,062 |
| Comisiones de rentabilidad | 5 | 1,801,083 | 1,291,305 | 720,059 | 819,030 |
| Comisiones de administración | 4 | 1,376,119 | 1,773,269 | 1,661,386 | 1,993,507 |
| Taxe d'abonnement | 6 | 87,781 | 141,263 | 187,265 | 214,184 |
| Comisiones de distribución | 4 | 7,561 | 11,140 | 410,415 | 428,991 |
| Comisiones de intermediación u operación | | 132,690 | 207,995 | 196,664 | 226,097 |
| Comisiones de recepción y transmisión de solicitudes | 23 | 322,257 | 689,437 | 615,287 | 642,155 |
| Intereses bancarios y gastos similares | | 441,370 | 611,332 | 398,146 | 385,862 |
| Intereses abonados sobre swaps | | 2,579,272 | 1,806,406 | 89,019 | 353,079 |
| Intereses abonados por contratos de recompra directa/inversa | | 4,034 | 1,980 | 924 | 179 |
| Otros gastos | 8, 15 | 10,037 | - | 12,094 | - |
| Ganancia/(pérdida) neta materializada de inversiones | | 22,425,023 | 25,477,368 | 46,090,558 | 52,124,009 |
| Ganancia/(pérdida) neta materializada sobre títulos vendidos | 2 | -37,124,071 | -12,970,604 | -49,836,138 | -47,982,652 |
| Ganancia/(pérdida) neta materializada sobre opciones | | - | 324,352 | 3,573,901 | 437,739 |
| Ganancia/(pérdida) neta materializada sobre contratos de divisas a plazo | | -30,932,845 | 43,155,345 | -21,145,286 | -928,923 |
| Ganancia/(pérdida) neta materializada sobre futuros financieros | | 17,873,592 | 1,279,431 | 4,548,262 | 1,324,609 |
| Ganancia/(pérdida) neta materializada sobre swaps y CFD | | 5,840,698 | -4,364,415 | -792,711 | -854,451 |
| Ganancia/(pérdida) neta materializada sobre cambio de divisas | | -2,854,330 | 2,748,334 | 2,468,171 | -6,527,539 |
| Ganancia/(pérdida) neta materializada | | -24,771,933 | 55,649,811 | -15,093,243 | -2,407,208 |
| Variación neta de la plusvalía/(minusvalía) latente sobre inversiones y deudas derivadas de pactos de recompra inversa | | -102,890,715 | 21,688,954 | -74,477,978 | 27,540,334 |
| Variación neta de la plusvalía/(minusvalía) latente sobre opciones | | - | - | -1,198,186 | 6,315,700 |
| Variación neta de la plusvalía/(minusvalía) latente sobre contratos de divisas a plazo | | 1,008,255 | -16,178,699 | 4,692,284 | -8,770,775 |
| Variación neta de la plusvalía/(minusvalía) latente sobre futuros financieros | | 1,023,940 | -1,416,151 | 610,184 | -628,184 |
| Variación neta de la plusvalía/(minusvalía) latente sobre swaps y CFD | | 10,278,447 | 749,478 | 758,728 | -671,688 |
| Resultado de las operaciones | | -115,352,006 | 60,493,393 | -84,708,211 | 21,378,179 |
| Dividendos abonados | 26 | -3,232,067 | -3,775,661 | -16,656,774 | -13,544,485 |
| Suscripciones | | 165,609,314 | 228,209,607 | 779,643,071 | 672,590,976 |
| Reembolsos | | -240,933,799 | -603,008,642 | -786,575,298 | -971,863,549 |
| Incremento/(disminución) del patrimonio neto | | -193,908,558 | -318,081,303 | -108,297,212 | -291,438,879 |
| Revaloración del patrimonio neto consolidado | | - | - | - | - |
| Patrimonio neto al inicio del ejercicio | | 769,678,855 | 1,087,760,158 | 1,005,495,177 | 1,296,934,056 |
| Patrimonio neto al cierre del ejercicio | | 575,770,297 | 769,678,855 | 897,197,965 | 1,005,495,177 |

Las notas adjuntas forman parte integrante de estos estados financieros.

| Emerging Markets Short Term Bond | | Euro Multi-Asset Target Income | | Global Multi-Asset | | Global Multi-Asset Conservative | |
|----------------------------------|--------------------|--------------------------------|----------------------|--------------------|--------------------|---------------------------------|----------------------|
| 30/06/2022 USD | 30/06/2021 USD | 30/06/2022 EUR | 30/06/2021 EUR | 30/06/2022 EUR | 30/06/2021 EUR | 30/06/2022 EUR | 30/06/2021 EUR |
| 30,080,612 | 39,880,817 | 28,614,562 | 39,637,878 | 14,339,744 | 7,054,970 | 89,342,463 | 33,118,458 |
| - | - | 5,252,452 | 8,119,450 | 6,278,719 | 3,492,061 | 13,767,549 | 5,991,779 |
| 29,268,652 | 39,204,901 | 15,525,910 | 21,276,964 | 6,426,967 | 2,568,142 | 68,025,829 | 24,622,640 |
| 5,940 | 6,829 | 78,202 | 1,507,939 | 32,341 | 92,625 | 100,565 | 300,054 |
| 89,878 | 68,670 | - | 783 | - | 717 | - | 3,785 |
| 687,475 | 592,637 | 7,757,998 | 8,729,932 | 1,601,717 | 857,609 | 7,314,590 | 2,192,830 |
| 28,667 | 7,780 | - | 2,810 | - | 43,816 | 133,930 | 7,370 |
| 7,582,043 | 11,216,247 | 16,410,651 | 26,758,998 | 13,221,086 | 6,439,405 | 69,075,431 | 39,329,568 |
| 4,708,727 | 7,030,154 | 9,211,315 | 13,318,336 | 7,596,904 | 3,938,143 | 45,161,376 | 19,533,820 |
| - | - | - | - | 1,185,901 | 301,779 | 327,879 | 9,503,463 |
| 1,286,049 | 1,912,525 | 1,280,358 | 1,851,391 | 1,027,337 | 530,414 | 7,561,670 | 3,314,902 |
| 162,952 | 282,257 | 279,248 | 399,891 | 228,123 | 114,852 | 1,821,398 | 877,103 |
| 41,609 | 53,061 | 1,150,443 | 1,676,462 | 502,405 | 191,908 | 3,294,440 | 1,879,531 |
| 55,520 | 55,462 | 861,769 | 1,694,519 | 804,488 | 486,102 | 2,072,610 | 1,195,213 |
| 302,666 | 535,873 | 363,479 | 630,590 | 715,398 | 364,042 | 3,051,372 | 1,346,492 |
| 57,173 | 365,885 | 202,711 | 1,027,555 | 180,398 | 86,181 | 1,309,310 | 716,720 |
| 948,686 | 981,030 | 3,011,931 | 5,919,826 | 946,167 | 414,328 | 4,464,016 | 962,324 |
| 5,089 | - | - | - | - | - | - | - |
| 13,572 | - | 49,397 | 240,428 | 33,965 | 11,656 | 11,360 | - |
| 22,498,569 | 28,664,570 | 12,203,911 | 12,878,880 | 1,118,658 | 615,565 | 20,267,032 | -6,211,110 |
| -10,661,781 | 20,545,216 | 16,398,235 | 37,190,896 | 38,110,804 | 35,980,214 | 137,980,524 | 82,596,937 |
| - | - | 6,069,755 | 5,391,094 | -765,935 | -2,555,674 | -3,363,341 | -6,626,295 |
| -32,900,404 | 27,834,960 | -18,504,094 | 17,780,218 | -26,112,872 | 6,000,583 | -161,815,749 | 23,975,629 |
| 14,973,936 | 2,720,848 | 2,281,735 | 22,262,582 | -1,412,900 | 3,031,405 | -16,590,279 | 10,030,069 |
| 2,603,910 | -2,573,535 | 15,779,015 | -1,044,795 | -275,627 | -147,997 | -1,449,462 | -597,274 |
| 482,553 | 453,450 | 2,740,445 | -1,851,307 | 778,109 | 143,565 | 5,787,452 | 1,012,776 |
| -3,003,217 | 77,645,509 | 36,969,002 | 92,607,568 | 11,440,237 | 43,067,661 | -19,183,823 | 104,180,732 |
| -148,071,720 | 51,364,889 | -52,314,166 | 17,802,569 | -83,426,628 | 31,397,171 | -398,110,633 | 62,081,693 |
| - | - | -1,355,415 | -423,582 | -81,556 | -47,860 | -1,419,429 | 107,836 |
| 4,629,440 | -4,187,449 | -614,135 | -2,048,930 | 2,451,968 | -2,118,788 | 11,072,227 | -9,368,808 |
| 377,666 | 217,041 | -9,954,106 | 3,805,782 | -539,521 | -492,182 | -7,998,053 | -1,296,228 |
| 720,515 | -4,438,309 | -15,093,266 | 12,571,450 | -1,279,266 | 549,858 | -5,462,283 | 2,416,689 |
| -145,347,316 | 120,601,681 | -42,362,086 | 124,314,857 | -71,434,766 | 72,355,860 | -421,101,994 | 158,121,914 |
| -13,218,424 | -21,943,100 | -19,546,430 | -28,574,400 | - | - | -679,736 | -388,848 |
| 100,053,916 | 278,393,898 | 107,096,185 | 14,625,200 | 517,186,928 | 269,178,727 | 3,214,069,248 | 2,045,167,374 |
| -306,168,179 | -433,822,900 | -252,642,608 | -507,814,300 | -206,111,255 | -125,976,355 | -994,781,154 | -580,170,445 |
| -364,680,003 | -56,770,421 | -207,454,939 | -397,448,643 | 239,640,907 | 215,558,232 | 1,797,506,364 | 1,622,729,995 |
| - | - | - | - | - | - | - | - |
| 702,002,410 | 758,772,831 | 741,100,974 | 1,138,549,617 | 462,134,956 | 246,576,724 | 2,687,249,963 | 1,064,519,988 |
| 337,322,407 | 702,002,410 | 533,646,035 | 741,100,974 | 701,775,863 | 462,134,956 | 4,484,756,327 | 2,687,249,983 |

Las notas adjuntas forman parte integrante de estos estados financieros.

| | Nota | Global Multi-Asset Target Income | | Sustainable Global Perspectives* | |
|--|-------|----------------------------------|--------------------|----------------------------------|--------------------|
| | | 30/06/2022 USD | 30/06/2021 USD | 30/06/2022 EUR | 30/06/2021 EUR |
| Ingresos | | 21,880,413 | 22,704,184 | 5,892,993 | 6,800,719 |
| Dividendos netos | 2 | 3,214,395 | 3,207,310 | 2,542,135 | 1,745,266 |
| Intereses sobre bonos | 2 | 12,366,211 | 13,811,385 | 2,674,993 | 3,645,982 |
| Intereses bancarios | 2 | 41,475 | 174,827 | 52,036 | 200,245 |
| Intereses percibidos por contratos de recompra directa/inversa | | - | 340 | - | - |
| Intereses recibidos sobre swaps | | 6,258,332 | 5,510,322 | 561,818 | 1,169,091 |
| Otros ingresos | 7, 15 | - | - | 62,011 | 40,135 |
| Gastos | | 14,310,274 | 15,086,256 | 6,251,714 | 14,772,414 |
| Comisiones de gestión | 4 | 6,525,600 | 6,854,475 | 3,904,238 | 4,427,359 |
| Comisiones de rentabilidad | 5 | - | - | 53,274 | 7,719,744 |
| Comisiones de administración | 4 | 876,065 | 917,945 | 580,517 | 657,712 |
| Taxe d'abonnement | 6 | 192,753 | 201,312 | 138,129 | 152,173 |
| Comisiones de distribución | 4 | 33,315 | 33,053 | 326,852 | 421,538 |
| Comisiones de intermediación u operación | | 778,630 | 1,131,792 | 560,453 | 410,991 |
| Comisiones de recepción y transmisión de solicitudes | 23 | 291,218 | 223,471 | 457,545 | 357,663 |
| Intereses bancarios y gastos similares | | 87,387 | 225,756 | 205,509 | 145,740 |
| Intereses abonados sobre swaps | | 5,472,892 | 5,193,732 | - | 460,505 |
| Intereses abonados por contratos de recompra directa/inversa | | - | - | - | - |
| Otros gastos | 8, 15 | 52,414 | 304,720 | 25,197 | 18,989 |
| Ganancia/(pérdida) neta materializada de inversiones | | 7,570,139 | 7,617,928 | -358,721 | -7,971,695 |
| Ganancia/(pérdida) neta materializada sobre títulos vendidos | 2 | 2,428,720 | 20,665,809 | 13,705,057 | 12,653,713 |
| Ganancia/(pérdida) neta materializada sobre opciones | | 4,341,630 | 2,292,285 | 890,991 | -615,597 |
| Ganancia/(pérdida) neta materializada sobre contratos de divisas a plazo | | -14,830,338 | 9,910,134 | -8,362,813 | 4,324,042 |
| Ganancia/(pérdida) neta materializada sobre futuros financieros | | 3,217,278 | 16,492,132 | 1,543,572 | 31,404,448 |
| Ganancia/(pérdida) neta materializada sobre swaps y CFD | | 11,937,469 | -2,510,431 | 2,211,444 | -1,436,207 |
| Ganancia/(pérdida) neta materializada sobre cambio de divisas | | -1,436,942 | 2,881,572 | 299,086 | -828,204 |
| Ganancia/(pérdida) neta materializada | | 13,227,956 | 57,349,429 | 9,928,616 | 37,530,500 |
| Variación neta de la plusvalía/(minusvalía) latente sobre inversiones y deudas derivadas de pactos de recompra inversa | | -74,245,986 | 26,337,605 | -34,544,599 | 9,044,679 |
| Variación neta de la plusvalía/(minusvalía) latente sobre opciones | | -573,869 | -1,110,973 | -9,058 | -1,604,249 |
| Variación neta de la plusvalía/(minusvalía) latente sobre contratos de divisas a plazo | | 2,350,676 | -5,124,197 | -495,087 | 93,645 |
| Variación neta de la plusvalía/(minusvalía) latente sobre futuros financieros | | -5,836,685 | 1,212,153 | 2,007 | -806,512 |
| Variación neta de la plusvalía/(minusvalía) latente sobre swaps y CFD | | -3,408,630 | 5,839,507 | -2,340,137 | 3,281,442 |
| Resultado de las operaciones | | -68,486,538 | 84,503,524 | -27,458,258 | 47,539,505 |
| Dividendos abonados | 26 | -16,379,538 | -20,069,741 | -52,376 | -1,845 |
| Suscripciones | | 137,382,875 | 67,301,272 | 20,237,034 | 19,194,520 |
| Reembolsos | | -108,183,790 | -170,336,031 | -54,721,385 | -101,753,169 |
| Incremento/(disminución) del patrimonio neto | | -55,666,991 | -38,600,976 | -61,994,985 | -35,020,989 |
| Revaloración del patrimonio neto consolidado | | - | - | - | - |
| Patrimonio neto al inicio del ejercicio | | 472,937,122 | 511,538,098 | 313,789,429 | 348,810,418 |
| Patrimonio neto al cierre del ejercicio | | 417,270,131 | 472,937,122 | 251,794,444 | 313,789,429 |

* Este Subfondo ha cambiado de denominación, véase más información en la Nota 1.

Las notas adjuntas forman parte integrante de estos estados financieros.

| Multi-Asset Real Return | | Multi-Asset Sustainable Future | | Pioneer Flexible Opportunities | | Pioneer Income Opportunities | |
|-------------------------|--------------------|--------------------------------|----------------------|--------------------------------|--------------------|------------------------------|--------------------|
| 30/06/2022 EUR | 30/06/2021 EUR | 30/06/2022 EUR | 30/06/2021 EUR | 30/06/2022 USD | 30/06/2021 USD | 30/06/2022 USD | 30/06/2021 USD |
| 8,869,883 | 7,613,322 | 14,012,697 | 7,390,675 | 3,406,929 | 4,042,396 | 30,090,221 | 35,126,703 |
| 1,602,853 | 1,218,948 | 7,036,558 | 3,447,045 | 2,313,536 | 3,513,752 | 12,340,168 | 12,676,749 |
| 6,098,274 | 6,132,237 | 6,973,539 | 3,943,630 | 764,800 | 384,134 | 17,744,205 | 22,427,883 |
| 138,541 | 206,688 | 2,600 | - | 11,417 | 143,183 | 5,610 | 2,587 |
| - | 7,604 | - | - | 5,675 | - | 217 | - |
| - | - | - | - | 65,983 | 1,327 | - | - |
| 1,030,215 | 47,845 | - | - | 245,518 | - | 21 | 19,484 |
| 10,215,596 | 7,789,004 | 25,824,777 | 10,787,207 | 2,786,717 | 4,945,038 | 9,068,073 | 17,058,644 |
| 6,045,972 | 4,463,966 | 14,512,881 | 7,125,474 | 1,490,383 | 2,569,503 | 6,211,472 | 8,160,280 |
| 735,783 | 959,258 | 5,043,238 | 40,456 | 148,603 | 149,789 | 383,806 | 5,480,282 |
| 1,098,986 | 817,333 | 2,685,581 | 1,377,937 | 202,048 | 348,968 | 887,010 | 1,141,356 |
| 253,632 | 164,083 | 665,271 | 363,535 | 44,810 | 82,650 | 196,373 | 268,510 |
| 1,321,934 | 912,649 | 1,705,727 | 1,246,063 | 133,529 | 212,805 | 764,144 | 888,079 |
| 223,850 | 196,530 | 246,809 | 162,491 | 667,113 | 1,426,872 | 612,922 | 1,063,087 |
| 212,015 | 158,675 | 363,579 | 221,980 | - | - | - | - |
| 289,460 | 92,602 | 601,273 | 249,271 | 62,224 | 106,665 | 12,346 | 57,050 |
| - | - | - | - | 17,463 | 40,764 | - | - |
| - | - | - | - | - | - | - | - |
| 33,964 | 23,908 | 418 | - | 20,544 | 7,022 | - | - |
| -1,345,713 | -175,682 | -11,812,080 | -3,396,532 | 620,212 | -902,642 | 21,022,148 | 18,068,059 |
| 9,606,046 | 13,003,175 | 1,398,214 | 8,041,895 | 4,872,261 | 33,860,955 | 25,235,242 | 51,496,277 |
| 270,529 | -1,727,273 | - | - | 534,941 | 3,556,417 | -572,421 | -1,372,054 |
| -13,464,312 | -9,547,724 | 2,396,314 | 379,692 | -10,757,401 | 9,857,794 | -21,687,609 | 16,909,833 |
| -497,884 | 11,958,070 | - | - | 676,499 | -3,219,105 | 2,487,875 | -20,122,679 |
| - | - | - | - | -423,590 | 7,511,860 | - | - |
| 614,874 | 359,152 | 597,306 | 15,549 | -671,238 | 832,166 | -712,195 | 240,907 |
| -4,816,460 | 13,869,718 | -7,420,246 | 5,040,604 | -5,148,316 | 51,497,445 | 25,773,040 | 65,220,343 |
| -55,524,958 | 16,167,960 | -158,507,107 | 47,098,935 | -24,070,892 | 8,345,776 | -86,420,363 | 76,383,336 |
| 1,659,165 | 250,758 | - | - | 195,536 | 327,251 | -246,000 | - |
| -493,787 | -425,739 | 548,092 | -77,192 | 1,683,828 | -1,873,607 | 1,176,301 | -2,838,251 |
| -1,582,718 | 1,557,283 | - | - | 27,343 | 335,693 | 3,715,888 | -1,038,588 |
| - | - | - | - | 141,274 | -723,290 | - | - |
| -60,758,758 | 31,419,980 | -165,379,261 | 52,062,347 | -27,171,227 | 57,909,268 | -56,001,134 | 137,726,840 |
| -1,433,752 | -2,179,199 | - | - | - | - | -16,921,804 | -19,895,521 |
| 424,755,696 | 28,502,718 | 932,663,587 | 708,105,564 | 4,773,922 | 11,264,464 | 172,883,500 | 110,844,631 |
| -100,391,096 | -136,326,162 | -328,691,453 | -191,792,649 | -52,239,824 | -123,596,856 | -169,570,785 | -292,362,453 |
| 262,172,090 | -78,582,663 | 438,592,873 | 568,375,262 | -74,637,129 | -54,423,124 | -69,610,223 | -63,686,503 |
| - | - | - | - | - | - | - | - |
| 459,084,746 | 537,667,409 | 1,111,987,710 | 543,612,448 | 138,325,921 | 192,749,045 | 545,522,364 | 609,208,867 |
| 721,256,836 | 459,084,746 | 1,550,580,583 | 1,111,987,710 | 63,688,792 | 138,325,921 | 475,912,141 | 545,522,364 |

Las notas adjuntas forman parte integrante de estos estados financieros.

| | Nota | Real Assets Target Income | | Target Coupon | |
|--|-------|---------------------------|--------------------|--------------------|--------------------|
| | | 30/06/2022 USD | 30/06/2021 USD | 30/06/2022 EUR | 30/06/2021 EUR |
| Ingresos | | 8,359,151 | 6,827,399 | 4,105,428 | 5,658,169 |
| Dividendos netos | 2 | 6,210,414 | 4,622,335 | 4,105,428 | 5,658,169 |
| Intereses sobre bonos | 2 | 1,928,018 | 2,142,363 | - | - |
| Intereses bancarios | 2 | 23,104 | 4,491 | - | - |
| Intereses percibidos por contratos de recompra directa/inversa | | - | 92 | - | - |
| Intereses recibidos sobre swaps | | 189,440 | 48,786 | - | - |
| Otros ingresos | 7, 15 | 8,175 | 9,332 | - | - |
| Gastos | | 4,130,988 | 3,118,699 | 1,786,462 | 2,581,265 |
| Comisiones de gestión | 4 | 2,405,642 | 1,723,274 | 1,235,112 | 1,797,998 |
| Comisiones de rentabilidad | 5 | - | - | - | - |
| Comisiones de administración | 4 | 354,478 | 271,757 | 93,115 | 133,663 |
| Taxe d'abonnement | 6 | 71,699 | 50,799 | 68,613 | 104,912 |
| Comisiones de distribución | 4 | 7,780 | 1,863 | 389,154 | 544,346 |
| Comisiones de intermediación u operación | | 513,782 | 548,809 | 50 | - |
| Comisiones de recepción y transmisión de solicitudes | 23 | 434,574 | 401,973 | - | - |
| Intereses bancarios y gastos similares | | 87,317 | 83,093 | 418 | 346 |
| Intereses abonados sobre swaps | | 255,716 | 37,131 | - | - |
| Intereses abonados por contratos de recompra directa/inversa | | - | - | - | - |
| Otros gastos | 8, 15 | - | - | - | - |
| Ganancia/(pérdida) neta materializada de inversiones | | 4,228,163 | 3,708,700 | 2,318,966 | 3,076,904 |
| Ganancia/(pérdida) neta materializada sobre títulos vendidos | 2 | 12,576,855 | 10,165,265 | -1,913,825 | -1,046,049 |
| Ganancia/(pérdida) neta materializada sobre opciones | | 14,720,372 | 7,375,616 | - | - |
| Ganancia/(pérdida) neta materializada sobre contratos de divisas a plazo | | 8,098,349 | -5,173,158 | - | - |
| Ganancia/(pérdida) neta materializada sobre futuros financieros | | 2,633,049 | 1,390,645 | - | - |
| Ganancia/(pérdida) neta materializada sobre swaps y CFD | | - | - | - | - |
| Ganancia/(pérdida) neta materializada sobre cambio de divisas | | -2,049,593 | 1,724,488 | - | - |
| Ganancia/(pérdida) neta materializada | | 40,207,195 | 19,191,556 | 405,141 | 2,030,855 |
| Variación neta de la plusvalía/(minusvalía) latente sobre inversiones y deudas derivadas de pactos de recompra inversa | | -68,822,048 | 41,670,279 | -9,080,564 | 10,710,223 |
| Variación neta de la plusvalía/(minusvalía) latente sobre opciones | | -1,216,904 | 1,869,943 | - | - |
| Variación neta de la plusvalía/(minusvalía) latente sobre contratos de divisas a plazo | | -282,979 | 41,173 | - | - |
| Variación neta de la plusvalía/(minusvalía) latente sobre futuros financieros | | 253,712 | -280,331 | - | - |
| Variación neta de la plusvalía/(minusvalía) latente sobre swaps y CFD | | -480,681 | -53,462 | - | - |
| Resultado de las operaciones | | -30,341,705 | 62,439,158 | -8,675,423 | 12,741,078 |
| Dividendos abonados | 26 | -10,912,184 | -14,515,962 | -3,594,400 | -5,007,663 |
| Suscripciones | | 209,060,624 | 191,518,317 | 5,946,087 | 38,153,587 |
| Reembolsos | | -162,640,973 | -202,961,933 | -74,290,143 | -86,963,562 |
| Incremento/(disminución) del patrimonio neto | | 5,165,762 | 36,479,580 | -80,613,879 | -41,076,560 |
| Revaloración del patrimonio neto consolidado | | - | - | - | - |
| Patrimonio neto al inicio del ejercicio | | 317,558,341 | 281,078,761 | 194,399,402 | 235,475,962 |
| Patrimonio neto al cierre del ejercicio | | 322,724,103 | 317,558,341 | 113,785,523 | 194,399,402 |

* Este Subfondo ha cambiado de denominación, véase más información en la Nota 1.

Las notas adjuntas forman parte integrante de estos estados financieros.

| Absolute Return Credit | | Absolute Return European Equity | | Absolute Return Multi-Strategy | | Absolute Return Global Opportunities Bond* | |
|------------------------|-------------------|---------------------------------|--------------------|--------------------------------|----------------------|--|--------------------|
| 30/06/2022 EUR | 30/06/2021 EUR | 30/06/2022 EUR | 30/06/2021 EUR | 30/06/2022 EUR | 30/06/2021 EUR | 30/06/2022 EUR | 30/06/2021 EUR |
| 3,041,293 | 2,489,660 | 71,634 | 21,144 | 108,140,921 | 70,341,248 | 20,208,399 | 23,112,222 |
| - | - | - | - | 3,486,767 | 2,809,798 | - | - |
| 2,177,128 | 2,290,327 | - | 76 | 24,135,222 | 18,143,011 | 4,656,914 | 4,103,622 |
| 823 | 700 | 69,364 | 21 | 770,250 | 2,056,352 | 56,304 | 332,853 |
| - | - | - | - | - | - | - | - |
| 825,712 | 198,633 | - | - | 79,177,045 | 46,954,173 | 15,484,924 | 18,662,438 |
| 37,630 | - | 2,270 | 21,047 | 571,637 | 377,914 | 10,257 | 13,309 |
| 1,776,005 | 1,531,091 | 422,397 | 827,183 | 101,140,965 | 80,857,600 | 20,661,233 | 20,342,086 |
| 176,098 | 175,202 | 205,603 | 390,862 | 14,806,020 | 12,724,283 | 1,985,731 | 1,715,482 |
| 99 | 482,365 | 33 | 2,270 | 147,969 | 6,850,994 | 902 | 420,286 |
| 55,299 | 55,412 | 31,518 | 57,340 | 2,626,970 | 2,250,693 | 448,462 | 364,644 |
| 7,112 | 7,286 | 7,311 | 11,041 | 522,449 | 437,228 | 95,402 | 74,208 |
| 6,296 | 5,828 | 271 | 324 | 127,415 | 187,253 | 22,032 | 6,819 |
| 58,022 | 20,552 | 2,509 | 3,772 | 5,565,103 | 5,391,170 | 447,397 | 408,306 |
| 34,152 | 24,388 | 194 | 7,859 | 794,744 | 1,961,529 | 165,231 | 16,791 |
| 16,866 | 152,253 | 174,952 | - | 955,920 | 2,558,154 | 189,193 | 1,026,992 |
| 1,422,043 | 607,799 | - | - | 75,557,960 | 48,495,976 | 17,299,372 | 16,281,702 |
| - | - | - | - | - | 320 | - | - |
| 18 | 6 | 6 | 353,715 | 36,415 | - | 7,511 | 26,856 |
| 1,265,288 | 958,569 | -350,763 | -806,039 | 6,999,956 | -10,516,352 | -452,834 | 2,770,136 |
| 433,695 | -494,900 | -139,969 | 10,193,871 | 9,302,714 | 129,851,615 | -1,157,594 | 2,328,365 |
| -18,594 | -78,463 | - | - | 55,917,434 | -37,580,556 | 3,674,378 | -1,682,168 |
| -3,189,988 | 997,305 | 171,860 | -167,562 | -46,007,817 | 3,244,385 | -1,243,913 | 2,767,936 |
| 1,947,451 | 632,969 | -25 | -419,292 | -25,756,492 | 7,320,921 | 342,936 | 1,121,706 |
| 1,143,103 | -162,519 | 310,592 | -10,546,009 | 9,670,928 | 37,921,010 | -11,485,109 | 3,350,435 |
| 392,653 | 108,086 | -257,727 | -1,957,982 | 7,532,255 | 1,015,228 | 785,987 | 28,263 |
| 1,973,608 | 1,961,047 | -266,032 | -3,703,013 | 17,658,978 | 131,256,251 | -9,536,149 | 10,684,673 |
| -9,170,547 | 4,084,495 | -38,962 | -19,826 | -168,642,143 | -819,695 | -36,440,378 | 2,029,408 |
| - | -6,694 | - | - | 27,403,113 | 10,256,205 | -465,503 | -274,354 |
| 97,043 | -859,210 | -9,939 | 30,287 | 2,601,519 | -6,192,911 | -2,040,010 | -1,084,495 |
| 384,251 | -103,245 | 4,500 | -12,070 | 7,537,379 | -1,214,280 | 1,601,170 | 85,227 |
| 2,023,889 | -656,948 | -263,647 | 49,967 | 34,860,170 | 4,300,296 | 12,587,540 | -7,706,433 |
| -4,691,756 | 4,419,445 | -574,080 | -3,654,655 | -78,580,984 | 137,585,866 | -34,293,330 | 3,734,026 |
| -37 | -57 | - | - | - | - | - | - |
| 4,905,187 | 581,391 | 1,420,775 | 4,201,167 | 744,160,532 | 590,025,064 | 245,045,332 | 179,041,773 |
| -7,104,042 | -2,019,348 | -6,774,831 | -54,019,661 | -604,959,712 | -494,723,157 | -113,090,084 | -121,289,764 |
| -6,890,648 | 2,981,431 | -5,928,136 | -53,473,149 | 60,619,836 | 232,887,773 | 97,661,918 | 61,486,035 |
| - | - | - | - | - | - | - | - |
| 62,914,173 | 59,932,742 | 21,913,969 | 75,387,118 | 1,764,658,114 | 1,531,770,341 | 312,563,100 | 251,077,064 |
| 56,023,525 | 62,914,173 | 15,985,833 | 21,913,969 | 1,825,277,950 | 1,764,658,114 | 410,225,018 | 312,563,099 |

Las notas adjuntas forman parte integrante de estos estados financieros.

| | Nota | Absolute Return Global Opportunities Bond Dynamic* | | Global Macro Bonds & Currencies | |
|--|-------|--|-------------------|---------------------------------|-------------------|
| | | 30/06/2022 USD | 30/06/2021 USD | 30/06/2022 EUR | 30/06/2021 EUR |
| Ingresos | | 5,122,525 | 918,605 | 2,382,681 | 4,049,156 |
| Dividendos netos | 2 | - | - | - | - |
| Intereses sobre bonos | 2 | 727,632 | 155,600 | 754,885 | 1,020,644 |
| Intereses bancarios | 2 | 3,849 | 142 | 10,484 | 17,675 |
| Intereses percibidos por contratos de recompra directa/inversa | | - | - | - | 10,969 |
| Intereses recibidos sobre swaps | | 4,391,005 | 762,863 | 1,575,297 | 2,998,898 |
| Otros ingresos | 7, 15 | 39 | - | 42,015 | 970 |
| Gastos | | 4,847,927 | 1,058,677 | 2,181,340 | 4,510,468 |
| Comisiones de gestión | 4 | 139,371 | 29,935 | 262,744 | 306,530 |
| Comisiones de rentabilidad | 5 | - | - | 3,100 | 108,149 |
| Comisiones de administración | 4 | 34,117 | 6,865 | 68,686 | 77,366 |
| Taxe d'abonnement | 6 | 4,987 | 1,319 | 13,587 | 15,355 |
| Comisiones de distribución | 4 | - | - | 30,194 | 45,585 |
| Comisiones de intermediación u operación | | 83,675 | 27,017 | 122,147 | 130,163 |
| Comisiones de recepción y transmisión de solicitudes | 23 | 23,879 | 35,196 | 20,411 | 8,900 |
| Intereses bancarios y gastos similares | | 17,010 | 3,202 | 27,621 | 20,828 |
| Intereses abonados sobre swaps | | 4,544,888 | 955,143 | 1,632,850 | 3,789,197 |
| Intereses abonados por contratos de recompra directa/inversa | | - | - | - | 8,395 |
| Otros gastos | 8, 15 | - | - | - | - |
| Ganancia/(pérdida) neta materializada de inversiones | | 274,598 | -140,072 | 201,341 | -461,312 |
| Ganancia/(pérdida) neta materializada sobre títulos vendidos | 2 | -2,451,648 | 14,345 | -114,378 | -268,587 |
| Ganancia/(pérdida) neta materializada sobre opciones | | 666,427 | -189,648 | 925,178 | -323,102 |
| Ganancia/(pérdida) neta materializada sobre contratos de divisas a plazo | | 3,462,537 | -35,240 | -277,483 | 2,099,457 |
| Ganancia/(pérdida) neta materializada sobre futuros financieros | | -365,673 | 332,894 | -1,606,394 | 552,799 |
| Ganancia/(pérdida) neta materializada sobre swaps y CFD | | -4,282,470 | 2,858,651 | -4,433,602 | 2,577,869 |
| Ganancia/(pérdida) neta materializada sobre cambio de divisas | | -459,533 | -583,538 | 248,389 | -347,256 |
| Ganancia/(pérdida) neta materializada | | -3,155,762 | 2,257,392 | -5,056,949 | 3,829,868 |
| Variación neta de la plusvalía/(minusvalía) latente sobre inversiones y deudas derivadas de pactos de recompra inversa | | -6,827,662 | -247,766 | -3,709,734 | 856,493 |
| Variación neta de la plusvalía/(minusvalía) latente sobre opciones | | -20,393 | -69,500 | -100,585 | 401,357 |
| Variación neta de la plusvalía/(minusvalía) latente sobre contratos de divisas a plazo | | -238,172 | 797,630 | -356,966 | -1,068,737 |
| Variación neta de la plusvalía/(minusvalía) latente sobre futuros financieros | | 414,501 | 74,945 | 647,715 | -55,194 |
| Variación neta de la plusvalía/(minusvalía) latente sobre swaps y CFD | | 4,551,478 | -3,014,041 | 4,582,529 | -2,963,225 |
| Resultado de las operaciones | | -5,276,010 | -201,340 | -3,993,990 | 1,000,562 |
| Dividendos abonados | 26 | - | - | -31,384 | -76,644 |
| Suscripciones | | 8,451,756 | 55,428,666 | 21,642,807 | 11,645,858 |
| Reembolsos | | -1,191,244 | -2,501,016 | -12,384,677 | -21,111,768 |
| Incremento/(disminución) del patrimonio neto | | 1,984,502 | 52,726,310 | 5,232,756 | -8,541,992 |
| Revaloración del patrimonio neto consolidado | | - | - | - | - |
| Patrimonio neto al inicio del ejercicio | | 52,726,310 | - | 55,122,643 | 63,664,635 |
| Patrimonio neto al cierre del ejercicio | | 54,710,812 | 52,726,310 | 60,355,399 | 55,122,643 |

* Este Subfondo ha cambiado de denominación, véase más información en la Nota 1.

Las notas adjuntas forman parte integrante de estos estados financieros.

| Global Macro Bonds & Currencies Low Vol | | Absolute Return Forex | | Multi-Strategy Growth | | Volatility Euro | |
|---|-------------------|-----------------------|--------------------|-----------------------|----------------------|--------------------|--------------------|
| 30/06/2022 EUR | 30/06/2021 EUR | 30/06/2022 EUR | 30/06/2021 EUR | 30/06/2022 EUR | 30/06/2021 EUR | 30/06/2022 EUR | 30/06/2021 EUR |
| 1,328,774 | 865,927 | 5,400 | 28,563 | 83,162,724 | 48,260,218 | 222,137 | 7,254 |
| - | - | - | - | 3,611,871 | 2,368,545 | - | - |
| 816,357 | 633,202 | - | - | 16,862,406 | 9,724,255 | 219,841 | - |
| 3,601 | 2,335 | 5,400 | 18,224 | 481,513 | 2,127,481 | 812 | - |
| - | - | - | 10,197 | - | - | - | 7,068 |
| 508,816 | 230,363 | - | - | 62,018,006 | 34,039,937 | 954 | - |
| - | 27 | - | 142 | 188,928 | - | 530 | 186 |
| 1,004,190 | 891,507 | 872,223 | 1,021,732 | 67,304,455 | 47,322,618 | 6,329,006 | 4,113,265 |
| 57,126 | 36,977 | 311,643 | 498,926 | 8,098,155 | 5,363,086 | 1,740,077 | 1,648,349 |
| 3,570 | 3,453 | 210,147 | 24,787 | 78,911 | 1,333,566 | 2,918,315 | 727,913 |
| 69,146 | 71,964 | 91,345 | 140,201 | 1,329,980 | 933,189 | 271,567 | 261,563 |
| 7,254 | 7,973 | 13,119 | 19,091 | 177,970 | 126,492 | 60,943 | 52,613 |
| 111 | 105 | 20,459 | 19,566 | 21,321 | 22,466 | 134,088 | 119,522 |
| 100,969 | 154,782 | 71,559 | 59,934 | 5,301,747 | 4,050,216 | 716,894 | 750,033 |
| 16,258 | 62,580 | 63,705 | 78,952 | 888,147 | 1,270,074 | 324,371 | 193,197 |
| 26,875 | 23,005 | 35,344 | 53,131 | 658,070 | 1,863,248 | 12,907 | 94,287 |
| 722,881 | 522,434 | - | - | 50,750,154 | 32,024,193 | 1,935 | - |
| - | 8,234 | 54,902 | 127,144 | - | 211 | 147,909 | 251,094 |
| - | - | - | - | - | 335,877 | - | 14,694 |
| 324,584 | -25,580 | -866,823 | -993,169 | 15,858,269 | 937,600 | -6,106,869 | -4,106,011 |
| -938,532 | -299,963 | -295,219 | -447,785 | 13,810,303 | 105,775,868 | -672,048 | -589,363 |
| 424,545 | -172,123 | -434,320 | -2,400,606 | 72,599,362 | -32,613,344 | 37,171,476 | 107,504,541 |
| -2,077,484 | 1,312,800 | 2,440,437 | 38,387 | -20,696,489 | 420,782 | 12,691 | -7,737 |
| 1,315,850 | 365,957 | -52 | - | -77,214,986 | 11,757,064 | 6,235,529 | -250,842 |
| -1,830,077 | 1,272,172 | - | - | -5,202,392 | 23,237,413 | - | - |
| 310,709 | 32,581 | 247,489 | 1,176,241 | 3,409,131 | 1,779,566 | -23,087 | -470 |
| -2,470,405 | 2,485,844 | 1,091,512 | -2,626,932 | 2,563,198 | 111,294,949 | 36,617,692 | 102,550,118 |
| -2,146,247 | 225,522 | -175,436 | 95,214 | -120,580,384 | -5,077,839 | -382,463 | 457,090 |
| -65,611 | 109,496 | 270,804 | 670,594 | 24,211,466 | 7,868,401 | -20,145,158 | -108,878,284 |
| 23,723 | -1,053,259 | 422,632 | 992,277 | -137,869 | -2,775,702 | 12,354 | -4,483 |
| 156,489 | 4,191 | - | - | 4,146,909 | -2,823,839 | 1,163,910 | -624,905 |
| 2,116,608 | -1,492,152 | - | - | 19,205,583 | 7,325,905 | 418 | - |
| -2,385,443 | 279,642 | 1,609,512 | -868,847 | -70,591,097 | 115,811,875 | 17,266,753 | -6,500,464 |
| - | -2,066 | - | - | -191,938 | -63,057 | - | - |
| 473,727 | 20,334,339 | 16,696,434 | 7,164,456 | 935,147,749 | 295,607,296 | 380,463,541 | 178,398,035 |
| -15,645,336 | -14,461,876 | -29,703,387 | -64,373,007 | -355,936,816 | -169,211,905 | -144,278,578 | -181,475,226 |
| -17,557,052 | 6,150,039 | -11,397,441 | -58,077,398 | 508,427,898 | 242,144,209 | 253,451,716 | -9,577,655 |
| - | - | - | - | - | - | - | - |
| 69,870,946 | 63,720,907 | 94,726,452 | 152,803,850 | 1,047,014,770 | 804,870,561 | 136,366,369 | 145,944,024 |
| 52,313,894 | 69,870,946 | 83,329,011 | 94,726,452 | 1,555,442,668 | 1,047,014,770 | 389,818,085 | 136,366,369 |

Las notas adjuntas forman parte integrante de estos estados financieros.

| | Nota | Volatility World | | Protect 90 | |
|--|-------|--------------------|--------------------|----------------------|----------------------|
| | | 30/06/2022 USD | 30/06/2021 USD | 30/06/2022 EUR | 30/06/2021 EUR |
| Ingresos | | 560,445 | 60,003 | 3,633,085 | 2,670,941 |
| Dividendos netos | 2 | - | - | 308,930 | 224,335 |
| Intereses sobre bonos | 2 | - | 14,084 | 52,931 | - |
| Intereses bancarios | 2 | 9,947 | 6,705 | 32,929 | 11,368 |
| Intereses percibidos por contratos de recompra directa/inversa | | 546,833 | 37,128 | - | - |
| Intereses recibidos sobre swaps | | 997 | - | 3,103,575 | 2,391,256 |
| Otros ingresos | 7, 15 | 2,668 | 2,086 | 134,720 | 43,982 |
| Gastos | | 13,663,775 | 7,976,784 | 20,944,173 | 12,092,151 |
| Comisiones de gestión | 4 | 6,307,944 | 4,525,596 | 16,057,742 | 9,218,701 |
| Comisiones de rentabilidad | 5 | 3,046,654 | 214,322 | - | - |
| Comisiones de administración | 4 | 995,140 | 675,224 | 3,941,446 | 2,262,772 |
| Taxe d'abonnement | 6 | 182,879 | 121,870 | 615,210 | 385,294 |
| Comisiones de distribución | 4 | 143,061 | 110,695 | - | - |
| Comisiones de intermediación u operación | | 1,422,528 | 1,017,026 | 127,874 | 70,214 |
| Comisiones de recepción y transmisión de solicitudes | 23 | 792,639 | 657,328 | - | - |
| Intereses bancarios y gastos similares | | 213,732 | 193,127 | 185,243 | 119,913 |
| Intereses abonados sobre swaps | | 2,023 | - | - | 35,257 |
| Intereses abonados por contratos de recompra directa/inversa | | 202,332 | 296,294 | - | - |
| Otros gastos | 8, 15 | 354,843 | 165,302 | 16,658 | - |
| Ganancia/(pérdida) neta materializada de inversiones | | -13,103,330 | -7,916,781 | -17,311,088 | -9,421,210 |
| Ganancia/(pérdida) neta materializada sobre títulos vendidos | 2 | -37,154,337 | 14,989,926 | -13,798,867 | 7,188,445 |
| Ganancia/(pérdida) neta materializada sobre opciones | | 136,424,326 | 41,373,175 | -4,044,643 | 9,471,721 |
| Ganancia/(pérdida) neta materializada sobre contratos de divisas a plazo | | -23,321,817 | 5,796,048 | -3,305,935 | 1,443,311 |
| Ganancia/(pérdida) neta materializada sobre futuros financieros | | 1,725,955 | 3,264,984 | -36,955,221 | 6,004,221 |
| Ganancia/(pérdida) neta materializada sobre swaps y CFD | | - | - | 265,245 | -4,370,651 |
| Ganancia/(pérdida) neta materializada sobre cambio de divisas | | -5,452,897 | 647,240 | 675,661 | -121,174 |
| Ganancia/(pérdida) neta materializada | | 59,117,900 | 58,154,592 | -74,474,848 | 10,194,663 |
| Variación neta de la plusvalía/(minusvalía) latente sobre inversiones y deudas derivadas de pactos de recompra inversa | | -1,799,255 | -4,349,807 | -20,407,676 | 8,955,367 |
| Variación neta de la plusvalía/(minusvalía) latente sobre opciones | | -86,843,655 | -82,032,144 | -317,988 | 618,803 |
| Variación neta de la plusvalía/(minusvalía) latente sobre contratos de divisas a plazo | | 12,682,266 | -4,752,384 | 500,616 | -355,826 |
| Variación neta de la plusvalía/(minusvalía) latente sobre futuros financieros | | 1,189,258 | -2,089,538 | -5,556,281 | 3,340,873 |
| Variación neta de la plusvalía/(minusvalía) latente sobre swaps y CFD | | 437 | - | -7,859,282 | 5,819,718 |
| Resultado de las operaciones | | -15,653,049 | -35,069,281 | -108,115,459 | 28,573,598 |
| Dividendos abonados | 26 | - | 1,108 | - | - |
| Suscripciones | | 951,586,123 | 795,690,908 | 501,966,359 | 1,087,431,977 |
| Reembolsos | | -718,858,696 | -496,906,793 | -351,634,864 | -301,673,253 |
| Incremento/(disminución) del patrimonio neto | | 217,074,378 | 263,715,942 | 42,216,036 | 814,332,322 |
| Revaloración del patrimonio neto consolidado | | - | - | - | - |
| Patrimonio neto al inicio del ejercicio | | 667,758,528 | 404,042,586 | 1,312,104,362 | 497,772,040 |
| Patrimonio neto al cierre del ejercicio | | 884,832,906 | 667,758,528 | 1,354,320,398 | 1,312,104,362 |

Las notas adjuntas forman parte integrante de estos estados financieros.

| Cash EUR | | Cash USD | | Consolidado | |
|----------------------|----------------------|----------------------|----------------------|-----------------------|-----------------------|
| 30/06/2022 EUR | 30/06/2021 EUR | 30/06/2022 USD | 30/06/2021 USD | 30/06/2022 EUR | 30/06/2021 EUR |
| 1,169,314 | 869,960 | 6,653,854 | 8,962,817 | 2,645,469,300 | 2,315,073,249 |
| - | - | - | - | 776,303,289 | 563,589,043 |
| - | 687,961 | 4,237,455 | 3,267,782 | 1,325,294,695 | 1,430,731,751 |
| - | 3,852 | 1,220,124 | 1,848,083 | 5,139,050 | 19,698,335 |
| - | - | 613,807 | 817,802 | 8,245,153 | 7,102,391 |
| 1,166,082 | 177,894 | 581,674 | 2,990,149 | 488,321,960 | 272,813,149 |
| 3,232 | 253 | 794 | 39,001 | 42,165,153 | 21,138,580 |
| 7,684,959 | 6,753,677 | 5,068,675 | 6,003,617 | 1,765,426,783 | 1,434,013,322 |
| 1,643,050 | 1,702,076 | 1,699,479 | 2,043,980 | 706,190,442 | 643,838,366 |
| - | - | - | - | 84,148,014 | 147,749,696 |
| 1,117,563 | 1,145,037 | 2,304,282 | 2,583,859 | 129,913,209 | 123,278,104 |
| 167,574 | 117,652 | 293,924 | 316,801 | 24,281,093 | 22,901,493 |
| - | - | - | - | 52,901,402 | 56,140,738 |
| 33,511 | 10,450 | 33,046 | 34,142 | 73,007,071 | 71,680,132 |
| 170,527 | 119,647 | - | - | 37,938,140 | 41,840,193 |
| 662,618 | 248,812 | 9,546 | 32,327 | 20,072,543 | 27,574,226 |
| 1,281,774 | 168,807 | 726,175 | 992,244 | 534,268,624 | 259,076,057 |
| 1,285,107 | 1,413,670 | 2,105 | 249 | 2,278,703 | 2,479,843 |
| 1,323,235 | 1,827,526 | 118 | 15 | 100,427,542 | 37,454,474 |
| -6,515,645 | -5,883,717 | 1,585,179 | 2,959,200 | 880,042,517 | 881,059,927 |
| -3,874,769 | -1,777,684 | -13,541,820 | 44,681,817 | 2,034,747,200 | 3,211,808,415 |
| - | - | - | - | 347,280,611 | 79,622,207 |
| - | - | 16,463,521 | -24,448,920 | -1,067,994,823 | 1,190,616,891 |
| - | - | 307,961 | -134,988 | 434,022,096 | 221,924,769 |
| - | - | 335,300 | -12,024,247 | 117,004,498 | 49,765,584 |
| 199 | -83 | 129,101 | -1,585,601 | -63,113,566 | 193,107,825 |
| -10,390,215 | -7,661,484 | 5,279,242 | 9,447,261 | 2,681,988,533 | 5,827,905,618 |
| -1,550,725 | -50,635 | -6,610,959 | -7,864,695 | -11,753,495,116 | 6,001,760,365 |
| - | - | - | - | -44,353,066 | -126,204,506 |
| - | - | 1,464,917 | 7,317,684 | 92,913,463 | -113,084,728 |
| - | - | 93,125 | 111,588 | 24,888,611 | 8,471,885 |
| 385,264 | 50,944 | 1,303,970 | 905,124 | 112,775,071 | 5,887,126 |
| -11,555,676 | -7,661,175 | 1,530,295 | 9,916,962 | -8,885,282,504 | 11,604,735,760 |
| - | - | -29,428 | -1,059,386 | -812,620,359 | -1,005,942,763 |
| 2,688,118,775 | 1,561,589,629 | 5,157,369,693 | 4,143,283,090 | 41,591,435,976 | 40,890,385,838 |
| -1,752,116,286 | -1,941,192,354 | -5,520,191,547 | -4,766,458,480 | -39,584,406,958 | -44,904,325,675 |
| 924,446,813 | -387,263,900 | -361,320,987 | -614,317,814 | -7,690,873,845 | 6,584,853,160 |
| - | - | - | - | 2,476,352,276 | -1,083,667,394 |
| 1,029,969,021 | 1,417,232,921 | 2,938,396,301 | 3,552,714,115 | 79,972,907,155 | 74,471,721,389 |
| 1,954,415,834 | 1,029,969,021 | 2,577,075,314 | 2,938,396,301 | 74,758,385,586 | 79,972,907,155 |

Las notas adjuntas forman parte integrante de estos estados financieros.

1 INTRODUCCIÓN

Amundi Funds (en lo sucesivo, el “Fondo”) está constituido a modo de “Société d’Investissement à Capital Variable” (en lo sucesivo, “SICAV”) en virtud de la legislación del Gran Ducado de Luxemburgo. El Fondo, inicialmente denominado Groupe Indosuez Funds FCP, un fondo de inversión sin personalidad jurídica (“Fonds Commun de Placement”) creado el 18 de julio de 1985, se transformó —de conformidad con el Artículo 110 (2) de la Ley de 30 de marzo de 1988 de Organismos de inversión colectiva— y adoptó la denominación de GIF SICAV II el 15 de marzo de 1999. La escritura de transformación y los Estatutos sociales (en lo sucesivo, los “Estatutos”) se publicaron en el Mémorial, Recueil des Sociétés et Associations el 28 de abril de 1999. La denominación del Fondo pasó a ser GIF SICAV el 1 de diciembre de 1999. Crédit Agricole Funds el 8 de diciembre de 2000 y CAAM Funds el 1 de julio de 2007. A 2 de marzo de 2010, de conformidad con la decisión adoptada por los accionistas en el marco de la Junta general extraordinaria celebrada el 23 de noviembre de 2009 y con la decisión del Consejo de administración adoptada el 23 de diciembre de 2009, CAAM Funds pasó a denominarse Amundi Funds.

Las enmiendas a los Estatutos se publicaron en el Mémorial, Recueil des Sociétés et Associations el 14 de enero de 2000, el 17 de enero de 2001 y el 13 de junio de 2007, respectivamente, para las tres primeras modificaciones de denominación y el 3 de abril de 2010 respecto de la última. Se llevó a cabo una última modificación a los Estatutos sociales el 14 de marzo de 2012 y se publicó en el Mémorial, Recueil des Sociétés et Associations - C, número 943 el 12 de abril del mismo año. El Fondo está sujeto a la Parte I de la Ley de 17 de diciembre de 2010 sobre Organismos de inversión colectiva (en lo sucesivo, la “Ley de 2010”).

Se han lanzado los siguientes Subfondos durante el ejercicio:

Amundi Funds Montpensier Great European Models SRI subordinado de Montpensier Great European Models SRI el 7 de julio de 2021

Amundi Funds Montpensier M Climate Solutions subordinado de Montpensier M Climate Solutions el 7 de julio de 2021

Amundi Funds Impact Green Bonds subordinado de Amundi Responsible Investing - Impact Green Bonds el 6 de julio de 2021

Amundi Funds Global Equity ESG Improvers el 25 de agosto de 2021

Amundi Funds Emerging Markets Equity ESG Improvers el 10 de marzo de 2022

Se han renombrado los siguientes Subfondos durante el ejercicio:

Amundi Funds Total Hybrid Bond pasó a ser Amundi Funds European Subordinated Bond ESG el 29 de julio de 2021

Amundi Funds Top European Players pasó a ser Amundi Funds Sustainable Top European Players el 30 de noviembre de 2021

Amundi Funds Global Perspectives pasó a ser Amundi Funds Sustainable Global Perspectives el 30 de noviembre de 2021

Amundi Funds Argo Bond pasó a ser Amundi Funds Absolute Return Global Opportunities Bond el 30 de noviembre de 2021

Amundi Funds Argo Bond Dynamic pasó a ser Amundi Funds Absolute Return Global Opportunities Bond Dynamic el 30 de noviembre de 2021

Amundi Funds Wells Fargo US Equity Mid Cap pasó a ser Amundi Funds Pioneer US Equity Mid Cap el 8 de junio de 2022

Amundi Funds Global Convertible Bond pasó a ser Amundi Funds Montpensier Global Convertible Bond el 8 de junio de 2022

Amundi Funds Euro Corporate Short Term Bond pasó a ser Amundi Funds Euro Corporate Short Term Green Bond el 8 de junio de 2022

Se han liquidado los siguientes Subfondos durante el ejercicio:

Amundi Funds Equity Emerging Conservative el 12 de julio de 2021

Se han fusionado los siguientes Subfondos durante el ejercicio:

- Los siguientes Subfondos se han fusionado con Amundi Funds Global Multi-Asset Conservative el 23 de julio de 2021:

Amundi Soluzioni Italia - Progetto Cedola 12/2019

Amundi Soluzioni Italia - Progetto Cedola 02/2020

Amundi Soluzioni Italia - Progetto Cedola 03/2020

Amundi Soluzioni Italia - Progetto Cedola 05/2020

Amundi Soluzioni Italia - Progetto Cedola 06/2020

Amundi Soluzioni Italia - Progetto Cedola 08/2020

Amundi Soluzioni Italia - Progetto Cedola 09/2020

Amundi Soluzioni Italia - Progetto Cedola 11/2020

Amundi Soluzioni Italia - Progetto Cedola 12/2020

- El Subfondo Amundi S.F. Euro Curve 3-5 year se ha fusionado con Amundi Funds Euro Aggregate Bond el 19 de noviembre de 2021.

- Los Subfondos Amundi S.F. European Equity Market Plus y Amundi S.F. European Research se han fusionado con Amundi Funds European Equity ESG Improvers el 19 de noviembre de 2021.

En cuanto a la confirmación del Depositario, los siguientes balances están disponibles a 30 de junio de 2022 para este Subfondo liquidado:

- Amundi Funds Equity Korea: 999,196,05 USD

Teniendo en cuenta la parte relevante acumulada de valores rusos y ucranianos en cartera:

- El último VL oficial disponible para Amundi Funds Russian Equity es del 25 de febrero de 2022.

- El último VL oficial disponible para Amundi Funds Emerging Europe and Mediterranean Equity es del 28 de febrero de 2022.

Después de estas fechas, por decisión del Consejo de Administración de la SICAV, se han suspendido los cálculos del VL y no se han aceptado más suscripciones ni reembolsos para estos 2 Subfondos.

En referencia al folleto con fecha de mayo de 2022, a 30 de junio de 2022 el Fondo aglutinaba 105 Subfondos activos y todos ellos invertían en un mercado o grupo de mercados específicos.

Amundi Funds Euroland Equity, Amundi Funds European Equity ESG Improvers, Amundi Funds Euroland Equity Small Cap, Amundi Funds European Equity Green Impact, Amundi Funds European Equity Value, Amundi Funds European Equity Sustainable Income, Amundi Funds European Equity Small Cap, Amundi Funds Equity Japan Target, Amundi Funds Global Ecology ESG, Amundi Funds Global Equity ESG Improvers, Amundi Funds Global Equity Sustainable Income, Amundi Funds Japan Equity Engagement, Amundi Funds Japan Equity Value, Amundi Funds Montpensier Great European Models SRI, Amundi Funds Montpensier M Climate Solutions, Amundi Funds Pioneer Global Equity, Amundi Funds Pioneer US Equity Dividend Growth, Amundi Funds Pioneer US Equity ESG Improvers, Amundi Funds Pioneer US Equity Fundamental Growth, Amundi Funds Pioneer US Equity Research, Amundi Funds Pioneer US Equity Research Value, Amundi Funds Polen Capital Global Growth, Amundi Funds Sustainable Top European Players, Amundi Funds US Pioneer Fund, Amundi Funds Pioneer US Equity Mid Cap, Amundi Funds Asia Equity Concentrated, Amundi Funds China Equity, Amundi Funds Emerging Europe and Mediterranean Equity, Amundi Funds Emerging Markets Equity Focus, Amundi Funds Emerging Markets Equity ESG Improvers, Amundi Funds Emerging World Equity, Amundi Funds Latin America Equity, Amundi Funds Equity MENA, Amundi Funds New Silk Road, Amundi Funds Russian Equity, Amundi Funds SBI FM India Equity, Amundi Funds Euroland Equity Dynamic Multi Factors, Amundi Funds Euroland Equity Risk Parity, Amundi Funds European Equity Conservative, Amundi Funds European Equity Dynamic Multi Factors, Amundi Funds European Equity Risk Parity, Amundi Funds Global Equity Conservative, Amundi Funds Global Equity Dynamic Multi Factors, Amundi Funds European Convertible Bond, Amundi Funds Montpensier Global Convertible Bond, Amundi Funds Euro Aggregate Bond, Amundi Funds Euro Corporate Bond, Amundi Funds Euro Corporate Short Term Green Bond, Amundi Funds Euro Government Bond, Amundi Funds Euro Inflation Bond, Amundi Funds Strategic Bond, Amundi Funds Euro High Yield Bond, Amundi Funds Euro High Yield Short Term Bond, Amundi Funds Global Subordinated Bond, Amundi Funds Pioneer Global High Yield Bond, Amundi Funds Pioneer Global High Yield ESG Improvers Bond, Amundi Funds Pioneer US High Yield Bond, Amundi Funds European Subordinated Bond ESG, Amundi Funds Global Aggregate Bond, Amundi Funds Global Bond, Amundi Funds Global Corporate Bond, Amundi Funds Global Corporate ESG Improvers Bond, Amundi Funds Global High Yield Bond, Amundi Funds Global Inflation Bond, Amundi Funds Global Total Return Bond, Amundi Funds Impact Green Bonds, Amundi Funds Optimal Yield, Amundi Funds Optimal Yield Short Term, Amundi Funds Pioneer Strategic Income, Amundi Funds Pioneer US Bond, Amundi Funds Pioneer US Corporate Bond, Amundi Funds Pioneer US Short Term Bond, Amundi Funds Emerging Markets Blended Bond, Amundi Funds Emerging Markets Bond, Amundi Funds Emerging Markets Corporate Bond, Amundi Funds Emerging Markets Green Bond, Amundi

Funds Emerging Markets Corporate High Yield Bond, Amundi Funds Emerging Markets Hard Currency Bond, Amundi Funds Emerging Markets Local Currency Bond, Amundi Funds Emerging Markets Short Term Bond, Amundi Funds Euro Multi-Asset Target Income, Amundi Funds Global Multi-Asset, Amundi Funds Global Multi-Asset Conservative, Amundi Funds Global Multi-Asset Target Income, Amundi Funds Sustainable Global Perspectives, Amundi Funds Multi-Asset Real Return, Amundi Funds Multi-Asset Sustainable Future, Amundi Funds Pioneer Flexible Opportunities, Amundi Funds Pioneer Income Opportunities, Amundi Funds Real Assets Target Income, Amundi Funds Target Coupon, Amundi Funds Absolute Return Credit, Amundi Funds Absolute Return European Equity, Amundi Funds Absolute Return Multi-Strategy, Amundi Funds Absolute Return Global Opportunities Bond, Amundi Funds Absolute Return Global Opportunities Bond Dynamic, Amundi Funds Global Macro Bonds & Currencies, Amundi Funds Global Macro Bonds & Currencies Low Vol, Amundi Funds Absolute Return Forex, Amundi Funds Multi-Strategy Growth, Amundi Funds Volatility Euro, Amundi Funds Volatility World, Amundi Funds Protect 90, Amundi Funds Cash EUR y Amundi Funds Cash USD.

Dentro de cada Subfondo, la SICAV puede crear y emitir clases de acciones con distintas características y criterios de admisibilidad aplicables a los inversores. Las clases de acciones se identifican primero por medio de una etiqueta básica (descrita en la tabla infra), seguida del sufijo oportuno.

| Etiqueta de las clases de acciones | Inversores | Necesita la aprobación del Consejo | Inversión inicial mínima ¹ | Comisión de suscripción máxima ² | Comisión de canje máxima ⁴ | Comisión de reembolso máxima |
|------------------------------------|--|------------------------------------|---------------------------------------|---|---------------------------------------|------------------------------|
| Q-A | Todos los inversores | No ³ | - | 4.50% | 3.00% | - |
| Q-D | Solo para clientes | No | - | 3.00% | 3.00% | - |
| Q-F | Clientes de distribuidores autorizados | No | - | - | 1.00% | - |
| Q-H | Clientes de distribuidores autorizados | Sí | - | 1.00% | 1.00% | - |
| Q-I | Inversores institucionales | No ³ | 500,000 USD | 2.50% | 1.00% | - |
| Q-J | Inversores institucionales | No | 25 millones EUR | - | 1.00% | - |
| M | OICVM y GPF italianos, OIC, mandatos o vehículos de pensiones | Sí | - | 2.50% | 1.00% | - |
| Q-O, Q-OF | Inversores institucionales o fondos subordinados gestionados o distribuidos por sociedades del Grupo Amundi | Sí | 500,000 USD | 5.00% | 1.00% | - |
| OR | Fondos subordinados gestionados o gestionados por sociedades del Grupo Amundi | No | - | 5.00% | 1.00% | - |
| P | Bancos privados | Sí | 100,000 USD | 4.50% | 1.00% | - |
| Q-R | Reservada a intermediarios o proveedores de servicios de gestión de carteras individuales que tengan prohibida legal o contractualmente la retención de incentivos | No | - | 4.50% | 1.00% | - |
| G, Q-S | Clientes de distribuidores autorizados | No | - | 3.00% | 1.00% | - |
| Q-X | Inversores institucionales | No | 5 millones USD | 5.00% | 1.00% | - |
| Z | Fondos gestionados por sociedades del Grupo Amundi | Sí | - | 5.00% | 1.00% | - |

Puede consultarse la lista completa de Subfondos y clases de acciones disponibles actualmente en el sitio web www.amundi.lu/amundi-funds.

¹ A los efectos de la inversión inicial mínima, se suman las inversiones de cada inversor (o grupo de entidades participadas al 100% por la misma sociedad matriz) en toda la SICAV (todas las clases de acciones y todos los Subfondos). Existen mínimos en USD o su importe equivalente en cualquier otra moneda.

² En el caso de Volatility Euro y Volatility World, puede incrementarse hasta en un 2.00% si el consejo determina que las nuevas inversiones pueden afectar negativamente a los intereses de los accionistas existentes.

³ En las clases de acciones I2 y A2, no es necesaria la aprobación del Consejo.

⁴ Para las clases de acciones A4, solo es posible el canje entre las acciones de clase A4 de otro Subfondo del OICVM.

2 PRINCIPALES PRINCIPIOS CONTABLES

■ PRESENTACIÓN DE LOS ESTADOS FINANCIEROS

Los estados financieros del Fondo se elaboraron de conformidad con las disposiciones legales y normativas en vigor en Luxemburgo en materia de organismos de inversión colectiva.

Los estados financieros se presentan en base al último Valor liquidativo (en lo sucesivo, "VL") calculado durante el periodo/ejercicio financiero. De conformidad con el folleto con fecha de

mayo de 2022, el VL se calculó empleando los valores de mercado y los tipos de cambio más recientes disponibles en el momento del cálculo, a saber:

- Para todos los subfondos: 30 de junio de 2022.

En el informe anual a 30 de junio de 2022, los subfondos fusionados o liquidados durante dicho ejercicio financiero se muestran de forma independiente en el Estado de operaciones y variaciones en el patrimonio neto y se incluyen en las cifras consolidadas.

Los estados financieros del Fondo y de cada uno de sus Subfondos se han elaborado sobre la base del principio contable de empresa en funcionamiento.

El objetivo de Amundi Funds Protect 90 es brindar la oportunidad de participar en la evolución de los mercados financieros, al tiempo que brinda una protección parcial permanente de su inversión en cualquier periodo de tres años. Concretamente, el subfondo está concebido para garantizar que el precio de sus acciones no caiga por debajo del 90% del valor liquidativo máximo que haya registrado nunca, que para Protect 90 y a partir del 05/06/2020, el subfondo está concebido para garantizar que el precio de sus acciones no caiga por debajo del 90% del valor liquidativo máximo que haya registrado a partir del 05/06/2020, según el folleto.

- **Inversiones cruzadas entre Subfondos** - A 30 de junio de 2022, el valor de las inversiones de los subfondos en otros de la SICAV asciende a EUR 742,671,421, lo que supone el 0,99% del valor liquidativo total. Por lo tanto, el VL consolidado total al cierre del ejercicio menos las inversiones cruzadas ascendería a EUR 74.015,714,165.
- **Cartera de títulos** - Los valores mobiliarios cotizados en una Bolsa de valores o en un mercado regulado se valoran a su último precio conocido. Cuando tales precios no son representativos o en caso de que los valores no coticen, se valoran a su valor de realización probable dentro de unos límites razonables, determinado con precaución y de buena fe por el Consejo de administración.
- **Conversión de partidas expresadas en divisas extranjeras** - Los estados financieros del Fondo se expresan en euros (EUR). Por tanto, el patrimonio neto de cada Subfondo expresado en divisas extranjeras se convierte y consolida en euros al tipo de cambio vigente al cierre del ejercicio financiero. Los costes de operaciones y adquisiciones respecto de los títulos en cartera expresados en divisas extranjeras se convierten a la divisa de contabilidad del Subfondo en cuestión al tipo de cambio en vigor en la fecha de la operación o de la adquisición, según proceda. Los valores de valoración de títulos en cartera y demás activos y pasivos expresados en divisas extranjeras se convierten a la divisa de contabilidad del Subfondo al tipo de cambio en vigor al cierre del ejercicio financiero. Las diferencias de cambio resultantes de tales conversiones se registran en el apartado "Reevaluación del patrimonio neto consolidado" en el Estado de operaciones y variaciones en el patrimonio neto.
- **Rendimiento de las inversiones** - Los dividendos se registran como rentabilidades en la fecha en la que se declaran y en la medida en que el Fondo pueda obtener la información adecuada. Los intereses se devengan diariamente.
- **Costes y gastos de distribución** - Todos los Subfondos corren con costes y gastos que les son específicamente atribuibles. Los costes y gastos no atribuibles a un Subfondo en concreto se distribuyen entre los Subfondos de manera equitativa, en proporción a sus respectivos patrimonios netos.
- **Pactos de recompra** - Los pactos de recompra (Repos) equivalen a los empréstitos garantizados por activos subyacentes presentados en la cartera de títulos del Subfondo que permanecen expuestos al riesgo de mercado. Los Pactos de recompra inversa (Reverse Repos) son similares a los préstamos garantizados. En este caso, el Subfondo no está sujeto al riesgo de depreciación del valor de los activos subyacentes. Los Pactos de recompra y recompra inversa se contabilizan como empréstitos o préstamos, respectivamente, por el importe de los activos líquidos recibidos y/o abonados.
- **Contratos de futuros** - Los contratos de futuros no vencidos se valoran a su último precio conocido en la fecha de valoración o de cierre y las plusvalías o minusvalías latentes derivadas de éstos se registran en el Estado del patrimonio neto. La ganancia/(pérdida) neta realizada y la variación neta en la ganancia/(pérdida) latente sobre contratos de futuros se registra en el Estado de operaciones y variaciones en el patrimonio neto.
- **Contratos de futuros-opciones de estilo** - Los contratos de futuros-opciones de estilo se valoran al precio disponible en una bolsa de valores oficial. Los depósitos al margen iniciales se abonan en efectivo en el momento de la formalización del contrato. El Subfondo abona o percibe periódicamente flujos de efectivo positivos o negativos posteriores, denominados márgenes de variación, que se basan en las fluctuaciones en el valor de mercado de los contratos de opciones de estilo futuros. Cuando el contrato está cerrado, el Subfondo en cuestión registra una ganancia o pérdida realizada equivalente a la diferencia entre el producto (o coste) de la transacción de cierre y la de apertura. Las revalorizaciones o pérdidas de valor netas latentes sobre contratos de futuros-opciones de estilo se contabilizan en el Estado del patrimonio neto. La ganancia/(pérdida) neta realizada y la variación neta en la ganancia/(pérdida) latente sobre contratos de futuros-opciones de estilo se registra en el Estado de operaciones y variaciones en el patrimonio neto.
- **Contratos de divisas a plazo** - Los contratos de divisas a plazo no vencidos se valoran a los tipos de cambio aplicables en la fecha de valoración o de cierre y las plusvalías o minusvalías latentes derivadas de éstos se registran en el Estado del patrimonio neto. La ganancia/(pérdida) neta realizada y la variación neta en la ganancia/(pérdida) latente sobre contratos de divisas a plazo se registra en el Estado de operaciones y variaciones en el patrimonio neto.
- **Valoración de las opciones OTC y de las opciones sobre swaps** - Las opciones cotizadas oficialmente en una bolsa de valores o en cualquier otro mercado regulado, que opere de forma regular, reconocido y abierto al público, se valoran sobre la base de sus precios de cierre el día de valoración o, en ausencia de estos, sobre la base de los últimos precios conocidos disponibles. Las opciones OTC, incluidas las opciones sobre swaps, se valoran a precio de mercado en función de los elementos establecidos en sus contratos. Si los últimos precios conocidos para las opciones cotizadas o el precio calculado para las opciones OTC no son representativos, la valoración se basará en el valor potencial de realización estimado por el Consejo de administración de la SICAV con prudencia y buena fe. La ganancia/(pérdida) neta realizada y la variación neta en la ganancia/(pérdida) latente sobre opciones OTC opciones sobre swaps se registra en el Estado de operaciones y variaciones en el patrimonio neto.
- **Swaps** - El Fondo se encuentra autorizado para suscribir swaps de varianza, riesgo de impago, rentabilidad total, inflación, activos, tipos de interés o divisas. Estos swaps se registran a su valor de mercado en función de los elementos de valoración establecidos en los contratos. La ganancia latente neta se incluye en el asiento "Plusvalía latente neta sobre swaps y CFD" en el Estado del patrimonio neto y la pérdida latente neta se incluye en el asiento "Minusvalía latente neta sobre swaps y CFD" en el Estado del patrimonio neto. La ganancia/(pérdida) neta realizada y la variación neta en la ganancia/(pérdida) latente sobre swaps se registra en el Estado de operaciones y variaciones en el patrimonio neto.
- **Instrumentos del mercado monetario** - El mercado monetario es un instrumento financiero con una elevada liquidez y vencimientos muy cortos. Los participantes lo utilizan como vía para realizar operaciones de préstamo y empréstito a corto plazo, con vencimientos que suelen oscilar entre un día y justo por debajo de un año. Respecto de los instrumentos del mercado monetario, la acreencia (diferencia entre el coste y el valor amortizado) se registra en el asiento "Variación neta de la plusvalía/(minusvalía) latente sobre inversiones y deudas derivadas de pactos de recompra inversa" en el Estado de operaciones y variaciones en el patrimonio neto respecto de los títulos ostentados al cierre del ejercicio. Si los instrumentos se han vendido o reembolsado, este resultado se considera una "Ganancia/(pérdida) neta materializada sobre títulos vendidos" en el Estado de operaciones y variaciones en el patrimonio neto.
- **Títulos Por Anunciar (PA)** - Las posiciones PA se refieren a la práctica de negociación habitual en el mercado de títulos con respaldo hipotecario por la que un título se extrae de un conjunto de hipotecas (p. ej., Ginnie Mae, Fannie Mae o Freddie Mac) a cambio de un precio fijo en una fecha futura. En el momento de la compra se desconoce el título exacto, aunque sí se especifican sus principales características. Aunque el precio se ha determinado en el momento de la compra,

el valor del principal no se ha finalizado. Las posiciones PA se detallan en la Cartera de valores. La compra de este tipo de títulos no se ha liquidado y, por tanto, el importe correspondiente a la cantidad pagadera en la liquidación de la operación se desglosa en "Cuentas a pagar de intermediarios" en el Estado del patrimonio neto. La ganancia/(pérdida) neta materializada sobre los títulos PA y las variaciones en la plusvalía/(minusvalía) latente se describen en el Estado de operaciones y variaciones en el patrimonio neto, en las partidas de "Ganancia/(pérdida) neta realizada sobre títulos vendidos" y "Variación neta de la plusvalía/(minusvalía) latente sobre inversiones y deudas derivadas de pactos de recompra inversa", respectivamente. Riesgo de MBS / ABS Los valores respaldados por hipotecas y por activos (MBS y ABS) suelen conllevar un riesgo de amortización anticipada y de extensión, y pueden acarrear riesgos de liquidez, de crédito y de tipos de interés superiores a la media.

- **"Ganancia/(pérdida) neta materializada sobre títulos vendidos"** - La "Ganancia/(pérdida) neta materializada sobre títulos vendidos" del Estado de operaciones y variaciones en el patrimonio neto refleja la diferencia entre los costes e ingresos por los títulos vendidos, incluida la repercusión del mercado así como de las divisas.
- **Costes de operación** - Los costes de operación incluyen las comisiones de corretaje y las comisiones cobradas por el depositario respecto de las operaciones con títulos e instrumentos derivados. Las comisiones de operación se excluyen del coste de los títulos y derivados adquiridos o vendidos. Todas estas comisiones se registran en el capítulo "Comisiones de corretaje y transacción" del Estado de operaciones y variaciones en el patrimonio neto. Véase la nota 13, donde se describen las comisiones de recepción y transmisión de solicitudes.
- **Contratos por diferencias (CFD)** - En cada fecha de valoración, la diferencia entre el precio de apertura y el precio de mercado actual del título subyacente o el índice para el CFD se registra como valor de mercado (ganancia o pérdida latente) del contrato; cuando el Subfondo formaliza una transacción de cierre, la diferencia entre el importe teórico de apertura y de cierre del título subyacente se registra como ganancia o pérdida realizada en las partidas de beneficio/(pérdida) neta materializado/(a) sobre swaps y CFD en el Estado de operaciones y variaciones en el patrimonio neto. Los depósitos de margen iniciales pueden realizarse en efectivo al formalizar el CFD. El Subfondo realiza o percibe periódicamente pagos, denominados márgenes de variación, que se basan en las fluctuaciones en el valor de mercado de los contratos CFD.
- **Préstamo de valores** - En las operaciones de préstamo y empréstito de valores, un prestamista transfiere valores o instrumentos a un prestatario, con sujeción al compromiso de que el prestatario devolverá valores o instrumentos equivalentes en una fecha futura o cuando lo solicite el prestamista. El prestatario debe proporcionar una salvaguarda, en forma de garantía, vigente durante todo el periodo del préstamo y que sea al menos equivalente a la valoración global de los títulos prestados, más el valor de cualquier recorte de valoración que se considere apropiado en vista de la calidad de la garantía.

3 TIPOS DE CAMBIO UTILIZADOS A 30 DE JUNIO DE 2022

Los tipos de cambio utilizados respecto de las cifras consolidadas son:

1 JPY = 0.007040 EUR
 1 USD = 0.956530 EUR

Para el Subfondo liquidado Amundi Funds Equity Emerging Conservative, se ha utilizado el siguiente tipo de cambio a 12 de julio de 2021: 1USD = 0,842600 EUR.

4 COMISIONES DE GESTIÓN, ADMINISTRACIÓN Y DISTRIBUCIÓN

Estructura de las comisiones - La Comisión de administración es una comisión expresada en porcentaje del VL de los Subfondos y clases de acciones, incluidos todos los gastos administrativos del Fondo.

Esta comisión incluye los honorarios del Agente administrativo, domiciliario y de transmisiones y del Agente de registro por la prestación de sus servicios al Fondo, la remuneración del Depositario por la prestación de sus servicios al Fondo así como otros gastos administrativos contraídos en la gestión del Fondo incluidos, sin que la numeración sea exhaustiva:

- los honorarios de los auditores y asesores legales del Fondo (incluidos los costes asociados al cumplimiento de los requisitos legales y normativos);
- los costes de traducción, impresión y distribución a los inversores de los informes anuales y semestrales, del folleto del Fondo y de los documentos de datos fundamentales para el inversor de cada clase de acciones y sus suplementos, así como las notificaciones dirigidas a la atención de los Inversores;
- cualesquiera costes relacionados con la información de los accionistas incluidos aquellos relativos a la publicación de los precios de las acciones en la prensa financiera y la elaboración de material informativo para los suscriptores y distribuidores;
- cualesquiera comisiones y gastos relativos al registro y mantenimiento del registro del Fondo en cualquier agencia gubernamental o bolsa de valores y para cumplir con cualesquiera requisitos normativos y el reembolso de dichas comisiones y gastos contraídos por cualquier representante legal;
- los honorarios de cualquier representante/corresponsal local, cuyos servicios se requieran de conformidad con la legislación aplicable;
- los costes relativos a medidas extraordinarias, en concreto, a cualquier peritaje o juicio encaminado a proteger los intereses de los accionistas;
- los costes relacionados con la traducción, distribución y publicación de cualquier notificación a los accionistas.

La Comisión de administración se abonará a trimestre vencido a Amundi Luxembourg S.A. y se calculará cada día para cada Subfondo y cada clase de acciones.

Las Comisiones de gestión, expresadas en porcentajes del VL, resultarán pagaderas trimestralmente a Amundi Luxembourg S.A. y se calculan a diario respecto de cada Subfondo en base al VL diario de cada clase de acciones.

Amundi Luxembourg S.A. es responsable de abonar las comisiones a los Gestores de inversiones.

Además de las comisiones de gestión abonadas por el Fondo a Amundi Luxembourg S.A., los Subfondos que se encuentran parcialmente invertidos en otros OIC también están sujetos a las comisiones de gestión cobradas a dichos Subfondos, salvo las inversiones cruzadas entre subfondos.

Las comisiones de distribución se calculan y devengan todos los Días de contratación a los precios que se indican a continuación y son pagaderas a trimestre vencido a Amundi Luxembourg S.A., quien se hace cargo de cursar su pago a los Distribuidores.

Además, la Sociedad gestora puede, a su juicio, remunerar a los Distribuidores con cargo a sus propias comisiones.

Las Comisiones de gestión, administración y distribución, expresadas en porcentaje del VL, aplicables a 30 de junio de 2022 son los máximos previstos en el sitio web www.amundi.lu/Amundi-Funds, salvo para los Subfondos Amundi Funds Cash EUR y Amundi Funds Cash USD, en cuyo caso se aplican los siguientes porcentajes anuales:

| AMUNDI FUNDS | Divisa de referencia de los Subfondos Divisa | Divisas del VL de otras Clases de acciones | Clases de Acciones | Dirección Comisiones | Administración Comisiones | Distribución Comisiones |
|---------------------------|--|--|-----------------------|----------------------|---------------------------|-------------------------|
| Subfondos EFECTIVO | | | | | | |
| Cash EUR | EUR | EUR | - Clase A2 EUR (C) | 0.19% | 0.10% | / |
| | | EUR | - Clase F2 EUR (C) | 0.19% | 0.10% | / |
| | | EUR | - Clase G2 EUR (C) | 0.19% | 0.10% | / |
| | | EUR | - Clase H EUR (C) | 0.02% | 0.06% | / |
| | | EUR | - Clase I2 EUR (C) | 0.12% | 0.10% | / |
| | | EUR | - Clase J2-10 EUR (C) | 0.035% | 0.03% | / |
| | | EUR | - Clase M2 EUR (C) | 0.10% | 0.10% | / |
| | | EUR | - Clase O EUR (C) | / | 0.06% | / |

| AMUNDI FUNDS | Divisa de referencia de los Subfondos Divisa | Divisas del VL de otras Clases de acciones | Clases de Acciones | Dirección Comisiones | Administración Comisiones | Distribución Comisiones |
|--------------|--|--|---------------------|----------------------|---------------------------|-------------------------|
| | | EUR | - Clase Q-X EUR (C) | 0.05% | 0.05% | / |
| | | EUR | - Clase R2 EUR (C) | 0.20% | 0.10% | / |
| Cash USD | USD | USD | - Clase A2 USD (C) | 0.07% | 0.10% | / |
| | | USD | - Clase F2 USD (C) | 0.07% | 0.10% | / |
| | | USD | - Clase G2 USD (C) | 0.07% | 0.10% | / |
| | | USD | - Clase I2 USD (C) | 0.05% | 0.05% | / |
| | | USD | - Clase J2 USD (C) | 0.025% | 0.05% | / |
| | | USD | - Clase M2 USD (C) | 0.05% | 0.05% | / |
| | | USD | - Clase P2 USD (C) | 0.13% | 0.05% | / |
| | | USD | - Clase Q-X USD (C) | 0.05% | 0.05% | / |
| | | USD | - Clase R2 USD (C) | 0.07% | 0.10% | / |
| | | USD | - Clase Z USD (C) | 0.0225% | 0.05% | / |

De conformidad con el artículo 46 (3) de la Ley de 17 de diciembre de 2010, los porcentajes de la Comisión de gestión para los fondos subyacentes de Amundi Funds Protect 90, cuyo garante forma parte del Grupo Crédit Agricole, son los siguientes:

| | Tipo anual |
|--|------------|
| AMUNDI ENHANCED ULTRA SHORT TERM BOND SRI FCP - I (C) | 0.15% |
| AMUNDI EURO LIQUIDITY RATED SRI FCP I2 (C) | 0.03% |
| AMUNDI EURO LIQUIDITY SHORT TERM SRI I2 (C) | 0.06% |
| AMUNDI EURO LIQUIDITY SRI EUR I2 (C) | 0.06% |
| AMUNDI INDEX SOLUTIONS GOVT BOND LOW RATE EURO INV GRADE ETF | 0.05% |
| AMUNDI INDEX SOLUTIONS SICAV ETF | 0.02% |
| AMUNDI INDEX SOLUTIONS SICAV US CORP SRI | 0.02% |
| AMUNDI MSCI EMERGING MARKETS UCITS ETF - EUR (C) | 0.10% |
| AMUNDI ULTRA SHORT TERM BOND SRI FCP - I (C) | 0.11% |
| BFT AUREUS ISR FCP - I (C) | 0.20% |
| BFT CREDIT 12 MOIS ISR FCP I 3 DECIMALES - Z (C) | 0.04% |
| CPR OBLIG 12 MOIS DE CAPITALISATION 3 DECIMALES PART - I | 0.20% |
| ISHARES EDGE MSCI USA QUALITY FACTOR ETF | 0.00% |

En cuanto a las suspensiones del cálculo del VL para Amundi Funds Russian Equity y Amundi Funds Emerging Europe and Mediterranean Equity, Amundi Luxembourg S.A. ha decidido renunciar a sus comisiones de gestión.

5 COMISIONES DE RENTABILIDAD

La comisión de rentabilidad se calcula de manera independiente para cada Clase de Acciones. Se devengará diariamente, y se deducirá y abonará anualmente respecto de cada Clase de Acciones. La comisión de rentabilidad se calcula comparando el VL de cada Clase de acciones del subfondo pertinente y el activo de referencia.

El mecanismo aplicado se detalla en el web www.amundi.lu/Amundi-Funds

Los subfondos y las Clases de Acciones sujetos a comisión de rentabilidad figuran en la web www.amundi.lu/Amundi-Funds.

Respecto de todas las clases autorizadas en Hong Kong, tenga en cuenta que no se aplican comisiones de rentabilidad.

6 FISCALIDAD DEL FONDO - TAXE D'ABONNEMENT

En Luxemburgo, el Fondo estará, asimismo, sujeto a un impuesto del 0.05% anual respecto de los Subfondos de renta variable, fija, Multi Asset y Protected (a excepción de las inversiones de los mismos en otros organismos de inversión colectiva constituidos en Luxemburgo exentos de impuestos) y del 0.01% anual respecto de los Subfondos Cash, las Acciones de Clase H, I, J, M, O, SE, X y Z de todos los Subfondos (Taxe d'Abonnement), resultando dicho impuesto pagadero trimestralmente en base al VL del Fondo al cierre del trimestre natural correspondiente.

El porcentaje del impuesto Taxe d'Abonnement del 0.01% anual está disponible para aquellos Accionistas admitidos en las Acciones de Clase H, I, J, M, O, OR, SE, X y Z en virtud de las disposiciones legales, normativas y fiscales de Luxemburgo de las que tenga conocimiento el Fondo en el momento de la admisión de un Inversor en dicha clase de acciones.

Sin embargo, no podrá otorgarse garantía alguna respecto del pasado o futuro y dicha valoración está sujeta a las interpretaciones de cualesquiera autoridades competentes existentes en su momento acerca del estatus de un Inversor apto de las Acciones de Clase H, I, J, M, O, OR, SE, X y Z. Cualquier reclasificación que realice una autoridad en lo que respecta al estatus de un Inversor podría someter a la totalidad de la clase a un porcentaje del impuesto Taxe d'Abonnement del 0.05% anual.

7 OTROS INGRESOS

Los importes correspondientes a otros ingresos en el Estado de operaciones y variaciones en el patrimonio neto incluyen fundamentalmente ingresos derivados del préstamo de títulos y la recuperación de provisiones sobre comisiones de rentabilidad.

8 OTROS GASTOS

Los saldos correspondientes a otros gastos en el Estado de operaciones y variaciones en el patrimonio neto incluyen fundamentalmente otros impuestos y costes de préstamo de títulos.

Los importes de otros gastos en los Estados de operaciones y variaciones en el patrimonio neto de los Subfondos Amundi Funds Asia Equity Concentrated, Amundi Funds Emerging Markets Equity Focus, Amundi Funds Emerging World Equity, Amundi Funds SBI FM India Equity, Amundi Funds Equity Emerging Conservative y Amundi Funds Global Multi-Asset incluyen principalmente el impuesto indio.

Los importes de otros gastos en el Estado de operaciones y variaciones en el patrimonio neto del Subfondo Amundi Funds Cash EUR incluyen principalmente el interés de los bonos.

9 PACTOS DE RECOMPRA INVERSA

Durante el ejercicio financiero cerrado a 30 de junio de 2022, algunos subfondos suscribieron pactos de recompra inversa, cuyo importe se indica a continuación en la divisa de los Subfondos, en virtud de los cuales prestaron un determinado importe a instituciones financieras, garantizado por un aval. A 30 de junio de 2022, los préstamos concedidos de conformidad con dichos contratos se encontraban garantizados por los siguientes activos subyacentes.

Los países de la contraparte se enumeran según la norma ISO 3166-1.

El importe de bonos aptos para la inversión se especifica como bonos con una calificación mínima de BBB- (S&P), Baa3 (Moody's) y/o BBB- (Fitch).

Si desea saber más sobre la información colateral, consulte la nota 18.

Amundi Funds Strategic Bond

| Divisa | Nominal | Descripción | Contraparte | Importe en EUR (coste) | Importe en EUR (valor de mercado) |
|---------------|---------------|--|---|---------------------------|--------------------------------------|
| EUR | 12,500,000.00 | COCA COLA CO 0.125% 09/03/2029 | BANCO BILBAO VIZCAYA ARGENTARIA SA (ES) | 10,885,000.00 | 10,541,000.00 |
| EUR | 4,500,000.00 | GENERAL MOTORS FINANCIAL CO 1.00% 24/02/2025 | BANCO BILBAO VIZCAYA ARGENTARIA SA (ES) | 4,242,600.00 | 4,246,560.00 |
| USD | 1,000,000.00 | COCA COLA FEMSA SAB DE CV 2.75% 22/01/2030 | BANCO BILBAO VIZCAYA ARGENTARIA SA (ES) | 847,960.21 | 859,228.08 |
| Total: | | | | 15,975,560.21 | 15,646,788.08 |

El importe de bonos aptos para la inversión es de 15,646,788.08 EUR.

Amundi Funds Global Subordinated Bond

| Divisa | Nominal | Descripción | Contraparte | Importe en EUR (coste) | Importe en EUR (valor de mercado) |
|---------------|--------------|---|---|---------------------------|--------------------------------------|
| EUR | 7,000,000.00 | ASAHI GROUP HOLDINGS LTD 0.01% 19/04/2024 | BANCO BILBAO VIZCAYA ARGENTARIA SA (ES) | 6,832,000.00 | 6,768,020.00 |
| EUR | 5,000,000.00 | MEDTRONIC GLOBAL HOLDINGS S C A 0% 15/03/2023 | BANCO BILBAO VIZCAYA ARGENTARIA SA (ES) | 4,989,500.00 | 4,974,950.00 |
| EUR | 3,200,000.00 | PERNOD RICARD SA 2.125% 27/09/2024 | BANCO BILBAO VIZCAYA ARGENTARIA SA (ES) | 3,265,600.00 | 3,218,208.00 |
| Total: | | | | 15,087,100.00 | 14,961,178.00 |

El importe de bonos aptos para la inversión es de 14,961,178.00 EUR.

Amundi Funds Global Aggregate Bond

| Divisa | Nominal | Descripción | Contraparte | Importe en USD (coste) | Importe en USD (valor de mercado) |
|---------------|---------------|--|---|---------------------------|--------------------------------------|
| EUR | 15,000,000.00 | NOVARTIS FINANCE SA 0% 23/09/2028 | BANCO BILBAO VIZCAYA ARGENTARIA SA (ES) | 13,956,757.50 | 13,500,104.94 |
| EUR | 7,600,000.00 | TELSTRA CORPORATION LTD 3.50% 21/09/2022 | BANCO BILBAO VIZCAYA ARGENTARIA SA (ES) | 8,221,126.07 | 8,001,514.67 |
| USD | 5,000,000.00 | ABBVIE INC 2.95% 21/11/2026 | BANCO BILBAO VIZCAYA ARGENTARIA SA (ES) | 4,696,000.00 | 4,741,450.00 |
| USD | 2,000,000.00 | PROLOGIS LP 2.125% 15/04/2027 | BANCO BILBAO VIZCAYA ARGENTARIA SA (ES) | 1,870,800.00 | 1,834,220.00 |
| USD | 1,000,000.00 | APPLE INC 3.25% 23/02/2026 | BANCO BILBAO VIZCAYA ARGENTARIA SA (ES) | 991,800.00 | 992,960.00 |
| Total: | | | | 29,736,483.57 | 29,070,249.61 |

El importe de bonos aptos para la inversión es de 29,070,249.61 USD.

Amundi Funds Global Corporate Bond

| Divisa | Nominal | Descripción | Contraparte | Importe en USD (coste) | Importe en USD (valor de mercado) |
|---------------|--------------|--|---|---------------------------|--------------------------------------|
| EUR | 5,000,000.00 | DANAHER CORP 1.70% 30/03/2024 | BANCO BILBAO VIZCAYA ARGENTARIA SA (ES) | 5,244,736.23 | 5,231,902.25 |
| USD | 5,000,000.00 | COCA COLA FEMSA SAB DE CV 2.75% 22/01/2030 | BANCO BILBAO VIZCAYA ARGENTARIA SA (ES) | 4,432,500.00 | 4,491,400.00 |
| EUR | 1,000,000.00 | PERNOD RICARD SA 2.125% 27/09/2024 | BANCO BILBAO VIZCAYA ARGENTARIA SA (ES) | 1,066,881.73 | 1,051,398.61 |
| Total: | | | | 10,744,117.96 | 10,774,700.86 |

El importe de bonos aptos para la inversión es de 10,774,700.86 USD.

■ Amundi Funds Emerging Markets Blended Bond

| Divisa | Nominal | Descripción | Contraparte | Importe en EUR (coste) | Importe en EUR (valor de mercado) |
|---------------|---------------|---|---|---------------------------|--------------------------------------|
| EUR | 13,000,000.00 | SAP SE 1.125% 20/02/2023 | BANCO BILBAO VIZCAYA ARGENTARIA SA (ES) | 13,101,400.00 | 13,033,670.00 |
| EUR | 11,700,000.00 | GLAXOSMITHKLINE CAPITAL PLC 0% 23/09/2023 | BANCO BILBAO VIZCAYA ARGENTARIA SA (ES) | 11,583,000.00 | 11,529,765.00 |
| EUR | 4,500,000.00 | FOMENTO ECONOMICO MEXICANO SAB DE CV 0.50% 28/05/2028 | BANCO BILBAO VIZCAYA ARGENTARIA SA (ES) | 3,811,950.00 | 3,823,650.00 |
| Total: | | | | 28,496,350.00 | 28,387,085.00 |

El importe de bonos aptos para la inversión es de 28,387,085.00 EUR.

■ Amundi Funds Emerging Markets Bond

| Divisa | Nominal | Descripción | Contraparte | Importe en EUR (coste) | Importe en EUR (valor de mercado) |
|---------------|---------------|--|---|---------------------------|--------------------------------------|
| USD | 10,000,000.00 | BRISTOL MYERS SQUIBB CO 3.45% 15/11/2027 | BANCO BILBAO VIZCAYA ARGENTARIA SA (ES) | 9,315,605.72 | 9,436,032.33 |
| Total: | | | | 9,315,605.72 | 9,436,032.33 |

El importe de bonos aptos para la inversión es de 9,436,032.33 EUR.

■ Amundi Funds Emerging Markets Short Term Bond

| Divisa | Nominal | Descripción | Contraparte | Importe en USD (coste) | Importe en USD (valor de mercado) |
|---------------|--------------|---|---|---------------------------|--------------------------------------|
| USD | 5,000,000.00 | ABBOTT LABORATORIES 3.75% 30/11/2026 | BANCO BILBAO VIZCAYA ARGENTARIA SA (ES) | 4,966,000.00 | 5,040,850.00 |
| USD | 2,500,000.00 | APPLE INC 2.50% 09/02/2025 | BANCO BILBAO VIZCAYA ARGENTARIA SA (ES) | 2,450,000.00 | 2,454,000.00 |
| USD | 2,500,000.00 | COCA COLA FEMSA SAB DE CV 2.75% 22/01/2030 | BANCO BILBAO VIZCAYA ARGENTARIA SA (ES) | 2,216,250.00 | 2,245,700.00 |
| EUR | 1,500,000.00 | FOMENTO ECONOMICO MEXICANO SAB DE CV 0.50% 28/05/2028 | BANCO BILBAO VIZCAYA ARGENTARIA SA (ES) | 1,400,380.28 | 1,332,478.30 |
| Total: | | | | 11,032,630.28 | 11,073,028.30 |

El importe de bonos aptos para la inversión es de 11,073,028.30 USD.

■ Amundi Funds Volatility Euro

| Divisa | Nominal | Descripción | Contraparte | Importe en EUR (coste) | Importe en EUR (valor de mercado) |
|---------------|---------------|--|---|---------------------------|--------------------------------------|
| EUR | 22,500,000.00 | BPCE SA VAR 02/03/2029 | CACIB (FR) | 20,000,000.00 | 20,348,100.00 |
| EUR | 7,510,000.00 | GOLDMAN SACHS GROUP INC 2.00% 22/03/2028 | CACIB (FR) | 6,764,198.90 | 6,938,038.40 |
| EUR | 6,000,000.00 | ABBVIE INC 1.25% 01/06/2024 | BANCO BILBAO VIZCAYA ARGENTARIA SA (ES) | 5,878,200.00 | 5,909,280.00 |
| EUR | 4,000,000.00 | TELENOR 0% 25/09/2023 | BANCO BILBAO VIZCAYA ARGENTARIA SA (ES) | 3,952,360.00 | 3,933,740.00 |
| EUR | 3,200,000.00 | SOCIETE GENERALE PARIS VAR 02/12/2027 | BANCO BILBAO VIZCAYA ARGENTARIA SA (ES) | 2,822,400.00 | 2,829,168.00 |
| EUR | 2,700,000.00 | SOCIETE GENERALE PARIS VAR 02/12/2027 | BANCO BILBAO VIZCAYA ARGENTARIA SA (ES) | 2,361,690.00 | 2,387,110.50 |
| EUR | 2,000,000.00 | ACEA SPA 0.50% 06/04/2029 | BANCO BILBAO VIZCAYA ARGENTARIA SA (ES) | 1,720,000.00 | 1,625,680.00 |
| EUR | 1,600,000.00 | MERCK & CO INC 1.875% 15/10/2026 | BANCO BILBAO VIZCAYA ARGENTARIA SA (ES) | 1,635,520.00 | 1,577,128.00 |
| Total: | | | | 45,134,368.90 | 45,548,244.90 |

El importe de bonos aptos para la inversión es de 45,548,244.90 EUR.

■ Amundi Funds Volatility World

| Divisa | Nominal | Descripción | Contraparte | Importe en USD (coste) | Importe en USD (valor de mercado) |
|--------|---------------|--|---|---------------------------|--------------------------------------|
| USD | 24,350,000.00 | UNITED STATES OF AMERICA 0.875% 15/11/2030 | BANCO BILBAO VIZCAYA ARGENTARIA SA (ES) | 20,000,018.60 | 20,549,118.41 |
| USD | 20,000,000.00 | KREDITANSTALT FUR WIEDERAUFBAU 1.375% 05/08/2024 | BANCO BILBAO VIZCAYA ARGENTARIA SA (ES) | 19,300,000.00 | 19,335,400.00 |

| Divisa | Nominal | Descripción | Contraparte | Importe en USD (coste) | Importe en USD (valor de mercado) |
|---------------|---------------|--|---|---------------------------|--------------------------------------|
| USD | 14,000,000.00 | LANDWIRTSCHAFTLICHE RENTENBANK 1.00% 25/02/2028 | BANCO BILBAO VIZCAYA ARGENTARIA SA (ES) | 12,478,200.00 | 12,418,140.00 |
| USD | 13,500,000.00 | COCA COLA FEMSA SAB DE CV 2.75% 22/01/2030 | BANCO BILBAO VIZCAYA ARGENTARIA SA (ES) | 11,967,750.00 | 12,126,780.00 |
| EUR | 10,000,000.00 | STATNETT SF 0.875% 08/03/2025 | BANCO BILBAO VIZCAYA ARGENTARIA SA (ES) | 10,028,779.87 | 10,152,835.40 |
| USD | 10,000,000.00 | AMAZON COM INC 3.30% 13/04/2027 | BANCO BILBAO VIZCAYA ARGENTARIA SA (ES) | 9,717,000.00 | 9,818,300.00 |
| USD | 10,000,000.00 | PFIZER INC 3.00% 15/12/2026 | BANCO BILBAO VIZCAYA ARGENTARIA SA (ES) | 9,601,000.00 | 9,787,000.00 |
| USD | 10,000,000.00 | THE WALT DISNEY COMPANY 1.75% 30/08/2024 | BANCO BILBAO VIZCAYA ARGENTARIA SA (ES) | 9,680,000.00 | 9,638,000.00 |
| USD | 9,500,000.00 | SKANDINAVISKA ENSKILDA BANKEN AB 0.65% REGS 09/09/2024 | BANCO BILBAO VIZCAYA ARGENTARIA SA (ES) | 8,948,050.00 | 8,874,045.00 |
| USD | 7,500,000.00 | CITIGROUP INC USA FRN 01/09/2023 | BANCO BILBAO VIZCAYA ARGENTARIA SA (ES) | 7,509,000.00 | 7,492,800.00 |
| USD | 7,000,000.00 | ASIAN DEVELOPMENT BANK ADB 1.75% 19/09/2029 | BANCO BILBAO VIZCAYA ARGENTARIA SA (ES) | 6,421,800.00 | 6,353,200.00 |
| USD | 7,000,000.00 | ASIAN DEVELOPMENT BANK ADB 1.75% 19/09/2029 | BANCO BILBAO VIZCAYA ARGENTARIA SA (ES) | 6,234,900.00 | 6,353,200.00 |
| EUR | 7,000,000.00 | COCA COLA CO 0.40% 06/05/2030 | BANCO BILBAO VIZCAYA ARGENTARIA SA (ES) | 5,955,510.47 | 6,096,384.86 |
| USD | 6,000,000.00 | MICROSOFT CORP 3.95% 08/08/2056 | BANCO BILBAO VIZCAYA ARGENTARIA SA (ES) | 5,520,000.00 | 5,693,130.00 |
| EUR | 5,000,000.00 | HEINEKEN NV 3.50% 19/03/2024 | BANCO BILBAO VIZCAYA ARGENTARIA SA (ES) | 5,398,181.08 | 5,383,309.55 |
| USD | 5,000,000.00 | ABBOTT LABORATORIES 3.75% 30/11/2026 | BANCO BILBAO VIZCAYA ARGENTARIA SA (ES) | 5,106,500.00 | 5,040,850.00 |
| USD | 5,000,000.00 | ABBOTT LABORATORIES 3.75% 30/11/2026 | BANCO BILBAO VIZCAYA ARGENTARIA SA (ES) | 4,966,000.00 | 5,040,850.00 |
| USD | 5,000,000.00 | ABBVIE INC 2.95% 21/11/2026 | BANCO BILBAO VIZCAYA ARGENTARIA SA (ES) | 4,849,000.00 | 4,741,450.00 |
| USD | 5,000,000.00 | ABBVIE INC 2.95% 21/11/2026 | BANCO BILBAO VIZCAYA ARGENTARIA SA (ES) | 4,696,000.00 | 4,741,450.00 |
| USD | 5,000,000.00 | BOEING CO 5.705% 01/05/2040 | BANCO BILBAO VIZCAYA ARGENTARIA SA (ES) | 4,704,500.00 | 4,682,350.00 |
| USD | 4,000,000.00 | APPLE INC 2.50% 09/02/2025 | BANCO BILBAO VIZCAYA ARGENTARIA SA (ES) | 3,920,000.00 | 3,926,400.00 |
| USD | 4,000,000.00 | ENI S P A 4.25% REGS 09/05/2029 | BANCO BILBAO VIZCAYA ARGENTARIA SA (ES) | 3,952,000.00 | 3,886,880.00 |
| USD | 4,000,000.00 | AMERICAN TOWER CORP 1.45% 15/09/2026 | BANCO BILBAO VIZCAYA ARGENTARIA SA (ES) | 3,573,330.00 | 3,504,200.00 |
| USD | 4,000,000.00 | AMERICAN TOWER CORP 1.45% 15/09/2026 | BANCO BILBAO VIZCAYA ARGENTARIA SA (ES) | 3,502,000.00 | 3,504,200.00 |
| USD | 3,000,000.00 | VERIZON COMMUNICATIONS INC FRN 15/05/2025 | BANCO BILBAO VIZCAYA ARGENTARIA SA (ES) | 3,021,000.00 | 2,988,210.00 |
| EUR | 2,650,000.00 | FOMENTO ECONOMICO MEXICANO SAB DE CV 0.50% 28/05/2028 | BANCO BILBAO VIZCAYA ARGENTARIA SA (ES) | 2,350,997.51 | 2,360,791.02 |
| EUR | 2,000,000.00 | BELFIUS BANQUE SA/NV 0.75% 12/09/2022 | BANCO BILBAO VIZCAYA ARGENTARIA SA (ES) | 2,105,745.39 | 2,093,105.90 |
| USD | 2,000,000.00 | COCA COLA FEMSA SAB DE CV 2.75% 22/01/2030 | BANCO BILBAO VIZCAYA ARGENTARIA SA (ES) | 1,802,800.00 | 1,796,560.00 |
| USD | 1,000,000.00 | TOYOTA MOTOR CREDIT CORP 3.05% 22/03/2027 | BANCO BILBAO VIZCAYA ARGENTARIA SA (ES) | 979,800.00 | 960,690.00 |
| USD | 40,000,000.00 | PFIZER INC 3.60% 15/09/2028 | CACIB (FR) | 39,296,000.00 | 39,835,600.00 |
| USD | 30,100,000.00 | HEWLETT PACKARD ENTERPRISE CO 2.25% 01/04/2023 | CACIB (FR) | 30,000,000.00 | 29,879,367.00 |
| USD | 31,689,000.00 | THE WALT DISNEY COMPANY 1.75% 13/01/2026 | CACIB (FR) | 30,000,000.00 | 29,555,379.63 |
| USD | 21,982,000.00 | HEWLETT PACKARD ENTERPRISE CO 2.25% 01/04/2023 | CACIB (FR) | 22,000,000.00 | 21,820,871.94 |
| USD | 19,649,000.00 | MIZUHO BANK LTD JAPAN 2.95% REGS 17/10/2022 | CACIB (FR) | 19,745,280.04 | 19,661,225.61 |
| EUR | 8,694,000.00 | JPMORGAN CHASE AND CO VAR 11/03/2027 | CACIB (FR) | 8,363,600.00 | 8,501,847.37 |
| USD | 2,000,000.00 | ABBVIE INC 3.75% 14/11/2023 | CACIB (FR) | 2,030,800.00 | 2,008,280.00 |
| Total: | | | | 349,725,542.96 | 350,602,201.68 |

El importe de bonos aptos para la inversión es de 350,602,201.68 USD.

■ Amundi Funds Cash EUR

| Divisa | Nominal | Descripción | Contraparte | Importe en EUR (coste) | Importe en EUR (valor de mercado) |
|---------------|---------------|-----------------------------|--|---------------------------|--------------------------------------|
| EUR | 55,270,000.00 | ITALY BTPi 0.40% 15/05/2030 | BANCO BILBAO VIZCAYA ARGENTARIA SA (ES) | 60,000,424.99 | 52,868,518.50 |
| EUR | 70,669,000.00 | ITALY BTPi 0.65% 28/10/2027 | UNICREDIT S.P.A MILANO (IT) | 72,998,956.93 | 71,019,470.72 |
| Total: | | | | 132,999,381.92 | 123,887,989.22 |

El importe de bonos aptos para la inversión es de 123,887,989.22 EUR.

■ Amundi Funds Cash USD

| Divisa | Nominal | Descripción | Contraparte | Importe en USD (coste) | Importe en USD (valor de mercado) |
|---------------|---------------|------------------------------|--|---------------------------|--------------------------------------|
| USD | 12,610,000.00 | USA T-BONDS 0.75% 31/01/2028 | BANCO BILBAO VIZCAYA ARGENTARIA SA (ES) | 11,197,995.25 | 11,105,174.30 |
| USD | 50,000,000.00 | USA T-BONDS 0.75% 31/01/2028 | BANCO BILBAO VIZCAYA ARGENTARIA SA (ES) | 44,401,250.00 | 44,033,205.00 |
| USD | 50,000,000.00 | USA T-BONDS 0.75% 31/01/2028 | BANCO BILBAO VIZCAYA ARGENTARIA SA (ES) | 44,401,250.00 | 44,033,205.00 |
| Total: | | | | 100,000,495.25 | 99,171,584.30 |

El importe de bonos aptos para la inversión es de 99,171,584.30 USD.

10 PACTOS DE RECOMPRA

A 30 de junio de 2022, el Fondo se comprometió a los importes siguientes en virtud de operaciones de pacto de recompra denominadas en la divisa del subfondo correspondiente. Para cubrir estas operaciones, el Fondo ostenta los títulos enumerados a continuación, en las carteras de títulos de sus subfondos.

Los países de la contraparte se enumeran según la norma ISO 3166-1.

El importe de bonos aptos para la inversión se especifica como bonos con una calificación mínima de BBB- (S&P), Baa3 (Moody's) y/o BBB- (Fitch).

Véase la nota 18 para obtener información adicional.

■ Amundi Funds Euro Aggregate Bond

| Divisa | Nominal | Descripción | Contraparte | Importe en EUR (coste) | Importe en EUR (valor de mercado) |
|---------------|--------------|---|------------------|---------------------------|--------------------------------------|
| EUR | 2,600,000.00 | HELLENIC REPUBLIC 1.75% 18/06/2032 | BNP PARIBAS (FR) | 2,211,300.00 | 2,202,148.00 |
| EUR | 1,000,000.00 | KREDITANSTALT FUR WIEDERAUFBAU 1.125% 31/03/2037 | BNP PARIBAS (FR) | 835,200.00 | 848,050.00 |
| Total: | | | | 3,046,500.00 | 3,050,198.00 |

El importe de bonos aptos para la inversión es de 848,050.00 EUR. El importe de bonos no aptos para la inversión es de 2,202,148.00 EUR.

■ Amundi Funds Euro Corporate Bond

| Divisa | Nominal | Descripción | Contraparte | Importe en EUR (coste) | Importe en EUR (valor de mercado) |
|---------------|--------------|---|-----------------------------------|---------------------------|--------------------------------------|
| EUR | 3,900,000.00 | SOCIETE GENERALE PARIS 2.625% 27/02/2025 | HSBC FRANCE (FR) | 3,822,000.00 | 3,801,603.00 |
| EUR | 1,500,000.00 | KONINKLIJKE AHOLD DELHAIZE NV 1.125% 19/03/2026 | HSBC FRANCE (FR) | 1,411,500.00 | 1,418,565.00 |
| EUR | 500,000.00 | ARGENTUM NETHERLAND BV 1.125% 17/09/2025 | HSBC FRANCE (FR) | 489,800.00 | 478,425.00 |
| EUR | 400,000.00 | STE FONCIERE LYONNAISE SA 0.50% 21/04/2028 | HSBC FRANCE (FR) | 330,000.00 | 329,532.00 |
| EUR | 2,900,000.00 | UNIBAIL-RODAMCO SE VAR PERPETUAL EUR (ISIN FR0013330529) | GOLDMAN SACHS BANK EUROPE (DE) | 2,905,800.00 | 2,157,397.00 |
| EUR | 900,000.00 | BOUYGUES SA 2.25% 29/06/2029 | BNP PARIBAS (FR) | 836,910.00 | 848,502.00 |
| EUR | 600,000.00 | UNICREDIT SPA VAR PERPETUAL EUR (ISIN XS1619015719) | CACIB (FR) | 572,700.00 | 570,372.00 |
| Total: | | | | 10,368,710.00 | 9,604,396.00 |

El importe de bonos aptos para la inversión es de 9,034,024.00 EUR. El importe de bonos no aptos para la inversión es de 570,372.00 EUR.

■ Amundi Funds Euro Corporate Short Term Green Bond

| Divisa | Nominal | Descripción | Contraparte | Importe en EUR (coste) | Importe en EUR (valor de mercado) |
|---------------|--------------|---|-----------------------------------|---------------------------|--------------------------------------|
| EUR | 1,800,000.00 | ENBW ENERGIE BADEN-WUERTTEMBERG VAR 05/08/2079 | BNP PARIBAS (FR) | 1,473,120.00 | 1,412,640.00 |
| EUR | 1,000,000.00 | UNIBAIL-RODAMCO SE VAR PERPETUAL EUR (ISIN FR0013330529) | GOLDMAN SACHS BANK EUROPE (DE) | 1,002,000.00 | 743,930.00 |
| Total: | | | | 2,475,120.00 | 2,156,570.00 |

El importe de bonos aptos para la inversión es de 2,156,570.00 EUR.

■ Amundi Funds Euro Government Bond

| Divisa | Nominal | Descripción | Contraparte | Importe en EUR (coste) | Importe en EUR (valor de mercado) |
|---------------|--------------|------------------------------------|------------------|---------------------------|--------------------------------------|
| EUR | 1,500,000.00 | HELLENIC REPUBLIC 1.75% 18/06/2032 | BNP PARIBAS (FR) | 1,275,750.00 | 1,270,470.00 |
| Total: | | | | 1,275,750.00 | 1,270,470.00 |

El importe de bonos no aptos para la inversión es de 1,270,470.00 EUR.

■ Amundi Funds Euro Inflation Bond

| Divisa | Nominal | Descripción | Contraparte | Importe en EUR (coste) | Importe en EUR (valor de mercado) |
|---------------|--------------|--------------------------------|-----------------------------------|---------------------------|--------------------------------------|
| EUR | 2,000,000.00 | GERMANY BUNDi 0.10% 15/04/2033 | GOLDMAN SACHS BANK EUROPE (DE) | 2,500,800.00 | 2,394,974.25 |
| EUR | 1,000,000.00 | GERMANY BUNDi 0.50% 15/04/2030 | GOLDMAN SACHS BANK EUROPE (DE) | 1,347,000.00 | 1,299,118.36 |
| EUR | 3,000,000.00 | SPAIN 0% 31/05/2024 | HSBC FRANCE (FR) | 2,950,500.00 | 2,947,110.00 |
| EUR | 1,000,000.00 | GERMANY BUNDi 0.10% 15/04/2026 | BNP PARIBAS (FR) | 1,218,100.00 | 1,235,823.96 |
| Total: | | | | 8,016,400.00 | 7,877,026.57 |

El importe de bonos aptos para la inversión es de 7,877,026.57 EUR.

■ Amundi Funds Strategic Bond

| Divisa | Nominal | Descripción | Contraparte | Importe en EUR (coste) | Importe en EUR (valor de mercado) |
|---------------|---------------|---|---|---------------------------|--------------------------------------|
| USD | 11,800,000.00 | CREDIT SUISSE GROUP AG VAR REGS PERPETUAL USD (ISIN USH3698DCP71) | BNP PARIBAS (FR) | 10,459,668.09 | 9,385,145.16 |
| EUR | 5,000,000.00 | INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS2124979753) | BNP PARIBAS (FR) | 4,122,500.00 | 4,005,800.00 |
| EUR | 4,200,000.00 | VIVION INVESTMENTS SARL 3.00% 08/08/2024 | BNP PARIBAS (FR) | 3,928,260.00 | 3,648,036.00 |
| EUR | 6,100,000.00 | BANCA MONTE DEI PASCHI DI SIENA VAR 18/01/2028 | BNP PARIBAS (FR) | 3,843,610.00 | 3,639,382.00 |
| EUR | 3,000,000.00 | NEXI SPA 2.125% 30/04/2029 | BNP PARIBAS (FR) | 2,202,300.00 | 2,101,950.00 |
| EUR | 2,000,000.00 | BANCO BPM SPA VAR PERPETUAL EUR (ISIN XS2089968270) | BNP PARIBAS (FR) | 1,879,400.00 | 1,797,080.00 |
| EUR | 2,000,000.00 | UNICREDIT SPA VAR PERPETUAL EUR (ISIN XS2356217039) | BNP PARIBAS (FR) | 1,704,800.00 | 1,525,380.00 |
| EUR | 1,200,000.00 | GREECE 1.875% 24/01/2052 | BNP PARIBAS (FR) | 716,160.00 | 736,584.00 |
| USD | 3,200,000.00 | KCA DEUTAG UK FINANCE PLC 9.875% REGS 01/12/2025 | HSBC FRANCE (FR) | 3,080,778.61 | 2,922,990.10 |
| EUR | 600,000.00 | UNICREDIT SPA VAR PERPETUAL EUR (ISIN XS1739839998) | CACIB (FR) | 531,780.03 | 517,614.00 |
| EUR | 400,000.00 | UNICREDIT SPA VAR PERPETUAL EUR (ISIN XS1739839998) | CACIB (FR) | 387,920.00 | 345,076.00 |
| EUR | 400,000.00 | ERSTE GROUP BANK AG VAR 31/12/2099 | CACIB (FR) | 310,920.00 | 303,544.00 |
| EUR | 430,000.00 | WEBUILD SPA 3.625% 28/01/2027 | BANCO BILBAO VIZCAYA ARGENTARIA SA (ES) | 4,773,000.22 | 357,807.30 |
| EUR | 1,000,000.00 | VIVION INVESTMENTS SARL 3.00% 08/08/2024 | BANCO BILBAO VIZCAYA ARGENTARIA SA (ES) | 946,400.00 | 868,580.00 |
| Total: | | | | 38,887,496.95 | 32,154,968.56 |

El importe de bonos aptos para la inversión es de 303,544.00 EUR. El importe de bonos no aptos para la inversión es de 31,851,424.56 EUR.

■ Amundi Funds Global Subordinated Bond

| Divisa | Nominal | Descripción | Contraparte | Importe en EUR (coste) | Importe en EUR (valor de mercado) |
|---------------|--------------|--|------------------|---------------------------|--------------------------------------|
| USD | 1,500,000.00 | ITAU UNIBANCO HOLDING SA VAR REGS 21/11/2029 | BNP PARIBAS (FR) | 1,365,632.03 | 1,353,809.36 |
| USD | 1,400,000.00 | SOCIETE GENERALE PARIS VAR REGS PERPETUAL USD (ISIN USF43628B413) | BNP PARIBAS (FR) | 1,408,235.69 | 1,317,107.47 |
| EUR | 1,900,000.00 | INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS2124980256) | BNP PARIBAS (FR) | 1,505,750.00 | 1,297,928.00 |
| EUR | 1,800,000.00 | VOLKSWAGEN INTERNATIONAL FINANCE NV VAR 31/12/2099 EUR (ISIN XS2342732562) | HSBC FRANCE (FR) | 1,566,000.00 | 1,536,624.00 |
| EUR | 1,000,000.00 | AROUNDTOWN SA VAR PERPETUAL EUR (ISIN XS2287744721) | HSBC FRANCE (FR) | 615,700.00 | 619,950.00 |
| Total: | | | | 6,461,317.72 | 6,125,418.83 |

El importe de bonos aptos para la inversión es de 2,156,574.00 EUR. El importe de bonos no aptos para la inversión es de 3,968,844.83 EUR.

■ Amundi Funds Global Aggregate Bond

| Divisa | Nominal | Descripción | Contraparte | Importe en USD (coste) | Importe en USD (valor de mercado) |
|--------|----------------|---|--|---------------------------|--------------------------------------|
| EUR | 110,000,000.00 | GERMANY BUND 0.50% 15/02/2028 | NOMURA FINANCIAL PRODUCTS EUROPE GMBH (DE) | 108,674,527.50 | 111,474,765.33 |
| EUR | 100,000,000.00 | GERMANY BUND 0.50% 15/02/2028 | NOMURA FINANCIAL PRODUCTS EUROPE GMBH (DE) | 98,115,482.48 | 101,340,695.75 |
| EUR | 52,500,000.00 | GERMANY BUND 0% 10/10/2025 | NOMURA FINANCIAL PRODUCTS EUROPE GMBH (DE) | 53,157,212.06 | 53,537,024.05 |
| EUR | 48,000,000.00 | FEDERAL REPUBLIC OF GERMANY 0% 15/02/2032 | NOMURA FINANCIAL PRODUCTS EUROPE GMBH (DE) | 45,037,986.00 | 44,178,375.19 |
| EUR | 30,000,000.00 | GERMANY BUND 2.50% 15/08/2046 | NOMURA FINANCIAL PRODUCTS EUROPE GMBH (DE) | 38,388,924.00 | 37,138,147.62 |
| EUR | 30,000,000.00 | BELGIUM 1.25% 22/04/33 | NOMURA FINANCIAL PRODUCTS EUROPE GMBH (DE) | 28,023,287.25 | 29,226,077.47 |
| EUR | 20,000,000.00 | GERMANY BUND 1.25% 15/08/2048 | NOMURA FINANCIAL PRODUCTS EUROPE GMBH (DE) | 19,654,460.00 | 19,347,934.06 |
| EUR | 10,000,000.00 | GERMANY BUND 0.50% 15/02/2028 | NOMURA FINANCIAL PRODUCTS EUROPE GMBH (DE) | 9,910,866.00 | 10,134,069.58 |

| Divisa | Nominal | Descripción | Contraparte | Importe en USD (coste) | Importe en USD (valor de mercado) |
|---------------|----------------|---|--|---------------------------|--------------------------------------|
| EUR | 10,000,000.00 | BELGIUM 1.25% 22/04/33 | NOMURA FINANCIAL PRODUCTS EUROPE GMBH (DE) | 9,466,549.75 | 9,742,025.82 |
| EUR | 100,000,000.00 | KINGDOM OF SPAIN 0% 31/01/2027 | CACIB (FR) | 96,620,489.00 | 96,852,578.90 |
| EUR | 100,000,000.00 | KINGDOM OF SPAIN 0% 31/01/2027 | CACIB (FR) | 96,536,853.00 | 96,852,578.90 |
| EUR | 3,400,000.00 | INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS2124980256) | CACIB (FR) | 2,499,190.10 | 2,428,170.54 |
| EUR | 1,500,000.00 | EUROPEAN UNION 0.75% 04/01/2047 | CACIB (FR) | 1,068,868.08 | 1,095,527.06 |
| EUR | 900,000.00 | KREDITANSTALT FUR WIEDERAUFBAU 0.375% 23/04/2030 | CACIB (FR) | 812,189.20 | 839,230.80 |
| USD | 850,000.00 | PETROLEOS MEXICANOS PEMEX 6.50% 23/01/2029 | CACIB (FR) | 766,110.19 | 684,122.50 |
| EUR | 500,000.00 | UNICREDIT SPA VAR PERPETUAL EUR (ISIN XS2121441856) | CACIB (FR) | 426,334.51 | 375,739.96 |
| EUR | 500,000.00 | INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS2124980256) | CACIB (FR) | 367,109.77 | 357,083.90 |
| EUR | 65,000,000.00 | GERMANY BUND 2.50% 15/08/2046 | GOLDMAN SACHS BANK EUROPE (DE) | 83,189,592.86 | 80,465,986.51 |
| EUR | 25,000,000.00 | GERMANY BUND 2.50% 15/08/2046 | GOLDMAN SACHS BANK EUROPE (DE) | 30,537,594.50 | 31,443,631.66 |
| EUR | 40,000,000.00 | BELGIUM 1.70% 22/06/50 | ING AMSTERDAM (NL) | 35,896,571.20 | 34,415,377.64 |
| EUR | 6,000,000.00 | CAISSE D AMORTISSEMENT DE LA DETTE SOCIALE 0.60% 25/11/2029 | BNP PARIBAS (FR) | 5,626,611.90 | 5,719,510.58 |
| EUR | 1,000,000.00 | GREECE 0.75% 18/06/2031 | BNP PARIBAS (FR) | 792,764.74 | 818,493.26 |
| EUR | 6,600,000.00 | LA BANQUE POSTALE 0.75% 23/06/2031 | SOCIETE GENERALE (FR) | 5,174,977.50 | 5,313,045.90 |
| EUR | 1,000,000.00 | UNICREDIT SPA VAR PERPETUAL EUR (ISIN XS2121441856) | SOCIETE GENERALE (FR) | 763,178.52 | 751,479.91 |
| EUR | 3,000,000.00 | KREDITANSTALT FUR WIEDERAUFBAU 0.375% 23/04/2030 | HSBC FRANCE (FR) | 2,718,588.18 | 2,797,436.02 |
| EUR | 2,000,000.00 | EUROPEAN UNION 0.75% 04/01/2047 | HSBC FRANCE (FR) | 1,416,166.57 | 1,460,702.74 |
| EUR | 900,000.00 | KREDITANSTALT FUR WIEDERAUFBAU 0.375% 23/04/2030 | HSBC FRANCE (FR) | 860,081.26 | 839,230.80 |
| Total: | | | | 776,502,566.11 | 779,629,042.45 |

El importe de bonos aptos para la inversión es de 774,213,952.38 USD. El importe de bonos no aptos para la inversión es de 5,415,090.07 USD.

■ Amundi Funds Global Bond

| Divisa | Nominal | Descripción | Contraparte | Importe en USD (coste) | Importe en USD (valor de mercado) |
|---------------|--------------|--------------------------|-----------------------------------|---------------------------|--------------------------------------|
| EUR | 1,500,000.00 | ITALY BTP 1,45% 15/05/25 | BOFA SECURITIES EUROPE / ECL (FR) | 2,063,383.76 | 1,551,097.57 |
| Total: | | | | 2,063,383.76 | 1,551,097.57 |

El importe de bonos aptos para la inversión es de 1,551,097.57 USD.

■ Amundi Funds Global Corporate Bond

| Divisa | Nominal | Descripción | Contraparte | Importe en USD (coste) | Importe en USD (valor de mercado) |
|---------------|------------|------------------------------------|------------------|---------------------------|--------------------------------------|
| EUR | 500,000.00 | LA BANQUE POSTALE 3.00% 09/06/2028 | HSBC FRANCE (FR) | 474,372.94 | 475,151.80 |
| Total: | | | | 474,372.94 | 475,151.80 |

El importe de bonos no aptos para la inversión es de 475,151.80 USD.

■ Amundi Funds Global Inflation Bond

| Divisa | Nominal | Descripción | Contraparte | Importe en EUR (coste) | Importe en EUR (valor de mercado) |
|---------------|--------------|--------------------------------|--------------------------------|---------------------------|--------------------------------------|
| EUR | 4,500,000.00 | FRANCE OATi 0.10% 25/07/2031 | GOLDMAN SACHS BANK EUROPE (DE) | 5,404,950.00 | 5,164,594.68 |
| EUR | 5,000,000.00 | SPAIN 0% 31/05/2024 | HSBC FRANCE (FR) | 4,917,500.00 | 4,911,850.00 |
| EUR | 1,000,000.00 | GERMANY BUNDi 0.50% 15/04/2030 | BNP PARIBAS (FR) | 1,348,700.00 | 1,299,118.36 |
| Total: | | | | 11,671,150.00 | 11,375,563.04 |

El importe de bonos aptos para la inversión es de 11,375,563.04 EUR.

■ Amundi Funds Optimal Yield

| Divisa | Nominal | Descripción | Contraparte | Importe en EUR (coste) | Importe en EUR (valor de mercado) |
|---------------|--------------|---|------------------|---------------------------|--------------------------------------|
| EUR | 1,800,000.00 | PROMONTORIA HOLDING 264 BV 6.375% REGS 01/03/2027 | BNP PARIBAS (FR) | 1,622,340.00 | 1,508,778.00 |
| EUR | 1,500,000.00 | INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS2124979753) | BNP PARIBAS (FR) | 1,227,300.00 | 1,201,740.00 |
| EUR | 800,000.00 | NOBEL BIDCO BV 3.125% REGS 15/06/2028 | BNP PARIBAS (FR) | 645,680.00 | 542,768.00 |
| EUR | 700,000.00 | WEPA HYGIENEPRODUKTE GMBH 2.875% REGS 15/12/2027 | BNP PARIBAS (FR) | 559,230.00 | 538,440.00 |
| EUR | 1,000,000.00 | CPI PROPERTY GROUP S.A. VAR PERPETUAL EUR (ISIN XS2290533020) | BNP PARIBAS (FR) | 703,900.00 | 533,580.00 |
| Total: | | | | 4,758,450.00 | 4,325,306.00 |

El importe de bonos no aptos para la inversión es de 4,325,306.00 EUR.

■ Amundi Funds Optimal Yield Short Term

| Divisa | Nominal | Descripción | Contraparte | Importe en EUR (coste) | Importe en EUR (valor de mercado) |
|---------------|--------------|--|---|---------------------------|--------------------------------------|
| USD | 1,100,000.00 | AZURE POWER SOLAR ENERGY PRIVATE LIMITED 5.65% REGS 24/12/2024 | BNP PARIBAS (FR) | 1,070,065.53 | 996,686.59 |
| EUR | 1,300,000.00 | NEXI SPA 2.125% 30/04/2029 | BNP PARIBAS (FR) | 954,330.00 | 910,845.00 |
| EUR | 1,000,000.00 | INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS2124979753) | BNP PARIBAS (FR) | 818,200.00 | 801,160.00 |
| EUR | 700,000.00 | NOBEL BIDCO BV 3.125% REGS 15/06/2028 | BNP PARIBAS (FR) | 564,970.00 | 474,922.00 |
| EUR | 1,000,000.00 | VIVION INVESTMENTS SARL 3.00% 08/08/2024 | BANCO BILBAO VIZCAYA ARGENTARIA SA (ES) | 946,400.00 | 868,580.00 |
| Total: | | | | 4,353,965.53 | 4,052,193.59 |

El importe de bonos no aptos para la inversión es de 4,052,193.59 EUR.

■ Amundi Funds Emerging Markets Blended Bond

| Divisa | Nominal | Descripción | Contraparte | Importe en EUR (coste) | Importe en EUR (valor de mercado) |
|---------------|--------------|--|--------------------------------|---------------------------|--------------------------------------|
| USD | 2,000,000.00 | MONGOLIA 4.45% REGS 07/07/2031 | BNP PARIBAS (FR) | 1,636,041.90 | 1,482,289.92 |
| USD | 1,550,000.00 | UNITED ARAB EMIRATES 3.625% REGS 10/03/2033 | BNP PARIBAS (FR) | 1,300,846.53 | 1,272,276.53 |
| USD | 1,200,000.00 | BANK OF SHARJAH FUNDING LTD 4.00% 18/09/2024 | GOLDMAN SACHS BANK EUROPE (DE) | 1,127,514.47 | 1,117,505.38 |
| Total: | | | | 4,064,402.90 | 3,872,071.83 |

El importe de bonos aptos para la inversión es de 2,389,781.91 EUR. El importe de bonos no aptos para la inversión es de 1,482,289.92 EUR.

■ Amundi Funds Emerging Markets Bond

| Divisa | Nominal | Descripción | Contraparte | Importe en EUR (coste) | Importe en EUR (valor de mercado) |
|---------------|--------------|--|------------------|---------------------------|--------------------------------------|
| USD | 3,700,000.00 | KCA DEUTAG UK FINANCE PLC 9.875% REGS 01/12/2025 | HSBC FRANCE (FR) | 3,562,150.27 | 3,379,707.31 |
| USD | 2,200,000.00 | MONGOLIA 4.45% REGS 07/07/2031 | BNP PARIBAS (FR) | 1,799,646.09 | 1,630,518.92 |
| USD | 1,500,000.00 | BANCO MERCAN DEL NORTE SA BANORTE VAR REGS PERPETUAL | BNP PARIBAS (FR) | 1,356,736.33 | 1,358,558.51 |
| Total: | | | | 6,718,532.69 | 6,368,784.74 |

El importe de bonos no aptos para la inversión es de 6,368,784.74 EUR.

■ Amundi Funds Emerging Markets Corporate Bond

| Divisa | Nominal | Descripción | Contraparte | Importe en USD (coste) | Importe en USD (valor de mercado) |
|---------------|--------------|--|------------------|---------------------------|--------------------------------------|
| USD | 1,000,000.00 | PETROBRAS GLOBAL FINANCE BV 5,60% 03/01/2031 | BNP PARIBAS (FR) | 1,010,000.00 | 928,780.00 |
| USD | 1,000,000.00 | PETROBRAS GLOBAL FINANCE BV 5,60% 03/01/2031 | BNP PARIBAS (FR) | 1,010,000.00 | 928,780.00 |
| Total: | | | | 2,020,000.00 | 1,857,560.00 |

El importe de bonos no aptos para la inversión es de 1,857,560.00 USD.

■ Amundi Funds Emerging Markets Hard Currency Bond

| Divisa | Nominal | Descripción | Contraparte | Importe en EUR (coste) | Importe en EUR (valor de mercado) |
|---------------|--------------|-----------------------------------|---|---------------------------|--------------------------------------|
| EUR | 3,600,000.00 | REPUBLIC OF PERU 1.95% 17/11/2036 | BANCO BILBAO VIZCAYA ARGENTARIA SA (ES) | 2,858,400.00 | 2,478,312.00 |
| EUR | 700,000.00 | MEXICO 4.00% 15/03/2115 | BANCO BILBAO VIZCAYA ARGENTARIA SA (ES) | 511,000.00 | 495,999.00 |
| EUR | 80,000.00 | REPUBLIC OF PERU 1.95% 17/11/2036 | BANCO BILBAO VIZCAYA ARGENTARIA SA (ES) | 505,728.00 | 55,073.60 |
| Total: | | | | 3,875,128.00 | 3,029,384.60 |

El importe de bonos aptos para la inversión es de 3,029,384.60 EUR.

■ Amundi Funds Emerging Markets Short Term Bond

| Divisa | Nominal | Descripción | Contraparte | Importe en USD (coste) | Importe en USD (valor de mercado) |
|---------------|--------------|--|---|---------------------------|--------------------------------------|
| GBP | 2,500,000.00 | BOPARAN FINANCE PLC 7.625% REGS 30/11/2025 | BNP PARIBAS (FR) | 2,135,108.16 | 2,164,681.47 |
| USD | 2,000,000.00 | CATHAY PACIFIC MTN FIN HK 4.875% 17/08/2026 | BNP PARIBAS (FR) | 1,944,200.00 | 1,826,980.00 |
| EUR | 2,200,000.00 | CASINO GUICHARD PERRACHON SA 6.625% 15/01/2026 | BNP PARIBAS (FR) | 1,890,591.78 | 1,682,005.69 |
| EUR | 1,000,000.00 | PLT VII FINANCE SARL 4.625% REGS 05/01/2026 | BNP PARIBAS (FR) | 962,336.73 | 920,006.45 |
| GBP | 1,000,000.00 | BOPARAN FINANCE PLC 7.625% REGS 30/11/2025 | BNP PARIBAS (FR) | 900,923.34 | 865,872.59 |
| USD | 750,000.00 | BANCO MERCAN DEL NORTE SA BANORTE VAR REGS PERPETUAL | BNP PARIBAS (FR) | 709,200.00 | 710,152.50 |
| USD | 500,000.00 | YAPI VE KREDIT BANKASI AS VAR REGS 22/01/2031 | BNP PARIBAS (FR) | 486,900.00 | 446,725.00 |
| EUR | 1,000,000.00 | VIVION INVESTMENTS SARL 3.00% 08/08/2024 | BANCO BILBAO VIZCAYA ARGENTARIA SA (ES) | 989,413.88 | 908,056.96 |
| Total: | | | | 10,018,673.89 | 9,524,480.66 |

El importe de bonos no aptos para la inversión es de 9,524,480.66 USD.

11 POSICIONES ABIERTAS EN CONTRATOS DE FUTUROS

A 30 de junio de 2022, algunos subfondos presentaban las siguientes posiciones sobre contratos de futuros:

Los corredores de todos los futuros cotizados son BARCLAYS, CACEIS, CITI BANK, GOLDMAN SACH & CO, HSBC, JP. MORGAN, NEWEDGE, SOCIETE GENERALE y UBS.

La lista de corredores procede del Archivo de seguimiento de informes y se comprueba con las declaraciones de los corredores.

Véase la nota 18 para obtener información adicional.

■ European Equity Green Impact

| Número de contratos Compra/Venta | Descripción | Fecha de vencimiento | Divisa | Compromiso en EUR | Plusvalía/minusvalía latente en EUR |
|-------------------------------------|----------------|-------------------------|--------|-------------------|--|
| 168 | EURO STOXX 50 | 09-2022 | EUR | 5,804,164.80 | -43,420.00 |
| 36 | FTSE 100 INDEX | 09-2022 | GBP | 2,998,304.83 | -6,412.64 |
| Total: | | | | | -49,832.64 |

■ Equity Japan Target

| Número de contratos Compra/Venta | Descripción | Fecha de vencimiento | Divisa | Compromiso en JPY | Plusvalía/minusvalía latente en JPY |
|-------------------------------------|-------------|-------------------------|--------|-------------------|--|
| 28 | TOPIX INDEX | 09-2022 | JPY | 523,829,600.00 | -8,540,000.00 |
| Total: | | | | | -8,540,000.00 |

■ Global Equity Sustainable Income

| Número de contratos Compra/Venta | Descripción | Fecha de vencimiento | Divisa | Compromiso en USD | Plusvalía/minusvalía latente en USD |
|-------------------------------------|---------------|-------------------------|--------|-------------------|--|
| -4,819 | EURO STOXX 50 | 09-2022 | EUR | -174,056,660.43 | 1,385,451.25 |
| 1,224 | S&P 500 EMINI | 09-2022 | USD | 231,665,256.00 | -13,958,177.50 |
| Total: | | | | | -12,572,726.25 |

■ New Silk Road

| Número de contratos Compra/Venta | Descripción | Fecha de vencimiento | Divisa | Compromiso en USD | Plusvalía/minusvalía latente en USD |
|-------------------------------------|-------------------|-------------------------|--------|-------------------|--|
| -266 | EURO STOXX 50 | 09-2022 | EUR | -9,607,609.81 | 58,503.38 |
| -8 | NASDAQ 100 E-MINI | 09-2022 | USD | -1,840,595.20 | 114,448.00 |
| 158 | SGX CNX NIFTY | 07-2022 | USD | 4,975,262.00 | -21,962.00 |
| Total: | | | | | 150,989.38 |

■ Euroland Equity Dynamic Multi Factors

| Número de contratos Compra/Venta | Descripción | Fecha de vencimiento | Divisa | Compromiso en EUR | Plusvalía/minusvalía latente en EUR |
|-------------------------------------|---------------------|-------------------------|--------|-------------------|--|
| 60 | EURO STOXX 50 | 09-2022 | EUR | 2,072,916.00 | -10,200.00 |
| 15 | STOXX EUROP 600 FUT | 09-2022 | EUR | 305,400.00 | -2,460.00 |
| Total: | | | | | -12,660.00 |

■ Euroland Equity Risk Parity

| Número de contratos Compra/Venta | Descripción | Fecha de vencimiento | Divisa | Compromiso en EUR | Plusvalía/minusvalía latente en EUR |
|-------------------------------------|---------------|-------------------------|--------|-------------------|--|
| 79 | EURO STOXX 50 | 09-2022 | EUR | 2,729,339.40 | 13,010.00 |
| Total: | | | | | 13,010.00 |

■ European Equity Conservative

| Número de contratos Compra/Venta | Descripción | Fecha de vencimiento | Divisa | Compromiso en EUR | Plusvalía/minusvalía latente en EUR |
|-------------------------------------|---------------------|-------------------------|--------|-------------------|--|
| 1 | AMSTERDAM INDEX | 07-2022 | EUR | 131,846.00 | 777.00 |
| 1 | 40 CAC | 07-2022 | EUR | 59,228.60 | 48.50 |
| 1 | DAX INDEX | 09-2022 | EUR | 319,594.25 | -9,600.00 |
| -1 | FTSE 100 INDEX | 09-2022 | GBP | -83,286.25 | 1,614.78 |
| 1 | OMXS30 INDEX FUTURE | 07-2022 | SEK | 17,459.85 | -142.35 |
| 1 | SWISS MKT INDEX FUT | 09-2022 | CHF | 107,315.52 | -179.84 |
| Total: | | | | | -7,481.91 |

■ European Equity Dynamic Multi Factors

| Número de contratos Compra/Venta | Descripción | Fecha de vencimiento | Divisa | Compromiso en EUR | Plusvalía/minusvalía latente en EUR |
|-------------------------------------|---------------------|-------------------------|--------|-------------------|--|
| 15 | FTSE 100 INDEX | 09-2022 | GBP | 1,249,293.68 | -3,014.64 |
| 250 | STOXX EUROP 600 FUT | 09-2022 | EUR | 5,090,000.00 | -59,020.00 |
| 8 | SWISS MKT INDEX FUT | 09-2022 | CHF | 858,524.13 | -1,438.71 |
| Total: | | | | | -63,473.35 |

■ European Equity Risk Parity

| Número de contratos Compra/Venta | Descripción | Fecha de vencimiento | Divisa | Compromiso en EUR | Plusvalía/minusvalía latente en EUR |
|-------------------------------------|----------------|-------------------------|--------|-------------------|--|
| 22 | EURO STOXX 50 | 09-2022 | EUR | 760,069.20 | -3,110.00 |
| 5 | FTSE 100 INDEX | 09-2022 | GBP | 416,431.23 | -1,121.05 |
| Total: | | | | | -4,231.05 |

■ Global Equity Conservative

| Número de contratos Compra/Venta | Descripción | Fecha de vencimiento | Divisa | Compromiso en USD | Plusvalía/minusvalía latente en USD |
|-------------------------------------|-------------------|-------------------------|--------|-------------------|--|
| 1 | 40 CAC | 07-2022 | EUR | 61,920.54 | -106.11 |
| 1 | DAX INDEX | 09-2022 | EUR | 334,119.81 | -16,570.38 |
| 1 | DOW JONES MINI | 09-2022 | USD | 1,538.75 | -7,270.00 |
| 1 | EURO FX | 09-2022 | USD | 125,000.00 | -1,885.00 |
| 1 | FTSE 100 INDEX | 09-2022 | GBP | 87,071.61 | -340.06 |
| 1 | S&P MID 400 EMINI | 09-2022 | USD | 226,800.00 | 3,310.00 |
| 1 | S&P 500 EMINI | 09-2022 | USD | 189,269.00 | -11,400.00 |
| 16 | TOPIX INDEX | 09-2022 | JPY | 2,203,313.21 | -90,119.59 |
| Total: | | | | | -124,381.14 |

■ Global Equity Dynamic Multi Factors

| Número de contratos Compra/Venta | Descripción | Fecha de vencimiento | Divisa | Compromiso en USD | Plusvalía/minusvalía latente en USD |
|-------------------------------------|---------------------|-------------------------|--------|-------------------|--|
| 33 | S&P 500 EMINI | 09-2022 | USD | 6,245,877.00 | 18,440.00 |
| 4 | SPI 200 FUTURES | 09-2022 | AUD | 451,644.79 | -3,610.10 |
| 66 | STOXX EUROP 600 FUT | 09-2022 | EUR | 1,404,833.89 | -8,065.65 |
| 5 | TOPIX INDEX | 09-2022 | JPY | 688,535.38 | -4,749.18 |
| Total: | | | | | 2,015.07 |

■ European Convertible Bond

| Número de contratos Compra/Venta | Descripción | Fecha de vencimiento | Divisa | Compromiso en EUR | Plusvalía/minusvalía latente en EUR |
|-------------------------------------|---------------|-------------------------|--------|-------------------|--|
| -72 | EURO STOXX 50 | 09-2022 | EUR | -2,487,499.20 | 19,800.00 |
| Total: | | | | | 19,800.00 |

■ Euro Aggregate Bond

| Número de contratos Compra/Venta | Descripción | Fecha de vencimiento | Divisa | Compromiso en EUR | Plusvalía/minusvalía latente en EUR |
|-------------------------------------|----------------------|-------------------------|--------|-------------------|--|
| 323 | EURO BOBL | 09-2022 | EUR | 31,287,718.00 | 454,560.00 |
| -42 | EURO BUXL | 09-2022 | EUR | -3,886,428.00 | 270,120.00 |
| -2,481 | EURO SCHATZ | 09-2022 | EUR | -246,033,327.00 | 62,050.00 |
| 219 | EURO-BTP FUTURE | 09-2022 | EUR | 20,303,490.00 | 230,550.00 |
| -324 | EURO-OAT FUTURES | 09-2022 | EUR | -31,760,748.00 | 683,640.00 |
| 16 | US 10 YR NOTE FUTURE | 09-2022 | USD | 1,513,941.44 | -24,869.67 |
| -356 | US 10YR ULTRA T NOTE | 09-2022 | USD | -33,711,798.75 | 824,702.97 |

| Número de contratos Compra/Venta | Descripción | Fecha de vencimiento | Divisa | Compromiso en EUR | Plusvalía/minusvalía latente en EUR |
|-------------------------------------|---------------------|-------------------------|--------|-------------------|--|
| 13 | US 2 YR NOTE FUTURE | 09-2022 | USD | 2,429,747.69 | -5,634.47 |
| 79 | US 5 YR NOTE FUTURE | 09-2022 | USD | 6,878,530.64 | -64,162.46 |
| Total: | | | | | 2,430,956.37 |

■ Euro Corporate Bond

| Número de contratos Compra/Venta | Descripción | Fecha de vencimiento | Divisa | Compromiso en EUR | Plusvalía/minusvalía latente en EUR |
|-------------------------------------|----------------------|-------------------------|--------|-------------------|--|
| -261 | EURO BOBL | 09-2022 | EUR | -25,282,026.00 | -541,650.00 |
| 1,138 | EURO BUND | 09-2022 | EUR | 102,270,922.00 | 4,391,440.00 |
| 44 | EURO BUXL | 09-2022 | EUR | 4,071,496.00 | -156,120.00 |
| 204 | EURO SCHATZ | 09-2022 | EUR | 20,230,068.00 | 80,680.00 |
| -2 | LONG GILT | 09-2022 | GBP | -274,007.90 | 9,061.34 |
| -45 | US 10 YR NOTE FUTURE | 09-2022 | USD | -4,257,960.30 | 56,270.70 |
| 10 | US 2 YR NOTE FUTURE | 09-2022 | USD | 1,869,036.68 | -4,334.21 |
| -606 | US 5 YR NOTE FUTURE | 09-2022 | USD | -52,764,424.93 | 620,499.94 |
| Total: | | | | | 4,455,847.77 |

■ Euro Corporate Short Term Green Bond

| Número de contratos Compra/Venta | Descripción | Fecha de vencimiento | Divisa | Compromiso en EUR | Plusvalía/minusvalía latente en EUR |
|-------------------------------------|----------------------|-------------------------|--------|-------------------|--|
| -172 | EURO BOBL | 09-2022 | EUR | -16,660,952.00 | -100,650.00 |
| -68 | EURO BUND | 09-2022 | EUR | -6,111,092.00 | -47,510.00 |
| -1 | EURO BUXL | 09-2022 | EUR | -92,534.00 | 6,420.00 |
| -635 | EURO SCHATZ | 09-2022 | EUR | -62,971,045.00 | -605,625.00 |
| -8 | LONG GILT | 09-2022 | GBP | -1,096,031.60 | -9,200.74 |
| -3 | US 10 YR NOTE FUTURE | 09-2022 | USD | -283,864.02 | 2,645.41 |
| -33 | US 2 YR NOTE FUTURE | 09-2022 | USD | -6,167,821.05 | -56,038.76 |
| -100 | US 5 YR NOTE FUTURE | 09-2022 | USD | -8,707,000.81 | 57,354.11 |
| Total: | | | | | -752,604.98 |

■ Euro Government Bond

| Número de contratos Compra/Venta | Descripción | Fecha de vencimiento | Divisa | Compromiso en EUR | Plusvalía/minusvalía latente en EUR |
|-------------------------------------|----------------------|-------------------------|--------|-------------------|--|
| 62 | EURO BOBL | 09-2022 | EUR | 6,005,692.00 | 101,840.00 |
| 63 | EURO BUND | 09-2022 | EUR | 5,661,747.00 | -43,950.00 |
| -1,580 | EURO SCHATZ | 09-2022 | EUR | -156,683,860.00 | 94,800.00 |
| 249 | EURO-BTP FUTURE | 09-2022 | EUR | 23,084,790.00 | 365,950.00 |
| -666 | EURO-OAT FUTURES | 09-2022 | EUR | -65,285,982.00 | 1,418,580.00 |
| 115 | SHORT EURO BTP | 09-2022 | EUR | 11,465,270.00 | 34,170.00 |
| -277 | US 10YR ULTRA T NOTE | 09-2022 | USD | -26,230,809.70 | 641,693.04 |
| Total: | | | | | 2,613,083.04 |

■ Euro Inflation Bond

| Número de contratos Compra/Venta | Descripción | Fecha de vencimiento | Divisa | Compromiso en EUR | Plusvalía/minusvalía latente en EUR |
|-------------------------------------|------------------|-------------------------|--------|-------------------|--|
| -84 | EURO BOBL | 09-2022 | EUR | -8,136,744.00 | 71,150.00 |
| 11 | EURO BUND | 09-2022 | EUR | 988,559.00 | 54,460.00 |
| -76 | EURO SCHATZ | 09-2022 | EUR | -7,536,692.00 | 14,375.00 |
| -10 | EURO-BTP FUTURE | 09-2022 | EUR | -927,100.00 | -52,670.00 |
| -158 | EURO-OAT FUTURES | 09-2022 | EUR | -15,488,266.00 | 124,480.00 |
| Total: | | | | | 211,795.00 |

■ Strategic Bond

| Número de contratos Compra/Venta | Descripción | Fecha de vencimiento | Divisa | Compromiso en EUR | Plusvalía/minusvalía latente en EUR |
|-------------------------------------|-------------------|-------------------------|--------|-------------------|--|
| -311 | AUST 3YR BOND FUT | 09-2022 | AUD | -19,801,229.98 | -109,954.71 |
| -422 | CAN 2YR BOND FUT | 09-2022 | CAD | -30,417,295.61 | -147,677.13 |

| Número de contratos Compra/Venta | Descripción | Fecha de vencimiento | Divisa | Compromiso en EUR | Plusvalía/minusvalía latente en EUR |
|-------------------------------------|----------------------|-------------------------|--------|-------------------|--|
| 1 | CAN 5YR BOND FUT | 09-2022 | CAD | 68,240.70 | -29.66 |
| -851 | EURO BOBL | 09-2022 | EUR | -82,432,966.00 | -1,638,570.00 |
| 1 | EURO BONO FUTURE | 09-2022 | EUR | 100,375.00 | 2,650.00 |
| -642 | EURO BUND | 09-2022 | EUR | -57,695,898.00 | -2,551,950.00 |
| -98 | EURO BUXL | 09-2022 | EUR | -9,068,332.00 | -397,180.00 |
| -1,249 | EURO SCHATZ | 09-2022 | EUR | -123,859,583.00 | -1,137,105.00 |
| 1 | EURO STOXX 50 | 09-2022 | EUR | 34,548.60 | -320.00 |
| 1 | EURO-BTP FUTURE | 09-2022 | EUR | 92,710.00 | 1,330.00 |
| -113 | EURO-OAT FUTURES | 09-2022 | EUR | -11,077,051.00 | -78,670.00 |
| 1 | FTSE CHINA A50 | 07-2022 | USD | 14,322.88 | 126.26 |
| 114 | HSCEI FUTURES | 07-2022 | HKD | 5,327,077.87 | -121,592.96 |
| -84 | LONG GILT | 09-2022 | GBP | -11,508,331.78 | -290,381.04 |
| 1 | NASDAQ 100 E-MINI | 09-2022 | USD | 220,072.12 | 1,061.74 |
| 1 | SHORT EURO BTP | 09-2022 | EUR | 99,698.00 | 260.00 |
| 1 | US LONG BOND | 09-2022 | USD | 111,331.01 | 2,660.34 |
| 1 | US ULTRA BOND CBT | 09-2022 | USD | 90,122.91 | 1,883.16 |
| -470 | US 10 YR NOTE FUTURE | 09-2022 | USD | -44,472,029.84 | -1,047,456.06 |
| -161 | US 2 YR NOTE FUTURE | 09-2022 | USD | -30,091,490.59 | -290,865.45 |
| -308 | US 5 YR NOTE FUTURE | 09-2022 | USD | -26,817,562.50 | -712,589.92 |
| 1 | XAF FINANCIAL | 09-2022 | USD | 92,766.27 | -6,217.42 |
| Total: | | | | | -8,520,587.85 |

■ Euro High Yield Bond

| Número de contratos Compra/Venta | Descripción | Fecha de vencimiento | Divisa | Compromiso en EUR | Plusvalía/minusvalía latente en EUR |
|-------------------------------------|-------------|-------------------------|--------|-------------------|--|
| 75 | EURO BOBL | 09-2022 | EUR | 7,264,950.00 | 62,660.00 |
| 35 | EURO BUND | 09-2022 | EUR | 3,145,415.00 | 41,300.00 |
| -170 | EURO SCHATZ | 09-2022 | EUR | -16,858,390.00 | -200,430.00 |
| Total: | | | | | -96,470.00 |

■ Euro High Yield Short Term Bond

| Número de contratos Compra/Venta | Descripción | Fecha de vencimiento | Divisa | Compromiso en EUR | Plusvalía/minusvalía latente en EUR |
|-------------------------------------|-------------|-------------------------|--------|-------------------|--|
| -38 | EURO BOBL | 09-2022 | EUR | -3,680,908.00 | 32,110.00 |
| -64 | EURO SCHATZ | 09-2022 | EUR | -6,346,688.00 | -38,075.00 |
| Total: | | | | | -5,965.00 |

■ Global Subordinated Bond

| Número de contratos Compra/Venta | Descripción | Fecha de vencimiento | Divisa | Compromiso en EUR | Plusvalía/minusvalía latente en EUR |
|-------------------------------------|-------------------|-------------------------|--------|-------------------|--|
| -15 | EURO BUND | 09-2022 | EUR | -1,348,035.00 | 31,350.00 |
| 36 | EURO BUXL | 09-2022 | EUR | 3,331,224.00 | -243,360.00 |
| -33 | JAPANESE 10Y BOND | 09-2022 | JPY | -23,113,532.98 | -77,378.21 |
| Total: | | | | | -289,388.21 |

■ European Subordinated Bond ESG

| Número de contratos Compra/Venta | Descripción | Fecha de vencimiento | Divisa | Compromiso en EUR | Plusvalía/minusvalía latente en EUR |
|-------------------------------------|----------------------|-------------------------|--------|-------------------|--|
| -1,068 | EURO BOBL | 09-2022 | EUR | -103,452,888.00 | 757,670.00 |
| 328 | EURO BUND | 09-2022 | EUR | 29,477,032.00 | 418,350.00 |
| 1 | EURO BUXL | 09-2022 | EUR | 92,534.00 | -6,340.00 |
| -2,980 | EURO SCHATZ | 09-2022 | EUR | -295,517,660.00 | -1,061,215.00 |
| -108 | LONG GILT | 09-2022 | GBP | -14,796,426.58 | 489,312.27 |
| -241 | SHORT EURO BTP | 09-2022 | EUR | -24,027,218.00 | -667,290.00 |
| -134 | US 10 YR NOTE FUTURE | 09-2022 | USD | -12,679,259.57 | 174,984.55 |
| -204 | US 2 YR NOTE FUTURE | 09-2022 | USD | -38,128,348.33 | -318,917.82 |
| -497 | US 5 YR NOTE FUTURE | 09-2022 | USD | -43,273,794.04 | 233,264.68 |
| Total: | | | | | 19,818.68 |

■ Global Aggregate Bond

| Número de contratos Compra/Venta | Descripción | Fecha de vencimiento | Divisa | Compromiso en USD | Plusvalía/minusvalía latente en USD |
|-------------------------------------|----------------------|-------------------------|--------|-------------------|--|
| 2,060 | AUST 3YR BOND FUT | 09-2022 | AUD | 137,120,461.48 | 180,027.27 |
| 1,156 | CAN 10YR BOND FUT | 09-2022 | CAD | 71,785,612.03 | -3,239,588.72 |
| -8,110 | EURO BOBL | 09-2022 | EUR | -821,288,019.20 | 5,046,502.15 |
| -1,165 | EURO BUND | 09-2022 | EUR | -109,455,881.15 | 5,277,358.42 |
| -840 | EURO BUXL | 09-2022 | EUR | -81,261,323.06 | 5,640,516.39 |
| -1,109 | EURO SCHATZ | 09-2022 | EUR | -114,974,621.43 | 214,772.02 |
| 71 | EURO-BTP FUTURE | 09-2022 | EUR | 6,881,580.53 | -18,556.74 |
| -730 | EURO-OAT FUTURES | 09-2022 | EUR | -74,812,098.82 | 1,907,946.25 |
| -41 | JAPANESE 10Y BOND | 09-2022 | JPY | -30,021,992.95 | -177,468.57 |
| 207 | LONG GILT | 09-2022 | GBP | 29,648,771.32 | -985,501.80 |
| -92 | US LONG BOND | 09-2022 | USD | -10,707,972.00 | 194,218.75 |
| 53 | US ULTRA BOND CBT | 09-2022 | USD | 4,993,607.00 | 26,500.00 |
| -1,561 | US 10 YR NOTE FUTURE | 09-2022 | USD | -154,417,054.68 | 2,292,718.75 |
| -2,686 | US 10YR ULTRA T NOTE | 09-2022 | USD | -265,914,000.00 | 5,431,080.39 |
| 154 | US 2 YR NOTE FUTURE | 09-2022 | USD | 30,091,359.76 | -121,515.24 |
| 1,744 | US 5 YR NOTE FUTURE | 09-2022 | USD | 158,751,680.96 | -1,798,500.00 |
| -25 | 10 YR MINI JGB FUT | 09-2022 | JPY | -1,830,609.33 | 9,937.06 |
| -404 | 10Y AUSTRALIAN BOND | 09-2022 | AUD | -26,766,573.11 | 97,492.81 |
| Total: | | | | | 19,977,939.19 |

■ Global Bond

| Número de contratos Compra/Venta | Descripción | Fecha de vencimiento | Divisa | Compromiso en USD | Plusvalía/minusvalía latente en USD |
|-------------------------------------|----------------------|-------------------------|--------|-------------------|--|
| 30 | AUST 3YR BOND FUT | 09-2022 | AUD | 1,996,899.92 | 2,621.76 |
| 39 | CAN 10YR BOND FUT | 09-2022 | CAD | 2,421,832.93 | -139,349.40 |
| -332 | EURO BOBL | 09-2022 | EUR | -33,621,161.82 | 229,455.37 |
| -62 | EURO BUND | 09-2022 | EUR | -5,825,119.86 | 157,057.95 |
| -21 | EURO BUXL | 09-2022 | EUR | -2,031,533.08 | 148,412.08 |
| 8 | EURO SCHATZ | 09-2022 | EUR | 829,393.12 | -1,630.90 |
| -12 | EURO-BTP FUTURE | 09-2022 | EUR | -1,163,084.03 | 3,815.89 |
| -19 | EURO-OAT FUTURES | 09-2022 | EUR | -1,947,164.22 | 49,857.51 |
| 18 | JAPANESE 10Y BOND | 09-2022 | JPY | 13,180,387.15 | -71,546.85 |
| -51 | LONG GILT | 09-2022 | GBP | -7,304,769.75 | 245,282.39 |
| -39 | US LONG BOND | 09-2022 | USD | -4,539,249.00 | 82,406.25 |
| 70 | US ULTRA BOND CBT | 09-2022 | USD | 6,595,330.00 | -291,968.75 |
| 238 | US 10 YR NOTE FUTURE | 09-2022 | USD | 23,543,407.44 | -359,843.73 |
| -316 | US 10YR ULTRA T NOTE | 09-2022 | USD | -31,284,000.00 | 729,311.76 |
| 22 | US 2 YR NOTE FUTURE | 09-2022 | USD | 4,298,765.68 | -17,015.68 |
| -16 | US 5 YR NOTE FUTURE | 09-2022 | USD | -1,456,437.44 | 16,906.22 |
| -10 | 10 YR MINI JGB FUT | 09-2022 | JPY | -732,243.73 | 3,974.82 |
| 25 | 10Y AUSTRALIAN BOND | 09-2022 | AUD | 1,656,347.35 | -6,182.38 |
| Total: | | | | | 781,564.31 |

■ Global Corporate Bond

| Número de contratos Compra/Venta | Descripción | Fecha de vencimiento | Divisa | Compromiso en USD | Plusvalía/minusvalía latente en USD |
|-------------------------------------|----------------------|-------------------------|--------|-------------------|--|
| 95 | CAN 10YR BOND FUT | 09-2022 | CAD | 5,899,336.63 | -339,423.36 |
| -802 | EURO BOBL | 09-2022 | EUR | -81,217,384.88 | 399,926.44 |
| 274 | EURO BUND | 09-2022 | EUR | 25,743,271.62 | -474,561.12 |
| 30 | EURO BUXL | 09-2022 | EUR | 2,902,190.11 | -213,376.35 |
| -910 | EURO SCHATZ | 09-2022 | EUR | -94,343,467.54 | 176,231.51 |
| -90 | EURO-OAT FUTURES | 09-2022 | EUR | -9,223,409.44 | 142,202.11 |
| -2 | LONG GILT | 09-2022 | GBP | -286,461.56 | 9,618.92 |
| -2 | US LONG BOND | 09-2022 | USD | -232,782.00 | 4,406.25 |
| 261 | US ULTRA BOND CBT | 09-2022 | USD | 24,591,159.00 | -1,064,133.10 |
| -488 | US 10 YR NOTE FUTURE | 09-2022 | USD | -48,273,877.44 | 366,563.58 |
| 74 | US 10YR ULTRA T NOTE | 09-2022 | USD | 7,326,000.00 | -181,530.88 |

| Número de contratos Compra/Venta | Descripción | Fecha de vencimiento | Divisa | Compromiso en USD | Plusvalía/minusvalía latente en USD |
|-------------------------------------|---------------------|-------------------------|--------|-------------------|--|
| 185 | US 5 YR NOTE FUTURE | 09-2022 | USD | 16,840,057.90 | -190,781.25 |
| Total: | | | | | -1,364,857.25 |

■ Global Corporate ESG Improvers Bond

| Número de contratos Compra/Venta | Descripción | Fecha de vencimiento | Divisa | Compromiso en USD | Plusvalía/minusvalía latente en USD |
|-------------------------------------|----------------------|-------------------------|--------|-------------------|--|
| 4 | CAN 10YR BOND FUT | 09-2022 | CAD | 248,393.12 | -14,287.67 |
| -70 | EURO BOBL | 09-2022 | EUR | -7,088,799.18 | 48,080.25 |
| 12 | EURO BUND | 09-2022 | EUR | 1,127,442.55 | -24,338.08 |
| 4 | EURO BUXL | 09-2022 | EUR | 386,958.68 | -27,265.34 |
| -55 | EURO SCHATZ | 09-2022 | EUR | -5,702,077.71 | 10,653.14 |
| 6 | LONG GILT | 09-2022 | GBP | 859,384.68 | -28,783.88 |
| 8 | US LONG BOND | 09-2022 | USD | 931,128.00 | -3,156.25 |
| 17 | US ULTRA BOND CBT | 09-2022 | USD | 1,601,723.00 | -78,093.75 |
| -49 | US 10 YR NOTE FUTURE | 09-2022 | USD | -4,847,172.12 | 10,390.69 |
| 25 | US 2 YR NOTE FUTURE | 09-2022 | USD | 4,884,961.00 | 773.42 |
| Total: | | | | | -106,027.47 |

■ Global Inflation Bond

| Número de contratos Compra/Venta | Descripción | Fecha de vencimiento | Divisa | Compromiso en EUR | Plusvalía/minusvalía latente en EUR |
|-------------------------------------|----------------------|-------------------------|--------|-------------------|--|
| -117 | EURO BOBL | 09-2022 | EUR | -11,333,322.00 | 84,310.00 |
| 53 | EURO BUND | 09-2022 | EUR | 4,763,057.00 | 194,580.00 |
| -74 | EURO SCHATZ | 09-2022 | EUR | -7,338,358.00 | -19,480.00 |
| -26 | EURO-BTP FUTURE | 09-2022 | EUR | -2,410,460.00 | -56,960.00 |
| -269 | EURO-OAT FUTURES | 09-2022 | EUR | -26,369,263.00 | 262,130.00 |
| -14 | LONG GILT | 09-2022 | GBP | -1,918,055.30 | 54,368.03 |
| -23 | US ULTRA BOND CBT | 09-2022 | USD | -2,072,827.01 | 63,698.69 |
| 144 | US 10 YR NOTE FUTURE | 09-2022 | USD | 13,625,472.97 | -84,757.19 |
| 58 | US 10YR ULTRA T NOTE | 09-2022 | USD | 5,492,371.71 | -100,255.83 |
| -21 | US 2 YR NOTE FUTURE | 09-2022 | USD | -3,924,977.03 | -4,169.75 |
| 74 | US 5 YR NOTE FUTURE | 09-2022 | USD | 6,443,180.60 | -2,683.07 |
| Total: | | | | | 390,780.88 |

■ Optimal Yield

| Número de contratos Compra/Venta | Descripción | Fecha de vencimiento | Divisa | Compromiso en EUR | Plusvalía/minusvalía latente en EUR |
|-------------------------------------|----------------------|-------------------------|--------|-------------------|--|
| -164 | EURO BOBL | 09-2022 | EUR | -15,886,024.00 | 159,080.00 |
| -94 | EURO BUND | 09-2022 | EUR | -8,447,686.00 | 207,740.00 |
| -13 | LONG GILT | 09-2022 | GBP | -1,781,051.35 | 58,747.68 |
| -245 | US 10 YR NOTE FUTURE | 09-2022 | USD | -23,182,228.32 | 375,323.74 |
| Total: | | | | | 800,891.42 |

■ Optimal Yield Short Term

| Número de contratos Compra/Venta | Descripción | Fecha de vencimiento | Divisa | Compromiso en EUR | Plusvalía/minusvalía latente en EUR |
|-------------------------------------|----------------------|-------------------------|--------|-------------------|--|
| -266 | EURO BOBL | 09-2022 | EUR | -25,766,356.00 | 258,020.00 |
| -47 | EURO BUND | 09-2022 | EUR | -4,223,843.00 | 103,870.00 |
| -71 | US 10 YR NOTE FUTURE | 09-2022 | USD | -6,718,115.15 | 108,767.29 |
| -42 | US 5 YR NOTE FUTURE | 09-2022 | USD | -3,656,940.34 | 29,503.05 |
| Total: | | | | | 500,160.34 |

■ Pioneer Strategic Income

| Número de contratos Compra/Venta | Descripción | Fecha de vencimiento | Divisa | Compromiso en EUR | Plusvalía/minusvalía latente en EUR |
|-------------------------------------|--------------|-------------------------|--------|-------------------|--|
| -490 | EURO BUND | 09-2022 | EUR | -44,035,810.00 | 1,577,800.00 |
| -241 | US LONG BOND | 09-2022 | USD | -26,830,772.39 | -169,768.41 |

| Número de contratos Compra/Venta | Descripción | Fecha de vencimiento | Divisa | Compromiso en EUR | Plusvalía/minusvalía latente en EUR |
|-------------------------------------|----------------------|-------------------------|--------|-------------------|--|
| 1,155 | US ULTRA BOND CBT | 09-2022 | USD | 104,091,965.18 | -853,570.29 |
| 45 | US 10YR ULTRA T NOTE | 09-2022 | USD | 4,261,322.88 | 102,155.30 |
| 18 | US 2 YR NOTE FUTURE | 09-2022 | USD | 3,364,266.03 | -11,164.53 |
| 364 | US 5 YR NOTE FUTURE | 09-2022 | USD | 31,693,482.96 | 663,894.48 |
| Total: | | | | | 1,309,346.55 |

■ Pioneer US Bond

| Número de contratos Compra/Venta | Descripción | Fecha de vencimiento | Divisa | Compromiso en EUR | Plusvalía/minusvalía latente en EUR |
|-------------------------------------|----------------------|-------------------------|--------|-------------------|--|
| 84 | US LONG BOND | 09-2022 | USD | 9,351,804.49 | -46,369.09 |
| 1,049 | US ULTRA BOND CBT | 09-2022 | USD | 94,538,936.34 | -610,220.30 |
| -11 | US 10 YR NOTE FUTURE | 09-2022 | USD | -1,040,834.74 | -17,426.71 |
| -92 | US 10YR ULTRA T NOTE | 09-2022 | USD | -8,712,037.88 | 58,108.95 |
| 219 | US 2 YR NOTE FUTURE | 09-2022 | USD | 40,931,903.35 | -135,835.18 |
| 528 | US 5 YR NOTE FUTURE | 09-2022 | USD | 45,972,964.29 | 197,107.25 |
| Total: | | | | | -554,635.08 |

■ Pioneer US Corporate Bond

| Número de contratos Compra/Venta | Descripción | Fecha de vencimiento | Divisa | Compromiso en USD | Plusvalía/minusvalía latente en USD |
|-------------------------------------|----------------------|-------------------------|--------|-------------------|--|
| 74 | US LONG BOND | 09-2022 | USD | 8,612,934.00 | 11,671.88 |
| 122 | US ULTRA BOND CBT | 09-2022 | USD | 11,494,718.00 | -344,087.67 |
| -102 | US 10 YR NOTE FUTURE | 09-2022 | USD | -10,090,031.76 | 146,718.75 |
| -289 | US 10YR ULTRA T NOTE | 09-2022 | USD | -28,611,000.00 | 564,598.16 |
| 156 | US 2 YR NOTE FUTURE | 09-2022 | USD | 30,482,156.64 | -187,000.70 |
| 314 | US 5 YR NOTE FUTURE | 09-2022 | USD | 28,582,584.76 | -127,896.95 |
| -379 | USD IRS 10YR PRIM | 09-2022 | USD | -35,164,093.75 | -313,906.75 |
| Total: | | | | | -249,903.28 |

■ Pioneer US Short Term Bond

| Número de contratos Compra/Venta | Descripción | Fecha de vencimiento | Divisa | Compromiso en EUR | Plusvalía/minusvalía latente en EUR |
|-------------------------------------|---------------------|-------------------------|--------|-------------------|--|
| -28 | US 5 YR NOTE FUTURE | 09-2022 | USD | -2,437,960.23 | 27,865.69 |
| Total: | | | | | 27,865.69 |

■ Emerging Markets Blended Bond

| Número de contratos Compra/Venta | Descripción | Fecha de vencimiento | Divisa | Compromiso en EUR | Plusvalía/minusvalía latente en EUR |
|-------------------------------------|----------------------|-------------------------|--------|-------------------|--|
| -1,256 | EURO BOBL | 09-2022 | EUR | -121,663,696.00 | 640,560.00 |
| -562 | EURO BUND | 09-2022 | EUR | -50,506,378.00 | 1,174,580.00 |
| -230 | EURO-BTP FUTURE | 09-2022 | EUR | -21,323,300.00 | 70,200.00 |
| -1,345 | US 10 YR NOTE FUTURE | 09-2022 | USD | -127,265,702.42 | 2,140,858.67 |
| -2,500 | US 5 YR NOTE FUTURE | 09-2022 | USD | -217,675,020.33 | 2,561,600.55 |
| Total: | | | | | 6,587,799.22 |

■ Emerging Markets Bond

| Número de contratos Compra/Venta | Descripción | Fecha de vencimiento | Divisa | Compromiso en EUR | Plusvalía/minusvalía latente en EUR |
|-------------------------------------|----------------------|-------------------------|--------|-------------------|--|
| -1,640 | EURO BOBL | 09-2022 | EUR | -158,860,240.00 | -1,136,600.00 |
| -151 | EURO BUND | 09-2022 | EUR | -13,570,219.00 | 315,590.00 |
| -1 | EURO BUXL | 09-2022 | EUR | -92,534.00 | 6,680.00 |
| 1 | EURO-BTP FUTURE | 09-2022 | EUR | 92,710.00 | 2,570.00 |
| -720 | EURO-OAT FUTURES | 09-2022 | EUR | -70,579,440.00 | -1,798,790.00 |
| -353 | JAPANESE 10Y BOND | 09-2022 | JPY | -247,244,761.92 | -103,710.74 |
| -1 | LONG GILT | 09-2022 | GBP | -137,003.95 | 4,600.37 |
| 521 | US LONG BOND | 09-2022 | USD | 58,003,454.02 | -1,043,420.30 |
| -380 | US 10 YR NOTE FUTURE | 09-2022 | USD | -35,956,109.24 | 533,861.02 |

| Número de contratos Compra/Venta | Descripción | Fecha de vencimiento | Divisa | Compromiso en EUR | Plusvalía/minusvalía latente en EUR |
|-------------------------------------|---------------------|-------------------------|--------|-------------------|--|
| 9 | US 2 YR NOTE FUTURE | 09-2022 | USD | 1,682,133.01 | -6,658.34 |
| 1 | US 5 YR NOTE FUTURE | 09-2022 | USD | 87,070.01 | -986.42 |
| Total: | | | | | -3,226,864.41 |

■ Emerging Markets Corporate Bond

| Número de contratos Compra/Venta | Descripción | Fecha de vencimiento | Divisa | Compromiso en USD | Plusvalía/minusvalía latente en USD |
|-------------------------------------|----------------------|-------------------------|--------|-------------------|--|
| -196 | US 10 YR NOTE FUTURE | 09-2022 | USD | -19,388,688.48 | 326,155.76 |
| Total: | | | | | 326,155.76 |

■ Emerging Markets Green Bond

| Número de contratos Compra/Venta | Descripción | Fecha de vencimiento | Divisa | Compromiso en USD | Plusvalía/minusvalía latente en USD |
|-------------------------------------|----------------------|-------------------------|--------|-------------------|--|
| -196 | US 10 YR NOTE FUTURE | 09-2022 | USD | -19,388,688.48 | 326,155.76 |
| Total: | | | | | 326,155.76 |

■ Emerging Markets Corporate High Yield Bond

| Número de contratos Compra/Venta | Descripción | Fecha de vencimiento | Divisa | Compromiso en EUR | Plusvalía/minusvalía latente en EUR |
|-------------------------------------|----------------------|-------------------------|--------|-------------------|--|
| -5 | EURO BUND | 09-2022 | EUR | -449,345.00 | 10,450.00 |
| -1 | NASDAQ 100 E-MINI | 09-2022 | USD | -220,072.12 | 14,769.72 |
| -1 | S&P 500 EMINI | 09-2022 | USD | -181,040.70 | 10,904.40 |
| -35 | US 10 YR NOTE FUTURE | 09-2022 | USD | -3,311,746.90 | -101,331.96 |
| 5 | US 5 YR NOTE FUTURE | 09-2022 | USD | 435,350.04 | -4,969.44 |
| Total: | | | | | -70,177.28 |

■ Emerging Markets Local Currency Bond

| Número de contratos Compra/Venta | Descripción | Fecha de vencimiento | Divisa | Compromiso en EUR | Plusvalía/minusvalía latente en EUR |
|-------------------------------------|----------------------|-------------------------|--------|-------------------|--|
| -1 | EURO BOBL | 09-2022 | EUR | -96,866.00 | 690.00 |
| -1 | EURO BUND | 09-2022 | EUR | -89,869.00 | 2,090.00 |
| 1 | US LONG BOND | 09-2022 | USD | 111,331.01 | -2,002.73 |
| 1 | US ULTRA BOND CBT | 09-2022 | USD | 90,122.91 | -4,364.15 |
| -1 | US 10 YR NOTE FUTURE | 09-2022 | USD | -94,621.34 | 1,614.14 |
| -1 | US 5 YR NOTE FUTURE | 10-2022 | USD | -88,583.27 | 1,031.26 |
| Total: | | | | | -941.48 |

■ Emerging Markets Short Term Bond

| Número de contratos Compra/Venta | Descripción | Fecha de vencimiento | Divisa | Compromiso en USD | Plusvalía/minusvalía latente en USD |
|-------------------------------------|----------------------|-------------------------|--------|-------------------|--|
| -19 | EURO BOBL | 09-2022 | EUR | -1,924,102.63 | 13,705.85 |
| -8 | EURO SCHATZ | 09-2022 | EUR | -829,393.12 | 1,557.72 |
| -1 | US ULTRA BOND CBT | 09-2022 | USD | -94,219.00 | 4,656.25 |
| -50 | US 10 YR NOTE FUTURE | 09-2022 | USD | -4,946,094.00 | 88,281.50 |
| -10 | US 2 YR NOTE FUTURE | 09-2022 | USD | -1,953,984.40 | 7,812.60 |
| -50 | US 5 YR NOTE FUTURE | 09-2022 | USD | -4,551,367.00 | 54,070.22 |
| Total: | | | | | 170,084.14 |

■ Euro Multi-Asset Target Income

| Número de contratos Compra/Venta | Descripción | Fecha de vencimiento | Divisa | Compromiso en EUR | Plusvalía/minusvalía latente en EUR |
|-------------------------------------|-------------------|-------------------------|--------|-------------------|--|
| 92 | CAN 10YR BOND FUT | 09-2022 | CAD | 5,464,672.43 | -347,929.26 |
| -788 | EURO BOBL | 09-2022 | EUR | -76,330,408.00 | 717,080.00 |
| 110 | EURO BUND | 09-2022 | EUR | 9,885,590.00 | 572,770.00 |
| -36 | EURO BUXL | 09-2022 | EUR | -3,331,224.00 | 254,160.00 |

| Número de contratos Compra/Venta | Descripción | Fecha de vencimiento | Divisa | Compromiso en EUR | Plusvalía/minusvalía latente en EUR |
|-------------------------------------|----------------------|-------------------------|--------|-------------------|--|
| -369 | EURO SCHATZ | 09-2022 | EUR | -36,592,623.00 | 68,265.00 |
| -1,143 | EURO STOXX 50 | 09-2022 | EUR | -39,489,049.80 | 206,650.00 |
| -73 | EURO-BTP FUTURE | 09-2022 | EUR | -6,767,830.00 | -273,050.00 |
| 222 | FTSE CHINA A50 | 07-2022 | USD | 3,179,680.44 | 24,632.45 |
| -136 | FTSE 100 INDEX | 09-2022 | GBP | -11,326,929.37 | 28,299.26 |
| 32 | HSCEI FUTURES | 07-2022 | HKD | 1,495,320.10 | -34,131.36 |
| 24 | JAPANESE 10Y BOND | 09-2022 | JPY | 16,809,842.17 | -96,317.92 |
| -70 | LONG GILT | 09-2022 | GBP | -9,590,276.49 | -140,985.13 |
| 90 | MSCI EM NTR INDEX | 09-2022 | EUR | 4,049,658.90 | -31,905.00 |
| 46 | NASDAQ 100 E-MINI | 09-2022 | USD | 10,123,317.61 | -629,773.78 |
| 55 | NIKKEI 225 OSE | 09-2022 | JPY | 10,220,522.26 | -586,849.30 |
| 381 | S&P 500 EMINI | 09-2022 | USD | 68,976,506.77 | -3,735,888.85 |
| 29 | SPI 200 FUTURES | 09-2022 | AUD | 3,132,072.01 | -51,090.21 |
| -98 | SWISS MKT INDEX FUT | 09-2022 | CHF | -10,516,920.57 | 29,363.57 |
| 43 | TOPIX INDEX | 09-2022 | JPY | 5,663,976.50 | -231,667.12 |
| 155 | US LONG BOND | 09-2022 | USD | 17,256,305.90 | -338,221.58 |
| 484 | US 10YR ULTRA T NOTE | 09-2022 | USD | 45,832,894.93 | -1,269,520.26 |
| 290 | US 2 YR NOTE FUTURE | 09-2022 | USD | 54,202,063.80 | -249,220.53 |
| -51 | US 5 YR NOTE FUTURE | 09-2022 | USD | -4,440,570.41 | 25,915.87 |
| 133 | 10Y AUSTRALIAN BOND | 09-2022 | AUD | 8,428,684.18 | -33,077.01 |
| Total: | | | | | -6,122,491.16 |

■ Global Multi-Asset

| Número de contratos Compra/Venta | Descripción | Fecha de vencimiento | Divisa | Compromiso en EUR | Plusvalía/minusvalía latente en EUR |
|-------------------------------------|---------------------|-------------------------|--------|-------------------|--|
| -155 | DOW JONES MINI | 09-2022 | USD | -228,137.40 | 1,077,349.47 |
| 262 | FTSE CHINA A50 | 07-2022 | USD | 3,752,595.84 | 33,331.10 |
| -1 | JAPANESE 10Y BOND | 09-2022 | JPY | -700,410.09 | 3,802.02 |
| -61 | LONG GILT | 09-2022 | GBP | -8,357,240.94 | 294,435.41 |
| 95 | NASDAQ 100 E-MINI | 09-2022 | USD | 20,906,851.60 | -1,403,713.23 |
| -118 | SGX CNX NIFTY | 07-2022 | USD | -3,554,165.19 | 15,688.94 |
| 76 | US ULTRA BOND CBT | 09-2022 | USD | 6,849,341.43 | -158,633.62 |
| 438 | US 5 YR NOTE FUTURE | 09-2022 | USD | 38,136,663.56 | -432,050.79 |
| 114 | 10Y AUSTRALIAN BOND | 09-2022 | AUD | 7,224,586.44 | -29,044.56 |
| Total: | | | | | -598,835.26 |

■ Global Multi-Asset Conservative

| Número de contratos Compra/Venta | Descripción | Fecha de vencimiento | Divisa | Compromiso en EUR | Plusvalía/minusvalía latente en EUR |
|-------------------------------------|---------------------|-------------------------|--------|-------------------|--|
| -597 | DOW JONES MINI | 09-2022 | USD | -878,696.97 | 4,149,538.48 |
| 300 | EURO STOXX 50 | 09-2022 | EUR | 10,364,580.00 | -78,000.00 |
| 1,100 | HSCEI FUTURES | 07-2022 | HKD | 51,401,628.55 | -1,173,265.40 |
| -8 | JAPANESE 10Y BOND | 09-2022 | JPY | -5,603,280.72 | 30,416.18 |
| -578 | LONG GILT | 09-2022 | GBP | -79,188,282.99 | 2,853,554.83 |
| 366 | NASDAQ 100 E-MINI | 09-2022 | USD | 80,546,396.67 | -5,408,049.17 |
| 310 | TOPIX INDEX | 09-2022 | JPY | 40,833,318.96 | -1,670,158.31 |
| 938 | US ULTRA BOND CBT | 09-2022 | USD | 84,535,292.94 | -3,539,369.56 |
| 3,595 | US 5 YR NOTE FUTURE | 09-2022 | USD | 313,016,679.23 | -3,546,170.31 |
| 1,060 | 10Y AUSTRALIAN BOND | 09-2022 | AUD | 67,175,979.22 | -270,063.47 |
| Total: | | | | | -8,651,566.73 |

■ Global Multi-Asset Target Income

| Número de contratos Compra/Venta | Descripción | Fecha de vencimiento | Divisa | Compromiso en USD | Plusvalía/minusvalía latente en USD |
|-------------------------------------|-------------------|-------------------------|--------|-------------------|--|
| 62 | CAN 10YR BOND FUT | 09-2022 | CAD | 3,850,093.38 | -221,579.12 |
| -215 | EURO BOBL | 09-2022 | EUR | -21,772,740.34 | 231,514.90 |
| 72 | EURO BUND | 09-2022 | EUR | 6,764,655.32 | -180,653.76 |
| 12 | EURO BUXL | 09-2022 | EUR | 1,160,876.04 | -93,588.68 |
| -96 | EURO SCHATZ | 09-2022 | EUR | -9,952,717.45 | 22,079.90 |
| -726 | EURO STOXX 50 | 09-2022 | EUR | -26,222,273.39 | 204,970.93 |
| 30 | EURO-BTP FUTURE | 09-2022 | EUR | 2,907,710.09 | -7,527.24 |

| Número de contratos Compra/Venta | Descripción | Fecha de vencimiento | Divisa | Compromiso en USD | Plusvalía/minusvalía latente en USD |
|-------------------------------------|----------------------|-------------------------|--------|-------------------|--|
| 162 | FTSE CHINA A50 | 07-2022 | USD | 2,425,765.32 | 18,792.00 |
| -85 | FTSE 100 INDEX | 09-2022 | GBP | -7,401,086.44 | 29,178.60 |
| 23 | HSCEI FUTURES | 07-2022 | HKD | 1,123,609.23 | -25,646.89 |
| 17 | JAPANESE 10Y BOND | 09-2022 | JPY | 12,448,143.42 | -71,326.03 |
| -79 | LONG GILT | 09-2022 | GBP | -11,315,231.57 | 33,860.53 |
| 38 | MSCI EM NTR INDEX | 09-2022 | EUR | 1,787,568.93 | -10,905.09 |
| 35 | NASDAQ 100 E-MINI | 09-2022 | USD | 8,052,604.00 | -540,682.00 |
| 38 | NIKKEI 225 OSE | 09-2022 | JPY | 7,382,394.74 | -423,907.72 |
| 265 | S&P 500 EMINI | 09-2022 | USD | 50,156,285.00 | -2,646,845.00 |
| 25 | SPI 200 FUTURES | 09-2022 | AUD | 2,822,779.90 | -46,054.54 |
| -60 | SWISS MKT INDEX FUT | 09-2022 | CHF | -6,731,580.37 | 49,112.86 |
| 28 | TOPIX INDEX | 09-2022 | JPY | 3,855,798.11 | -157,709.28 |
| -102 | US LONG BOND | 09-2022 | USD | -11,871,882.00 | 157,812.50 |
| 259 | US 10YR ULTRA T NOTE | 09-2022 | USD | 25,641,000.00 | -637,383.46 |
| -12 | US 2 YR NOTE FUTURE | 09-2022 | USD | -2,344,781.28 | 9,093.84 |
| -225 | US 5 YR NOTE FUTURE | 09-2022 | USD | -20,481,151.50 | 79,101.00 |
| 97 | 10Y AUSTRALIAN BOND | 09-2022 | AUD | 6,426,627.70 | -25,220.26 |
| Total: | | | | | -4,253,512.01 |

■ Sustainable Global Perspectives

| Número de contratos Compra/Venta | Descripción | Fecha de vencimiento | Divisa | Compromiso en EUR | Plusvalía/minusvalía latente en EUR |
|-------------------------------------|----------------------|-------------------------|--------|-------------------|--|
| 2 | CAN 10YR BOND FUT | 09-2022 | CAD | 118,797.23 | -6,866.63 |
| -35 | DOW JONES MINI | 09-2022 | USD | -51,514.90 | -69,568.13 |
| 25 | EURO BOBL | 09-2022 | EUR | 2,421,650.00 | -19,000.00 |
| -145 | EURO BOBL | 09-2022 | EUR | -14,045,570.00 | 133,670.00 |
| 20 | EURO BUND | 09-2022 | EUR | 1,797,380.00 | -33,000.00 |
| -15 | EURO BUXL | 09-2022 | EUR | -1,388,010.00 | 98,840.00 |
| -26 | EURO E-MINI FUT | 09-2022 | USD | -1,554,354.58 | 9,637.00 |
| 1 | EURO SCHATZ | 09-2022 | EUR | 99,167.00 | -245.00 |
| -216 | EURO STOXX 50 | 09-2022 | EUR | -7,462,497.60 | 59,580.00 |
| 31 | EURO-OAT FUTURES | 09-2022 | EUR | 3,038,837.00 | -76,880.00 |
| 99 | FTSE CHINA A50 | 07-2022 | USD | 1,417,965.60 | 12,973.36 |
| 3 | LONG GILT | 09-2022 | GBP | 411,011.85 | -13,592.01 |
| -6 | LONG GILT | 09-2022 | GBP | -822,023.70 | 8,015.80 |
| -82 | MSCI EMERGING MKT | 09-2022 | USD | -3,929,991.87 | 43,531.49 |
| 23 | NASDAQ 100 E-MINI | 09-2022 | USD | 5,061,658.81 | -43,139.32 |
| -35 | 225 NIKKEI | 09-2022 | USD | -4,417,984.60 | 268,664.21 |
| 41 | S&P 500 EMINI | 09-2022 | USD | 7,422,668.71 | 66,885.07 |
| -124 | STOXX EUROP 600 FUT | 09-2022 | EUR | -2,524,640.00 | 5,605.00 |
| -8 | US LONG BOND | 09-2022 | USD | -890,648.05 | 16,290.83 |
| -5 | US ULTRA BOND CBT | 09-2022 | USD | -450,614.57 | 22,493.29 |
| 41 | US ULTRA BOND CBT | 09-2022 | USD | 3,695,039.46 | 11,366.19 |
| 5 | US ULTRA BOND CBT | 09-2022 | USD | 450,614.57 | -18,756.85 |
| -20 | US 10 YR NOTE FUTURE | 09-2022 | USD | -1,892,426.80 | 19,788.19 |
| 23 | US 10 YR NOTE FUTURE | 09-2022 | USD | 2,176,290.82 | -33,687.65 |
| 200 | US 10YR ULTRA T NOTE | 09-2022 | USD | 18,939,212.78 | -407,838.63 |
| -2 | US 2 YR NOTE FUTURE | 09-2022 | USD | -373,807.34 | 1,449.75 |
| -95 | US 5 YR NOTE FUTURE | 09-2022 | USD | -8,271,650.77 | 94,165.20 |
| Total: | | | | | 150,381.16 |

■ Multi-Asset Real Return

| Número de contratos Compra/Venta | Descripción | Fecha de vencimiento | Divisa | Compromiso en EUR | Plusvalía/minusvalía latente en EUR |
|-------------------------------------|-------------------|-------------------------|--------|-------------------|--|
| -50 | CANADIAN DOLLAR | 09-2022 | USD | -47,826.29 | 83,217.75 |
| -120 | EURO BUND | 09-2022 | EUR | -10,784,280.00 | 288,000.00 |
| 1,300 | EURO STOXX BANKS | 09-2022 | EUR | 5,187,000.00 | -162,500.00 |
| -300 | EURO STOXX 50 | 09-2022 | EUR | -10,364,580.00 | 95,150.00 |
| 58 | EURO-BTP FUTURE | 09-2022 | EUR | 5,377,180.00 | 9,360.00 |
| 160 | JAPANESE YEN | 09-2022 | USD | 191,305.18 | -216,748.77 |
| 130 | MINI MSCI EMG MKT | 09-2022 | USD | 6,221,571.57 | -162,243.53 |
| 14 | NASDAQ 100 E-MINI | 09-2022 | USD | 3,081,009.71 | -206,927.16 |
| 185 | 225 NIKKEI | 09-2022 | USD | 23,352,204.31 | -1,420,082.26 |

| Número de contratos Compra/Venta | Descripción | Fecha de vencimiento | Divisa | Compromiso en EUR | Plusvalía/minusvalía latente en EUR |
|-------------------------------------|----------------------|-------------------------|--------|-------------------|--|
| -40 | S&P 500 EMINI | 09-2022 | USD | -7,241,628.01 | 314,072.89 |
| 60 | US ULTRA BOND CBT | 09-2022 | USD | 5,407,374.81 | -231,023.51 |
| -80 | US 10YR ULTRA T NOTE | 09-2022 | USD | -7,575,685.11 | 178,152.57 |
| 576 | US 2 YR NOTE FUTURE | 09-2022 | USD | 107,656,512.93 | -387,401.25 |
| Total: | | | | | -1,818,973.27 |

■ Pioneer Flexible Opportunities

| Número de contratos Compra/Venta | Descripción | Fecha de vencimiento | Divisa | Compromiso en USD | Plusvalía/minusvalía latente en USD |
|-------------------------------------|-------------------|-------------------------|--------|-------------------|--|
| -9 | BRITISH POUND | 09-2022 | USD | -5,625.00 | -6,264.68 |
| 18 | DJ US REAL ESTATE | 09-2022 | USD | 642,420.00 | -3,420.00 |
| -5 | EURO FX | 09-2022 | USD | -625,000.00 | 13,750.00 |
| -13 | FTSE/MIB IDX FUT | 09-2022 | EUR | -1,441,173.73 | 30,092.41 |
| -5 | HANG SENG INDEX | 09-2022 | HKD | -692,402.26 | -15,564.69 |
| -1 | JAPANESE 10Y BOND | 09-2022 | JPY | -732,243.73 | -5,545.12 |
| 20 | MSCI CHINA FUTURE | 09-2022 | USD | 543,891.70 | 25,089.83 |
| 2 | NIKKEI 225 OSE | 09-2022 | JPY | 388,547.09 | -22,685.95 |
| Total: | | | | | 15,451.80 |

■ Pioneer Income Opportunities

| Número de contratos Compra/Venta | Descripción | Fecha de vencimiento | Divisa | Compromiso en USD | Plusvalía/minusvalía latente en USD |
|-------------------------------------|-------------------|-------------------------|--------|-------------------|--|
| -18 | JAPANESE 10Y BOND | 09-2022 | JPY | -13,180,387.15 | 75,080.03 |
| -196 | S&P 500 EMINI | 09-2022 | USD | -37,096,724.00 | 2,248,059.82 |
| Total: | | | | | 2,323,139.85 |

■ Real Assets Target Income

| Número de contratos Compra/Venta | Descripción | Fecha de vencimiento | Divisa | Compromiso en USD | Plusvalía/minusvalía latente en USD |
|-------------------------------------|----------------------|-------------------------|--------|-------------------|--|
| -83 | EURO BUND | 09-2022 | EUR | -7,798,144.32 | -148,328.45 |
| -32 | LONG GILT | 09-2022 | GBP | -4,583,384.94 | 151,959.46 |
| -4 | US 10YR ULTRA T NOTE | 09-2022 | USD | -396,000.00 | 9,468.76 |
| Total: | | | | | 13,099.77 |

■ Absolute Return Credit

| Número de contratos Compra/Venta | Descripción | Fecha de vencimiento | Divisa | Compromiso en EUR | Plusvalía/minusvalía latente en EUR |
|-------------------------------------|----------------------|-------------------------|--------|-------------------|--|
| -97 | EURO BOBL | 09-2022 | EUR | -9,396,002.00 | 66,930.00 |
| -7 | EURO BUND | 09-2022 | EUR | -629,083.00 | 14,630.00 |
| 1 | EURO BUXL | 09-2022 | EUR | 92,534.00 | -6,720.00 |
| -7 | EURO SCHATZ | 09-2022 | EUR | -694,169.00 | 1,295.00 |
| -6 | EURO-BTP FUTURE | 09-2022 | EUR | -556,260.00 | -13,850.00 |
| -4 | LONG GILT | 09-2022 | GBP | -548,015.80 | 18,401.49 |
| -4 | US LONG BOND | 09-2022 | USD | -445,324.02 | 7,891.34 |
| -23 | US LONG BOND | 09-2022 | USD | -2,560,613.13 | 46,899.66 |
| -10 | US ULTRA BOND CBT | 09-2022 | USD | -901,229.14 | 45,509.68 |
| -53 | US 10 YR NOTE FUTURE | 09-2022 | USD | -5,014,931.02 | 85,997.89 |
| 41 | US 5 YR NOTE FUTURE | 09-2022 | USD | 3,569,870.33 | -40,443.11 |
| Total: | | | | | 226,541.95 |

■ Absolute Return Multi-Strategy

| Número de contratos Compra/Venta | Descripción | Fecha de vencimiento | Divisa | Compromiso en EUR | Plusvalía/minusvalía latente en EUR |
|-------------------------------------|-------------------|-------------------------|--------|-------------------|--|
| 46 | ALLIANZ SE SSDF | 12-2022 | EUR | 8,377,520.00 | 142,600.00 |
| 57 | AMSTERDAM INDEX | 07-2022 | EUR | 7,515,222.00 | -1,556.00 |
| 252 | AUST 3YR BOND FUT | 09-2022 | AUD | 16,044,726.54 | 68,720.12 |
| 327 | AXA | 12-2022 | EUR | 7,082,820.00 | 245,250.00 |

| Número de contratos Compra/Venta | Descripción | Fecha de vencimiento | Divisa | Compromiso en EUR | Plusvalía/minusvalía latente en EUR |
|-------------------------------------|----------------------|-------------------------|--------|-------------------|--|
| 212 | BAYER DIVIDENDS | 12-2022 | EUR | 12,194,240.00 | -53,000.00 |
| 169 | BAYERIS MOTOREN AG | 12-2022 | EUR | 12,426,570.00 | 739,375.00 |
| 710 | BIST 30 FUTURES | 08-2022 | TRY | 1,061,293.47 | -104,151.45 |
| 250 | 40 CAC | 07-2022 | EUR | 14,807,150.00 | 26,985.00 |
| -102 | CAN 10YR BOND FUT | 09-2022 | CAD | -6,058,658.56 | 219,346.71 |
| -6 | DAX INDEX | 09-2022 | EUR | -1,917,565.50 | 69,975.00 |
| -348 | DJ STOXX 600 AUTO | 09-2022 | EUR | -8,636,664.00 | 381,150.00 |
| -31 | DJ STOXX 600 FINANCI | 09-2022 | EUR | -867,907.00 | -9,960.00 |
| 797 | DJ STOXX 600 TELECOM | 09-2022 | EUR | 9,193,395.00 | 182,910.00 |
| -1,198 | DJ STOXX 600 TRVL | 09-2022 | EUR | -10,374,680.00 | 285,125.00 |
| 69 | DOW JONES MINI | 09-2022 | USD | 101,557.94 | -62,446.79 |
| -38 | E-MINI CONSUM DISC S | 09-2022 | USD | -5,048,734.99 | -50,523.70 |
| 27 | EMINI RUSS 1000 VALU | 09-2022 | USD | 1,843,295.90 | -14,398.11 |
| -17 | EMINI RUSSELL 1000 | 09-2022 | USD | -1,790,375.05 | -46,384.33 |
| -597 | EMINI RUSSELL 2000 | 09-2022 | USD | -48,767,039.55 | 391,066.05 |
| -66 | EMINI S&P REESTATE | 09-2022 | USD | -3,158,902.86 | 34,721.89 |
| -19 | E-MINI XAI INDUSTRIA | 09-2022 | USD | -1,599,220.43 | 66,516.81 |
| -99 | E-MINI XAK TECHNO | 09-2022 | USD | -12,133,596.06 | -100,377.83 |
| 281 | E-MINI XAU UTILITIES | 09-2022 | USD | 19,102,463.05 | 215,198.24 |
| 561 | ENI SPA | 12-2022 | EUR | 6,355,008.00 | 284,427.00 |
| -640 | EURO BOBL | 09-2022 | EUR | -61,994,240.00 | -1,041,250.00 |
| -865 | EURO BUND | 09-2022 | EUR | -77,736,685.00 | -2,279,750.00 |
| -17 | EURO BUXL | 09-2022 | EUR | -1,573,078.00 | -73,620.00 |
| -146 | EURO SCHATZ | 09-2022 | EUR | -14,478,382.00 | -95,465.00 |
| 1,281 | EURO STOXX BANKS | 09-2022 | EUR | 5,111,190.00 | -415,680.00 |
| 48 | EURO STOXX 50 | 09-2022 | EUR | 1,658,332.80 | -51,680.00 |
| -239 | EURO STOXX 50 DIV | 12-2023 | EUR | -2,676,800.00 | 43,580.00 |
| -360 | EURO STOXX 50 DIV | 12-2022 | EUR | -4,032,000.00 | -81,000.00 |
| 88 | EURO STOXX 50 DIV | 12-2024 | EUR | 985,600.00 | -71,880.00 |
| 370 | EURO STOXX 50 DIV | 12-2025 | EUR | 4,144,000.00 | -178,600.00 |
| 849 | EURO-BTP FUTURE | 09-2022 | EUR | 78,710,790.00 | 2,779,580.00 |
| -434 | EURO-OAT FUTURES | 09-2022 | EUR | -42,543,718.00 | -261,350.00 |
| 1,143 | FTSE CHINA A50 | 07-2022 | USD | 16,371,057.42 | 145,410.11 |
| 297 | FTSE DIVIDEND FUTURE | 12-2022 | GBP | 527,478.62 | 23,292.29 |
| -297 | FTSE DIVIDEND FUTURE | 12-2024 | GBP | -527,478.62 | 49,167.05 |
| 182 | FTSE DIVIDEND FUTURE | 12-2025 | GBP | 323,236.06 | -38,374.77 |
| -89 | FTSE TAIWAN INDEX | 07-2022 | USD | -4,204,610.45 | 178,248.60 |
| 488 | FTSE 100 INDEX | 09-2022 | GBP | 40,643,687.73 | 47,519.75 |
| -280 | FTSE 250 INDEX | 09-2022 | GBP | -12,143,815.99 | 272,908.92 |
| -52 | FTSE/JSE TOP 40 | 09-2022 | ZAR | -1,824,990.34 | -21,379.23 |
| -222 | FTSE/MIB IDX FUT | 09-2022 | EUR | -23,540,880.00 | 968,900.00 |
| 256 | HANG SENG INDEX | 07-2022 | HKD | 33,909,795.70 | -752,084.45 |
| 1,014 | HSCEI FUTURES | 07-2022 | HKD | 47,382,955.78 | -983,153.74 |
| 298 | IBEX 35 INDEX FUTURE | 07-2022 | EUR | 24,134,126.00 | -10,710.00 |
| 713 | ING GROEP NV | 12-2022 | EUR | 6,724,303.00 | 2,438.46 |
| -82 | JAPANESE 10Y BOND | 09-2022 | JPY | -57,433,627.42 | -5,703.03 |
| -176 | KL COMPOSITE IDX | 07-2022 | MYR | -2,758,148.81 | 16,504.44 |
| -62 | KOSPI 200 INDEX | 09-2022 | KRW | -3,510,705.63 | 146,768.23 |
| -1,225 | LONG GILT | 09-2022 | GBP | -167,829,838.52 | 4,224,059.01 |
| -483 | MINI MDAX FUT | 09-2022 | EUR | -12,444,978.00 | 790,281.00 |
| 739 | MINI MSCI EMG MKT | 09-2022 | USD | 35,367,241.47 | -272,248.79 |
| -90 | MSCI BRAZIL IX FU | 09-2022 | USD | -3,696,116.50 | 113,112.25 |
| 112 | MSCI CHINA FUTURE | 09-2022 | USD | 2,913,380.38 | 104,830.46 |
| 115 | MSCI INDONESIA | 09-2022 | USD | 1,790,345.78 | -73,623.32 |
| -72 | MSCI MEXICO | 09-2022 | USD | -1,824,018.37 | -30,198.72 |
| -92 | MSCI SING IX ETS | 07-2022 | SGD | -1,778,158.70 | 52,324.82 |
| 44 | MUENCHENER RUECKVER | 12-2022 | EUR | 9,864,800.00 | 129,932.00 |
| -186 | NASDAQ 100 E-MINI | 09-2022 | USD | -40,933,414.70 | 972,746.66 |
| 610 | NIKKEI 225 (SGX) | 09-2022 | JPY | 56,677,441.65 | -2,754,759.31 |
| -802 | OMXS30 INDEX FUTURE | 07-2022 | SEK | -14,002,800.30 | 368,241.37 |
| 197 | SCHNEIDER ELECTRIC S | 12-2022 | EUR | 22,241,300.00 | 175,330.00 |
| 726 | SET 50 FUTURES | 09-2022 | THB | 3,736,154.36 | -69,784.83 |
| -94 | SGX CNX NIFTY | 07-2022 | USD | -2,831,284.14 | 12,497.97 |
| -2,967 | SHORT EURO BTP | 09-2022 | EUR | -295,803,966.00 | -3,674,800.00 |
| 116 | SIEMENS DIVIDEND | 12-2022 | EUR | 11,281,000.00 | 82,360.00 |
| 65 | S&P 500 ANNUAL DIV | 12-2022 | USD | 990,901.05 | 21,760.96 |

| Número de contratos Compra/Venta | Descripción | Fecha de vencimiento | Divisa | Compromiso en EUR | Plusvalía/minusvalía latente en EUR |
|-------------------------------------|----------------------|-------------------------|--------|-------------------|--|
| -64 | S&P 500 ANNUAL DIV | 12-2024 | USD | -975,656.42 | -2,295.66 |
| -64 | S&P 500 ANNUAL DIV | 12-2023 | USD | -975,656.42 | -11,478.31 |
| -100 | S&P 500 EMINI | 09-2022 | USD | -18,104,070.02 | 171,265.96 |
| 19 | SPI 200 FUTURES | 09-2022 | AUD | 2,052,047.18 | -51,336.86 |
| -169 | S&P/TSE 60 IX FUT | 09-2022 | CAD | -28,635,571.54 | 380,470.88 |
| 90 | STOXX EURO LARGE 200 | 09-2022 | EUR | 1,870,020.00 | -2,790.00 |
| -119 | STOXX EURO SMALL 200 | 09-2022 | EUR | -1,769,292.00 | 34,810.00 |
| -409 | STOXX EUROP 600 FUT | 09-2022 | EUR | -8,327,240.00 | 67,075.00 |
| -620 | STOXX 50 TRI | 12-2025 | EUR | -21,420,132.00 | 2,138,670.00 |
| 392 | STOXX 50 TRI | 12-2023 | EUR | 13,543,051.20 | -2,201,707.20 |
| 620 | STOXX 50 TRI | 12-2022 | EUR | 21,420,132.00 | -1,555,456.99 |
| -392 | STOXX 50 TRI | 12-2026 | EUR | -13,543,051.20 | 2,236,046.40 |
| 284 | STOXX 600 BANK | 09-2022 | EUR | 1,773,438.00 | -47,435.00 |
| -355 | STOXX 600 BASIC RES | 09-2022 | EUR | -9,687,950.00 | 789,235.00 |
| 15 | STOXX 600 CHEM | 09-2022 | EUR | 822,660.00 | -49,880.00 |
| 272 | STOXX 600 FOOD BEV | 09-2022 | EUR | 7,422,880.00 | 195,910.00 |
| 95 | STOXX 600 HEALTH | 09-2022 | EUR | 4,787,525.00 | 167,950.00 |
| -335 | STOXX 600 INDUS | 09-2022 | EUR | -9,676,475.00 | 236,950.00 |
| -61 | STOXX 600 INSURAN | 09-2022 | EUR | -876,844.50 | -2,655.00 |
| 586 | STOXX 600 OIL & GAS | 09-2022 | EUR | 9,132,224.00 | -714,920.00 |
| -264 | STOXX 600 TECHNO | 09-2022 | EUR | -7,184,760.00 | -21,780.00 |
| 54 | STOXX 600 UTIL | 09-2022 | EUR | 936,360.00 | -17,515.00 |
| -308 | SWISS MKT INDEX FUT | 09-2022 | CHF | -33,053,178.94 | 50,704.37 |
| 56 | TOPIX INDEX | 09-2022 | JPY | 7,376,341.49 | 8,836.18 |
| 179 | TOTAL SA SSDF | 12-2022 | EUR | 9,016,230.00 | 198,690.00 |
| 141 | US LONG BOND | 09-2022 | USD | 15,697,671.82 | 65,312.78 |
| 103 | US ULTRA BOND CBT | 09-2022 | USD | 9,282,660.10 | 504,388.06 |
| -1,532 | US 10 YR NOTE FUTURE | 09-2022 | USD | -144,959,893.02 | 1,995,477.43 |
| -33 | US 10YR ULTRA T NOTE | 09-2022 | USD | -3,124,970.11 | -76,671.53 |
| -639 | US 2 YR NOTE FUTURE | 10-2022 | USD | -119,431,444.03 | -592,646.94 |
| 1,034 | US 5 YR NOTE FUTURE | 10-2022 | USD | 91,595,101.55 | 1,209,173.30 |
| -474 | WIG20 INDEX FUT | 09-2022 | PLN | -3,420,758.91 | -16,697.34 |
| -145 | XAB MATERIALS | 09-2022 | USD | -10,820,665.74 | 185,459.85 |
| 145 | XAE ENERGY | 09-2022 | USD | 10,438,696.26 | -2,490,984.74 |
| -13 | XAF FINANCIAL | 09-2022 | USD | -1,205,961.55 | 42,123.01 |
| 179 | XAP CONS STAPLES | 09-2022 | USD | 12,467,590.99 | 342,526.18 |
| 61 | XAV HEALTH CARE | 09-2022 | USD | 7,560,160.70 | 114,637.72 |
| 353 | 10Y AUSTRALIAN BOND | 09-2022 | AUD | 22,370,868.55 | 379,389.07 |
| Total: | | | | | 5,054,118.39 |

■ Absolute Return Global Opportunities Bond

| Número de contratos Compra/Venta | Descripción | Fecha de vencimiento | Divisa | Compromiso en EUR | Plusvalía/minusvalía latente en EUR |
|-------------------------------------|----------------------|-------------------------|--------|-------------------|--|
| 9 | CAN 10YR BOND FUT | 09-2022 | CAD | 534,587.52 | -13,280.93 |
| 334 | EURO BOBL | 09-2022 | EUR | 32,353,244.00 | 831,670.00 |
| 140 | EURO BUND | 09-2022 | EUR | 12,581,660.00 | 293,080.00 |
| -48 | EURO BUXL | 09-2022 | EUR | -4,441,632.00 | 308,080.00 |
| -1,001 | EURO SCHATZ | 09-2022 | EUR | -99,266,167.00 | 135,095.00 |
| -5 | EURO-BTP FUTURE | 09-2022 | EUR | -463,550.00 | -9,420.00 |
| -17 | EURO-OAT FUTURES | 09-2022 | EUR | -1,666,459.00 | -19,550.00 |
| -5 | JAPANESE 10Y BOND | 09-2022 | JPY | -3,502,050.45 | -61,818.08 |
| -19 | LONG GILT | 09-2022 | GBP | -2,603,075.05 | 60,304.37 |
| 139 | US LONG BOND | 09-2022 | USD | 15,475,009.80 | 240,297.24 |
| 11 | US ULTRA BOND CBT | 09-2022 | USD | 991,352.05 | 2,211.97 |
| -28 | US 10 YR NOTE FUTURE | 09-2022 | USD | -2,649,397.52 | -64,445.93 |
| -25 | US 2 YR NOTE FUTURE | 09-2022 | USD | -4,672,591.71 | -35,593.29 |
| 4 | US 5 YR NOTE FUTURE | 09-2022 | USD | 348,280.03 | 3,669.17 |
| Total: | | | | | 1,670,299.52 |

■ Absolute Return Global Opportunities Bond Dynamic

| Número de contratos Compra/Venta | Descripción | Fecha de vencimiento | Divisa | Compromiso en USD | Plusvalía/minusvalía latente en USD |
|-------------------------------------|-------------------|-------------------------|--------|-------------------|--|
| -1 | CAN 10YR BOND FUT | 09-2022 | CAD | -62,098.28 | -38.76 |

| Número de contratos Compra/Venta | Descripción | Fecha de vencimiento | Divisa | Compromiso en USD | Plusvalía/minusvalía latente en USD |
|-------------------------------------|----------------------|-------------------------|--------|-------------------|--|
| 72 | EURO BOBL | 09-2022 | EUR | 7,291,336.30 | 182,807.39 |
| 46 | EURO BUND | 09-2022 | EUR | 4,321,863.12 | 81,325.56 |
| -10 | EURO BUXL | 09-2022 | EUR | -967,396.70 | 67,536.07 |
| -224 | EURO SCHATZ | 09-2022 | EUR | -23,223,007.39 | 36,005.30 |
| 1 | EURO-BTP FUTURE | 09-2022 | EUR | 96,923.67 | 1,264.99 |
| -4 | EURO-OAT FUTURES | 09-2022 | EUR | -409,929.31 | -4,641.80 |
| -1 | JAPANESE 10Y BOND | 09-2022 | JPY | -732,243.73 | -5,446.98 |
| -4 | LONG GILT | 09-2022 | GBP | -572,923.12 | 10,711.98 |
| 35 | US LONG BOND | 09-2022 | USD | 4,073,685.00 | 59,062.50 |
| 3 | US ULTRA BOND CBT | 09-2022 | USD | 282,657.00 | 3,000.00 |
| 73 | US 10 YR NOTE FUTURE | 09-2022 | USD | 7,221,297.24 | 94,672.24 |
| -6 | US 2 YR NOTE FUTURE | 09-2022 | USD | -1,172,390.64 | -9,390.60 |
| -18 | US 5 YR NOTE FUTURE | 09-2022 | USD | -1,638,492.12 | -27,421.82 |
| Total: | | | | | 489,446.07 |

■ Global Macro Bonds & Currencies

| Número de contratos Compra/Venta | Descripción | Fecha de vencimiento | Divisa | Compromiso en EUR | Plusvalía/minusvalía latente en EUR |
|-------------------------------------|----------------------|-------------------------|--------|-------------------|--|
| -1 | CAN 10YR BOND FUT | 09-2022 | CAD | -59,398.61 | 37.08 |
| 94 | EURO BOBL | 09-2022 | EUR | 9,105,404.00 | 223,330.00 |
| 40 | EURO BUND | 09-2022 | EUR | 3,594,760.00 | 49,900.00 |
| -13 | EURO BUXL | 09-2022 | EUR | -1,202,942.00 | 87,620.00 |
| -281 | EURO SCHATZ | 09-2022 | EUR | -27,865,927.00 | 50,335.00 |
| -3 | EURO-OAT FUTURES | 09-2022 | EUR | -294,081.00 | -2,130.00 |
| -1 | JAPANESE 10Y BOND | 09-2022 | JPY | -700,410.09 | -5,210.18 |
| -4 | LONG GILT | 09-2022 | GBP | -548,015.80 | 6,040.89 |
| 40 | US LONG BOND | 09-2022 | USD | 4,453,240.23 | 70,543.78 |
| 4 | US ULTRA BOND CBT | 09-2022 | USD | 360,491.65 | 5,260.89 |
| 75 | US 10 YR NOTE FUTURE | 09-2022 | USD | 7,096,600.51 | 99,763.02 |
| -7 | US 2 YR NOTE FUTURE | 09-2022 | USD | -1,308,325.68 | -11,022.43 |
| 4 | US 5 YR NOTE FUTURE | 09-2022 | USD | 348,280.03 | 4,035.35 |
| Total: | | | | | 578,503.40 |

■ Global Macro Bonds & Currencies Low Vol

| Número de contratos Compra/Venta | Descripción | Fecha de vencimiento | Divisa | Compromiso en EUR | Plusvalía/minusvalía latente en EUR |
|-------------------------------------|----------------------|-------------------------|--------|-------------------|--|
| 22 | EURO BOBL | 09-2022 | EUR | 2,131,052.00 | 52,880.00 |
| 4 | EURO BUND | 09-2022 | EUR | 359,476.00 | 4,110.00 |
| -4 | EURO BUXL | 09-2022 | EUR | -370,136.00 | 26,000.00 |
| -57 | EURO SCHATZ | 09-2022 | EUR | -5,652,519.00 | 10,565.00 |
| -2 | EURO-BTP FUTURE | 09-2022 | EUR | -185,420.00 | -3,630.00 |
| -1 | EURO-OAT FUTURES | 09-2022 | EUR | -98,027.00 | -710.00 |
| 8 | US LONG BOND | 09-2022 | USD | 890,648.05 | 14,108.76 |
| 20 | US 10 YR NOTE FUTURE | 09-2022 | USD | 1,892,426.80 | 26,648.30 |
| -1 | US 5 YR NOTE FUTURE | 09-2022 | USD | -87,070.01 | -1,853.27 |
| Total: | | | | | 128,118.79 |

■ Multi-Strategy Growth

| Número de contratos Compra/Venta | Descripción | Fecha de vencimiento | Divisa | Compromiso en EUR | Plusvalía/minusvalía latente en EUR |
|-------------------------------------|--------------------|-------------------------|--------|-------------------|--|
| 34 | ALLIANZ SE SSDF | 12-2022 | EUR | 6,192,080.00 | 105,400.00 |
| 90 | AMSTERDAM INDEX | 07-2022 | EUR | 11,866,140.00 | -301.00 |
| 800 | AUST 3YR BOND FUT | 09-2022 | AUD | 50,935,639.82 | 480,297.23 |
| 246 | AXA | 12-2022 | EUR | 5,328,360.00 | 184,500.00 |
| 159 | BAYER DIVIDENDS | 12-2022 | EUR | 9,145,680.00 | -39,750.00 |
| 127 | BAYERIS MOTOREN AG | 12-2022 | EUR | 9,338,310.00 | 555,625.00 |
| 1,166 | BIST 30 FUTURES | 08-2022 | TRY | 1,742,912.94 | -171,039.68 |
| 392 | 40 CAC | 07-2022 | EUR | 23,217,611.20 | 39,134.50 |
| -104 | CAN 10YR BOND FUT | 09-2022 | CAD | -6,177,455.79 | -15,223.76 |
| -9 | DAX INDEX | 09-2022 | EUR | -2,876,348.25 | 105,175.00 |
| -550 | DJ STOXX 600 AUTO | 09-2022 | EUR | -13,649,900.00 | 608,130.00 |

| Número de contratos Compra/Venta | Descripción | Fecha de vencimiento | Divisa | Compromiso en EUR | Plusvalía/minusvalía latente en EUR |
|-------------------------------------|----------------------|-------------------------|--------|-------------------|--|
| -46 | DJ STOXX 600 FINANCI | 09-2022 | EUR | -1,287,862.00 | -14,785.00 |
| 1,271 | DJ STOXX 600 TELECOM | 09-2022 | EUR | 14,660,985.00 | 291,695.00 |
| -1,902 | DJ STOXX 600 TRVL | 09-2022 | EUR | -16,471,320.00 | 452,675.00 |
| 108 | DOW JONES MINI | 09-2022 | USD | 158,960.26 | -99,789.56 |
| -63 | E-MINI CONSUM DISC S | 09-2022 | USD | -8,370,271.18 | -83,762.97 |
| 43 | EMINI RUSS 1000 VALU | 09-2022 | USD | 2,935,619.40 | -22,930.32 |
| -27 | EMINI RUSSELL 1000 | 09-2022 | USD | -2,843,536.85 | -73,669.23 |
| -939 | EMINI RUSSELL 2000 | 09-2022 | USD | -76,703,936.58 | 613,501.36 |
| -108 | EMINI S&P REESTATE | 09-2022 | USD | -5,169,113.78 | 56,817.64 |
| -28 | E-MINI XAI INDUSTRIA | 09-2022 | USD | -2,356,745.90 | 98,024.77 |
| -164 | E-MINI XAK TECHNO | 09-2022 | USD | -20,100,098.52 | -166,282.46 |
| 453 | E-MINI XAU UTILITIES | 09-2022 | USD | 30,795,073.89 | 348,308.38 |
| 421 | ENI SPA | 12-2022 | EUR | 4,769,088.00 | 213,447.00 |
| -662 | EURO BOBL | 09-2022 | EUR | -64,125,292.00 | -1,183,590.00 |
| -797 | EURO BUND | 09-2022 | EUR | -71,625,593.00 | -1,866,600.00 |
| 151 | EURO BUXL | 09-2022 | EUR | 13,972,634.00 | 553,440.00 |
| 100 | EURO SCHATZ | 09-2022 | EUR | 9,916,700.00 | 47,975.00 |
| 1,995 | EURO STOXX BANKS | 09-2022 | EUR | 7,960,050.00 | -648,625.00 |
| 279 | EURO STOXX 50 | 09-2022 | EUR | 9,639,059.40 | -339,050.00 |
| -374 | EURO STOXX 50 DIV | 12-2023 | EUR | -4,188,800.00 | 68,450.00 |
| -220 | EURO STOXX 50 DIV | 12-2022 | EUR | -2,464,000.00 | -49,500.00 |
| 583 | EURO STOXX 50 DIV | 12-2025 | EUR | 6,529,600.00 | -284,140.00 |
| 140 | EURO STOXX 50 DIV | 12-2024 | EUR | 1,568,000.00 | -108,890.00 |
| 1,057 | EURO-BTP FUTURE | 09-2022 | EUR | 97,994,470.00 | 4,169,820.00 |
| -670 | EURO-OAT FUTURES | 09-2022 | EUR | -65,678,090.00 | -315,070.00 |
| 1,813 | FTSE CHINA A50 | 07-2022 | USD | 25,967,390.29 | 230,646.13 |
| 451 | FTSE DIVIDEND FUTURE | 12-2022 | GBP | 800,986.06 | 35,362.45 |
| 269 | FTSE DIVIDEND FUTURE | 12-2025 | GBP | 477,750.00 | -56,720.49 |
| -451 | FTSE DIVIDEND FUTURE | 12-2024 | GBP | -800,986.06 | 74,659.62 |
| -139 | FTSE TAIWAN INDEX | 07-2022 | USD | -6,566,751.16 | 278,224.69 |
| 838 | FTSE 100 INDEX | 09-2022 | GBP | 69,793,873.61 | 75,981.64 |
| -451 | FTSE 250 INDEX | 09-2022 | GBP | -19,560,217.89 | 439,565.52 |
| -82 | FTSE/JSE TOP 40 | 09-2022 | ZAR | -2,877,869.38 | -33,713.41 |
| -348 | FTSE/MIB IDX FUT | 09-2022 | EUR | -36,901,920.00 | 1,519,450.00 |
| 400 | HANG SENG INDEX | 07-2022 | HKD | 52,984,055.78 | -1,174,069.92 |
| 1,587 | HSCEI FUTURES | 07-2022 | HKD | 74,158,531.38 | -1,541,122.19 |
| 469 | IBEX 35 INDEX FUTURE | 07-2022 | EUR | 37,982,903.00 | -18,430.00 |
| 538 | ING GROEP NV | 12-2022 | EUR | 5,073,878.00 | 1,839.96 |
| -101 | JAPANESE 10Y BOND | 09-2022 | JPY | -70,741,419.13 | 46,469.17 |
| -285 | KL COMPOSITE IDX | 07-2022 | MYR | -4,466,320.52 | 26,840.07 |
| -97 | KOSPI 200 INDEX | 09-2022 | KRW | -5,492,555.58 | 231,368.54 |
| -1,653 | LONG GILT | 09-2022 | GBP | -226,467,529.04 | 5,417,042.29 |
| -786 | MINI MDAX FUT | 09-2022 | EUR | -20,252,076.00 | 1,286,532.00 |
| 1,166 | MINI MSCI EMG MKT | 09-2022 | USD | 55,802,711.18 | -427,618.01 |
| -142 | MSCI BRAZIL IX FU | 09-2022 | USD | -5,831,650.49 | 178,461.43 |
| 178 | MSCI CHINA FUTURE | 09-2022 | USD | 4,630,193.82 | 163,776.36 |
| 180 | MSCI INDONESIA | 09-2022 | USD | 2,802,280.36 | -115,236.50 |
| -112 | MSCI MEXICO | 09-2022 | USD | -2,837,361.90 | -47,143.57 |
| -149 | MSCI SING IX ETS | 07-2022 | SGD | -2,879,843.98 | 84,743.81 |
| 33 | MUENCHENER RUECKVER | 12-2022 | EUR | 7,398,600.00 | 97,449.00 |
| -292 | NASDAQ 100 E-MINI | 09-2022 | USD | -64,261,059.64 | 1,303,291.41 |
| 1,020 | NIKKEI 225 (SGX) | 09-2022 | JPY | 94,772,115.54 | -4,676,699.55 |
| -1,237 | OMXS30 INDEX FUTURE | 07-2022 | SEK | -21,597,835.37 | 568,656.28 |
| 148 | SCHNEIDER ELECTRIC S | 12-2022 | EUR | 16,709,200.00 | 131,720.00 |
| 1,144 | SET 50 FUTURES | 09-2022 | THB | 5,887,273.54 | -109,968.37 |
| -148 | SGX CNX NIFTY | 07-2022 | USD | -4,457,766.51 | 19,677.65 |
| -2,439 | SHORT EURO BTP | 09-2022 | EUR | -243,163,422.00 | -3,827,360.00 |
| 87 | SIEMENS DIVIDEND | 12-2022 | EUR | 8,460,750.00 | 61,770.00 |
| -104 | S&P 500 ANNUAL DIV | 12-2024 | USD | -1,585,441.68 | -7,245.68 |
| 105 | S&P 500 ANNUAL DIV | 12-2022 | USD | 1,600,686.31 | 34,733.85 |
| -104 | S&P 500 ANNUAL DIV | 12-2023 | USD | -1,585,441.68 | -23,638.15 |
| -2 | S&P 500 EMINI | 09-2022 | USD | -362,081.40 | 3,252.19 |
| 43 | SPI 200 FUTURES | 09-2022 | AUD | 4,644,106.77 | -116,831.65 |
| -264 | S&P/TSE 60 IX FUT | 09-2022 | CAD | -44,732,490.45 | 585,553.37 |
| 143 | STOXX EURO LARGE 200 | 09-2022 | EUR | 2,971,254.00 | -4,435.00 |
| -190 | STOXX EURO SMALL 200 | 09-2022 | EUR | -2,824,920.00 | 55,575.00 |

| Número de contratos Compra/Venta | Descripción | Fecha de vencimiento | Divisa | Compromiso en EUR | Plusvalía/minusvalía latente en EUR |
|-------------------------------------|----------------------|-------------------------|--------|-------------------|--|
| -352 | STOXX EUROP 600 FUT | 09-2022 | EUR | -7,166,720.00 | 57,730.00 |
| -992 | STOXX 50 TRI | 12-2025 | EUR | -34,272,211.20 | 3,197,465.60 |
| -597 | STOXX 50 TRI | 12-2026 | EUR | -20,625,514.20 | 3,456,157.50 |
| 597 | STOXX 50 TRI | 12-2023 | EUR | 20,625,514.20 | -3,411,663.30 |
| 992 | STOXX 50 TRI | 12-2022 | EUR | 34,272,211.20 | -2,488,731.19 |
| 456 | STOXX 600 BANK | 09-2022 | EUR | 2,847,492.00 | -76,142.50 |
| -558 | STOXX 600 BASIC RES | 09-2022 | EUR | -15,227,820.00 | 1,229,840.00 |
| 24 | STOXX 600 CHEM | 09-2022 | EUR | 1,316,256.00 | -80,005.00 |
| 425 | STOXX 600 FOOD BEV | 09-2022 | EUR | 11,598,250.00 | 307,200.00 |
| 149 | STOXX 600 HEALTH | 09-2022 | EUR | 7,508,855.00 | 264,630.00 |
| -536 | STOXX 600 INDUS | 09-2022 | EUR | -15,482,360.00 | 378,280.00 |
| -98 | STOXX 600 INSURAN | 09-2022 | EUR | -1,408,701.00 | -4,265.00 |
| 922 | STOXX 600 OIL & GAS | 09-2022 | EUR | 14,368,448.00 | -1,124,840.00 |
| -397 | STOXX 600 TECHNO | 09-2022 | EUR | -10,804,355.00 | -32,750.00 |
| 75 | STOXX 600 UTIL | 09-2022 | EUR | 1,300,500.00 | -23,625.00 |
| -469 | SWISS MKT INDEX FUT | 09-2022 | CHF | -50,330,977.02 | 77,350.38 |
| 88 | TOPIX INDEX | 09-2022 | JPY | 11,591,393.77 | 12,884.63 |
| 135 | TOTAL SA SSDF | 12-2022 | EUR | 6,799,950.00 | 149,850.00 |
| 388 | US LONG BOND | 09-2022 | USD | 43,196,430.25 | -249,533.69 |
| 40 | US ULTRA BOND CBT | 09-2022 | USD | 3,604,916.54 | 160,307.76 |
| -1,192 | US 10 YR NOTE FUTURE | 09-2022 | USD | -112,788,637.39 | -574,707.67 |
| -87 | US 10YR ULTRA T NOTE | 09-2022 | USD | -8,238,557.56 | -164,821.37 |
| -673 | US 2 YR NOTE FUTURE | 10-2022 | USD | -125,786,168.75 | -453,681.50 |
| 846 | US 5 YR NOTE FUTURE | 10-2022 | USD | 74,941,446.73 | 716,645.12 |
| -761 | WIG20 INDEX FUT | 09-2022 | PLN | -5,491,977.92 | -26,837.44 |
| -226 | XAB MATERIALS | 09-2022 | USD | -16,865,313.50 | 288,428.91 |
| 241 | XAE ENERGY | 09-2022 | USD | 17,349,833.09 | -4,140,188.44 |
| -20 | XAF FINANCIAL | 09-2022 | USD | -1,855,325.46 | 64,804.63 |
| 280 | XAP CONS STAPLES | 09-2022 | USD | 19,502,376.97 | 536,281.98 |
| 99 | XAV HEALTH CARE | 09-2022 | USD | 12,269,769.00 | 186,313.07 |
| 255 | 10Y AUSTRALIAN BOND | 09-2022 | AUD | 16,160,259.15 | 115,147.39 |
| Total: | | | | | 2,629,351.71 |

■ Volatility Euro

| Número de contratos Compra/Venta | Descripción | Fecha de vencimiento | Divisa | Compromiso en EUR | Plusvalía/minusvalía latente en EUR |
|-------------------------------------|---------------|-------------------------|--------|-------------------|--|
| -115 | EURO SCHATZ | 09-2022 | EUR | -11,404,205.00 | 17,825.00 |
| -2,683 | EURO STOXX 50 | 09-2022 | EUR | -92,693,893.80 | 1,449,450.00 |
| Total: | | | | | 1,467,275.00 |

■ Volatility World

| Número de contratos Compra/Venta | Descripción | Fecha de vencimiento | Divisa | Compromiso en USD | Plusvalía/minusvalía latente en USD |
|-------------------------------------|---------------------|-------------------------|--------|-------------------|--|
| -161 | EURO SCHATZ | 09-2022 | EUR | -16,691,536.56 | 26,930.79 |
| -1,053 | EURO STOXX 50 | 09-2022 | EUR | -38,033,132.07 | 1,171,709.00 |
| -275 | HANG SENG INDEX | 07-2022 | HKD | -38,082,124.50 | 311,401.01 |
| 326 | NIKKEI 225 (SGX) | 09-2022 | JPY | 31,666,587.98 | -956,736.69 |
| -181 | NIKKEI 225 OSE | 09-2022 | JPY | -35,163,511.80 | 192,999.84 |
| 573 | S&P 500 EMINI | 09-2022 | USD | 108,451,137.00 | 4,142.50 |
| -21 | US 2 YR NOTE FUTURE | 09-2022 | USD | -4,103,367.24 | 14,765.94 |
| Total: | | | | | 765,212.39 |

■ Protect 90

| Número de contratos Compra/Venta | Descripción | Fecha de vencimiento | Divisa | Compromiso en EUR | Plusvalía/minusvalía latente en EUR |
|-------------------------------------|-------------------|-------------------------|--------|-------------------|--|
| -32 | EURO BUND | 09-2022 | EUR | -2,875,808.00 | 93,120.00 |
| 153 | EURO-BTP FUTURE | 09-2022 | EUR | 14,184,630.00 | -60,120.00 |
| -239 | EURO/JPY CME | 09-2022 | JPY | -210,343.40 | 132,516.34 |
| 127 | FTSE CHINA A50 | 07-2022 | USD | 1,819,006.38 | 16,642.59 |
| 28 | MINI MSCI EMG MKT | 09-2022 | USD | 1,340,030.80 | -34,944.76 |
| 90 | US ULTRA BOND CBT | 09-2022 | USD | 8,111,062.22 | -289,199.20 |

| Número de contratos Compra/Venta | Descripción | Fecha de vencimiento | Divisa | Compromiso en EUR | Plusvalía/minusvalía latente en EUR |
|-------------------------------------|----------------------|-------------------------|--------|-------------------|--|
| 243 | US 10 YR NOTE FUTURE | 09-2022 | USD | 22,992,985.64 | -381,341.14 |
| | | | | Total: | -523,326.17 |

■ Cash USD

| Número de contratos Compra/Venta | Descripción | Fecha de vencimiento | Divisa | Compromiso en USD | Plusvalía/minusvalía latente en USD |
|-------------------------------------|---------------|-------------------------|--------|-------------------|--|
| -50 | 90 DAY EURO\$ | 12-2022 | USD | -12,038,750.00 | 93,125.00 |
| | | | | Total: | 93,125.00 |

12 POSICIONES ABIERTAS EN CONTRATOS DE DIVISAS A PLAZO

A 30 de junio de 2022, los siguientes Subfondos tenían posiciones abiertas en contratos de divisas a plazo, y la correspondiente plusvalía/minusvalía total latente se indica a continuación:

■ Euroland Equity

| | Divisa | Importe en EUR |
|-----------------------|---------------|----------------------|
| Divisa a cobrar | CHF | 6,356,444.36 |
| | EUR | 1,119,902.58 |
| | USD | 3,225,529.40 |
| | Total: | 10,701,876.34 |
| Divisa pagadera | CHF | 809,087.31 |
| | EUR | 9,224,497.50 |
| | USD | 337,339.08 |
| | Total: | 10,370,923.89 |
| Total latente: | | 330,952.45 |

La fecha de vencimiento máxima para todos los contratos abiertos será el 8 de julio de 2022.

La contraparte de los contratos a plazo es SOCIETE GENERALE.

■ European Equity ESG Improvers

| | Divisa | Importe en EUR |
|-----------------------|---------------|-------------------|
| Divisa a cobrar | CZK | 111,573.30 |
| | EUR | 10,690.72 |
| | Total: | 122,264.02 |
| Divisa pagadera | CZK | 10,724.76 |
| | EUR | 110,993.30 |
| | Total: | 121,718.06 |
| Total latente: | | 545.96 |

La fecha de vencimiento máxima para todos los contratos abiertos será el 8 de julio de 2022.

La contraparte de los contratos a plazo es SOCIETE GENERALE.

■ European Equity Value

| | Divisa | Importe en EUR |
|-----------------------|---------------|---------------------|
| Divisa a cobrar | CHF | 10,743.11 |
| | CZK | 1,466,701.39 |
| | EUR | 1,952,829.52 |
| | GBP | 76,026.05 |
| | NOK | 7,579.22 |
| | SEK | 15,758.79 |
| | USD | 2,501,533.55 |
| | Total: | 6,031,171.63 |
| Divisa pagadera | CHF | 287,605.07 |
| | CZK | 124,511.35 |
| | EUR | 4,015,308.40 |
| | GBP | 1,021,513.74 |
| | NOK | 95,202.26 |
| | SEK | 183,402.68 |
| | USD | 239,985.86 |
| | Total: | 5,967,529.36 |
| Total latente: | | 63,642.27 |

La fecha de vencimiento máxima para todos los contratos abiertos será el 8 de julio de 2022.

La contraparte de los contratos a plazo es SOCIETE GENERALE.

■ European Equity Sustainable Income

| | Divisa | Importe en EUR |
|-----------------|---------------|-----------------------|
| Divisa a cobrar | AUD | 1,417,982.44 |
| | CHF | 2,205,148.57 |
| | CZK | 66,845,175.89 |
| | EUR | 33,662,025.38 |
| | GBP | 2,109,525.84 |
| | SGD | 240,501.43 |
| | USD | 9,341,300.58 |
| | Total: | 115,821,660.13 |
| Divisa pagadera | AUD | 119,110.66 |
| | CHF | 12,290,339.25 |

| | | |
|--|-----------------------|-----------------------|
| | CZK | 7,032,928.12 |
| | EUR | 81,564,443.91 |
| | GBP | 13,764,289.95 |
| | SGD | 19,872.15 |
| | USD | 777,673.36 |
| | Total: | 115,568,657.40 |
| | Total latente: | 253,002.73 |

La fecha de vencimiento máxima para todos los contratos abiertos será el 8 de julio de 2022.

Las contrapartes de los contratos a plazo son SOCIETE GENERALE y SOCIETE GENERALE PARIS.

■ European Equity Small Cap

| | Divisa | Importe en EUR |
|-----------------|-----------------------|----------------------|
| Divisa a cobrar | CHF | 61,396.11 |
| | DKK | 156,844.18 |
| | EUR | 12,376,637.47 |
| | GBP | 10,491,791.18 |
| | SEK | 9,705,534.76 |
| | USD | 19,492,722.93 |
| | Total: | 52,284,926.63 |
| Divisa pagadera | CHF | 618,474.39 |
| | DKK | 1,449,865.14 |
| | EUR | 39,669,109.94 |
| | GBP | 5,350,533.24 |
| | SEK | 1,608,128.34 |
| | USD | 3,309,701.18 |
| | Total: | 52,005,812.23 |
| | Total latente: | 279,114.40 |

La fecha máxima de vencimiento definitiva para los contratos abiertos será el 16 de septiembre de 2022.

Las contrapartes de los contratos a plazo son HSBC FRANCE y SOCIETE GENERALE.

■ Equity Japan Target

| | Divisa | Importe en JPY |
|-----------------|-----------------------|-------------------------|
| Divisa a cobrar | EUR | 7,015,959,407.00 |
| | JPY | 480,482,446.00 |
| | USD | 208,544,310.00 |
| | Total: | 7,704,986,163.00 |
| Divisa pagadera | EUR | 472,441,949.00 |
| | JPY | 7,293,856,233.00 |
| | USD | 9,960,294.00 |
| | Total: | 7,776,258,476.00 |
| | Total latente: | -71,272,313.00 |

La fecha de vencimiento máxima para todos los contratos abiertos será el 8 de julio de 2022.

La contraparte de los contratos a plazo es SOCIETE GENERALE.

■ Global Ecology ESG

| | Divisa | Importe en EUR |
|-----------------|-----------------------|-----------------------|
| Divisa a cobrar | EUR | 846,921.67 |
| | USD | 892,620,461.79 |
| | ZAR | 1,796,456.17 |
| | Total: | 895,263,839.63 |
| Divisa pagadera | EUR | 873,355,744.24 |
| | ZAR | 837,343.05 |
| | Total: | 874,193,087.29 |
| | Total latente: | 21,070,752.34 |

La fecha máxima de vencimiento definitiva para los contratos abiertos será el 20 de julio de 2022.

Las contrapartes de los contratos a plazo son HSBC FRANCE y SOCIETE GENERALE.

■ Global Equity ESG Improvers

| | Divisa | Importe en USD |
|-----------------|--------|----------------|
| Divisa a cobrar | CAD | 484,878.15 |
| | CHF | 454,437.62 |

| | | |
|------------------------|-----------------------|-------------------|
| | Total: | 939,315.77 |
| Divisa pagadera | EUR | 917,650.06 |
| | Total: | 917,650.06 |
| | Total latente: | 21,665.71 |

La fecha de vencimiento máxima para todos los contratos abiertos será el 14 de octubre de 2022.

Las contrapartes de los contratos a plazo son BOFA SECURITIES EUROPE SA FRANCE y STATE STREET BANK INTERNATIONAL GMBH.

■ Global Equity Sustainable Income

| | Divisa | Importe en USD |
|------------------------|-----------------------|-----------------------|
| Divisa a cobrar | CHF | 60,136.04 |
| | CZK | 56,474,562.12 |
| | EUR | 5,483,946.16 |
| | GBP | 475,293.88 |
| | JPY | 190,064.01 |
| | TWD | 123,590.65 |
| | USD | 245,497,620.89 |
| | Total: | 308,305,213.75 |
| Divisa pagadera | CHF | 1,091,743.47 |
| | CZK | 5,734,234.71 |
| | EUR | 229,024,417.23 |
| | GBP | 2,913,054.25 |
| | JPY | 4,469,844.82 |
| | TWD | 960,719.80 |
| | USD | 63,893,252.70 |
| | Total: | 308,087,266.98 |
| | Total latente: | 217,946.77 |

La fecha máxima de vencimiento definitiva para los contratos abiertos será el 14 de octubre de 2022.

Las contrapartes de los contratos a plazo son BOFA SECURITIES EUROPE SA FRANCE y SOCIETE GENERALE.

■ Japan Equity Engagement

| | Divisa | Importe en JPY |
|------------------------|-----------------------|-----------------------|
| Divisa a cobrar | EUR | 679,717,848.00 |
| | JPY | 50,800,803.00 |
| | Total: | 730,518,651.00 |
| Divisa pagadera | EUR | 51,394,209.00 |
| | JPY | 686,722,004.00 |
| | Total: | 738,116,213.00 |
| | Total latente: | -7,597,562.00 |

La fecha de vencimiento máxima para todos los contratos abiertos será el 8 de julio de 2022.

La contraparte de los contratos a plazo es SOCIETE GENERALE.

■ Japan Equity Value

| | Divisa | Importe en JPY |
|------------------------|-----------------------|-------------------------|
| Divisa a cobrar | CZK | 1,591,132,245.00 |
| | EUR | 6,399,112,567.00 |
| | JPY | 595,962,607.00 |
| | Total: | 8,586,207,419.00 |
| Divisa pagadera | CZK | 95,467,930.00 |
| | EUR | 505,749,512.00 |
| | JPY | 8,063,718,289.00 |
| | Total: | 8,664,935,731.00 |
| | Total latente: | -78,728,312.00 |

La fecha de vencimiento máxima para todos los contratos abiertos será el 8 de julio de 2022.

La contraparte de los contratos a plazo es SOCIETE GENERALE.

■ Pioneer Global Equity

| | Divisa | Importe en EUR |
|------------------------|---------------|-----------------------|
| Divisa a cobrar | CAD | 260,434.63 |
| | CZK | 18,784,405.14 |
| | EUR | 23,692,472.29 |

| | | |
|------------------------|-----------------------|----------------------|
| | GBP | 73,444.69 |
| | HKD | 114,312.22 |
| | JPY | 959,723.15 |
| | KRW | 240,782.34 |
| | MXN | 80,945.58 |
| | USD | 21,292,250.37 |
| | Total: | 65,498,770.41 |
| Divisa pagadera | CAD | 1,444,613.62 |
| | CZK | 1,932,568.55 |
| | EUR | 8,662,845.10 |
| | GBP | 1,069,254.85 |
| | HKD | 1,363,767.69 |
| | JPY | 4,364,622.16 |
| | KRW | 1,479,314.97 |
| | MXN | 622,741.63 |
| | USD | 45,085,917.77 |
| | Total: | 66,025,646.34 |
| | Total latente: | -526,875.93 |

La fecha de vencimiento máxima para todos los contratos abiertos será el 8 de julio de 2022.

La contraparte de los contratos a plazo es SOCIETE GENERALE.

■ Pioneer US Equity ESG Improvers

| | Divisa | Importe en USD |
|------------------------|-----------------------|---------------------|
| Divisa a cobrar | CZK | 114,340.77 |
| | EUR | 1,215,081.12 |
| | USD | 173,429.49 |
| | Total: | 1,502,851.38 |
| Divisa pagadera | CZK | 14,614.96 |
| | EUR | 157,707.60 |
| | USD | 1,362,323.72 |
| | Total: | 1,534,646.28 |
| | Total latente: | -31,794.90 |

La fecha de vencimiento máxima para todos los contratos abiertos será el 8 de julio de 2022.

La contraparte de los contratos a plazo es SOCIETE GENERALE.

■ Pioneer US Equity Fundamental Growth

| | Divisa | Importe en EUR |
|------------------------|-----------------------|-----------------------|
| Divisa a cobrar | EUR | 178,281,401.15 |
| | USD | 29,072,190.12 |
| | Total: | 207,353,591.27 |
| Divisa pagadera | EUR | 28,881,463.01 |
| | USD | 182,629,071.65 |
| | Total: | 211,510,534.66 |
| | Total latente: | -4,156,943.39 |

La fecha de vencimiento máxima para todos los contratos abiertos será el 8 de julio de 2022.

La contraparte de los contratos a plazo es SOCIETE GENERALE.

■ Pioneer US Equity Research

| | Divisa | Importe en EUR |
|------------------------|-----------------------|----------------------|
| Divisa a cobrar | EUR | 34,240,235.64 |
| | USD | 5,256,709.58 |
| | Total: | 39,496,945.22 |
| Divisa pagadera | EUR | 5,219,628.57 |
| | USD | 35,088,147.18 |
| | Total: | 40,307,775.75 |
| | Total latente: | -810,830.53 |

La fecha de vencimiento máxima para todos los contratos abiertos será el 8 de julio de 2022.

La contraparte de los contratos a plazo es SOCIETE GENERALE.

■ Pioneer US Equity Research Value

| | Divisa | Importe en EUR |
|------------------------|--------|----------------|
| Divisa a cobrar | CZK | 14,813,081.34 |

| | | |
|------------------------|-----------------------|-----------------------|
| | EUR | 209,168,443.78 |
| | USD | 32,504,392.62 |
| | Total: | 256,485,917.74 |
| Divisa pagadera | CZK | 1,796,671.97 |
| | EUR | 30,518,668.18 |
| | USD | 229,426,148.17 |
| | Total: | 261,741,488.32 |
| | Total latente: | -5,255,570.58 |

La fecha de vencimiento máxima para todos los contratos abiertos será el 8 de julio de 2022.

La contraparte de los contratos a plazo es SOCIETE GENERALE.

■ Polen Capital Global Growth

| | Divisa | Importe en USD |
|------------------------|-----------------------|-----------------------|
| Divisa a cobrar | CZK | 28,229,491.64 |
| | EUR | 72,655,234.67 |
| | GBP | 1,428,438.75 |
| | SGD | 661.86 |
| | USD | 16,478,073.93 |
| | Total: | 118,791,900.85 |
| Divisa pagadera | CZK | 4,040,023.15 |
| | EUR | 12,141,636.97 |
| | GBP | 212,554.84 |
| | SGD | 97.72 |
| | USD | 104,716,503.26 |
| | Total: | 121,110,815.94 |
| | Total latente: | -2,318,915.09 |

La fecha de vencimiento máxima para todos los contratos abiertos será el 8 de julio de 2022.

La contraparte de los contratos a plazo es SOCIETE GENERALE.

■ Sustainable Top European Players

| | Divisa | Importe en EUR |
|------------------------|-----------------------|-----------------------|
| Divisa a cobrar | CHF | 606,096.91 |
| | CZK | 52,244,641.74 |
| | DKK | 377,487.56 |
| | EUR | 34,138,131.57 |
| | GBP | 2,351,235.44 |
| | SEK | 7,173,930.80 |
| | USD | 12,997,579.85 |
| | Total: | 109,889,103.87 |
| Divisa pagadera | CHF | 7,715,081.76 |
| | CZK | 5,547,077.42 |
| | DKK | 5,053,694.58 |
| | EUR | 75,401,127.80 |
| | GBP | 14,411,207.43 |
| | USD | 1,597,792.47 |
| | Total: | 109,725,981.46 |
| | Total latente: | 163,122.41 |

La fecha máxima de vencimiento definitiva para los contratos abiertos será el 20 de julio de 2022.

Las contrapartes de los contratos a plazo son CREDIT AGRICOLE INDOSUEZ y SOCIETE GENERALE.

■ US Pioneer Fund

| | Divisa | Importe en EUR |
|------------------------|-----------------------|-----------------------|
| Divisa a cobrar | CZK | 111,352,968.12 |
| | EUR | 107,338,824.15 |
| | USD | 41,043,599.46 |
| | Total: | 259,735,391.73 |
| Divisa pagadera | CZK | 16,955,810.58 |
| | EUR | 23,915,232.63 |
| | USD | 223,676,159.18 |
| | Total: | 264,547,202.39 |
| | Total latente: | -4,811,810.66 |

La fecha de vencimiento máxima para todos los contratos abiertos será el 8 de julio de 2022.

La contraparte de los contratos a plazo es SOCIETE GENERALE.

■ Pioneer US Equity Mid Cap

| | Divisa | Importe en USD |
|-----------------------|---------------|---------------------|
| Divisa a cobrar | EUR | 4,393,170.73 |
| | USD | 643,396.56 |
| | Total: | 5,036,567.29 |
| Divisa pagadera | EUR | 639,065.52 |
| | USD | 4,504,654.69 |
| | Total: | 5,143,720.21 |
| Total latente: | | -107,152.92 |

La fecha de vencimiento máxima para todos los contratos abiertos será el 8 de julio de 2022.

La contraparte de los contratos a plazo es SOCIETE GENERALE.

■ Asia Equity Concentrated

| | Divisa | Importe en USD |
|-----------------------|---------------|---------------------|
| Divisa a cobrar | EUR | 1,230,755.19 |
| | USD | 70,472.00 |
| | Total: | 1,301,227.19 |
| Divisa pagadera | EUR | 70,304.34 |
| | USD | 1,261,759.54 |
| | Total: | 1,332,063.88 |
| Total latente: | | -30,836.69 |

La fecha de vencimiento máxima para todos los contratos abiertos será el 8 de julio de 2022.

La contraparte de los contratos a plazo es SOCIETE GENERALE.

■ Emerging Markets Equity Focus

| | Divisa | Importe en USD |
|-----------------------|---------------|----------------------|
| Divisa a cobrar | CHF | 1,903,939.80 |
| | EUR | 54,646,699.09 |
| | GBP | 24,500.21 |
| | PLN | 92.66 |
| | USD | 5,280,564.69 |
| | Total: | 61,855,796.45 |
| Divisa pagadera | CHF | 184,775.01 |
| | EUR | 5,080,972.64 |
| | GBP | 2,252.86 |
| | PLN | 8.48 |
| | USD | 57,917,943.21 |
| | Total: | 63,185,952.20 |
| Total latente: | | -1,330,155.75 |

La fecha de vencimiento máxima para todos los contratos abiertos será el 8 de julio de 2022.

La contraparte de los contratos a plazo es SOCIETE GENERALE.

■ Emerging World Equity

| | Divisa | Importe en USD |
|-----------------------|---------------|---------------------|
| Divisa a cobrar | CZK | 5,128,362.40 |
| | USD | 455,903.45 |
| | Total: | 5,584,265.85 |
| Divisa pagadera | CZK | 455,036.63 |
| | USD | 5,238,223.83 |
| | Total: | 5,693,260.46 |
| Total latente: | | -108,994.61 |

La fecha de vencimiento máxima para todos los contratos abiertos será el 8 de julio de 2022.

La contraparte de los contratos a plazo es SOCIETE GENERALE.

■ Equity MENA

| | Divisa | Importe en USD |
|-----------------|---------------|---------------------|
| Divisa a cobrar | EUR | 8,443,294.86 |
| | USD | 1,240,121.21 |
| | Total: | 9,683,416.07 |
| Divisa pagadera | EUR | 1,232,847.75 |

| | | |
|--|-----------------------|---------------------|
| | USD | 8,656,237.65 |
| | Total: | 9,889,085.40 |
| | Total latente: | -205,669.33 |

La fecha de vencimiento máxima para todos los contratos abiertos será el 8 de julio de 2022.

La contraparte de los contratos a plazo es SOCIETE GENERALE.

■ European Equity Conservative

| | Divisa | Importe en EUR |
|-----------------|-----------------------|---------------------|
| Divisa a cobrar | CHF | 3,322,024.54 |
| | EUR | 251,552.96 |
| | Total: | 3,573,577.50 |
| Divisa pagadera | CHF | 260,260.17 |
| | EUR | 3,177,761.59 |
| | Total: | 3,438,021.76 |
| | Total latente: | 135,555.74 |

La fecha de vencimiento máxima para todos los contratos abiertos será el 8 de julio de 2022.

La contraparte de los contratos a plazo es SOCIETE GENERALE.

■ Global Equity Conservative

| | Divisa | Importe en USD |
|-----------------|-----------------------|---------------------|
| Divisa a cobrar | EUR | 5,975,793.60 |
| | USD | 528,595.54 |
| | Total: | 6,504,389.14 |
| Divisa pagadera | EUR | 525,053.66 |
| | USD | 6,124,715.46 |
| | Total: | 6,649,769.12 |
| | Total latente: | -145,379.98 |

La fecha de vencimiento máxima para todos los contratos abiertos será el 8 de julio de 2022.

La contraparte de los contratos a plazo es SOCIETE GENERALE.

■ European Convertible Bond

| | Divisa | Importe en EUR |
|-----------------|-----------------------|----------------------|
| Divisa a cobrar | EUR | 13,045,105.82 |
| | Total: | 13,045,105.82 |
| Divisa pagadera | CHF | 1,464,294.32 |
| | GBP | 1,672,652.71 |
| | USD | 10,094,165.44 |
| | Total: | 13,231,112.47 |
| | Total latente: | -186,006.65 |

La fecha de vencimiento máxima para todos los contratos abiertos será el 14 de septiembre de 2022.

Las contrapartes de los contratos a plazo son BOFA SECURITIES EUROPE SA FRANCE, HSBC FRANCE y ROYAL BANK OF CANADA.

■ Montpensier Global Convertible Bond

| | Divisa | Importe en EUR |
|-----------------|-----------------------|----------------------|
| Divisa a cobrar | EUR | 37,444,941.31 |
| | JPY | 1,583,749.15 |
| | USD | 2,808,590.29 |
| | Total: | 41,837,280.75 |
| Divisa pagadera | CHF | 189,802.13 |
| | EUR | 4,355,073.15 |
| | GBP | 498,218.96 |
| | HKD | 510,959.29 |
| | JPY | 3,660,220.25 |
| | SGD | 366,463.25 |
| | USD | 32,422,778.31 |
| | Total: | 42,003,515.34 |
| | Total latente: | -166,234.59 |

La fecha de vencimiento máxima para todos los contratos abiertos será el 25 de agosto de 2022.

Las contrapartes de estos contratos a plazo son BOFA SECURITIES EUROPE SA FRANCE, GOLDMAN SACHS BANK EUROPE SE, HSBC FRANCE, ROYAL BANK OF CANADA y SOCIETE GENERALE.

■ Euro Aggregate Bond

| | Divisa | Importe en EUR |
|-----------------------|---------------|----------------------|
| Divisa a cobrar | CAD | 434,386.67 |
| | EUR | 8,889,243.52 |
| | GBP | 490,299.71 |
| | USD | 17,752,555.01 |
| | Total: | 27,566,484.91 |
| Divisa pagadera | EUR | 18,250,056.47 |
| | USD | 8,948,493.60 |
| | Total: | 27,198,550.07 |
| Total latente: | | 367,934.84 |

La fecha de vencimiento máxima para todos los contratos abiertos será el 14 de septiembre de 2022.

Las contrapartes de los contratos a plazo son BOFA SECURITIES EUROPE SA FRANCE, HSBC FRANCE y SOCIETE GENERALE.

■ Euro Corporate Bond

| | Divisa | Importe en EUR |
|-----------------------|---------------|----------------------|
| Divisa a cobrar | CZK | 2,247,701.59 |
| | EUR | 57,513,020.59 |
| | USD | 1,921,492.01 |
| | Total: | 61,682,214.19 |
| Divisa pagadera | CZK | 2,424,268.15 |
| | EUR | 4,150,797.89 |
| | USD | 55,474,331.94 |
| | Total: | 62,049,397.98 |
| Total latente: | | -367,183.79 |

La fecha máxima de vencimiento definitiva para los contratos abiertos será el 14 de septiembre de 2022.

Las contrapartes de los contratos a plazo son HSBC FRANCE, ROYAL BANK OF CANADA y SOCIETE GENERALE.

■ Euro Corporate Short Term Green Bond

| | Divisa | Importe en EUR |
|-----------------------|---------------|----------------------|
| Divisa a cobrar | EUR | 32,101,056.00 |
| | USD | 1,869,080.74 |
| | Total: | 33,970,136.74 |
| Divisa pagadera | EUR | 1,867,024.01 |
| | GBP | 1,815,388.36 |
| | USD | 30,290,170.75 |
| | Total: | 33,972,583.12 |
| Total latente: | | -2,446.38 |

La fecha de vencimiento máxima para todos los contratos abiertos será el 14 de septiembre de 2022.

Las contrapartes de los contratos a plazo son BOFA SECURITIES EUROPE SA FRANCE, CREDIT AGRICOLE INDOSUEZ, NATIXIS, ROYAL BANK OF CANADA y STANDARD CHARTERED BANK AG.

■ Euro Government Bond

| | Divisa | Importe en EUR |
|-----------------------|---------------|---------------------|
| Divisa a cobrar | CAD | 290,731.15 |
| | USD | 1,283,840.74 |
| | Total: | 1,574,571.89 |
| Divisa pagadera | EUR | 1,574,872.14 |
| | Total: | 1,574,872.14 |
| Total latente: | | -300.25 |

La fecha de vencimiento máxima para todos los contratos abiertos será el 14 de septiembre de 2022.

Las contrapartes de los contratos a plazo son HSBC FRANCE y ROYAL BANK OF CANADA.

■ Euro Inflation Bond

| | Divisa | Importe en EUR |
|-----------------------|---------------|-------------------|
| Divisa a cobrar | EUR | 380,207.31 |
| | Total: | 380,207.31 |
| Divisa pagadera | USD | 380,887.05 |
| | Total: | 380,887.05 |
| Total latente: | | -679.74 |

La fecha de vencimiento máxima para todos los contratos abiertos será el 14 de septiembre de 2022.

La contraparte de los contratos a plazo es CREDIT AGRICOLE INDOSUEZ.

■ Strategic Bond

| | Divisa | Importe en EUR |
|-----------------------|-----------------------|-----------------------|
| Divisa a cobrar | CZK | 46,727,284.01 |
| | EUR | 467,646,790.55 |
| | JPY | 11,272,902.48 |
| | USD | 172,490,617.22 |
| | Total: | 698,137,594.26 |
| Divisa pagadera | CNH | 11,579,940.93 |
| | CZK | 3,873,842.89 |
| | EUR | 205,685,206.26 |
| | GBP | 61,211,008.88 |
| | USD | 428,566,894.80 |
| Total: | 710,916,893.76 | |
| Total latente: | | -12,779,299.50 |

La fecha máxima de vencimiento definitiva para los contratos abiertos será el 15 de agosto de 2022.

Las contrapartes de los contratos a plazo son BOFA SECURITIES EUROPE SA FRANCE, HSBC FRANCE, JP MORGAN AG, MORGAN STANLEY EUROPE SE, ROYAL BANK OF CANADA, SOCIETE GENERALE, STANDARD CHARTERED BANK AG, UBS EUROPE SE y UNICREDIT BANK AG (HYPOVEREINSBANK).

■ Euro High Yield Bond

| | Divisa | Importe en EUR |
|-----------------------|---------------|----------------------|
| Divisa a cobrar | AUD | 384,750.44 |
| | CZK | 18,769,326.36 |
| | EUR | 55,695,352.61 |
| | GBP | 6,330,319.04 |
| | USD | 2,601,666.11 |
| | ZAR | 380,382.40 |
| | Total: | 84,161,796.96 |
| Divisa pagadera | AUD | 24,091.17 |
| | CZK | 1,137,208.63 |
| | EUR | 28,330,024.26 |
| | GBP | 45,331,251.38 |
| | USD | 8,900,691.20 |
| | ZAR | 44,872.26 |
| | Total: | 83,768,138.90 |
| Total latente: | | 393,658.06 |

La fecha máxima de vencimiento definitiva para los contratos abiertos será el 14 de septiembre de 2022.

Las contrapartes de los contratos a plazo son BARCLAYS BANK IRELAND PLC, CREDIT AGRICOLE INDOSUEZ, GOLDMAN SACHS BANK EUROPE SE, HSBC FRANCE, ROYAL BANK OF CANADA, SOCIETE GENERALE y SOCIETE GENERALE PARIS.

■ Euro High Yield Short Term Bond

| | Divisa | Importe en EUR |
|-----------------------|----------------------|----------------------|
| Divisa a cobrar | CZK | 2,044,808.07 |
| | EUR | 7,691,309.30 |
| | GBP | 627,476.13 |
| | USD | 167,768.80 |
| | Total: | 10,531,362.30 |
| Divisa pagadera | CZK | 461,760.51 |
| | EUR | 2,828,713.24 |
| | GBP | 7,187,121.98 |
| Total: | 10,477,595.73 | |
| Total latente: | | 53,766.57 |

La fecha máxima de vencimiento definitiva para los contratos abiertos será el 14 de septiembre de 2022.

Las contrapartes de los contratos a plazo son GOLDMAN SACHS BANK EUROPE SE, HSBC FRANCE, NATIXIS, ROYAL BANK OF CANADA y SOCIETE GENERALE.

■ Global Subordinated Bond

| | Divisa | Importe en EUR |
|-----------------|-----------------------|-----------------------|
| Divisa a cobrar | DKK | 758,415.86 |
| | EUR | 346,752,244.15 |
| | GBP | 13,417,579.56 |
| | SEK | 3,084,482.17 |
| | USD | 27,000,326.78 |
| | Total: | 391,013,048.52 |
| Divisa pagadera | CAD | 18,031,476.00 |
| | EUR | 44,117,347.45 |
| | GBP | 42,870,563.58 |
| | JPY | 499,773.46 |
| | USD | 291,796,062.57 |
| | Total: | 397,315,223.06 |
| | Total latente: | -6,302,174.54 |

La fecha máxima de vencimiento definitiva para los contratos abiertos será el 24 de agosto de 2022.

Las contrapartes de los contratos a plazo son BOFA SECURITIES EUROPE SA FRANCE, HSBC FRANCE, JP MORGAN AG, ROYAL BANK OF CANADA, SOCIETE GENERALE, SOCIETE GENERALE PARIS, STANDARD CHARTERED BANK AG y UBS EUROPE SE.

■ Pioneer Global High Yield Bond

| | Divisa | Importe en EUR |
|-----------------|-----------------------|-----------------------|
| Divisa a cobrar | AUD | 5,301,671.85 |
| | CZK | 6,121,628.80 |
| | EUR | 41,734,587.30 |
| | NOK | 6,472,644.70 |
| | USD | 23,753,743.28 |
| | ZAR | 15,337,081.28 |
| | Total: | 98,721,357.21 |
| Divisa pagadera | AUD | 315,710.83 |
| | CZK | 335,751.64 |
| | EUR | 18,009,611.72 |
| | GBP | 7,452,369.89 |
| | NOK | 3,274,355.56 |
| | USD | 70,761,267.49 |
| ZAR | 856,521.85 | |
| | Total: | 101,005,588.98 |
| | Total latente: | -2,284,231.77 |

La fecha máxima de vencimiento definitiva para los contratos abiertos será el 23 de septiembre de 2022.

Las contrapartes de los contratos a plazo son BANK OF AMERICA, BROWN BROTHERS HARRIMAN AND CO, GOLDMAN SACHS INTERNATIONAL LTD LONDON, HSBC BANK USA NA NEW YORK, JP MORGAN CHASE BANK NATIONAL ASSOCIATION, SOCIETE GENERALE, STATE STREET BANK & TRUST CO y STATE STREET BANK BOSTON.

■ Pioneer Global High Yield ESG Improvers Bond

| | Divisa | Importe en USD |
|-----------------|-----------------------|---------------------|
| Divisa a cobrar | EUR | 2,161,236.97 |
| | GBP | 6,081.79 |
| | USD | 2,524,791.78 |
| | Total: | 4,692,110.54 |
| Divisa pagadera | EUR | 2,339,556.96 |
| | GBP | 124,676.77 |
| | USD | 2,219,550.75 |
| | Total: | 4,683,784.48 |
| | Total latente: | 8,326.06 |

La fecha de vencimiento máxima para todos los contratos abiertos será el 23 de septiembre de 2022.

Las contrapartes de los contratos a plazo son CITIBANK NA, GOLDMAN SACHS INTERNATIONAL LTD LONDON, JP MORGAN CHASE BANK NATIONAL ASSOCIATION y SOCIETE GENERALE.

■ Pioneer US High Yield Bond

| | Divisa | Importe en EUR |
|-----------------|--------|----------------|
| Divisa a cobrar | AUD | 41,000,428.88 |
| | EUR | 37,932,806.78 |
| | GBP | 119,570.36 |
| | USD | 9,957,277.62 |

| | | |
|------------------------|-----------------------|-----------------------|
| | ZAR | 55,191,045.01 |
| | Total: | 144,201,128.65 |
| Divisa pagadera | AUD | 2,800,311.44 |
| | EUR | 3,458,104.38 |
| | GBP | 5,521.57 |
| | USD | 140,403,609.72 |
| | ZAR | 3,553,487.83 |
| | Total: | 150,221,034.94 |
| | Total latente: | -6,019,906.29 |

La fecha máxima de vencimiento definitiva para los contratos abiertos será el 23 de septiembre de 2022.

Las contrapartes de los contratos a plazo son BANK OF AMERICA, BROWN BROTHERS HARRIMAN AND CO, CITIBANK NA, GOLDMAN SACHS INTERNATIONAL LTD LONDON, SOCIETE GENERALE y STATE STREET BANK & TRUST CO.

■ European Subordinated Bond ESG

| | Divisa | Importe en EUR |
|------------------------|-----------------------|-----------------------|
| Divisa a cobrar | EUR | 118,481,782.52 |
| | GBP | 157,252.54 |
| | USD | 1,284,837.08 |
| | Total: | 119,923,872.14 |
| Divisa pagadera | EUR | 1,446,399.22 |
| | GBP | 36,938,303.26 |
| | USD | 81,893,934.04 |
| | Total: | 120,278,636.52 |
| | Total latente: | -354,764.38 |

La fecha de vencimiento máxima para todos los contratos abiertos será el 14 de septiembre de 2022.

Las contrapartes de los contratos a plazo son BOFA SECURITIES EUROPE SA FRANCE, GOLDMAN SACHS BANK EUROPE SE, HSBC FRANCE y NATIXIS.

■ Global Aggregate Bond

| | Divisa | Importe en USD |
|------------------------|---------------|-------------------------|
| Divisa a cobrar | AUD | 45,759,800.51 |
| | BRL | 76,221,475.23 |
| | CAD | 17,343,661.85 |
| | CHF | 59,276,978.72 |
| | CLP | 901,979.87 |
| | CZK | 58,640,794.02 |
| | DKK | 2,162,862.73 |
| | EUR | 2,231,403,818.08 |
| | GBP | 31,111,998.90 |
| | IDR | 3,516,689.23 |
| | JPY | 126,516,712.66 |
| | KRW | 75,270,426.34 |
| | MXN | 50,177,324.99 |
| | NOK | 105,405,801.39 |
| | NZD | 17,490,758.29 |
| | PLN | 74,655,808.68 |
| | SEK | 95,365,106.79 |
| | SGD | 53,850,553.97 |
| | TRY | 278,324.26 |
| | TWD | 29,118,542.25 |
| | USD | 3,377,990,921.91 |
| | ZAR | 14,077,527.89 |
| | Total: | 6,546,537,868.56 |
| Divisa pagadera | BRL | 25,851,910.08 |
| | CAD | 191,892,872.72 |
| | CHF | 57,891,340.52 |
| | CNH | 94,448,638.50 |
| | CZK | 25,844,421.79 |
| | EUR | 2,083,186,048.65 |
| | GBP | 185,963,414.53 |
| | HUF | 39,476,470.72 |
| | ILS | 101,311,710.71 |
| | JPY | 289,349,774.56 |
| | NOK | 14,740,937.34 |
| | PLN | 41,809,474.77 |
| | SEK | 14,396,298.95 |
| | SGD | 405.54 |
| | TWD | 104,936,968.14 |
| | USD | 3,215,646,672.40 |

| | | |
|--|-----------------------|-------------------------|
| | ZAR | 57,898,428.88 |
| | Total: | 6,544,645,788.80 |
| | Total latente: | 1,892,079.76 |

La fecha máxima de vencimiento definitiva para los contratos abiertos será el 14 de abril de 2023.

Las contrapartes de los contratos a plazo son BARCLAYS BANK IRELAND PLC, BNP PARIBAS, BOFA SECURITIES EUROPE SA FRANCE, CITIGROUP GLOBAL MARKETS EUROPE AG, CREDIT AGRICOLE INDOSUEZ, DEUTSCH BANK FRANCE, GOLDMAN SACHS BANK EUROPE SE, HSBC FRANCE, JP MORGAN AG, MORGAN STANLEY BANK AG, MORGAN STANLEY EUROPE SE, NATIXIS, ROYAL BANK OF CANADA, SOCIETE GENERALE, SOCIETE GENERALE PARIS, STANDARD CHARTERED BANK AG, STATE STREET BANK INTERNATIONAL GMBH, THE ROYAL BANK OF SCOTLAND N V, UBS EUROPE SE y UNICREDIT BANK AG (HYPOVEREINSBANK).

■ Global Bond

| | Divisa | Importe en USD |
|------------------------|-----------------------|-----------------------|
| Divisa a cobrar | AUD | 3,784,645.15 |
| | BRL | 3,395,046.91 |
| | CAD | 697,757.34 |
| | CHF | 1,305,537.43 |
| | CLP | 338,225.62 |
| | CZK | 1,149,908.91 |
| | EUR | 17,165,721.60 |
| | GBP | 1,093,175.97 |
| | IDR | 205,227.49 |
| | JPY | 19,627,067.61 |
| | KRW | 4,045,570.03 |
| | MXN | 4,283,192.13 |
| | NOK | 4,880,910.63 |
| | NZD | 838,512.92 |
| | PLN | 3,052,889.32 |
| | SEK | 3,872,208.99 |
| | SGD | 2,156,699.37 |
| | TWD | 1,281,255.90 |
| | USD | 90,872,964.65 |
| | ZAR | 522,353.89 |
| | Total: | 164,568,871.86 |
| Divisa pagadera | BRL | 1,037,178.24 |
| | CHF | 2,122,261.29 |
| | CLP | 338,225.62 |
| | CNH | 4,175,752.70 |
| | CZK | 1,084,453.21 |
| | EUR | 51,063,298.56 |
| | GBP | 7,883,013.34 |
| | HUF | 1,653,275.72 |
| | ILS | 6,142,442.27 |
| | JPY | 1,033,392.06 |
| | NOK | 658,077.56 |
| | PLN | 1,968,602.58 |
| | SEK | 639,510.06 |
| | TWD | 7,753,730.51 |
| | USD | 74,444,177.60 |
| | ZAR | 2,220,462.14 |
| | Total: | 164,217,853.46 |
| | Total latente: | 351,018.40 |

La fecha máxima de vencimiento definitiva para los contratos abiertos será el 29 de septiembre de 2022.

Las contrapartes de los contratos a plazo son BNP PARIBAS, BOFA SECURITIES EUROPE SA FRANCE, CITIGROUP GLOBAL MARKETS EUROPE AG, CREDIT AGRICOLE INDOSUEZ, DEUTSCH BANK FRANCE, GOLDMAN SACHS BANK EUROPE SE, HSBC FRANCE, JP MORGAN AG, MORGAN STANLEY BANK AG, MORGAN STANLEY EUROPE SE, NATIXIS, ROYAL BANK OF CANADA, SOCIETE GENERALE, SOCIETE GENERALE PARIS, STANDARD CHARTERED BANK AG, STATE STREET BANK INTERNATIONAL GMBH, THE ROYAL BANK OF SCOTLAND N V, UBS EUROPE SE y UNICREDIT BANK AG.

■ Global Corporate Bond

| | Divisa | Importe en USD |
|------------------------|---------------|-----------------------|
| Divisa a cobrar | EUR | 399,393,537.56 |
| | GBP | 5,649,391.64 |
| | USD | 379,901,240.22 |
| | Total: | 784,944,169.42 |
| Divisa pagadera | CAD | 5,465,765.80 |
| | EUR | 309,590,811.25 |
| | GBP | 53,444,196.16 |

| | | |
|--|-----------------------|-----------------------|
| | USD | 415,288,349.38 |
| | Total: | 783,789,122.59 |
| | Total latente: | 1,155,046.83 |

La fecha máxima de vencimiento definitiva para los contratos abiertos será el 24 de agosto de 2022.

Las contrapartes de los contratos a plazo son BNP PARIBAS, BOFA SECURITIES EUROPE SA FRANCE, DEUTSCH BANK FRANCE, JP MORGAN AG, MORGAN STANLEY EUROPE SE, ROYAL BANK OF CANADA, SOCIETE GENERALE, STANDARD CHARTERED BANK AG, THE ROYAL BANK OF SCOTLAND N V y UBS EUROPE SE.

■ Global Corporate ESG Improvers Bond

| | Divisa | Importe en USD |
|-----------------|-----------------------|----------------------|
| Divisa a cobrar | EUR | 35,580,088.70 |
| | USD | 39,773,567.57 |
| | Total: | 75,353,656.27 |
| Divisa pagadera | CAD | 3,178,672.31 |
| | EUR | 31,236,064.28 |
| | GBP | 4,190,507.86 |
| | USD | 36,336,710.34 |
| | Total: | 74,941,954.79 |
| | Total latente: | 411,701.48 |

La fecha máxima de vencimiento definitiva para los contratos abiertos será el 24 de agosto de 2022.

Las contrapartes de los contratos a plazo son BOFA SECURITIES EUROPE SA FRANCE, ROYAL BANK OF CANADA, SOCIETE GENERALE y STANDARD CHARTERED BANK AG.

■ Global High Yield Bond

| | Divisa | Importe en USD |
|-----------------|-----------------------|-----------------------|
| Divisa a cobrar | EUR | 42,778,922.45 |
| | GBP | 114,754,997.30 |
| | USD | 51,117,944.25 |
| | Total: | 208,651,864.00 |
| Divisa pagadera | EUR | 37,964,913.42 |
| | GBP | 12,670,623.16 |
| | USD | 162,289,751.89 |
| | Total: | 212,925,288.47 |
| | Total latente: | -4,273,424.47 |

La fecha de vencimiento máxima para todos los contratos abiertos será el 25 de julio de 2022.

Las contrapartes de los contratos a plazo son BANK OF AMERICA, BROWN BROTHERS HARRIMAN AND CO, SOCIETE GENERALE y STATE STREET BANK & TRUST CO.

■ Global Inflation Bond

| | Divisa | Importe en EUR |
|-----------------|-----------------------|-----------------------|
| Divisa a cobrar | EUR | 108,674,604.04 |
| | GBP | 4,853,217.33 |
| | USD | 3,951,260.30 |
| | Total: | 117,479,081.67 |
| Divisa pagadera | AUD | 1,985,744.17 |
| | CAD | 1,922,932.04 |
| | EUR | 8,749,368.77 |
| | GBP | 46,924,126.54 |
| | JPY | 2,255,579.38 |
| | NZD | 1,381,873.20 |
| | USD | 54,323,007.92 |
| | Total: | 117,542,632.02 |
| | Total latente: | -63,550.35 |

La fecha de vencimiento máxima para todos los contratos abiertos será el 14 de septiembre de 2022.

Las contrapartes de los contratos a plazo son BARCLAYS BANK IRELAND PLC, BOFA SECURITIES EUROPE SA FRANCE, GOLDMAN SACHS BANK EUROPE SE, HSBC FRANCE, ROYAL BANK OF CANADA, SOCIETE GENERALE, STANDARD CHARTERED BANK AG, UBS EUROPE SE y UNICREDIT BANK AG (HYPOVEREINSBANK).

■ Impact Green Bonds

| | Divisa | Importe en EUR |
|-----------------|--------|----------------|
| Divisa a cobrar | EUR | 1,564,447.14 |
| | JPY | 26,086,702.34 |

| | | |
|------------------------|-----------------------|----------------------|
| | Total: | 27,651,149.48 |
| Divisa pagadera | EUR | 25,995,403.39 |
| | JPY | 1,560,394.26 |
| | Total: | 27,555,797.65 |
| | Total latente: | 95,351.83 |

La fecha de vencimiento máxima para todos los contratos abiertos será el 8 de julio de 2022.

La contraparte de los contratos a plazo es SOCIETE GENERALE.

■ Optimal Yield

| | Divisa | Importe en EUR |
|------------------------|-----------------------|-----------------------|
| Divisa a cobrar | EUR | 100,189,059.96 |
| | SEK | 142,114.80 |
| | USD | 19,304,806.39 |
| | Total: | 119,635,981.15 |
| Divisa pagadera | EUR | 19,170,785.81 |
| | GBP | 10,475,416.29 |
| | SEK | 6,307.64 |
| | USD | 91,618,229.53 |
| | Total: | 121,270,739.27 |
| | Total latente: | -1,634,758.12 |

La fecha máxima de vencimiento definitiva para los contratos abiertos será el 3 de agosto de 2022.

Las contrapartes de los contratos a plazo son BOFA SECURITIES EUROPE SA FRANCE, SOCIETE GENERALE, SOCIETE GENERALE PARIS y UBS EUROPE SE.

■ Optimal Yield Short Term

| | Divisa | Importe en EUR |
|------------------------|-----------------------|-----------------------|
| Divisa a cobrar | EUR | 93,709,528.68 |
| | Total: | 93,709,528.68 |
| Divisa pagadera | GBP | 10,046,191.04 |
| | USD | 85,445,622.81 |
| | Total: | 95,491,813.85 |
| | Total latente: | -1,782,285.17 |

La fecha de vencimiento máxima para todos los contratos abiertos será el 3 de agosto de 2022.

La contraparte de los contratos a plazo es UBS EUROPE SE.

■ Pioneer Strategic Income

| | Divisa | Importe en EUR |
|------------------------|---------------|-------------------------|
| Divisa a cobrar | AUD | 139,996,763.09 |
| | CHF | 447,417.53 |
| | CZK | 67,336,601.13 |
| | EGP | 2,069,456.93 |
| | EUR | 557,900,322.88 |
| | GBP | 5,236,160.49 |
| | INR | 14,351,381.84 |
| | KRW | 11,626,571.72 |
| | MXN | 3,154,949.36 |
| | NOK | 21,966,463.27 |
| | PEN | 11,717,625.06 |
| | PLN | 28,246,632.82 |
| | SGD | 12,106,309.83 |
| | USD | 239,926,942.91 |
| | ZAR | 207,720,029.61 |
| | Total: | 1,323,803,628.47 |
| Divisa pagadera | AUD | 5,803,510.38 |
| | CAD | 3,366,578.92 |
| | CHF | 13,484.69 |
| | CZK | 15,447,991.62 |
| | EUR | 178,094,251.42 |
| | GBP | 4,352,759.94 |
| | IDR | 27,658,188.86 |
| | INR | 1,671,475.19 |
| | KZT | 1,681,675.12 |
| | MXN | 27,697,905.68 |
| | NZD | 13,208,222.15 |
| | USD | 1,051,076,588.35 |

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| | ZAR | 26,016,878.17 |
| | Total: | 1,356,089,510.49 |
| | Total latente: | -32,285,882.02 |

La fecha máxima de vencimiento definitiva para los contratos abiertos será el 28 de septiembre de 2022.

Las contrapartes de los contratos a plazo son BANK OF AMERICA, BANK OF NEWYORK MELLON, BROWN BROTHERS HARRIMAN AND CO, CITIBANK NA, GOLDMAN SACHS INTERNATIONAL LTD LONDON, HSBC BANK USA NA NEW YORK, JP MORGAN CHASE BANK NATIONAL ASSOCIATION, SOCIETE GENERALE, STATE STREET BANK & TRUST CO y STATE STREET BANK BOSTON.

■ Pioneer US Bond

| | Divisa | Importe en EUR |
|-----------------|-----------------------|-----------------------|
| Divisa a cobrar | AUD | 2,291,651.82 |
| | CHF | 335,296.67 |
| | EUR | 174,175,290.87 |
| | GBP | 243,698.71 |
| | SGD | 1,109,454.23 |
| | USD | 15,724,954.27 |
| | ZAR | 43,902,588.91 |
| | Total: | 237,782,935.48 |
| Divisa pagadera | AUD | 56,058.20 |
| | CHF | 10,278.54 |
| | EUR | 11,178,084.80 |
| | GBP | 7,290.73 |
| | SGD | 32,488.65 |
| | USD | 229,186,032.60 |
| | ZAR | 4,216,217.15 |
| | Total: | 244,686,450.67 |
| | Total latente: | -6,903,515.19 |

La fecha de vencimiento máxima para todos los contratos abiertos será el 8 de julio de 2022.

La contraparte de los contratos a plazo es SOCIETE GENERALE.

■ Pioneer US Corporate Bond

| | Divisa | Importe en USD |
|-----------------|-----------------------|-----------------------|
| Divisa a cobrar | EUR | 109,491,126.83 |
| | SEK | 61,290.62 |
| | USD | 5,834,390.88 |
| | Total: | 115,386,808.33 |
| Divisa pagadera | EUR | 5,816,774.84 |
| | SEK | 2,119.91 |
| | USD | 112,350,253.91 |
| | Total: | 118,169,148.66 |
| | Total latente: | -2,782,340.33 |

La fecha de vencimiento máxima para todos los contratos abiertos será el 8 de julio de 2022.

La contraparte de los contratos a plazo es SOCIETE GENERALE.

■ Emerging Markets Blended Bond

| | Divisa | Importe en EUR |
|-----------------|--------|------------------|
| Divisa a cobrar | BRL | 191,126,242.57 |
| | CLP | 37,842,534.03 |
| | CNY | 119,210,192.66 |
| | CZK | 61,891,951.66 |
| | EUR | 1,265,207,862.90 |
| | GBP | 1,351,287,200.10 |
| | IDR | 49,856,163.65 |
| | ILS | 20,469,712.08 |
| | INR | 135,273,937.38 |
| | KRW | 148,758,680.25 |
| | MXN | 74,067,143.69 |
| | MYR | 29,017,476.08 |
| | PHP | 28,294,760.07 |
| | PLN | 47,125,091.61 |
| | RON | 25,618,022.91 |
| | SGD | 119,543,771.57 |
| | THB | 70,780,489.10 |
| | TWD | 48,076,659.42 |
| | USD | 510,573,147.89 |
| | ZAR | 77,352,829.39 |

| | | Total: | 4,411,373,869.01 |
|------------------------|-----|-----------------------|-------------------------|
| Divisa pagadera | BRL | | 7,469,979.79 |
| | COP | | 18,002,753.61 |
| | EUR | 2,015,403,949.84 | |
| | GBP | | 50,301,781.62 |
| | HUF | | 15,953,753.63 |
| | SGD | | 1,031.16 |
| | TWD | | 111,816,283.79 |
| | UAH | | 28,917,802.72 |
| | USD | 2,100,874,798.40 | |
| | ZAR | | 131,557,390.21 |
| | | Total: | 4,480,299,524.77 |
| | | Total latente: | -68,925,655.76 |

La fecha máxima de vencimiento definitiva para los contratos abiertos será el 13 de enero de 2023.

Las contrapartes de los contratos a plazo son BARCLAYS BANK IRELAND PLC, BNP PARIBAS, BOFA SECURITIES EUROPE SA FRANCE, CITIGROUP GLOBAL MARKETS EUROPE AG, CREDIT AGRICOLE INDOSUEZ, GOLDMAN SACHS BANK EUROPE SE, HSBC FRANCE, JP MORGAN AG, MORGAN STANLEY EUROPE SE, ROYAL BANK OF CANADA, SOCIETE GENERALE, SOCIETE GENERALE PARIS, STANDARD CHARTERED BANK AG y UBS EUROPE SE.

■ Emerging Markets Bond

| | Divisa | Importe en EUR |
|------------------------|-----------------------|-------------------------|
| Divisa a cobrar | AUD | 168,421,498.50 |
| | CNH | 94,971.07 |
| | CZK | 6,429,144.69 |
| | EUR | 335,271,503.37 |
| | GBP | 3,768,387.51 |
| | SGD | 90,970.51 |
| | USD | 622,889,890.44 |
| | ZAR | 961,319,888.38 |
| | Total: | 2,098,286,254.47 |
| Divisa pagadera | AUD | 13,990,925.38 |
| | CNH | 5,046.97 |
| | CZK | 323,442.19 |
| | EUR | 445,002,712.90 |
| | GBP | 259,420.27 |
| | JPY | 2,224,887.55 |
| | SGD | 4,893.66 |
| | USD | 1,544,845,357.83 |
| | ZAR | 148,744,226.14 |
| | Total: | 2,155,400,912.89 |
| | Total latente: | -57,114,658.42 |

La fecha máxima de vencimiento definitiva para los contratos abiertos será el 29 de julio de 2022.

Las contrapartes de los contratos a plazo son BOFA SECURITIES EUROPE SA FRANCE, CREDIT AGRICOLE INDOSUEZ, GOLDMAN SACHS BANK EUROPE SE, HSBC FRANCE, MORGAN STANLEY EUROPE SE, SOCIETE GENERALE, SOCIETE GENERALE PARIS, STANDARD CHARTERED BANK AG y UBS EUROPE SE.

■ Emerging Markets Corporate Bond

| | Divisa | Importe en USD |
|------------------------|-----------------------|-----------------------|
| Divisa a cobrar | EUR | 157,492,345.80 |
| | USD | 62,257,467.21 |
| | Total: | 219,749,813.01 |
| Divisa pagadera | EUR | 60,371,055.21 |
| | USD | 161,396,708.87 |
| | Total: | 221,767,764.08 |
| | Total latente: | -2,017,951.07 |

La fecha de vencimiento máxima para todos los contratos abiertos será el 21 de julio de 2022.

Las contrapartes de los contratos a plazo son BOFA SECURITIES EUROPE SA FRANCE, HSBC FRANCE, ROYAL BANK OF CANADA, SOCIETE GENERALE y UBS EUROPE SE.

■ Emerging Markets Green Bond

| | Divisa | Importe en USD |
|------------------------|---------------|-----------------------|
| Divisa a cobrar | AUD | 98,785.94 |
| | CNH | 838,447.36 |
| | EUR | 330,952,980.35 |
| | GBP | 67,784,164.92 |
| | USD | 139,874,185.89 |

| | | Total: | 539,548,564.46 |
|------------------------|-----|-----------------------|-----------------------|
| Divisa pagadera | AUD | | 2,491.40 |
| | CHF | | 1,569,469.12 |
| | CNH | | 20,838.94 |
| | EUR | | 131,745,758.80 |
| | GBP | | 2,326,097.87 |
| | USD | | 410,015,357.26 |
| | | Total: | 545,680,013.39 |
| | | Total latente: | -6,131,448.93 |

La fecha máxima de vencimiento definitiva para los contratos abiertos será el 2 de agosto de 2022.
Las contrapartes de los contratos a plazo son JP MORGAN AG, ROYAL BANK OF CANADA y SOCIETE GENERALE.

■ Emerging Markets Corporate High Yield Bond

| | Divisa | Importe en EUR | |
|------------------------|---------------|-----------------------|-------------------|
| Divisa a cobrar | EUR | 34,104.69 | |
| | USD | 3,345,826.06 | |
| | | Total: | |
| | | 3,379,930.75 | |
| Divisa pagadera | EUR | 3,224,832.52 | |
| | USD | 34,986.41 | |
| | | Total: | |
| | | 3,259,818.93 | |
| | | Total latente: | 120,111.82 |

La fecha máxima de vencimiento definitiva para los contratos abiertos será el 21 de julio de 2022.
Las contrapartes de los contratos a plazo son SOCIETE GENERALE y UBS EUROPE SE.

■ Emerging Markets Hard Currency Bond

| | Divisa | Importe en EUR | |
|------------------------|---------------|-------------------------|----------------------|
| Divisa a cobrar | CHF | 24,819,603.28 | |
| | EUR | 586,610,060.45 | |
| | SGD | 13,352.17 | |
| | USD | 430,811,440.40 | |
| | | Total: | |
| | | 1,042,254,456.30 | |
| Divisa pagadera | CHF | 1,552,527.28 | |
| | EUR | 445,145,352.01 | |
| | SGD | 837.47 | |
| | USD | 604,778,911.57 | |
| | | Total: | |
| | | 1,051,477,628.33 | |
| | | Total latente: | -9,223,172.03 |

La fecha máxima de vencimiento definitiva para los contratos abiertos será el 21 de julio de 2022.
Las contrapartes de las operaciones a plazo son BARCLAYS BANK IRELAND PLC, BNP PARIBAS, DEUTSCH BANK FRANCE, HSBC FRANCE, MORGAN STANLEY EUROPE SE, SOCIETE GENERALE, SOCIETE GENERALE PARIS, STANDARD CHARTERED BANK AG y UBS EUROPE SE.

■ Emerging Markets Local Currency Bond

| | Divisa | Importe en EUR | |
|------------------------|---------------|-----------------------|-----------------------|
| Divisa a cobrar | CZK | 936,677.67 | |
| | EUR | 30,997,818.89 | |
| | INR | 4,596,724.47 | |
| | KRW | 4,475,672.61 | |
| | MYR | 47,655,594.85 | |
| | PLN | 9,780,167.25 | |
| | THB | 37,314,610.50 | |
| | USD | 98,365,015.26 | |
| | | Total: | |
| | | | 234,122,281.50 |
| Divisa pagadera | CZK | 36,139.00 | |
| | EUR | 17,369,529.40 | |
| | MXN | 9,781,617.86 | |
| | TWD | 32,689,647.60 | |
| | USD | 128,126,726.24 | |
| | ZAR | 46,284,821.38 | |
| | | Total: | |
| | | 234,288,481.48 | |
| | | Total latente: | -166,199.98 |

La fecha máxima de vencimiento definitiva para los contratos abiertos será el 14 de julio de 2022.
Las contrapartes de los contratos a plazo son BARCLAYS BANK IRELAND PLC, BOFA SECURITIES EUROPE SA FRANCE, CREDIT AGRICOLE INDOSUEZ, HSBC FRANCE, JP MORGAN AG, MORGAN STANLEY EUROPE SE, ROYAL BANK OF CANADA, SOCIETE GENERALE, SOCIETE GENERALE PARIS, THE ROYAL BANK OF SCOTLAND N V y UBS EUROPE SE.

■ Emerging Markets Short Term Bond

| | Divisa | Importe en USD |
|-----------------------|---------------|-----------------------|
| Divisa a cobrar | CZK | 6,744,451.87 |
| | EUR | 262,052,333.18 |
| | GBP | 122,243.36 |
| | JPY | 7,685,076.30 |
| | USD | 123,168,391.31 |
| | Total: | 399,772,496.02 |
| Divisa pagadera | CZK | 326,802.15 |
| | EUR | 110,733,077.32 |
| | GBP | 8,778,133.96 |
| | USD | 283,592,327.93 |
| | Total: | 403,430,341.36 |
| Total latente: | | -3,657,845.34 |

La fecha máxima de vencimiento definitiva para los contratos abiertos será el 28 de julio de 2022.

Las contrapartes de los contratos a plazo son HSBC FRANCE, JP MORGAN AG, SOCIETE GENERALE, STATE STREET BANK INTERNATIONAL GMBH, THE ROYAL BANK OF SCOTLAND N V y UBS EUROPE SE.

■ Euro Multi-Asset Target Income

| | Divisa | Importe en EUR |
|-----------------------|-----------------------|-----------------------|
| Divisa a cobrar | AUD | 2,233,441.53 |
| | BRL | 9,210,870.32 |
| | CNY | 399,313.02 |
| | CZK | 3,057,805.48 |
| | DKK | 564,770.43 |
| | EUR | 193,938,729.56 |
| | GBP | 1,161,494.19 |
| | JPY | 10,637,901.62 |
| | MXN | 3,269,404.88 |
| | MYR | 1,476,709.03 |
| | NOK | 5,656,533.43 |
| | SEK | 2,984,452.64 |
| | USD | 10,719,765.75 |
| | ZAR | 1,944,916.67 |
| | Total: | 247,256,108.55 |
| Divisa pagadera | AUD | 459,826.20 |
| | BRL | 4,517,893.23 |
| | CAD | 370,594.03 |
| | CHF | 7,393,253.66 |
| | CNY | 1,500,310.78 |
| | CZK | 121,072.01 |
| | DKK | 7,987,571.63 |
| | EUR | 31,414,930.83 |
| | GBP | 28,456,607.56 |
| | HKD | 3,888,185.38 |
| | HUF | 1,733,900.31 |
| | INR | 847,849.73 |
| | JPY | 563,224.44 |
| | KRW | 1,539,694.31 |
| | PLN | 1,975,110.90 |
| | TWD | 2,155,387.34 |
| | USD | 153,604,333.25 |
| ZAR | 355,209.33 | |
| Total: | 248,884,954.92 | |
| Total latente: | | -1,628,846.37 |

La fecha máxima de vencimiento definitiva para los contratos abiertos será el 13 de septiembre de 2022.

Las contrapartes de los contratos a plazo son BARCLAYS BANK IRELAND PLC, BOFA SECURITIES EUROPE SA FRANCE, CITIGROUP GLOBAL MARKETS EUROPE AG, CREDIT AGRICOLE INDOSUEZ, GOLDMAN SACHS BANK EUROPE SE, HSBC FRANCE, JP MORGAN AG, MORGAN STANLEY EUROPE SE, ROYAL BANK OF CANADA, SOCIETE GENERALE, SOCIETE GENERALE PARIS, STANDARD CHARTERED BANK AG y STATE STREET BANK INTERNATIONAL GMBH.

■ Global Multi-Asset

| | Divisa | Importe en EUR |
|-----------------|--------|----------------|
| Divisa a cobrar | AUD | 978,843.39 |
| | BRL | 3,872,129.50 |
| | CAD | 1,221,292.06 |
| | CHF | 394,207.88 |
| | CLP | 304,811.19 |

| | | |
|------------------------|-----------------------|-----------------------|
| | CNH | 1,627,415.97 |
| | COP | 416,777.23 |
| | CZK | 2,606,980.51 |
| | EUR | 305,741,823.29 |
| | GBP | 534,649.10 |
| | HUF | 71,445.82 |
| | IDR | 761,540.38 |
| | INR | 1,522,869.06 |
| | JPY | 3,940,983.42 |
| | KRW | 114,086.45 |
| | MYR | 342,900.76 |
| | NOK | 7,170,790.97 |
| | NZD | 650,359.32 |
| | PEN | 248,688.45 |
| | PHP | 613,863.81 |
| | PLN | 572,079.12 |
| | RON | 69,017.48 |
| | SEK | 3,378,065.91 |
| | THB | 643,365.90 |
| | TRY | 34,573.68 |
| | USD | 23,193,815.20 |
| | ZAR | 1,064,826.26 |
| | Total: | 362,092,202.11 |
| Divisa pagadera | AUD | 2,315,059.90 |
| | CAD | 7,223,529.47 |
| | CHF | 4,690,430.92 |
| | CNH | 285,922.19 |
| | CZK | 124,275.06 |
| | EUR | 37,528,479.83 |
| | GBP | 12,708,910.12 |
| | HKD | 1,890,633.38 |
| | HUF | 619,458.74 |
| | ILS | 325,840.55 |
| | JPY | 27,747,671.77 |
| | MXN | 484,052.58 |
| | NOK | 1,265,822.37 |
| | NZD | 2,527,013.61 |
| | PHP | 111,225.98 |
| | PLN | 1,317,515.86 |
| | SEK | 655,269.48 |
| | SGD | 1,058,455.62 |
| | TRY | 32,826.61 |
| | TWD | 1,278,210.24 |
| | USD | 258,456,842.50 |
| | Total: | 362,647,446.78 |
| | Total latente: | -555,244.67 |

La fecha máxima de vencimiento definitiva para los contratos abiertos será el 19 de septiembre de 2022.

Las contrapartes de los contratos a plazo son BNP PARIBAS, BOFA SECURITIES EUROPE SA FRANCE, CITIGROUP GLOBAL MARKETS EUROPE AG, CREDIT AGRICOLE INDOSUEZ, GOLDMAN SACHS BANK EUROPE SE, HSBC FRANCE, JP MORGAN AG, MORGAN STANLEY BANK AG, MORGAN STANLEY EUROPE SE, ROYAL BANK OF CANADA, SOCIETE GENERALE, SOCIETE GENERALE PARIS, STANDARD CHARTERED BANK AG, STATE STREET BANK INTERNATIONAL GMBH y UBS EUROPE SE.

■ Global Multi-Asset Conservative

| | Divisa | Importe en EUR |
|------------------------|---------------|-----------------------|
| Divisa a cobrar | AUD | 6,293,774.94 |
| | BRL | 29,822,443.04 |
| | CAD | 11,957,928.46 |
| | CHF | 12,646,270.76 |
| | CLP | 2,000,529.78 |
| | CNH | 2,672,856.67 |
| | COP | 3,411,068.41 |
| | CZK | 2,462,407.07 |
| | EUR | 1,639,571,123.51 |
| | GBP | 13,871,945.51 |
| | HUF | 457,857.01 |
| | IDR | 3,176,179.39 |
| | INR | 10,637,641.21 |
| | JPY | 136,391,385.41 |
| | KRW | 684,518.72 |
| | MXN | 4,993,700.39 |
| | MYR | 3,150,089.64 |
| | NOK | 43,044,699.36 |
| | NZD | 4,145,983.66 |

| | | |
|------------------------|-----------------------|-------------------------|
| | PEN | 1,726,581.25 |
| | PHP | 4,459,755.88 |
| | PLN | 2,633,155.23 |
| | RON | 576,405.38 |
| | SEK | 14,058,098.58 |
| | THB | 8,248,928.09 |
| | TRY | 284,977.49 |
| | USD | 85,217,625.73 |
| | ZAR | 12,963,766.55 |
| | Total: | 2,061,561,697.12 |
| Divisa pagadera | AUD | 16,900,244.94 |
| | CAD | 51,533,533.89 |
| | CHF | 25,618,640.21 |
| | CNH | 1,847,936.20 |
| | CZK | 1,538.95 |
| | EUR | 296,632,530.39 |
| | GBP | 132,340,697.73 |
| | HKD | 5,361,061.00 |
| | HUF | 3,768,602.15 |
| | ILS | 2,059,377.82 |
| | JPY | 13,590,725.08 |
| | MXN | 464,614.62 |
| | NOK | 7,990,744.52 |
| | NZD | 38,482,329.37 |
| | PHP | 667,355.90 |
| | PLN | 3,070,550.78 |
| | SEK | 4,178,042.88 |
| | TRY | 270,977.09 |
| | TWD | 7,498,450.70 |
| | USD | 1,451,712,515.09 |
| | Total: | 2,063,990,469.31 |
| | Total latente: | -2,428,772.19 |

La fecha máxima de vencimiento definitiva para los contratos abiertos será el 19 de septiembre de 2022.

Las contrapartes de los contratos a plazo son BNP PARIBAS, BOFA SECURITIES EUROPE SA FRANCE, CITIGROUP GLOBAL MARKETS EUROPE AG, CREDIT AGRICOLE INDOSUEZ, DEUTSCH BANK FRANCE, GOLDMAN SACHS BANK EUROPE SE, HSBC FRANCE, JP MORGAN AG, MORGAN STANLEY BANK AG, MORGAN STANLEY EUROPE SE, ROYAL BANK OF CANADA, SOCIETE GENERALE, SOCIETE GENERALE PARIS, STANDARD CHARTERED BANK AG, STATE STREET BANK INTERNATIONAL GMBH, THE ROYAL BANK OF SCOTLAND N V, UBS EUROPE SE y UNICREDIT BANK AG (HYPOVEREINSBANK).

■ Global Multi-Asset Target Income

| | Divisa | Importe en USD |
|------------------------|----------------|-----------------------|
| Divisa a cobrar | AUD | 1,650,580.74 |
| | BRL | 6,495,642.00 |
| | CNY | 2,504,770.82 |
| | CZK | 68,555,394.26 |
| | DKK | 281,161.54 |
| | EUR | 200,202,085.89 |
| | GBP | 1,008,670.39 |
| | HUF | 2,117,381.43 |
| | JPY | 8,770,546.15 |
| | MXN | 2,577,964.67 |
| | MYR | 1,157,869.10 |
| | NOK | 4,253,230.55 |
| | RON | 2,204,453.23 |
| | SEK | 2,227,023.18 |
| USD | 185,142,879.08 | |
| | Total: | 489,149,653.03 |
| Divisa pagadera | AUD | 275,096.79 |
| | BRL | 2,867,958.90 |
| | CAD | 232,580.34 |
| | CHF | 5,013,927.06 |
| | CNY | 3,235,328.98 |
| | CZK | 3,563,823.02 |
| | DKK | 4,249,388.33 |
| | EUR | 131,579,447.65 |
| | GBP | 23,422,821.06 |
| | HKD | 2,689,146.18 |
| | HUF | 1,150,805.24 |
| | INR | 502,916.00 |
| | JPY | 441,841.12 |
| | KRW | 972,355.23 |
| | PLN | 1,244,081.21 |
| | RON | 235,563.93 |
| TWD | 1,551,010.71 | |

| | | |
|--|-----------------------|-----------------------|
| | USD | 311,289,860.32 |
| | ZAR | 219,387.66 |
| | Total: | 494,737,339.73 |
| | Total latente: | -5,587,686.70 |

La fecha máxima de vencimiento definitiva para los contratos abiertos será el 13 de septiembre de 2022.

Las contrapartes de los contratos a plazo son BANCO BILBAO VIZCAYA ARGENTARIA, BOFA SECURITIES EUROPE SA FRANCE, CITIGROUP GLOBAL MARKETS EUROPE AG, GOLDMAN SACHS BANK EUROPE SE, HSBC FRANCE, JP MORGAN AG, MORGAN STANLEY EUROPE SE, SOCIETE GENERALE, SOCIETE GENERALE PARIS, STANDARD CHARTERED BANK AG, STATE STREET BANK INTERNATIONAL GMBH y UBS EUROPE SE.

■ Sustainable Global Perspectives

| | Divisa | Importe en EUR |
|------------------------|-----------------------|-----------------------|
| Divisa a cobrar | CZK | 24,273,123.62 |
| | EUR | 107,410,083.07 |
| | JPY | 4,666,848.44 |
| | USD | 5,303,308.85 |
| | Total: | 141,653,363.98 |
| Divisa pagadera | CAD | 16,055.20 |
| | CZK | 1,683,932.86 |
| | EUR | 29,430,304.25 |
| | GBP | 2,552,819.84 |
| | USD | 108,956,066.52 |
| Total: | 142,639,178.67 | |
| | Total latente: | -985,814.69 |

La fecha máxima de vencimiento definitiva para los contratos abiertos será el 14 de septiembre de 2022.

Las contrapartes de los contratos a plazo son BARCLAYS BANK IRELAND PLC, BOFA SECURITIES EUROPE SA FRANCE, CREDIT AGRICOLE INDOSUEZ, JP MORGAN AG, MORGAN STANLEY EUROPE SE, ROYAL BANK OF CANADA, SOCIETE GENERALE y STANDARD CHARTERED BANK AG.

■ Multi-Asset Real Return

| | Divisa | Importe en EUR |
|------------------------|-----------------------|-----------------------|
| Divisa a cobrar | CZK | 11,253,854.66 |
| | EUR | 60,737,943.87 |
| | JPY | 154,799,250.56 |
| | NOK | 2,908,717.51 |
| | Total: | 229,699,766.60 |
| Divisa pagadera | CAD | 2,915,591.46 |
| | CZK | 409,052.82 |
| | EUR | 164,511,218.23 |
| | GBP | 11,721,605.86 |
| | JPY | 6,977,838.91 |
| | USD | 41,874,065.10 |
| Total: | 228,409,372.38 | |
| | Total latente: | 1,290,394.22 |

La fecha máxima de vencimiento definitiva para los contratos abiertos será el 14 de septiembre de 2022.

Las contrapartes de los contratos a plazo son CREDIT AGRICOLE INDOSUEZ, HSBC FRANCE, SOCIETE GENERALE y UBS EUROPE SE.

■ Multi-Asset Sustainable Future

| | Divisa | Importe en EUR |
|------------------------|-----------------------|-------------------|
| Divisa a cobrar | CHF | 6,040,672.12 |
| | CZK | 43,759,395.49 |
| | EUR | 3,205,843.83 |
| Total: | 53,005,911.44 | |
| Divisa pagadera | CHF | 273,737.39 |
| | CZK | 2,948,998.84 |
| | EUR | 49,310,821.66 |
| Total: | 52,533,557.89 | |
| | Total latente: | 472,353.55 |

La fecha de vencimiento máxima para todos los contratos abiertos será el 8 de julio de 2022.

La contraparte de los contratos a plazo es SOCIETE GENERALE.

■ Pioneer Flexible Opportunities

| | Divisa | Importe en USD |
|-----------------------|---------------|----------------------|
| Divisa a cobrar | CZK | 3,231,884.81 |
| | EUR | 47,314,930.34 |
| | USD | 6,016,514.03 |
| | Total: | 56,563,329.18 |
| Divisa pagadera | CZK | 279,052.11 |
| | EUR | 5,712,871.36 |
| | USD | 51,812,680.74 |
| | Total: | 57,804,604.21 |
| Total latente: | | -1,241,275.03 |

La fecha de vencimiento máxima para todos los contratos abiertos será el 8 de julio de 2022.

La contraparte de los contratos a plazo es SOCIETE GENERALE.

■ Pioneer Income Opportunities

| | Divisa | Importe en USD |
|-----------------------|---------------|-----------------------|
| Divisa a cobrar | EUR | 131,658,299.71 |
| | USD | 12,188,768.11 |
| | Total: | 143,847,067.82 |
| Divisa pagadera | EUR | 12,113,083.28 |
| | USD | 134,990,246.40 |
| | Total: | 147,103,329.68 |
| Total latente: | | -3,256,261.86 |

La fecha de vencimiento máxima para todos los contratos abiertos será el 8 de julio de 2022.

La contraparte de los contratos a plazo es SOCIETE GENERALE.

■ Real Assets Target Income

| | Divisa | Importe en USD |
|-----------------------|---------------|-----------------------|
| Divisa a cobrar | BRL | 3,285,807.22 |
| | CAD | 465,160.68 |
| | EUR | 95,142,918.99 |
| | SGD | 71,265.29 |
| | USD | 165,231,268.23 |
| | Total: | 264,196,420.41 |
| Divisa pagadera | AUD | 2,063,225.93 |
| | CAD | 5,814,508.48 |
| | CHF | 4,073,815.74 |
| | CNY | 29,818.70 |
| | DKK | 4,362,235.12 |
| | EUR | 109,875,363.02 |
| | GBP | 17,367,997.40 |
| | HKD | 6,385,129.09 |
| | JPY | 2,503,766.32 |
| | MXN | 1,817,415.71 |
| | NOK | 7,878,603.25 |
| | SEK | 1,582,358.57 |
| | SGD | 5,975.10 |
| | USD | 101,369,379.41 |
| | Total: | 265,129,591.84 |
| Total latente: | | -933,171.43 |

La fecha máxima de vencimiento definitiva para los contratos abiertos será el 12 de agosto de 2022.

Las contrapartes de los contratos a plazo son BOFA SECURITIES EUROPE SA FRANCE, CITIGROUP GLOBAL MARKETS EUROPE AG, CREDIT AGRICOLE INDOSUEZ, HSBC FRANCE, JP MORGAN AG, MORGAN STANLEY EUROPE SE, NOMURA FINANCIAL PRODUCTS EUROPE GMBH, SOCIETE GENERALE, SOCIETE GENERALE PARIS, STANDARD CHARTERED BANK AG, STATE STREET BANK INTERNATIONAL GMBH y UBS EUROPE SE.

■ Absolute Return Credit

| | Divisa | Importe en EUR |
|-----------------|----------------------|----------------|
| Divisa a cobrar | EUR | 24,910,146.43 |
| | GBP | 12,942.89 |
| | USD | 1,054.73 |
| Total: | 24,924,144.05 | |
| Divisa pagadera | EUR | 14,047.56 |
| | GBP | 2,903,212.79 |

| | | |
|--|-----------------------|----------------------|
| | USD | 22,529,430.02 |
| | Total: | 25,446,690.37 |
| | Total latente: | -522,546.32 |

La fecha máxima de vencimiento definitiva para los contratos abiertos será el 4 de agosto de 2022.

Las contrapartes de los contratos a plazo son BOFA SECURITIES EUROPE SA FRANCE, DEUTSCH BANK FRANCE, JP MORGAN AG, MORGAN STANLEY EUROPE SE y SOCIETE GENERALE.

■ Absolute Return European Equity

| | Divisa | Importe en EUR |
|-----------------|-----------------------|---------------------|
| Divisa a cobrar | HUF | 174,599.67 |
| | USD | 1,229,637.21 |
| | Total: | 1,404,236.88 |
| Divisa pagadera | EUR | 1,374,483.09 |
| | Total: | 1,374,483.09 |
| | Total latente: | 29,753.79 |

La fecha de vencimiento máxima para todos los contratos abiertos será el 8 de julio de 2022.

La contraparte de los contratos a plazo es SOCIETE GENERALE.

■ Absolute Return Multi-Strategy

| | Divisa | Importe en EUR |
|-----------------|----------------|-------------------------|
| Divisa a cobrar | AUD | 22,376,676.88 |
| | BRL | 63,767,547.66 |
| | CAD | 88,498,635.84 |
| | CHF | 95,780,911.82 |
| | CLP | 23,037,934.42 |
| | CNH | 15,827,582.59 |
| | COP | 21,895,259.58 |
| | CZK | 38,925,516.79 |
| | DKK | 19,115,901.09 |
| | EUR | 573,896,124.87 |
| | GBP | 13,788,027.08 |
| | HKD | 9,868,232.33 |
| | HUF | 1,747,816.34 |
| | IDR | 31,683,451.57 |
| | INR | 28,182,867.30 |
| | JPY | 29,401,642.79 |
| | KRW | 23,367,221.04 |
| | MXN | 27,384,188.95 |
| | NOK | 10,530,437.54 |
| | NZD | 16,682,708.15 |
| | PHP | 3,793,042.54 |
| | PLN | 15,109,332.55 |
| | RON | 7,352,028.61 |
| | SEK | 4,796,609.27 |
| | SGD | 1,760,197.25 |
| | THB | 5,819,651.11 |
| | TRY | 2,810,377.49 |
| TWD | 36,192,554.18 | |
| USD | 629,684,089.87 | |
| ZAR | 13,096,571.88 | |
| | Total: | 1,876,173,139.38 |
| Divisa pagadera | AUD | 11,502,815.27 |
| | BRL | 66,985,541.33 |
| | CAD | 34,771,628.90 |
| | CHF | 35,776,733.99 |
| | CLP | 31,140,646.02 |
| | CNH | 36,144,758.81 |
| | COP | 21,777,063.59 |
| | CZK | 24,885,288.51 |
| | EUR | 343,625,294.57 |
| | GBP | 141,654,830.59 |
| | HKD | 25,190,160.41 |
| | HUF | 26,228,590.37 |
| | IDR | 27,950,413.79 |
| | ILS | 16,732,804.91 |
| | INR | 29,618,193.71 |
| | JPY | 51,407,130.30 |
| | KRW | 41,465,692.20 |
| MXN | 23,818,610.65 | |
| NOK | 63,436,133.88 | |

| | | |
|--|-----------------------|-------------------------|
| | NZD | 35,058,108.23 |
| | PHP | 19,675,438.05 |
| | PLN | 21,731,396.06 |
| | RON | 5,500,841.32 |
| | SEK | 24,465,806.57 |
| | SGD | 21,543,695.66 |
| | THB | 23,334,027.75 |
| | TRY | 23,777,237.35 |
| | TWD | 63,622,213.67 |
| | USD | 579,772,830.56 |
| | ZAR | 12,075,590.72 |
| | Total: | 1,884,669,517.74 |
| | Total latente: | -8,496,378.36 |

La fecha máxima de vencimiento definitiva para los contratos abiertos será el 21 de febrero de 2023.

Las contrapartes de los contratos a plazo son BBARCLAYS BANK IRELAND PLC, BNP PARIBAS, BOFA SECURITIES EUROPE SA FRANCE, CITIGROUP GLOBAL MARKETS EUROPE AG, CREDIT AGRICOLE INDOSUEZ, DEUTSCH BANK FRANCE, GOLDMAN SACHS BANK EUROPE SE, HSBC FRANCE, JP MORGAN AG, MORGAN STANLEY BANK AG, MORGAN STANLEY EUROPE SE, ROYAL BANK OF CANADA, SOCIETE GENERALE, SOCIETE GENERALE PARIS, STATE STREET BANK INTERNATIONAL GMBH y UBS EUROPE SE.

■ Absolute Return Global Opportunities Bond

| | Divisa | Importe en EUR |
|------------------------|----------------|-----------------------|
| Divisa a cobrar | AUD | 6,321,517.85 |
| | BRL | 17,647,556.92 |
| | CAD | 13,785,358.15 |
| | CHF | 5,453,228.67 |
| | CLP | 12,802,778.01 |
| | CNH | 16,278,861.25 |
| | COP | 9,322,025.93 |
| | CZK | 4,107,974.22 |
| | EUR | 221,690,094.20 |
| | GBP | 2,152,177.39 |
| | HUF | 9,076,110.82 |
| | IDR | 18,828,963.19 |
| | ILS | 8,272,240.74 |
| | INR | 19,473,717.46 |
| | JPY | 13,824,896.05 |
| | KRW | 6,019,134.21 |
| | MXN | 11,651,027.33 |
| | NOK | 21,135,639.22 |
| | NZD | 13,928,850.94 |
| | PHP | 4,501,004.73 |
| | PLN | 3,497,457.49 |
| | SEK | 1,122,983.84 |
| | SGD | 2,043,075.33 |
| THB | 19,147,213.17 | |
| TRY | 9,518,963.39 | |
| TWD | 19,967,921.72 | |
| USD | 189,912,214.24 | |
| ZAR | 12,549,666.44 | |
| | Total: | 694,032,652.90 |
| Divisa pagadera | AUD | 7,779,296.85 |
| | BRL | 10,845,305.37 |
| | CAD | 15,231,068.09 |
| | CHF | 2,234,209.70 |
| | CLP | 13,246,980.68 |
| | CNH | 19,570,954.19 |
| | COP | 12,594,767.60 |
| | CZK | 8,224,466.23 |
| | EUR | 163,593,479.19 |
| | GBP | 16,785,861.44 |
| | HUF | 5,613,693.97 |
| | IDR | 16,499,352.72 |
| | ILS | 15,158,323.65 |
| | INR | 16,944,187.50 |
| | JPY | 3,964,414.71 |
| | KRW | 6,022,943.67 |
| | MXN | 6,097,688.59 |
| | NOK | 10,984,007.10 |
| NZD | 11,845,511.73 | |
| PHP | 2,470,871.18 | |
| PLN | 1,458,115.36 | |
| SEK | 284,688.95 | |
| SGD | 1,179,443.93 | |

| | | |
|--|-----------------------|-----------------------|
| | THB | 17,862,576.58 |
| | TRY | 5,669,807.78 |
| | TWD | 29,044,785.29 |
| | USD | 258,811,019.94 |
| | ZAR | 16,365,097.88 |
| | Total: | 696,382,919.87 |
| | Total latente: | -2,350,266.97 |

La fecha máxima de vencimiento definitiva para los contratos abiertos será el 26 de septiembre de 2022.

Las contrapartes de los contratos a plazo son BANCO BILBAO VIZCAYA ARGENTARIA, BARCLAYS BANK IRELAND PLC, BNP PARIBAS, BOFA SECURITIES EUROPE SA FRANCE, CITIGROUP GLOBAL MARKETS EUROPE AG, CREDIT AGRICOLE INDOSUEZ, GOLDMAN SACHS BANK EUROPE SE, HSBC FRANCE, JP MORGAN AG, MORGAN STANLEY BANK AG, MORGAN STANLEY EUROPE SE, NOMURA FINANCIAL PRODUCTS EUROPE GMBH, ROYAL BANK OF CANADA, SOCIETE GENERALE, SOCIETE GENERALE PARIS, STANDARD CHARTERED BANK AG, STATE STREET BANK INTERNATIONAL GMBH y UBS EUROPE SE.

■ Absolute Return Global Opportunities Bond Dynamic

| | Divisa | Importe en USD |
|------------------------|----------------|-----------------------|
| Divisa a cobrar | AUD | 1,637,810.61 |
| | BRL | 3,524,513.54 |
| | CAD | 3,520,458.63 |
| | CHF | 1,637,526.56 |
| | CLP | 2,924,080.50 |
| | CNH | 2,582,467.31 |
| | COP | 2,164,236.33 |
| | CZK | 84,085.71 |
| | EUR | 42,273,433.73 |
| | GBP | 2,036,180.50 |
| | HUF | 1,025,047.64 |
| | IDR | 5,242,691.01 |
| | ILS | 965,659.85 |
| | INR | 4,578,536.79 |
| | JPY | 3,770,819.96 |
| | KRW | 2,212,374.80 |
| | MXN | 2,663,204.10 |
| | NOK | 5,575,241.39 |
| | NZD | 3,567,008.86 |
| | PHP | 869,244.89 |
| PLN | 558,350.22 | |
| SEK | 328,264.17 | |
| SGD | 539,804.62 | |
| THB | 4,463,222.20 | |
| TRY | 1,763,831.57 | |
| TWD | 4,000,789.08 | |
| USD | 126,281,533.36 | |
| ZAR | 2,643,538.32 | |
| | Total: | 233,433,956.25 |
| Divisa pagadera | AUD | 2,157,594.01 |
| | BRL | 809,042.19 |
| | CAD | 3,738,212.16 |
| | CHF | 645,560.95 |
| | CLP | 3,122,801.73 |
| | CNH | 3,552,903.72 |
| | COP | 3,259,644.35 |
| | CZK | 995,598.48 |
| | EUR | 65,889,868.46 |
| | GBP | 5,482,567.49 |
| | HUF | 252,256.26 |
| | IDR | 4,724,739.17 |
| | ILS | 2,702,941.48 |
| | INR | 4,963,816.91 |
| | JPY | 1,031,743.30 |
| | KRW | 2,211,166.81 |
| | MXN | 1,296,761.94 |
| | NOK | 2,905,634.68 |
| | NZD | 3,099,100.96 |
| | PHP | 417,913.27 |
| PLN | 98,291.43 | |
| SEK | 83,030.23 | |
| SGD | 317,292.08 | |
| THB | 3,424,924.59 | |
| TRY | 877,441.06 | |
| TWD | 6,572,429.22 | |
| USD | 104,683,944.08 | |

| | | |
|--|-----------------------|-----------------------|
| | ZAR | 3,557,276.46 |
| | Total: | 232,874,497.47 |
| | Total latente: | 559,458.78 |

La fecha máxima de vencimiento definitiva para los contratos abiertos será el 29 de septiembre de 2022.

Las contrapartes de las operaciones a plazo son BOFA SECURITIES EUROPE SA FRANCE, CREDIT AGRICOLE INDOSUEZ, HSBC FRANCE, JP MORGAN AG, NOMURA FINANCIAL PRODUCTS EUROPE GMBH, ROYAL BANK OF CANADA, SOCIETE GENERALE, SOCIETE GENERALE PARIS, STANDARD CHARTERED BANK AG, STATE STREET BANK BOSTON y STATE STREET BANK INTERNATIONAL GMBH.

■ Global Macro Bonds & Currencies

| | Divisa | Importe en EUR |
|------------------------|---------------|-----------------------|
| Divisa a cobrar | AUD | 1,801,508.73 |
| | BRL | 3,522,750.67 |
| | CAD | 3,933,874.85 |
| | CHF | 1,845,104.78 |
| | CLP | 3,272,860.74 |
| | CNH | 2,861,818.73 |
| | COP | 2,405,620.70 |
| | CZK | 143,766.55 |
| | EUR | 72,940,851.32 |
| | GBP | 1,287,292.26 |
| | HUF | 1,417,198.61 |
| | IDR | 6,963,675.06 |
| | ILS | 1,091,620.38 |
| | INR | 5,333,892.56 |
| | JPY | 4,224,530.03 |
| | KRW | 2,461,810.17 |
| | MXN | 2,972,488.42 |
| | NOK | 6,092,132.05 |
| | NZD | 3,976,406.63 |
| | PHP | 1,310,420.83 |
| | PLN | 694,273.05 |
| | SEK | 378,722.80 |
| SGD | 639,819.10 | |
| THB | 5,110,040.02 | |
| TRY | 2,070,931.45 | |
| TWD | 2,823,956.81 | |
| USD | 58,054,985.56 | |
| ZAR | 2,932,871.67 | |
| | Total: | 202,565,224.53 |
| Divisa pagadera | AUD | 2,285,500.05 |
| | BRL | 1,642,148.74 |
| | CAD | 4,405,058.21 |
| | CHF | 637,952.64 |
| | CLP | 3,451,731.38 |
| | CNH | 3,790,412.29 |
| | COP | 3,607,959.22 |
| | CZK | 1,277,647.48 |
| | EUR | 61,119,653.97 |
| | GBP | 4,992,094.66 |
| | HUF | 570,767.18 |
| | IDR | 6,249,797.51 |
| | ILS | 3,072,292.90 |
| | INR | 5,569,617.30 |
| | JPY | 1,194,070.57 |
| | KRW | 2,462,702.40 |
| | MXN | 1,510,945.29 |
| | NOK | 3,355,749.38 |
| | NZD | 3,361,601.03 |
| | PHP | 753,229.85 |
| | PLN | 134,980.70 |
| | SEK | 275,074.06 |
| SGD | 391,541.72 | |
| THB | 3,786,355.79 | |
| TRY | 964,227.88 | |
| TWD | 5,653,877.39 | |
| USD | 72,458,221.55 | |

| | | |
|--|-----------------------|-----------------------|
| | ZAR | 4,021,763.39 |
| | Total: | 202,996,974.53 |
| | Total latente: | -431,750.00 |

La fecha máxima de vencimiento definitiva para los contratos abiertos será el 29 de septiembre de 2022.

Las contrapartes de los contratos a plazo son BANCO BILBAO VIZCAYA ARGENTARIA, BARCLAYS BANK IRELAND PLC, BNP PARIBAS, BOFA SECURITIES EUROPE SA FRANCE, CITIGROUP GLOBAL MARKETS EUROPE AG, CREDIT AGRICOLE INDOSUEZ, DEUTSCH BANK FRANCE, GOLDMAN SACHS BANK EUROPE SE, HSBC FRANCE, JP MORGAN AG, MORGAN STANLEY BANK AG, MORGAN STANLEY EUROPE SE, NOMURA FINANCIAL PRODUCTS EUROPE GMBH, ROYAL BANK OF CANADA, SOCIETE GENERALE, SOCIETE GENERALE PARIS, STANDARD CHARTERED BANK AG, STATE STREET BANK BOSTON, STATE STREET BANK INTERNATIONAL GMBH, THE ROYAL BANK OF SCOTLAND N V, UBS EUROPE SE y UNICREDIT BANK AG (HYPOVEREINSBANK).

■ Global Macro Bonds & Currencies Low Vol

| | Divisa | Importe en EUR |
|-----------------|-----------------------|----------------------|
| Divisa a cobrar | BRL | 388,279.83 |
| | CHF | 359,947.49 |
| | CLP | 60,138.81 |
| | CNH | 139,207.19 |
| | EUR | 16,308,909.92 |
| | GBP | 60,093.81 |
| | HUF | 335,098.93 |
| | IDR | 214,209.13 |
| | INR | 210,956.07 |
| | JPY | 816,677.56 |
| | MXN | 71,014.23 |
| | PHP | 67,721.34 |
| | PLN | 63,726.83 |
| | THB | 226,718.04 |
| | TRY | 141,169.43 |
| USD | 3,098,432.07 | |
| | Total: | 22,562,300.68 |
| Divisa pagadera | AUD | 135,336.77 |
| | CNH | 413,107.48 |
| | CZK | 139,711.43 |
| | EUR | 2,380,663.60 |
| | GBP | 1,159,364.34 |
| | HUF | 137,643.86 |
| | ILS | 298,063.53 |
| | JPY | 95,272.51 |
| | MXN | 23,198.95 |
| | NOK | 59,983.09 |
| | NZD | 26,215.88 |
| | TWD | 543,703.37 |
| | USD | 17,375,843.51 |
| | ZAR | 152,441.08 |
| | | Total: |
| | Total latente: | -378,248.72 |

La fecha máxima de vencimiento definitiva para los contratos abiertos será el 29 de septiembre de 2022.

Las contrapartes de los contratos a plazo son BOFA SECURITIES EUROPE SA FRANCE, CREDIT AGRICOLE INDOSUEZ, HSBC FRANCE, JP MORGAN AG, MORGAN STANLEY EUROPE SE, NOMURA FINANCIAL PRODUCTS EUROPE GMBH, ROYAL BANK OF CANADA, SOCIETE GENERALE, SOCIETE GENERALE PARIS, STANDARD CHARTERED BANK AG, STATE STREET BANK INTERNATIONAL GMBH y UBS EUROPE SE.

■ Absolute Return Forex

| | Divisa | Importe en EUR |
|-----------------|--------|----------------|
| Divisa a cobrar | AUD | 3,088,300.52 |
| | BRL | 1,002,079.87 |
| | CAD | 5,244,276.55 |
| | CHF | 7,762,367.02 |
| | CLP | 2,286,278.43 |
| | CNH | 7,036,605.16 |
| | COP | 1,388,283.53 |
| | CZK | 1,608,123.12 |
| | EUR | 82,001,009.18 |
| | GBP | 6,221,503.67 |
| | HUF | 2,245,089.68 |
| | IDR | 701,741.54 |
| | ILS | 778,199.68 |
| | INR | 1,848,562.45 |
| | JPY | 12,566,307.70 |
| | KRW | 426,016.09 |
| | MXN | 3,644,362.36 |
| | MYR | 270,963.87 |

| | | |
|------------------------|-----------------------|-----------------------|
| | NOK | 5,256,737.87 |
| | NZD | 5,126,188.69 |
| | PHP | 450,409.76 |
| | PLN | 1,450,185.19 |
| | SEK | 1,172,700.87 |
| | SGD | 3,322,913.09 |
| | THB | 790,761.44 |
| | TRY | 580,333.89 |
| | TWD | 3,736,482.08 |
| | USD | 27,959,292.39 |
| | ZAR | 2,734,644.62 |
| | Total: | 192,700,720.31 |
| Divisa pagadera | AUD | 2,812,324.73 |
| | BRL | 751,560.91 |
| | CAD | 4,777,624.81 |
| | CHF | 5,674,420.15 |
| | CLP | 986,901.18 |
| | CNH | 8,449,513.21 |
| | COP | 744,966.29 |
| | CZK | 1,217,981.98 |
| | EUR | 81,430,719.06 |
| | GBP | 7,428,661.10 |
| | HUF | 2,349,731.99 |
| | IDR | 977,935.07 |
| | ILS | 1,938,672.89 |
| | INR | 3,315,061.10 |
| | JPY | 14,255,895.30 |
| | KRW | 421,551.80 |
| | MXN | 2,235,529.97 |
| | MYR | 277,867.31 |
| | NOK | 3,232,013.49 |
| | NZD | 4,080,755.07 |
| | PHP | 414,120.68 |
| | PLN | 2,033,227.48 |
| | SEK | 2,048,728.00 |
| | SGD | 2,389,201.97 |
| | THB | 1,801,389.18 |
| | TRY | 565,584.45 |
| | TWD | 4,313,739.12 |
| | USD | 28,585,448.48 |
| | ZAR | 2,728,822.51 |
| | Total: | 192,239,949.28 |
| | Total latente: | 460,771.03 |

La fecha máxima de vencimiento definitiva para los contratos abiertos será el 22 de septiembre de 2022.

Las contrapartes de los contratos a plazo son BANCO BILBAO VIZCAYA ARGENTARIA, BARCLAYS BANK IRELAND PLC, BNP PARIBAS, BOFA SECURITIES EUROPE SA FRANCE, CITIGROUP GLOBAL MARKETS EUROPE AG, CREDIT AGRICOLE INDOSUEZ, DEUTSCH BANK FRANCE, GOLDMAN SACHS BANK EUROPE SE, JP MORGAN AG, MORGAN STANLEY BANK AG, MORGAN STANLEY EUROPE SE, ROYAL BANK OF CANADA, SOCIETE GENERALE PARIS, STANDARD CHARTERED BANK AG, STATE STREET BANK INTERNATIONAL GMBH, THE ROYAL BANK OF SCOTLAND N V y UBS EUROPE SE.

■ Multi-Strategy Growth

| | Divisa | Importe en EUR |
|------------------------|--------|----------------|
| Divisa a cobrar | AUD | 50,131,841.41 |
| | BRL | 96,391,301.56 |
| | CAD | 143,438,224.31 |
| | CHF | 206,123,238.40 |
| | CLP | 34,682,767.33 |
| | CNH | 23,299,342.30 |
| | COP | 31,021,342.06 |
| | CZK | 7,239,480.62 |
| | DKK | 43,984,459.20 |
| | EUR | 621,641,446.54 |
| | GBP | 762,446,510.69 |
| | HKD | 15,727,973.60 |
| | HUF | 2,464,546.78 |
| | IDR | 46,924,311.10 |
| | INR | 35,891,445.55 |
| | JPY | 63,585,651.38 |
| | KRW | 34,541,975.38 |
| | MXN | 44,850,177.90 |
| | NOK | 54,361,698.84 |
| | NZD | 50,979,415.56 |
| | PHP | 5,069,614.21 |
| | PLN | 26,385,285.16 |

| | | |
|------------------------|-----------------------|-------------------------|
| | RON | 10,993,724.82 |
| | SEK | 7,199,588.96 |
| | SGD | 2,482,153.15 |
| | THB | 7,331,950.25 |
| | TRY | 4,074,858.97 |
| | TWD | 57,021,249.35 |
| | USD | 988,595,058.18 |
| | ZAR | 25,530,638.57 |
| | Total: | 3,504,411,272.13 |
| Divisa pagadera | AUD | 25,730,328.71 |
| | BRL | 100,807,376.43 |
| | CAD | 54,229,976.30 |
| | CHF | 55,356,386.08 |
| | CLP | 47,160,115.56 |
| | CNH | 55,581,474.98 |
| | COP | 31,071,637.26 |
| | CZK | 36,047,634.78 |
| | EUR | 1,449,601,546.06 |
| | GBP | 210,632,293.18 |
| | HKD | 37,698,693.26 |
| | HUF | 40,448,264.76 |
| | IDR | 41,330,300.29 |
| | ILS | 25,616,072.21 |
| | INR | 38,168,128.96 |
| | JPY | 76,139,535.26 |
| | KRW | 62,280,420.07 |
| | MXN | 36,908,416.40 |
| | NOK | 80,192,059.48 |
| | NZD | 55,397,014.75 |
| | PHP | 29,712,116.70 |
| | PLN | 33,277,472.88 |
| | RON | 7,649,452.03 |
| | SEK | 37,800,072.42 |
| | SGD | 29,829,203.75 |
| | THB | 34,853,051.39 |
| | TRY | 30,159,807.74 |
| | TWD | 99,619,274.06 |
| | USD | 631,045,177.83 |
| | ZAR | 18,732,646.10 |
| | Total: | 3,513,075,949.68 |
| | Total latente: | -8,664,677.55 |

La fecha máxima de vencimiento definitiva para los contratos abiertos será el 21 de febrero de 2023.

Las contrapartes de los contratos a plazo son BBARCLAYS BANK IRELAND PLC, BNP PARIBAS, BOFA SECURITIES EUROPE SA FRANCE, CITIGROUP GLOBAL MARKETS EUROPE AG, CREDIT AGRICOLE INDOSUEZ, DEUTSCH BANK FRANCE, GOLDMAN SACHS BANK EUROPE SE, HSBC FRANCE, JP MORGAN AG, MORGAN STANLEY BANK AG, MORGAN STANLEY EUROPE SE, ROYAL BANK OF CANADA, SOCIETE GENERALE, SOCIETE GENERALE PARIS, STATE STREET BANK INTERNATIONAL GMBH y UBS EUROPE SE.

■ Volatility Euro

| | Divisa | Importe en EUR |
|------------------------|-----------------------|-------------------|
| Divisa a cobrar | CHF | 282,223.02 |
| | EUR | 1,762.28 |
| | GBP | 983.70 |
| | Total: | 284,969.00 |
| Divisa pagadera | CHF | 1,834.44 |
| | EUR | 272,026.99 |
| | Total: | 273,861.43 |
| | Total latente: | 11,107.57 |

La fecha de vencimiento máxima para todos los contratos abiertos será el 8 de julio de 2022.

La contraparte de los contratos a plazo es SOCIETE GENERALE.

■ Volatility World

| | Divisa | Importe en USD |
|------------------------|--------|----------------|
| Divisa a cobrar | AUD | 11,663,826.73 |
| | CHF | 1,117,135.46 |
| | EUR | 610,094,533.37 |
| | GBP | 64,440.29 |
| | SGD | 11,354,181.10 |
| | USD | 459,096,840.85 |

| | | |
|------------------------|-----------------------|-------------------------|
| | Total: | 1,093,390,957.80 |
| Divisa pagadera | EUR | 416,127,344.99 |
| | HKD | 6,375,067.32 |
| | JPY | 22,101,532.20 |
| | USD | 648,875,871.74 |
| | Total: | 1,093,479,816.25 |
| | Total latente: | -88,858.45 |

La fecha máxima de vencimiento definitiva para los contratos abiertos será el 20 de julio de 2022.

Las contrapartes de los contratos a plazo son BOFA SECURITIES EUROPE SA FRANCE, MORGAN STANLEY EUROPE SE, ROYAL BANK OF CANADA, SOCIETE GENERALE y THE ROYAL BANK OF SCOTLAND N V.

■ Protect 90

| | Divisa | Importe en EUR |
|------------------------|-----------------------|----------------------|
| Divisa a cobrar | CHF | 15,284,613.51 |
| | Total: | 15,284,613.51 |
| Divisa pagadera | EUR | 15,127,744.91 |
| | Total: | 15,127,744.91 |
| | Total latente: | 156,868.60 |

La fecha de vencimiento máxima para todos los contratos abiertos será el 29 de julio de 2022.

La contraparte de los contratos a plazo es BOFA SECURITIES EUROPE SA FRANCE.

■ Cash USD

| | Divisa | Importe en USD |
|------------------------|-----------------------|-----------------------|
| Divisa a cobrar | USD | 148,563,261.00 |
| | Total: | 148,563,261.00 |
| Divisa pagadera | EUR | 147,098,343.75 |
| | Total: | 147,098,343.75 |
| | Total latente: | 1,464,917.25 |

La fecha de vencimiento máxima para todos los contratos abiertos será el 30 de septiembre de 2022.

Las contrapartes de los contratos a plazo son BOFA SECURITIES EUROPE SA FRANCE, JP MORGAN AG, NATIXIS, STANDARD CHARTERED BANK AG y UBS EUROPE SE.

13 OPCIONES Y OPCIONES SOBRE SWAPS

A 30 de junio de 2022, algunos Subfondos presentaban las siguientes posiciones abiertas:
Las posiciones largas y cortas se incluyen en la Cartera de cada Subfondo.

Si desea saber más sobre la información colateral, consulte la nota 18.

CONTRATOS DE OPCIONES PREMIUM INICIALES

■ Amundi Funds European Convertible Bond

| Contrato | Ejercicio | Fecha de vencimiento | Divisa | Número de opciones vendidas | Total compromiso en EUR |
|-----------------------|-----------|----------------------|--------|-----------------------------|-------------------------|
| EURO STOXX BANKS /PUT | 85 | 16/12/2022 | EUR | -144 | 328,073.76 |
| EURO STOXX BANKS /PUT | 60 | 16/12/2022 | EUR | -144 | 75,267.36 |
| Total: | | | | | 403,341.12 |

A 30 de junio de 2022, la minusvalía neta latente sobre las posiciones a corto plazo ascendió a 37,080.00 EUR.

El intermediario de estas opciones cortas es CACEIS.

El intermediario de la opción larga es CACEIS.

■ Amundi Funds Euro Aggregate Bond

| Contrato | Ejercicio | Fecha de vencimiento | Divisa | Número de opciones vendidas | Total compromiso en EUR |
|-----------------------------------|-----------|----------------------|--------|-----------------------------|-------------------------|
| ITRAXX XOVER MAIN S37 V1 5Y /PUT | 6.00 | 20/07/2022 | EUR | -50,000,000 | 50,000,000.00 |
| ITRAXX XOVER MAIN S37 V1 5Y /PUT | 6.25 | 20/07/2022 | EUR | -50,000,000 | 50,000,000.00 |
| ITRAXX XOVER MAIN S37 V1 5Y /CALL | 4.50 | 20/07/2022 | EUR | -50,000,000 | -50,000,000.00 |
| Total: | | | | | 50,000,000.00 |

A 30 de junio de 2022, la minusvalía neta latente sobre las posiciones a corto plazo ascendió a 59,362.00 EUR.

La contraparte de estas opciones cortas es BOFA SECURITIES EUROPE SA FIC.

La contraparte de las opciones largas es BOFA SECURITIES EUROPE SA FIC.

■ Amundi Funds Euro Corporate Bond

| Contrato | Ejercicio | Fecha de vencimiento | Divisa | Número de opciones vendidas | Total compromiso en EUR |
|-----------------------------------|-----------|----------------------|--------|-----------------------------|-------------------------|
| ITRAXX XOVER MAIN S37 V1 5Y /PUT | 6.25 | 20/07/2022 | EUR | -115,000,000 | 115,000,000.00 |
| ITRAXX XOVER MAIN S37 V1 5Y /CALL | 4.50 | 20/07/2022 | EUR | -115,000,000 | -115,000,000.00 |
| ITRAXX XOVER MAIN S37 V1 5Y /PUT | 6.00 | 20/07/2022 | EUR | -115,000,000 | 115,000,000.00 |
| Total: | | | | | 115,000,000.00 |

A 30 de junio de 2022, la minusvalía neta latente sobre las posiciones a corto plazo ascendió a 136,532.60 EUR.

La contraparte de estas opciones cortas es BOFA SECURITIES EUROPE SA FIC.

La contraparte de las opciones largas es BOFA SECURITIES EUROPE SA FIC.

■ Amundi Funds Euro Corporate Short Term Green Bond

| Contrato | Ejercicio | Fecha de vencimiento | Divisa | Número de opciones vendidas | Total compromiso en EUR |
|-----------------------------------|-----------|----------------------|--------|-----------------------------|-------------------------|
| ITRAXX XOVER MAIN S37 V1 5Y /CALL | 4.50 | 20/07/2022 | EUR | -15,000,000 | -15,000,000.00 |
| ITRAXX XOVER MAIN S37 V1 5Y /PUT | 6.25 | 20/07/2022 | EUR | -15,000,000 | 15,000,000.00 |
| ITRAXX XOVER MAIN S37 V1 5Y /PUT | 6.00 | 20/07/2022 | EUR | -15,000,000 | 15,000,000.00 |
| Total: | | | | | 15,000,000.00 |

A 30 de junio de 2022, la minusvalía neta latente sobre las posiciones a corto plazo ascendió a 17,808.60 EUR.

La contraparte de estas opciones cortas es BOFA SECURITIES EUROPE SA FIC.

La contraparte de las opciones largas es BOFA SECURITIES EUROPE SA FIC.

■ Amundi Funds Pioneer Global High Yield Bond

| Contrato | Ejercicio | Fecha de vencimiento | Divisa | Número de opciones vendidas | Total compromiso en EUR |
|------------------------|-----------|----------------------|--------|-----------------------------|-------------------------|
| EUR(C)/USD(P)OTC /CALL | 1.2023 | 19/10/2022 | EUR | -8,550,000 | -8,550,000.00 |
| | | | | Total: | -8,550,000.00 |

A 30 de junio de 2022, la plusvalía latente sobre la posición a corto plazo ascendió a 112,401.63 EUR.

La contraparte de esta opción corta es BANK OF AMERICA SAN FRANCISCO GF.

Los intermediarios/contrapartes de las opciones largas son BANK OF AMERICA SAN FRANCISCO GF y NEWEDGE.

■ Amundi Funds European Subordinated Bond ESG

| Contrato | Ejercicio | Fecha de vencimiento | Divisa | Número de opciones vendidas | Total compromiso en EUR |
|-----------------------------------|-----------|----------------------|--------|-----------------------------|-------------------------|
| ITRAXX XOVER MAIN S37 V1 5Y /PUT | 6.00 | 20/07/2022 | EUR | -250,000,000 | 250,000,000.00 |
| ITRAXX XOVER MAIN S37 V1 5Y /CALL | 4.50 | 20/07/2022 | EUR | -250,000,000 | -250,000,000.00 |
| ITRAXX XOVER MAIN S37 V1 5Y /PUT | 6.25 | 20/07/2022 | EUR | -250,000,000 | 250,000,000.00 |
| ITRAXX XOVER MAIN S37 V1 5Y /PUT | 6.50 | 17/08/2022 | EUR | -300,000,000 | 300,000,000.00 |
| ITRAXX XOVER MAIN S37 V1 5Y /CALL | 4.625 | 17/08/2022 | EUR | -300,000,000 | -300,000,000.00 |
| ITRAXX XOVER MAIN S37 V1 5Y /PUT | 7.25 | 17/08/2022 | EUR | -300,000,000 | 300,000,000.00 |
| | | | | Total: | 550,000,000.00 |

A 30 de junio de 2022, la minusvalía neta latente sobre las posiciones a corto plazo ascendió a 500,546.00 EUR.

Las contrapartes de estas opciones cortas son BOFA SECURITIES EUROPE SA FIC y JP MORGAN AG FRANKFURT.

Las contrapartes de las opciones largas son BOFA SECURITIES EUROPE SA FIC y JP MORGAN AG FRANKFURT.

■ Amundi Funds Global Aggregate Bond

| Contrato | Ejercicio | Fecha de vencimiento | Divisa | Número de opciones vendidas | Total compromiso en USD |
|----------------------------|-----------|----------------------|--------|-----------------------------|-------------------------|
| 10YR US TREASURY NOTE /PUT | 116.50 | 22/07/2022 | USD | -1,000 | -118,250,000.00 |
| 10YR US TREASURY NOTE /PUT | 116.00 | 22/07/2022 | USD | -500 | -59,125,000.00 |
| | | | | Total: | -177,375,000.00 |

A 30 de junio de 2022, la plusvalía neta latente sobre las posiciones a corto plazo ascendió a 687,500.00 USD.

El intermediario de estas opciones cortas es CACEIS.

La contraparte de la opción larga es BOFA SECURITIES EUROPE SA FIC.

■ Amundi Funds Global Bond

| Contrato | Ejercicio | Fecha de vencimiento | Divisa | Número de opciones vendidas | Total compromiso en USD |
|----------------------------|-----------|----------------------|--------|-----------------------------|-------------------------|
| 10YR US TREASURY NOTE /PUT | 116.50 | 22/07/2022 | USD | -50 | -5,912,500.00 |
| 10YR US TREASURY NOTE /PUT | 116.00 | 22/07/2022 | USD | -25 | -2,956,250.00 |
| | | | | Total: | -8,868,750.00 |

A 30 de junio de 2022, la plusvalía neta latente sobre las posiciones a corto plazo ascendió a 34,375.01 USD.

El intermediario de estas opciones cortas es CACEIS.

La contraparte de la opción larga es BOFA SECURITIES EUROPE SA FIC.

■ Amundi Funds Pioneer Strategic Income

| Contrato | Ejercicio | Fecha de vencimiento | Divisa | Número de opciones vendidas | Total compromiso en EUR |
|------------------------|-----------|----------------------|--------|-----------------------------|-------------------------|
| EUR(C)/USD(P)OTC /CALL | 1.2023 | 19/10/2022 | EUR | -27,825,000 | -27,825,000.00 |
| | | | | Total: | -27,825,000.00 |

A 30 de junio de 2022, la plusvalía latente sobre la posición a corto plazo ascendió a 365,798.30 EUR.

La contraparte de esta opción corta es BANK OF AMERICA SAN FRANCISCO GF.

Las contrapartes de las opciones largas son BANK OF AMERICA SAN FRANCISCO GF y GOLDMAN SACHS.

■ Amundi Funds Emerging Markets Blended Bond

| Contrato | Ejercicio | Fecha de vencimiento | Divisa | Número de opciones vendidas | Total compromiso en EUR |
|------------------------|-----------|----------------------|--------|-----------------------------|-------------------------|
| USD(C)/CNH(P)OTC /CALL | 7.10 | 10/11/2022 | USD | -200,000,000 | -191,305,179.59 |
| Total: | | | | | -191,305,179.59 |

A 30 de junio de 2022, la plusvalía latente sobre la posición a corto plazo ascendió a 392,165.36 EUR.
La contraparte de esta opción corta es BOFA SECURITIES EUROPE SA FIC.
Las contrapartes de la opción larga son BOFA SECURITIES EUROPE SA FIC y HSBC FRANCE.

■ Amundi Funds Emerging Markets Bond

El intermediario de la opción larga es CACEIS.

■ Amundi Funds Emerging Markets Local Currency Bond

| Contrato | Ejercicio | Fecha de vencimiento | Divisa | Número de opciones vendidas | Total compromiso en EUR |
|------------------------|-----------|----------------------|--------|-----------------------------|-------------------------|
| EUR(C)/PLN(P)OTC /CALL | 5.33 | 12/12/2022 | EUR | -20,000,000 | -20,000,000.00 |
| USD(C)/PLN(P)OTC /CALL | 4.96 | 12/09/2022 | USD | -25,000,000 | -23,913,147.45 |
| Total: | | | | | -43,913,147.45 |

A 30 de junio de 2022, la plusvalía neta latente sobre las posiciones a corto plazo ascendió a 553,321.88 EUR.
Las contrapartes de estas opciones cortas son GOLDMAN SACHS BANK EUROPE SE y UNICREDIT BANK AG (HYPOVEREINSBANK).

■ Amundi Funds Euro Multi-Asset Target Income

| Contrato | Ejercicio | Fecha de vencimiento | Divisa | Número de opciones vendidas | Total compromiso en EUR |
|-----------------------------|-----------|----------------------|--------|-----------------------------|-------------------------|
| ALPHABET INC /PUT | 2,070.00 | 19/08/2022 | USD | -9 | 622,854.17 |
| DJ EURO STOXX 50 EUR /PUT | 3,100 | 16/09/2022 | EUR | -240 | 1,790,999.42 |
| EDWARDS LIFESCIENC /PUT | 85.00 | 19/08/2022 | USD | -259 | 530,046.37 |
| EUR(C)/USD(P)OTC /CALL | 1.09 | 22/08/2022 | EUR | -17,700,000 | -17,700,000.00 |
| INTUIT /PUT | 360.00 | 15/07/2022 | USD | -14 | 126,974.54 |
| LIVE NATION ENT INC /PUT | 85.00 | 15/07/2022 | USD | -121 | 532,368.29 |
| MICROSOFT CORP /PUT | 280.00 | 15/07/2022 | USD | -64 | 1,430,750.32 |
| NIKKEI 225 /PUT | 23,750 | 09/09/2022 | JPY | -15 | 493,372.48 |
| PROLOGIS REIT /PUT | 110.00 | 15/07/2022 | USD | -136 | 250,998.67 |
| S&P 500 INDEX /PUT | 3,970 | 15/07/2022 | USD | -37 | -13,397,011.81 |
| S&P 500 INDEX /PUT | 3,470 | 16/09/2022 | USD | -57 | -20,638,639.82 |
| TAKE TWO INTERACTI /PUT | 120.00 | 15/07/2022 | USD | -118 | 522,772.79 |
| THERMO FISCHER SCIEN /PUT | 530.00 | 15/07/2022 | USD | -22 | 514,464.78 |
| THERMO FISCHER SCIEN /PUT | 540.00 | 15/07/2022 | USD | -36 | 1,086,923.76 |
| UNITED RENTALS INC /PUT | 280.00 | 15/07/2022 | USD | -61 | -1,417,333.21 |
| 10YR US TREASURY NOTE /CALL | 120.50 | 26/08/2022 | USD | -208 | -7,293,280.41 |
| Total: | | | | | -52,543,739.66 |

A 30 de junio de 2022, la minusvalía neta latente sobre las posiciones a corto plazo ascendió a 51,583.18 EUR.
Los intermediarios/contrapartes de estas opciones cortas son BOFA SECURITIES EUROPE SA FIC y CACEIS.
Los intermediarios/contrapartes de la opción larga son BOFA SECURITIES EUROPE SA FIC y CACEIS.

■ Amundi Funds Global Multi-Asset

| Contrato | Ejercicio | Fecha de vencimiento | Divisa | Número de opciones vendidas | Total compromiso en EUR |
|----------------------------------|-----------|----------------------|--------|-----------------------------|-------------------------|
| AUD(P)/USD(C)OTC /PUT | 0.66 | 14/07/2022 | AUD | -2,400,000 | 1,578,583.88 |
| DJ EURO STOXX 50 EUR /PUT | 3,300 | 16/09/2022 | EUR | -480 | 5,770,998.14 |
| EUR(C)/CHF(P)OTC /CALL | 1.073 | 07/07/2022 | EUR | -1,700,000 | -1,700,000.00 |
| EUR(C)/CHF(P)OTC /CALL | 1.05 | 07/07/2022 | EUR | -850,000 | -850,000.00 |
| EUR(C)/GBP(P)OTC /CALL | 0.873 | 21/07/2022 | EUR | -2,130,000 | -2,130,000.00 |
| EUR(C)/JPY(P)OTC /CALL | 139.00 | 14/07/2022 | EUR | -1,700,000 | -1,700,000.00 |
| EUR(C)/JPY(P)OTC /CALL | 143.00 | 21/07/2022 | EUR | -1,630,000 | -1,630,000.00 |
| EUR(C)/NOK(P)OTC /CALL | 10.80 | 07/07/2022 | EUR | -750,000 | -750,000.00 |
| EUR(C)/USD(P)OTC /CALL | 1.14 | 10/11/2022 | EUR | -3,700,000 | -3,700,000.00 |
| EUR(P)/JPY(C)OTC /PUT | 134.00 | 07/07/2022 | EUR | -2,230,000 | 2,230,000.00 |
| EUR(P)/NOK(C)OTC /PUT | 9.80 | 07/07/2022 | EUR | -1,100,000 | 1,100,000.00 |
| EUR(P)/USD(C)OTC /PUT | 1.12 | 07/07/2022 | EUR | -3,930,000 | 3,930,000.00 |
| EUR(P)/USD(C)OTC /PUT | 1.12 | 07/07/2022 | EUR | -1,900,000 | 1,900,000.00 |
| EUR(P)/USD(C)OTC /PUT | 1.045 | 21/07/2022 | EUR | -1,630,000 | 1,630,000.00 |
| ITRAXX XOVER MAIN S37 V1 5Y /PUT | 6.25 | 17/08/2022 | EUR | -11,000,000 | 11,000,000.00 |
| USD(C)/CAD(P)OTC /CALL | 1.31 | 21/07/2022 | USD | -2,230,000 | -2,133,052.75 |
| USD(C)/CNH(P)OTC /CALL | 6.90 | 08/09/2022 | USD | -800,000 | -765,220.72 |
| USD(C)/CNH(P)OTC /CALL | 6.63 | 08/09/2022 | USD | -800,000 | -765,220.72 |
| USD(P)/CHF(C)OTC /PUT | 0.96 | 21/07/2022 | USD | -2,260,000 | 2,161,748.53 |
| USD(P)/JPY(C)OTC /PUT | 129.30 | 21/07/2022 | USD | -3,060,000 | 2,926,969.25 |
| USD(P)/JPY(C)OTC /PUT | 127.70 | 21/07/2022 | USD | -2,330,000 | 2,228,705.34 |
| USD(P)/JPY(C)OTC /PUT | 131.00 | 21/07/2022 | USD | -800,000 | 765,220.72 |
| USD(P)/JPY(C)OTC /PUT | 123.00 | 10/11/2022 | USD | -1,800,000 | 1,721,746.62 |
| | | | | Total: | 22,820,478.29 |

A 30 de junio de 2022, la minusvalía neta latente sobre las posiciones a corto plazo ascendió a 528,621.70 EUR.

Los intermediarios/contrapartes de estas opciones cortas son BOFA SECURITIES EUROPE SA FIC, CACEIS, CREDIT AGRICOLE CACIB LDN, CITIGROUP GLOBAL MARKETS EUR FRANKFURT, HSBC FRANCE, SOCIETE GENERALE PARIS, STANDARD CHARTERED BANK AG y UBS EUROPE SE.

Los intermediarios/contrapartes de las opciones largas son BOFA SECURITIES EUROPE SA FIC, CACEIS, CITIGROUP GLOBAL MARKETS EUR FRANKFURT, CREDIT AGRICOLE CACIB LDN, DEUTSCHE BANK AG, HSBC FRANCE, MORGAN STANLEY EUROPE SE (FXO), SOCIETE GENERALE PARIS, STANDARD CHARTERED BANK AG, y UBS EUROPE SE.

■ Amundi Funds Global Multi-Asset Conservative

| Contrato | Ejercicio | Fecha de vencimiento | Divisa | Número de opciones vendidas | Total compromiso en EUR |
|----------------------------------|-----------|----------------------|--------|-----------------------------|-------------------------|
| AUD(P)/USD(C)OTC /PUT | 0.66 | 14/07/2022 | AUD | -6,700,000 | 4,406,879.99 |
| DJ EURO STOXX 50 EUR /PUT | 3,300 | 16/09/2022 | EUR | -1,800 | 21,641,243.04 |
| EUR(C)/CHF(P)OTC /CALL | 1.073 | 07/07/2022 | EUR | -10,600,000 | -10,600,000.00 |
| EUR(C)/CHF(P)OTC /CALL | 1.05 | 07/07/2022 | EUR | -5,300,000 | -5,300,000.00 |
| EUR(C)/GBP(P)OTC /CALL | 0.873 | 21/07/2022 | EUR | -13,800,000 | -13,800,000.00 |
| EUR(C)/JPY(P)OTC /CALL | 139.00 | 14/07/2022 | EUR | -10,600,000 | -10,600,000.00 |
| EUR(C)/JPY(P)OTC /CALL | 143.00 | 21/07/2022 | EUR | -9,400,000 | -9,400,000.00 |
| EUR(C)/NOK(P)OTC /CALL | 10.80 | 07/07/2022 | EUR | -4,200,000 | -4,200,000.00 |
| EUR(C)/USD(P)OTC /CALL | 1.14 | 10/11/2022 | EUR | -23,500,000 | -23,500,000.00 |
| EUR(P)/JPY(C)OTC /PUT | 134.00 | 07/07/2022 | EUR | -14,100,000 | 14,100,000.00 |
| EUR(P)/NOK(C)OTC /PUT | 9.80 | 07/07/2022 | EUR | -7,000,000 | 7,000,000.00 |
| EUR(P)/USD(C)OTC /PUT | 1.12 | 07/07/2022 | EUR | -16,500,000 | 16,500,000.00 |
| EUR(P)/USD(C)OTC /PUT | 1.12 | 07/07/2022 | EUR | -7,630,000 | 7,630,000.00 |
| EUR(P)/USD(C)OTC /PUT | 1.045 | 21/07/2022 | EUR | -10,600,000 | 10,600,000.00 |
| ITRAXX XOVER MAIN S37 V1 5Y /PUT | 6.25 | 17/08/2022 | EUR | -70,000,000 | 70,000,000.00 |
| USD(C)/CAD(P)OTC /CALL | 1.31 | 21/07/2022 | USD | -15,000,000 | -14,347,888.47 |
| USD(C)/CNH(P)OTC /CALL | 6.90 | 08/09/2022 | USD | -4,800,000 | -4,591,324.31 |
| USD(C)/CNH(P)OTC /CALL | 6.63 | 08/09/2022 | USD | -4,800,000 | -4,591,324.31 |
| USD(P)/CHF(C)OTC /PUT | 0.96 | 21/07/2022 | USD | -14,600,000 | 13,965,278.11 |
| USD(P)/JPY(C)OTC /PUT | 129.30 | 21/07/2022 | USD | -20,000,000 | 19,130,517.96 |
| USD(P)/JPY(C)OTC /PUT | 127.70 | 21/07/2022 | USD | -14,800,000 | 14,156,583.29 |
| USD(P)/JPY(C)OTC /PUT | 131.00 | 21/07/2022 | USD | -5,000,000 | 4,782,629.49 |
| USD(P)/JPY(C)OTC /PUT | 123.00 | 10/11/2022 | USD | -11,330,000 | 10,837,438.42 |
| | | | | Total: | 113,820,033.19 |

A 30 de junio de 2022, la minusvalía neta latente sobre las posiciones a corto plazo ascendió a 2,422,113.23 EUR.

Los intermediarios/contrapartes de estas opciones cortas son BOFA SECURITIES EUROPE SA FIC, CACEIS, CITIGROUP GLOBAL MARKETS EUR FRANKFURT, CREDIT AGRICOLE CACIB LDN, HSBC FRANCE, SOCIETE GENERALE PARIS, STANDARD CHARTERED BANK AG y UBS EUROPE SE.

Los intermediarios/contrapartes de las opciones largas son BOFA SECURITIES EUROPE SA FIC, CACEIS, CITIGROUP GLOBAL MARKETS EUR FRANKFURT, CREDIT AGRICOLE CACIB LDN, DEUTSCHE BANK AG, HSBC FRANCE, SOCIETE GENERALE PARIS, STANDARD CHARTERED BANK AG y UBS EUROPE SE.

■ Amundi Funds Global Multi-Asset Target Income

| Contrato | Ejercicio | Fecha de vencimiento | Divisa | Número de opciones vendidas | Total compromiso en USD |
|-----------------------------|-----------|----------------------|--------|-----------------------------|-------------------------|
| ALPHABET INC /PUT | 2,070.00 | 19/08/2022 | USD | -6 | 434,108.59 |
| DJ EURO STOXX 50 EUR /PUT | 3,100 | 16/09/2022 | EUR | -179 | 1,396,498.59 |
| EDWARDS LIFESCIENC /PUT | 85.00 | 19/08/2022 | USD | -190 | 406,509.75 |
| EUR(C)/USD(P)OTC /CALL | 1.09 | 22/08/2022 | EUR | -12,530,000 | -13,099,488.50 |
| INTUIT /PUT | 360.00 | 15/07/2022 | USD | -10 | 94,818.24 |
| LIVE NATION ENT INC /PUT | 85.00 | 15/07/2022 | USD | -85 | 390,975.01 |
| MICROSOFT CORP /PUT | 280.00 | 15/07/2022 | USD | -45 | 1,051,718.85 |
| NIKKEI 225 /PUT | 23,750 | 09/09/2022 | JPY | -11 | 378,250.59 |
| PROLOGIS REIT /PUT | 110.00 | 15/07/2022 | USD | -100 | 192,946.00 |
| S&P 500 INDEX /PUT | 3,970 | 15/07/2022 | USD | -26 | -9,841,988.00 |
| S&P 500 INDEX /PUT | 3,470 | 16/09/2022 | USD | -42 | -15,898,596.00 |
| TAKE TWO INTERACTI /PUT | 120.00 | 15/07/2022 | USD | -85 | 393,688.89 |
| THERMO FISCHER SCIEN /PUT | 530.00 | 15/07/2022 | USD | -15 | 366,714.00 |
| THERMO FISCHER SCIEN /PUT | 540.00 | 15/07/2022 | USD | -25 | 789,114.20 |
| UNITED RENTALS INC /PUT | 280.00 | 15/07/2022 | USD | -44 | -1,068,804.00 |
| 10YR US TREASURY NOTE /CALL | 120.50 | 26/08/2022 | USD | -161 | -5,901,857.50 |
| Total: | | | | | -39,915,391.28 |

A 30 de junio de 2022, la minusvalía neta latente sobre las posiciones a corto plazo ascendió a 70,345.05 USD.

Los intermediarios/contrapartes de estas opciones cortas son BOFA SECURITIES EUROPE SA FIC y CACEIS.

Los intermediarios/contrapartes de la opción larga son BOFA SECURITIES EUROPE SA FIC y CACEIS.

■ Amundi Funds Sustainable Global Perspectives

El intermediario de la opción larga es CACEIS.

■ Amundi Funds Multi-Asset Real Return

| Contrato | Ejercicio | Fecha de vencimiento | Divisa | Número de opciones vendidas | Total compromiso en EUR |
|---------------------------|-----------|----------------------|--------|-----------------------------|-------------------------|
| DJ EURO STOXX 50 EUR /PUT | 3,300 | 16/12/2022 | EUR | -575 | 7,489,272.77 |
| S&P 500 INDEX /PUT | 3,800 | 15/07/2022 | USD | -18 | 3,330,424.72 |
| Total: | | | | | 10,819,697.49 |

A 30 de junio de 2022, la minusvalía neta latente sobre las posiciones a corto plazo ascendió a 149,561.59 EUR.

El intermediario de estas opciones cortas es CACEIS.

El intermediario de la opción larga es CACEIS.

■ Amundi Funds Pioneer Flexible Opportunities

El intermediario de la opción larga es CITIBANK NA.

■ Amundi Funds Pioneer Income Opportunities

El intermediario de la opción larga es CITIBANK NA.

■ Amundi Funds Real Assets Target Income

| Contrato | Ejercicio | Fecha de vencimiento | Divisa | Número de opciones vendidas | Total compromiso en USD |
|---------------------------|-----------|----------------------|--------|-----------------------------|-------------------------|
| BHP GROUP PLC /CALL | 2,584.00 | 19/08/2022 | GBP | -60 | -540,023.87 |
| COMMERZBANK /CALL | 7.70 | 15/07/2022 | EUR | -1,800 | -1,258,178.17 |
| CONOCOPHILLIPS /PUT | 110.00 | 15/07/2022 | USD | -300 | 2,529,947.70 |
| DJ EURO STOXX 50 EUR /PUT | 3,100 | 16/09/2022 | EUR | -283 | 2,207,872.08 |
| EOG RESOURCES /PUT | 120.20 | 15/07/2022 | USD | -200 | 1,702,984.80 |

| Contrato | Ejercicio | Fecha de vencimiento | Divisa | Número de opciones vendidas | Total compromiso en USD |
|----------------------------|-----------|----------------------|--------|-----------------------------|-------------------------|
| EXXON MOBIL /PUT | 100.00 | 19/08/2022 | USD | -400 | 2,904,908.80 |
| LINDE PLC /PUT | 300.00 | 15/07/2022 | EUR | -75 | 990,231.55 |
| LIVENT CORPORAION /CALL | 30.00 | 19/08/2022 | USD | -500 | -207,613.50 |
| MOSAIC CO THE -WI /CALL | 60.00 | 19/08/2022 | USD | -300 | -246,540.60 |
| NVIDIA CORP /PUT | 180.00 | 15/07/2022 | USD | -100 | 1,374,921.30 |
| RWE AG /PUT | 40.50 | 15/07/2022 | EUR | -750 | 2,470,019.90 |
| SCHLUMBERGER LTD /PUT | 47.50 | 19/08/2022 | USD | -500 | 1,600,260.00 |
| SHELL PLC /PUT | 28.00 | 15/07/2022 | EUR | -900 | 2,162,220.86 |
| SIBANYE STILL ADR /PUT | 17.50 | 15/07/2022 | USD | -776 | 759,745.90 |
| SOC QUIM&MIN SP AD /PUT | 90.00 | 15/07/2022 | USD | -300 | 1,686,470.70 |
| S&P 500 INDEX /PUT | 3,970 | 15/07/2022 | USD | -38 | -14,384,444.00 |
| S&P 500 INDEX /PUT | 3,650 | 19/08/2022 | USD | -32 | 3,864,115.90 |
| S&P 500 INDEX /PUT | 3,470 | 16/09/2022 | USD | -68 | -25,740,584.00 |
| TENCENT HOLDINGS LTD /CALL | 430.00 | 30/08/2022 | HKD | -600 | -433,574.50 |
| UPM KYMMENE OYJ /CALL | 33.50 | 19/08/2022 | EUR | -1,000 | -445,829.02 |
| Total: | | | | | -19,003,088.16 |

A 30 de junio de 2022, la minusvalía neta latente sobre las posiciones a corto plazo ascendió a 2,962,929.04 USD.

El intermediario de estas opciones cortas es CACEIS.

The broker of the long options is CACEIS.

■ Amundi Funds Absolute Return Multi-Strategy

| Contrato | Ejercicio | Fecha de vencimiento | Divisa | Número de opciones vendidas | Total compromiso en EUR |
|-------------------------------|-----------|----------------------|--------|-----------------------------|-------------------------|
| AUD BANK BILL 3 MONTHS /CALL | 0.15 | 21/11/2022 | AUD | -72,000,000 | -47,357,516.36 |
| AUD(C)/CAD(P)OTC /CALL | 0.915 | 20/07/2022 | AUD | -22,000,000 | -14,470,352.22 |
| AUD(C)/NZD(P)OTC /CALL | 1.125 | 12/09/2022 | AUD | -14,400,000 | -9,471,503.27 |
| AUD(C)/USD(P)OTC /CALL | 0.875 | 11/01/2023 | AUD | -28,200,000 | -18,548,360.57 |
| AUD(P)/CAD(C)OTC /PUT | 0.89 | 20/07/2022 | AUD | -22,000,000 | -14,470,352.22 |
| CBOE S&P VOL INDEX /PUT | 24 | 20/07/2022 | USD | -416 | 107,386.85 |
| CBOE S&P VOL INDEX /CALL | 55 | 20/07/2022 | USD | -832 | -118,810.98 |
| CBOE S&P VOL INDEX /CALL | 38 | 20/07/2022 | USD | -553 | -314,358.64 |
| CBOE S&P VOL INDEX /PUT | 21 | 20/07/2022 | USD | -1,208 | 76,300.03 |
| CDX NA HY SERIE 38 V2 5Y /PUT | 94.00 | 17/08/2022 | USD | -150,000,000 | 143,478,884.69 |
| CDX NA HY SERIE 38 V2 5Y /PUT | 92.00 | 17/08/2022 | USD | -50,000,000 | 47,826,294.90 |
| CDX NA IG SERIE 38 V1 5Y /PUT | 0.95 | 20/07/2022 | USD | -90,000,000 | 86,087,330.81 |
| CDX NA IG SERIE 38 V1 5Y /PUT | 1.30 | 21/09/2022 | USD | -130,000,000 | 124,348,366.73 |
| DAX INDEX /CALL | 14,000 | 16/09/2022 | EUR | -141 | -1,604,235.30 |
| DAX INDEX /PUT | 11,200 | 16/09/2022 | EUR | -282 | 3,388,721.75 |
| DJ EURO STOXX OIL & /CALL | 325 | 19/08/2022 | EUR | -295 | -1,612,398.46 |
| DJ EURO STOXX OIL & /CALL | 350 | 16/09/2022 | EUR | -237 | -729,794.10 |
| DJ EURO STOXX OIL & /CALL | 360 | 16/09/2022 | EUR | -237 | -529,100.72 |
| DJ EURO STOXX OIL & /PUT | 280 | 16/09/2022 | EUR | -590 | 2,198,312.27 |
| DJ EURO STOXX 50 EUR /PUT | 3,400 | 15/07/2022 | EUR | -488 | 6,929,343.60 |
| DJ EURO STOXX 50 EUR /CALL | 3,775 | 15/07/2022 | EUR | -1,066 | -1,399,494.69 |
| DJ EURO STOXX 50 EUR /PUT | 3,525 | 15/07/2022 | EUR | -80 | 1,940,249.38 |
| DJ EURO STOXX 50 EUR /CALL | 3,700 | 15/07/2022 | EUR | -266 | -753,574.06 |
| DJ EURO STOXX 50 EUR /CALL | 3,800 | 15/07/2022 | EUR | -80 | -82,916.64 |
| DJ EURO STOXX 50 EUR /PUT | 3,525 | 19/08/2022 | EUR | -534 | -18,448,952.40 |
| DJ EURO STOXX 50 EUR /CALL | 3,900 | 16/09/2022 | EUR | -251 | -858,498.16 |
| DJ EURO STOXX 50 EUR /PUT | 3,200 | 16/09/2022 | EUR | -502 | 4,786,777.63 |
| DJ EURO STOXX 50 EUR /CALL | 3,700 | 16/09/2022 | EUR | -267 | -2,223,098.76 |
| DJ EURO STOXX 50 EUR /PUT | 2,950 | 16/09/2022 | EUR | -1,066 | 5,708,465.18 |
| DJ EURO STOXX 50 EUR /PUT | 3,275 | 16/06/2023 | EUR | -534 | 7,250,438.29 |
| DJ EURO STOXX 50 EUR /PUT | 3,325 | 16/06/2023 | EUR | -496 | 7,145,756.04 |
| DJ EURO STOXX 50 EUR /PUT | 3,000 | 15/12/2023 | EUR | -466 | 4,588,399.57 |
| DJ EURO STOXX 50 EUR /PUT | 2,000 | 20/12/2024 | EUR | -466 | 1,529,466.52 |
| DJ EURO STOXX 50 EUR /CALL | 4,800 | 19/12/2025 | EUR | -128 | -645,644.24 |
| EUR EURIBOR 6 MONTHS /PUT | -0.09 | 03/11/2022 | EUR | -24,000,000 | -24,000,000.00 |
| EUR EURIBOR 6 MONTHS /PUT | 1.85 | 21/11/2022 | EUR | -78,000,000 | -78,000,000.00 |
| EUR EURIBOR 6 MONTHS /PUT | 1.55 | 21/11/2022 | EUR | -78,000,000 | -78,000,000.00 |
| EUR EURIBOR 6 MONTHS /CALL | 0.25 | 27/01/2023 | EUR | -5,100,000 | 5,100,000.00 |
| EUR EURIBOR 6 MONTHS /PUT | 2.40 | 09/05/2023 | EUR | -23,000,000 | -23,000,000.00 |
| EUR EURIBOR 6 MONTHS /CALL | 1.30 | 07/06/2023 | EUR | -10,000,000 | 10,000,000.00 |
| EUR EURIBOR 6 MONTHS /PUT | 2.65 | 07/06/2023 | EUR | -20,000,000 | -20,000,000.00 |

| Contrato | Ejercicio | Fecha de vencimiento | Divisa | Número de opciones vendidas | Total compromiso en EUR |
|-------------------------------------|-----------|----------------------|--------|-----------------------------|-------------------------|
| EUR EURIBOR 6 MONTHS /CALL | 0.90 | 07/06/2023 | EUR | -10,000,000 | 10,000,000.00 |
| EUR EURIBOR 6 MONTHS /CALL | 0.50 | 31/10/2023 | EUR | -49,000,000 | 49,000,000.00 |
| EUR EURIBOR 6 MONTHS /PUT | 1.50 | 08/02/2024 | EUR | -24,000,000 | -24,000,000.00 |
| EUR EURIBOR 6 MONTHS /PUT | 1.65 | 28/04/2025 | EUR | -18,300,000 | -18,300,000.00 |
| EUR EURIBOR 6 MONTHS /CALL | -0.65 | 07/08/2025 | EUR | -7,000,000 | 7,000,000.00 |
| EUR EURIBOR 6 MONTHS /CALL | -0.50 | 14/10/2025 | EUR | -26,000,000 | 26,000,000.00 |
| EUR EURIBOR 6 MONTHS /PUT | 0.85 | 05/12/2029 | EUR | -28,100,000 | 28,100,000.00 |
| EUR EURIBOR 6 MONTHS /CALL | 0.85 | 05/12/2029 | EUR | -28,100,000 | -28,100,000.00 |
| EUR(C)/GBP(P)OTC /CALL | 0.875 | 07/07/2022 | EUR | -13,600,000 | -13,600,000.00 |
| EUR(C)/JPY(P)OTC /CALL | 145.00 | 31/10/2022 | EUR | -18,500,000 | -18,500,000.00 |
| EUR(C)/USD(P)OTC /CALL | 1.095 | 01/07/2022 | EUR | -19,000,000 | -19,000,000.00 |
| EUR(C)/USD(P)OTC /CALL | 1.11 | 07/07/2022 | EUR | -19,000,000 | -19,000,000.00 |
| EUR(C)/USD(P)OTC /CALL | 1.14 | 02/11/2022 | EUR | -28,900,000 | -28,900,000.00 |
| EUR(C)/USD(P)OTC /CALL | 1.20 | 25/11/2022 | EUR | -29,700,000 | -29,700,000.00 |
| EURO STOXX 50 DIVID /CALL | 100 | 16/12/2022 | EUR | -381 | -4,610,100.00 |
| EUR(P)/INR(C)OTC /PUT | 83.00 | 25/11/2022 | EUR | -9,500,000 | 9,500,000.00 |
| EUR(P)/JPY(C)OTC /PUT | 120.00 | 31/10/2022 | EUR | -18,500,000 | 18,500,000.00 |
| EUR(P)/USD(C)OTC /PUT | 1.01 | 26/07/2022 | EUR | -19,300,000 | 19,300,000.00 |
| EUR(P)/USD(C)OTC /PUT | 1.04 | 26/07/2022 | EUR | -19,300,000 | 19,300,000.00 |
| EUR(P)/USD(C)OTC /PUT | 1.00 | 23/03/2023 | EUR | -28,900,000 | 28,900,000.00 |
| EUR(P)/USD(C)OTC /PUT | 0.90 | 25/07/2023 | EUR | -28,900,000 | 28,900,000.00 |
| FOOTSIE 100 /PUT | 64 | 15/07/2022 | GBP | -256 | 532,900.37 |
| FOOTSIE 100 /PUT | 66 | 15/07/2022 | GBP | -222 | 2,014,863.00 |
| FOOTSIE 100 /CALL | 78 | 19/08/2022 | GBP | -154 | -12,822,915.20 |
| FOOTSIE 100 /PUT | 64 | 19/08/2022 | GBP | -154 | 2,038,843.52 |
| FOOTSIE 100 /CALL | 75 | 16/09/2022 | GBP | -168 | -3,706,988.21 |
| FOOTSIE 100 /PUT | 61 | 16/09/2022 | GBP | -336 | 3,413,226.88 |
| FOOTSIE 100 /PUT | 67 | 16/06/2023 | GBP | -211 | -17,569,059.13 |
| GBP OVERNIGHT COMPOUNDED RATE /CALL | 0.80 | 19/10/2022 | GBP | -65,500,000 | 76,092,007.43 |
| GBP OVERNIGHT COMPOUNDED RATE /CALL | 0.60 | 19/10/2022 | GBP | -65,500,000 | 76,092,007.43 |
| GBP OVERNIGHT COMPOUNDED RATE /CALL | 0.10 | 11/11/2026 | GBP | -7,600,000 | 8,828,996.28 |
| GBP(C)/CHF(P)OTC /CALL | 1.215 | 20/07/2022 | GBP | -10,000,000 | -11,617,100.37 |
| GBP(C)/CHF(P)OTC /PUT | 1.16 | 20/07/2022 | GBP | -10,000,000 | 11,617,100.37 |
| IBEX MINI INDEX FUT /PUT | 7,200 | 16/09/2022 | EUR | -1,150 | 1,755,429.00 |
| IBEX MINI INDEX FUT /CALL | 8,600 | 16/09/2022 | EUR | -575 | -1,214,941.65 |
| ITRAXX EUROPE MAIN S37 5Y /PUT | 1.00 | 20/07/2022 | EUR | -75,000,000 | 75,000,000.00 |
| ITRAXX EUROPE MAIN S37 5Y /CALL | 0.75 | 17/08/2022 | EUR | -90,000,000 | -90,000,000.00 |
| ITRAXX EUROPE MAIN S37 5Y /PUT | 1.40 | 17/08/2022 | EUR | -90,000,000 | 90,000,000.00 |
| ITRAXX EUROPE MAIN S37 5Y /PUT | 1.20 | 21/09/2022 | EUR | -80,000,000 | 80,000,000.00 |
| ITRAXX EUROPE MAIN S37 5Y /PUT | 1.30 | 21/09/2022 | EUR | -80,000,000 | 80,000,000.00 |
| ITRAXX EUROPE MAIN S37 5Y /PUT | 1.40 | 21/09/2022 | EUR | -100,000,000 | 100,000,000.00 |
| ITRAXX SNR FIN S37 V1 /PUT | 1.55 | 21/09/2022 | EUR | -25,000,000 | 25,000,000.00 |
| ITRAXX XOVER MAIN S37 V1 5Y /PUT | 5.50 | 20/07/2022 | EUR | -45,000,000 | 45,000,000.00 |
| ITRAXX XOVER MAIN S37 V1 5Y /CALL | 3.875 | 20/07/2022 | EUR | -100,000,000 | -100,000,000.00 |
| ITRAXX XOVER MAIN S37 V1 5Y /PUT | 5.375 | 17/08/2022 | EUR | -50,000,000 | 50,000,000.00 |
| ITRAXX XOVER MAIN S37 V1 5Y /PUT | 7.75 | 17/08/2022 | EUR | -100,000,000 | 100,000,000.00 |
| ITRAXX XOVER MAIN S37 V1 5Y /PUT | 7.00 | 21/09/2022 | EUR | -50,000,000 | 50,000,000.00 |
| ITRAXX XOVER MAIN S37 V1 5Y /PUT | 6.50 | 21/09/2022 | EUR | -85,000,000 | 85,000,000.00 |
| ITRAXX XOVER MAIN S37 V1 5Y /CALL | 3.75 | 21/09/2022 | EUR | -85,000,000 | -85,000,000.00 |
| ITRAXX XOVER MAIN S37 V1 5Y /PUT | 6.50 | 21/09/2022 | EUR | -140,000,000 | 140,000,000.00 |
| ITRAXX XOVER MAIN S37 V1 5Y /PUT | 6.75 | 21/09/2022 | EUR | -50,000,000 | 50,000,000.00 |
| ITRAXX XOVER MAIN S37 V1 5Y /PUT | 7.50 | 21/09/2022 | EUR | -120,000,000 | 120,000,000.00 |
| JPY OVERNIGHT COMPOUNDED RATE /PUT | 0.90 | 13/02/2024 | JPY | -760,000,000 | -5,350,995.37 |
| MSCI EM INDEX /CALL | 1,120 | 16/09/2022 | USD | -194 | -1,151,277.89 |
| MSCI EM INDEX /CALL | 1,180 | 16/09/2022 | USD | -95 | -163,675.19 |
| MSCI EM INDEX /PUT | 920 | 16/09/2022 | USD | -190 | 2,182,335.87 |
| MSCI EM INDEX /PUT | 850 | 16/09/2022 | USD | -388 | 2,469,676.76 |
| MSCI EM INDEX /CALL | 1,050 | 16/09/2022 | USD | -196 | -3,226,794.17 |
| MSCI EM INDEX /PUT | 900 | 16/09/2022 | USD | -392 | 3,789,607.10 |
| NASDAQ 100 /PUT | 10,750 | 15/07/2022 | USD | -8 | 1,998,254.87 |
| NIKKEI 225 /CALL | 27,500 | 08/07/2022 | JPY | -50 | -492,443.35 |
| NIKKEI 225 /CALL | 28,750 | 12/08/2022 | JPY | -47 | -655,042.56 |
| NIKKEI 225 /PUT | 23,250 | 12/08/2022 | JPY | -141 | 2,724,977.06 |
| NIKKEI 225 /PUT | 25,000 | 12/08/2022 | JPY | -95 | 4,413,407.34 |
| NIKKEI 225 /CALL | 27,750 | 12/08/2022 | JPY | -24 | -936,571.49 |
| NIKKEI 225 /PUT | 23,750 | 12/08/2022 | JPY | -48 | 1,213,083.08 |
| NIKKEI 225 /CALL | 28,625 | 12/08/2022 | JPY | -50 | -817,641.78 |
| NIKKEI 225 /PUT | 23,500 | 12/08/2022 | JPY | -50 | 1,087,091.91 |

| Contrato | Ejercicio | Fecha de vencimiento | Divisa | Número de opciones vendidas | Total compromiso en EUR |
|-----------------------------|-----------|----------------------|--------|-----------------------------|-------------------------|
| NIKKEI 225 /PUT | 23,500 | 09/09/2022 | JPY | -141 | 4,375,684.32 |
| NIKKEI 225 /CALL | 30,500 | 09/09/2022 | JPY | -47 | -314,420.43 |
| RUSSELL 2000 INDEX /PUT | 1,840 | 19/08/2022 | USD | -104 | 12,675,182.57 |
| RUSSELL 2000 INDEX /PUT | 1,500 | 16/09/2022 | USD | -57 | 1,834,522.90 |
| RUSSELL 2000 INDEX /CALL | 1,900 | 16/09/2022 | USD | -171 | -5,950,559.07 |
| SMI (ZURICH) /PUT | 9,750 | 16/09/2022 | CHF | -270 | 4,433,203.97 |
| S&P 500 INDEX /CALL | 3,860 | 01/07/2022 | USD | -160 | -9,906,547.11 |
| S&P 500 INDEX /PUT | 3,525 | 15/07/2022 | USD | -125 | 6,200,643.98 |
| S&P 500 INDEX /CALL | 3,900 | 15/07/2022 | USD | -27 | -2,864,425.96 |
| S&P 500 INDEX /CALL | 4,000 | 15/07/2022 | USD | -107 | -5,230,265.83 |
| S&P 500 INDEX /CALL | 4,200 | 19/08/2022 | USD | -114 | -3,962,618.85 |
| S&P 500 INDEX /PUT | 3,500 | 19/08/2022 | USD | -38 | 3,054,518.69 |
| S&P 500 INDEX /CALL | 4,175 | 16/09/2022 | USD | -39 | -2,245,266.76 |
| S&P 500 INDEX /PUT | 3,200 | 16/09/2022 | USD | -105 | 4,600,244.19 |
| S&P 500 INDEX /PUT | 1,500 | 16/12/2022 | USD | -30 | 86,899.54 |
| SPI 200 INDEX /PUT | 6,200 | 21/07/2022 | AUD | -609 | 4,077,957.75 |
| SPI 200 INDEX /PUT | 6,000 | 15/09/2022 | AUD | -609 | 5,393,428.00 |
| US TBOND /PUT | 133.00 | 26/08/2022 | USD | -36 | 1,105,464.63 |
| US TBOND /CALL | 139.00 | 26/08/2022 | USD | -93 | -5,600,782.56 |
| US TBOND /PUT | 132.00 | 26/08/2022 | USD | -93 | 2,437,263.62 |
| US Y2Y /CALL | 105.25 | 26/08/2022 | USD | -207 | -17,300,069.78 |
| US Y2Y /PUT | 103.88 | 26/08/2022 | USD | -207 | -41,686,915.13 |
| US 5YR T-NOTES /CALL | 113.00 | 26/08/2022 | USD | -500 | -18,974,073.24 |
| US 5YR T-NOTES /CALL | 112.50 | 26/08/2022 | USD | -337 | -14,522,562.70 |
| US 5YR T-NOTES /PUT | 109.50 | 26/08/2022 | USD | -835 | 15,127,267.49 |
| USD LIBOR 3 MONTHS /CALL | 2.00 | 12/09/2022 | USD | -25,000,000 | 23,913,147.45 |
| USD LIBOR 3 MONTHS /PUT | 2.40 | 10/11/2022 | USD | -15,300,000 | -14,634,846.24 |
| USD LIBOR 3 MONTHS /CALL | 0.75 | 22/06/2023 | USD | -59,000,000 | 56,435,027.98 |
| USD LIBOR 3 MONTHS /CALL | 1.10 | 19/10/2023 | USD | -89,800,000 | 85,896,025.63 |
| USD LIBOR 3 MONTHS /CALL | 0.75 | 19/10/2023 | USD | -89,800,000 | 85,896,025.63 |
| USD LIBOR 3 MONTHS /PUT | 2.90 | 08/02/2024 | USD | -28,000,000 | -26,782,725.14 |
| USD LIBOR 3 MONTHS /CALL | 1.50 | 26/10/2028 | USD | -21,700,000 | -20,756,611.99 |
| USD LIBOR 3 MONTHS /PUT | 6.00 | 04/12/2029 | USD | -13,400,000 | -12,817,447.03 |
| USD SOFR COMPOUNDED /PUT | 3.50 | 06/04/2023 | USD | -89,900,000 | -85,991,678.22 |
| USD SOFR COMPOUNDED /PUT | 4.00 | 06/04/2023 | USD | -89,900,000 | -85,991,678.22 |
| USD SOFR COMPOUNDED /PUT | 3.20 | 10/04/2023 | USD | -100,000,000 | -95,652,589.79 |
| USD SOFR COMPOUNDED /PUT | 2.75 | 14/02/2024 | USD | -188,200,000 | -180,018,173.99 |
| USD SOFR COMPOUNDED /CALL | 1.25 | 08/04/2024 | USD | -37,400,000 | 35,774,068.58 |
| USD SOFR COMPOUNDED /CALL | 1.75 | 08/04/2024 | USD | -37,400,000 | 35,774,068.58 |
| USD SOFR COMPOUNDED /PUT | 2.00 | 01/04/2027 | USD | -11,500,000 | -11,000,047.83 |
| USD(C)/CHF(P)OTC /CALL | 0.97 | 20/07/2022 | USD | -10,500,000 | -10,043,521.93 |
| USD(C)/CHF(P)OTC /CALL | 0.99 | 20/07/2022 | USD | -10,500,000 | -10,043,521.93 |
| USD(C)/CNH(P)OTC /CALL | 6.90 | 07/07/2022 | USD | -14,400,000 | -13,773,972.93 |
| USD(C)/JPY(P)OTC /CALL | 135.00 | 07/07/2022 | USD | -10,100,000 | -9,660,911.57 |
| USD(C)/JPY(P)OTC /CALL | 139.00 | 20/07/2022 | USD | -6,100,000 | -5,834,807.98 |
| USD(C)/JPY(P)OTC /CALL | 133.00 | 17/08/2022 | USD | -10,400,000 | -9,947,869.34 |
| USD(C)/JPY(P)OTC /CALL | 136.00 | 17/08/2022 | USD | -10,400,000 | -9,947,869.34 |
| USD(C)/JPY(P)OTC /CALL | 125.00 | 31/10/2022 | USD | -21,500,000 | -20,565,306.81 |
| USD(C)/JPY(P)OTC /CALL | 130.00 | 01/05/2023 | USD | -10,200,000 | -9,756,564.16 |
| USD(C)/JPY(P)OTC /CALL | 150.00 | 01/05/2029 | USD | -20,400,000 | -19,513,128.32 |
| USD(P)/INR(C)OTC /PUT | 77.00 | 06/06/2023 | USD | -7,200,000 | 6,886,986.47 |
| USD(P)/JPY(C)OTC /PUT | 121.00 | 07/07/2022 | USD | -20,000,000 | 19,130,517.96 |
| USD(P)/JPY(C)OTC /PUT | 128.00 | 14/07/2022 | USD | -10,000,000 | 9,565,258.98 |
| USD(P)/JPY(C)OTC /PUT | 130.00 | 20/07/2022 | USD | -6,100,000 | 5,834,807.98 |
| USD(P)/JPY(C)OTC /PUT | 124.50 | 05/08/2022 | USD | -20,200,000 | 19,321,823.14 |
| USD(P)/JPY(C)OTC /PUT | 100.00 | 31/10/2022 | USD | -21,500,000 | 20,565,306.81 |
| USD(P)/KRW(C)OTC /PUT | 1,210.00 | 15/07/2022 | USD | -19,800,000 | 18,939,212.78 |
| 10YR US TREASURY NOTE /CALL | 121.00 | 22/07/2022 | USD | -450 | -6,616,887.46 |
| 10YR US TREASURY NOTE /PUT | 115.50 | 22/07/2022 | USD | -450 | 7,176,777.94 |
| 10YR US TREASURY NOTE /PUT | 113.50 | 26/08/2022 | USD | -500 | 7,069,324.21 |
| 10YR US TREASURY NOTE /CALL | 119.00 | 26/08/2022 | USD | -500 | -23,809,483.95 |
| NIKKEI 225 WEEKLY 3 /CALL | 28,000 | 15/07/2022 | JPY | -102 | -928,766.73 |
| NIKKEI 225 WEEKLY 3 /PUT | 25,000 | 15/07/2022 | JPY | -51 | 1,146,742.60 |
| NIKKEI 225 WEEKLY 3 /CALL | 27,250 | 15/07/2022 | JPY | -25 | -1,166,068.68 |
| Total: | | | | | 795,094,211.74 |

A 30 de junio de 2022, la minusvalía neta latente sobre las posiciones a corto plazo ascendió a 727,752.84 EUR.

Los intermediarios/contrapartes de estas opciones cortas son BNP PARIBAS, BOFA SECURITIES EUROPE SA FIC, CITIGROUP GLOBAL MARKETS DEUTSCHLAND AG, GOLDMAN SACHS BANK EUROPE SE, JP MORGAN AG FRANKFURT, MORGAN STANLEY BANK AG GERMANY, NEWEDGE, NOMURA FINANCIAL PRODUCTS EUROPE GMBH y UBS EUROPE SE.

Los intermediarios/contrapartes de las opciones largas son BNP PARIBAS, BOFA SECURITIES EUROPE SA FIC, CITIGROUP GLOBAL MARKETS DEUTSCHLAND AG, DANSKE BANK A/S., DEUTSCHE BANK AG, GOLDMAN SACHS BANK EUROPE SE, JP MORGAN AG FRANKFURT, MORGAN STANLEY BANK AG GERMANY, NEWEDGE, NOMURA FINANCIAL PRODUCTS EUROPE GMBH y UBS EUROPE SE.

■ Amundi Funds Absolute Return Global Opportunities Bond

El intermediario de la opción larga es CACEIS.

■ Amundi Funds Absolute Return Global Opportunities Bond Dynamic

El intermediario de la opción larga es CACEIS.

■ Amundi Funds Absolute Return Forex

| Contrato | Ejercicio | Fecha de vencimiento | Divisa | Número de opciones vendidas | Total compromiso en EUR |
|------------------------|-----------|----------------------|--------|-----------------------------|-------------------------|
| EUR(P)/USD(C)OTC /PUT | 1.19 | 09/03/2023 | EUR | -3,300,000 | 3,300,000.00 |
| USD(C)/CAD(P)OTC /CALL | 1.30 | 12/07/2022 | USD | -3,000,000 | -2,869,577.69 |
| | | | | Total: | 430,422.31 |

A 30 de junio de 2022, la minusvalía neta latente sobre las posiciones a corto plazo ascendió a 126,263.44 EUR.

Las contrapartes de estas opciones cortas son BARCLAYS BANK IRELAND PLC y HSBC FRANCE.

Las contrapartes de las opciones largas son BNP PARIBAS, HSBC FRANCE y UBS EUROPE SE.

■ Amundi Funds Multi-Strategy Growth

| Contrato | Ejercicio | Fecha de vencimiento | Divisa | Número de opciones vendidas | Total compromiso en EUR |
|-------------------------------|-----------|----------------------|--------|-----------------------------|-------------------------|
| AUD BANK BILL 3 MONTHS /CALL | 0.15 | 21/11/2022 | AUD | -60,700,000 | -39,925,017.27 |
| AUD(C)/CAD(P)OTC /CALL | 0.915 | 20/07/2022 | AUD | -33,100,000 | -21,771,302.66 |
| AUD(C)/NZD(P)OTC /CALL | 1.125 | 12/09/2022 | AUD | -21,700,000 | -14,273,029.24 |
| AUD(C)/USD(P)OTC /CALL | 0.875 | 11/01/2023 | AUD | -43,000,000 | -28,282,961.16 |
| AUD(P)/CAD(C)OTC /PUT | 0.89 | 20/07/2022 | AUD | -33,100,000 | -21,771,302.66 |
| CBOE S&P VOL INDEX /PUT | 24 | 20/07/2022 | USD | -663 | 171,147.79 |
| CBOE S&P VOL INDEX /CALL | 55 | 20/07/2022 | USD | -1,326 | -189,355.01 |
| CBOE S&P VOL INDEX /CALL | 38 | 20/07/2022 | USD | -888 | -504,792.90 |
| CBOE S&P VOL INDEX /PUT | 21 | 20/07/2022 | USD | -1,940 | 122,534.81 |
| CDX NA HY SERIE 38 V2 5Y /PUT | 94.00 | 17/08/2022 | USD | -150,000,000 | 143,478,884.69 |
| CDX NA HY SERIE 38 V2 5Y /PUT | 92.00 | 17/08/2022 | USD | -50,000,000 | 47,826,294.90 |
| CDX NA IG SERIE 38 V1 5Y /PUT | 0.95 | 20/07/2022 | USD | -75,000,000 | 71,739,442.35 |
| CDX NA IG SERIE 38 V1 5Y /PUT | 1.30 | 21/09/2022 | USD | -100,000,000 | 95,652,589.79 |
| DAX INDEX /CALL | 14,000 | 16/09/2022 | EUR | -223 | -2,537,194.83 |
| DAX INDEX /PUT | 11,200 | 16/09/2022 | EUR | -446 | 5,359,467.73 |
| DJ EURO STOXX OIL & /CALL | 325 | 19/08/2022 | EUR | -462 | -2,525,179.97 |
| DJ EURO STOXX OIL & /CALL | 350 | 16/09/2022 | EUR | -352 | -1,083,913.60 |
| DJ EURO STOXX OIL & /CALL | 360 | 16/09/2022 | EUR | -352 | -785,837.36 |
| DJ EURO STOXX OIL & /PUT | 280 | 16/09/2022 | EUR | -924 | 3,442,780.57 |
| DJ EURO STOXX 50 EUR /PUT | 3,400 | 15/07/2022 | EUR | -780 | 11,075,590.19 |
| DJ EURO STOXX 50 EUR /CALL | 3,775 | 15/07/2022 | EUR | -1,682 | -2,208,208.32 |
| DJ EURO STOXX 50 EUR /PUT | 3,525 | 15/07/2022 | EUR | -126 | 3,055,892.77 |
| DJ EURO STOXX 50 EUR /CALL | 3,700 | 15/07/2022 | EUR | -421 | -1,192,686.77 |
| DJ EURO STOXX 50 EUR /CALL | 3,800 | 15/07/2022 | EUR | -126 | -130,593.71 |
| DJ EURO STOXX 50 EUR /PUT | 3,525 | 19/08/2022 | EUR | -788 | -27,224,296.80 |
| DJ EURO STOXX 50 EUR /CALL | 3,900 | 16/09/2022 | EUR | -399 | -1,364,704.25 |
| DJ EURO STOXX 50 EUR /PUT | 3,200 | 16/09/2022 | EUR | -798 | 7,609,260.05 |
| DJ EURO STOXX 50 EUR /CALL | 3,700 | 16/09/2022 | EUR | -420 | -3,497,009.29 |
| DJ EURO STOXX 50 EUR /PUT | 2,950 | 16/09/2022 | EUR | -1,678 | 8,985,745.37 |

| Contrato | Ejercicio | Fecha de vencimiento | Divisa | Número de opciones vendidas | Total compromiso en EUR |
|-------------------------------------|-----------|----------------------|--------|-----------------------------|-------------------------|
| DJ EURO STOXX 50 EUR /PUT | 3,275 | 16/06/2023 | EUR | -788 | 10,699,148.64 |
| DJ EURO STOXX 50 EUR /PUT | 3,325 | 16/06/2023 | EUR | -796 | 11,467,785.90 |
| DJ EURO STOXX 50 EUR /PUT | 3,000 | 15/12/2023 | EUR | -715 | 7,040,140.97 |
| DJ EURO STOXX 50 EUR /PUT | 2,000 | 20/12/2024 | EUR | -715 | 2,346,713.66 |
| DJ EURO STOXX 50 EUR /CALL | 4,800 | 19/12/2025 | EUR | -155 | -781,834.82 |
| EUR EURIBOR 6 MONTHS /PUT | -0.09 | 03/11/2022 | EUR | -24,000,000 | -24,000,000.00 |
| EUR EURIBOR 6 MONTHS /PUT | 1.55 | 21/11/2022 | EUR | -112,400,000 | -112,400,000.00 |
| EUR EURIBOR 6 MONTHS /PUT | 1.85 | 21/11/2022 | EUR | -112,400,000 | -112,400,000.00 |
| EUR EURIBOR 6 MONTHS /CALL | 0.25 | 27/01/2023 | EUR | -3,250,000 | 3,250,000.00 |
| EUR EURIBOR 6 MONTHS /PUT | 2.40 | 09/05/2023 | EUR | -33,000,000 | -33,000,000.00 |
| EUR EURIBOR 6 MONTHS /CALL | 1.30 | 07/06/2023 | EUR | -15,830,000 | 15,830,000.00 |
| EUR EURIBOR 6 MONTHS /CALL | 0.90 | 07/06/2023 | EUR | -15,830,000 | 15,830,000.00 |
| EUR EURIBOR 6 MONTHS /PUT | 2.65 | 07/06/2023 | EUR | -31,660,000 | -31,660,000.00 |
| EUR EURIBOR 6 MONTHS /CALL | 0.50 | 31/10/2023 | EUR | -33,500,000 | 33,500,000.00 |
| EUR EURIBOR 6 MONTHS /PUT | 1.50 | 08/02/2024 | EUR | -15,000,000 | -15,000,000.00 |
| EUR EURIBOR 6 MONTHS /PUT | 1.65 | 28/04/2025 | EUR | -26,800,000 | -26,800,000.00 |
| EUR EURIBOR 6 MONTHS /CALL | -0.65 | 07/08/2025 | EUR | -6,000,000 | 6,000,000.00 |
| EUR EURIBOR 6 MONTHS /CALL | -0.50 | 14/10/2025 | EUR | -22,300,000 | 22,300,000.00 |
| EUR EURIBOR 6 MONTHS /CALL | 0.85 | 05/12/2029 | EUR | -18,000,000 | -18,000,000.00 |
| EUR EURIBOR 6 MONTHS /PUT | 0.85 | 05/12/2029 | EUR | -18,000,000 | 18,000,000.00 |
| EUR(C)/GBP(P)OTC /CALL | 0.875 | 07/07/2022 | EUR | -20,200,000 | -20,200,000.00 |
| EUR(C)/JPY(P)OTC /CALL | 145.00 | 31/10/2022 | EUR | -22,100,000 | -22,100,000.00 |
| EUR(C)/USD(P)OTC /CALL | 1.095 | 01/07/2022 | EUR | -28,400,000 | -28,400,000.00 |
| EUR(C)/USD(P)OTC /CALL | 1.11 | 07/07/2022 | EUR | -28,200,000 | -28,200,000.00 |
| EUR(C)/USD(P)OTC /CALL | 1.14 | 02/11/2022 | EUR | -43,500,000 | -43,500,000.00 |
| EUR(C)/USD(P)OTC /CALL | 1.20 | 25/11/2022 | EUR | -35,900,000 | -35,900,000.00 |
| EURO STOXX 50 DIVID /CALL | 100 | 16/12/2022 | EUR | -341 | -4,126,100.00 |
| EUR(P)/INR(C)OTC /PUT | 83.00 | 25/11/2022 | EUR | -11,600,000 | 11,600,000.00 |
| EUR(P)/JPY(C)OTC /PUT | 120.00 | 31/10/2022 | EUR | -22,100,000 | 22,100,000.00 |
| EUR(P)/USD(C)OTC /PUT | 1.01 | 26/07/2022 | EUR | -29,000,000 | 29,000,000.00 |
| EUR(P)/USD(C)OTC /PUT | 1.04 | 26/07/2022 | EUR | -29,000,000 | 29,000,000.00 |
| EUR(P)/USD(C)OTC /PUT | 1.00 | 23/03/2023 | EUR | -43,200,000 | 43,200,000.00 |
| EUR(P)/USD(C)OTC /PUT | 0.90 | 25/07/2023 | EUR | -43,200,000 | 43,200,000.00 |
| FOOTSIE 100 /PUT | 64 | 15/07/2022 | GBP | -377 | 784,779.06 |
| FOOTSIE 100 /PUT | 66 | 15/07/2022 | GBP | -350 | 3,176,585.81 |
| FOOTSIE 100 /CALL | 78 | 19/08/2022 | GBP | -244 | -20,316,826.67 |
| FOOTSIE 100 /PUT | 64 | 19/08/2022 | GBP | -244 | 3,230,375.44 |
| FOOTSIE 100 /CALL | 75 | 16/09/2022 | GBP | -269 | -5,935,594.22 |
| FOOTSIE 100 /PUT | 61 | 16/09/2022 | GBP | -538 | 5,465,226.38 |
| FOOTSIE 100 /PUT | 67 | 16/06/2023 | GBP | -339 | -28,227,066.57 |
| GBP OVERNIGHT COMPOUNDED RATE /CALL | 0.80 | 19/10/2022 | GBP | -76,500,000 | 88,870,817.84 |
| GBP OVERNIGHT COMPOUNDED RATE /CALL | 0.60 | 19/10/2022 | GBP | -76,500,000 | 88,870,817.84 |
| GBP OVERNIGHT COMPOUNDED RATE /CALL | 0.10 | 11/11/2026 | GBP | -8,900,000 | 10,339,219.33 |
| GBP(C)/CHF(P)OTC /CALL | 1.215 | 20/07/2022 | GBP | -15,000,000 | -17,425,650.56 |
| GBP(C)/CHF(P)OTC /PUT | 1.16 | 20/07/2022 | GBP | -15,000,000 | 17,425,650.56 |
| IBEX MINI INDEX FUT /PUT | 7,200 | 16/09/2022 | EUR | -1,828 | 2,790,368.88 |
| IBEX MINI INDEX FUT /CALL | 8,600 | 16/09/2022 | EUR | -914 | -1,931,228.99 |
| ITRAXX EUROPE MAIN S37 5Y /PUT | 1.00 | 20/07/2022 | EUR | -50,000,000 | 50,000,000.00 |
| ITRAXX EUROPE MAIN S37 5Y /CALL | 0.75 | 17/08/2022 | EUR | -70,000,000 | -70,000,000.00 |
| ITRAXX EUROPE MAIN S37 5Y /PUT | 1.40 | 17/08/2022 | EUR | -70,000,000 | 70,000,000.00 |
| ITRAXX EUROPE MAIN S37 5Y /PUT | 1.20 | 21/09/2022 | EUR | -60,000,000 | 60,000,000.00 |
| ITRAXX EUROPE MAIN S37 5Y /PUT | 1.30 | 21/09/2022 | EUR | -80,000,000 | 80,000,000.00 |
| ITRAXX EUROPE MAIN S37 5Y /PUT | 1.40 | 21/09/2022 | EUR | -90,000,000 | 90,000,000.00 |
| ITRAXX SNR FIN S37 V1 /PUT | 1.55 | 21/09/2022 | EUR | -35,000,000 | 35,000,000.00 |
| ITRAXX XOVER MAIN S37 V1 5Y /PUT | 5.50 | 20/07/2022 | EUR | -45,000,000 | 45,000,000.00 |
| ITRAXX XOVER MAIN S37 V1 5Y /CALL | 3.875 | 20/07/2022 | EUR | -120,000,000 | -120,000,000.00 |
| ITRAXX XOVER MAIN S37 V1 5Y /PUT | 5.375 | 17/08/2022 | EUR | -60,000,000 | 60,000,000.00 |
| ITRAXX XOVER MAIN S37 V1 5Y /PUT | 7.75 | 17/08/2022 | EUR | -80,000,000 | 80,000,000.00 |
| ITRAXX XOVER MAIN S37 V1 5Y /PUT | 7.00 | 21/09/2022 | EUR | -55,000,000 | 55,000,000.00 |
| ITRAXX XOVER MAIN S37 V1 5Y /PUT | 6.50 | 21/09/2022 | EUR | -120,000,000 | 120,000,000.00 |
| ITRAXX XOVER MAIN S37 V1 5Y /CALL | 3.75 | 21/09/2022 | EUR | -120,000,000 | -120,000,000.00 |
| ITRAXX XOVER MAIN S37 V1 5Y /PUT | 6.75 | 21/09/2022 | EUR | -60,000,000 | 60,000,000.00 |
| ITRAXX XOVER MAIN S37 V1 5Y /PUT | 6.50 | 21/09/2022 | EUR | -160,000,000 | 160,000,000.00 |
| ITRAXX XOVER MAIN S37 V1 5Y /PUT | 7.50 | 21/09/2022 | EUR | -120,000,000 | 120,000,000.00 |
| JPY OVERNIGHT COMPOUNDED RATE /PUT | 0.90 | 13/02/2024 | JPY | -1,120,000,000 | -7,885,677.39 |
| MSCI EM INDEX /CALL | 1,120 | 16/09/2022 | USD | -296 | -1,756,588.95 |
| MSCI EM INDEX /CALL | 1,180 | 16/09/2022 | USD | -145 | -249,820.03 |
| MSCI EM INDEX /PUT | 920 | 16/09/2022 | USD | -290 | 3,330,933.70 |

| Contrato | Ejercicio | Fecha de vencimiento | Divisa | Número de opciones vendidas | Total compromiso en EUR |
|---------------------------|-----------|----------------------|--------|-----------------------------|-------------------------|
| MSCI EM INDEX /PUT | 850 | 16/09/2022 | USD | -592 | 3,768,166.61 |
| MSCI EM INDEX /CALL | 1,050 | 16/09/2022 | USD | -312 | -5,136,529.49 |
| MSCI EM INDEX /PUT | 900 | 16/09/2022 | USD | -624 | 6,032,435.80 |
| NASDAQ 100 /PUT | 10,750 | 15/07/2022 | USD | -13 | 3,247,164.16 |
| NIKKEI 225 /CALL | 27,500 | 08/07/2022 | JPY | -74 | -728,816.15 |
| NIKKEI 225 /CALL | 28,750 | 12/08/2022 | JPY | -75 | -1,045,280.69 |
| NIKKEI 225 /PUT | 23,250 | 12/08/2022 | JPY | -225 | 4,348,367.65 |
| NIKKEI 225 /PUT | 25,000 | 12/08/2022 | JPY | -153 | 7,107,908.67 |
| NIKKEI 225 /CALL | 27,750 | 12/08/2022 | JPY | -39 | -1,521,928.68 |
| NIKKEI 225 /PUT | 23,750 | 12/08/2022 | JPY | -78 | 1,971,260.00 |
| NIKKEI 225 /CALL | 28,625 | 12/08/2022 | JPY | -78 | -1,275,521.18 |
| NIKKEI 225 /PUT | 23,500 | 12/08/2022 | JPY | -78 | 1,695,863.39 |
| NIKKEI 225 /PUT | 23,500 | 09/09/2022 | JPY | -228 | 7,075,574.65 |
| NIKKEI 225 /CALL | 30,500 | 09/09/2022 | JPY | -76 | -508,424.53 |
| RUSSELL 2000 INDEX /PUT | 1,840 | 19/08/2022 | USD | -168 | 20,475,294.92 |
| RUSSELL 2000 INDEX /PUT | 1,500 | 16/09/2022 | USD | -90 | 2,896,615.11 |
| RUSSELL 2000 INDEX /CALL | 1,900 | 16/09/2022 | USD | -270 | -9,395,619.58 |
| SMI (ZURICH) /PUT | 9,750 | 16/09/2022 | CHF | -429 | 7,043,868.53 |
| S&P 500 INDEX /CALL | 3,860 | 01/07/2022 | USD | -252 | -15,602,811.70 |
| S&P 500 INDEX /PUT | 3,525 | 15/07/2022 | USD | -185 | 9,176,953.09 |
| S&P 500 INDEX /CALL | 3,900 | 15/07/2022 | USD | -42 | -4,455,773.71 |
| S&P 500 INDEX /CALL | 4,000 | 15/07/2022 | USD | -169 | -8,260,887.15 |
| S&P 500 INDEX /CALL | 4,200 | 19/08/2022 | USD | -180 | -6,256,766.60 |
| S&P 500 INDEX /PUT | 3,500 | 19/08/2022 | USD | -60 | 4,822,924.25 |
| S&P 500 INDEX /CALL | 4,175 | 16/09/2022 | USD | -63 | -3,626,969.39 |
| S&P 500 INDEX /PUT | 3,200 | 16/09/2022 | USD | -168 | 7,360,390.71 |
| S&P 500 INDEX /PUT | 1,500 | 16/12/2022 | USD | -25 | 72,416.28 |
| SPI 200 INDEX /PUT | 6,200 | 21/07/2022 | AUD | -990 | 6,629,192.41 |
| SPI 200 INDEX /PUT | 6,000 | 15/09/2022 | AUD | -972 | 8,608,229.90 |
| US TBOND /PUT | 133.00 | 26/08/2022 | USD | -56 | 1,719,611.65 |
| US TBOND /CALL | 139.00 | 26/08/2022 | USD | -143 | -8,611,955.98 |
| US TBOND /PUT | 132.00 | 26/08/2022 | USD | -143 | 3,747,620.40 |
| US Y2Y /CALL | 105.25 | 26/08/2022 | USD | -317 | -26,493,343.57 |
| US Y2Y /PUT | 103.88 | 26/08/2022 | USD | -317 | -63,839,382.10 |
| US 5YR T-NOTES /CALL | 113.00 | 26/08/2022 | USD | -500 | -18,974,073.24 |
| US 5YR T-NOTES /CALL | 112.50 | 26/08/2022 | USD | -517 | -22,279,421.12 |
| US 5YR T-NOTES /PUT | 109.50 | 26/08/2022 | USD | -1,003 | 18,170,837.47 |
| USD LIBOR 3 MONTHS /CALL | 2.00 | 12/09/2022 | USD | -17,000,000 | 16,260,940.26 |
| USD LIBOR 3 MONTHS /PUT | 2.40 | 10/11/2022 | USD | -17,800,000 | -17,026,160.98 |
| USD LIBOR 3 MONTHS /CALL | 0.75 | 22/06/2023 | USD | -51,400,000 | 49,165,431.15 |
| USD LIBOR 3 MONTHS /CALL | 1.10 | 19/10/2023 | USD | -104,800,000 | 100,243,914.10 |
| USD LIBOR 3 MONTHS /CALL | 0.75 | 19/10/2023 | USD | -104,800,000 | 100,243,914.10 |
| USD LIBOR 3 MONTHS /PUT | 2.90 | 08/02/2024 | USD | -17,000,000 | -16,260,940.26 |
| USD LIBOR 3 MONTHS /CALL | 1.50 | 26/10/2028 | USD | -14,800,000 | 14,156,583.29 |
| USD LIBOR 3 MONTHS /PUT | 6.00 | 04/12/2029 | USD | -8,600,000 | -8,226,122.72 |
| USD SOFR COMPOUNDED /PUT | 4.00 | 06/04/2023 | USD | -133,200,000 | -127,409,249.61 |
| USD SOFR COMPOUNDED /PUT | 3.50 | 06/04/2023 | USD | -133,200,000 | -127,409,249.61 |
| USD SOFR COMPOUNDED /PUT | 3.20 | 10/04/2023 | USD | -152,500,000 | -145,870,199.44 |
| USD SOFR COMPOUNDED /PUT | 2.75 | 14/02/2024 | USD | -278,600,000 | -266,488,115.17 |
| USD SOFR COMPOUNDED /CALL | 1.25 | 08/04/2024 | USD | -55,400,000 | 52,991,534.75 |
| USD SOFR COMPOUNDED /CALL | 1.75 | 08/04/2024 | USD | -55,400,000 | 52,991,534.75 |
| USD SOFR COMPOUNDED /PUT | 2.00 | 01/04/2027 | USD | -16,800,000 | -16,069,635.09 |
| USD(C)/CHF(P)OTC /CALL | 0.97 | 20/07/2022 | USD | -15,700,000 | -15,017,456.60 |
| USD(C)/CHF(P)OTC /CALL | 0.99 | 20/07/2022 | USD | -15,700,000 | -15,017,456.60 |
| USD(C)/CNH(P)OTC /CALL | 6.90 | 07/07/2022 | USD | -21,600,000 | -20,660,959.40 |
| USD(C)/JPY(P)OTC /CALL | 135.00 | 07/07/2022 | USD | -16,000,000 | -15,304,414.37 |
| USD(C)/JPY(P)OTC /CALL | 139.00 | 20/07/2022 | USD | -9,100,000 | -8,704,385.67 |
| USD(C)/JPY(P)OTC /CALL | 133.00 | 17/08/2022 | USD | -15,600,000 | -14,921,804.01 |
| USD(C)/JPY(P)OTC /CALL | 136.00 | 17/08/2022 | USD | -15,600,000 | -14,921,804.01 |
| USD(C)/JPY(P)OTC /CALL | 125.00 | 31/10/2022 | USD | -25,800,000 | -24,678,368.17 |
| USD(C)/JPY(P)OTC /CALL | 130.00 | 01/05/2023 | USD | -15,300,000 | -14,634,846.24 |
| USD(C)/JPY(P)OTC /CALL | 150.00 | 01/05/2029 | USD | -30,600,000 | -29,269,692.48 |
| USD(P)/INR(C)OTC /PUT | 77.00 | 06/06/2023 | USD | -10,900,000 | 10,426,132.29 |
| USD(P)/JPY(C)OTC /PUT | 121.00 | 07/07/2022 | USD | -29,800,000 | 28,504,471.76 |
| USD(P)/JPY(C)OTC /PUT | 128.00 | 14/07/2022 | USD | -15,100,000 | 14,443,541.06 |
| USD(P)/JPY(C)OTC /PUT | 130.00 | 20/07/2022 | USD | -9,100,000 | 8,704,385.67 |
| USD(P)/JPY(C)OTC /PUT | 124.50 | 05/08/2022 | USD | -32,000,000 | 30,608,828.73 |
| USD(P)/JPY(C)OTC /PUT | 100.00 | 31/10/2022 | USD | -25,800,000 | 24,678,368.17 |
| USD(P)/KRW(C)OTC /PUT | 1,210.00 | 15/07/2022 | USD | -29,400,000 | 28,121,861.40 |

| Contrato | Ejercicio | Fecha de vencimiento | Divisa | Número de opciones vendidas | Total compromiso en EUR |
|-----------------------------|-----------|----------------------|--------|-----------------------------|-------------------------|
| 10YR US TREASURY NOTE /CALL | 121.00 | 22/07/2022 | USD | -450 | -6,616,887.46 |
| 10YR US TREASURY NOTE /PUT | 115.50 | 22/07/2022 | USD | -450 | 7,176,777.94 |
| 10YR US TREASURY NOTE /PUT | 113.50 | 26/08/2022 | USD | -450 | 6,362,391.79 |
| 10YR US TREASURY NOTE /CALL | 119.00 | 26/08/2022 | USD | -450 | -21,428,535.56 |
| NIKKEI 225 WEEKLY 3 /CALL | 28,000 | 15/07/2022 | JPY | -160 | -1,456,888.99 |
| NIKKEI 225 WEEKLY 3 /PUT | 25,000 | 15/07/2022 | JPY | -80 | 1,798,811.92 |
| NIKKEI 225 WEEKLY 3 /CALL | 27,250 | 15/07/2022 | JPY | -40 | -1,865,709.88 |
| Total: | | | | | 458,282,152.70 |

A 30 de junio de 2022, la plusvalía neta latente sobre las posiciones a corto plazo ascendió a 1,219,646.69 EUR.

Los intermediarios/contrapartes de estas opciones cortas son BNP PARIBAS, BOFA SECURITIES EUROPE SA FIC, CITIGROUP GLOBAL MARKETS DEUTSCHLAND AG, GOLDMAN SACHS BANK EUROPE SE, JP MORGAN AG FRANKFURT, MORGAN STANLEY BANK AG GERMANY, NEWEDGE, NOMURA FINANCIAL PRODUCTS EUROPE GMBH y UBS EUROPE SE.

Los intermediarios/contrapartes de las opciones largas son BNP PARIBAS, BOFA SECURITIES EUROPE SA FIC, CITIGROUP GLOBAL MARKETS DEUTSCHLAND AG, DANSKE BANK A/S., DEUTSCHE BANK AG, GOLDMAN SACHS BANK EUROPE SE, JP MORGAN AG FRANKFURT, MORGAN STANLEY BANK AG GERMANY, NEWEDGE, NOMURA FINANCIAL PRODUCTS EUROPE GMBH y UBS EUROPE SE.

■ Amundi Funds Volatility Euro

| Contrato | Ejercicio | Fecha de vencimiento | Divisa | Número de opciones vendidas | Total compromiso en EUR |
|----------------------------|-----------|----------------------|--------|-----------------------------|-------------------------|
| DJ EURO STOXX 50 EUR /PUT | 3,200 | 15/07/2022 | EUR | -2,480 | 10,710,066.00 |
| DJ EURO STOXX 50 EUR /CALL | 3,600 | 15/07/2022 | EUR | -990 | -7,080,044.60 |
| DJ EURO STOXX 50 EUR /PUT | 3,200 | 16/09/2022 | EUR | -335 | 3,194,363.56 |
| DJ EURO STOXX 50 EUR /PUT | 3,000 | 16/09/2022 | EUR | -5,110 | 29,482,738.78 |
| DJ EURO STOXX 50 EUR /PUT | 3,000 | 16/12/2022 | EUR | -2,745 | 21,432,914.98 |
| DJ EURO STOXX 50 EUR /CALL | 3,600 | 16/12/2022 | EUR | -1,400 | -19,782,528.36 |
| DJ EURO STOXX 50 EUR /PUT | 4,000 | 16/06/2023 | EUR | -2,140 | 56,781,315.07 |
| DJ EURO STOXX 50 EUR /PUT | 3,000 | 16/06/2023 | EUR | -3,180 | 30,542,344.34 |
| DJ EURO STOXX 50 EUR /PUT | 2,700 | 15/12/2023 | EUR | -2,525 | 17,272,572.57 |
| Total: | | | | | 142,553,742.35 |

A 30 de junio de 2022, la minusvalía neta latente sobre las posiciones a corto plazo ascendió a 5,686,200.00 EUR.

El intermediario de estas opciones cortas es CACEIS.

El intermediario de la opción larga es CACEIS.

■ Amundi Funds Volatility World

| Contrato | Ejercicio | Fecha de vencimiento | Divisa | Número de opciones vendidas | Total compromiso en USD |
|----------------------------|-----------|----------------------|--------|-----------------------------|-------------------------|
| DJ EURO STOXX 50 EUR /PUT | 3,200 | 15/07/2022 | EUR | -2,390 | 10,790,501.62 |
| DJ EURO STOXX 50 EUR /CALL | 3,600 | 15/07/2022 | EUR | -960 | -7,177,534.67 |
| DJ EURO STOXX 50 EUR /PUT | 3,200 | 16/09/2022 | EUR | -570 | 5,682,214.94 |
| DJ EURO STOXX 50 EUR /PUT | 3,000 | 16/09/2022 | EUR | -4,650 | 28,048,080.44 |
| DJ EURO STOXX 50 EUR /PUT | 3,000 | 16/12/2022 | EUR | -4,000 | 32,651,425.82 |
| DJ EURO STOXX 50 EUR /CALL | 3,600 | 16/12/2022 | EUR | -2,450 | -36,192,877.48 |
| DJ EURO STOXX 50 EUR /PUT | 4,000 | 16/06/2023 | EUR | -1,700 | 47,156,749.50 |
| DJ EURO STOXX 50 EUR /PUT | 3,000 | 16/06/2023 | EUR | -4,255 | 42,724,607.40 |
| DJ EURO STOXX 50 EUR /PUT | 2,700 | 15/12/2023 | EUR | -2,365 | 16,913,366.34 |
| NIKKEI 225 /PUT | 25,000 | 12/08/2022 | JPY | -170 | 8,256,625.70 |
| NIKKEI 225 /CALL | 28,000 | 12/08/2022 | JPY | -170 | -6,208,982.53 |
| NIKKEI 225 /PUT | 25,000 | 09/09/2022 | JPY | -170 | 10,040,056.85 |
| NIKKEI 225 /PUT | 24,000 | 09/12/2022 | JPY | -1,275 | 67,869,463.25 |
| NIKKEI 225 /PUT | 18,000 | 08/12/2023 | JPY | -1,190 | 27,048,705.79 |
| S&P 500 INDEX /PUT | 3,400 | 16/12/2022 | USD | -572 | 54,997,028.94 |
| S&P 500 INDEX /PUT | 4,000 | 16/12/2022 | USD | -190 | 41,786,809.82 |
| S&P 500 INDEX /CALL | 5,000 | 16/06/2023 | USD | -344 | -11,719,536.48 |
| S&P 500 INDEX /CALL | 4,300 | 16/06/2023 | USD | -179 | -21,750,414.94 |
| Total: | | | | | 310,916,290.33 |

A 30 de junio de 2022, la plusvalía neta latente sobre las posiciones a corto plazo ascendió a 1,812,449.40 USD.

El intermediario de estas opciones cortas es CACEIS.

El intermediario de la opción larga es CACEIS.

■ Amundi Funds Protect 90

| Contrato | Ejercicio | Fecha de vencimiento | Divisa | Número de opciones vendidas | Total compromiso en EUR |
|----------------------------|-----------|----------------------|--------|-----------------------------|-------------------------|
| DJ EURO STOXX 50 EUR /CALL | 4,200 | 16/12/2022 | EUR | -588 | -1,279,818.34 |
| | | | | Total: | -1,279,818.34 |

A 30 de junio de 2022, la plusvalía latente sobre las opciones a corto plazo ascendió a 663,471.00 EUR.

El intermediario de esta opción corta es CACEIS.

El intermediario de la opción larga es CACEIS.

CONTRATOS DE FUTUROS-OPCIONES DE ESTILO

■ Amundi Funds Euro Corporate Bond

| Contrato | Ejercicio | Fecha de vencimiento | Divisa | Número de opciones vendidas | Total compromiso en EUR |
|------------------------|-----------|----------------------|--------|-----------------------------|-------------------------|
| EURO BUND FUTURE /CALL | 150.00 | 26/08/2022 | EUR | -665 | -45,231,278.40 |
| EURO BUND FUTURE /CALL | 147.50 | 26/08/2022 | EUR | -665 | -59,713,222.80 |
| EURO BUND FUTURE /CALL | 145.00 | 26/08/2022 | EUR | 665 | - |
| EURO BUND FUTURE /CALL | 153.50 | 26/08/2022 | EUR | 665 | - |
| EURO BUND FUTURE /PUT | 142.00 | 26/08/2022 | EUR | -665 | 18,052,834.80 |
| EURO BUND FUTURE /PUT | 139.50 | 26/08/2022 | EUR | 665 | - |
| | | | | Total: | -86,891,666.40 |

A 30 de junio de 2022, la minusvalía latente sobre las opciones cortas ascendió a EUR 1,675,800.00.

A 30 de junio de 2022, la plusvalía neta latente sobre las opciones largas ascendió a EUR 1,768,900.00.

El intermediario de esta opción corta es CACEIS.

El intermediario de la opción larga es CACEIS.

■ Amundi Funds Euro Inflation Bond

| Contrato | Ejercicio | Fecha de vencimiento | Divisa | Número de opciones vendidas | Total compromiso en EUR |
|------------------------|-----------|----------------------|--------|-----------------------------|-------------------------|
| EURO BUND FUTURE /CALL | 152.50 | 22/07/2022 | EUR | 238 | - |
| | | | | Total: | - |

A 30 de junio de 2022, la plusvalía latente sobre las opciones largas ascendió a EUR 90,440.00.

El intermediario de la opción larga es CACEIS.

■ Amundi Funds European Subordinated Bond ESG

| Contrato | Ejercicio | Fecha de vencimiento | Divisa | Número de opciones vendidas | Total compromiso en EUR |
|------------------------|-----------|----------------------|--------|-----------------------------|-------------------------|
| EURO BUND FUTURE /CALL | 150.00 | 26/08/2022 | EUR | -1,000 | -68,016,960.00 |
| EURO BUND FUTURE /CALL | 147.50 | 26/08/2022 | EUR | -1,000 | -89,794,320.00 |
| EURO BUND FUTURE /CALL | 145.00 | 26/08/2022 | EUR | 1,000 | - |
| EURO BUND FUTURE /CALL | 153.50 | 26/08/2022 | EUR | 1,000 | - |
| EURO BUND FUTURE /PUT | 142.00 | 26/08/2022 | EUR | -1,000 | 27,147,120.00 |
| EURO BUND FUTURE /PUT | 139.50 | 26/08/2022 | EUR | 1,000 | - |
| | | | | Total: | -130,664,160.00 |

A 30 de junio de 2022, la plusvalía latente sobre las opciones a corto plazo ascendió a 2,520,000.00 EUR.

A 30 de junio de 2022, la plusvalía neta latente sobre las opciones largas ascendió a EUR 2,660,000.00.

El intermediario de las opciones cortas es CACEIS.

El intermediario de las opciones largas es CACEIS.

■ Amundi Funds Global Aggregate Bond

| Contrato | Ejercicio | Fecha de vencimiento | Divisa | Número de opciones vendidas | Total compromiso en USD |
|------------------|-----------|----------------------|--------|-----------------------------|-------------------------|
| EURO - BOBL /PUT | 123.00 | 22/07/2022 | EUR | -1,500 | 57,994,937.85 |
| EURO - BOBL /PUT | 121.00 | 22/07/2022 | EUR | -1,000 | 15,361,173.21 |

| Contrato | Ejercicio | Fecha de vencimiento | Divisa | Número de opciones vendidas | Total compromiso en USD |
|-----------------------|-----------|----------------------|--------|-----------------------------|-------------------------|
| EURO BUND FUTURE /PUT | 143.00 | 22/07/2022 | EUR | 500 | - |
| EURO BUND FUTURE /PUT | 140.00 | 22/07/2022 | EUR | 1,500 | - |
| EURO BUND FUTURE /PUT | 134.00 | 22/07/2022 | EUR | -3,000 | 11,695,449.15 |
| | | | | Total: | 85,051,560.21 |

A 30 de junio de 2022, la plusvalía neta latente sobre las posiciones a corto plazo ascendió a 1,445,334.63 USD.

A 30 de junio de 2022, la minusvalía neta latente sobre las opciones largas ascendió a USD 901,700.63.

El intermediario de estas opciones cortas es CACEIS.

El intermediario de las opciones largas es CACEIS.

■ Amundi Funds Global Bond

| Contrato | Ejercicio | Fecha de vencimiento | Divisa | Número de opciones vendidas | Total compromiso en USD |
|-----------------------|-----------|----------------------|--------|-----------------------------|-------------------------|
| EURO - BOBL /PUT | 123.00 | 22/07/2022 | EUR | -50 | 1,933,164.59 |
| EURO - BOBL /PUT | 121.00 | 22/07/2022 | EUR | -50 | 768,058.66 |
| EURO BUND FUTURE /PUT | 143.00 | 22/07/2022 | EUR | 25 | - |
| EURO BUND FUTURE /PUT | 140.00 | 22/07/2022 | EUR | 50 | - |
| EURO BUND FUTURE /PUT | 134.00 | 22/07/2022 | EUR | -100 | 389,848.31 |
| | | | | Total: | 3,091,071.56 |

A 30 de junio de 2022, la plusvalía neta latente sobre las posiciones a corto plazo ascendió a 56,506.57 USD.

A 30 de junio de 2022, la minusvalía neta latente sobre las opciones largas ascendió a USD 37,772.11.

El intermediario de estas opciones cortas es CACEIS.

El intermediario de las opciones largas es CACEIS.

■ Amundi Funds Global Inflation Bond

| Contrato | Ejercicio | Fecha de vencimiento | Divisa | Número de opciones vendidas | Total compromiso en EUR |
|------------------------|-----------|----------------------|--------|-----------------------------|-------------------------|
| EURO BUND FUTURE /CALL | 152.50 | 22/07/2022 | EUR | 479 | - |
| | | | | Total: | - |

A 30 de junio de 2022, la plusvalía latente sobre las opciones largas ascendió a EUR 182,020.00.

El intermediario de la opción larga es CACEIS.

■ Amundi Funds Absolute Return Multi-Strategy

| Contrato | Ejercicio | Fecha de vencimiento | Divisa | Número de opciones vendidas | Total compromiso en EUR |
|------------------------|-----------|----------------------|--------|-----------------------------|-------------------------|
| EURO - BOBL /CALL | 124.25 | 26/08/2022 | EUR | -281 | -34,990,120.00 |
| EURO - BOBL /CALL | 122.75 | 26/08/2022 | EUR | 281 | - |
| EURO - BOBL /PUT | 120.50 | 26/08/2022 | EUR | -281 | 6,018,300.64 |
| EURO BTP FUTURE /PUT | 119.00 | 22/07/2022 | EUR | 800 | - |
| EURO BTP FUTURE /CALL | 123.50 | 22/07/2022 | EUR | -800 | -46,514,960.00 |
| EURO BTP FUTURE /PUT | 116.50 | 22/07/2022 | EUR | -400 | -49,484,000.00 |
| EURO BTP FUTURE /CALL | 121.00 | 22/07/2022 | EUR | -240 | -21,466,159.20 |
| EURO BTP FUTURE /PUT | 114.00 | 22/07/2022 | EUR | -240 | 1,484,520.00 |
| EURO BTP FUTURE /PUT | 117.00 | 22/07/2022 | EUR | 240 | - |
| EURO BTP FUTURE /PUT | 116.00 | 22/07/2022 | EUR | -400 | -49,484,000.00 |
| EURO BUND FUTURE /CALL | 157.00 | 22/07/2022 | EUR | 98 | - |
| EURO BUND FUTURE /PUT | 154.00 | 22/07/2022 | EUR | 220 | - |
| EURO BUND FUTURE /PUT | 150.50 | 22/07/2022 | EUR | -330 | 29,681,348.40 |
| EURO BUND FUTURE /CALL | 146.00 | 22/07/2022 | EUR | -220 | -25,398,964.80 |
| EURO BUND FUTURE /PUT | 143.00 | 22/07/2022 | EUR | 220 | - |
| EURO BUND FUTURE /PUT | 140.00 | 22/07/2022 | EUR | -220 | 2,198,618.40 |
| EURO BUND FUTURE /CALL | 153.00 | 26/08/2022 | EUR | -400 | -15,989,952.00 |
| EURO BUND FUTURE /PUT | 148.00 | 26/08/2022 | EUR | 200 | - |
| EURO BUND FUTURE /CALL | 149.50 | 26/08/2022 | EUR | 135 | - |
| EURO BUND FUTURE /PUT | 144.50 | 26/08/2022 | EUR | -400 | 16,884,912.00 |
| EURO BUND FUTURE /PUT | 142.00 | 26/08/2022 | EUR | -65 | 1,764,562.80 |
| EURO BUND FUTURE /CALL | 149.00 | 26/08/2022 | EUR | -210 | -16,131,654.00 |
| EURO BUND FUTURE /CALL | 146.00 | 26/08/2022 | EUR | 275 | - |
| EURO BUND FUTURE /PUT | 139.00 | 26/08/2022 | EUR | -210 | 3,539,566.80 |
| EURO SCHATZ /PUT | 107.50 | 22/07/2022 | EUR | -800 | -87,344,000.00 |

| Contrato | Ejercicio | Fecha de vencimiento | Divisa | Número de opciones vendidas | Total compromiso en EUR |
|--------------------|-----------|----------------------|--------|-----------------------------|-------------------------|
| EURO SCHATZ /CALL | 108.80 | 22/07/2022 | EUR | -800 | -87,344,000.00 |
| EURO SCHATZ /PUT | 108.10 | 22/07/2022 | EUR | 800 | - |
| EURO SCHATZ /PUT | 107.90 | 26/08/2022 | EUR | -650 | -70,967,000.00 |
| EURO SCHATZ /CALL | 109.40 | 26/08/2022 | EUR | -650 | -70,967,000.00 |
| EURO SCHATZ /PUT | 108.50 | 26/08/2022 | EUR | 650 | - |
| VSTOXX INDEX /CALL | 32 | 20/07/2022 | EUR | 402 | - |
| VSTOXX INDEX /PUT | 26 | 20/07/2022 | EUR | 640 | - |
| VSTOXX INDEX /CALL | 38 | 17/08/2022 | EUR | 402 | - |
| VSTOXX INDEX /PUT | 26 | 17/08/2022 | EUR | -640 | -1,905,945.60 |
| Total: | | | | | -516,415,926.56 |

A 30 de junio de 2022, la minusvalía neta latente sobre las posiciones a corto plazo ascendió a 1,268,180.00 EUR.

A 30 de junio de 2022, la minusvalía neta latente sobre las opciones largas ascendió a EUR 1,351,665.00.

El intermediario de estas posiciones cortas es NEWEDGE.

El intermediario de las posiciones largas es NEWEDGE.

■ Amundi Funds Absolute Return Global Opportunities Bond

| Contrato | Ejercicio | Fecha de vencimiento | Divisa | Número de opciones vendidas | Total compromiso en EUR |
|-----------------------|-----------|----------------------|--------|-----------------------------|-------------------------|
| EURO - BOBL /PUT | 122.00 | 22/07/2022 | EUR | 369 | - |
| EURO BUND FUTURE /PUT | 141.00 | 22/07/2022 | EUR | 318 | - |
| EURO BUND FUTURE /PUT | 145.00 | 22/07/2022 | EUR | 163 | - |
| Total: | | | | | - |

A 30 de junio de 2022, la minusvalía neta latente sobre las opciones largas ascendió a EUR 540,095.00.

El intermediario de las opciones largas es CACEIS.

■ Amundi Funds Absolute Return Global Opportunities Bond Dynamic

| Contrato | Ejercicio | Fecha de vencimiento | Divisa | Número de opciones vendidas | Total compromiso en USD |
|-----------------------|-----------|----------------------|--------|-----------------------------|-------------------------|
| EURO - BOBL /PUT | 122.00 | 22/07/2022 | EUR | 44 | - |
| EURO BUND FUTURE /PUT | 141.00 | 22/07/2022 | EUR | 39 | - |
| EURO BUND FUTURE /PUT | 145.00 | 22/07/2022 | EUR | 19 | - |
| Total: | | | | | - |

A 30 de junio de 2022, la minusvalía neta latente sobre las opciones largas ascendió a USD 74,017.86.

El intermediario de las opciones largas es CACEIS.

■ Amundi Funds Global Macro Bonds & Currencies

| Contrato | Ejercicio | Fecha de vencimiento | Divisa | Número de opciones vendidas | Total compromiso en EUR |
|-----------------------|-----------|----------------------|--------|-----------------------------|-------------------------|
| EURO - BOBL /PUT | 122.00 | 22/07/2022 | EUR | 51 | - |
| EURO BUND FUTURE /PUT | 141.00 | 22/07/2022 | EUR | 46 | - |
| EURO BUND FUTURE /PUT | 145.00 | 22/07/2022 | EUR | 22 | - |
| Total: | | | | | - |

A 30 de junio de 2022, la minusvalía neta latente sobre las opciones largas ascendió a EUR 82,975.00.

El intermediario de las opciones largas es CACEIS.

■ Amundi Funds Global Macro Bonds & Currencies Low Vol

| Contrato | Ejercicio | Fecha de vencimiento | Divisa | Número de opciones vendidas | Total compromiso en EUR |
|-----------------------|-----------|----------------------|--------|-----------------------------|-------------------------|
| EURO - BOBL /PUT | 122.00 | 22/07/2022 | EUR | 45 | - |
| EURO BUND FUTURE /PUT | 141.00 | 22/07/2022 | EUR | 40 | - |
| EURO BUND FUTURE /PUT | 145.00 | 22/07/2022 | EUR | 20 | - |
| Total: | | | | | - |

A 30 de junio de 2022, la minusvalía neta latente sobre las opciones largas ascendió a EUR 73,105.00.

El intermediario de las opciones largas es CACEIS.

■ Amundi Funds Multi-Strategy Growth

| Contrato | Ejercicio | Fecha de vencimiento | Divisa | Número de opciones vendidas | Total compromiso en EUR |
|------------------------|-----------|----------------------|--------|-----------------------------|-------------------------|
| EURO - BOBL /CALL | 124.25 | 26/08/2022 | EUR | -431 | -53,668,120.00 |
| EURO - BOBL /CALL | 122.75 | 26/08/2022 | EUR | 431 | - |
| EURO - BOBL /PUT | 120.50 | 26/08/2022 | EUR | -431 | 9,230,916.64 |
| EURO BTP FUTURE /PUT | 119.00 | 22/07/2022 | EUR | 900 | - |
| EURO BTP FUTURE /CALL | 123.50 | 22/07/2022 | EUR | -900 | -52,329,330.00 |
| EURO BTP FUTURE /PUT | 116.50 | 22/07/2022 | EUR | -450 | -55,669,500.00 |
| EURO BTP FUTURE /CALL | 121.00 | 22/07/2022 | EUR | -280 | -25,043,852.40 |
| EURO BTP FUTURE /PUT | 114.00 | 22/07/2022 | EUR | -280 | 1,731,940.00 |
| EURO BTP FUTURE /PUT | 117.00 | 22/07/2022 | EUR | 280 | - |
| EURO BTP FUTURE /PUT | 116.00 | 22/07/2022 | EUR | -450 | -55,669,500.00 |
| EURO BUND FUTURE /CALL | 157.00 | 22/07/2022 | EUR | 144 | - |
| EURO BUND FUTURE /PUT | 154.00 | 22/07/2022 | EUR | 220 | - |
| EURO BUND FUTURE /PUT | 150.50 | 22/07/2022 | EUR | -330 | 29,681,348.40 |
| EURO BUND FUTURE /CALL | 146.00 | 22/07/2022 | EUR | -250 | -28,862,460.00 |
| EURO BUND FUTURE /PUT | 143.00 | 22/07/2022 | EUR | 250 | - |
| EURO BUND FUTURE /PUT | 140.00 | 22/07/2022 | EUR | -250 | 2,498,430.00 |
| EURO BUND FUTURE /CALL | 153.00 | 26/08/2022 | EUR | -440 | -17,588,947.20 |
| EURO BUND FUTURE /PUT | 148.00 | 26/08/2022 | EUR | 220 | - |
| EURO BUND FUTURE /CALL | 149.50 | 26/08/2022 | EUR | 120 | - |
| EURO BUND FUTURE /PUT | 144.50 | 26/08/2022 | EUR | -440 | 18,573,403.20 |
| EURO BUND FUTURE /PUT | 142.00 | 26/08/2022 | EUR | -100 | 2,714,712.00 |
| EURO BUND FUTURE /CALL | 149.00 | 26/08/2022 | EUR | -210 | -16,131,654.00 |
| EURO BUND FUTURE /CALL | 146.00 | 26/08/2022 | EUR | 310 | - |
| EURO BUND FUTURE /PUT | 139.00 | 26/08/2022 | EUR | -210 | 3,539,566.80 |
| EURO SCHATZ /PUT | 107.50 | 22/07/2022 | EUR | -800 | -87,344,000.00 |
| EURO SCHATZ /CALL | 108.80 | 22/07/2022 | EUR | -800 | -87,344,000.00 |
| EURO SCHATZ /PUT | 108.10 | 22/07/2022 | EUR | 800 | - |
| EURO SCHATZ /PUT | 107.90 | 26/08/2022 | EUR | -650 | -70,967,000.00 |
| EURO SCHATZ /CALL | 109.40 | 26/08/2022 | EUR | -650 | -70,967,000.00 |
| EURO SCHATZ /PUT | 108.50 | 26/08/2022 | EUR | 650 | - |
| VSTOXX INDEX /CALL | 32 | 20/07/2022 | EUR | 645 | - |
| VSTOXX INDEX /PUT | 26 | 20/07/2022 | EUR | 1,010 | - |
| VSTOXX INDEX /CALL | 38 | 17/08/2022 | EUR | 645 | - |
| VSTOXX INDEX /PUT | 26 | 17/08/2022 | EUR | -1,010 | -3,007,820.40 |
| Total: | | | | | -556,622,866.96 |

A 30 de junio de 2022, la minusvalía neta latente sobre las posiciones a corto plazo ascendió a 1,342,385.00 EUR.

A 30 de junio de 2022, la minusvalía neta latente sobre las opciones largas ascendió a EUR 1,519,752.50.

El intermediario de estas posiciones cortas es NEWEDGE.

El intermediario de las posiciones largas es NEWEDGE.

■ Amundi Funds Volatility World

| Contrato | Ejercicio | Fecha de vencimiento | Divisa | Número de opciones vendidas | Total compromiso en USD |
|-----------------------|-----------|----------------------|--------|-----------------------------|-------------------------|
| HANG SENG INDEX /PUT | 20,000 | 16/09/2022 | HKD | -255 | 9,428,441.62 |
| HANG SENG INDEX /CALL | 24,000 | 15/12/2023 | HKD | 680 | - |
| HANG SENG INDEX /PUT | 18,000 | 15/12/2023 | HKD | 510 | - |
| Total: | | | | | 9,428,441.62 |

A 30 de junio de 2022, la plusvalía latente sobre las opciones a corto plazo ascendió a 345,006.40 USD.

A 30 de junio de 2022, la plusvalía neta latente sobre las opciones largas ascendió a USD 855,745.86.

El intermediario de las opciones cortas es CACEIS.

El intermediario de las opciones largas es CACEIS.

14 SWAPS

SWAPS DE TIPOS DE INTERÉS

El Fondo ha formalizado Contratos de swaps de tipos de interés en los que las contrapartes intercambian compromisos respectivos para el pago o percepción de intereses sobre un importe de referencia nominal específico. Estos importes se calculan y registran cada vez que se calcula el VL. Los intereses a cobrar incluidos en la partida "Intereses a cobrar" del Estado del patrimonio neto y los intereses a cobrar se incluyen en la partida "Otros pasivos" del Estado del patrimonio neto.

■ Amundi Funds Euro Aggregate Bond

| Nominal | Divisa | Fecha de Vencimiento | Flujo/ Porcentaje abonado | Flujo/ Porcentaje percibido | Plusvalía/ minusvalía latente en EUR |
|---------------|--------|----------------------|------------------------------|--------------------------------|--|
| 43,000,000.00 | EUR | 09/12/2031 | EUR EURIBOR 6M | 0.1060% | -7,755,538.15 |
| 18,010,000.00 | EUR | 02/03/2032 | EUR EURIBOR 6M | 0.8563% | -2,146,148.01 |
| Total: | | | | | -9,901,686.16 |

La contraparte de estos Swaps de tipo de interés es MORGAN STANLEY IC.

■ Amundi Funds Euro Government Bond

| Nominal | Divisa | Fecha de Vencimiento | Flujo/ Porcentaje abonado | Flujo/ Porcentaje percibido | Plusvalía/ minusvalía latente en EUR |
|---------------|--------|----------------------|------------------------------|--------------------------------|--|
| 24,000,000.00 | EUR | 09/12/2031 | EUR EURIBOR 6M | 0.1060% | -4,328,672.48 |
| 9,500,000.00 | EUR | 02/03/2032 | EUR EURIBOR 6M | 0.8563% | -1,132,060.31 |
| Total: | | | | | -5,460,732.79 |

La contraparte de estos Swaps de tipo de interés es MORGAN STANLEY IC.

■ Amundi Funds Euro Inflation Bond

| Nominal | Divisa | Fecha de Vencimiento | Flujo/ Porcentaje abonado | Flujo/ Porcentaje percibido | Plusvalía/ minusvalía latente en EUR |
|---------------|--------|----------------------|------------------------------|--------------------------------|--|
| 3,100,000.00 | EUR | 02/03/2032 | EUR EURIBOR 6M | 0.8500% | -371,136.65 |
| 7,700,000.00 | EUR | 03/03/2032 | EUR EURIBOR 6M | 0.8000% | -956,028.13 |
| 6,000,000.00 | EUR | 22/03/2027 | EUR EURIBOR 6M | 0.7230% | -291,317.22 |
| 5,700,000.00 | EUR | 21/04/2027 | EUR EURIBOR 6M | 1.3350% | -121,141.31 |
| Total: | | | | | -1,739,623.31 |

Las contrapartes de estos swaps de tipos de interés son BNP PARIBAS, BOFA SECURITIES EUROPE SA FIC y JP MORGAN AG FRANKFURT.

■ Amundi Funds Strategic Bond

| Nominal | Divisa | Fecha de Vencimiento | Flujo/ Porcentaje abonado | Flujo/ Porcentaje percibido | Plusvalía/ minusvalía latente en EUR |
|---------------|--------|----------------------|------------------------------|--------------------------------|--|
| 28,000,000.00 | USD | 08/05/2028 | 2.9650% | USD LIBOR 3M | 162,700.35 |
| 28,000,000.00 | USD | 02/05/2028 | 2.9810% | USD LIBOR 3M | 138,866.98 |
| Total: | | | | | 301,567.33 |

La contraparte de estos Swaps de tipo de interés es MORGAN STANLEY IC.

■ Amundi Funds Global Aggregate Bond

| Nominal | Divisa | Fecha de Vencimiento | Flujo/ Porcentaje abonado | Flujo/ Porcentaje percibido | Plusvalía/ minusvalía latente en USD |
|------------------|--------|----------------------|------------------------------|--------------------------------|--|
| 5,150,000,000.00 | CNY | 21/09/2027 | CNY SWAP HKSH 7D DEPO | 2.5000% | -4,878,773.79 |
| Total: | | | | | -4,878,773.79 |

La contraparte de este swap de tipo de interés es BNP PARIBAS LONDRES CLEARING.

■ Amundi Funds Global Bond

| Nominal | Divisa | Fecha de Vencimiento | Flujo/ Porcentaje abonado | Flujo/ Porcentaje percibido | Plusvalía/ minusvalía latente en USD |
|----------------|--------|----------------------|------------------------------|--------------------------------|--|
| 160,000,000.00 | CNY | 21/09/2027 | CNY SWAP HKSH 7D DEPO | 2.5000% | -151,647.03 |
| Total: | | | | | -151,647.03 |

La contraparte de estos swaps de tipos de interés es BOFA SECURITIES EUROPE SA FIC.

■ Amundi Funds Global Corporate Bond

| Nominal | Divisa | Fecha de Vencimiento | Flujo/ Porcentaje abonado | Flujo/ Porcentaje percibido | Plusvalía/ minusvalía latente en USD |
|---------------|--------|----------------------|------------------------------|--------------------------------|--|
| 20,000,000.00 | EUR | 04/04/2024 | EUR EURIBOR 6M | 0.0220% | -436,585.66 |
| 5,000,000.00 | EUR | 01/07/2028 | -0.0850% | 0.8470% | 56,602.38 |
| 40,000,000.00 | EUR | 27/09/2024 | EURO SHORT TERM RATE | -0.4930% | -1,581,245.90 |
| 40,000,000.00 | EUR | 22/11/2024 | EURO SHORT TERM RATE | -0.3810% | -1,606,547.58 |
| Total: | | | | | -3,567,776.76 |

Las contrapartes de estos swaps de tipos de interés son BNP PARIBAS, CITIGROUP GLOBAL MARKETS DEUTSCHLAND AG, GOLDMAN SACHS BANK EUROPE SE y HSBC FRANCE.

■ Amundi Funds Global Inflation Bond

| Nominal | Divisa | Fecha de Vencimiento | Flujo/ Porcentaje abonado | Flujo/ Porcentaje percibido | Plusvalía/ minusvalía latente en EUR |
|---------------|--------|----------------------|------------------------------|--------------------------------|--|
| 4,300,000.00 | EUR | 02/03/2032 | EUR EURIBOR 6M | 0.8500% | -514,802.47 |
| 8,750,000.00 | EUR | 03/03/2032 | EUR EURIBOR 6M | 0.8000% | -1,086,395.58 |
| 8,500,000.00 | EUR | 22/03/2027 | EUR EURIBOR 6M | 0.7230% | -412,699.39 |
| 7,500,000.00 | EUR | 21/04/2027 | EUR EURIBOR 6M | 1.3350% | -159,396.46 |
| 2,700,000.00 | EUR | 28/06/2032 | EUR EURIBOR 6M | 2.2300% | -713.95 |
| Total: | | | | | -2,174,007.85 |

Las contrapartes de estos swaps de tipos de interés son BNP PARIBAS, BOFA SECURITIES EUROPE SA FIC, GOLDMAN SACHS BANK EUROPE SE y JP MORGAN AG FRANKFURT.

■ Amundi Funds Emerging Markets Blended Bond

| Nominal | Divisa | Fecha de Vencimiento | Flujo/ Porcentaje abonado | Flujo/ Porcentaje percibido | Plusvalía/ minusvalía latente en EUR |
|----------------|--------|----------------------|------------------------------|--------------------------------|--|
| 228,233,390.00 | BRL | 02/01/2023 | BRL MONEY MARKET CDI | 3.9000% | -2,020,698.73 |
| 338,821,947.00 | BRL | 02/01/2023 | BRL MONEY MARKET CDI | 3.7600% | -3,036,003.09 |
| 228,522,272.45 | BRL | 02/01/2023 | BRL MONEY MARKET CDI | 3.9800% | -2,003,124.37 |
| 226,473,148.00 | BRL | 02/01/2023 | BRL MONEY MARKET CDI | 4.4425% | -1,902,453.18 |
| 226,046,092.09 | BRL | 02/01/2023 | BRL MONEY MARKET CDI | 4.5700% | -1,874,742.74 |
| 226,422,499.40 | BRL | 02/01/2023 | BRL MONEY MARKET CDI | 4.5920% | -1,870,039.38 |
| 271,046,255.90 | BRL | 02/01/2023 | BRL MONEY MARKET CDI | 4.9250% | -2,157,517.27 |
| 503,523,717.87 | BRL | 02/01/2023 | BRL MONEY MARKET CDI | 4.3800% | -4,214,979.91 |
| 255,825,345.00 | BRL | 02/01/2024 | BRL MONEY MARKET CDI | 5.3800% | -5,348,108.94 |
| 200,000,000.00 | CNY | 15/12/2025 | CNY SWAP HKSH 7D DEPO | 2.8000% | 323,420.98 |
| 301,667,348.17 | BRL | 02/01/2024 | BRL MONEY MARKET CDI | 5.1200% | -6,458,699.39 |
| 284,393,700.81 | BRL | 02/01/2023 | BRL MONEY MARKET CDI | 4.4500% | -2,356,777.49 |
| 282,382,012.00 | BRL | 02/01/2023 | BRL MONEY MARKET CDI | 4.8550% | -2,248,079.79 |
| 282,554,362.37 | BRL | 02/01/2023 | BRL MONEY MARKET CDI | 4.8225% | -2,256,778.48 |
| 282,091,544.00 | BRL | 02/01/2023 | BRL MONEY MARKET CDI | 4.9200% | -2,230,714.03 |
| 141,260,307.00 | BRL | 02/01/2025 | BRL MONEY MARKET CDI | 6.3500% | -3,867,231.57 |
| 304,408,411.23 | BRL | 02/01/2023 | BRL MONEY MARKET CDI | 5.2800% | -2,306,815.22 |
| 220,307,935.34 | BRL | 02/01/2024 | BRL MONEY MARKET CDI | 6.8150% | -3,826,078.37 |
| 227,511,231.00 | BRL | 02/01/2023 | BRL MONEY MARKET CDI | 4.0800% | -1,981,310.49 |
| 440,448,464.00 | BRL | 02/01/2024 | BRL MONEY MARKET CDI | 6.8900% | -7,559,951.71 |
| 415,678,191.94 | BRL | 02/01/2024 | BRL MONEY MARKET CDI | 7.4350% | -6,492,409.22 |
| 331,344,051.38 | BRL | 02/01/2024 | BRL MONEY MARKET CDI | 8.1175% | -4,577,618.45 |
| 328,343,210.00 | BRL | 02/01/2024 | BRL MONEY MARKET CDI | 8.5700% | -4,172,276.55 |
| 170,031,100.10 | BRL | 02/01/2025 | BRL MONEY MARKET CDI | 9.5100% | -2,407,227.25 |
| 340,000,000.00 | CNY | 16/09/2024 | CNY SWAP HKSH 7D DEPO | 2.4000% | 99,675.78 |

| Nominal | Divisa | Fecha de Vencimiento | Flujo/ Porcentaje abonado | Flujo/ Porcentaje percibido | Plusvalía/ minusvalía latente en EUR |
|----------------|--------|----------------------|------------------------------|--------------------------------|--|
| 18,618,123.67 | BRL | 03/10/2022 | BRL MONEY MARKET CDI | 12.2610% | -10,025.86 |
| 215,000,000.00 | CNY | 07/04/2027 | CNY SWAP HKSH 7D DEPO | 2.3780% | -273,047.29 |
| 74,750,689.23 | BRL | 02/01/2029 | 11.3800% | BRL MONEY MARKET CDI | 1,197,153.64 |
| 118,456,442.11 | BRL | 02/01/2029 | 11.6000% | BRL MONEY MARKET CDI | 1,492,214.35 |
| Total: | | | | | -74,340,244.02 |

Las contrapartes de estos Swaps de tipos de interés son BARCLAYS BANK IRELAND PLC y MORGAN STANLEY IC.

■ Amundi Funds Euro Multi-Asset Target Income

| Nominal | Divisa | Fecha de Vencimiento | Flujo/ Porcentaje abonado | Flujo/ Porcentaje percibido | Plusvalía/ minusvalía latente en EUR |
|------------------|--------|----------------------|-------------------------------|--------------------------------|--|
| 149,700,000.00 | CNY | 15/07/2026 | CNY SWAP HKSH 7D DEPO | 2.5710% | 43,294.07 |
| 698,000,000.00 | JPY | 23/08/2051 | 0.4040% | JPY OVERNIGHT COMPOUNDED RATE | 786,619.85 |
| 126,000,000.00 | CNY | 10/11/2026 | CNY SWAP HKSH 7D DEPO | 2.4900% | -40,095.75 |
| 5,500,000.00 | GBP | 08/02/2049 | 1.5380% | GBP OVERNIGHT COMPOUNDED RATE | 1,294,142.30 |
| 15,500,000.00 | GBP | 25/07/2049 | GBP OVERNIGHT COMPOUNDED RATE | 1.0865% | -5,312,705.22 |
| 6,400,000.00 | GBP | 29/05/2028 | 1.5650% | GBP OVERNIGHT COMPOUNDED RATE | 534,492.48 |
| 4,500,000.00 | GBP | 13/02/2049 | 1.4870% | GBP OVERNIGHT COMPOUNDED RATE | 1,117,888.43 |
| 7,000,000.00 | GBP | 22/11/2031 | 0.7640% | GBP OVERNIGHT COMPOUNDED RATE | 1,142,068.32 |
| 84,000,000.00 | CNY | 11/02/2027 | CNY SWAP HKSH 7D DEPO | 2.2700% | -154,102.50 |
| 1,350,000,000.00 | INR | 22/02/2027 | INR OIS OVERNIGHT COMPOUNDED | 5.7170% | -786,790.52 |
| 107,000,000.00 | JPY | 31/04/2052 | 0.8920% | JPY OVERNIGHT COMPOUNDED RATE | 27,544.24 |
| 123,000,000.00 | CNY | 12/04/2027 | CNY SWAP HKSH 7D DEPO | 2.3825% | -153,964.21 |
| Total: | | | | | -1,501,608.51 |

Las contrapartes de estos swaps de tipos de interés son BOFA SECURITIES EUROPE SA FIC, GOLDMAN SACHS BANK EUROPE SE, HSBC FRANCE, JP MORGAN AG FRANKFURT y MORGAN STANLEY BANK AG GERMANY.

■ Amundi Funds Global Multi-Asset

| Nominal | Divisa | Fecha de Vencimiento | Flujo/ Porcentaje abonado | Flujo/ Porcentaje percibido | Plusvalía/ minusvalía latente en EUR |
|---------------|--------|----------------------|------------------------------|--------------------------------|--|
| 40,000,000.00 | ZAR | 22/03/2028 | ZAR JIBAR 3M | 7.5750% | -80,770.29 |
| 23,000,000.00 | CNY | 12/11/2025 | CNY SWAP HKSH 7D DEPO | 2.6750% | 24,079.72 |
| 8,000,000.00 | CNY | 26/03/2026 | CNY SWAP HKSH 7D DEPO | 2.7975% | 12,579.47 |
| 5,000,000.00 | GBP | 26/10/2026 | 1.1085% | GBP OVERNIGHT COMPOUNDED RATE | 410,997.30 |
| 20,000,000.00 | ZAR | 23/02/2032 | ZAR JIBAR 3M | 7.5150% | -114,732.81 |
| Total: | | | | | 252,153.39 |

Las contrapartes de estos swaps de tipos de interés son CITIGROUP GLOBAL MARKETS DEUTSCHLAND AG, JP MORGAN AG FRANKFURT y UBS EUROPE SE.

■ Amundi Funds Global Multi-Asset Conservative

| Nominal | Divisa | Fecha de Vencimiento | Flujo/ Porcentaje abonado | Flujo/ Porcentaje percibido | Plusvalía/ minusvalía latente en EUR |
|----------------|--------|----------------------|------------------------------|--------------------------------|--|
| 100,000,000.00 | ZAR | 22/03/2028 | ZAR JIBAR 3M | 7.5750% | -201,925.73 |
| 110,000,000.00 | CNY | 12/11/2025 | CNY SWAP HKSH 7D DEPO | 2.6750% | 113,076.29 |
| 100,000,000.00 | CNY | 26/03/2026 | CNY SWAP HKSH 7D DEPO | 2.7975% | 157,243.38 |
| 150,000,000.00 | CNY | 02/06/2026 | CNY SWAP HKSH 7D DEPO | 2.7470% | 192,134.11 |
| 5,000,000.00 | GBP | 26/10/2026 | 1.1085% | GBP OVERNIGHT COMPOUNDED RATE | 410,997.30 |
| 3,000,000.00 | GBP | 22/06/2027 | 0.8200% | GBP OVERNIGHT COMPOUNDED RATE | 285,827.42 |
| 200,000,000.00 | ZAR | 23/02/2032 | ZAR JIBAR 3M | 7.5150% | -1,147,328.13 |
| Total: | | | | | -189,975.36 |

Las contrapartes de estos swaps de tipos de interés son CITIGROUP GLOBAL MARKETS DEUTSCHLAND AG, GOLDMAN SACHS BANK EUROPE SE, JP MORGAN AG FRANKFURT, MORGAN STANLEY BANK AG GERMANY y UBS EUROPE SE.

■ Amundi Funds Global Multi-Asset Target Income

| Nominal | Divisa | Fecha de Vencimiento | Flujo/ Porcentaje abonado | Flujo/ Porcentaje percibido | Plusvalía/ minusvalía latente en USD |
|---------------|--------|----------------------|-------------------------------|--------------------------------|--|
| 59,000,000.00 | JPY | 28/10/2051 | 0.5250% | JPY OVERNIGHT COMPOUNDED RATE | 56,487.11 |
| 2,300,000.00 | GBP | 20/12/2051 | GBP OVERNIGHT COMPOUNDED RATE | 0.5838% | -1,003,710.48 |

| Nominal | Divisa | Fecha de Vencimiento | Flujo/ Porcentaje abonado | Flujo/ Porcentaje percibido | Plusvalía/ minusvalía latente en USD |
|------------------|--------|----------------------|------------------------------|--------------------------------|--|
| 10,150,000.00 | GBP | 01/11/2026 | 1.0000% | GBP OVERNIGHT COMPOUNDED RATE | 949,894.99 |
| 1,080,000,000.00 | INR | 22/02/2027 | INR OIS OVERNIGHT COMPOUNDED | 5.7170% | -700,620.68 |
| 95,000,000.00 | JPY | 31/04/2052 | 0.8920% | JPY OVERNIGHT COMPOUNDED RATE | 25,566.67 |
| 75,000,000.00 | JPY | 30/03/2052 | 0.9475% | JPY OVERNIGHT COMPOUNDED RATE | 12,129.14 |
| 108,000,000.00 | JPY | 05/04/2052 | 0.7930% | JPY OVERNIGHT COMPOUNDED RATE | 49,800.61 |
| 250,000,000.00 | JPY | 23/08/2051 | 0.3738% | JPY OVERNIGHT COMPOUNDED RATE | 308,905.97 |
| 29,000,000.00 | CNY | 06/05/2027 | CNY SWAP HKSH 7D DEPO | 2.4925% | -17,772.89 |
| 269,000,000.00 | CNY | 16/05/2027 | CNY SWAP HKSH 7D DEPO | 2.4550% | -238,380.63 |
| 30,000,000.00 | CNY | 07/06/2027 | CNY SWAP HKSH 7D DEPO | 2.4400% | -28,490.19 |
| Total: | | | | | -586,190.38 |

La contraparte de estos Swaps de tipo de interés es MORGAN STANLEY IC.

■ Amundi Funds Real Assets Target Income

| Nominal | Divisa | Fecha de Vencimiento | Flujo/ Porcentaje abonado | Flujo/ Porcentaje percibido | Plusvalía/ minusvalía latente en USD |
|---------------|--------|----------------------|-------------------------------|--------------------------------|--|
| 16,000,000.00 | CAD | 08/12/2022 | CAD CDOR 3M | 0.5625% | -116,087.94 |
| 20,500,000.00 | GBP | 09/04/2023 | GBP OVERNIGHT COMPOUNDED RATE | 0.1140% | -417,328.05 |
| 24,000,000.00 | CNY | 11/08/2026 | CNY SWAP HKSH 7D DEPO | 2.5190% | -727.23 |
| Total: | | | | | -534,143.22 |

Las contrapartes de estos swaps de tipos de interés son BOFA SECURITIES EUROPE SA FIC y JP MORGAN AG FRANKFURT.

■ Amundi Funds Absolute Return Multi-Strategy

| Nominal | Divisa | Fecha de Vencimiento | Flujo/ Porcentaje abonado | Flujo/ Porcentaje percibido | Plusvalía/ minusvalía latente en EUR |
|------------------|--------|----------------------|-------------------------------|--------------------------------|--|
| 6,300,000.00 | EUR | 15/05/2034 | 1.8370% | EUR EURIBOR 6M | 220,331.95 |
| 3,700,000.00 | USD | 05/06/2030 | 3.2700% | USD LIBOR 3M | -39,405.80 |
| 630,000.00 | USD | 15/10/2025 | USD LIBOR 3M | 2.0240% | -21,158.76 |
| 21,000,000.00 | USD | 07/02/2052 | 2.6550% | USD LIBOR 3M | -212,834.43 |
| 3,500,000.00 | USD | 24/09/2048 | 1.9650% | USD LIBOR 3M | 643,084.19 |
| 11,000,000.00 | USD | 13/01/2032 | 2.6795% | USD LIBOR 3M | 359,112.17 |
| 4,500,000.00 | USD | 14/01/2049 | 2.5700% | USD LIBOR 3M | 339,756.65 |
| 22,000,000.00 | USD | 18/10/2028 | 2.3705% | USD LIBOR 3M | 851,528.99 |
| 100,000,000.00 | USD | 14/03/2024 | 2.9300% | USD LIBOR 3M | 604,938.11 |
| 16,000,000.00 | USD | 21/12/2027 | 2.4117% | USD LIBOR 3M | 537,092.78 |
| 1,500,000.00 | NZD | 05/07/2022 | NZD BBR 3M | 3.8825% | 268.53 |
| 2,000,000.00 | USD | 14/05/2025 | 4.0270% | USD LIBOR 3M | -44,630.09 |
| 400,000.00 | CAD | 12/03/2045 | CAD CDOR 3M | 2.5200% | -54,952.60 |
| 33,000,000.00 | EUR | 18/10/2023 | 0.4550% | EUR EURIBOR 6M | 216,700.39 |
| 3,100,000.00 | EUR | 01/03/2025 | 0.4760% | EUR EURIBOR 6M | 82,750.78 |
| 3,100,000.00 | EUR | 25/10/2025 | 0.6620% | EUR EURIBOR 6M | 93,901.00 |
| 2,500,000.00 | EUR | 19/07/2050 | 0.9300% | EUR EURIBOR 6M | 616,826.59 |
| 27,000,000.00 | AUD | 26/07/2029 | 3.0000% | AUD BANK BILL 6M | 1,118,191.36 |
| 90,000,000.00 | SGD | 15/08/2022 | SGD SOR 6M | 1.5425% | 76,714.27 |
| 171,100,000.00 | NOK | 17/06/2024 | NOK OIBOR 6M | 1.7900% | -417,361.23 |
| 4,575,000,000.00 | CLP | 12/09/2022 | CLP OIS ON COMPOUND AV | 3.3150% | -59,955.93 |
| 3,500,000.00 | USD | 18/02/2051 | USD LIBOR 3M | 1.7043% | -818,855.27 |
| 5,000,000.00 | EUR | 02/06/2070 | -0.1618% | EUR EURIBOR 6M | 2,954,522.60 |
| 17,000,000.00 | EUR | 15/08/2029 | -0.0683% | EUR EURIBOR 6M | 2,374,873.15 |
| 4,500,000.00 | EUR | 26/06/2070 | -0.0153% | EUR EURIBOR 6M | 2,461,729.98 |
| 151,700,000.00 | MXN | 16/07/2025 | MXN TIIE 28D | 4.8700% | -862,559.18 |
| 17,000,000.00 | EUR | 15/08/2029 | EUR EURIBOR 6M | -0.0683% | -2,374,873.15 |
| 151,700,000.00 | MXN | 16/07/2025 | 4.8700% | MXN TIIE 28D | 862,559.18 |
| 2,500,000.00 | EUR | 24/09/2070 | -0.1148% | EUR EURIBOR 6M | 1,443,945.04 |
| 10,000,000.00 | EUR | 20/10/2050 | -0.0865% | EUR EURIBOR 6M | 4,626,666.29 |
| 15,000,000.00 | GBP | 08/03/2031 | GBP OVERNIGHT COMPOUNDED RATE | 0.7190% | -2,335,046.80 |
| 10,000,000.00 | EUR | 29/03/2051 | 0.4205% | EUR EURIBOR 6M | 3,566,999.91 |
| 110,400,000.00 | USD | 24/05/2026 | USD LIBOR 3M | 1.3870% | -5,145,129.18 |
| 89,200,000.00 | EUR | 24/05/2026 | -0.0225% | EUR EURIBOR 6M | 5,240,845.79 |
| 250,000,000.00 | USD | 24/06/2024 | USD LIBOR 3M | 0.7168% | -11,903,991.64 |
| 40,000,000.00 | GBP | 17/08/2026 | GBP OVERNIGHT COMPOUNDED RATE | 0.4580% | -3,922,666.11 |
| 6,500,000.00 | GBP | 27/09/2026 | 0.5970% | GBP OVERNIGHT COMPOUNDED RATE | 610,515.45 |
| 2,000,000,000.00 | JPY | 30/09/2031 | 0.0770% | JPY OVERNIGHT COMPOUNDED RATE | 480,050.43 |

| Nominal | Divisa | Fecha de Vencimiento | Flujo/ Porcentaje abonado | Flujo/ Porcentaje percibido | Plusvalía/ minusvalía latente en EUR |
|------------------|--------|----------------------|-------------------------------|---------------------------------|--|
| 21,000,000.00 | GBP | 07/12/2030 | GBP OVERNIGHT COMPOUNDED RATE | 0.9055% | -2,850,063.08 |
| 5,500,000.00 | GBP | 17/08/2071 | 0.4650% | GBP OVERNIGHT COMPOUNDED RATE | 3,099,188.58 |
| 6,700,000.00 | GBP | 22/10/2031 | GBP OVERNIGHT COMPOUNDED RATE | 1.0390% | -900,954.18 |
| 1,025,000,000.00 | JPY | 09/11/2031 | 0.0548% | JPY OVERNIGHT COMPOUNDED RATE | 267,117.91 |
| 21,100,000.00 | GBP | 11/11/2031 | GBP OVERNIGHT COMPOUNDED RATE | 0.8200% | -3,294,399.65 |
| 31,000,000.00 | NZD | 22/11/2023 | NZD BBR 3M | 2.3730% | -373,024.54 |
| 13,900,000.00 | AUD | 24/11/2051 | 2.2695% | AUD BANK BILL 6M | 2,304,185.28 |
| 10,000,000.00 | EUR | 29/03/2051 | EURO SHORT TERM RATE | 0.3700% | -3,512,100.94 |
| 10,000,000.00 | EUR | 20/10/2050 | EURO SHORT TERM RATE | -0.1500% | -4,609,316.59 |
| 7,700,000.00 | CAD | 23/11/2051 | 2.2950% | CAD CDOR 3M | 1,311,439.25 |
| 8,000,000.00 | EUR | 01/12/2041 | EURO SHORT TERM RATE | 0.2400% | -2,461,317.31 |
| 20,800,000.00 | CAD | 30/11/2041 | CAD CDOR 3M | 2.2950% | -3,202,879.26 |
| 3,910,000,000.00 | JPY | 06/07/2026 | -0.0102% | JPY OVERNIGHT COMPOUNDED RATE | 201,007.08 |
| 685,000,000.00 | JPY | 06/07/2051 | JPY OVERNIGHT COMPOUNDED RATE | 0.4775% | -674,210.73 |
| 1,500,000.00 | GBP | 04/01/2046 | 0.5900% | GBP OVERNIGHT COMPOUNDED RATE | 541,697.46 |
| 1,900,000.00 | GBP | 24/05/2026 | 0.8270% | GBP OVERNIGHT COMPOUNDED RATE | 147,527.85 |
| 1,000,000.00 | GBP | 13/10/2025 | GBP OVERNIGHT COMPOUNDED RATE | 0.8400% | -66,685.83 |
| 6,800,000.00 | GBP | 18/09/2025 | 0.8460% | GBP OVERNIGHT COMPOUNDED RATE | 443,872.34 |
| 370,000,000.00 | JPY | 26/03/2024 | -0.0387% | JPY OVERNIGHT COMPOUNDED RATE | 4,657.09 |
| 6,700,000.00 | GBP | 26/08/2025 | 1.0100% | GBP OVERNIGHT COMPOUNDED RATE | 387,369.66 |
| 68,500,000.00 | NOK | 24/12/2051 | 1.6600% | NOK OIBOR 6M | 1,737,792.09 |
| 33,500,000.00 | GBP | 07/01/2027 | 1.1010% | GBP OVERNIGHT COMPOUNDED RATE | 2,492,422.45 |
| 3,500,000.00 | GBP | 07/01/2032 | GBP OVERNIGHT COMPOUNDED RATE | 1.0210% | -485,766.41 |
| 80,000,000.00 | GBP | 06/01/2025 | GBP OVERNIGHT COMPOUNDED RATE | 1.2850% | -2,852,532.63 |
| 16,000,000.00 | GBP | 07/01/2032 | 1.0300% | GBP OVERNIGHT COMPOUNDED RATE | 2,206,636.45 |
| 171,000,000.00 | NOK | 17/01/2027 | 1.9740% | NOK OIBOR 6M | 970,097.47 |
| 19,600,000.00 | EUR | 17/01/2032 | EURO SHORT TERM RATE | 0.1530% | -3,072,475.40 |
| 48,200,000.00 | GBP | 07/01/2024 | GBP OVERNIGHT COMPOUNDED RATE | 1.0300% | -1,331,822.08 |
| 47,000,000.00 | SEK | 10/02/2052 | 1.3750% | SEK STIBOR 3M | 1,092,645.94 |
| 27,300,000.00 | CHF | 10/02/2025 | 0.0660% | CHF OVERNIGHT COMPOUNDED RATE | 549,888.24 |
| 38,600,000.00 | GBP | 14/02/2027 | 1.6320% | GBP OVERNIGHT COMPOUNDED RATE | 1,899,634.35 |
| 10,200,000.00 | GBP | 14/02/2032 | GBP OVERNIGHT COMPOUNDED RATE | 1.4410% | -1,007,794.79 |
| 47,100,000.00 | GBP | 14/02/2024 | GBP OVERNIGHT COMPOUNDED RATE | 1.6790% | -838,596.32 |
| 37,000,000.00 | NOK | 15/02/2052 | 2.2540% | NOK OIBOR 6M | 543,169.05 |
| 26,400,000.00 | SGD | 17/02/2032 | 1.8320% | SGD OIS | 1,506,215.30 |
| 3,070,000,000.00 | JPY | 16/02/2024 | 0.0310% | JPY OVERNIGHT COMPOUNDED RATE | 8,219.82 |
| 15,000,000.00 | EUR | 22/02/2032 | 0.5720% | EURO SHORT TERM RATE COMPOUNDED | 1,819,380.64 |
| 2,060,000,000.00 | JPY | 16/02/2027 | 0.1055% | JPY OVERNIGHT COMPOUNDED RATE | 61,437.74 |
| 17,000,000.00 | EUR | 24/02/2032 | 0.5590% | EURO SHORT TERM RATE COMPOUNDED | 2,083,410.36 |
| 1,025,000,000.00 | JPY | 01/03/2027 | 0.0729% | JPY OVERNIGHT COMPOUNDED RATE | 42,427.07 |
| 1,015,000,000.00 | JPY | 01/03/2027 | 0.0880% | JPY OVERNIGHT COMPOUNDED RATE | 36,993.23 |
| 13,000,000.00 | EUR | 01/03/2032 | 0.5815% | EURO SHORT TERM RATE COMPOUNDED | 1,570,641.58 |
| 25,000,000.00 | EUR | 01/03/2027 | 0.3370% | EURO SHORT TERM RATE COMPOUNDED | 1,361,927.70 |
| 95,000,000.00 | PLN | 08/11/2023 | 2.9250% | PLN WIBOR 6M | 1,124,023.63 |
| 8,100,000.00 | EUR | 09/03/2052 | 0.4980% | EURO SHORT TERM RATE COMPOUNDED | 2,655,392.19 |
| 37,300,000.00 | CAD | 15/03/2027 | 2.3780% | CAD CDOR 3M | 1,369,532.64 |
| 28,200,000.00 | CHF | 28/03/2025 | 0.1585% | CHF OVERNIGHT COMPOUNDED RATE | 538,049.60 |
| 4,300,000.00 | AUD | 28/03/2052 | 2.9200% | AUD BANK BILL 6M | 390,128.64 |
| 30,000,000.00 | EUR | 25/03/2027 | EUR EURIBOR 6M | 0.0500% | -2,378,866.06 |
| 3,400,000.00 | CAD | 29/03/2052 | 3.0100% | CAD CDOR 3M | 259,457.18 |
| 30,000,000.00 | EUR | 25/03/2027 | -0.1500% | EUR EURIBOR 6M | 2,652,269.45 |
| 30,000,000.00 | EUR | 25/03/2027 | EUR EURIBOR 6M | -0.0500% | -2,515,567.76 |
| 275,000,000.00 | NOK | 31/03/2024 | 2.7200% | NOK OIBOR 6M | 223,404.78 |
| 5,600,000.00 | CAD | 30/03/2052 | 3.0550% | CAD CDOR 3M | 393,054.36 |
| 1,678,000,000.00 | JPY | 31/03/2028 | JPY OVERNIGHT COMPOUNDED RATE | 0.2200% | -45,564.52 |
| 444,000,000.00 | JPY | 31/03/2043 | JPY OVERNIGHT COMPOUNDED RATE | 0.7150% | -121,270.08 |
| 1,702,000,000.00 | JPY | 31/03/2033 | 0.4150% | JPY OVERNIGHT COMPOUNDED RATE | 176,353.45 |
| 4,400,000.00 | NZD | 31/03/2042 | 3.4230% | NZD BBR 3M | 252,012.46 |
| 7,700,000.00 | NZD | 31/03/2032 | NZD BBR 3M | 3.4750% | -230,972.36 |
| 61,400,000.00 | AUD | 07/04/2027 | AUD BANK BILL 6M | 3.2725% | -794,674.51 |
| 61,400,000.00 | AUD | 07/04/2027 | 3.3900% | AUD BANK BILL 6M | 334,241.94 |
| 46,400,000.00 | USD | 05/04/2025 | USD SOFR COMPOUNDED | 2.8465% | -78,890.19 |
| 46,400,000.00 | USD | 07/04/2027 | 2.1432% | USD SOFR COMPOUNDED | 415,600.24 |
| 11,000,000.00 | EUR | 15/02/2031 | EURO SHORT TERM RATE | 0.9890% | -771,105.53 |
| 19,200,000.00 | USD | 06/04/2027 | USD SOFR COMPOUNDED | 2.3325% | -394,959.84 |
| 40,900,000.00 | GBP | 11/04/2027 | 1.9350% | GBP OVERNIGHT COMPOUNDED RATE | 1,420,834.07 |
| 10,900,000.00 | GBP | 11/04/2032 | GBP OVERNIGHT COMPOUNDED RATE | 1.7210% | -787,061.51 |
| 49,000,000.00 | GBP | 11/04/2024 | GBP OVERNIGHT COMPOUNDED RATE | 2.0545% | -606,415.03 |
| 5,400,000.00 | CAD | 08/04/2052 | 2.9700% | CAD CDOR 3M | 472,770.67 |
| 336,000,000.00 | NOK | 12/04/2027 | NOK OIBOR 6M | 2.9500% | -561,651.81 |

| Nominal | Divisa | Fecha de Vencimiento | Flujo/ Porcentaje abonado | Flujo/ Porcentaje percibido | Plusvalía/ minusvalía latente en EUR |
|-------------------|--------|----------------------|-------------------------------|---------------------------------|--|
| 22,000,000.00 | EUR | 15/02/2031 | EURO SHORT TERM RATE | 1.1040% | -1,337,300.33 |
| 74,000,000.00 | SEK | 14/04/2027 | SEK STIBOR 3M | 2.0700% | -194,628.69 |
| 13,500,000.00 | AUD | 13/04/2032 | AUD BANK BILL 6M | 3.3110% | -555,838.56 |
| 885,000,000.00 | JPY | 14/04/2032 | 0.3880% | JPY OVERNIGHT COMPOUNDED RATE | 54,254.21 |
| 670,000,000.00 | JPY | 19/04/2032 | 0.3775% | JPY OVERNIGHT COMPOUNDED RATE | 45,881.09 |
| 1,335,000,000.00 | JPY | 22/04/2027 | 0.3775% | JPY OVERNIGHT COMPOUNDED RATE | -78,567.86 |
| 23,200,000.00 | CHF | 29/04/2027 | CHF OVERNIGHT COMPOUNDED RATE | 0.6960% | -503,278.65 |
| 23,200,000.00 | EUR | 29/04/2027 | 0.9580% | EURO SHORT TERM RATE COMPOUNDED | 645,842.28 |
| 101,000,000.00 | PLN | 02/05/2027 | 6.2400% | PLN WIBOR 6M | 480,697.31 |
| 60,000,000.00 | CAD | 03/05/2026 | 3.2175% | CAD CDOR 3M | 341,814.78 |
| 60,000,000.00 | CAD | 03/05/2029 | CAD CDOR 3M | 3.3525% | -313,015.21 |
| 47,000,000.00 | USD | 03/05/2029 | 2.6600% | USD SOFR COMPOUNDED | 65,272.50 |
| 47,000,000.00 | USD | 03/05/2026 | USD SOFR COMPOUNDED | 2.8110% | 109,210.09 |
| 36,800,000.00 | AUD | 05/05/2024 | 3.0880% | AUD BANK BILL 6M | 87,975.34 |
| 16,200,000.00 | EUR | 06/05/2025 | EURO SHORT TERM RATE | 0.9970% | -138,675.12 |
| 40,000,000.00 | EUR | 15/03/2024 | EURO SHORT TERM RATE | 0.6680% | -259,390.68 |
| 498,000,000.00 | SEK | 11/05/2024 | SEK STIBOR 3M | 2.0575% | -383,052.03 |
| 19,400,000.00 | EUR | 11/05/2032 | EURO SHORT TERM RATE | 2.0210% | -289,134.10 |
| 19,800,000.00 | GBP | 11/05/2032 | 1.9750% | GBP OVERNIGHT COMPOUNDED RATE | 280,874.47 |
| 675,000,000.00 | JPY | 12/05/2032 | 0.4330% | JPY OVERNIGHT COMPOUNDED RATE | 22,332.97 |
| 176,000,000.00 | NOK | 16/05/2025 | NOK OIBOR 6M | 2.7810% | -232,370.45 |
| 80,000,000.00 | GBP | 17/05/2024 | GBP OVERNIGHT COMPOUNDED RATE | 2.0440% | -1,102,445.03 |
| 17,000,000.00 | GBP | 17/05/2032 | 1.8040% | GBP OVERNIGHT COMPOUNDED RATE | 1,095,336.68 |
| 27,000,000.00 | CAD | 16/05/2032 | CAD CDOR 3M | 3.3630% | -523,630.25 |
| 14,700,000.00 | NZD | 16/05/2027 | NZD BBR 3M | 3.6850% | -133,076.84 |
| 20,200,000.00 | USD | 17/05/2032 | 2.7040% | USD SOFR COMPOUNDED | 188,590.29 |
| 14,200,000.00 | NZD | 20/05/2027 | NZD BBR 3M | 3.6680% | -135,217.62 |
| 7,900,000.00 | NZD | 20/05/2032 | NZD BBR 3M | 3.6370% | -176,640.96 |
| 20,800,000.00 | NZD | 29/04/2031 | NZD BBR 3M | 1.7975% | -2,086,088.21 |
| 2,200,000,000.00 | JPY | 25/05/2032 | 0.3665% | JPY OVERNIGHT COMPOUNDED RATE | 174,518.42 |
| 15,200,000.00 | GBP | 25/05/2027 | 2.1410% | GBP OVERNIGHT COMPOUNDED RATE | 370,482.47 |
| 94,000,000.00 | SEK | 27/05/2032 | 2.4700% | SEK STIBOR 3M | 243,223.09 |
| 96,000,000.00 | NOK | 27/05/2032 | NOK OIBOR 6M | 2.9030% | -334,855.81 |
| 4,700,000.00 | CHF | 27/05/2042 | CHF OVERNIGHT COMPOUNDED RATE | 1.5175% | -332,070.22 |
| 65,500,000.00 | EUR | 30/05/2029 | EURO SHORT TERM RATE | 1.5800% | -695,473.16 |
| 95,000,000.00 | NOK | 31/05/2032 | NOK OIBOR 6M | 2.8575% | -366,478.98 |
| 95,000,000.00 | SEK | 31/05/2032 | 2.4625% | SEK STIBOR 3M | 251,603.80 |
| 38,500,000.00 | USD | 30/05/2029 | 2.5850% | USD SOFR COMPOUNDED | 101,082.47 |
| 42,000,000.00 | GBP | 01/06/2024 | GBP OVERNIGHT COMPOUNDED RATE | 2.2835% | -383,895.60 |
| 17,000,000.00 | GBP | 01/06/2027 | 2.1885% | GBP OVERNIGHT COMPOUNDED RATE | 372,314.82 |
| 4,140,000,000.00 | JPY | 30/05/2029 | 0.4580% | JPY OVERNIGHT COMPOUNDED RATE | 92,475.11 |
| 14,100,000.00 | NZD | 02/06/2042 | 4.0500% | NZD BBR 3M | 99,338.06 |
| 410,000,000.00 | JPY | 01/06/2052 | JPY OVERNIGHT COMPOUNDED RATE | 0.8850% | -112,232.41 |
| 1,350,000,000.00 | TWD | 02/06/2024 | 1.4300% | TWD TAIBOR 3M | -41,933.74 |
| 35,400,000.00 | GBP | 06/06/2024 | GBP OVERNIGHT COMPOUNDED RATE | 2.3900% | -246,807.48 |
| 29,500,000.00 | GBP | 06/06/2027 | 2.3140% | GBP OVERNIGHT COMPOUNDED RATE | 450,042.38 |
| 23,600,000.00 | CAD | 02/06/2027 | 3.2070% | CAD CDOR 3M | -65,569.80 |
| 3,500,000.00 | CHF | 03/06/1952 | CHF OVERNIGHT COMPOUNDED RATE | 1.6150% | -236,650.91 |
| 50,000,000.00 | EUR | 07/06/2024 | 1.0200% | EURO SHORT TERM RATE COMPOUNDED | 96,180.28 |
| 18,000,000.00 | EUR | 07/06/2027 | EURO SHORT TERM RATE | 1.4075% | -131,757.23 |
| 79,900,000.00 | AUD | 22/10/2026 | AUD BANK BILL 6M | 1.3675% | -5,022,735.81 |
| 5,200,000.00 | GBP | 09/06/2042 | 2.0260% | GBP OVERNIGHT COMPOUNDED RATE | 101,678.94 |
| 6,200,000.00 | CHF | 09/06/2042 | CHF OVERNIGHT COMPOUNDED RATE | 2.1850% | -35,730.96 |
| 61,000,000.00 | NOK | 09/06/2042 | 2.6850% | NOK OIBOR 6M | 50,978.81 |
| 55,000,000.00 | NOK | 10/06/2042 | 2.9925% | NOK OIBOR 6M | 99,555.72 |
| 8,000,000.00 | CAD | 09/06/2042 | CAD CDOR 3M | 3.9000% | -23,923.07 |
| 21,000,000.00 | USD | 21/02/2029 | 2.6900% | USD LIBOR 3M | 505,935.55 |
| 171,100,000.00 | NOK | 17/06/2024 | 1.7371% | NOK OIBOR 6M | 433,785.15 |
| 23,700,000,000.00 | KRW | 21/06/2027 | KRW CERTIF DEPOSIT 3M | 3.7400% | 214,548.62 |
| 2,300,000,000.00 | JPY | 16/06/2032 | 0.8200% | JPY OVERNIGHT COMPOUNDED RATE | -40,081.60 |
| 29,600,000.00 | NZD | 23/06/2032 | NZD BBR 3M | 4.4700% | 517,419.16 |
| 3,800,000.00 | GBP | 11/11/2051 | 0.6525% | GBP OVERNIGHT COMPOUNDED RATE | 1,519,117.23 |
| 7,300,000.00 | CHF | 11/11/2031 | CHF OVERNIGHT COMPOUNDED RATE | 0.0050% | -1,054,486.79 |
| 3,500,000.00 | AUD | 29/06/2052 | 3.8370% | AUD BANK BILL 6M | -46,881.86 |
| 20,000,000.00 | AUD | 29/06/2032 | AUD BANK BILL 6M | 4.2300% | 103,910.85 |
| 18,000,000.00 | AUD | 29/06/2027 | 4.0530% | AUD BANK BILL 6M | -79,055.03 |
| 266,000,000.00 | SEK | 30/06/2026 | SEK STIBOR 3M | 2.9375% | 235,282.72 |
| 21,000,000.00 | EUR | 25/05/2031 | EURO SHORT TERM RATE | 2.0993% | 395,749.18 |
| 95,000,000.00 | CNY | 15/11/2026 | CNY SWAP HKSH 7D DEPO | 2.4800% | -36,653.32 |
| 35,600,000.00 | NZD | 04/07/2024 | NZD BBR 3M | 4.0350% | -15,777.40 |

| Nominal | Divisa | Fecha de Vencimiento | Flujo/ Porcentaje abonado | Flujo/ Porcentaje percibido | Plusvalía/ minusvalía latente en EUR |
|---------------|--------|----------------------|------------------------------|--------------------------------|--|
| Total: | | | | | -5,180,423.18 |

Las contrapartes de estos swaps de tipos de interés son BNP PARIBAS, CITIGROUP GLOBAL MARKETS DEUTSCHLAND AG, DEUTSCHE BANK AG, GOLDMAN SACHS BANK EUROPE SE, HSBC FRANCE, MORGAN STANLEY BANK AG GERMANY, MORGAN STANLEY IC, NOMURA FINANCIAL PRODUCTS EUROPE GMBH y UBS EUROPE SE.

■ Amundi Funds Absolute Return Global Opportunities Bond

| Nominal | Divisa | Fecha de Vencimiento | Flujo/ Porcentaje abonado | Flujo/ Porcentaje percibido | Plusvalía/ minusvalía latente en EUR |
|----------------|--------|----------------------|-------------------------------|--------------------------------|--|
| 20,000,000.00 | GBP | 26/05/2032 | 1.9400% | GBP OVERNIGHT COMPOUNDED RATE | 1,016,979.18 |
| 92,000,000.00 | GBP | 26/05/2024 | GBP OVERNIGHT COMPOUNDED RATE | 2.1700% | -1,048,552.47 |
| 240,500,000.00 | SEK | 01/07/2027 | SEK STIBOR 3M | 2.9225% | 220,141.34 |
| 21,800,000.00 | EUR | 01/07/2027 | 2.0825% | EUR EURIBOR 6M | -249,353.69 |
| Total: | | | | | -60,785.64 |

Las contrapartes de estos swaps de tipos de interés son BOFA SECURITIES EUROPE SA FIC y GOLDMAN SACHS BANK EUROPE SE.

■ Amundi Funds Absolute Return Global Opportunities Bond Dynamic

| Nominal | Divisa | Fecha de Vencimiento | Flujo/ Porcentaje abonado | Flujo/ Porcentaje percibido | Plusvalía/ minusvalía latente en USD |
|---------------|--------|----------------------|-------------------------------|--------------------------------|--|
| 4,800,000.00 | GBP | 26/05/2032 | 1.9400% | GBP OVERNIGHT COMPOUNDED RATE | 255,168.22 |
| 22,200,000.00 | GBP | 06/05/2024 | GBP OVERNIGHT COMPOUNDED RATE | 2.1700% | -264,520.04 |
| 60,500,000.00 | SEK | 01/07/2027 | SEK STIBOR 3M | 2.9225% | 57,895.55 |
| 5,500,000.00 | EUR | 01/07/2027 | 2.0825% | EUR EURIBOR 6M | -65,769.61 |
| Total: | | | | | -17,225.88 |

Las contrapartes de estos swaps de tipos de interés son BOFA SECURITIES EUROPE SA FIC y GOLDMAN SACHS BANK EUROPE SE.

■ Amundi Funds Global Macro Bonds & Currencies

| Nominal | Divisa | Fecha de Vencimiento | Flujo/ Porcentaje abonado | Flujo/ Porcentaje percibido | Plusvalía/ minusvalía latente en EUR |
|---------------|--------|----------------------|-------------------------------|--------------------------------|--|
| 26,000,000.00 | GBP | 26/05/2024 | GBP OVERNIGHT COMPOUNDED RATE | 2.1700% | -247,181.01 |
| 5,600,000.00 | GBP | 26/05/2032 | 1.9400% | GBP OVERNIGHT COMPOUNDED RATE | 225,462.11 |
| 6,350,000.00 | EUR | 01/07/2027 | 2.0825% | EUR EURIBOR 6M | 0.00 |
| 70,000,000.00 | SEK | 01/07/2027 | SEK STIBOR 3M | 2.9225% | 0.00 |
| Total: | | | | | -21,718.90 |

Las contrapartes de estos swaps de tipos de interés son BOFA SECURITIES EUROPE SA FIC y GOLDMAN SACHS BANK EUROPE SE.

■ Amundi Funds Global Macro Bonds & Currencies Low Vol

| Nominal | Divisa | Fecha de Vencimiento | Flujo/ Porcentaje abonado | Flujo/ Porcentaje percibido | Plusvalía/ minusvalía latente en EUR |
|---------------|--------|----------------------|-------------------------------|--------------------------------|--|
| 1,200,000.00 | GBP | 26/05/2032 | 1.9400% | GBP OVERNIGHT COMPOUNDED RATE | 48,313.33 |
| 5,600,000.00 | GBP | 26/05/2024 | GBP OVERNIGHT COMPOUNDED RATE | 2.1700% | -53,238.98 |
| 1,400,000.00 | EUR | 01/07/2027 | 2.0825% | EUR EURIBOR 6M | -19,018.26 |
| 15,000,000.00 | SEK | 01/07/2027 | SEK STIBOR 3M | 2.9225% | 13,690.28 |
| Total: | | | | | -10,253.63 |

Las contrapartes de estos swaps de tipos de interés son BOFA SECURITIES EUROPE SA FIC y GOLDMAN SACHS BANK EUROPE SE.

■ Amundi Funds Multi-Strategy Growth

| Nominal | Divisa | Fecha de Vencimiento | Flujo/ Porcentaje abonado | Flujo/ Porcentaje percibido | Plusvalía/ minusvalía latente en EUR |
|---------------|--------|----------------------|------------------------------|--------------------------------|--|
| 13,000,000.00 | USD | 21/02/2029 | 2.6900% | USD LIBOR 3M | 313,198.19 |
| 9,000,000.00 | EUR | 15/05/2034 | 1.8370% | EUR EURIBOR 6M | 314,759.94 |
| 280,000.00 | USD | 15/10/2025 | USD LIBOR 3M | 2.0240% | -9,403.88 |
| 7,000,000.00 | USD | 13/01/2032 | 2.6795% | USD LIBOR 3M | 228,525.96 |

| Nominal | Divisa | Fecha de Vencimiento | Flujo/ Porcentaje abonado | Flujo/ Porcentaje percibido | Plusvalía/ minusvalía latente en EUR |
|------------------|--------|----------------------|-------------------------------|---------------------------------|--|
| 14,800,000.00 | USD | 18/10/2028 | 2.3705% | USD LIBOR 3M | 572,852.55 |
| 66,000,000.00 | USD | 14/03/2024 | 2.9300% | USD LIBOR 3M | 273,825.17 |
| 1,600,000.00 | NZD | 05/07/2022 | NZD BBR 3M | 3.8825% | 286.44 |
| 2,000,000.00 | USD | 14/05/2025 | 4.0270% | USD LIBOR 3M | -44,630.09 |
| 4,800,000.00 | USD | 05/06/2030 | 3.2700% | USD LIBOR 3M | -51,121.02 |
| 20,000,000.00 | SEK | 31/05/2026 | 1.0888% | SEK STIBOR 3M | 109,170.73 |
| 2,100,000.00 | USD | 24/09/2048 | 1.9650% | USD LIBOR 3M | 386,528.05 |
| 2,600,000.00 | USD | 14/01/2049 | 2.5700% | USD LIBOR 3M | 196,303.89 |
| 12,100,000.00 | USD | 07/02/2052 | 2.6550% | USD LIBOR 3M | -122,633.18 |
| 850,000.00 | CAD | 12/03/2045 | CAD CDOR 3M | 2.5200% | -111,053.20 |
| 104,500,000.00 | NOK | 17/06/2024 | 1.7371% | NOK OIBOR 6M | 264,935.99 |
| 1,400,000.00 | EUR | 19/07/2050 | 0.9300% | EUR EURIBOR 6M | 345,422.94 |
| 22,000,000.00 | EUR | 18/10/2023 | 0.4550% | EUR EURIBOR 6M | 144,466.92 |
| 1,550,000.00 | EUR | 25/10/2025 | 0.6620% | EUR EURIBOR 6M | 46,950.50 |
| 1,550,000.00 | EUR | 01/03/2025 | 0.4760% | EUR EURIBOR 6M | 41,375.40 |
| 17,000,000.00 | AUD | 26/07/2029 | 3.0000% | AUD BANK BILL 6M | 710,884.62 |
| 58,400,000.00 | SGD | 15/08/2022 | SGD SOR 6M | 1.5425% | 49,779.03 |
| 104,500,000.00 | NOK | 17/06/2024 | NOK OIBOR 6M | 1.8000% | -253,008.80 |
| 2,100,000.00 | USD | 18/02/2051 | USD LIBOR 3M | 1.7020% | -488,839.66 |
| 3,500,000,000.00 | CLP | 12/09/2022 | CLP OIS ON COMPOUND AV | 3.3150% | -45,880.64 |
| 4,000,000.00 | EUR | 02/06/2070 | -0.1550% | EUR EURIBOR 6M | 2,353,287.48 |
| 3,500,000.00 | EUR | 26/06/2070 | -0.0220% | EUR EURIBOR 6M | 1,922,753.15 |
| 36,400,000.00 | NZD | 24/07/2025 | NZD BBR 3M | 0.3265% | -2,321,161.30 |
| 1,800,000.00 | EUR | 24/09/2070 | -0.1130% | EUR EURIBOR 6M | 1,038,278.59 |
| 8,600,000.00 | EUR | 20/10/2050 | -0.0865% | EUR EURIBOR 6M | 3,974,049.68 |
| 6,800,000.00 | AUD | 19/01/2041 | AUD BANK BILL 6M | 1.5490% | -1,469,393.51 |
| 35,100,000.00 | NZD | 20/01/2028 | NZD BBR 3M | 0.7790% | -3,347,580.48 |
| 4,700,000.00 | CAD | 18/01/2041 | CAD CDOR 3M | 1.7925% | -892,072.16 |
| 16,000,000.00 | GBP | 08/03/2031 | GBP OVERNIGHT COMPOUNDED RATE | 0.7190% | -2,492,764.61 |
| 10,900,000.00 | EUR | 29/03/2051 | 0.4205% | EUR EURIBOR 6M | 3,884,756.27 |
| 22,000,000.00 | NZD | 29/04/2031 | NZD BBR 3M | 1.7660% | -2,236,783.28 |
| 2,400,000.00 | GBP | 17/08/2071 | 0.4650% | GBP OVERNIGHT COMPOUNDED RATE | 1,352,373.24 |
| 35,000,000.00 | GBP | 17/08/2026 | GBP OVERNIGHT COMPOUNDED RATE | 0.4580% | -3,432,523.15 |
| 2,600,000.00 | GBP | 17/08/2071 | 0.4650% | GBP OVERNIGHT COMPOUNDED RATE | 1,465,070.93 |
| 24,400,000.00 | GBP | 07/12/2030 | GBP OVERNIGHT COMPOUNDED RATE | 0.9055% | -3,311,843.14 |
| 114,200,000.00 | AUD | 22/10/2026 | AUD BANK BILL 6M | 1.3630% | -7,192,333.05 |
| 40,000,000.00 | PLN | 08/11/2023 | 2.9250% | PLN WIBOR 6M | 473,273.11 |
| 1,190,000,000.00 | JPY | 09/11/2031 | 0.0545% | JPY OVERNIGHT COMPOUNDED RATE | 310,310.14 |
| 12,000,000.00 | NZD | 22/11/2026 | 2.7260% | NZD BBR 3M | 363,287.94 |
| 40,400,000.00 | NZD | 22/11/2023 | NZD BBR 3M | 2.3730% | -486,135.19 |
| 16,400,000.00 | AUD | 24/11/2051 | 2.2695% | AUD BANK BILL 6M | 2,647,371.39 |
| 9,100,000.00 | CAD | 23/11/2051 | 2.2950% | CAD CDOR 3M | 1,549,882.75 |
| 24,400,000.00 | CAD | 30/11/2041 | CAD CDOR 3M | 2.2950% | -3,570,276.00 |
| 10,900,000.00 | EUR | 29/03/2051 | EURO SHORT TERM RATE | 0.0950% | -4,482,247.32 |
| 900,000.00 | GBP | 04/01/2046 | 0.5900% | GBP OVERNIGHT COMPOUNDED RATE | 325,018.46 |
| 500,000.00 | GBP | 13/10/2025 | GBP OVERNIGHT COMPOUNDED RATE | 0.8400% | -33,342.90 |
| 323,000,000.00 | JPY | 26/03/2024 | -0.0370% | JPY OVERNIGHT COMPOUNDED RATE | 3,998.30 |
| 2,700,000.00 | GBP | 24/05/2026 | 0.8270% | GBP OVERNIGHT COMPOUNDED RATE | 209,633.70 |
| 2,000,000,000.00 | JPY | 19/01/2041 | JPY OVERNIGHT COMPOUNDED RATE | 0.2630% | -1,386,596.26 |
| 80,500,000.00 | JPY | 10/07/2024 | -0.0370% | JPY OVERNIGHT COMPOUNDED RATE | 1,380.36 |
| 6,400,000.00 | GBP | 26/08/2025 | 2.3800% | GBP OVERNIGHT COMPOUNDED RATE | 136,239.06 |
| 44,300,000.00 | GBP | 07/01/2024 | GBP OVERNIGHT COMPOUNDED RATE | 1.0300% | -1,224,060.55 |
| 3,000,000.00 | GBP | 07/01/2032 | GBP OVERNIGHT COMPOUNDED RATE | 1.0210% | -416,371.21 |
| 29,800,000.00 | GBP | 07/01/2027 | 1.1010% | GBP OVERNIGHT COMPOUNDED RATE | 2,217,139.96 |
| 51,000,000.00 | SEK | 10/02/2052 | 1.3750% | SEK STIBOR 3M | 1,185,637.08 |
| 130,000,000.00 | PLN | 14/02/2024 | 4.4500% | PLN WIBOR 6M | 1,205,463.76 |
| 39,100,000.00 | SGD | 17/02/2032 | 1.8320% | SGD OIS | 2,742,930.83 |
| 34,800,000.00 | SGD | 21/02/2027 | SGD OIS | 1.6850% | -1,108,480.78 |
| 9,400,000.00 | EUR | 09/03/2052 | 0.4980% | EURO SHORT TERM RATE COMPOUNDED | 3,081,566.20 |
| 126,700,000.00 | SEK | 24/03/2027 | SEK STIBOR 3M | 1.6040% | -568,684.55 |
| 40,700,000.00 | CHF | 28/03/2025 | 0.1585% | CHF OVERNIGHT COMPOUNDED RATE | 776,546.74 |
| 6,100,000.00 | AUD | 28/03/2052 | 2.9200% | AUD BANK BILL 6M | 553,438.30 |
| 537,000,000.00 | JPY | 31/03/2043 | JPY OVERNIGHT COMPOUNDED RATE | 0.7150% | -146,671.20 |
| 2,059,000,000.00 | JPY | 31/03/2033 | 0.4150% | JPY OVERNIGHT COMPOUNDED RATE | 213,344.16 |
| 2,030,000,000.00 | JPY | 31/03/2028 | JPY OVERNIGHT COMPOUNDED RATE | 0.2200% | -55,122.78 |
| 6,500,000.00 | NZD | 31/03/2042 | 3.4230% | NZD BBR 3M | 372,291.17 |
| 11,200,000.00 | NZD | 31/03/2032 | NZD BBR 3M | 3.4750% | -335,959.79 |
| 12,100,000.00 | EUR | 01/04/2027 | EURO SHORT TERM RATE | 0.8740% | -374,388.35 |
| 89,700,000.00 | AUD | 05/04/2025 | 3.3900% | AUD BANK BILL 6M | 488,298.09 |
| 89,700,000.00 | AUD | 07/04/2027 | AUD BANK BILL 6M | 3.2725% | -1,160,949.56 |

| Nominal | Divisa | Fecha de Vencimiento | Flujo/ Porcentaje abonado | Flujo/ Porcentaje percibido | Plusvalía/ minusvalía latente en EUR |
|------------------|--------|----------------------|-------------------------------|---------------------------------|--|
| 67,800,000.00 | USD | 07/04/2027 | 2.1300% | USD SOFR COMPOUNDED | 622,664.45 |
| 67,800,000.00 | USD | 05/04/2025 | USD SOFR COMPOUNDED | 2.8600% | -98,648.71 |
| 28,000,000.00 | USD | 06/04/2027 | USD SOFR COMPOUNDED | 2.3325% | -575,983.11 |
| 34,000,000.00 | EUR | 29/04/2027 | 0.9580% | EURO SHORT TERM RATE COMPOUNDED | 946,492.99 |
| 33,800,000.00 | CHF | 29/04/2027 | CHF OVERNIGHT COMPOUNDED RATE | 0.6960% | -733,224.94 |
| 25,000,000.00 | NZD | 02/05/2027 | 4.0220% | NZD BBR 3M | 10,058.86 |
| 130,000,000.00 | NOK | 02/05/2027 | 2.8350% | NOK OIBOR 6M | 271,420.00 |
| 150,000,000.00 | PLN | 02/05/2027 | 6.2400% | PLN WIBOR 6M | 713,906.89 |
| 72,000,000.00 | USD | 03/05/2029 | 2.6600% | USD SOFR COMPOUNDED | 99,991.90 |
| 72,000,000.00 | USD | 03/05/2026 | USD SOFR COMPOUNDED | 2.8110% | 167,300.56 |
| 53,800,000.00 | AUD | 05/05/2024 | 3.0880% | AUD BANK BILL 6M | 128,616.12 |
| 14,700,000.00 | GBP | 07/03/2031 | GBP OVERNIGHT COMPOUNDED RATE | 2.0130% | -583,354.90 |
| 62,000,000.00 | EUR | 15/03/2024 | EURO SHORT TERM RATE | 0.6680% | -402,055.55 |
| 21,500,000.00 | NZD | 16/05/2027 | NZD BBR 3M | 3.6850% | -194,636.20 |
| 31,800,000.00 | USD | 17/05/2032 | 2.7040% | USD SOFR COMPOUNDED | 296,889.69 |
| 24,300,000.00 | CHF | 25/05/2027 | CHF OVERNIGHT COMPOUNDED RATE | 0.7250% | -512,205.09 |
| 22,200,000.00 | GBP | 25/05/2027 | 2.1410% | GBP OVERNIGHT COMPOUNDED RATE | 541,224.19 |
| 138,000,000.00 | SEK | 27/05/2032 | 2.4700% | SEK STIBOR 3M | 357,072.19 |
| 6,900,000.00 | CHF | 27/05/2042 | CHF OVERNIGHT COMPOUNDED RATE | 1.5175% | -487,507.33 |
| 23,000,000.00 | SGD | 27/05/2027 | 2.3150% | SGD OIS | 497,184.18 |
| 150,000,000.00 | SEK | 27/05/2027 | 2.3790% | SEK STIBOR 3M | 206,945.61 |
| 141,000,000.00 | NOK | 27/05/2032 | NOK OIBOR 6M | 2.9030% | -491,819.47 |
| 95,800,000.00 | EUR | 30/05/2029 | EURO SHORT TERM RATE | 1.5800% | -1,017,195.86 |
| 56,200,000.00 | USD | 30/05/2029 | 2.5850% | USD SOFR COMPOUNDED | 147,554.15 |
| 6,055,000,000.00 | JPY | 30/05/2029 | 0.4580% | JPY OVERNIGHT COMPOUNDED RATE | 135,250.45 |
| 138,000,000.00 | SEK | 31/05/2032 | 2.4625% | SEK STIBOR 3M | 365,487.62 |
| 139,000,000.00 | NOK | 31/05/2032 | NOK OIBOR 6M | 2.8575% | -536,216.61 |
| 27,000,000.00 | GBP | 01/06/2027 | 2.1885% | GBP OVERNIGHT COMPOUNDED RATE | 591,323.55 |
| 66,000,000.00 | GBP | 01/06/2024 | GBP OVERNIGHT COMPOUNDED RATE | 2.2835% | -603,264.51 |
| 595,000,000.00 | JPY | 01/06/2052 | JPY OVERNIGHT COMPOUNDED RATE | 0.8850% | -162,873.86 |
| 20,700,000.00 | NZD | 02/06/2042 | 4.0500% | NZD BBR 3M | 145,836.75 |
| 2,150,000,000.00 | TWD | 02/06/2024 | 1.4300% | TWD TAIBOR 3M | -77,694.77 |
| 5,100,000.00 | CHF | 03/06/1952 | CHF OVERNIGHT COMPOUNDED RATE | 1.6150% | -344,834.18 |
| 34,500,000.00 | CAD | 02/06/2027 | 3.2070% | CAD CDOR 3M | 207,919.81 |
| 43,200,000.00 | GBP | 06/06/2027 | 2.3140% | GBP OVERNIGHT COMPOUNDED RATE | 659,045.11 |
| 51,700,000.00 | GBP | 06/06/2024 | GBP OVERNIGHT COMPOUNDED RATE | 2.3900% | -360,450.46 |
| 79,200,000.00 | EUR | 07/06/2024 | 1.0200% | EURO SHORT TERM RATE COMPOUNDED | 152,349.55 |
| 28,500,000.00 | EUR | 07/06/2027 | EURO SHORT TERM RATE | 1.4075% | -208,615.62 |
| 8,000,000.00 | GBP | 09/06/2042 | 2.0260% | GBP OVERNIGHT COMPOUNDED RATE | 156,429.12 |
| 9,500,000.00 | CHF | 09/06/2042 | CHF OVERNIGHT COMPOUNDED RATE | 2.1850% | -54,749.01 |
| 94,000,000.00 | NOK | 09/06/2042 | 2.6850% | NOK OIBOR 6M | 78,557.51 |
| 80,000,000.00 | NOK | 10/06/2042 | 2.9925% | NOK OIBOR 6M | 144,808.32 |
| 12,400,000.00 | CAD | 09/06/2042 | CAD CDOR 3M | 3.9000% | -37,080.74 |
| 22,800,000.00 | EUR | 17/01/2032 | EURO SHORT TERM RATE | 0.1530% | -3,574,104.05 |
| 24,300,000.00 | CHF | 25/05/2027 | 0.7250% | CHF OVERNIGHT COMPOUNDED RATE | 512,205.09 |
| 6,300,000.00 | GBP | 18/09/2025 | 0.8460% | GBP OVERNIGHT COMPOUNDED RATE | 411,234.68 |
| 15,700,000.00 | GBP | 14/02/2032 | GBP OVERNIGHT COMPOUNDED RATE | 1.4410% | -1,551,213.55 |
| 73,100,000.00 | GBP | 14/02/2024 | GBP OVERNIGHT COMPOUNDED RATE | 1.6790% | -1,301,515.74 |
| 60,700,000.00 | GBP | 14/02/2027 | 1.6320% | GBP OVERNIGHT COMPOUNDED RATE | 2,987,248.85 |
| 16,800,000.00 | EUR | 15/02/2031 | EURO SHORT TERM RATE | 0.9890% | -1,177,688.43 |
| 33,600,000.00 | EUR | 15/02/2031 | EURO SHORT TERM RATE | 1.1040% | -2,042,422.31 |
| 25,900,000.00 | GBP | 11/05/2032 | 1.9750% | GBP OVERNIGHT COMPOUNDED RATE | 367,406.51 |
| 30,500,000.00 | EUR | 11/05/2032 | EURO SHORT TERM RATE | 2.0210% | -454,566.50 |
| 126,700,000.00 | SEK | 24/03/2027 | 1.6040% | SEK STIBOR 3M | 568,684.55 |
| 10,500,000.00 | USD | 21/11/2027 | 2.4117% | USD LIBOR 3M | 352,467.14 |
| 21,300,000.00 | GBP | 17/05/2027 | GBP OVERNIGHT COMPOUNDED RATE | 1.9200% | -765,674.76 |
| 610,000,000.00 | JPY | 06/07/2051 | JPY OVERNIGHT COMPOUNDED RATE | 0.4550% | -626,668.85 |
| 29,600,000.00 | CHF | 10/02/2025 | 0.0660% | CHF OVERNIGHT COMPOUNDED RATE | 596,215.82 |
| 54,000,000.00 | NOK | 15/02/2052 | 2.2540% | NOK OIBOR 6M | 792,733.22 |
| 2,190,000,000.00 | JPY | 16/02/2032 | 0.2575% | JPY OVERNIGHT COMPOUNDED RATE | 310,717.58 |
| 4,545,000,000.00 | JPY | 16/02/2024 | 0.0310% | JPY OVERNIGHT COMPOUNDED RATE | 12,169.09 |
| 1,655,000,000.00 | JPY | 18/02/2032 | 0.2570% | JPY OVERNIGHT COMPOUNDED RATE | 235,372.17 |
| 1,700,000,000.00 | JPY | 18/02/2027 | 0.1075% | JPY OVERNIGHT COMPOUNDED RATE | 49,336.55 |
| 895,000,000.00 | JPY | 18/02/2052 | JPY OVERNIGHT COMPOUNDED RATE | 0.7661% | -434,555.07 |
| 1,530,000,000.00 | JPY | 01/03/2027 | 0.0729% | JPY OVERNIGHT COMPOUNDED RATE | 63,330.16 |
| 1,505,000,000.00 | JPY | 01/03/2027 | 0.0880% | JPY OVERNIGHT COMPOUNDED RATE | 54,852.02 |
| 60,600,000.00 | GBP | 11/04/2024 | GBP OVERNIGHT COMPOUNDED RATE | 2.0545% | -749,974.53 |
| 50,600,000.00 | GBP | 11/04/2027 | 1.9350% | GBP OVERNIGHT COMPOUNDED RATE | 1,757,804.50 |
| 13,400,000.00 | GBP | 11/04/2032 | GBP OVERNIGHT COMPOUNDED RATE | 1.7210% | -967,580.19 |
| 42,500,000.00 | CAD | 16/05/2032 | CAD CDOR 3M | 3.3630% | -617,916.34 |

| Nominal | Divisa | Fecha de Vencimiento | Flujo/ Porcentaje abonado | Flujo/ Porcentaje percibido | Plusvalía/ minusvalía latente en EUR |
|-------------------|--------|----------------------|-------------------------------|--------------------------------|--|
| 53,800,000.00 | CAD | 15/03/2027 | 2.3780% | CAD CDOR 3M | 1,898,431.53 |
| 12,100,000.00 | EUR | 01/04/2027 | 0.8740% | EURO SHORT TERM RATE | 374,388.35 |
| 1,310,000,000.00 | JPY | 14/04/2032 | 0.3880% | JPY OVERNIGHT COMPOUNDED RATE | 80,308.47 |
| 975,000,000.00 | JPY | 19/04/2032 | 0.3775% | JPY OVERNIGHT COMPOUNDED RATE | 66,767.30 |
| 1,955,000,000.00 | JPY | 22/04/2027 | 0.1735% | JPY OVERNIGHT COMPOUNDED RATE | 19,522.71 |
| 20,800,000.00 | NZD | 20/05/2027 | NZD BBR 3M | 3.6680% | -198,065.25 |
| 11,600,000.00 | NZD | 20/05/2032 | NZD BBR 3M | 3.6370% | -259,371.53 |
| 3,200,000,000.00 | JPY | 25/05/2032 | 0.3665% | JPY OVERNIGHT COMPOUNDED RATE | 253,837.37 |
| 258,000,000.00 | NOK | 16/05/2025 | NOK OIBOR 6M | 2.7810% | -340,633.95 |
| 77,000,000.00 | NOK | 24/12/2051 | 1.6600% | NOK OIBOR 6M | 1,953,430.53 |
| 187,000,000.00 | NOK | 17/01/2027 | 1.9740% | NOK OIBOR 6M | 1,060,866.82 |
| 402,000,000.00 | NOK | 31/03/2024 | 2.7200% | NOK OIBOR 6M | 326,577.14 |
| 497,000,000.00 | NOK | 12/04/2027 | NOK OIBOR 6M | 2.9500% | -830,776.63 |
| 20,000,000.00 | AUD | 13/04/2032 | AUD BANK BILL 6M | 3.3110% | -823,464.49 |
| 109,000,000.00 | SEK | 14/04/2027 | SEK STIBOR 3M | 2.0700% | -286,682.82 |
| 727,000,000.00 | SEK | 11/05/2024 | SEK STIBOR 3M | 2.0575% | -559,194.44 |
| 81,600,000.00 | EUR | 24/05/2026 | -0.0225% | EUR EURIBOR 6M | 4,794,316.34 |
| 100,900,000.00 | USD | 24/05/2026 | USD LIBOR 3M | 1.3870% | -4,702,387.05 |
| 6,300,000.00 | GBP | 27/09/2026 | 0.5970% | GBP OVERNIGHT COMPOUNDED RATE | 591,730.37 |
| 180,000,000.00 | USD | 24/06/2024 | USD LIBOR 3M | 0.7175% | -8,568,569.59 |
| 2,340,000,000.00 | JPY | 30/09/2031 | 0.0770% | JPY OVERNIGHT COMPOUNDED RATE | 561,658.99 |
| 6,500,000.00 | GBP | 22/10/2031 | GBP OVERNIGHT COMPOUNDED RATE | 1.0390% | -874,060.05 |
| 24,700,000.00 | GBP | 11/11/2031 | GBP OVERNIGHT COMPOUNDED RATE | 0.8200% | -3,856,477.28 |
| 9,400,000.00 | EUR | 01/12/2041 | EURO SHORT TERM RATE | 0.2400% | -2,892,047.88 |
| 8,600,000.00 | EUR | 20/10/2050 | EURO SHORT TERM RATE | 0.1080% | -3,485,435.39 |
| 3,475,000,000.00 | JPY | 06/07/2026 | -0.0600% | JPY OVERNIGHT COMPOUNDED RATE | 227,462.41 |
| 35,200,000.00 | EUR | 25/03/2027 | -0.1500% | EUR EURIBOR 6M | 3,111,996.16 |
| 35,200,000.00 | EUR | 25/03/2027 | EUR EURIBOR 6M | 0.0500% | -2,791,202.84 |
| 10,000,000.00 | EUR | 01/03/2032 | 0.5815% | EURO SHORT TERM RATE | 1,208,185.82 |
| 20,700,000.00 | EUR | 01/03/2027 | 0.3370% | EURO SHORT TERM RATE | 1,127,676.11 |
| 18,000,000.00 | EUR | 24/02/2032 | 0.5590% | EURO SHORT TERM RATE | 2,205,963.91 |
| 14,000,000.00 | EUR | 22/02/2032 | 0.5720% | EURO SHORT TERM RATE | 1,698,088.60 |
| 93,000,000.00 | GBP | 06/01/2025 | GBP OVERNIGHT COMPOUNDED RATE | 1.2850% | -3,316,069.19 |
| 19,000,000.00 | GBP | 07/01/2032 | 1.0300% | GBP OVERNIGHT COMPOUNDED RATE | 2,620,380.81 |
| 10,000,000.00 | SGD | 31/01/2027 | 2.7400% | SGD SOR 6M | 63,119.92 |
| 23,700,000.00 | EUR | 06/05/2025 | EURO SHORT TERM RATE | 0.9970% | -202,876.54 |
| 1,050,000,000.00 | JPY | 12/05/2032 | 0.4330% | JPY OVERNIGHT COMPOUNDED RATE | 34,740.18 |
| 126,000,000.00 | GBP | 17/05/2024 | GBP OVERNIGHT COMPOUNDED RATE | 2.0440% | -1,736,350.94 |
| 26,500,000.00 | GBP | 17/05/2032 | 1.8040% | GBP OVERNIGHT COMPOUNDED RATE | 1,707,436.56 |
| 35,200,000.00 | EUR | 25/03/2027 | EUR EURIBOR 6M | -0.0500% | -2,951,599.50 |
| 21,300,000.00 | GBP | 17/05/2027 | 1.9200% | GBP OVERNIGHT COMPOUNDED RATE | 765,674.76 |
| 8,200,000.00 | CAD | 30/03/2052 | 3.0550% | CAD CDOR 3M | 513,557.20 |
| 91,000,000.00 | CAD | 03/05/2026 | 3.2175% | CAD CDOR 3M | 404,173.00 |
| 91,000,000.00 | CAD | 03/05/2029 | CAD CDOR 3M | 3.3525% | -383,500.30 |
| 4,900,000.00 | CAD | 29/03/2052 | 3.0100% | CAD CDOR 3M | 338,860.07 |
| 8,100,000.00 | CAD | 08/04/2052 | 2.9700% | CAD CDOR 3M | 599,356.79 |
| 34,500,000,000.00 | KRW | 21/06/2027 | KRW CERTIF DEPOSIT 3M | 3.7400% | 312,317.61 |
| 3,400,000,000.00 | JPY | 16/06/2032 | 0.8200% | JPY OVERNIGHT COMPOUNDED RATE | -59,251.05 |
| 43,300,000.00 | NZD | 23/06/2032 | NZD BBR 3M | 4.4700% | 756,900.31 |
| 11,300,000.00 | CHF | 11/11/2031 | CHF OVERNIGHT COMPOUNDED RATE | 0.0050% | -1,632,287.76 |
| 5,900,000.00 | GBP | 11/11/2051 | 0.6525% | GBP OVERNIGHT COMPOUNDED RATE | 2,358,629.36 |
| 5,400,000.00 | AUD | 29/06/2052 | 3.8370% | AUD BANK BILL 6M | -72,332.00 |
| 30,900,000.00 | AUD | 29/06/2032 | AUD BANK BILL 6M | 4.2300% | 160,542.24 |
| 27,800,000.00 | AUD | 29/06/2027 | 4.0530% | AUD BANK BILL 6M | -122,096.10 |
| 411,000,000.00 | SEK | 30/06/2026 | SEK STIBOR 3M | 2.9375% | 363,538.33 |
| 32,000,000.00 | EUR | 25/05/2031 | EURO SHORT TERM RATE | 2.0993% | 603,046.34 |
| 144,000,000.00 | CNY | 15/11/2026 | CNY SWAP HKSH 7D DEPO | 2.4800% | -55,558.73 |
| 52,000,000.00 | NZD | 04/07/2024 | NZD BBR 3M | 4.0350% | -23,045.63 |
| Total: | | | | | -17,215,462.69 |

Las contrapartes de estos swaps de tipos de interés son BNP PARIBAS, BOFA SECURITIES EUROPE SA FIC, CITIGROUP GLOBAL MARKETS DEUTSCHLAND AG, DEUTSCHE BANK AG, GOLDMAN SACHS BANK EUROPE SE, HSBC FRANCE, JP MORGAN AG FRANKFURT, MORGAN STANLEY BANK AG GERMANY, MORGAN STANLEY IC, NOMURA FINANCIAL PRODUCTS EUROPE GMBH y UBS EUROPE SE.

■ Amundi Funds Volatility Euro

| Nominal | Divisa | Fecha de Vencimiento | Flujo/ Porcentaje abonado | Flujo/ Porcentaje percibido | Plusvalía/ minusvalía latente en EUR |
|---------------|--------|----------------------|------------------------------|---------------------------------|--|
| 6,003,148.00 | EUR | 06/10/2022 | -0.2860% | EURO SHORT TERM RATE COMPOUNDED | 418.36 |
| Total: | | | | | 418.36 |

La contraparte de este swap de tipos de interés es CREDIT AGRICOLE CIB.

■ Amundi Funds Volatility World

| Nominal | Divisa | Fecha de Vencimiento | Flujo/ Porcentaje abonado | Flujo/ Porcentaje percibido | Plusvalía/ minusvalía latente en USD |
|---------------|--------|----------------------|------------------------------|---------------------------------|--|
| 6,003,148.00 | EUR | 06/10/2022 | -0.2860% | EURO SHORT TERM RATE COMPOUNDED | 437.37 |
| Total: | | | | | 437.37 |

La contraparte de este swap de tipos de interés es CREDIT AGRICOLE CIB.

■ Amundi Funds Cash EUR

| Nominal | Divisa | Fecha de Vencimiento | Flujo/ Porcentaje abonado | Flujo/ Porcentaje percibido | Plusvalía/ minusvalía latente en EUR |
|---------------|--------|----------------------|------------------------------|---------------------------------|--|
| 20,098,561.00 | EUR | 28/10/2022 | -0.5500% | EURO SHORT TERM RATE COMPOUNDED | 27,765.10 |
| 8,039,016.00 | EUR | 10/11/2022 | -0.5400% | EURO SHORT TERM RATE COMPOUNDED | 13,779.27 |
| 15,073,920.00 | EUR | 17/11/2022 | -0.5465% | EURO SHORT TERM RATE COMPOUNDED | 29,497.67 |
| 9,045,731.00 | EUR | 22/11/2022 | -0.5545% | EURO SHORT TERM RATE COMPOUNDED | 19,476.70 |
| 20,085,791.00 | EUR | 26/09/2022 | -0.5570% | EURO SHORT TERM RATE COMPOUNDED | 14,262.31 |
| 20,105,711.00 | EUR | 04/06/2023 | -0.5365% | EURO SHORT TERM RATE COMPOUNDED | 72,517.35 |
| 15,032,499.00 | EUR | 10/08/2022 | -0.5415% | EURO SHORT TERM RATE COMPOUNDED | 1,367.53 |
| 40,000,000.00 | EUR | 07/12/2022 | -0.4290% | EURO SHORT TERM RATE COMPOUNDED | 84,230.90 |
| 10,000,000.00 | EUR | 10/10/2022 | -0.4780% | EURO SHORT TERM RATE COMPOUNDED | 7,647.90 |
| 10,000,000.00 | EUR | 06/10/2022 | -0.5180% | EURO SHORT TERM RATE COMPOUNDED | 7,998.96 |
| 5,000,000.00 | EUR | 06/10/2022 | -0.5180% | EURO SHORT TERM RATE COMPOUNDED | 3,999.48 |
| 10,000,000.00 | EUR | 14/10/2022 | -0.5150% | EURO SHORT TERM RATE COMPOUNDED | 9,512.21 |
| 10,000,000.00 | EUR | 17/10/2022 | -0.5090% | EURO SHORT TERM RATE COMPOUNDED | 9,965.41 |
| 5,016,739.00 | EUR | 22/02/2023 | -0.4020% | EURO SHORT TERM RATE COMPOUNDED | 24,314.83 |
| 5,016,739.00 | EUR | 22/02/2023 | -0.4020% | EURO SHORT TERM RATE COMPOUNDED | 24,314.83 |
| 27,041,990.00 | EUR | 19/09/2022 | -0.5040% | EURO SHORT TERM RATE COMPOUNDED | 12,507.82 |
| 14,019,479.00 | EUR | 11/08/2022 | -0.5400% | EURO SHORT TERM RATE COMPOUNDED | 1,340.91 |
| 23,024,444.00 | EUR | 19/07/2022 | -0.5530% | EURO SHORT TERM RATE COMPOUNDED | -298.33 |
| 20,021,091.00 | EUR | 07/11/2022 | -0.3580% | EURO SHORT TERM RATE COMPOUNDED | 19,365.72 |
| 2,023,566.00 | EUR | 29/07/2022 | -0.5550% | EURO SHORT TERM RATE COMPOUNDED | 73.71 |
| 5,058,900.00 | EUR | 01/08/2022 | -0.5480% | EURO SHORT TERM RATE COMPOUNDED | 242.51 |
| 10,000,000.00 | EUR | 11/11/2022 | -0.3420% | EURO SHORT TERM RATE COMPOUNDED | 10,071.53 |
| 25,019,181.00 | EUR | 10/08/2022 | -0.5170% | EURO SHORT TERM RATE COMPOUNDED | 1,577.56 |
| 16,000,000.00 | EUR | 09/09/2022 | -0.4590% | EURO SHORT TERM RATE COMPOUNDED | 3,628.70 |
| 15,013,578.00 | EUR | 12/08/2022 | -0.5155% | EURO SHORT TERM RATE COMPOUNDED | 1,095.25 |
| 30,024,553.00 | EUR | 23/08/2022 | -0.4850% | EURO SHORT TERM RATE COMPOUNDED | 3,162.54 |
| 35,025,062.00 | EUR | 01/09/2022 | -0.4450% | EURO SHORT TERM RATE COMPOUNDED | 3,956.29 |
| 35,012,127.00 | EUR | 01/07/2022 | -0.5700% | EURO SHORT TERM RATE COMPOUNDED | -7.78 |
| 18,511,024.00 | EUR | 09/08/2022 | -0.5020% | EURO SHORT TERM RATE COMPOUNDED | 755.89 |
| 20,014,632.00 | EUR | 05/09/2022 | -0.4280% | EURO SHORT TERM RATE COMPOUNDED | 2,449.30 |
| 20,013,164.00 | EUR | 16/08/2022 | -0.4760% | EURO SHORT TERM RATE COMPOUNDED | 939.98 |
| 2,000,000.00 | EUR | 08/08/2022 | -0.5045% | EURO SHORT TERM RATE COMPOUNDED | 77.24 |
| 3,000,000.00 | EUR | 29/08/2022 | -0.4460% | EURO SHORT TERM RATE COMPOUNDED | 264.15 |
| 5,000,000.00 | EUR | 18/08/2022 | -0.4700% | EURO SHORT TERM RATE COMPOUNDED | 253.05 |
| 3,000,000.00 | EUR | 15/08/2022 | -0.4780% | EURO SHORT TERM RATE COMPOUNDED | 101.07 |
| 2,000,000.00 | EUR | 29/08/2022 | -0.4380% | EURO SHORT TERM RATE COMPOUNDED | 149.42 |
| 20,000,000.00 | EUR | 15/09/2022 | -0.4025% | EURO SHORT TERM RATE COMPOUNDED | 3,669.65 |
| 15,000,000.00 | EUR | 06/10/2022 | -0.3140% | EURO SHORT TERM RATE COMPOUNDED | 3,663.35 |
| 15,000,000.00 | EUR | 06/10/2022 | -0.3090% | EURO SHORT TERM RATE COMPOUNDED | 3,459.06 |
| 10,000,000.00 | EUR | 19/10/2022 | -0.2675% | EURO SHORT TERM RATE COMPOUNDED | 2,946.35 |
| 10,000,000.00 | EUR | 12/09/2022 | -0.4100% | EURO SHORT TERM RATE COMPOUNDED | 1,636.74 |
| 10,000,000.00 | EUR | 10/10/2022 | -0.3000% | EURO SHORT TERM RATE COMPOUNDED | 2,601.59 |
| 15,000,000.00 | EUR | 18/10/2022 | -0.2750% | EURO SHORT TERM RATE COMPOUNDED | 4,539.02 |
| 7,003,579.00 | EUR | 14/09/2022 | -0.3740% | EURO SHORT TERM RATE COMPOUNDED | 779.33 |
| 8,002,467.00 | EUR | 03/10/2022 | -0.2800% | EURO SHORT TERM RATE COMPOUNDED | 920.88 |
| 30,020,163.00 | EUR | 15/08/2022 | -0.4820% | EURO SHORT TERM RATE COMPOUNDED | 1,471.97 |
| 2,000,000.00 | EUR | 13/09/2022 | -0.4020% | EURO SHORT TERM RATE COMPOUNDED | 317.39 |
| 5,000,000.00 | EUR | 21/09/2022 | -0.3200% | EURO SHORT TERM RATE COMPOUNDED | 352.24 |
| 3,000,000.00 | EUR | 23/09/2022 | -0.3150% | EURO SHORT TERM RATE COMPOUNDED | 245.52 |
| 50,002,639.00 | EUR | 03/10/2022 | -0.2500% | EURO SHORT TERM RATE COMPOUNDED | 1,793.02 |
| Total: | | | | | 440,753.09 |

Las contrapartes de estos swaps de tipos de interés son CREDIT AGRICOLE CIB, HSBC FRANCE y SGR SOCIETE GENERALE PARIS.

■ Amundi Funds Cash USD

| Nominal | Divisa | Fecha de Vencimiento | Flujo/ Porcentaje abonado | Flujo/ Porcentaje percibido | Plusvalía/ minusvalía latente en USD |
|----------------|--------|----------------------|------------------------------|--------------------------------|--|
| 17,490,000.00 | USD | 10/03/2023 | 0.1250% | USD OIS | 334,377.12 |
| 15,000,000.00 | USD | 26/05/2023 | 0.1415% | USD OIS | 390,865.64 |
| 15,000,000.00 | USD | 15/06/2023 | 0.1559% | USD OIS | 415,409.09 |
| 10,000,000.00 | USD | 11/09/2023 | 0.2140% | USD OIS | 347,139.17 |
| 50,000,000.00 | USD | 26/10/2022 | 0.8040% | USD OIS | 249,900.31 |
| 100,000,000.00 | USD | 03/10/2022 | 0.7520% | USD OIS | 379,680.77 |
| 50,000,000.00 | USD | 22/11/2022 | 0.8615% | USD OIS | 323,273.21 |
| Total: | | | | | 2,440,645.31 |

Las contrapartes de estos Swaps de tipo de interés son CREDIT AGRICOLE CIB y HSBC FRANCE.

SWAPS DE RIESGO DE IMPAGO

El Fondo ha formalizado contratos de Swaps de riesgo de impago diseñados para transferir la exposición crediticia de los instrumentos de renta fija entre las partes. Los importes de renta fija

intercambiados por una renta sujeta a la evolución de los acontecimientos crediticios tanto de un índice como de un bono se calculan y contabilizan cada vez que se

■ Amundi Funds Euro Corporate Bond

| Nominal | Divisa | Fecha de vencimiento | Subyacente | Compra/ Venta | Prima (%) | Plusvalía/ latente latente en EUR |
|---------------|--------|----------------------|--------------------------|------------------|--------------|---|
| 70,000,000.00 | EUR | 20/12/2026 | ITRAXX EUROPE S36 V1 MKT | Compra | 1.00 | 286,700.66 |
| Total: | | | | | | 286,700.66 |

La contraparte de este swap de riesgo de impago es MORGAN STANLEY IC.

■ Amundi Funds Strategic Bond

| Nominal | Divisa | Fecha de vencimiento | Subyacente | Compra/ Venta | Prima (%) | Plusvalía/ latente latente en EUR |
|---------------|--------|----------------------|------------------------------|------------------|--------------|---|
| 4,000,000.00 | USD | 20/12/2023 | REP INDONESIA USD SN CR | Venta | 1.00 | 24,113.40 |
| 5,000,000.00 | EUR | 20/12/2024 | NUMERICABLE GROUP EUR MM SN | Venta | 5.00 | 115,117.51 |
| 5,000,000.00 | EUR | 20/06/2025 | INTRUM AB EUR MM SN | Venta | 5.00 | -11,976.81 |
| 3,000,000.00 | EUR | 20/06/2025 | PEUGEOT SA EUR MM SN | Venta | 5.00 | 304,557.41 |
| 5,000,000.00 | EUR | 20/12/2025 | PEUGEOT SA EUR MM SN | Venta | 5.00 | 547,576.21 |
| 5,000,000.00 | EUR | 20/12/2025 | ROLLS ROYCE PLC EUR MM SN | Venta | 1.00 | -449,212.30 |
| 7,000,000.00 | USD | 20/12/2025 | ARGENTINE REP USD CR SN | Venta | 5.00 | -4,604,734.01 |
| 5,000,000.00 | USD | 20/12/2030 | ARGENTINE REP USD CR SN | Venta | 5.00 | -3,462,072.48 |
| 7,000,000.00 | EUR | 20/12/2025 | NUMERICABLE GROUP EUR MM SN | Venta | 5.00 | -9,933.44 |
| 2,500,000.00 | EUR | 20/12/2025 | ROLLS ROYCE PLC EUR MM SN | Venta | 1.00 | -224,606.17 |
| 2,500,000.00 | EUR | 20/12/2025 | ROLLS ROYCE PLC EUR MM SN | Venta | 1.00 | -224,606.17 |
| 10,000,000.00 | EUR | 20/12/2025 | CR AGRICOLE SA EUR MM SU | Venta | 1.00 | -133,104.27 |
| 10,000,000.00 | EUR | 20/12/2025 | DEUTSCHE BK AG EUR MM SNRLAC | Venta | 1.00 | -310,653.35 |
| 10,000,000.00 | USD | 20/12/2025 | SOCIALIST REP VI USD SN CR | Venta | 1.00 | -56,116.21 |
| 10,000,000.00 | EUR | 20/12/2025 | TELECOM ITALIA S EUR MM SN | Venta | 1.00 | -711,462.08 |
| 10,000,000.00 | EUR | 20/12/2025 | VIRGIN MEDIA FIN EUR MM SN | Venta | 5.00 | 288,895.11 |
| 10,000,000.00 | EUR | 20/12/2025 | VIRGIN MEDIA FIN EUR MM SN | Venta | 5.00 | 288,895.11 |
| 6,000,000.00 | EUR | 20/12/2025 | BCO BILBAO VIZCA EUR MM SU | Venta | 1.00 | -234,780.07 |
| 10,000,000.00 | EUR | 20/12/2025 | THYSSENKRUPP AG EUR MM SN | Venta | 1.00 | -1,220,407.88 |
| 5,000,000.00 | EUR | 20/12/2025 | THYSSENKRUPP AG EUR MM SN | Venta | 1.00 | -610,203.94 |
| 10,000,000.00 | EUR | 20/12/2025 | DANSKE BK A S EUR MM SU | Venta | 1.00 | -417,981.17 |
| 5,000,000.00 | EUR | 20/12/2025 | LOXAM EUR MM SU | Venta | 5.00 | -306,343.75 |
| 10,000,000.00 | EUR | 20/12/2025 | BCO BILBAO VIZCA EUR MM SU | Venta | 1.00 | -391,300.08 |
| 10,000,000.00 | EUR | 20/12/2025 | BARCLAYS PLC EUR MM SU | Venta | 1.00 | -342,881.18 |
| 10,000,000.00 | EUR | 20/12/2025 | HSBC HLDGS PLC EUR MM SU | Venta | 1.00 | -118,388.08 |
| 10,000,000.00 | EUR | 20/12/2025 | ANGLO AMERN PLC EUR MM SN | Venta | 5.00 | 1,152,090.85 |

| Nominal | Divisa | Fecha de vencimiento | Subyacente | Compra/ Venta | Prima (%) | Plusvalía/ latente latente en EUR |
|---------------|--------|----------------------|----------------------------------|------------------|--------------|---|
| 2,300,000.00 | EUR | 20/12/2025 | ADLER REAL ESTATE AG EUR MM SN | Venta | 5.00 | -693,705.18 |
| 10,000,000.00 | USD | 20/12/2025 | PETROLEOS MEXICA USD CR SN | Venta | 1.00 | -1,426,474.28 |
| 10,000,000.00 | EUR | 20/12/2025 | COMMERZBANK AG EUR MM SU | Venta | 1.00 | -591,930.38 |
| 10,000,000.00 | EUR | 20/06/2026 | CREDIT SUISSE GP EUR MM SU | Venta | 1.00 | -527,879.46 |
| 10,000,000.00 | EUR | 20/06/2026 | MEDIOBANCA SPA EUR MM SU | Venta | 1.00 | -789,921.50 |
| 5,000,000.00 | EUR | 20/06/2026 | CONSTELLIUM NV EUR MM SN | Venta | 5.00 | 170,433.00 |
| 5,200,000.00 | EUR | 20/06/2026 | FINMECCANICA S P EUR MM SN | Venta | 5.00 | 644,086.97 |
| 5,700,000.00 | EUR | 20/06/2026 | INEOS GROUP HOLDINGS S.A. EUR MM | Venta | 5.00 | 295,687.82 |
| 5,000,000.00 | EUR | 20/06/2026 | INTESA SANPAOLO EUR MM SU | Venta | 1.00 | -420,269.61 |
| 5,000,000.00 | EUR | 20/06/2026 | AIR FRANCE - KLM EUR MM SN | Venta | 5.00 | -356,505.31 |
| 5,000,000.00 | EUR | 20/06/2026 | DEUTS LUFTHANSA EUR MM SN | Venta | 1.00 | -583,735.29 |
| 5,000,000.00 | EUR | 20/06/2026 | DEUTS LUFTHANSA EUR MM SN | Venta | 1.00 | -583,735.29 |
| 10,000,000.00 | EUR | 20/06/2028 | ENI S P A EUR MM SN | Venta | 1.00 | -142,594.38 |
| 10,000,000.00 | EUR | 20/06/2028 | ENEL S P A EUR MM SN | Venta | 1.00 | -282,816.65 |
| 10,000,000.00 | EUR | 20/06/2028 | IBERDROLA S A EUR MM SN | Venta | 1.00 | 43,375.32 |
| 10,000,000.00 | EUR | 20/06/2028 | EURPN AERO DEFEN EUR MM SN | Venta | 1.00 | -169,072.26 |
| 10,000,000.00 | EUR | 20/06/2028 | HEIDELBERGCEMENT EUR MM SN | Venta | 5.00 | 1,459,327.02 |
| 10,000,000.00 | EUR | 20/06/2028 | ROYAL DUTCH SHEL EUR MM SN | Venta | 1.00 | 114,834.20 |
| 10,000,000.00 | EUR | 20/06/2028 | BASF SE EUR MM SN | Venta | 1.00 | -329,250.75 |
| 10,000,000.00 | EUR | 20/06/2028 | EDP ENERGIAS POR EUR MM SN | Venta | 5.00 | 1,967,763.38 |
| 10,000,000.00 | EUR | 20/06/2028 | REPSOL YPF SA EUR MM SN | Venta | 1.00 | -129,290.11 |
| 10,000,000.00 | EUR | 20/06/2028 | BRIT TELECOM PLC EUR MM SN | Venta | 1.00 | -334,517.32 |
| 10,000,000.00 | EUR | 20/09/2025 | STENA AKTIEBOLAG EUR MM SN | Venta | 5.00 | -292,044.87 |
| 10,000,000.00 | EUR | 20/12/2026 | THYSSENKRUPP AG EUR MM SN | Venta | 1.00 | -1,657,284.87 |
| 10,000,000.00 | EUR | 20/12/2026 | CHAODA MODERN AG USD CR SN | Venta | 5.00 | -303,722.75 |
| 10,000,000.00 | EUR | 20/12/2026 | TELECOM ITALIA S EUR MM SN | Venta | 1.00 | -1,094,517.11 |
| 5,000,000.00 | EUR | 20/12/2026 | CASINO GUICHARD EUR MM SN | Venta | 5.00 | -1,450,832.66 |
| 10,000,000.00 | EUR | 20/12/2026 | INTL GAME TECH PLC EUR MM SN | Venta | 5.00 | 217,570.06 |
| 5,000,000.00 | EUR | 20/12/2026 | SAIPEM FIN INTL BV EUR MM SN | Venta | 5.00 | -641,837.60 |
| 2,000,000.00 | EUR | 20/12/2024 | SAIPEM FIN INTL BV EUR MM SN | Venta | 5.00 | -163,480.56 |
| 5,500,000.00 | EUR | 20/12/2026 | INTESA SANPAOLO EUR MM SU | Venta | 1.00 | -558,250.34 |
| 5,500,000.00 | EUR | 20/12/2026 | ZF EUROPE FIN BV EUR MM SN | Venta | 5.00 | 80,309.34 |
| 5,500,000.00 | EUR | 20/12/2026 | PEUGEOT SA EUR MM SN | Venta | 5.00 | 663,888.08 |
| 3,000,000.00 | EUR | 20/12/2022 | SAIPEM FIN INTL BV EUR MM SN | Venta | 5.00 | -47,749.94 |
| 5,500,000.00 | EUR | 20/12/2026 | UNICREDIT SPA EUR MM SU | Venta | 1.00 | -679,313.46 |
| 10,000,000.00 | EUR | 20/12/2026 | BAE SYS PLC EUR MM SN | Venta | 1.00 | 188,969.36 |
| 10,000,000.00 | EUR | 20/12/2026 | SOCIETE GENERALE EUR MM SU | Venta | 1.00 | -457,081.78 |
| 6,000,000.00 | EUR | 20/12/2026 | INTESA SANPAOLO EUR MM SU | Venta | 1.00 | -609,000.38 |
| 4,400,000.00 | EUR | 20/12/2026 | FINMECCANICA S P EUR MM SN | Venta | 5.00 | 566,549.78 |
| 10,000,000.00 | EUR | 20/12/2026 | UNICREDIT SPA EUR MM SU | Venta | 1.00 | -1,235,115.40 |
| 10,000,000.00 | EUR | 20/12/2025 | BCO SANTANDER SA EUR SNRLAC | Venta | 1.00 | -791.94 |
| 5,000,000.00 | EUR | 20/06/2026 | NOVAFIVES EUR MM SN | Venta | 5.00 | -1,370,401.61 |
| 5,000,000.00 | EUR | 20/12/2026 | VOLKSWAGEN AG EUR MM SN | Venta | 1.00 | -137,099.50 |
| 10,000,000.00 | EUR | 20/12/2023 | NOVAFIVES EUR MM SN | Venta | 5.00 | -1,572,038.61 |
| 5,000,000.00 | EUR | 20/06/2023 | NOVAFIVES EUR MM SN | Venta | 5.00 | -514,650.57 |
| 5,000,000.00 | EUR | 20/12/2026 | CIRSA FIN INTLS SA RL EUR MM SN | Venta | 5.00 | -201,933.89 |
| 5,000,000.00 | EUR | 20/06/2024 | CASINO GUICHARD EUR MM SN | Compra | 5.00 | 1,042,820.70 |
| 9,000,000.00 | EUR | 20/06/2027 | CR AGRICOLE SA EUR MM SU | Venta | 1.00 | -328,572.29 |
| 3,300,000.00 | EUR | 20/06/2027 | LOXAM EUR MM SU | Compra | 5.00 | 393,767.05 |
| 10,000,000.00 | EUR | 20/06/2027 | SOCIETE GENERALE EUR MM SU | Venta | 1.00 | -560,213.76 |
| 24,000,000.00 | USD | 20/06/2024 | REP TURKEY USD CR SN | Compra | 1.00 | 3,200,763.85 |
| 20,000,000.00 | EUR | 20/06/2027 | ITRAXX XOVER S37 V1 MKT | Venta | 5.00 | -624,062.76 |
| 5,000,000.00 | USD | 20/12/2030 | ARGENTINE REP USD CR SN | Venta | 5.00 | -3,462,072.48 |
| 5,000,000.00 | USD | 20/06/2024 | ARGENTINE REP USD CR SN | Venta | 5.00 | -2,164,149.74 |
| 10,000,000.00 | USD | 20/12/2025 | ARGENTINE REP USD CR SN | Venta | 5.00 | -6,578,191.43 |
| Total: | | | | | | -34,135,479.98 |

Las contrapartes de estos swaps de riesgo de impago son BARCLAYS BANK IRELAND PLC, BNP PARIBAS, BOFA SECURITIES EUROPE SA FIC, CITIGROUP GLOBAL MARKETS DEUTSCHLAND AG, GOLDMAN SACHS BANK EUROPE SE, JP MORGAN AG FRANKFURT, MORGAN STANLEY BANK AG GERMANY y MORGAN STANLEY IC.

■ Amundi Funds Euro High Yield Bond

| Nominal | Divisa | Fecha de vencimiento | Subyacente | Compra/ Venta | Prima (%) | Plusvalía/ latente latente en EUR |
|--------------|--------|----------------------|---------------------------|------------------|--------------|---|
| 2,000,000.00 | EUR | 20/12/2022 | THYSSENKRUPP AG EUR MM SN | Venta | 1.00 | -17,968.43 |
| 2,500,000.00 | EUR | 20/06/2025 | ELIS SA | Venta | 5.00 | 171,385.51 |
| 1,700,000.00 | EUR | 20/06/2025 | RENAULT EUR MM SN | Venta | 1.00 | -100,389.04 |
| 2,300,000.00 | EUR | 20/06/2025 | RENAULT EUR MM SN | Venta | 1.00 | -135,820.42 |
| 4,000,000.00 | EUR | 20/06/2025 | ARCELORMITTAL EUR MM SN | Venta | 5.00 | 307,536.64 |

| Nominal | Divisa | Fecha de vencimiento | Subyacente | Compra/ Venta | Prima (%) | Plusvalía/ latente latente en EUR |
|---------------|--------|----------------------|-----------------------------|---------------|-----------|-----------------------------------|
| 1,000,000.00 | EUR | 20/12/2025 | JAGUAR LAND ROVER EUR MM SN | Venta | 5.00 | -107,125.95 |
| 3,200,000.00 | EUR | 20/12/2025 | TELECOM ITALIA S EUR MM SN | Venta | 1.00 | -227,667.86 |
| 5,300,000.00 | EUR | 20/06/2026 | NOKIA OYJ EUR MM SN | Venta | 5.00 | 652,831.11 |
| 2,000,000.00 | EUR | 20/06/2026 | TELECOM ITALIA S EUR MM SN | Venta | 1.00 | -175,859.74 |
| 10,000,000.00 | EUR | 20/06/2027 | ITRAXX XOVER S37 V1 MKT | Compra | 5.00 | 312,031.37 |
| Total: | | | | | | 678,953.19 |

Las contrapartes de estos swaps de riesgo de impago son BARCLAYS BANK IRELAND PLC, BOFA SECURITIES EUROPE SA FIC, CITIGROUP GLOBAL MARKETS DEUTSCHLAND AG, GOLDMAN SACHS BANK EUROPE SE, JP MORGAN AG FRANKFURT y MORGAN STANLEY BANK AG GERMANY.

■ Amundi Funds Euro High Yield Short Term Bond

| Nominal | Divisa | Fecha de vencimiento | Subyacente | Compra/ Venta | Prima (%) | Plusvalía/ latente latente en EUR |
|---------------|--------|----------------------|--------------------------------|---------------|-----------|-----------------------------------|
| 2,000,000.00 | EUR | 20/06/2025 | ELIS SA | Venta | 5.00 | 137,108.44 |
| 2,000,000.00 | EUR | 20/06/2025 | RENAULT EUR MM SN | Venta | 1.00 | -118,104.71 |
| 1,500,000.00 | EUR | 20/09/2025 | ARCELORMITTAL EUR MM SN | Venta | 5.00 | 117,560.68 |
| 1,000,000.00 | EUR | 20/09/2025 | ARDAGH P. FIN PUB CO EUR MM SN | Venta | 5.00 | -65,674.26 |
| 1,000,000.00 | EUR | 20/09/2025 | LOXAM EUR MM SU | Venta | 5.00 | -51,599.87 |
| 1,000,000.00 | EUR | 20/09/2025 | UTD GROUP BV EUR MM SN | Venta | 5.00 | -52,434.50 |
| 2,000,000.00 | EUR | 20/09/2025 | REXEL EUR MM SNR | Venta | 5.00 | 109,545.32 |
| 2,000,000.00 | EUR | 20/09/2025 | UPC HLDG BV EUR MM SN | Venta | 5.00 | 83,062.99 |
| 1,000,000.00 | EUR | 20/09/2025 | NUMERICABLE GROUP EUR MM SN | Venta | 5.00 | 6,118.66 |
| 4,000,000.00 | EUR | 20/06/2027 | ITRAXX XOVER S37 V1 MKT | Compra | 5.00 | 124,812.55 |
| Total: | | | | | | 290,395.30 |

Las contrapartes de estos swaps de riesgo de impago son BARCLAYS BANK IRELAND PLC, BOFA SECURITIES EUROPE SA FIC, CITIGROUP GLOBAL MARKETS DEUTSCHLAND AG, GOLDMAN SACHS BANK EUROPE SE, JP MORGAN AG FRANKFURT y MORGAN STANLEY BANK AG GERMANY.

■ Amundi Funds Global Subordinated Bond

| Nominal | Divisa | Fecha de vencimiento | Subyacente | Compra/ Venta | Prima (%) | Plusvalía/ latente latente en EUR |
|---------------|--------|----------------------|------------------------------|---------------|-----------|-----------------------------------|
| 5,000,000.00 | EUR | 20/06/2023 | ALLIANZ SE EUR MM SU | Venta | 1.00 | 20,805.54 |
| 10,000,000.00 | EUR | 20/06/2023 | ALLIANZ SE EUR MM SN | Compra | 1.00 | -77,457.96 |
| 10,000,000.00 | EUR | 20/06/2023 | HANNOVER RUCK AG EUR MM SN | Compra | 1.00 | -74,559.03 |
| 5,000,000.00 | EUR | 20/06/2023 | HANNOVER RUCK AG EUR MM SU | Venta | 1.00 | 6,802.93 |
| 5,000,000.00 | EUR | 20/12/2023 | MEDIOBANCA SPA EUR MM SU | Venta | 1.00 | -83,639.31 |
| 30,000,000.00 | EUR | 20/06/2024 | HANNOVER RUCK AG EUR MM SN | Compra | 1.00 | -386,162.21 |
| 10,000,000.00 | EUR | 20/06/2024 | HANNOVER RUCK AG EUR MM SU | Venta | 1.00 | 4,599.13 |
| 15,000,000.00 | EUR | 20/12/2025 | MEDIOBANCA SPA EUR MM SN | Compra | 1.00 | 86,536.47 |
| 20,000,000.00 | EUR | 20/12/2025 | HSBC HLDGS PLC EUR MM SU | Compra | 1.00 | 236,776.21 |
| 20,000,000.00 | EUR | 20/12/2025 | ASS GENERALI SPA EUR MM SU | Compra | 1.00 | 564,259.82 |
| 10,000,000.00 | EUR | 20/12/2025 | UNICREDIT SPA EUR MM SU | Venta | 1.00 | -883,597.76 |
| 17,400,000.00 | EUR | 20/06/2026 | DEUTSCHE BK AG EUR MM SU | Compra | 1.00 | 1,468,205.94 |
| 20,000,000.00 | EUR | 20/06/2026 | CREDIT SUISSE GP EUR MM SU | Venta | 1.00 | -1,055,758.95 |
| 16,000,000.00 | EUR | 20/06/2026 | BCO SANTANDER SA EUR MM SU | Compra | 1.00 | 531,424.36 |
| 49,500,000.00 | USD | 20/12/2026 | CDX NA HY S37 V2 MKT | Venta | 5.00 | -604,552.28 |
| 25,000,000.00 | USD | 20/12/2026 | REP OF CHILE USD CR SN | Compra | 1.00 | 56,075.20 |
| 15,000,000.00 | EUR | 20/12/2026 | LLOYDS BKG GROUP EUR MM SU | Compra | 1.00 | 680,720.00 |
| 20,000,000.00 | EUR | 20/12/2026 | MUNICH RE EUR MM SU | Venta | 1.00 | -501,913.98 |
| 34,650,000.00 | USD | 20/12/2026 | CDX NA HY S37 V2 MKT | Compra | 5.00 | 423,186.59 |
| 30,000,000.00 | EUR | 20/06/2026 | DEUTSCHE BK AG EUR MM SNRLAC | Venta | 1.00 | -1,136,252.10 |
| 50,000,000.00 | EUR | 20/06/2027 | ITRAXX XOVER S37 V1 MKT | Venta | 5.00 | -1,560,156.88 |
| Total: | | | | | | -2,284,658.27 |

Las contrapartes de estos swaps de riesgo de impago son BNP PARIBAS, BOFA SECURITIES EUROPE SA FIC, CITIGROUP GLOBAL MARKETS DEUTSCHLAND AG, JP MORGAN AG FRANKFURT y SGR SOCIETE GENERALE PARIS.

■ Amundi Funds Pioneer Global High Yield Bond

| Nominal | Divisa | Fecha de vencimiento | Subyacente | Compra/ Venta | Prima (%) | Plusvalía/ latente latente en EUR |
|---------------|--------|----------------------|----------------------|---------------|-----------|-----------------------------------|
| 57,657,600.00 | USD | 20/06/2027 | CDX NA HY S38 V2 MKT | Compra | 5.00 | 1,523,389.59 |
| Total: | | | | | | 1,523,389.59 |

La contraparte de este Swap de riesgo de impago es JP MORGAN N-Y (ICE).

■ Amundi Funds Pioneer US High Yield Bond

| Nominal | Divisa | Fecha de vencimiento | Subyacente | Compra/ Venta | Prima (%) | Plusvalía/ latente en EUR |
|---------------|--------|----------------------|----------------------|---------------|-----------|---------------------------|
| 1,900,800.00 | USD | 20/06/2027 | CDX NA HY S38 V2 MKT | Compra | 5.00 | 50,221.64 |
| Total: | | | | | | 50,221.64 |

La contraparte de este Swap de riesgo de impago es JP MORGAN N-Y (ICE).

■ Amundi Funds Global Aggregate Bond

| Nominal | Divisa | Fecha de vencimiento | Subyacente | Compra/ Venta | Prima (%) | Plusvalía/ latente en USD |
|----------------|--------|----------------------|-------------------------|---------------|-----------|---------------------------|
| 88,000,000.00 | USD | 20/06/2024 | CDX NA HY S32 V13 MKT | Compra | 5.00 | -1,346,001.26 |
| 79,200,000.00 | USD | 20/06/2024 | CDX NA HY S32 V13 MKT | Compra | 5.00 | -1,211,401.12 |
| 140,000,000.00 | USD | 20/12/2026 | CDX NA IG S37 V1 MKT | Compra | 1.00 | -331,969.30 |
| 232,000,000.00 | EUR | 20/12/2026 | ITRAXX XOVER S36 V1 MKT | Compra | 5.00 | 4,471,776.08 |
| 159,040,560.00 | EUR | 20/12/2024 | ITRAX XOVER S32 V5 MKT | Compra | 5.00 | -1,160,883.40 |
| Total: | | | | | | 421,521.00 |

Las contrapartes de estos Swaps de riesgo de impago son BNP PARIBAS LONDRES CLEARING, BOFA SECURITIES EUROPE SA FIC y GOLDMAN SACHS BANK EUROPE SE.

■ Amundi Funds Global Bond

| Nominal | Divisa | Fecha de vencimiento | Subyacente | Compra/ Venta | Prima (%) | Plusvalía/ latente en USD |
|---------------|--------|----------------------|-------------------------|---------------|-----------|---------------------------|
| 9,710,435.70 | EUR | 20/12/2023 | ITRAXX XOVER S30 V8 MKT | Compra | 5.00 | -61,160.68 |
| 12,306,710.00 | EUR | 20/12/2024 | ITRAX XOVER S32 V5 MKT | Compra | 5.00 | -89,830.27 |
| 4,000,000.00 | EUR | 20/12/2026 | ITRAXX XOVER S36 V1 MKT | Compra | 5.00 | 77,099.59 |
| 2,800,000.00 | EUR | 20/12/2026 | ITRAXX XOVER S36 V1 MKT | Compra | 5.00 | 53,969.71 |
| Total: | | | | | | -19,921.65 |

Las contrapartes de estos swaps de riesgo de impago son BNP PARIBAS, BOFA SECURITIES EUROPE SA FIC y JP MORGAN AG FRANKFURT.

■ Amundi Funds Global Corporate Bond

| Nominal | Divisa | Fecha de vencimiento | Subyacente | Compra/ Venta | Prima (%) | Plusvalía/ latente en USD |
|---------------|--------|----------------------|----------------------------|---------------|-----------|---------------------------|
| 5,800,000.00 | EUR | 20/06/2024 | ANHEUSER BUSCH I EUR MM SN | Compra | 1.00 | -46,392.26 |
| 7,000,000.00 | EUR | 20/03/2027 | ADECCO S A EUR MM SN | Compra | 1.00 | 68,964.44 |
| 7,000,000.00 | EUR | 28/12/2028 | SODEXO EUR MM SN | Compra | 1.00 | -87,916.65 |
| 10,000,000.00 | EUR | 20/12/2026 | ITRAXX XOVER S36 V1 MKT | Compra | 5.00 | 192,748.96 |
| 10,000,000.00 | EUR | 20/06/2027 | ITRAXX XOVER S37 V1 MKT | Compra | 5.00 | 326,213.19 |
| 15,000,000.00 | EUR | 20/06/2027 | ITRAXX XOVER S37 V1 MKT | Compra | 5.00 | 489,319.79 |
| 15,000,000.00 | USD | 20/06/2027 | CDX NA IG S38 V1 MKT | Venta | 1.00 | -1,003.98 |
| 20,000,000.00 | EUR | 20/06/2027 | ITRAXX EUROPE S37 V1 MKT | Venta | 1.00 | -168,900.37 |
| 6,000,000.00 | EUR | 20/06/2027 | ITRAXX XOVER S37 V1 MKT | Compra | 5.00 | 195,727.92 |
| 15,000,000.00 | EUR | 20/06/2027 | ITRAXX EUROPE S37 V1 MKT | Venta | 1.00 | -126,675.29 |
| 15,000,000.00 | EUR | 20/06/2027 | ITRAXX XOVER S37 V1 MKT | Compra | 5.00 | 489,319.79 |
| Total: | | | | | | 1,331,405.54 |

Las contrapartes de estos swaps de riesgo de impago son BNP PARIBAS, BOFA SECURITIES EUROPE SA FIC, CITIGROUP GLOBAL MARKETS DEUTSCHLAND AG y JP MORGAN AG FRANKFURT.

■ Amundi Funds Global Corporate ESG Improvers Bond

| Nominal | Divisa | Fecha de vencimiento | Subyacente | Compra/ Venta | Prima (%) | Plusvalía/ latente en USD |
|--------------|--------|----------------------|-------------------------|---------------|-----------|---------------------------|
| 1,250,000.00 | EUR | 20/06/2027 | ITRAXX XOVER S37 V1 MKT | Compra | 5.00 | 40,776.65 |

| Nominal | Divisa | Fecha de vencimiento | Subyacente | Compra/ Venta | Prima (%) | Plusvalía/ latente latente en USD |
|---------------|--------|----------------------|--------------------------|---------------|-----------|-----------------------------------|
| 1,250,000.00 | EUR | 20/06/2027 | ITRAXX XOVER S37 V1 MKT | Venta | 5.00 | -40,776.65 |
| 2,000,000.00 | EUR | 20/06/2027 | ITRAXX EUROPE S37 V1 MKT | Venta | 1.00 | -16,890.04 |
| 2,000,000.00 | EUR | 20/06/2027 | ITRAXX XOVER S37 V1 MKT | Compra | 5.00 | 65,242.64 |
| 2,000,000.00 | EUR | 20/06/2027 | ITRAXX XOVER S37 V1 MKT | Compra | 5.00 | 65,242.64 |
| Total: | | | | | | 113,595.24 |

Las contrapartes de estos swaps de riesgo de impago son BNP PARIBAS y CITIGROUP GLOBAL MARKETS DEUTSCHLAND AG.

■ Amundi Funds Global High Yield Bond

| Nominal | Divisa | Fecha de vencimiento | Subyacente | Compra/ Venta | Prima (%) | Plusvalía/ latente latente en USD |
|---------------|--------|----------------------|----------------------|---------------|-----------|-----------------------------------|
| 60,726,600.00 | USD | 20/06/2027 | CDX NA HY S38 V2 MKT | Compra | 5.00 | 1,677,400.07 |
| Total: | | | | | | 1,677,400.07 |

La contraparte de este Swap de riesgo de impago es JP MORGAN N-Y (ICE).

■ Amundi Funds Optimal Yield

| Nominal | Divisa | Fecha de vencimiento | Subyacente | Compra/ Venta | Prima (%) | Plusvalía/ latente latente en EUR |
|---------------|--------|----------------------|---------------------------|---------------|-----------|-----------------------------------|
| 1,500,000.00 | EUR | 20/06/2024 | CASINO GUICHARD EUR MM SN | Compra | 1.00 | 399,969.09 |
| 2,500,000.00 | USD | 20/12/2026 | RUSSIAN FEDN USD CR SN | Compra | 1.00 | 1,853,269.88 |
| 5,000,000.00 | EUR | 20/12/2026 | ITRAXX XOVER S36 V1 MKT | Compra | 5.00 | 92,184.69 |
| 5,000,000.00 | EUR | 20/12/2026 | ITRAXX XOVER S36 V1 MKT | Compra | 5.00 | 92,184.69 |
| Total: | | | | | | 2,437,608.35 |

Las contrapartes de estos swaps de riesgo de impago son GOLDMAN SACHS BANK EUROPE SE, JP MORGAN AG FRANKFURT y MORGAN STANLEY BANK AG GERMANY.

■ Amundi Funds Optimal Yield Short Term

| Nominal | Divisa | Fecha de vencimiento | Subyacente | Compra/ Venta | Prima (%) | Plusvalía/ latente latente en EUR |
|---------------|--------|----------------------|----------------------------------|---------------|-----------|-----------------------------------|
| 9,000,000.00 | USD | 20/12/2023 | RUSSIAN FEDN USD CR SN | Venta | 1.00 | -6,399,158.22 |
| 3,000,000.00 | USD | 20/12/2023 | REP PANAMA USD CR SN | Venta | 1.00 | 11,430.54 |
| 3,000,000.00 | USD | 20/12/2023 | REP OF CHILE USD CR SN | Venta | 1.00 | 16,275.88 |
| 4,000,000.00 | USD | 20/12/2023 | REP COLOMBIA USD CR SN | Venta | 1.00 | -32,611.19 |
| 13,000,000.00 | USD | 20/12/2023 | UTD MEXICAN STS USD CR SN | Venta | 1.00 | 242.02 |
| 4,000,000.00 | USD | 20/12/2023 | REP INDONESIA USD SN CR | Venta | 1.00 | 24,113.40 |
| 2,600,000.00 | EUR | 20/12/2025 | NUMERICABLE GROUP EUR MM SN | Venta | 5.00 | -3,689.57 |
| 2,500,000.00 | EUR | 20/12/2025 | ROLLS ROYCE PLC EUR MM SN | Venta | 1.00 | -224,606.17 |
| 2,500,000.00 | EUR | 20/12/2025 | ROLLS ROYCE PLC EUR MM SN | Venta | 1.00 | -224,606.17 |
| 3,250,000.00 | EUR | 20/12/2025 | PEUGEOT SA EUR MM SN | Venta | 5.00 | 355,924.56 |
| 3,000,000.00 | EUR | 20/12/2025 | BCO BILBAO VIZCA EUR MM SU | Venta | 1.00 | -117,390.03 |
| 4,000,000.00 | EUR | 20/12/2025 | TELECOM ITALIA S EUR MM SN | Venta | 1.00 | -284,584.86 |
| 5,000,000.00 | EUR | 20/12/2025 | THYSSENKRUPP AG EUR MM SN | Venta | 1.00 | -610,203.94 |
| 3,250,000.00 | EUR | 20/12/2025 | NUMERICABLE GROUP EUR MM SN | Venta | 5.00 | -4,611.92 |
| 4,000,000.00 | EUR | 20/12/2025 | VIRGIN MEDIA FIN EUR MM SN | Venta | 5.00 | 115,558.05 |
| 4,000,000.00 | EUR | 20/12/2025 | CHAODA MODERN AG EUR MM SN | Venta | 5.00 | 11,740.60 |
| 2,000,000.00 | EUR | 20/12/2025 | LOXAM EUR MM SU | Venta | 5.00 | -122,537.47 |
| 2,000,000.00 | EUR | 20/12/2025 | LOXAM EUR MM SU | Venta | 5.00 | -122,537.47 |
| 2,700,000.00 | USD | 20/12/2025 | PETROLEOS MEXICA USD CR SN | Venta | 1.00 | -385,148.06 |
| 1,500,000.00 | USD | 20/12/2023 | ARGENTINE REP USD CR SN | Venta | 5.00 | -436,042.74 |
| 3,000,000.00 | USD | 20/12/2022 | ARGENTINE REP USD CR SN | Venta | 5.00 | -103,655.00 |
| 1,000,000.00 | EUR | 20/12/2025 | ADLER REAL ESTATE AG EUR MM SN | Venta | 5.00 | -301,610.95 |
| 700,000.00 | EUR | 20/12/2025 | ADLER REAL ESTATE AG EUR MM SN | Venta | 5.00 | -211,127.66 |
| 2,600,000.00 | EUR | 20/12/2025 | COMMERZBANK AG EUR MM SU | Venta | 1.00 | -153,901.93 |
| 1,000,000.00 | USD | 20/06/2026 | REP TURKEY USD CR SN | Compra | 1.00 | 219,395.76 |
| 1,750,000.00 | USD | 20/06/2026 | REP TURKEY USD CR SN | Compra | 1.00 | 383,942.63 |
| 750,000.00 | USD | 20/06/2026 | REP TURKEY USD CR SN | Compra | 1.00 | 164,546.85 |
| 1,500,000.00 | EUR | 20/06/2026 | CREDIT SUISSE GP EUR MM SU | Venta | 1.00 | -79,181.92 |
| 1,000,000.00 | EUR | 20/06/2026 | CONSTELLUM NV EUR MM SN | Venta | 5.00 | 34,086.62 |
| 1,300,000.00 | EUR | 20/06/2026 | FINMECCANICA S P EUR MM SN | Venta | 5.00 | 161,021.77 |
| 1,300,000.00 | EUR | 20/06/2026 | INEOS GROUP HOLDINGS S.A. EUR MM | Venta | 5.00 | 67,437.59 |

| Nominal | Divisa | Fecha de vencimiento | Subyacente | Compra/ Venta | Prima (%) | Plusvalía/ latente latente en EUR |
|---------------|--------|----------------------|----------------------------|---------------|-----------|-----------------------------------|
| 1,400,000.00 | EUR | 20/06/2026 | INTESA SANPAOLO EUR MM SU | Venta | 1.00 | -117,675.48 |
| 1,400,000.00 | EUR | 20/06/2026 | INTESA SANPAOLO EUR MM SU | Venta | 1.00 | -117,675.48 |
| 8,400,000.00 | EUR | 20/06/2026 | ASS GENERALI SPA EUR MM SN | Venta | 1.00 | -56,156.46 |
| 7,000,000.00 | USD | 20/12/2026 | RUSSIAN FEDN USD CR SN | Compra | 1.00 | 5,189,153.95 |
| 5,000,000.00 | EUR | 20/12/2026 | ITRAXX XOVER S36 V1 MKT | Compra | 5.00 | 92,184.69 |
| 4,000,000.00 | EUR | 20/12/2026 | ITRAXX XOVER S36 V1 MKT | Compra | 5.00 | 73,747.75 |
| Total: | | | | | | -3,187,910.03 |

Las contrapartes de estos Swaps de riesgo de impago son BARCLAYS BANK IRELAND PLC, BNP PARIBAS, BOFA SECURITIES EUROPE SA FIC, CITIGROUP GLOBAL MARKETS DEUTSCHLAND AG, GOLDMAN SACHS BANK EUROPE SE, HSBC FRANCE, JP MORGAN AG FRANKFURT y MORGAN STANLEY BANK AG GERMANY.

■ Amundi Funds Pioneer Strategic Income

| Nominal | Divisa | Fecha de vencimiento | Subyacente | Compra/ Venta | Prima (%) | Plusvalía/ latente latente en EUR |
|----------------|--------|----------------------|----------------------------------|---------------|-----------|-----------------------------------|
| 6,020,000.00 | USD | 20/12/2025 | UNITED AIRLINES HLDGS USD XR SNR | Venta | 5.00 | -729,754.25 |
| 1,205,000.00 | USD | 20/12/2025 | UNITED AIRLINES HLDGS USD XR SNR | Venta | 5.00 | -146,072.08 |
| 2,005,000.00 | USD | 20/12/2025 | UNITED AIRLINES HLDGS USD XR SNR | Venta | 5.00 | -243,049.40 |
| 4,010,000.00 | USD | 20/12/2025 | UNITED AIRLINES HLDGS USD XR SNR | Venta | 5.00 | -486,098.76 |
| 2,430,000.00 | USD | 20/12/2025 | UNITED AIRLINES HLDGS USD XR SNR | Venta | 5.00 | -294,568.56 |
| 1,670,000.00 | USD | 20/12/2026 | DELTA AIR LINES USD XR SN | Venta | 5.00 | -26,016.01 |
| 350,390,700.00 | USD | 20/06/2027 | CDX NA HY S38 V2 MKT | Compra | 5.00 | 9,257,782.89 |
| Total: | | | | | | 7,332,223.83 |

Las contrapartes de estos swaps de riesgo de impago son JP MORGAN N-Y (ICE) y JPMORGAN CHASE BANK N A.

■ Amundi Funds Pioneer US Bond

| Nominal | Divisa | Fecha de vencimiento | Subyacente | Compra/ Venta | Prima (%) | Plusvalía/ latente latente en EUR |
|----------------|--------|----------------------|----------------------|---------------|-----------|-----------------------------------|
| 204,910,200.00 | USD | 20/06/2027 | CDX NA HY S38 V2 MKT | Compra | 5.00 | 5,413,996.87 |
| Total: | | | | | | 5,413,996.87 |

La contraparte de este Swap de riesgo de impago es JP MORGAN N-Y (ICE).

■ Amundi Funds Pioneer US Corporate Bond

| Nominal | Divisa | Fecha de vencimiento | Subyacente | Compra/ Venta | Prima (%) | Plusvalía/ latente latente en USD |
|---------------|--------|----------------------|----------------------|---------------|-----------|-----------------------------------|
| 40,000,000.00 | USD | 20/06/2027 | CDX NA IG S38 V1 MKT | Compra | 1.00 | 2,677.26 |
| Total: | | | | | | 2,677.26 |

La contraparte de este Swap de riesgo de impago es JP MORGAN N-Y (ICE).

■ Amundi Funds Emerging Markets Blended Bond

| Nominal | Divisa | Fecha de vencimiento | Subyacente | Compra/ Venta | Prima (%) | Plusvalía/ latente latente en EUR |
|---------------|--------|----------------------|----------------------------|---------------|-----------|-----------------------------------|
| 10,000,000.00 | USD | 20/12/2025 | REP KAZAKHSTAN USD CR SN | Compra | 1.00 | 322,877.54 |
| 30,000,000.00 | USD | 20/06/2026 | REP TURKEY USD CR SN | Compra | 1.00 | 6,581,873.42 |
| 7,000,000.00 | USD | 20/06/2026 | REP TURKEY USD CR SN | Compra | 1.00 | 1,535,770.48 |
| 35,000,000.00 | USD | 20/06/2026 | REP TURKEY USD CR SN | Compra | 1.00 | 7,678,852.34 |
| 35,000,000.00 | USD | 20/06/2026 | REP SOUTH AFRICA USD CR SN | Compra | 1.00 | 2,041,858.39 |
| 30,000,000.00 | USD | 20/06/2026 | REP TURKEY USD CR SN | Compra | 1.00 | 6,581,873.42 |
| 27,000,000.00 | USD | 20/12/2026 | KDOM SAUDI ARABI USD CR SN | Compra | 1.00 | -353,742.33 |
| 9,000,000.00 | USD | 20/12/2024 | KDOM BAHRAIN USD CR SN | Compra | 1.00 | 318,348.03 |
| 20,000,000.00 | USD | 20/12/2026 | RUSSIAN FEDN USD CR SN | Compra | 1.00 | 14,826,152.37 |
| 15,000,000.00 | USD | 20/12/2026 | REP TURKEY USD CR SN | Compra | 1.00 | 3,551,423.63 |
| 70,000,000.00 | USD | 20/12/2026 | CDX EM S36 V1 MKT | Compra | 1.00 | 8,710,211.44 |
| 15,000,000.00 | USD | 20/06/2024 | REP TURKEY USD CR SN | Compra | 1.00 | 2,000,477.40 |
| 30,000,000.00 | USD | 20/06/2027 | FEDERATIVE REP B USD CR SN | Compra | 1.00 | 2,425,536.17 |
| 30,000,000.00 | USD | 20/06/2027 | REP COLOMBIA USD CR SN | Compra | 1.00 | 2,382,770.08 |
| 9,900,000.00 | USD | 20/12/2025 | CDX NA HY S35 V2 MKT | Compra | 5.00 | 21,456.34 |

| Nominal | Divisa | Fecha de vencimiento | Subyacente | Compra/ Venta | Prima (%) | Plusvalía/ latente en EUR |
|---------------|--------|----------------------|------------|---------------|-----------|---------------------------|
| Total: | | | | | | 58,625,738.72 |

Las contrapartes de estos swaps de riesgo de impago son BARCLAYS BANK IRELAND PLC, BNP PARIBAS, CITIGROUP GLOBAL MARKETS DEUTSCHLAND AG, GOLDMAN SACHS BANK EUROPE SE, JP MORGAN AG FRANKFURT y MORGAN STANLEY IC.

■ Amundi Funds Emerging Markets Bond

| Nominal | Divisa | Fecha de vencimiento | Subyacente | Compra/ Venta | Prima (%) | Plusvalía/ latente en EUR |
|---------------|--------|----------------------|---------------------------|---------------|-----------|---------------------------|
| 30,000,000.00 | USD | 20/06/2023 | UTD MEXICAN STS USD CR SN | Venta | 1.00 | 43,648.55 |
| 30,000,000.00 | USD | 20/06/2023 | UTD MEXICAN STS USD CR SN | Compra | 1.00 | -43,648.55 |
| 15,000,000.00 | USD | 20/06/2023 | REP TURKEY USD CR SN | Venta | 1.00 | -1,025,663.23 |
| 25,000,000.00 | USD | 20/06/2023 | REP TURKEY USD CR SN | Venta | 1.00 | -1,709,438.75 |
| 20,000,000.00 | USD | 20/06/2023 | REP TURKEY USD CR SN | Venta | 1.00 | -1,367,550.98 |
| 30,000,000.00 | USD | 20/06/2023 | REP TURKEY USD CR SN | Compra | 1.00 | 2,051,326.50 |
| 30,000,000.00 | USD | 20/06/2023 | REP TURKEY USD CR SN | Compra | 1.00 | 2,051,326.50 |
| 25,200,000.00 | USD | 20/12/2024 | HELLENIC REP USD CR SN | Venta | 1.00 | 33,465.92 |
| 10,000,000.00 | USD | 20/12/2024 | HELLENIC REP USD CR SN | Venta | 1.00 | 13,280.15 |
| 5,000,000.00 | USD | 20/12/2025 | ARGENTINE REP USD CR SN | Venta | 5.00 | -3,289,095.72 |
| 26,000,000.00 | USD | 20/06/2027 | REP TURKEY USD CR SN | Compra | 1.00 | 6,575,643.02 |
| Total: | | | | | | 3,333,293.41 |

Las contrapartes de estos swaps de riesgo de impago son BARCLAYS BANK IRELAND PLC, BNP PARIBAS, GOLDMAN SACHS BANK EUROPE SE, HSBC FRANCE y JP MORGAN AG FRANKFURT.

■ Amundi Funds Emerging Markets Corporate Bond

| Nominal | Divisa | Fecha de vencimiento | Subyacente | Compra/ Venta | Prima (%) | Plusvalía/ latente en USD |
|---------------|--------|----------------------|----------------------------|---------------|-----------|---------------------------|
| 5,000,000.00 | USD | 20/06/2030 | PETROLEO BRASILE USD CR SN | Venta | 1.00 | -876,384.45 |
| 3,500,000.00 | USD | 20/06/2025 | PETROLEO BRASILE USD CR SN | Venta | 1.00 | -134,727.19 |
| 3,500,000.00 | USD | 20/06/2025 | VALE OVERSEAS LT USD MR SN | Venta | 1.00 | -76,362.77 |
| 4,600,000.00 | USD | 20/06/2027 | RUSSIAN FEDN USD CR SN | Compra | 1.00 | 3,419,333.32 |
| Total: | | | | | | 2,331,858.91 |

Las contrapartes de estos Swaps de riesgo de impago son CITIGROUP GLOBAL MARKETS DEUTSCHLAND AG, GOLDMAN SACHS BANK EUROPE SE y JP MORGAN AG FRANKFURT.

■ Amundi Funds Emerging Markets Green Bond

| Nominal | Divisa | Fecha de vencimiento | Subyacente | Compra/ Venta | Prima (%) | Plusvalía/ latente en USD |
|---------------|--------|----------------------|------------------------|---------------|-----------|---------------------------|
| 14,600,000.00 | USD | 20/06/2027 | RUSSIAN FEDN USD CR SN | Compra | 1.00 | 10,852,666.62 |
| Total: | | | | | | 10,852,666.62 |

La contraparte de este swap de riesgo de impago es CITIGROUP GLOBAL MARKETS DEUTSCHLAND AG.

■ Amundi Funds Emerging Markets Corporate High Yield Bond

| Nominal | Divisa | Fecha de vencimiento | Subyacente | Compra/ Venta | Prima (%) | Plusvalía/ latente en EUR |
|---------------|--------|----------------------|----------------------------|---------------|-----------|---------------------------|
| 500,000.00 | USD | 20/06/2026 | REP TURKEY USD CR SN | Compra | 1.00 | 109,697.87 |
| 2,000,000.00 | USD | 20/06/2026 | TEVA PHARMACEUTI EUR MR SN | Venta | 1.00 | -243,173.59 |
| 500,000.00 | USD | 20/12/2026 | UTD MEXICAN STS USD CR SN | Compra | 1.00 | 12,820.18 |
| Total: | | | | | | -120,655.54 |

Las contrapartes de estos Swaps de riesgo de impago son CITIGROUP GLOBAL MARKETS DEUTSCHLAND AG y GOLDMAN SACHS BANK EUROPE SE.

■ Amundi Funds Emerging Markets Hard Currency Bond

| Nominal | Divisa | Fecha de vencimiento | Subyacente | Compra/ Venta | Prima (%) | Plusvalía/ latente en EUR |
|---------------|--------|----------------------|----------------------|---------------|-----------|---------------------------|
| 15,000,000.00 | USD | 20/12/2025 | REP TURKEY USD CR SN | Compra | 1.00 | 3,006,703.89 |

| Nominal | Divisa | Fecha de vencimiento | Subyacente | Compra/ Venta | Prima (%) | Plusvalía/ latente latente en EUR |
|---------------|--------|----------------------|------------------------|---------------|-----------|-----------------------------------|
| 10,000,000.00 | USD | 20/06/2026 | REP TURKEY USD CR SN | Compra | 1.00 | 2,193,957.79 |
| 2,250,000.00 | USD | 20/06/2026 | REP TURKEY USD CR SN | Compra | 1.00 | 493,640.51 |
| 10,000,000.00 | USD | 20/06/2026 | REP TURKEY USD CR SN | Compra | 1.00 | 2,193,957.79 |
| 3,000,000.00 | USD | 20/12/2024 | KDOM BAHRAIN USD CR SN | Compra | 1.00 | 106,116.00 |
| 4,950,000.00 | USD | 20/12/2026 | CDX NA HY S37 V2 MKT | Venta | 5.00 | 60,455.23 |
| 30,000,000.00 | USD | 20/12/2026 | CDX EM S36 V1 MKT | Compra | 1.00 | 3,732,947.76 |
| 10,000,000.00 | USD | 20/06/2027 | REP COLOMBIA USD CR SN | Compra | 1.00 | 794,256.66 |
| Total: | | | | | | 12,582,035.63 |

Las contrapartes de estos swaps de riesgo de impago son BARCLAYS BANK IRELAND PLC, BOFA SECURITIES EUROPE SA FIC, GOLDMAN SACHS BANK EUROPE SE y JP MORGAN AG FRANKFURT.

■ Amundi Funds Emerging Markets Local Currency Bond

| Nominal | Divisa | Fecha de vencimiento | Subyacente | Compra/ Venta | Prima (%) | Plusvalía/ latente latente en EUR |
|---------------|--------|----------------------|----------------------|---------------|-----------|-----------------------------------|
| 3,000,000.00 | USD | 20/06/2027 | REP TURKEY USD CR SN | Compra | 1.00 | 758,728.05 |
| Total: | | | | | | 758,728.05 |

La contraparte de este Swap de riesgo de impago es GOLDMAN SACHS BANK EUROPE SE.

■ Amundi Funds Emerging Markets Short Term Bond

| Nominal | Divisa | Fecha de vencimiento | Subyacente | Compra/ Venta | Prima (%) | Plusvalía/ latente latente en USD |
|---------------|--------|----------------------|--------------------------------|---------------|-----------|-----------------------------------|
| 20,000,000.00 | USD | 20/12/2024 | FEDERATIVE REP B USD CR SN | Compra | 1.00 | 423,420.11 |
| 9,500,000.00 | USD | 20/06/2025 | CDX EM S33 V2 MKT | Compra | 1.00 | 889,081.80 |
| 8,000,000.00 | USD | 20/06/2025 | REP COLOMBIA USD CR SN | Compra | 1.00 | 254,252.08 |
| 17,000,000.00 | USD | 20/12/2025 | REP SOUTH AFRICA USD CR SN | Compra | 1.00 | 848,793.53 |
| 2,000,000.00 | USD | 20/12/2025 | PETROLEOS MEXICA USD CR SN | Venta | 1.00 | -298,261.50 |
| 3,500,000.00 | USD | 20/12/2023 | ARGENTINE REP USD CR SN | Venta | 5.00 | -1,063,675.39 |
| 4,000,000.00 | USD | 20/12/2022 | ARGENTINE REP USD CR SN | Venta | 5.00 | -144,488.16 |
| 7,000,000.00 | USD | 20/06/2026 | REP SOUTH AFRICA USD CR SN | Compra | 1.00 | 426,932.18 |
| 2,000,000.00 | EUR | 20/12/2026 | ADLER REAL ESTATE AG EUR MM SN | Venta | 5.00 | -650,859.65 |
| 2,000,000.00 | USD | 20/09/2023 | PETROLEOS MEXICA USD CR SN | Venta | 1.00 | -87,204.41 |
| Total: | | | | | | 597,990.59 |

Las contrapartes de estos Swaps de riesgo de impago son BARCLAYS BANK IRELAND PLC, CITIGROUP GLOBAL MARKETS DEUTSCHLAND AG, GOLDMAN SACHS BANK EUROPE SE, HSBC FRANCE, JP MORGAN AG FRANKFURT y MORGAN STANLEY BANK AG GERMANY.

■ Amundi Funds Euro Multi-Asset Target Income

| Nominal | Divisa | Fecha de vencimiento | Subyacente | Compra/ Venta | Prima (%) | Plusvalía/ latente latente en EUR |
|---------------|--------|----------------------|----------------------------------|---------------|-----------|-----------------------------------|
| 19,100,000.00 | EUR | 20/06/2027 | ITRAXX SUB FINANCIALS S37 V1 MKT | Venta | 1.00 | -1,225,616.16 |
| 18,400,000.00 | EUR | 20/06/2027 | ITRAXX EUROPE S37 V1 MKT | Compra | 1.00 | 148,632.97 |
| 28,300,000.00 | USD | 20/06/2027 | CDX EM S37 V1 MKT | Venta | 1.00 | -2,704,657.20 |
| 20,500,000.00 | EUR | 20/06/2027 | ITRAXX XOVER S37 V1 MKT | Compra | 5.00 | 639,664.32 |
| 74,200,000.00 | USD | 20/06/2027 | CDX NA IG S38 V1 MKT | Venta | 1.00 | -4,750.41 |
| 18,216,000.00 | USD | 20/06/2027 | CDX NA HY S38 V2 MKT | Venta | 5.00 | -481,290.67 |
| 9,700,000.00 | USD | 20/06/2027 | CDX EM S37 V1 MKT | Venta | 1.00 | -927,037.98 |
| 17,500,000.00 | EUR | 20/06/2027 | ITRAXX EUROPE S37 V1 MKT | Compra | 1.00 | 141,362.88 |
| 13,959,000.00 | USD | 20/06/2027 | CDX NA HY S38 V2 MKT | Venta | 5.00 | -368,815.14 |
| 16,500,000.00 | USD | 20/06/2027 | CDX NA IG S38 V1 MKT | Venta | 1.00 | -1,056.36 |
| Total: | | | | | | -4,783,563.75 |

Las contrapartes de estos Swaps de riesgo de impago son BOFA SECURITIES EUROPE SA FIC, GOLDMAN SACHS BANK EUROPE SE, JP MORGAN AG FRANKFURT y MORGAN STANLEY BANK AG GERMANY.

■ Amundi Funds Global Multi-Asset

| Nominal | Divisa | Fecha de vencimiento | Subyacente | Compra/ Venta | Prima (%) | Plusvalía/ latente latente en EUR |
|--------------|--------|----------------------|-----------------------|---------------|-----------|-----------------------------------|
| 5,460,000.00 | USD | 20/06/2025 | CDX NA HY S34 V10 MKT | Venta | 5.00 | 8,656.51 |
| 8,415,000.00 | USD | 20/06/2027 | CDX NA HY S38 V2 MKT | Venta | 5.00 | -222,335.37 |

| Nominal | Divisa | Fecha de vencimiento | Subyacente | Compra/ Venta | Prima (%) | Plusvalía/ latente latente en EUR |
|---------------|--------|----------------------|----------------------|---------------|-----------|-----------------------------------|
| 6,930,000.00 | USD | 20/06/2027 | CDX NA HY S38 V2 MKT | Venta | 5.00 | -183,099.71 |
| Total: | | | | | | -396,778.57 |

Las contrapartes de estos Swaps de riesgo de impago son BOFA SECURITIES EUROPE SA FIC y GOLDMAN SACHS BANK EUROPE SE.

■ Amundi Funds Global Multi-Asset Conservative

| Nominal | Divisa | Fecha de vencimiento | Subyacente | Compra/ Venta | Prima (%) | Plusvalía/ latente latente en EUR |
|---------------|--------|----------------------|-----------------------|---------------|-----------|-----------------------------------|
| 22,750,000.00 | USD | 20/06/2025 | CDX NA HY S34 V10 MKT | Venta | 5.00 | 36,068.79 |
| 49,500,000.00 | USD | 20/06/2027 | CDX NA HY S38 V2 MKT | Venta | 5.00 | -1,307,855.08 |
| 39,600,000.00 | USD | 20/06/2027 | CDX NA HY S38 V2 MKT | Venta | 5.00 | -1,046,284.06 |
| Total: | | | | | | -2,318,070.35 |

Las contrapartes de estos Swaps de riesgo de impago son BOFA SECURITIES EUROPE SA FIC y GOLDMAN SACHS BANK EUROPE SE.

■ Amundi Funds Global Multi-Asset Target Income

| Nominal | Divisa | Fecha de vencimiento | Subyacente | Compra/ Venta | Prima (%) | Plusvalía/ latente latente en USD |
|---------------|--------|----------------------|----------------------------------|---------------|-----------|-----------------------------------|
| 11,900,000.00 | EUR | 20/06/2027 | ITRAXX SUB FINANCIALS S37 V1 MKT | Venta | 1.00 | -798,309.58 |
| 41,200,000.00 | USD | 20/06/2027 | CDX EM S37 V1 MKT | Compra | 1.00 | 4,116,482.52 |
| 6,300,000.00 | EUR | 20/06/2027 | ITRAXX XOVER S37 V1 MKT | Compra | 5.00 | 205,514.32 |
| 10,890,000.00 | USD | 20/06/2027 | CDX NA HY S38 V2 MKT | Compra | 5.00 | 300,805.36 |
| 50,300,000.00 | USD | 20/06/2027 | CDX NA IG S38 V1 MKT | Venta | 1.00 | -3,366.65 |
| Total: | | | | | | 3,821,125.97 |

Las contrapartes de estos swaps de riesgo de impago son BOFA SECURITIES EUROPE SA FIC y MORGAN STANLEY IC.

■ Amundi Funds Absolute Return Credit

| Nominal | Divisa | Fecha de vencimiento | Subyacente | Compra/ Venta | Prima (%) | Plusvalía/ latente latente en EUR |
|---------------|--------|----------------------|----------------------------|---------------|-----------|-----------------------------------|
| 1,300,000.00 | EUR | 20/06/2024 | ANHEUSER BUSCH I EUR MM SN | Compra | 1.00 | -9,946.20 |
| 3,500,000.00 | EUR | 20/12/2026 | ITRAXX XOVER S36 V1 MKT | Compra | 5.00 | 64,529.28 |
| 3,000,000.00 | EUR | 20/12/2026 | ITRAXX XOVER S36 V1 MKT | Compra | 5.00 | 55,310.81 |
| 1,000,000.00 | EUR | 20/03/2027 | ADECCO S A EUR MM SN | Compra | 1.00 | 9,423.72 |
| 1,000,000.00 | EUR | 28/12/2028 | SODEXO EUR MM SN | Compra | 1.00 | -12,013.56 |
| 5,000,000.00 | EUR | 20/06/2027 | ITRAXX XOVER S37 V1 MKT | Compra | 5.00 | 156,015.69 |
| 5,000,000.00 | EUR | 20/06/2027 | ITRAXX EUROPE S37 V1 MKT | Compra | 1.00 | 40,389.40 |
| 4,000,000.00 | EUR | 20/06/2027 | ITRAXX XOVER S37 V1 MKT | Compra | 5.00 | 124,812.55 |
| 7,500,000.00 | EUR | 20/06/2027 | ITRAXX XOVER S37 V1 MKT | Compra | 5.00 | 234,023.53 |
| 2,300,000.00 | EUR | 20/06/2027 | ITRAXX XOVER S37 V1 MKT | Compra | 5.00 | 71,767.22 |
| 5,000,000.00 | EUR | 20/06/2027 | ITRAXX EUROPE S37 V1 MKT | Venta | 1.00 | -40,389.40 |
| 15,000,000.00 | USD | 20/06/2027 | CDX NA IG S38 V1 MKT | Venta | 1.00 | -960.32 |
| 4,000,000.00 | EUR | 20/06/2027 | ITRAXX XOVER S37 V1 MKT | Compra | 5.00 | 124,812.55 |
| 4,000,000.00 | EUR | 20/06/2027 | ITRAXX EUROPE S37 V1 MKT | Venta | 1.00 | -32,311.51 |
| 4,000,000.00 | EUR | 20/06/2027 | ITRAXX XOVER S37 V1 MKT | Compra | 5.00 | 124,812.55 |
| Total: | | | | | | 910,276.31 |

Las contrapartes de estos swaps de riesgo de impago son BNP PARIBAS, BOFA SECURITIES EUROPE SA FIC, CITIGROUP GLOBAL MARKETS DEUTSCHLAND AG, JP MORGAN AG FRANKFURT y SGR SOCIETE GENERALE PARIS.

■ Amundi Funds Absolute Return Multi-Strategy

| Nominal | Divisa | Fecha de vencimiento | Subyacente | Compra/ Venta | Prima (%) | Plusvalía/ latente latente en EUR |
|---------------|--------|----------------------|----------------------------|---------------|-----------|-----------------------------------|
| 40,133,620.00 | EUR | 20/06/2024 | ITRAXX XOVER S31 V6 MKT | Venta | 5.00 | 277,822.47 |
| 5,500,000.00 | EUR | 20/06/2025 | ROYAL BK SCOTLAN EUR MM SN | Venta | 1.00 | 26,695.61 |
| 4,500,000.00 | EUR | 20/06/2025 | TOTAL SA EUR MM SN | Compra | 1.00 | -74,331.43 |
| 4,500,000.00 | EUR | 20/06/2025 | BP P L C EUR MM SN | Venta | 1.00 | 23,170.31 |
| 3,000,000.00 | USD | 20/06/2025 | CSX CORP USD XR SN | Compra | 1.00 | -61,120.05 |
| 3,000,000.00 | USD | 20/06/2025 | TRANE TECH CO USD XR SN | Compra | 1.00 | -80,618.53 |

| Nominal | Divisa | Fecha de vencimiento | Subyacente | Compra/ Venta | Prima (%) | Plusvalía/ latente en EUR |
|------------------|--------|----------------------|------------------------------|---------------|-----------|---------------------------|
| 145,000,000.00 | USD | 20/06/2023 | CDX NA IG S34 V1 MKT | Venta | 1.00 | 526,544.25 |
| 4,200,000.00 | EUR | 20/12/2025 | NUMERICABLE GROUP EUR MM SN | Venta | 5.00 | -5,960.05 |
| 130,000,000.00 | USD | 20/06/2025 | CDX NA IG S34 V1 MKT | Venta | 1.00 | 173,274.71 |
| 2,000,000.00 | EUR | 20/12/2025 | VIRGIN MEDIA FIN EUR MM SN | Venta | 5.00 | 57,779.05 |
| 40,133,620.00 | EUR | 20/06/2024 | ITRAXX XOVER S31 V6 MKT | Compra | 5.00 | -277,822.47 |
| 4,500,000.00 | EUR | 20/12/2025 | HANNOVER RUCK AG EUR MM SU | Venta | 1.00 | -56,174.92 |
| 4,700,000.00 | EUR | 20/06/2026 | SAIPEM FIN INTL BV EUR MM SN | Venta | 5.00 | -540,881.54 |
| 200,000,000.00 | EUR | 20/06/2026 | ITRAXX EUROPE S35 V1 MKT | Compra | 1.00 | 293,990.34 |
| 3,700,000.00 | EUR | 20/12/2026 | ALTICE FINCO SA EUR MM SN | Venta | 5.00 | -252,065.82 |
| 5,000,000,000.00 | JPY | 20/12/2026 | ITRAXX JAPAN S36 V1 MKT | Venta | 1.00 | 177,779.58 |
| 4,000,000.00 | EUR | 20/12/2026 | BCO BILBAO VIZCA EUR MM SU | Venta | 1.00 | -254,453.74 |
| 3,500,000.00 | EUR | 20/12/2026 | TDC A/S EUR MM SN | Venta | 1.00 | -202,662.12 |
| 4,800,000.00 | USD | 20/12/2026 | BK OF CHINA LTD USD SN CR | Compra | 1.00 | -29,402.13 |
| 4,800,000.00 | USD | 20/12/2026 | BANK CHINA EXP IMP USD SN CR | Compra | 1.00 | -52,283.71 |
| 4,800,000.00 | USD | 20/12/2026 | CHINA CONSTR BK USD SN CR | Compra | 1.00 | -25,023.58 |
| 4,800,000.00 | USD | 20/12/2026 | INDL & COML BK C USD SN CR | Compra | 1.00 | -19,743.63 |
| 15,200,000.00 | USD | 20/06/2027 | REP TURKEY USD CR SN | Compra | 1.00 | 3,844,222.08 |
| 12,000,000.00 | USD | 20/06/2027 | REP COLOMBIA USD CR SN | Compra | 1.00 | 953,108.04 |
| 20,000,000.00 | USD | 20/06/2027 | UTD MEXICAN STS USD CR SN | Compra | 1.00 | 652,518.39 |
| 21,000,000.00 | USD | 20/06/2027 | PEOPLES REP CHIN USD SN CR | Compra | 1.00 | -162,785.34 |
| 15,200,000.00 | USD | 20/06/2027 | REP SOUTH AFRICA USD CR SN | Compra | 1.00 | 1,260,267.41 |
| 15,000,000.00 | USD | 20/06/2027 | KDOM SAUDI ARABI USD CR SN | Compra | 1.00 | -190,289.45 |
| 130,200,000.00 | EUR | 20/12/2026 | ITRAXX XOVER S36 V1 MKT | Compra | 5.00 | 2,400,489.29 |
| 24,000,000.00 | USD | 20/12/2026 | PEOPLES REP CHIN USD SN CR | Venta | 1.00 | 226,620.68 |
| 4,800,000.00 | USD | 20/12/2026 | CHINA DEV BK COR USD SN CR | Compra | 1.00 | -35,109.92 |
| 36,500,000.00 | USD | 20/06/2027 | CDX EM S37 V1 MKT | Venta | 1.00 | -3,488,338.79 |
| 64,000,000.00 | EUR | 20/06/2025 | ITRAXX EUROPE S37 V1 MKT | Venta | 1.00 | 103,645.58 |
| 5,600,000.00 | EUR | 20/06/2027 | ITRAXX XOVER S37 V1 MKT | Compra | 5.00 | 174,737.57 |
| 60,000,000.00 | USD | 20/06/2027 | CDX NA IG S38 V1 MKT | Compra | 1.00 | 3,841.29 |
| 25,000,000.00 | EUR | 20/06/2027 | ITRAXX XOVER S37 V1 MKT | Compra | 5.00 | 780,078.43 |
| 30,000,000.00 | EUR | 20/06/2027 | ITRAXX XOVER S37 V1 MKT | Compra | 5.00 | 936,094.12 |
| 152,000,000.00 | EUR | 20/06/2027 | ITRAXX EUROPE S37 V1 MKT | Compra | 1.00 | 1,227,837.63 |
| 129,690,000.00 | USD | 20/06/2027 | CDX NA HY S38 V2 MKT | Compra | 5.00 | 3,426,580.30 |
| Total: | | | | | | 11,738,029.91 |

Las contrapartes de estos swaps de riesgo de impago son BOFA SECURITIES EUROPE SA FIC, CITIGROUP GLOBAL MARKETS DEUTSCHLAND AG, GOLDMAN SACHS BANK EUROPE SE, JP MORGAN AG FRANKFURT, MORGAN STANLEY BANK AG GERMANY y MORGAN STANLEY IC.

■ Amundi Funds Absolute Return Global Opportunities Bond

| Nominal | Divisa | Fecha de vencimiento | Subyacente | Compra/ Venta | Prima (%) | Plusvalía/ latente en EUR |
|---------------|--------|----------------------|----------------------------|---------------|-----------|---------------------------|
| 2,500,000.00 | EUR | 20/06/2026 | RENAULT EUR MM SN | Compra | 1.00 | 243,541.85 |
| 5,000,000.00 | EUR | 20/12/2025 | BARCLAYS PLC EUR MM SU | Compra | 1.00 | 171,440.59 |
| 7,700,000.00 | EUR | 20/12/2025 | RABOBANK NETHLD EUR MM SU | Venta | 1.00 | -77,905.68 |
| 10,000,000.00 | EUR | 20/12/2025 | ASS GENERALI SPA EUR MM SU | Compra | 1.00 | 282,504.38 |
| 14,000,000.00 | EUR | 20/12/2025 | SWISS REINS CO L EUR SU MM | Venta | 1.00 | -178,857.07 |
| 16,000,000.00 | EUR | 20/12/2025 | AVIVA PLC EUR MM SN | Venta | 1.00 | 89,390.96 |
| 10,000,000.00 | EUR | 20/12/2025 | AVIVA PLC EUR MM SU | Compra | 1.00 | 157,057.27 |
| 6,000,000.00 | EUR | 20/06/2026 | VOLKSWAGEN AG EUR MM SN | Compra | 1.00 | 114,928.98 |
| 10,000,000.00 | USD | 20/06/2026 | THE AES CORP USD XR SN | Venta | 5.00 | 1,095,313.08 |
| 7,000,000.00 | EUR | 20/06/2026 | VALEO EUR MM SN | Venta | 1.00 | -432,160.72 |
| 7,000,000.00 | EUR | 20/06/2026 | BAY MOTOREN WERK EUR MM SN | Compra | 1.00 | -47,325.78 |
| 5,000,000.00 | EUR | 20/06/2026 | VIRGIN MEDIA FIN EUR MM SN | Venta | 5.00 | 98,048.22 |
| 5,000,000.00 | EUR | 20/06/2026 | ITRAXX XOVER S35 V1 MKT | Compra | 5.00 | 47,823.12 |
| 12,000,000.00 | USD | 20/06/2026 | VIACOM/CBS COR USD MR SN | Venta | 1.00 | -211,757.89 |
| 15,000,000.00 | USD | 20/06/2026 | HALLIBURTON CO USD XR SN | Venta | 1.00 | -35,750.98 |
| 13,000,000.00 | USD | 20/06/2026 | AVNET INC USD XR SN | Compra | 1.00 | -26,637.81 |
| 12,500,000.00 | USD | 20/06/2026 | HESS CORP USD XR SN | Compra | 1.00 | 261,266.79 |
| 2,500,000.00 | EUR | 20/06/2026 | AVIVA PLC EUR MM SN | Venta | 1.00 | 8,634.06 |
| 1,900,000.00 | EUR | 20/06/2026 | SWISS REINS CO L EUR SU MM | Venta | 1.00 | -35,758.09 |
| 1,350,000.00 | EUR | 20/06/2026 | ASS GENERALI SPA EUR MM SU | Compra | 1.00 | 50,861.32 |
| 1,650,000.00 | EUR | 20/06/2026 | BARCLAYS PLC EUR MM SU | Compra | 1.00 | 72,393.91 |
| 2,300,000.00 | EUR | 20/06/2026 | RABOBANK NETHLD EUR MM SU | Venta | 1.00 | -36,088.32 |
| 1,350,000.00 | EUR | 20/06/2026 | AVIVA PLC EUR MM SU | Compra | 1.00 | 30,429.86 |
| 71,000,000.00 | USD | 20/06/2026 | CDX NA IG S36 V1 | Venta | 1.00 | 315,242.18 |
| 38,300,000.00 | USD | 20/06/2031 | CDX NA IG S36 V1 | Compra | 1.00 | 716,871.89 |
| 71,000,000.00 | USD | 20/12/2026 | CDX NA IG S37 V1 MKT | Venta | 1.00 | 161,036.73 |
| 38,300,000.00 | USD | 20/12/2031 | CDX NA IG S37 V1 MKT | Compra | 1.00 | 819,594.54 |

| Nominal | Divisa | Fecha de vencimiento | Subyacente | Compra/ Venta | Prima (%) | Plusvalía/ latente latente en EUR |
|----------------|--------|----------------------|----------------------------------|---------------|-----------|-----------------------------------|
| 10,000,000.00 | EUR | 20/12/2026 | ENEL S P A EUR MM SN | Compra | 1.00 | 109,288.27 |
| 25,000,000.00 | EUR | 20/12/2026 | ITRAXX SUB FINANCIALS S36 V1 MKT | Compra | 1.00 | 1,338,470.91 |
| 50,000,000.00 | EUR | 20/12/2026 | ITRAXX EUR SNR FINANCIAL S36 V1 | Venta | 1.00 | -434,133.70 |
| 7,000,000.00 | EUR | 20/06/2026 | DAIMLER AG EUR MM SN | Compra | 1.00 | -27,115.16 |
| 150,000,000.00 | EUR | 20/06/2027 | ITRAXX EUR SNR FINANCIAL S37 V1 | Compra | 1.00 | 1,893,457.45 |
| 50,000,000.00 | EUR | 20/06/2027 | ITRAXX XOVER S37 V1 MKT | Venta | 5.00 | -1,560,156.88 |
| Total: | | | | | | 4,973,948.28 |

Las contrapartes de estos Swaps de riesgo de impago son BNP PARIBAS, BOFA SECURITIES EUROPE SA FIC, CITIGROUP GLOBAL MARKETS DEUTSCHLAND AG, GOLDMAN SACHS BANK EUROPE SE, JP MORGAN AG FRANKFURT y MORGAN STANLEY BANK AG GERMANY.

■ Amundi Funds Absolute Return Global Opportunities Bond Dynamic

| Nominal | Divisa | Fecha de vencimiento | Subyacente | Compra/ Venta | Prima (%) | Plusvalía/ latente latente en USD |
|---------------|--------|----------------------|----------------------------------|---------------|-----------|-----------------------------------|
| 1,450,000.00 | EUR | 20/09/2026 | VIRGIN MEDIA FIN EUR MM SN | Venta | 5.00 | 17,895.06 |
| 5,250,000.00 | EUR | 20/09/2026 | AVIVA PLC EUR MM SN | Venta | 1.00 | 8,724.06 |
| 3,250,000.00 | EUR | 20/09/2026 | AVIVA PLC EUR MM SU | Compra | 1.00 | 98,342.61 |
| 1,450,000.00 | EUR | 20/06/2026 | ITRAXX XOVER S35 V1 MKT | Compra | 5.00 | 14,499.03 |
| 2,000,000.00 | EUR | 20/09/2026 | VALEO EUR MM SN | Venta | 1.00 | -148,373.04 |
| 3,250,000.00 | EUR | 20/09/2026 | ASS GENERALI SPA EUR MM SU | Compra | 1.00 | 149,595.19 |
| 2,000,000.00 | EUR | 20/09/2026 | BAY MOTOREN WERK EUR MM SN | Compra | 1.00 | -11,206.83 |
| 4,300,000.00 | EUR | 20/09/2026 | SWISS REINS CO L EUR SU MM | Venta | 1.00 | -103,672.75 |
| 20,500,000.00 | USD | 20/06/2026 | CDX NA IG S36 V1 | Venta | 1.00 | 95,157.52 |
| 11,000,000.00 | USD | 20/06/2031 | CDX NA IG S36 V1 | Compra | 1.00 | 215,247.81 |
| 1,750,000.00 | EUR | 20/09/2026 | VOLKSWAGEN AG EUR MM SN | Compra | 1.00 | 42,692.88 |
| 11,000,000.00 | USD | 20/12/2031 | CDX NA IG S37 V1 MKT | Compra | 1.00 | 246,091.29 |
| 21,000,000.00 | USD | 20/12/2026 | CDX NA IG S37 V1 MKT | Venta | 1.00 | 49,795.40 |
| 2,800,000.00 | EUR | 20/12/2026 | ENEL S P A EUR MM SN | Compra | 1.00 | 31,991.49 |
| 7,000,000.00 | EUR | 20/12/2026 | ITRAXX SUB FINANCIALS S36 V1 MKT | Compra | 1.00 | 391,805.23 |
| 14,000,000.00 | EUR | 20/12/2026 | ITRAXX EUR SNR FINANCIAL S36 V1 | Venta | 1.00 | -127,082.22 |
| 3,250,000.00 | USD | 20/03/2027 | THE AES CORP USD XR SN | Venta | 5.00 | 385,272.18 |
| 2,000,000.00 | EUR | 20/09/2026 | DAIMLER AG EUR MM SN | Compra | 1.00 | -4,088.17 |
| 37,700,000.00 | EUR | 20/06/2027 | ITRAXX EUR SNR FINANCIAL S37 V1 | Compra | 1.00 | 497,518.12 |
| 13,400,000.00 | EUR | 20/06/2027 | ITRAXX XOVER S37 V1 MKT | Venta | 5.00 | -437,125.69 |
| 6,750,000.00 | EUR | 20/06/2027 | ITRAXX XOVER S37 V1 MKT | Compra | 5.00 | 220,193.91 |
| Total: | | | | | | 1,633,273.08 |

Las contrapartes de estos swaps de riesgo de impago son BNP PARIBAS, BOFA SECURITIES EUROPE SA FIC, CITIGROUP GLOBAL MARKETS DEUTSCHLAND AG, JP MORGAN AG FRANKFURT y MORGAN STANLEY BANK AG GERMANY.

■ Amundi Funds Global Macro Bonds & Currencies

| Nominal | Divisa | Fecha de vencimiento | Subyacente | Compra/ Venta | Prima (%) | Plusvalía/ latente latente en EUR |
|---------------|--------|----------------------|----------------------------------|---------------|-----------|-----------------------------------|
| 5,250,000.00 | EUR | 20/12/2025 | AVIVA PLC EUR MM SN | Venta | 1.00 | 10,628.60 |
| 4,300,000.00 | EUR | 20/12/2025 | SWISS REINS CO L EUR SU MM | Venta | 1.00 | -85,839.05 |
| 3,250,000.00 | EUR | 20/12/2025 | ASS GENERALI SPA EUR MM SU | Compra | 1.00 | 102,386.76 |
| 3,250,000.00 | EUR | 20/12/2025 | AVIVA PLC EUR MM SU | Compra | 1.00 | 72,679.02 |
| 2,100,000.00 | USD | 20/06/2026 | THE AES CORP USD XR SN | Venta | 5.00 | 228,025.22 |
| 1,700,000.00 | EUR | 20/06/2026 | VOLKSWAGEN AG EUR MM SN | Compra | 1.00 | 41,065.85 |
| 2,000,000.00 | EUR | 20/06/2026 | DAIMLER AG EUR MM SN | Compra | 1.00 | -1,884.39 |
| 2,000,000.00 | EUR | 20/06/2026 | BAY MOTOREN WERK EUR MM SN | Compra | 1.00 | -7,014.95 |
| 2,000,000.00 | EUR | 20/06/2026 | VALEO EUR MM SN | Venta | 1.00 | -132,331.44 |
| 1,400,000.00 | EUR | 20/06/2026 | VIRGIN MEDIA FIN EUR MM SN | Venta | 5.00 | 17,238.54 |
| 3,500,000.00 | USD | 20/06/2026 | HESS CORP USD XR SN | Compra | 1.00 | 75,230.45 |
| 4,600,000.00 | USD | 20/06/2026 | HALLIBURTON CO USD XR SN | Venta | 1.00 | -15,005.61 |
| 3,600,000.00 | USD | 20/06/2026 | AVNET INC USD XR SN | Compra | 1.00 | -5,686.75 |
| 3,300,000.00 | USD | 20/06/2026 | VIACOM/CBS COR USD MR SN | Venta | 1.00 | -59,063.08 |
| 13,500,000.00 | USD | 20/06/2031 | CDX NA IG S36 V1 | Compra | 1.00 | 253,382.39 |
| 25,500,000.00 | USD | 20/06/2026 | CDX NA IG S36 V1 | Venta | 1.00 | 105,229.78 |
| 25,000,000.00 | USD | 20/12/2026 | CDX NA IG S37 V1 MKT | Venta | 1.00 | 48,518.21 |
| 14,000,000.00 | USD | 20/12/2031 | CDX NA IG S37 V1 MKT | Compra | 1.00 | 300,945.94 |
| 2,800,000.00 | EUR | 20/12/2026 | ENEL S P A EUR MM SN | Compra | 1.00 | 39,449.72 |
| 14,000,000.00 | EUR | 20/12/2026 | ITRAXX EUR SNR FINANCIAL S36 V1 | Venta | 1.00 | -131,611.20 |
| 7,000,000.00 | EUR | 20/12/2026 | ITRAXX SUB FINANCIALS S36 V1 MKT | Compra | 1.00 | 385,387.77 |
| 3,500,000.00 | EUR | 20/06/2027 | ITRAXX XOVER S37 V1 MKT | Compra | 5.00 | 108,438.82 |
| 43,700,000.00 | EUR | 20/06/2027 | ITRAXX EUR SNR FINANCIAL S37 V1 | Compra | 1.00 | 583,388.86 |

| Nominal | Divisa | Fecha de vencimiento | Subyacente | Compra/ Venta | Prima (%) | Plusvalía/ latente en EUR |
|---------------|--------|----------------------|-------------------------|---------------|-----------|---------------------------|
| 15,400,000.00 | EUR | 20/06/2027 | ITRAXX XOVER S37 V1 MKT | Venta | 5.00 | -477,130.83 |
| Total: | | | | | | 1,456,428.63 |

Las contrapartes de estos Swaps de riesgo de impago son BNP PARIBAS, BOFA SECURITIES EUROPE SA FIC, CITIGROUP GLOBAL MARKETS DEUTSCHLAND AG, GOLDMAN SACHS BANK EUROPE SE, JP MORGAN AG FRANKFURT y MORGAN STANLEY BANK AG GERMANY.

■ Amundi Funds Global Macro Bonds & Currencies Low Vol

| Nominal | Divisa | Fecha de vencimiento | Subyacente | Compra/ Venta | Prima (%) | Plusvalía/ latente en EUR |
|---------------|--------|----------------------|----------------------------------|---------------|-----------|---------------------------|
| 1,850,000.00 | EUR | 20/12/2025 | AVIVA PLC EUR MM SN | Venta | 1.00 | 3,745.33 |
| 1,150,000.00 | EUR | 20/12/2025 | AVIVA PLC EUR MM SU | Compra | 1.00 | 25,717.21 |
| 1,700,000.00 | EUR | 20/12/2025 | SWISS REINS CO L EUR SU MM | Venta | 1.00 | -33,936.39 |
| 1,150,000.00 | EUR | 20/12/2025 | ASS GENERALI SPA EUR MM SU | Compra | 1.00 | 36,229.18 |
| 1,100,000.00 | USD | 20/06/2026 | THE AES CORP USD XR SN | Venta | 5.00 | 119,441.80 |
| 750,000.00 | EUR | 20/06/2026 | DAIMLER AG EUR MM SN | Compra | 1.00 | -706.63 |
| 750,000.00 | EUR | 20/06/2026 | BAY MOTOREN WERK EUR MM SN | Compra | 1.00 | -2,630.59 |
| 650,000.00 | EUR | 20/06/2026 | VOLKSWAGEN AG EUR MM SN | Compra | 1.00 | 15,701.62 |
| 750,000.00 | EUR | 20/06/2026 | VALEO EUR MM SN | Venta | 1.00 | -49,624.30 |
| 500,000.00 | EUR | 20/06/2026 | VIRGIN MEDIA FIN EUR MM SN | Venta | 5.00 | 6,156.61 |
| 1,250,000.00 | USD | 20/06/2026 | HESS CORP USD XR SN | Compra | 1.00 | 26,868.03 |
| 1,550,000.00 | USD | 20/06/2026 | HALLIBURTON CO USD XR SN | Venta | 1.00 | -5,056.23 |
| 1,350,000.00 | USD | 20/06/2026 | AVNET INC USD XR SN | Compra | 1.00 | -2,132.53 |
| 1,250,000.00 | USD | 20/06/2026 | VIACOM/CBS COR USD MR SN | Venta | 1.00 | -22,372.41 |
| 8,000,000.00 | USD | 20/06/2026 | CDX NA IG S36 V1 | Venta | 1.00 | 33,013.27 |
| 4,500,000.00 | USD | 20/06/2031 | CDX NA IG S36 V1 | Compra | 1.00 | 84,460.80 |
| 1,900,000.00 | EUR | 20/06/2026 | ITRAXX XOVER S35 V1 MKT | Compra | 5.00 | 18,822.64 |
| 4,000,000.00 | USD | 20/12/2031 | CDX NA IG S37 V1 MKT | Compra | 1.00 | 85,984.56 |
| 8,000,000.00 | USD | 20/12/2026 | CDX NA IG S37 V1 MKT | Venta | 1.00 | 15,525.83 |
| 1,100,000.00 | EUR | 20/12/2026 | ENEL S P A EUR MM SN | Compra | 1.00 | 15,498.10 |
| 4,700,000.00 | EUR | 20/12/2026 | ITRAXX EUR SNR FINANCIAL S36 V1 | Venta | 1.00 | -44,183.76 |
| 2,350,000.00 | EUR | 20/12/2026 | ITRAXX SUB FINANCIALS S36 V1 MKT | Compra | 1.00 | 129,380.18 |
| 9,500,000.00 | EUR | 20/06/2027 | ITRAXX EUR SNR FINANCIAL S37 V1 | Compra | 1.00 | 126,823.67 |
| 3,400,000.00 | EUR | 20/06/2027 | ITRAXX XOVER S37 V1 MKT | Venta | 5.00 | -105,340.57 |
| Total: | | | | | | 477,385.42 |

Las contrapartes de estos Swaps de riesgo de impago son BNP PARIBAS, BOFA SECURITIES EUROPE SA FIC, CITIGROUP GLOBAL MARKETS DEUTSCHLAND AG, GOLDMAN SACHS BANK EUROPE SE, JP MORGAN AG FRANKFURT y MORGAN STANLEY BANK AG GERMANY.

■ Amundi Funds Multi-Strategy Growth

| Nominal | Divisa | Fecha de vencimiento | Subyacente | Compra/ Venta | Prima (%) | Plusvalía/ latente en EUR |
|------------------|--------|----------------------|------------------------------|---------------|-----------|---------------------------|
| 4,000,000.00 | EUR | 20/06/2025 | ROYAL BK SCOTLAN EUR MM SN | Venta | 1.00 | 19,414.96 |
| 3,200,000.00 | EUR | 20/06/2025 | TOTAL SA EUR MM SN | Compra | 1.00 | -52,857.92 |
| 3,000,000.00 | EUR | 20/06/2025 | BP P L C EUR MM SN | Venta | 1.00 | 15,446.87 |
| 55,000,000.00 | USD | 20/06/2025 | CDX NA IG S34 V1 MKT | Venta | 1.00 | 73,308.53 |
| 2,000,000.00 | USD | 20/06/2025 | CSX CORP USD XR SN | Compra | 1.00 | -40,746.72 |
| 2,000,000.00 | USD | 20/06/2025 | TRANE TECH CO USD XR SN | Compra | 1.00 | -53,745.71 |
| 60,000,000.00 | USD | 20/06/2023 | CDX NA IG S34 V1 MKT | Venta | 1.00 | 217,880.38 |
| 75,000,000.00 | USD | 20/06/2023 | CDX NA IG S34 V1 MKT | Venta | 1.00 | 272,350.48 |
| 40,000,000.00 | USD | 20/06/2025 | CDX NA IG S34 V1 MKT | Venta | 1.00 | 53,315.29 |
| 3,000,000.00 | EUR | 20/12/2025 | NUMERICABLE GROUP EUR MM SN | Venta | 5.00 | -4,257.18 |
| 1,500,000.00 | EUR | 20/12/2025 | VIRGIN MEDIA FIN EUR MM SN | Venta | 5.00 | 43,334.26 |
| 44,550,000.00 | USD | 20/12/2025 | CDX NA HY S35 V2 MKT | Venta | 5.00 | -96,553.56 |
| 3,500,000.00 | EUR | 20/12/2025 | HANNOVER RUCK AG EUR MM SU | Venta | 1.00 | -43,691.63 |
| 29,700,000.00 | USD | 20/12/2025 | CDX NA HY S35 V2 MKT | Compra | 5.00 | 64,369.03 |
| 3,500,000.00 | EUR | 20/06/2026 | SAIPEM FIN INTL BV EUR MM SN | Venta | 5.00 | -402,784.15 |
| 40,000,000.00 | EUR | 20/06/2026 | ITRAXX EUROPE S35 V1 MKT | Compra | 1.00 | 58,798.07 |
| 3,000,000.00 | EUR | 20/12/2026 | ALTICE FINCO SA EUR MM SN | Venta | 5.00 | -204,377.70 |
| 3,500,000,000.00 | JPY | 20/12/2026 | ITRAXX JAPAN S36 V1 MKT | Venta | 1.00 | 124,445.70 |
| 4,000,000.00 | EUR | 20/12/2026 | BCO BILBAO VIZCA EUR MM SU | Venta | 1.00 | -254,453.74 |
| 24,750,000.00 | USD | 20/12/2026 | CDX NA HY S37 V2 MKT | Venta | 5.00 | -302,276.14 |
| 30,000,000.00 | EUR | 20/12/2026 | ITRAXX EUROPE S36 V1 MKT | Venta | 1.00 | -122,871.72 |
| 25,000,000.00 | USD | 20/12/2026 | CDX NA IG S37 V1 MKT | Venta | 1.00 | 56,703.08 |
| 25,000,000.00 | EUR | 20/12/2026 | ITRAXX XOVER S36 V1 MKT | Venta | 5.00 | -460,923.45 |
| 4,000,000.00 | EUR | 20/12/2026 | TDC A/S EUR MM SN | Venta | 1.00 | -231,613.85 |
| 63,000,000.00 | EUR | 20/12/2026 | ITRAXX EUROPE S36 V1 MKT | Compra | 1.00 | 258,030.60 |

| Nominal | Divisa | Fecha de vencimiento | Subyacente | Compra/ Venta | Prima (%) | Plusvalía/ latente en EUR |
|----------------|--------|----------------------|------------------------------|---------------|-----------|---------------------------|
| 40,000,000.00 | EUR | 20/12/2026 | ITRAXX XOVER S36 V1 MKT | Compra | 5.00 | 737,477.53 |
| 40,000,000.00 | EUR | 20/12/2026 | ITRAXX XOVER S36 V1 MKT | Compra | 5.00 | 737,477.53 |
| 3,800,000.00 | USD | 20/12/2026 | BANK CHINA EXP IMP USD SN CR | Compra | 1.00 | -41,391.30 |
| 3,800,000.00 | USD | 20/12/2026 | CHINA CONSTR BK USD SN CR | Compra | 1.00 | -19,810.37 |
| 3,800,000.00 | USD | 20/12/2026 | BK OF CHINA LTD USD SN CR | Compra | 1.00 | -23,276.72 |
| 3,800,000.00 | USD | 20/12/2026 | INDL & COML BK C USD SN CR | Compra | 1.00 | -15,630.37 |
| 3,000,000.00 | USD | 20/06/2027 | REP TURKEY USD CR SN | Compra | 1.00 | 758,728.05 |
| 9,500,000.00 | USD | 20/06/2027 | REP COLOMBIA USD CR SN | Compra | 1.00 | 754,543.82 |
| 9,000,000.00 | USD | 20/06/2027 | REP TURKEY USD CR SN | Compra | 1.00 | 2,276,184.11 |
| 25,200,000.00 | USD | 20/06/2027 | PEOPLES REP CHIN USD SN CR | Compra | 1.00 | -195,342.43 |
| 21,600,000.00 | USD | 20/06/2027 | UTD MEXICAN STS USD CR SN | Compra | 1.00 | 704,719.91 |
| 12,000,000.00 | USD | 20/06/2027 | REP SOUTH AFRICA USD CR SN | Compra | 1.00 | 994,947.95 |
| 12,000,000.00 | USD | 20/06/2027 | KDOM SAUDI ARABI USD CR SN | Compra | 1.00 | -152,231.52 |
| 19,000,000.00 | USD | 20/12/2026 | PEOPLES REP CHIN USD SN CR | Venta | 1.00 | 179,408.05 |
| 3,800,000.00 | USD | 20/12/2026 | CHINA DEV BK COR USD SN CR | Compra | 1.00 | -27,795.39 |
| 30,000,000.00 | USD | 20/06/2027 | CDX EM S37 V1 MKT | Venta | 1.00 | -2,867,127.78 |
| 5,940,000.00 | USD | 20/06/2027 | CDX NA HY S38 V2 MKT | Compra | 5.00 | 156,942.61 |
| 5,940,000.00 | USD | 20/06/2027 | CDX NA HY S38 V2 MKT | Compra | 5.00 | 156,942.61 |
| 90,000,000.00 | EUR | 20/06/2025 | ITRAXX EUROPE S37 V1 MKT | Venta | 1.00 | 145,751.60 |
| 45,000,000.00 | EUR | 20/06/2027 | ITRAXX EUROPE S37 V1 MKT | Compra | 1.00 | 363,504.56 |
| 8,900,000.00 | EUR | 20/06/2027 | ITRAXX XOVER S37 V1 MKT | Compra | 5.00 | 277,707.92 |
| 50,000,000.00 | USD | 20/06/2027 | CDX NA IG S38 V1 MKT | Compra | 1.00 | 3,201.07 |
| 25,000,000.00 | EUR | 20/06/2027 | ITRAXX XOVER S37 V1 MKT | Compra | 5.00 | 780,078.43 |
| 35,000,000.00 | EUR | 20/06/2027 | ITRAXX XOVER S37 V1 MKT | Compra | 5.00 | 1,092,109.81 |
| 85,000,000.00 | EUR | 20/06/2027 | ITRAXX EUROPE S37 V1 MKT | Compra | 1.00 | 686,619.73 |
| 113,553,000.00 | USD | 20/06/2027 | CDX NA HY S38 V2 MKT | Compra | 5.00 | 3,000,219.54 |
| Total: | | | | | | 9,450,202.73 |

Las contrapartes de estos Swaps de riesgo de impago son BNP PARIBAS, BOFA SECURITIES EUROPE SA FIC, CITIGROUP GLOBAL MARKETS DEUTSCHLAND AG, GOLDMAN SACHS BANK EUROPE SE, JP MORGAN AG FRANKFURT, MORGAN STANLEY BANK AG GERMANY y MORGAN STANLEY IC.

■ Amundi Funds Protect 90

| Nominal | Divisa | Fecha de vencimiento | Subyacente | Compra/ Venta | Prima (%) | Plusvalía/ latente en EUR |
|---------------|--------|----------------------|--------------------------|---------------|-----------|---------------------------|
| 41,200,000.00 | EUR | 20/06/2027 | ITRAXX EUROPE S37 V1 MKT | Venta | 1.00 | -362,743.61 |
| 2,900,000.00 | USD | 20/06/2027 | CDX NA IG S38 V1 MKT | Venta | 1.00 | -1,250.21 |
| 45,700,000.00 | USD | 20/06/2027 | CDX NA IG S38 V1 MKT | Venta | 1.00 | -19,701.70 |
| 9,000,000.00 | EUR | 20/06/2027 | ITRAXX EUROPE S37 V1 MKT | Venta | 1.00 | -79,240.11 |
| 2,100,000.00 | EUR | 20/06/2027 | ITRAXX EUROPE S37 V1 MKT | Venta | 1.00 | -18,489.36 |
| 17,000,000.00 | USD | 20/06/2027 | CDX NA IG S38 V1 MKT | Venta | 1.00 | -7,328.86 |
| Total: | | | | | | -488,753.85 |

Las contrapartes de estos Swaps de riesgo de impago son BOFA SECURITIES EUROPE SA FIC, GOLDMAN SACHS BANK EUROPE SE, JP MORGAN AG FRANKFURT y MORGAN STANLEY BANK AG GERMANY.

SWAPS DE RENTABILIDAD

■ Amundi Funds New Silk Road

| Nominal | Divisa | Fecha de vencimiento | Flujos abonados | Flujos recibidos | Plusvalía/minusvalía latente en USD |
|---------------|--------|----------------------|---------------------|------------------|-------------------------------------|
| 2,114,791.92 | USD | 27/12/2022 | USD SOFR COMPOUNDED | GS CHINA INDEX | 98,088.67 |
| 5,667,653.76 | USD | 16/12/2022 | USD SOFR COMPOUNDED | CSI 500 EX OFAC | 741,462.71 |
| Total: | | | | | 839,551.38 |

Las contrapartes de estos swaps de rentabilidad son GOLDMAN SACHS BANK EUROPE SE and MORGAN STANLEY BANK AG GERMANY.

■ Amundi Funds Pioneer Flexible Opportunities

| Nominal | Divisa | Fecha de vencimiento | Flujos abonados | Flujos recibidos | Plusvalía/minusvalía latente en USD |
|---------------|--------|----------------------|---------------------|------------------|-------------------------------------|
| 1,842,384.52 | USD | 14/06/2023 | USD SOFR COMPOUNDED | CGCBHACK | 76,976.48 |
| Total: | | | | | 76,976.48 |

La contraparte de este swap de rentabilidad es CITIBANK NA.

■ Amundi Funds Absolute Return Multi-Strategy

| Nominal | Divisa | Fecha de vencimiento | Flujos abonados | Flujos recibidos | Plusvalía/minusvalía latente en EUR |
|------------------|--------|----------------------|--------------------------------|---------------------|-------------------------------------|
| 3,905,999.99 | USD | 16/12/2022 | 0.0000% | 500 S&P | 51,933.19 |
| 426,915,000.00 | JPY | 16/12/2022 | 225 NIKKEY | 0.0000% | -152,439.89 |
| 3,960,000,000.00 | KRW | 08/12/2022 | KOSPI 200 INDEX | 0.0000% | -152,544.07 |
| 3,934,000.05 | USD | 08/12/2022 | 0.0000% | 500 S&P | 73,103.54 |
| 34,700,000.00 | USD | 08/07/2022 | JPEICORE INDEX | USD SOFR COMPOUNDED | 3,695,036.61 |
| 20,500,000.00 | USD | 18/07/2022 | JP MORGAN EMBI GLB CR JPEICRIG | USD SOFR COMPOUNDED | 1,200,771.63 |
| Total: | | | | | 4,715,861.01 |

Las contrapartes de estos swaps de rentabilidad son JP MORGAN AG FRANKFURT y SGR SOCIETE GENERALE PARIS.

■ Amundi Funds Multi-Strategy Growth

| Nominal | Divisa | Fecha de vencimiento | Flujos abonados | Flujos recibidos | Plusvalía/minusvalía latente en EUR |
|------------------|--------|----------------------|--------------------------------|---------------------|-------------------------------------|
| 507,465,000.00 | JPY | 16/12/2022 | 225 NIKKEY | 0.0000% | -181,202.14 |
| 4,692,699.95 | USD | 08/12/2022 | 0.0000% | 500 S&P | 87,202.49 |
| 4,659,300.00 | USD | 16/12/2022 | 0.0000% | 500 S&P | 61,949.06 |
| 4,728,000,000.00 | KRW | 08/12/2022 | KOSPI 200 INDEX | 0.0000% | -182,128.34 |
| 9,120,000.00 | USD | 08/07/2022 | JPEICORE INDEX | USD SOFR COMPOUNDED | 971,145.06 |
| 22,900,000.00 | USD | 08/07/2022 | JPEICORE INDEX | USD SOFR COMPOUNDED | 2,438,511.20 |
| 8,500,000.00 | USD | 18/07/2022 | JP MORGAN EMBI GLB CR JPEICRIG | USD SOFR COMPOUNDED | 497,880.92 |
| Total: | | | | | 3,693,358.25 |

Las contrapartes de estos swaps de rentabilidad son JP MORGAN AG FRANKFURT y SGR SOCIETE GENERALE PARIS.

SWAPS DE INFLACIÓN

El Fondo ha suscrito "Swaps de inflación" que consisten en contratos que ofrecen la diferencia entre un nivel de inflación, aplicado sobre un determinado importe nominal acordado al inicio del contrato, y un tipo de interés fijo aplicado sobre el mismo importe nominal. Estos importes se calculan y registran cada vez que se calcula el VL.

■ Amundi Funds Euro Aggregate Bond

| Nominal | Divisa | Fecha de vencimiento | Flujos abonados | Flujos recibidos | Plusvalía/minusvalía latente en EUR |
|---------------|--------|----------------------|--------------------------------|--------------------------------|-------------------------------------|
| 42,000,000.00 | USD | 30/04/2026 | CPURNSA URBAN CSUMER NSA300426 | 2.6350% | -4,617,921.58 |
| 7,000,000.00 | USD | 30/04/2051 | 2.4675% | CPURNSA URBAN CSUMER NSA300451 | 656,111.81 |
| Total: | | | | | -3,961,809.77 |

La contraparte de estos swaps de inflación es GOLDMAN SACHS BANK EUROPE SE.

■ Amundi Funds Euro Government Bond

| Nominal | Divisa | Fecha de vencimiento | Flujos abonados | Flujos recibidos | Plusvalía/minusvalía latente en EUR |
|---------------|--------|----------------------|--------------------------------|--------------------------------|-------------------------------------|
| 28,000,000.00 | USD | 30/04/2026 | CPURNSA URBAN CSUMER NSA300426 | 2.6350% | -3,078,614.37 |
| 4,700,000.00 | USD | 30/04/2051 | 2.4675% | CPURNSA URBAN CSUMER NSA300451 | 440,532.21 |
| Total: | | | | | -2,638,082.16 |

La contraparte de estos swaps de inflación es GOLDMAN SACHS BANK EUROPE SE.

■ Amundi Funds Euro Inflation Bond

| Nominal | Divisa | Fecha de vencimiento | Flujos abonados | Flujos recibidos | Plusvalía/minusvalía latente en EUR |
|---------------|--------|----------------------|--------------------------------|---------------------------------|-------------------------------------|
| 1,000,000.00 | USD | 27/01/2052 | 2.4350% | CPURNSA URBAN CSUMER NSA 270152 | 48,367.04 |
| 1,000,000.00 | EUR | 15/01/2052 | CPTFEMU EURO EX TOBACCO 150152 | 2.0800% | -172,178.74 |
| 5,000,000.00 | EUR | 15/02/2027 | CPTFEMU EURO EX TOBACCO 150227 | 2.6040% | -273,486.36 |
| 2,500,000.00 | EUR | 15/02/2027 | CPTFEMU EURO EX TOBACCO 150227 | 2.6020% | -136,982.91 |
| 5,000,000.00 | EUR | 15/02/2027 | CPTFEMU EURO EX TOBACCO 150227 | 2.6700% | -257,641.95 |
| 5,000,000.00 | EUR | 15/03/2027 | CPTFEMU EURO EX TOBACCO 150327 | 2.8480% | -196,436.24 |
| Total: | | | | | -988,359.16 |

Las contrapartes de estos swaps de inflación son BNP PARIBAS, BOFA SECURITIES EUROPE SA FIC, CITIGROUP GLOBAL MARKETS DEUTSCHLAND AG, CREDIT AGRICOLE CIB y JP MORGAN AG FRANKFURT.

■ Amundi Funds Global Inflation Bond

| Nominal | Divisa | Fecha de vencimiento | Flujos abonados | Flujos recibidos | Plusvalía/minusvalía latente en EUR |
|---------------|--------|----------------------|--------------------------------|---------------------------------|-------------------------------------|
| 2,000,000.00 | USD | 27/01/2052 | 2.4350% | CPURNSA URBAN CSUMER NSA 270152 | 96,734.11 |
| 1,360,000.00 | EUR | 15/01/2052 | CPTFEMU EURO EX TOBACCO 150152 | 2.0800% | -234,163.08 |
| 3,000,000.00 | EUR | 15/02/2027 | CPTFEMU EURO EX TOBACCO 150227 | 2.6020% | -164,379.49 |
| 6,000,000.00 | EUR | 15/02/2027 | CPTFEMU EURO EX TOBACCO 150227 | 2.6040% | -328,183.64 |
| 6,000,000.00 | EUR | 15/02/2027 | CPTFEMU EURO EX TOBACCO 150227 | 2.6700% | -309,170.34 |
| 3,000,000.00 | EUR | 15/03/2027 | CPTFEMU EURO EX TOBACCO 150327 | 2.8480% | -117,861.74 |
| 5,000,000.00 | USD | 23/06/2027 | 3.1800% | CPURNSA URBAN CSUMER NSA 230627 | -50,180.90 |
| Total: | | | | | -1,107,205.08 |

Las contrapartes de estos swaps de inflación son BNP PARIBAS, BOFA SECURITIES EUROPE SA FIC, CITIGROUP GLOBAL MARKETS DEUTSCHLAND AG, CREDIT AGRICOLE CIB y JP MORGAN AG FRANKFURT.

■ Amundi Funds Euro Multi-Asset Target Income

| Nominal | Divisa | Fecha de vencimiento | Flujos abonados | Flujos recibidos | Plusvalía/minusvalía latente en EUR |
|---------------|--------|----------------------|-----------------|---------------------------------|-------------------------------------|
| 1,400,000.00 | EUR | 15/06/2031 | 1.5450% | CPTFEMU EURO EX TOBACCO 150631 | 225,219.74 |
| 3,400,000.00 | USD | 01/09/2031 | 2.5900% | CPURNSA URBAN CSUMER NSA 010931 | 245,367.20 |
| 12,500,000.00 | USD | 02/03/2032 | 2.8275% | CPURNSA URBAN CSUMER NSA 020332 | 223,261.46 |
| 11,300,000.00 | EUR | 15/03/2032 | 2.6690% | CPTFEMU EURO EX TOBACCO 150332 | 130,052.62 |
| Total: | | | | | 823,901.02 |

Las contrapartes de estos swaps de inflación son GOLDMAN SACHS BANK EUROPE SE y JP MORGAN AG FRANKFURT.

■ Amundi Funds Global Multi-Asset

| Nominal | Divisa | Fecha de vencimiento | Flujos abonados | Flujos recibidos | Plusvalía/minusvalía latente en EUR |
|---------------|--------|----------------------|---------------------------|---------------------------------|-------------------------------------|
| 5,000,000.00 | GBP | 26/10/2026 | UKRPI RETAIL PRICE 261026 | 3.4725% | -1,871,170.29 |
| 3,000,000.00 | USD | 18/10/2027 | 2.1560% | CPURNSA URBAN CSUMER NSA 181027 | 633,998.70 |
| Total: | | | | | -1,237,171.59 |

Las contrapartes de estos Swaps de inflación son CITIGROUP GLOBAL MARKETS DEUTSCHLAND AG y UBS EUROPE SE.

■ Amundi Funds Global Multi-Asset Conservative

| Nominal | Divisa | Fecha de vencimiento | Flujos abonados | Flujos recibidos | Plusvalía/minusvalía latente en EUR |
|---------------|--------|----------------------|---------------------------|---------------------------------|-------------------------------------|
| 5,000,000.00 | GBP | 26/10/2026 | UKRPI RETAIL PRICE 261026 | 3.4725% | -1,871,170.29 |
| 3,000,000.00 | GBP | 22/06/2027 | UKRPI RETAIL PRICE 220627 | 3.3600% | -1,051,624.92 |
| 6,000,000.00 | USD | 18/10/2027 | 2.1560% | CPURNSA URBAN CSUMER NSA 181027 | 1,267,997.40 |
| Total: | | | | | -1,654,797.81 |

Las contrapartes de estos Swaps de inflación son CITIGROUP GLOBAL MARKETS DEUTSCHLAND AG y UBS EUROPE SE.

■ Amundi Funds Global Multi-Asset Target Income

| Nominal | Divisa | Fecha de vencimiento | Flujos abonados | Flujos recibidos | Plusvalía/minusvalía latente en USD |
|---------------|--------|----------------------|-----------------|---------------------------------|-------------------------------------|
| 1,900,000.00 | USD | 08/02/2032 | 2.6200% | CPURNSA URBAN CSUMER NSA 080232 | 81,027.50 |
| 7,400,000.00 | USD | 02/03/2032 | 2.8275% | CPURNSA URBAN CSUMER NSA 020332 | 138,177.94 |
| 8,100,000.00 | EUR | 15/03/2032 | 2.6690% | CPTFEMU EURO EX TOBACCO 150332 | 97,460.57 |
| 1,900,000.00 | USD | 01/09/2031 | 2.5900% | CPURNSA URBAN CSUMER NSA 010931 | 137,762.02 |
| 1,100,000.00 | EUR | 15/06/2031 | 1.5450% | CPTFEMU EURO EX TOBACCO 150631 | 185,001.12 |
| 1,400,000.00 | EUR | 15/06/2032 | 2.4840% | CPTFEMU EURO EX TOBACCO 150632 | -3,824.76 |
| Total: | | | | | 635,604.39 |

Las contrapartes de estos swaps de inflación son JP MORGAN AG FRANKFURT y MORGAN STANLEY IC.

■ Amundi Funds Absolute Return Multi-Strategy

| Nominal | Divisa | Fecha de vencimiento | Flujos abonados | Flujos recibidos | Plusvalía/minusvalía latente en EUR |
|------------------|--------|----------------------|---------------------------------|---------------------------------|-------------------------------------|
| 1,400,000.00 | USD | 02/10/2040 | 1.8250% | CPURNSA URBAN CSUMER NSA 021040 | 449,213.82 |
| 3,000,000.00 | USD | 08/03/2036 | 1.9050% | CPURNSA URBAN CSUMER NSA 080336 | 895,855.21 |
| 5,000,000.00 | USD | 23/01/2047 | 2.3380% | CPURNSA URBAN CSUMER NSA 230147 | 1,076,395.21 |
| 335,000,000.00 | JPY | 25/01/2027 | 0.6200% | JANPAN CONSUMER INDEX 250127 | 148,223.13 |
| 655,000,000.00 | JPY | 26/01/2027 | 0.6200% | JANPAN CONSUMER INDEX 260127 | 289,637.26 |
| 27,000,000.00 | USD | 16/10/2027 | 2.1675% | CPURNSA URBAN CSUMER NSA 161027 | 5,674,075.52 |
| 3,100,000.00 | EUR | 13/03/2024 | 1.6470% | CPTFEMU EURO EX TOBACCO 130324 | 593,345.75 |
| 30,000,000.00 | EUR | 15/12/2029 | 1.1320% | CPTFEMU EURO EX TOBACCO 151229 | 5,915,309.42 |
| 1,800,000,000.00 | JPY | 20/01/2030 | 0.2300% | JANPAN CONSUMER INDEX 200130 | 937,925.09 |
| 12,500,000.00 | USD | 09/04/2030 | CPURNSA URBAN CSUMER NSA 090430 | 1.4050% | -2,521,222.58 |
| 4,500,000.00 | GBP | 21/05/2060 | 2.7190% | UKRPI RETAIL PRICE 210560 | 2,125,589.35 |
| 35,500,000.00 | GBP | 21/05/2030 | UKRPI RETAIL PRICE 210530 | 3.3110% | -9,414,729.98 |
| 7,700,000.00 | USD | 12/08/2050 | 1.8975% | CPURNSA URBAN CSUMER NSA 120850 | 2,002,370.08 |
| 23,000,000.00 | USD | 12/08/2030 | CPURNSA URBAN CSUMER NSA 120830 | 1.8500% | -4,259,233.20 |
| 57,000,000.00 | USD | 14/08/2024 | CPURNSA URBAN CSUMER NSA 140824 | 1.7870% | -9,154,402.10 |
| 49,000,000.00 | EUR | 15/08/2024 | 0.8240% | CPTFEMU EURO EX TOBACCO 150824 | 8,203,948.45 |
| 15,400,000.00 | USD | 12/08/2035 | 1.8850% | CPURNSA URBAN CSUMER NSA 120835 | 3,228,720.33 |
| 57,000,000.00 | USD | 14/08/2024 | 1.7870% | CPURNSA URBAN CSUMER NSA 140824 | 9,154,402.10 |
| 10,000,000.00 | USD | 26/01/2051 | 2.3100% | CPURNSA URBAN CSUMER NSA 260151 | 1,433,551.16 |
| 50,000,000.00 | USD | 26/01/2026 | CPURNSA URBAN CSUMER NSA 260126 | 2.2900% | -6,677,806.74 |
| 20,000,000.00 | EUR | 15/04/2031 | 1.3870% | CPTFEMU EURO EX TOBACCO 150431 | 3,480,646.32 |
| 20,000,000.00 | EUR | 15/02/2032 | 2.2350% | CPTFEMU EURO EX TOBACCO 150232 | 1,281,519.50 |
| 20,000,000.00 | EUR | 15/02/2027 | CPTFEMU EURO EX TOBACCO 150227 | 2.6380% | -1,061,318.52 |
| 25,000,000.00 | EUR | 15/02/2027 | CPTFEMU EURO EX TOBACCO 150227 | 2.5700% | -1,408,156.78 |
| 25,000,000.00 | EUR | 15/02/2032 | 2.1983% | CPTFEMU EURO EX TOBACCO 150232 | 1,691,192.43 |
| 20,000,000.00 | EUR | 15/02/2032 | 2.2200% | CPTFEMU EURO EX TOBACCO 150232 | 1,310,705.45 |
| 20,000,000.00 | EUR | 15/02/2027 | CPTFEMU EURO EX TOBACCO 150227 | 2.5820% | -1,115,031.99 |
| 2,000,000.00 | GBP | 15/04/2062 | 3.5300% | UKRPI RETAIL PRICE 150462 | -434,477.48 |
| 30,000,000.00 | GBP | 15/04/2026 | UKRPI RETAIL PRICE 150426 | 5.3560% | -373,842.48 |
| 37,000,000.00 | EUR | 15/06/2026 | 3.1650% | CPTFEMU EURO EX TOBACCO 150626 | -190,548.66 |
| 32,000,000.00 | EUR | 15/06/2027 | CPTFEMU EURO EX TOBACCO 150627 | 2.9450% | 250,738.63 |
| 32,000,000.00 | EUR | 15/06/2032 | 2.5650% | CPTFEMU EURO EX TOBACCO 150632 | -425,645.46 |
| 11,000,000.00 | EUR | 15/06/2032 | 2.5225% | CPTFEMU EURO EX TOBACCO 150632 | -71,998.57 |
| 20,000,000.00 | EUR | 15/06/2027 | CPTFEMU EURO EX TOBACCO 150627 | 2.9400% | 155,008.83 |
| 5,000,000.00 | EUR | 15/06/2027 | CPTFEMU EURO EX TOBACCO 150627 | 2.8250% | 9,200.94 |
| 5,000,000.00 | EUR | 15/06/2032 | 2.4625% | CPTFEMU EURO EX TOBACCO 150632 | -2,115.74 |
| Total: | | | | | 13,197,043.70 |

Las contrapartes de estos swaps de inflación son BARCLAYS BANK IRELAND PLC, BOFA SECURITIES EUROPE SA FIC, CITIGROUP GLOBAL MARKETS DEUTSCHLAND AG, GOLDMAN SACHS BANK EUROPE SE, MORGAN STANLEY BANK AG GERMANY, MORGAN STANLEY IC y UBS EUROPE SE.

■ Amundi Funds Absolute Return Global Opportunities Bond

| Nominal | Divisa | Fecha de vencimiento | Flujos abonados | Flujos recibidos | Plusvalía/minusvalía latente en EUR |
|---------------|--------|----------------------|--------------------------------|---------------------------------|-------------------------------------|
| 2,730,000.00 | EUR | 15/01/2052 | CPTFEMU EURO EX TOBACCO 150152 | 2.0830% | -467,574.78 |
| 4,100,000.00 | USD | 27/01/2052 | 2.4230% | CPURNSA URBAN CSUMER NSA 270152 | 211,237.76 |
| 900,000.00 | USD | 02/02/2052 | 2.3900% | CPURNSA URBAN CSUMER NSA 020252 | 52,947.46 |
| 750,000.00 | EUR | 15/01/2052 | CPTFEMU EURO EX TOBACCO 150152 | 2.1300% | -117,732.95 |
| 1,400,000.00 | EUR | 15/04/2052 | CPTFEMU EURO EX TOBACCO 150452 | 2.7750% | 126,547.30 |
| 2,000,000.00 | USD | 03/05/2052 | 2.8050% | CPURNSA URBAN CSUMER NSA 030552 | -149,208.61 |
| Total: | | | | | -343,783.82 |

Las contrapartes de estos swaps de inflación son BNP PARIBAS, BOFA SECURITIES EUROPE SA FIC, GOLDMAN SACHS BANK EUROPE SE y JP MORGAN AG FRANKFURT.

■ Amundi Funds Absolute Return Global Opportunities Bond Dynamic

| Nominal | Divisa | Fecha de vencimiento | Flujos abonados | Flujos recibidos | Plusvalía/minusvalía latente en USD |
|---------------|--------|----------------------|--------------------------------|---------------------------------|-------------------------------------|
| 800,000.00 | EUR | 15/01/2052 | CPTFEMU EURO EX TOBACCO 150152 | 2.0830% | -143,245.73 |
| 1,200,000.00 | USD | 27/01/2052 | 2.4230% | CPURNSA URBAN CSUMER NSA 270152 | 64,635.66 |
| Total: | | | | | -78,610.07 |

La contraparte de estos Swaps de inflación es JP MORGAN AG FRANKFURT.

■ Amundi Funds Global Macro Bonds & Currencies

| Nominal | Divisa | Fecha de vencimiento | Flujos abonados | Flujos recibidos | Plusvalía/minusvalía latente en EUR |
|---------------|--------|----------------------|--------------------------------|---------------------------------|-------------------------------------|
| 1,400,000.00 | USD | 27/01/2052 | 2.4230% | CPURNSA URBAN CSUMER NSA 270152 | 44,535.19 |
| 930,000.00 | EUR | 15/01/2052 | CPTFEMU EURO EX TOBACCO 150152 | 2.0830% | -153,406.01 |
| Total: | | | | | -108,870.82 |

La contraparte de estos Swaps de inflación es JP MORGAN AG FRANKFURT.

■ Amundi Funds Global Macro Bonds & Currencies Low Vol

| Nominal | Divisa | Fecha de vencimiento | Flujos abonados | Flujos recibidos | Plusvalía/minusvalía latente en EUR |
|---------------|--------|----------------------|--------------------------------|---------------------------------|-------------------------------------|
| 450,000.00 | USD | 27/01/2052 | 2.4230% | CPURNSA URBAN CSUMER NSA 270152 | 14,314.88 |
| 300,000.00 | EUR | 15/01/2052 | CPTFEMU EURO EX TOBACCO 150152 | 2.0830% | -49,485.81 |
| Total: | | | | | -35,170.93 |

La contraparte de estos Swaps de inflación es JP MORGAN AG FRANKFURT.

■ Amundi Funds Multi-Strategy Growth

| Nominal | Divisa | Fecha de vencimiento | Flujos abonados | Flujos recibidos | Plusvalía/minusvalía latente en EUR |
|------------------|--------|----------------------|---------------------------------|---------------------------------|-------------------------------------|
| 1,200,000.00 | USD | 02/10/2040 | 1.8250% | CPURNSA URBAN CSUMER NSA 021040 | 385,040.42 |
| 1,700,000.00 | USD | 08/03/2036 | 1.9050% | CPURNSA URBAN CSUMER NSA 080336 | 300,689.15 |
| 7,500,000.00 | USD | 21/10/2026 | 1.9820% | CPURNSA URBAN CSUMER NSA 211026 | 1,796,976.97 |
| 1,100,000,000.00 | JPY | 17/01/2027 | 0.5700% | JANPAN CONSUMER INDEX 170127 | 507,912.22 |
| 3,000,000.00 | USD | 23/01/2047 | 2.3380% | CPURNSA URBAN CSUMER NSA 230147 | 645,837.12 |
| 198,000,000.00 | JPY | 25/01/2027 | 0.6200% | JANPAN CONSUMER INDEX 250127 | 87,606.50 |
| 387,000,000.00 | JPY | 26/01/2027 | 0.6200% | JANPAN CONSUMER INDEX 260127 | 171,129.19 |
| 18,500,000.00 | USD | 16/10/2027 | 2.1675% | CPURNSA URBAN CSUMER NSA 161027 | 3,887,792.49 |
| 5,500,000.00 | EUR | 13/03/2024 | 1.6470% | CPTFEMU EURO EX TOBACCO 130324 | 1,052,710.20 |
| 20,000,000.00 | EUR | 15/12/2029 | 1.1320% | CPTFEMU EURO EX TOBACCO 151229 | 3,943,539.62 |
| 1,176,000,000.00 | JPY | 20/01/2030 | 0.2300% | JANPAN CONSUMER INDEX 200130 | 612,777.73 |
| 9,000,000.00 | USD | 09/04/2030 | CPURNSA URBAN CSUMER NSA 090430 | 1.4050% | -1,815,280.26 |
| 3,300,000.00 | GBP | 21/05/2060 | 2.7190% | UKRPI RETAIL PRICE 210560 | 1,558,765.52 |
| 26,000,000.00 | GBP | 21/05/2030 | UKRPI RETAIL PRICE 210530 | 3.3110% | -6,895,295.19 |
| 13,000,000.00 | USD | 12/08/2035 | 1.8850% | CPURNSA URBAN CSUMER NSA 120835 | 2,725,543.14 |
| 6,500,000.00 | USD | 12/08/2050 | 1.8975% | CPURNSA URBAN CSUMER NSA 120850 | 1,690,312.41 |
| 19,500,000.00 | USD | 12/08/2030 | CPURNSA URBAN CSUMER NSA 120830 | 1.8500% | -3,611,089.01 |
| 41,000,000.00 | EUR | 15/08/2024 | 0.8240% | CPTFEMU EURO EX TOBACCO 150824 | 6,864,528.29 |
| 10,000,000.00 | USD | 26/01/2051 | 2.3100% | CPURNSA URBAN CSUMER NSA 260151 | 1,433,551.16 |
| 50,000,000.00 | USD | 26/01/2026 | CPURNSA URBAN CSUMER NSA 260126 | 2.2900% | -6,677,806.74 |
| 25,000,000.00 | USD | 07/04/2026 | 2.5320% | CPURNSA URBAN CSUMER NSA 070426 | 2,919,424.82 |
| 17,000,000.00 | EUR | 15/04/2028 | 1.3340% | CPTFEMU EURO EX TOBACCO 150428 | 2,721,801.98 |
| 35,000,000.00 | EUR | 15/04/2024 | 1.1140% | CPTFEMU EURO EX TOBACCO 150424 | 5,018,136.41 |
| 22,000,000.00 | EUR | 15/04/2031 | 1.3870% | CPTFEMU EURO EX TOBACCO 150431 | 3,828,710.94 |
| 30,000,000.00 | EUR | 15/01/2027 | CPTFEMU EURO EX TOBACCO 150127 | 2.2705% | -2,410,715.91 |
| 30,000,000.00 | EUR | 15/01/2032 | 2.0135% | CPTFEMU EURO EX TOBACCO 150132 | 2,788,067.52 |
| 35,000,000.00 | USD | 11/02/2027 | CPURNSA URBAN CSUMER NSA 110227 | 2.7975% | -1,407,497.14 |
| 35,000,000.00 | USD | 11/02/2032 | 2.6150% | CPURNSA URBAN CSUMER NSA 110232 | 1,423,821.29 |
| 30,000,000.00 | EUR | 15/02/2027 | CPTFEMU EURO EX TOBACCO 150227 | 2.6380% | -1,591,977.78 |
| 30,000,000.00 | EUR | 15/02/2032 | 2.2350% | CPTFEMU EURO EX TOBACCO 150232 | 1,922,279.24 |
| 35,000,000.00 | EUR | 15/02/2027 | CPTFEMU EURO EX TOBACCO 150227 | 2.5700% | -1,971,419.49 |
| 35,000,000.00 | EUR | 15/02/2032 | 2.1983% | CPTFEMU EURO EX TOBACCO 150232 | 2,367,669.41 |
| 30,000,000.00 | EUR | 15/02/2027 | CPTFEMU EURO EX TOBACCO 150227 | 2.5820% | -1,672,547.97 |
| 30,000,000.00 | EUR | 15/02/2032 | 2.2200% | CPTFEMU EURO EX TOBACCO 150232 | 1,966,058.19 |
| 25,000,000.00 | GBP | 15/04/2026 | UKRPI RETAIL PRICE 150426 | 5.3560% | -311,535.40 |

| Nominal | Divisa | Fecha de vencimiento | Flujos abonados | Flujos recibidos | Plusvalía/minusvalía latente en EUR |
|---------------|--------|----------------------|--------------------------------|--------------------------------|-------------------------------------|
| 2,500,000.00 | GBP | 15/04/2062 | 3.5300% | UKRPI RETAIL PRICE 150462 | -543,096.84 |
| 15,000,000.00 | EUR | 05/05/2027 | CPTFEMU EURO EX TOBACCO 150527 | 3.2680% | 94,757.90 |
| 40,000,000.00 | EUR | 15/06/2032 | 2.5650% | CPTFEMU EURO EX TOBACCO 150632 | -532,056.83 |
| 40,000,000.00 | EUR | 15/06/2027 | CPTFEMU EURO EX TOBACCO 150627 | 2.9450% | 313,423.28 |
| 55,000,000.00 | EUR | 15/06/2026 | 3.1650% | CPTFEMU EURO EX TOBACCO 150626 | -283,248.01 |
| 15,000,000.00 | EUR | 15/05/2027 | 3.2680% | CPTFEMU EURO EX TOBACCO 150527 | -94,757.90 |
| 30,900,000.00 | EUR | 15/06/2027 | CPTFEMU EURO EX TOBACCO 150627 | 2.9400% | 239,488.63 |
| 17,000,000.00 | EUR | 15/06/2032 | 2.5225% | CPTFEMU EURO EX TOBACCO 150632 | -111,270.51 |
| 7,700,000.00 | EUR | 15/06/2027 | CPTFEMU EURO EX TOBACCO 150627 | 2.8250% | 14,169.46 |
| 7,700,000.00 | EUR | 15/06/2032 | 2.4625% | CPTFEMU EURO EX TOBACCO 150632 | -3,258.24 |
| Total: | | | | | 23,349,667.98 |

Las contrapartes de estos swaps de inflación son BARCLAYS BANK IRELAND PLC, BOFA SECURITIES EUROPE SA FIC, CITIGROUP GLOBAL MARKETS DEUTSCHLAND AG, GOLDMAN SACHS BANK EUROPE SE, JP MORGAN AG FRANKFURT, MORGAN STANLEY BANK AG GERMANY, MORGAN STANLEY IC y UBS EUROPE SE.

15 TÍTULOS PRESTADOS

A 30 de junio de 2022, el valor de mercado de los títulos prestados era el siguiente: Los países de las contrapartes se enumeran según la norma ISO 3166-1.

| Subfondo | Divisa | Contraparte | Valor de Mercado de títulos prestados |
|------------------------------|--------|---|---------------------------------------|
| Amundi Funds Euroland Equity | EUR | SOCIETE GENERALE (FR) | 229,581,574.38 |
| | | IXIS CIB (FR) | 123,715,353.09 |
| | | GOLDMAN SACHS BANK EUROPE (DE) | 43,337,155.10 |
| | | CALYON (FR) | 31,501,620.95 |
| | | BOFA EUROPE (FR) | 26,667,930.68 |
| | | CITIGROUP GLOBAL MARKETS EUROPE AG (DE) | 4,600,595.18 |
| | | UBS EUROPE (DE) | 2,700,170.75 |
| Total: | | | 462,104,400.13 |

| Subfondo | Divisa | Contraparte | Valor de Mercado de títulos prestados |
|--|--------|-----------------------|---------------------------------------|
| Amundi Funds European Equity ESG Improvers | EUR | SOCIETE GENERALE (FR) | 25,943,838.84 |
| | | CALYON (FR) | 25,544,703.21 |
| | | IXIS CIB (FR) | 21,980,297.06 |
| | | BOFA EUROPE (FR) | 6,537,255.50 |
| Total: | | | 80,006,094.61 |

| Subfondo | Divisa | Contraparte | Valor de Mercado de títulos prestados |
|--|--------|---|---------------------------------------|
| Amundi Funds Euroland Equity Small Cap | EUR | SOCIETE GENERALE (FR) | 7,842,245.29 |
| | | GOLDMAN SACHS BANK EUROPE (DE) | 6,842,282.17 |
| | | BNP PARIBAS SECURITIES SERVICES (FR) | 6,244,343.28 |
| | | JP MORGAN AG (DE) | 5,249,114.07 |
| | | MORGAN STANLEY ESE (DE) | 4,845,775.55 |
| | | IXIS CIB (FR) | 3,289,102.90 |
| | | UNICREDIT (DE) | 2,223,788.73 |
| | | BNP PARIBAS ARBITRAGE SNC (FR) | 1,372,137.97 |
| | | UBS EUROPE (DE) | 1,283,763.00 |
| | | BOFA EUROPE (FR) | 694,222.34 |
| | | HSBC FRANCE (FR) | 382,732.55 |
| | | CITIGROUP GLOBAL MARKETS EUROPE AG (DE) | 163,670.96 |
| | | Total: | |

| Subfondo | Divisa | Contraparte | Valor de Mercado de títulos prestados |
|---|--------------|--------------------------------------|---------------------------------------|
| Amundi Funds European Equity Green Impact | EUR | SOCIETE GENERALE (FR) | 18,115,682.32 |
| | | BNP PARIBAS SECURITIES SERVICES (FR) | 15,836,015.70 |
| | | IXIS CIB (FR) | 14,470,095.39 |
| | | GOLDMAN SACHS BANK EUROPE (DE) | 9,432,292.99 |
| | | CALYON (FR) | 6,252,109.59 |
| MORGAN STANLEY ESE (DE) | 1,762,272.86 | | |
| Total: | | | 65,868,468.85 |

| Subfondo | Divisa | Contraparte | Valor de Mercado de títulos prestados |
|------------------------------------|---------------|---|--|
| Amundi Funds European Equity Value | EUR | SOCIETE GENERALE (FR) | 485,933,247.08 |
| | | IXIS CIB (FR) | 218,909,414.89 |
| | | GOLDMAN SACHS BANK EUROPE (DE) | 141,422,846.76 |
| | | BOFA EUROPE (FR) | 120,622,262.64 |
| | | CITIGROUP GLOBAL MARKETS EUROPE AG (DE) | 48,451,335.85 |
| | | UBS EUROPE (DE) | 856,410.45 |
| Total: | | | 1,016,195,517.67 |

| Subfondo | Divisa | Contraparte | Valor de Mercado de títulos prestados |
|---|---------------|-----------------------|--|
| Amundi Funds European Equity Sustainable Income | EUR | IXIS CIB (FR) | 77,435,237.98 |
| | | SOCIETE GENERALE (FR) | 44,218,311.40 |
| | | HSBC FRANCE (FR) | 16,057,077.48 |
| | | BOFA EUROPE (FR) | 125,899.08 |
| Total: | | | 137,836,525.94 |

| Subfondo | Divisa | Contraparte | Valor de Mercado de títulos prestados |
|---------------------------------|---------------|--------------------------------|--|
| Amundi Funds Global Ecology ESG | EUR | SOCIETE GENERALE (FR) | 400,638,582.03 |
| | | IXIS CIB (FR) | 112,354,908.11 |
| | | HSBC FRANCE (FR) | 60,645,227.37 |
| | | GOLDMAN SACHS BANK EUROPE (DE) | 5,346,059.55 |
| | | BOFA EUROPE (FR) | 2,770,615.06 |
| Total: | | | 581,755,392.12 |

| Subfondo | Divisa | Contraparte | Valor de Mercado de títulos prestados |
|---|---------------|--------------------------------|--|
| Amundi Funds Global Equity Sustainable Income | USD | SOCIETE GENERALE (FR) | 129,948,178.89 |
| | | HSBC FRANCE (FR) | 58,323,249.02 |
| | | IXIS CIB (FR) | 41,648,203.82 |
| | | GOLDMAN SACHS BANK EUROPE (DE) | 9,416,798.40 |
| Total: | | | 239,336,430.13 |

| Subfondo | Divisa | Contraparte | Valor de Mercado de títulos prestados |
|---|---------------|-----------------------|--|
| Amundi Funds Sustainable Top European Players | EUR | SOCIETE GENERALE (FR) | 89,069,750.79 |
| | | HSBC FRANCE (FR) | 57,570,146.08 |
| | | IXIS CIB (FR) | 39,022,502.42 |
| | | BOFA EUROPE (FR) | 6,906,752.55 |
| | | UBS EUROPE (DE) | 1,905,752.09 |
| Total: | | | 194,474,903.93 |

| Subfondo | Divisa | Contraparte | Valor de Mercado de títulos prestados |
|---------------------------------------|---------------|--------------------|--|
| Amundi Funds Asia Equity Concentrated | USD | IXIS CIB (FR) | 1,484,001.19 |
| Total: | | | 1,484,001.19 |

| Subfondo | Divisa | Contraparte | Valor de Mercado de títulos prestados |
|---------------------------|---------------|-----------------------|--|
| Amundi Funds China Equity | EUR | IXIS CIB (FR) | 4,096,052.58 |
| | | SOCIETE GENERALE (FR) | 312,811.39 |
| Total: | | | 4,408,863.97 |

| Subfondo | Divisa | Contraparte | Valor de Mercado de títulos prestados |
|--|---------------|--------------------------------------|--|
| Amundi Funds Emerging Markets Equity Focus | USD | BNP PARIBAS SECURITIES SERVICES (FR) | 38,102,538.58 |
| | | IXIS CIB (FR) | 4,952,877.71 |
| | | SOCIETE GENERALE (FR) | 910,253.37 |
| | | UNICREDIT (DE) | 74,952.80 |
| | | Total: | 44,040,622.46 |

| Subfondo | Divisa | Contraparte | Valor de Mercado de títulos prestados |
|------------------------------------|---------------|--------------------------------------|--|
| Amundi Funds Emerging World Equity | USD | BNP PARIBAS SECURITIES SERVICES (FR) | 17,815,888.33 |
| | | IXIS CIB (FR) | 1,902,200.64 |
| | | UBS EUROPE (DE) | 1,624,564.90 |
| | | SOCIETE GENERALE (FR) | 30,968.11 |
| | | Total: | 21,373,621.98 |

| Subfondo | Divisa | Contraparte | Valor de Mercado de títulos prestados |
|-----------------------------------|---------------|--------------------------------------|--|
| Amundi Funds Latin America Equity | USD | BNP PARIBAS SECURITIES SERVICES (FR) | 847,575.29 |
| | | Total: | 847,575.29 |

| Subfondo | Divisa | Contraparte | Valor de Mercado de títulos prestados |
|----------------------------|---------------|-----------------------|--|
| Amundi Funds New Silk Road | USD | IXIS CIB (FR) | 2,967,359.51 |
| | | SOCIETE GENERALE (FR) | 153,689.93 |
| | | Total: | 3,121,049.44 |

| Subfondo | Divisa | Contraparte | Valor de Mercado de títulos prestados |
|--|---------------|---|--|
| Amundi Funds Euroland Equity Dynamic Multi Factors | EUR | IXIS CIB (FR) | 21,428,272.27 |
| | | SOCIETE GENERALE (FR) | 19,623,806.17 |
| | | CALYON (FR) | 15,505,111.11 |
| | | GOLDMAN SACHS BANK EUROPE (DE) | 9,225,274.17 |
| | | BNP PARIBAS SECURITIES SERVICES (FR) | 7,902,487.30 |
| | | BOFA EUROPE (FR) | 6,523,464.94 |
| | | MORGAN STANLEY ESE (DE) | 6,177,055.74 |
| | | HSBC FRANCE (FR) | 4,768,996.99 |
| | | UBS EUROPE (DE) | 3,085,797.60 |
| | | UNICREDIT (DE) | 1,379,726.87 |
| | | BANCO SANTANDER (ES) | 465,200.00 |
| | | CITIGROUP GLOBAL MARKETS EUROPE AG (DE) | 113,592.53 |
| | | Total: | 96,198,785.69 |

| Subfondo | Divisa | Contraparte | Valor de Mercado de títulos prestados |
|--|---------------|---|--|
| Amundi Funds Euroland Equity Risk Parity | EUR | SOCIETE GENERALE (FR) | 29,565,185.14 |
| | | IXIS CIB (FR) | 20,713,032.74 |
| | | BNP PARIBAS SECURITIES SERVICES (FR) | 11,610,384.24 |
| | | GOLDMAN SACHS BANK EUROPE (DE) | 10,854,670.57 |
| | | CALYON (FR) | 3,253,723.79 |
| | | BARCLAYS BANK IRELAND (IE) | 3,251,207.20 |
| | | MORGAN STANLEY ESE (DE) | 2,590,504.96 |
| | | BOFA EUROPE (FR) | 2,447,520.00 |
| | | UBS EUROPE (DE) | 1,591,578.35 |
| | | CITIGROUP GLOBAL MARKETS EUROPE AG (DE) | 804,271.42 |
| | | BANCO SANTANDER (ES) | 695,745.42 |
| | | UNICREDIT (DE) | 572,373.61 |
| Total: | | | 87,950,197.44 |

| Subfondo | Divisa | Contraparte | Valor de Mercado de títulos prestados |
|---|---------------|--------------------------------------|--|
| Amundi Funds European Equity Conservative | EUR | SOCIETE GENERALE (FR) | 77,952,721.05 |
| | | HSBC FRANCE (FR) | 55,143,719.12 |
| | | BNP PARIBAS SECURITIES SERVICES (FR) | 46,800,232.33 |
| | | IXIS CIB (FR) | 35,798,086.24 |
| | | GOLDMAN SACHS BANK EUROPE (DE) | 31,302,510.53 |
| | | BARCLAYS BANK IRELAND (IE) | 17,134,701.15 |
| | | CALYON (FR) | 9,723,658.62 |
| | | BOFA EUROPE (FR) | 3,317,396.87 |
| | | BANCO SANTANDER (ES) | 2,643,901.82 |
| | | UNICREDIT (DE) | 1,996,914.75 |
| | | MORGAN STANLEY ESE (DE) | 108,521.46 |
| Total: | | | 281,922,363.94 |

| Subfondo | Divisa | Contraparte | Valor de Mercado de títulos prestados |
|--|---------------|--------------------------------|--|
| Amundi Funds European Equity Dynamic Multi Factors | EUR | SOCIETE GENERALE (FR) | 20,325,614.96 |
| | | IXIS CIB (FR) | 13,403,376.69 |
| | | HSBC FRANCE (FR) | 7,156,134.45 |
| | | CALYON (FR) | 5,201,813.88 |
| | | GOLDMAN SACHS BANK EUROPE (DE) | 3,286,795.91 |
| | | BOFA EUROPE (FR) | 1,394,307.71 |
| | | UBS EUROPE (DE) | 1,221,663.01 |
| | | UNICREDIT (DE) | 1,212,157.04 |
| | | BANCO SANTANDER (ES) | 1,002,251.58 |
| | | MORGAN STANLEY ESE (DE) | 752,688.11 |
| Total: | | | 54,956,803.34 |

| Subfondo | Divisa | Contraparte | Valor de Mercado de títulos prestados |
|--|--------|---|---------------------------------------|
| Amundi Funds European Equity Risk Parity | EUR | SOCIETE GENERALE (FR) | 4,733,506.51 |
| | | BNP PARIBAS SECURITIES SERVICES (FR) | 4,168,422.78 |
| | | IXIS CIB (FR) | 4,080,885.78 |
| | | GOLDMAN SACHS BANK EUROPE (DE) | 2,142,777.28 |
| | | CALYON (FR) | 1,263,715.51 |
| | | BARCLAYS BANK IRELAND (IE) | 750,414.31 |
| | | MORGAN STANLEY ESE (DE) | 655,602.88 |
| | | BANCO SANTANDER (ES) | 388,074.48 |
| | | BOFA EUROPE (FR) | 191,374.58 |
| | | CITIGROUP GLOBAL MARKETS EUROPE AG (DE) | 93,475.78 |
| | | UNICREDIT (DE) | 93,353.19 |
| | | BARCLAYS BANK (GB) | 74,625.33 |
| | | UBS EUROPE (DE) | 64,287.45 |
| Total: | | | 18,700,515.86 |

| Subfondo | Divisa | Contraparte | Valor de Mercado de títulos prestados |
|---|--------|--------------------------------------|---------------------------------------|
| Amundi Funds Global Equity Conservative | USD | SOCIETE GENERALE (FR) | 8,422,239.87 |
| | | IXIS CIB (FR) | 6,533,640.88 |
| | | BNP PARIBAS SECURITIES SERVICES (FR) | 4,972,690.54 |
| | | CALYON (FR) | 2,291,472.05 |
| | | HSBC FRANCE (FR) | 1,611,174.80 |
| | | BARCLAYS BANK IRELAND (IE) | 1,223,359.15 |
| | | Total: | |

| Subfondo | Divisa | Contraparte | Valor de Mercado de títulos prestados |
|--|--------|--------------------------------|---------------------------------------|
| Amundi Funds European Convertible Bond | EUR | MORGAN STANLEY ESE (DE) | 3,440,737.96 |
| | | UNICREDIT (DE) | 2,424,364.70 |
| | | JP MORGAN AG (DE) | 1,471,852.60 |
| | | CALYON (FR) | 1,322,374.02 |
| | | GOLDMAN SACHS BANK EUROPE (DE) | 965,305.66 |
| | | SOCIETE GENERALE (FR) | 198,064.88 |
| Total: | | | 9,822,699.82 |

| Subfondo | Divisa | Contraparte | Valor de Mercado de títulos prestados |
|----------------------------------|--------|--------------------------------------|---------------------------------------|
| Amundi Funds Euro Aggregate Bond | EUR | BNP PARIBAS SECURITIES SERVICES (FR) | 65,764,141.07 |
| | | SOCIETE GENERALE (FR) | 25,601,204.07 |
| | | HSBC FRANCE (FR) | 14,299,025.57 |
| Total: | | | 105,664,370.71 |

| Subfondo | Divisa | Contraparte | Valor de Mercado de títulos prestados |
|----------------------------------|--------|--------------------------------|---------------------------------------|
| Amundi Funds Euro Corporate Bond | EUR | JP MORGAN (DE) | 48,089,119.46 |
| | | BANCO SANTANDER (ES) | 9,553,778.62 |
| | | MORGAN STANLEY ESE (DE) | 5,559,680.33 |
| | | GOLDMAN SACHS BANK EUROPE (DE) | 3,984,333.85 |
| Total: | | | 67,186,912.26 |

| Subfondo | Divisa | Contraparte | Valor de Mercado de títulos prestados |
|-----------------------------------|--------|--------------------------------------|---------------------------------------|
| Amundi Funds Euro Government Bond | EUR | HSBC FRANCE (FR) | 57,791,455.71 |
| | | BNP PARIBAS SECURITIES SERVICES (FR) | 2,403,063.96 |
| Total: | | | 60,194,519.67 |

| Subfondo | Divisa | Contraparte | Valor de Mercado de títulos prestados |
|---------------------------------------|---------------|--------------------|--|
| Amundi Funds Global Subordinated Bond | EUR | BOFA EUROPE (FR) | 778,615.91 |
| | | Total: | 778,615.91 |

| Subfondo | Divisa | Contraparte | Valor de Mercado de títulos prestados |
|------------------------------------|---------------|--------------------------------|--|
| Amundi Funds Global Aggregate Bond | USD | GOLDMAN SACHS BANK EUROPE (DE) | 631,601.60 |
| | | Total: | 631,601.60 |

| Subfondo | Divisa | Contraparte | Valor de Mercado de títulos prestados |
|---------------------------------------|---------------|--------------------------------|--|
| Amundi Funds Optimal Yield Short Term | EUR | GOLDMAN SACHS BANK EUROPE (DE) | 851,523.32 |
| | | Total: | 851,523.32 |

| Subfondo | Divisa | Contraparte | Valor de Mercado de títulos prestados |
|---|---------------|--------------------------------|--|
| Amundi Funds Emerging Markets Short Term Bond | USD | GOLDMAN SACHS BANK EUROPE (DE) | 228,819.86 |
| | | Total: | 228,819.86 |

| Subfondo | Divisa | Contraparte | Valor de Mercado de títulos prestados |
|--|---------------|--------------------------------------|--|
| Amundi Funds Sustainable Global Perspectives | EUR | BNP PARIBAS SECURITIES SERVICES (FR) | 3,657,366.46 |
| | | SOCIETE GENERALE (FR) | 2,563,327.98 |
| | | BOFA EUROPE (FR) | 586,692.24 |
| | | IXIS CIB (FR) | 480,398.45 |
| | | HSBC FRANCE (FR) | 225,240.48 |
| | | CALYON (FR) | 202,839.22 |
| | | GOLDMAN SACHS BANK EUROPE (DE) | 165,685.18 |
| | | Total: | 7,881,550.01 |

| Subfondo | Divisa | Contraparte | Valor de Mercado de títulos prestados |
|--------------------------------------|---------------|--------------------------------------|--|
| Amundi Funds Multi-Asset Real Return | EUR | BNP PARIBAS SECURITIES SERVICES (FR) | 52,441,160.84 |
| | | BANCO SANTANDER (ES) | 26,503,989.41 |
| | | SOCIETE GENERALE (FR) | 25,214,640.73 |
| | | CALYON (FR) | 9,703,917.36 |
| | | BOFA EUROPE (FR) | 4,977,512.94 |
| | | HSBC FRANCE (FR) | 4,212,296.87 |
| | | IXIS CIB (FR) | 2,379,777.65 |
| | | GOLDMAN SACHS BANK EUROPE (DE) | 2,117,556.85 |
| | | UNICREDIT (DE) | 686,411.24 |
| | | MORGAN STANLEY ESE (DE) | 274,005.12 |
| | | Total: | 128,511,269.01 |

A 30 de junio de 2022, el Fondo suscribió contratos de préstamo de títulos totalmente garantizados con una institución financiera de primer orden, a saber:

■ Amundi Funds Euroland Equity

| Contraparte | Importe de la garantía recibido | Emisor | Calificación | Divisa | Tipo de garantía |
|---|---------------------------------|--------------------------------|--------------|--------|------------------|
| SOCIETE GENERALE (FR) | 221,553,606.00 | | - | EUR | Efectivo |
| | 10,664,255.79 | BP PLC | - | EUR | Títulos |
| IXIS CIB (FR) | 55,506,084.41 | BNP PARIBAS | - | EUR | Títulos |
| | 27,103,354.01 | AXA SA | - | EUR | Títulos |
| | 20,259,563.94 | FIAT INVESTMENTS NV | - | EUR | Títulos |
| | 9,827,269.46 | UNICREDIT SPA | - | EUR | Títulos |
| | 8,627,766.00 | BOLLORE | - | EUR | Títulos |
| | 2,618,615.68 | CAIXABANK SA | - | EUR | Títulos |
| GOLDMAN SACHS BANK EUROPE (DE) | 43,337,155.47 | FRANCE GOVERNMENT BOND OAT | AA | EUR | Títulos |
| CALYON (FR) | 27,896,278.67 | RIO TINTO PLC | - | EUR | Títulos |
| | 2,366,927.17 | ULTRA ELECTRONICS HOLDINGS PLC | - | EUR | Títulos |
| | 1,238,429.47 | UBS GROUP SA | - | EUR | Títulos |
| BOFA EUROPE (FR) | 26,791,640.00 | | - | EUR | Efectivo |
| CITIGROUP GLOBAL MARKETS EUROPE AG (DE) | 4,644,851.00 | | - | EUR | Efectivo |
| UBS EUROPE (DE) | 2,700,189.73 | K+S AKTUELL AG | - | EUR | Títulos |

■ Amundi Funds European Equity ESG Improvers

| Contraparte | Importe de la garantía recibido | Emisor | Calificación | Divisa | Tipo de garantía |
|-----------------------|---------------------------------|----------------------|--------------|--------|------------------|
| SOCIETE GENERALE (FR) | 26,256,264.00 | | - | EUR | Efectivo |
| CALYON (FR) | 20,641,185.41 | RYANAIR HOLDINGS PLC | - | EUR | Títulos |
| | 3,499,806.40 | RIO TINTO PLC | - | EUR | Títulos |
| | 1,403,751.28 | FACEBOOK INC | - | EUR | Títulos |
| IXIS CIB (FR) | 21,980,302.40 | RYANAIR HOLDINGS PLC | - | EUR | Títulos |
| BOFA EUROPE (FR) | 6,567,581.00 | | - | EUR | Efectivo |

■ Amundi Funds Euroland Equity Small Cap

| Contraparte | Importe de la garantía recibido | Emisor | Calificación | Divisa | Tipo de garantía |
|---|---------------------------------|---|--------------|--------|------------------|
| SOCIETE GENERALE (FR) | 7,987,253.00 | | - | EUR | Efectivo |
| GOLDMAN SACHS BANK EUROPE (DE) | 6,842,282.21 | BUNDESREPUBLIK DEUTSCHLAND | AAA | EUR | Títulos |
| BNP PARIBAS SECURITIES SERVICES (FR) | 6,286,358.00 | | - | EUR | Efectivo |
| JP MORGAN AG (DE) | 5,259,426.00 | | - | EUR | Efectivo |
| MORGAN STANLEY ESE (DE) | 5,037,638.00 | | - | EUR | Efectivo |
| IXIS CIB (FR) | 3,167,802.83 | BANK OF IRELAND GROUP PLC | - | EUR | Títulos |
| | 108,541.65 | CARREFOUR | - | EUR | Títulos |
| | 13,234.76 | FRANCE GOVERNMENT BOND OAT | AA | EUR | Títulos |
| UNICREDIT (DE) | 1,492,115.80 | RWE AG | - | EUR | Títulos |
| | 731,692.36 | NEWBELCO S.A. | - | EUR | Títulos |
| BNP PARIBAS ARBITRAGE SNC (FR) | 659,689.11 | NEWBELCO S.A. | - | EUR | Títulos |
| | 503,746.34 | AMUNDI INDEX SOLUTIONS | - | EUR | Títulos |
| | 246,964.00 | | - | EUR | Efectivo |
| | 76,225.61 | HERMES INTERNATIONAL SA | - | EUR | Títulos |
| | 14,574.51 | AMUNDI ETF PEA MSCI EUROPE UCITS ETF | - | EUR | Títulos |
| UBS EUROPE (DE) | 1,283,783.55 | INFINEON TECHNOLOGIES AG | - | EUR | Títulos |
| BOFA EUROPE (FR) | 697,443.00 | | - | EUR | Efectivo |
| HSBC FRANCE (FR) | 382,736.15 | RYANAIR HOLDINGS PLC | - | EUR | Títulos |
| CITIGROUP GLOBAL MARKETS EUROPE AG (DE) | 165,245.00 | | - | EUR | Efectivo |

■ Amundi Funds European Equity Green Impact

| Contraparte | Importe de la garantía recibido | Emisor | Calificación | Divisa | Tipo de garantía |
|--------------------------------------|---------------------------------|---------------------------------------|--------------|--------|------------------|
| SOCIETE GENERALE (FR) | 18,333,838.00 | | - | EUR | Efectivo |
| CALYON (FR) | 9,475,502.79 | FACEBOOK INC | - | EUR | Títulos |
| | 4,290,410.91 | SWATCH GROUP SA | - | EUR | Títulos |
| | 3,767,812.99 | AMAZON COM INC | - | EUR | Títulos |
| | 16,248.40 | ALIBABA GRP HOLD LTD | - | EUR | Títulos |
| BNP PARIBAS SECURITIES SERVICES (FR) | 15,942,568.00 | | - | EUR | Efectivo |
| IXIS CIB (FR) | 11,215,822.48 | RYANAIR HOLDINGS PLC | - | EUR | Títulos |
| | 3,254,283.65 | ENERGIAS DE PORTUGAL - EDP | - | EUR | Títulos |
| GOLDMAN SACHS BANK EUROPE (DE) | 5,986,713.84 | DEUTSCHE BUNDES INFLATION LINKED BOND | AAA | EUR | Títulos |
| | 4,522,413.17 | GERMAN TREASURY BILL | AAA | EUR | Títulos |
| | 3,445,580.16 | BUNDESREPUBLIK DEUTSCHLAND | AAA | EUR | Títulos |
| MORGAN STANLEY ESE (DE) | 1,832,048.00 | | - | EUR | Efectivo |

■ Amundi Funds European Equity Value

| Contraparte | Importe de la garantía recibido | Emisor | Calificación | Divisa | Tipo de garantía |
|---|---------------------------------|--|--------------|--------|------------------|
| SOCIETE GENERALE (FR) | 383,450,023.00 | | - | EUR | Efectivo |
| | 65,092,805.76 | ROYAL DUTCH SHELL P.L.C. | - | EUR | Títulos |
| | 16,959,850.12 | INDUSTRIA DE DISEÑO TEXTIL SA | - | EUR | Títulos |
| | 14,702,290.99 | MEDIOBANCA-BCA CREDITO FINANZ | - | EUR | Títulos |
| | 10,291,013.41 | INFINEON TECHNOLOGIES AG | - | EUR | Títulos |
| IXIS CIB (FR) | 25,296,991.30 | EURONEXT NV | - | EUR | Títulos |
| | 22,777,126.04 | EUROPEAN AERONAUTIC DEFENCE AND SPACE COMPANY NV | - | EUR | Títulos |
| | 18,856,460.10 | CRH PLC | - | EUR | Títulos |
| | 14,106,807.96 | FONCIERE DES REGIONS | - | EUR | Títulos |
| | 13,542,172.18 | AENA SA | - | EUR | Títulos |
| | 13,093,057.92 | SWISS RE AG | - | EUR | Títulos |
| | 12,859,870.27 | SAINT GOBAIN SA CIE | - | EUR | Títulos |
| | 10,162,047.13 | DSM NV | - | EUR | Títulos |
| | 8,197,589.73 | ACCOR | - | EUR | Títulos |
| | 6,674,430.91 | FRANCAISE DES JEUX (FDJ) | - | EUR | Títulos |
| | 6,402,313.53 | FERROVIAL S.A. | - | EUR | Títulos |
| | 5,547,436.56 | ROYAL DUTCH SHELL P.L.C. | - | EUR | Títulos |
| | 5,137,137.59 | AURUBIS AG | - | EUR | Títulos |
| | 4,549,431.61 | DASSAULT AVIATION | - | EUR | Títulos |
| | 4,439,254.20 | VERBUND AG | - | EUR | Títulos |
| | 4,332,525.71 | REMY COINTREAU SA | - | EUR | Títulos |
| | 3,893,214.27 | AALBERTS INDUSTRIES NV | - | EUR | Títulos |
| | 3,892,608.42 | SOPRA GROUP | - | EUR | Títulos |
| | 3,758,335.56 | ATLANTIA SPA / EX AUTOSTRADE SPA | - | EUR | Títulos |
| | 3,562,160.11 | GROUPE EUROTUNNEL SA | - | EUR | Títulos |
| | 3,454,275.72 | ATOS ORIGIN | - | EUR | Títulos |
| | 3,087,670.25 | VANTAGE TOWERS AG | - | EUR | Títulos |
| | 2,976,635.38 | WIENERBERGER AG | - | EUR | Títulos |
| | 2,659,003.77 | SODEXO / EX SODEXHO ALLIANCE SA | - | EUR | Títulos |
| | 2,627,479.22 | JERONIMO MARTINS SGPS SA | - | EUR | Títulos |
| | 2,119,015.21 | EURAZEO | - | EUR | Títulos |
| | 1,669,981.66 | NEXI S.P.A. | - | EUR | Títulos |
| | 1,372,128.05 | KBC GROUPE | - | EUR | Títulos |
| | 1,256,283.95 | CTS EVENTIM AG | - | EUR | Títulos |
| | 1,249,283.04 | IPSEN | - | EUR | Títulos |
| | 1,015,899.01 | AEGON NV | - | EUR | Títulos |
| | 902,389.78 | KNORR BREMSE AG | - | EUR | Títulos |
| | 825,790.61 | BANCO BILBAO VIZCAYA ARGENTARIA SA | - | EUR | Títulos |
| | 803,027.30 | LANXESS AG | - | EUR | Títulos |
| | 718,971.28 | BAWAG GROUP | - | EUR | Títulos |
| | 531,778.38 | CHRISTIAN DIOR | - | EUR | Títulos |
| | 477,845.52 | ARCADIS NV | - | EUR | Títulos |
| | 87,690.02 | CARL ZEISS MEDITEC | - | EUR | Títulos |
| | 66,307.77 | BANCO SANTANDER SA | - | EUR | Títulos |
| | 27,963.81 | OUTOTEC OYJ | - | EUR | Títulos |
| | 18,345.38 | SILICON ON INSULAR TECHNOLOGIES SA SOITEC | - | EUR | Títulos |
| | 9,187.04 | BEIERSDORF AG | - | EUR | Títulos |
| | 5,639.16 | LONZA GROUP AG | - | EUR | Títulos |
| GOLDMAN SACHS BANK EUROPE (DE) | 92,094,308.07 | FRANCE GOVERNMENT BOND OAT | AA | EUR | Títulos |
| | 35,758,427.70 | GERMAN TREASURY BILL | AAA | EUR | Títulos |
| | 13,570,111.38 | BUNDESSCHATZANWEISUNGEN | AAA | EUR | Títulos |
| BOFA EUROPE (FR) | 121,156,855.00 | | - | EUR | Efectivo |
| CITIGROUP GLOBAL MARKETS EUROPE AG (DE) | 48,917,424.00 | | - | EUR | Efectivo |
| UBS EUROPE (DE) | 856,427.62 | INFINEON TECHNOLOGIES AG | - | EUR | Títulos |

■ Amundi Funds European Equity Sustainable Income

| Contraparte | Importe de la garantía recibido | Emisor | Calificación | Divisa | Tipo de garantía |
|-----------------------|---------------------------------|--------------------------------|--------------|--------|------------------|
| IXIS CIB (FR) | 50,242,055.67 | GAMESA CORPORATION TECNOLOGICA | - | EUR | Títulos |
| | 13,443,475.08 | DEXIA CREDIT LOCAL SA | AA- | EUR | Títulos |
| | 9,793,628.54 | UNICREDIT SPA | - | EUR | Títulos |
| | 4,061,548.04 | CELLNEX TELECOM S.A. | - | EUR | Títulos |
| SOCIETE GENERALE (FR) | 35,062,056.00 | | - | EUR | Efectivo |
| | 9,573,465.71 | BP PLC | - | EUR | Títulos |
| HSBC FRANCE (FR) | 16,057,088.24 | RYANAIR HOLDINGS PLC | - | EUR | Títulos |
| BOFA EUROPE (FR) | 126,483.00 | | - | EUR | Efectivo |

■ Amundi Funds Global Ecology ESG

| Contraparte | Importe de la garantía recibido | Emisor | Calificación | Divisa | Tipo de garantía |
|--------------------------------|---------------------------------|----------------------------|--------------|--------|------------------|
| SOCIETE GENERALE (FR) | 361,739,124.00 | | - | EUR | Efectivo |
| | 27,996,748.15 | ROYAL DUTCH SHELL P.L.C. | - | EUR | Títulos |
| | 15,207,086.88 | SSP GROUP | - | EUR | Títulos |
| IXIS CIB (FR) | 28,690,865.00 | STMICROELECTRONICS NV | - | EUR | Títulos |
| | 26,723,015.07 | SMURFIT KAPPA GROUP PLC | - | EUR | Títulos |
| | 16,344,858.25 | EIFFAGE | - | EUR | Títulos |
| | 16,120,114.22 | CELLNEX TELECOM S.A. | - | EUR | Títulos |
| | 9,023,061.83 | AMADEUS IT GROUP S.A. | - | EUR | Títulos |
| | 8,008,834.00 | NORDEA BANK ABP | - | EUR | Títulos |
| | 6,579,512.47 | TOTAL | - | EUR | Títulos |
| | 893,941.11 | SOL MELIA SA | - | EUR | Títulos |
| HSBC FRANCE (FR) | 35,725,979.39 | TELEFONICA SA | - | EUR | Títulos |
| | 24,919,250.25 | ROYAL DUTCH SHELL P.L.C. | - | EUR | Títulos |
| GOLDMAN SACHS BANK EUROPE (DE) | 5,346,060.00 | BUNDESREPUBLIK DEUTSCHLAND | AAA | EUR | Títulos |
| BOFA EUROPE (FR) | 2,783,468.00 | | - | EUR | Efectivo |

■ Amundi Funds Global Equity Sustainable Income

| Contraparte | Importe de la garantía recibido | Emisor | Calificación | Divisa | Tipo de garantía |
|--------------------------------|---------------------------------|----------------------------|--------------|--------|------------------|
| SOCIETE GENERALE (FR) | 124,367,152.27 | | - | USD | Efectivo |
| | 7,060,883.33 | BP PLC | - | USD | Títulos |
| HSBC FRANCE (FR) | 58,323,251.02 | RYANAIR HOLDINGS PLC | - | USD | Títulos |
| IXIS CIB (FR) | 22,796,474.50 | RYANAIR HOLDINGS PLC | - | USD | Títulos |
| | 18,925,755.28 | TOTAL | - | USD | Títulos |
| GOLDMAN SACHS BANK EUROPE (DE) | 9,416,799.31 | BUNDESREPUBLIK DEUTSCHLAND | AAA | USD | Títulos |

■ Amundi Funds Sustainable Top European Players

| Contraparte | Importe de la garantía recibido | Emisor | Calificación | Divisa | Tipo de garantía |
|-----------------------|---------------------------------|--------------------------------|--------------|--------|------------------|
| SOCIETE GENERALE (FR) | 86,175,295.00 | | - | EUR | Efectivo |
| | 3,919,870.10 | E ON AG | - | EUR | Títulos |
| HSBC FRANCE (FR) | 37,097,390.99 | RYANAIR HOLDINGS PLC | - | EUR | Títulos |
| | 20,031,981.47 | BANCO SANTANDER SA | - | EUR | Títulos |
| | 440,775.38 | TELEFONICA SA | - | EUR | Títulos |
| IXIS CIB (FR) | 22,812,511.80 | CELLNEX TELECOM S.A. | - | EUR | Títulos |
| | 16,209,991.31 | GAMESA CORPORATION TECNOLOGICA | - | EUR | Títulos |
| BOFA EUROPE (FR) | 6,938,792.00 | | - | EUR | Efectivo |
| UBS EUROPE (DE) | 1,905,753.56 | K+S AKTUELL AG | - | EUR | Títulos |

■ Amundi Funds Asia Equity Concentrated

| Contraparte | Importe de la garantía recibido | Emisor | Calificación | Divisa | Tipo de garantía |
|---------------|---------------------------------|--------------------|--------------|--------|------------------|
| IXIS CIB (FR) | 1,484,008.88 | ABN AMRO BANK N.V. | - | USD | Títulos |

■ Amundi Funds China Equity

| Contraparte | Importe de la garantía recibido | Emisor | Calificación | Divisa | Tipo de garantía |
|-----------------------|---------------------------------|---------------------------|--------------|--------|------------------|
| IXIS CIB (FR) | 4,096,054.99 | BANK OF IRELAND GROUP PLC | - | EUR | Títulos |
| SOCIETE GENERALE (FR) | 316,578.00 | | - | EUR | Efectivo |

■ Amundi Funds Emerging Markets Equity Focus

| Contraparte | Importe de la garantía recibido | Emisor | Calificación | Divisa | Tipo de garantía |
|--------------------------------------|---------------------------------|---------------------------|--------------|--------|------------------|
| BNP PARIBAS SECURITIES SERVICES (FR) | 38,358,685.40 | | - | USD | Efectivo |
| IXIS CIB (FR) | 4,952,878.66 | BANK OF IRELAND GROUP PLC | - | USD | Títulos |
| SOCIETE GENERALE (FR) | 921,214.99 | | - | USD | Efectivo |
| UNICREDIT (DE) | 74,982.87 | NEWBELCO S.A. | - | USD | Títulos |

■ Amundi Funds Emerging World Equity

| Contraparte | Importe de la garantía recibido | Emisor | Calificación | Divisa | Tipo de garantía |
|--------------------------------------|---------------------------------|---------------------------|--------------|--------|------------------|
| BNP PARIBAS SECURITIES SERVICES (FR) | 17,703,152.67 | | - | USD | Efectivo |
| | 230,955.84 | MARATHON OIL CORP | - | USD | Títulos |
| IXIS CIB (FR) | 1,902,206.00 | BANK OF IRELAND GROUP PLC | - | USD | Títulos |
| UBS EUROPE (DE) | 1,624,586.21 | INFINEON TECHNOLOGIES AG | - | USD | Títulos |
| SOCIETE GENERALE (FR) | 31,341.55 | | - | USD | Efectivo |

■ Amundi Funds Latin America Equity

| Contraparte | Importe de la garantía recibido | Emisor | Calificación | Divisa | Tipo de garantía |
|--------------------------------------|---------------------------------|--------|--------------|--------|------------------|
| BNP PARIBAS SECURITIES SERVICES (FR) | 853,273.29 | | - | USD | Efectivo |

■ Amundi Funds New Silk Road

| Contraparte | Importe de la garantía recibido | Emisor | Calificación | Divisa | Tipo de garantía |
|-----------------------|---------------------------------|---------------------------|--------------|--------|------------------|
| IXIS CIB (FR) | 2,967,361.18 | BANK OF IRELAND GROUP PLC | - | USD | Títulos |
| SOCIETE GENERALE (FR) | 155,541.01 | | - | USD | Efectivo |

■ Amundi Funds Euroland Equity Dynamic Multi Factors

| Contraparte | Importe de la garantía recibido | Emisor | Calificación | Divisa | Tipo de garantía |
|---|---------------------------------|----------------------------------|--------------|--------|------------------|
| IXIS CIB (FR) | 15,689,179.71 | ELECTRICITE DE FRANCE EDF | - | EUR | Títulos |
| | 2,994,732.14 | SIKA AG | - | EUR | Títulos |
| | 2,349,882.20 | INDUSTRIA DE DISEÑO TEXTIL SA | - | EUR | Títulos |
| | 417,014.63 | SOCIETE GENERALE | - | EUR | Títulos |
| SOCIETE GENERALE (FR) | 19,986,663.00 | | - | EUR | Efectivo |
| CALYON (FR) | 14,375,847.49 | RYANAIR HOLDINGS PLC | - | EUR | Títulos |
| | 866,979.85 | AIR FRANCE -KLM | - | EUR | Títulos |
| | 262,290.06 | ATLANTIA SPA / EX AUTOSTRADA SPA | - | EUR | Títulos |
| GOLDMAN SACHS BANK EUROPE (DE) | 9,225,274.86 | BUNDESREPUBLIK DEUTSCHLAND | AAA | EUR | Títulos |
| BNP PARIBAS SECURITIES SERVICES (FR) | 7,754,453.00 | | - | EUR | Efectivo |
| | 199,868.00 | MARATHON OIL CORP | - | EUR | Títulos |
| BOFA EUROPE (FR) | 6,553,726.00 | | - | EUR | Efectivo |
| MORGAN STANLEY ESE (DE) | 6,421,629.00 | | - | EUR | Efectivo |
| HSBC FRANCE (FR) | 4,768,997.92 | BANCO SANTANDER SA | - | EUR | Títulos |
| UBS EUROPE (DE) | 3,085,811.10 | K+S AKTUELL AG | - | EUR | Títulos |
| UNICREDIT (DE) | 1,379,767.88 | NEWBELCO S.A. | - | EUR | Títulos |
| BANCO SANTANDER (ES) | 257,017.27 | FRANCE GOVERNMENT BOND OAT | AA | EUR | Títulos |
| | 210,039.18 | KREDITANSTALT FÜR WIEDERAUFBAU | AAA | EUR | Títulos |
| CITIGROUP GLOBAL MARKETS EUROPE AG (DE) | 114,685.00 | | - | EUR | Efectivo |

■ Amundi Funds Euroland Equity Risk Parity

| Contraparte | Importe de la garantía recibido | Emisor | Calificación | Divisa | Tipo de garantía |
|---|---------------------------------|--|--------------|--------|------------------|
| SOCIETE GENERALE (FR) | 29,584,027.00 | | - | EUR | Efectivo |
| | 518,257.92 | E ON AG | - | EUR | Títulos |
| IXIS CIB (FR) | 13,949,631.09 | ENERGIAS DE PORTUGAL - EDP | - | EUR | Títulos |
| | 3,764,934.03 | CAIXABANK SA | - | EUR | Títulos |
| | 3,109,375.19 | DEXIA CREDIT LOCAL SA | AA- | EUR | Títulos |
| BNP PARIBAS SECURITIES SERVICES (FR) | 11,688,505.00 | | - | EUR | Efectivo |
| GOLDMAN SACHS BANK EUROPE (DE) | 10,854,670.98 | DEUTSCHE BUNDES INFLATION LINKED BOND | AAA | EUR | Títulos |
| | | | | | |
| BARCLAYS BANK IRELAND (IE) | 1,747,661.00 | | - | EUR | Efectivo |
| | 971,191.16 | IRELAND GOVERNMENT BOND | AA- | EUR | Títulos |
| | 239,238.64 | IRELAND TREASURY BILL | AA- | EUR | Títulos |
| | 164,231.64 | AMERICA MOVIL SA DE CV MEXICO | B | EUR | Títulos |
| | 152,073.53 | SPAIN GOVERNMENT BOND | A | EUR | Títulos |
| CALYON (FR) | 85,765.08 | BANCO SANTANDER SA | A- | EUR | Títulos |
| | 3,240,424.08 | ALIBABA GRP HOLD LTD | - | EUR | Títulos |
| MORGAN STANLEY ESE (DE) | 13,383.85 | ATLANTIA SPA / EX AUTOSTRADA SPA | - | EUR | Títulos |
| | 2,693,073.00 | | - | EUR | Efectivo |
| BOFA EUROPE (FR) | 2,458,874.00 | | - | EUR | Efectivo |
| UBS EUROPE (DE) | 1,280,307.48 | INFINEON TECHNOLOGIES AG | - | EUR | Títulos |
| | 311,287.38 | K+S AKTUELL AG | - | EUR | Títulos |
| CITIGROUP GLOBAL MARKETS EUROPE AG (DE) | 812,008.00 | | - | EUR | Efectivo |
| BANCO SANTANDER (ES) | 424,040.08 | COMMUNAUTE EUROPEENNE | AAA | EUR | Títulos |
| | 272,994.17 | UNITED STATES TREASURY NOTE/BOND | AAA | EUR | Títulos |
| | 1,486.76 | EUROPEAN STABILITY MECHANISM TREASURY BILL | AAA | EUR | Títulos |
| UNICREDIT (DE) | 572,387.87 | NEWBELCO S.A. | - | EUR | Títulos |

■ Amundi Funds European Equity Conservative

| Contraparte | Importe de la garantía recibido | Emisor | Calificación | Divisa | Tipo de garantía |
|--------------------------------------|---------------------------------|----------------------------------|--------------|--------|------------------|
| SOCIETE GENERALE (FR) | 74,966,983.00 | | - | EUR | Efectivo |
| | 3,877,778.28 | BP PLC | - | EUR | Títulos |
| HSBC FRANCE (FR) | 55,143,729.75 | RYANAIR HOLDINGS PLC | - | EUR | Títulos |
| BNP PARIBAS SECURITIES SERVICES (FR) | 47,115,128.00 | | - | EUR | Efectivo |
| IXIS CIB (FR) | 32,799,341.63 | CELLNEX TELECOM S.A. | - | EUR | Títulos |
| | 2,228,494.13 | BASF SE | A | EUR | Títulos |
| | 782,035.88 | GEA GROUP | - | EUR | Títulos |
| GOLDMAN SACHS BANK EUROPE (DE) | 31,302,510.71 | FRANCE GOVERNMENT BOND OAT | AA | EUR | Títulos |
| BARCLAYS BANK IRELAND (IE) | 17,385,926.00 | | - | EUR | Efectivo |
| CALYON (FR) | 5,494,940.64 | ALIBABA GRP HOLD LTD | - | EUR | Títulos |
| | 4,228,754.11 | RIO TINTO PLC | - | EUR | Títulos |
| BOFA EUROPE (FR) | 3,332,786.00 | | - | EUR | Efectivo |
| BANCO SANTANDER (ES) | 2,441,017.15 | UNITED STATES TREASURY NOTE/BOND | AAA | EUR | Títulos |
| | 213,431.86 | UNITED KINGDOM GILT | AAA | EUR | Títulos |
| UNICREDIT (DE) | 1,996,937.61 | NEWBELCO S.A. | - | EUR | Títulos |
| MORGAN STANLEY ESE (DE) | 112,818.00 | | - | EUR | Efectivo |

■ Amundi Funds European Equity Dynamic Multi Factors

| Contraparte | Importe de la garantía recibido | Emisor | Calificación | Divisa | Tipo de garantía |
|--------------------------------|---------------------------------|----------------------------|--------------|--------|------------------|
| SOCIETE GENERALE (FR) | 20,594,824.00 | | - | EUR | Efectivo |
| IXIS CIB (FR) | 11,990,820.19 | ENERGIAS DE PORTUGAL - EDP | - | EUR | Títulos |
| | 1,073,838.92 | ACCIONA SA | - | EUR | Títulos |
| | 343,876.99 | CELLNEX TELECOM S.A. | - | EUR | Títulos |
| HSBC FRANCE (FR) | 7,156,139.90 | RYANAIR HOLDINGS PLC | - | EUR | Títulos |
| CALYON (FR) | 3,144,373.42 | ALIBABA GRP HOLD LTD | - | EUR | Títulos |
| | 2,057,464.94 | RIO TINTO PLC | - | EUR | Títulos |
| GOLDMAN SACHS BANK EUROPE (DE) | 3,286,796.88 | BUNDESREPUBLIK DEUTSCHLAND | AAA | EUR | Títulos |
| BOFA EUROPE (FR) | 1,400,776.00 | | - | EUR | Efectivo |
| UBS EUROPE (DE) | 1,221,682.24 | INFINEON TECHNOLOGIES AG | - | EUR | Títulos |
| UNICREDIT (DE) | 1,212,173.79 | NEWBELCO S.A. | - | EUR | Títulos |
| BANCO SANTANDER (ES) | 630,763.85 | FRANCE GOVERNMENT BOND OAT | AA | EUR | Títulos |
| | 303,445.00 | | - | EUR | Efectivo |
| | 82,980.16 | UNITED KINGDOM GILT | AA | EUR | Títulos |
| MORGAN STANLEY ESE (DE) | 782,490.00 | | - | EUR | Efectivo |

■ Amundi Funds European Equity Risk Parity

| Contraparte | Importe de la garantía recibido | Emisor | Calificación | Divisa | Tipo de garantía |
|---|---------------------------------|----------------------------------|--------------|--------|------------------|
| SOCIETE GENERALE (FR) | 4,821,032.00 | | - | EUR | Efectivo |
| BNP PARIBAS SECURITIES SERVICES (FR) | 4,196,470.00 | | - | EUR | Efectivo |
| IXIS CIB (FR) | 3,141,355.48 | BANK OF IRELAND GROUP PLC | - | EUR | Títulos |
| | 669,148.24 | TRIGANO | - | EUR | Títulos |
| | 138,944.23 | BANCO SANTANDER SA | - | EUR | Títulos |
| | 134,610.32 | CELLNEX TELECOM S.A. | - | EUR | Títulos |
| GOLDMAN SACHS BANK EUROPE (DE) | 2,142,777.87 | BUNDESREPUBLIK DEUTSCHLAND | AAA | EUR | Títulos |
| CALYON (FR) | 1,099,234.94 | ALIBABA GRP HOLD LTD | - | EUR | Títulos |
| | 159,826.58 | RIO TINTO PLC | - | EUR | Títulos |
| | 4,739.68 | ATLANTIA SPA / EX AUTOSTRADA SPA | - | EUR | Títulos |
| BARCLAYS BANK IRELAND (IE) | 761,417.00 | | - | EUR | Efectivo |
| MORGAN STANLEY ESE (DE) | 681,561.00 | | - | EUR | Efectivo |
| BANCO SANTANDER (ES) | 116,169.85 | UNITED STATES TREASURY NOTE/BOND | AAA | EUR | Títulos |
| | 103,316.04 | FINLAND GOVERNEMENT BOND | AA+ | EUR | Títulos |
| | 103,261.56 | COMMUNAUTE EUROPEENNE | Aaa | EUR | Títulos |
| | 46,271.00 | | - | EUR | Efectivo |
| | 22,273.55 | UNITED KINGDOM GILT | AA | EUR | Títulos |
| BOFA EUROPE (FR) | 192,262.00 | | - | EUR | Efectivo |
| CITIGROUP GLOBAL MARKETS EUROPE AG (DE) | 94,375.00 | | - | EUR | Efectivo |
| UNICREDIT (DE) | 93,393.16 | NEWBELCO S.A. | - | EUR | Títulos |
| BARCLAYS BANK (GB) | 88,542.00 | | - | EUR | Efectivo |
| UBS EUROPE (DE) | 64,307.27 | INFINEON TECHNOLOGIES AG | - | EUR | Títulos |

■ Amundi Funds Global Equity Conservative

| Contraparte | Importe de la garantía recibido | Emisor | Calificación | Divisa | Tipo de garantía |
|--------------------------------------|---------------------------------|---------------------------|--------------|--------|------------------|
| SOCIETE GENERALE (FR) | 4,738,419.53 | | - | USD | Efectivo |
| | 3,290,817.59 | BP PLC | - | USD | Títulos |
| | 449,389.08 | E ON AG | - | USD | Securities |
| IXIS CIB (FR) | 6,497,120.24 | BANK OF IRELAND GROUP PLC | - | USD | Securities |
| BNP PARIBAS SECURITIES SERVICES (FR) | 5,005,424.34 | | - | USD | Efectivo |
| CALYON (FR) | 2,291,521.37 | RIO TINTO PLC | - | USD | Títulos |
| HSBC FRANCE (FR) | 1,611,185.81 | RYANAIR HOLDINGS PLC | - | USD | Títulos |
| BARCLAYS BANK IRELAND (IE) | 1,241,296.24 | | - | USD | Efectivo |

■ Amundi Funds European Convertible Bond

| Contraparte | Importe de la garantía recibido | Emisor | Calificación | Divisa | Tipo de garantía |
|--------------------------------|---------------------------------|----------------------------------|--------------|--------|------------------|
| MORGAN STANLEY ESE (DE) | 3,148,320.46 | BUNDSOBLIGATION | AAA | EUR | Títulos |
| | 303,995.00 | | - | EUR | Efectivo |
| UNICREDIT (DE) | 1,276,084.32 | SIEMENS HEALTHINEERS AG | - | EUR | Títulos |
| | 1,148,284.20 | RWE AG | - | EUR | Títulos |
| GOLDMAN SACHS BANK EUROPE (DE) | 965,306.70 | BUNDESREPUBLIK DEUTSCHLAND | AAA | EUR | Títulos |
| | 965,306.17 | GERMAN TREASURY BILL | AAA | EUR | Títulos |
| JP MORGAN AG (DE) | 1,474,744.00 | | - | EUR | Efectivo |
| CALYON (FR) | 942,235.60 | ATLANTIA SPA / EX AUTOSTRADA SPA | - | EUR | Títulos |
| | 380,191.94 | ALIBABA GRP HOLD LTD | - | EUR | Títulos |
| SOCIETE GENERALE (FR) | 201,727.00 | | - | EUR | Efectivo |

■ Amundi Funds Euro Aggregate Bond

| Contraparte | Importe de la garantía recibido | Emisor | Calificación | Divisa | Tipo de garantía |
|--------------------------------------|---------------------------------|--------|--------------|--------|------------------|
| BNP PARIBAS SECURITIES SERVICES (FR) | 66,206,635.00 | | - | EUR | Efectivo |
| SOCIETE GENERALE (FR) | 25,909,503.00 | | - | EUR | Efectivo |
| HSBC FRANCE (FR) | 14,311,680.00 | | - | EUR | Efectivo |

■ Amundi Funds Euro Corporate Bond

| Contraparte | Importe de la garantía recibido | Emisor | Calificación | Divisa | Tipo de garantía |
|--------------------------------|---------------------------------|---------------------------------------|--------------|--------|------------------|
| JP MORGAN (DE) | 53,507,688.04 | FRANCE GOVERNMENT BOND OAT | AA | EUR | Títulos |
| | 3,049,573.39 | SOCIETE DE FINANCEMENT LOCAL | AA | EUR | Títulos |
| BANCO SANTANDER (ES) | 4,300,133.90 | UNITED STATES TREASURY NOTE/BOND | AAA | EUR | Títulos |
| | 4,291,404.76 | CAISSE FRANCAISE DE FINANCEMENT LOCAL | AAA | EUR | Títulos |
| | 1,000,352.63 | FRANCE GOVERNMENT BOND OAT | AA | EUR | Títulos |
| MORGAN STANLEY ESE (DE) | 3,709,471.30 | BUNDESREPUBLIK DEUTSCHLAND | AAA | EUR | Títulos |
| | 1,850,209.13 | BUNDSOBLIGATION | AAA | EUR | Títulos |
| GOLDMAN SACHS BANK EUROPE (DE) | 3,984,334.71 | BUNDESREPUBLIK DEUTSCHLAND | AAA | EUR | Títulos |

■ Amundi Funds Euro Government Bond

| Contraparte | Importe de la garantía recibido | Emisor | Calificación | Divisa | Tipo de garantía |
|--------------------------------------|---------------------------------|--------|--------------|--------|------------------|
| HSBC FRANCE (FR) | 57,842,602.00 | | - | EUR | Efectivo |
| BNP PARIBAS SECURITIES SERVICES (FR) | 2,419,219.00 | | - | EUR | Efectivo |

■ Amundi Funds Global Subordinated Bond

| Contraparte | Importe de la garantía recibido | Emisor | Calificación | Divisa | Tipo de garantía |
|------------------|---------------------------------|--|--------------|--------|------------------|
| BOFA EUROPE (FR) | 916,452.93 | CADES CAISSE D AMORTISSEMENT ET DE LA DETTE SOCIAL | AA | EUR | Títulos |

■ Amundi Funds Global Aggregate Bond

| Contraparte | Importe de la garantía recibido | Emisor | Calificación | Divisa | Tipo de garantía |
|--------------------------------|---------------------------------|---------------------------------------|--------------|--------|------------------|
| GOLDMAN SACHS BANK EUROPE (DE) | 1,263,203.62 | DEUTSCHE BUNDES INFLATION LINKED BOND | AAA | USD | Títulos |

■ Amundi Funds Optimal Yield Short Term

| Contraparte | Importe de la garantía recibido | Emisor | Calificación | Divisa | Tipo de garantía |
|--------------------------------|---------------------------------|--------|--------------|--------|------------------|
| GOLDMAN SACHS BANK EUROPE (DE) | 1,591,044.00 | | - | EUR | Efectivo |

■ Amundi Funds Emerging Markets Short Term Bond

| Contraparte | Importe de la garantía recibido | Emisor | Calificación | Divisa | Tipo de garantía |
|--------------------------------|---------------------------------|--------|--------------|--------|------------------|
| GOLDMAN SACHS BANK EUROPE (DE) | 427,543.05 | | - | USD | Efectivo |

■ Amundi Funds Sustainable Global Perspectives

| Contraparte | Importe de la garantía recibido | Emisor | Calificación | Divisa | Tipo de garantía |
|--------------------------------------|---------------------------------|---|--------------|--------|------------------|
| BNP PARIBAS SECURITIES SERVICES (FR) | 3,304,008.00 | | - | EUR | Efectivo |
| | 366,392.53 | RENAULT SA - REGIE NATIONALE DES USINES RENAULT | - | EUR | Títulos |
| SOCIETE GENERALE (FR) | 1,758,850.00 | | - | EUR | Efectivo |
| | 490,852.96 | BP PLC | - | EUR | Títulos |
| | 334,559.23 | E ON AG | - | EUR | Títulos |
| BOFA EUROPE (FR) | 589,414.00 | | - | EUR | Efectivo |
| IXIS CIB (FR) | 456,551.00 | ABN AMRO BANK N.V. | - | EUR | Títulos |
| | 8,109.32 | SWISS RE AG | - | EUR | Títulos |
| | 7,412.03 | BANCO BILBAO VIZCAYA ARGENTARIA SA | - | EUR | Títulos |
| | 2,646.72 | FRANCE GOVERNMENT BOND OAT | AA | EUR | Títulos |
| | 791.44 | THYSSENKRUPP AG | - | EUR | Títulos |
| | 39.26 | NN GROUP NV | - | EUR | Títulos |
| HSBC FRANCE (FR) | 225,249.58 | RYANAIR HOLDINGS PLC | - | EUR | Títulos |
| CALYON (FR) | 202,899.30 | ALIBABA GRP HOLD LTD | - | EUR | Títulos |
| GOLDMAN SACHS BANK EUROPE (DE) | 165,685.39 | BUNDESREPUBLIK DEUTSCHLAND | AAA | EUR | Títulos |

■ Amundi Funds Multi-Asset Real Return

| Contraparte | Importe de la garantía recibido | Emisor | Calificación | Divisa | Tipo de garantía |
|--------------------------------------|---------------------------------|--|--------------|--------|------------------|
| BNP PARIBAS SECURITIES SERVICES (FR) | 51,748,703.12 | | - | EUR | Efectivo |
| | 891,498.15 | MARATHON OIL CORP | - | EUR | Títulos |
| BANCO SANTANDER (ES) | 16,179,099.36 | BANQUE INTERNATIONALE POUR LA RECONSTRUCTION ET DE | Aaa | EUR | Títulos |
| | 10,430,619.88 | FRANCE GOVERNMENT BOND OAT | AA | EUR | Títulos |
| SOCIETE GENERALE (FR) | 20,282,127.78 | BP PLC | - | EUR | Títulos |
| | 3,840,844.00 | | - | EUR | Efectivo |
| | 479,491.41 | AXA HOME LOAN SFH | AAA | EUR | Títulos |
| | 402,675.54 | NATIONALE-NEDERLANDEN BANK NV | AAA | EUR | Títulos |
| | 266,728.00 | EUROPEAN FINL STABILITY FACIL | AA | EUR | Títulos |
| | 20,931.18 | EUROPEAN UNION BILL | AA | EUR | Títulos |
| | 2,293.06 | EUROPEAN INVESTMENT BANK | AAA | EUR | Títulos |
| | 984.73 | BANQUE INTERNATIONALE POUR LA RECONSTRUCTION ET DE | AAA | EUR | Títulos |
| | 930.10 | COMMUNAUTE EUROPEENNE | AAA | EUR | Títulos |
| | | | | | |
| CALYON (FR) | 7,865,188.15 | AIR FRANCE -KLM | - | EUR | Títulos |
| | 1,454,128.73 | ALIBABA GRP HOLD LTD | - | EUR | Títulos |
| | 207,961.23 | ATLANTIA SPA / EX AUTOSTRADE SPA | - | EUR | Títulos |
| | 176,699.61 | RIO TINTO PLC | - | EUR | Títulos |
| BOFA EUROPE (FR) | 3,347,806.81 | SPAIN I/L BOND | Baa | EUR | Títulos |
| | 1,549,329.60 | AUSTRIA GOVERNMENT BONDT | AA+ | EUR | Títulos |
| | 200,468.00 | | - | EUR | Efectivo |
| HSBC FRANCE (FR) | 4,212,303.44 | RYANAIR HOLDINGS PLC | - | EUR | Títulos |
| IXIS CIB (FR) | 1,817,203.99 | BANK OF IRELAND GROUP PLC | - | EUR | Títulos |
| | 228,162.00 | LANXESS AG | - | EUR | Títulos |
| | 214,167.96 | CELLNEX TELECOM S.A. | - | EUR | Títulos |
| | 122,392.47 | GEA GROUP | - | EUR | Títulos |
| | 62.67 | FRANCE GOVERNMENT BOND OAT | AA | EUR | Títulos |
| | | | | | |
| GOLDMAN SACHS BANK EUROPE (DE) | 2,117,556.88 | BUNDESREPUBLIK DEUTSCHLAND | AAA | EUR | Títulos |
| UNICREDIT (DE) | 686,414.92 | NEWBELCO S.A. | - | EUR | Títulos |
| MORGAN STANLEY ESE (DE) | 180,115.00 | | - | EUR | Efectivo |
| | 100,749.70 | BUNDSOBLIGATION | AAA | EUR | Títulos |

Para el ejercicio cerrado el 30 de junio de 2022, el importe neto de ingresos de títulos prestados se corresponde con el importe bruto percibido por cada Subfondo (y recogido en el asiento "Otros ingresos" del Estado de operaciones y variaciones en el patrimonio neto) a los que se imputan las comisiones y costes directos e indirectos originados, que se consignan en el asiento "Otros gastos".

| Subfondos | Divisa | Importe bruto total de ingresos de títulos prestados | Comisiones y gastos directos e indirectos pagados a Amundi Intermediación | Comisiones y gastos directos e indirectos pagados a Caceis por Amundi Intermediación de | Importe bruto-retrocesión Importe neto de ingresos de títulos prestados |
|--|--------|--|---|---|--|
| Amundi Funds Euroland Equity | EUR | 1,443,989.98 | 505,396.49 | 90,559.95 | 938,593.49 |
| Amundi Funds European Equity ESG Improvers | EUR | 25,581.59 | 8,953.56 | 1,279.08 | 16,628.03 |
| Amundi Funds Euroland Equity Small Cap | EUR | 148,798.62 | 52,079.52 | 10,934.12 | 96,719.10 |
| Amundi Funds European Equity Green Impact | EUR | 489,766.82 | 171,418.39 | 25,354.90 | 318,348.43 |
| Amundi Funds European Equity Value | EUR | 3,211,960.67 | 1,124,186.23 | 206,447.82 | 2,087,774.44 |
| Amundi Funds European Equity Sustainable Income | EUR | 1,101,424.47 | 385,498.56 | 55,531.19 | 715,925.91 |
| Amundi Funds Global Ecology ESG | EUR | 2,978,459.32 | 1,042,460.76 | 170,589.29 | 1,935,998.56 |
| Amundi Funds Global Equity Sustainable Income | USD | 913,196.99 | 319,618.95 | 51,990.58 | 593,578.04 |
| Amundi Funds Sustainable Top European Players | EUR | 167,764.04 | 58,717.41 | 9,761.18 | 109,046.63 |
| Amundi Funds China Equity | EUR | 3,850.20 | 1,347.57 | 192.51 | 2,502.63 |
| Amundi Funds Emerging Markets Equity Focus | USD | 368,746.55 | 129,061.29 | 30,522.30 | 239,685.26 |
| Amundi Funds Emerging World Equity | USD | 126,312.47 | 44,209.36 | 10,766.83 | 82,103.11 |
| Amundi Funds Latin America Equity | USD | 3,746.85 | 1,311.40 | 351.92 | 2,435.45 |
| Amundi Funds Equity MENA | USD | 277.73 | 97.21 | 27.43 | 180.52 |
| Amundi Funds New Silk Road | USD | 1,304.03 | 456.41 | 65.20 | 847.62 |
| Amundi Funds Russian Equity | EUR | 49.77 | 17.42 | 2.49 | 32.35 |
| Amundi Funds Equity Emerging Conservative | USD | 7.30 | 2.56 | 0.73 | 4.75 |
| Amundi Funds Euroland Equity Dynamic Multi Factors | EUR | 174,102.92 | 60,936.02 | 13,603.18 | 113,166.90 |
| Amundi Funds Euroland Equity Risk Parity | EUR | 366,126.02 | 128,144.11 | 28,824.73 | 237,981.91 |
| Amundi Funds European Equity Conservative | EUR | 629,115.20 | 220,190.32 | 44,658.85 | 408,924.88 |
| Amundi Funds European Equity Dynamic Multi Factors | EUR | 81,051.95 | 28,368.18 | 5,430.69 | 52,683.77 |
| Amundi Funds European Equity Risk Parity | EUR | 49,029.95 | 17,160.48 | 3,482.46 | 31,869.47 |
| Amundi Funds Global Equity Conservative | USD | 63,717.73 | 22,301.21 | 4,649.29 | 41,416.52 |
| Amundi Funds European Convertible Bond | EUR | 177,067.16 | 61,973.51 | 14,256.14 | 115,093.65 |
| Amundi Funds Montpensier Global Convertible Bond | EUR | 90,057.96 | 31,520.29 | 7,649.59 | 58,537.67 |
| Amundi Funds Euro Aggregate Bond | EUR | 30,894.62 | 10,813.12 | 1,544.73 | 20,081.50 |
| Amundi Funds Euro Corporate Bond | EUR | 221,738.55 | 77,608.49 | 15,342.97 | 144,130.06 |
| Amundi Funds Euro Government Bond | EUR | 26,283.74 | 9,199.31 | 2,014.71 | 17,084.43 |
| Amundi Funds Euro Inflation Bond | EUR | 5,537.68 | 1,938.19 | 483.69 | 3,599.49 |
| Amundi Funds Strategic Bond | EUR | 485.90 | 170.07 | 24.30 | 315.84 |
| Amundi Funds Global Subordinated Bond | EUR | 156.71 | 54.85 | 7.84 | 101.86 |
| Amundi Funds Global Aggregate Bond | USD | 4,610.72 | 1,613.75 | 372.26 | 2,996.97 |
| Amundi Funds Global Bond | USD | 97.34 | 34.07 | 9.73 | 63.27 |
| Amundi Funds Optimal Yield Short Term | EUR | 58,207.76 | 20,372.72 | 3,526.78 | 37,835.04 |
| Amundi Funds Emerging Markets Blended Bond | EUR | 18.90 | 6.62 | 0.95 | 12.29 |
| Amundi Funds Emerging Markets Bond | EUR | 10,137.51 | 3,548.13 | 828.25 | 6,589.38 |
| Amundi Funds Emerging Markets Corporate Bond | USD | 30.00 | 10.50 | 1.50 | 19.50 |
| Amundi Funds Emerging Markets Hard Currency Bond | EUR | 36.39 | 12.74 | 1.82 | 23.65 |
| Amundi Funds Emerging Markets Short Term Bond | USD | 27,401.97 | 9,590.69 | 1,904.29 | 17,811.28 |
| Amundi Funds Sustainable Global Perspectives | EUR | 62,011.48 | 21,704.02 | 5,185.15 | 40,307.46 |
| Amundi Funds Multi-Asset Real Return | EUR | 85,623.92 | 29,968.37 | 5,371.72 | 55,655.55 |
| Amundi Funds Volatility Euro | EUR | 308.90 | 108.12 | 30.46 | 200.79 |
| Amundi Funds Volatility World | USD | 1,986.84 | 695.39 | 132.97 | 1,291.45 |
| Amundi Funds Cash EUR | EUR | 3,229.53 | 1,130.34 | 167.52 | 2,099.19 |
| Amundi Funds Cash USD | USD | 791.28 | 276.95 | 39.56 | 514.33 |

Los ingresos por préstamo de valores se dividen entre Amundi Intermediation y Caceis, que son partes vinculadas a la Sociedad gestora, Amundi Luxembourg S.A., en las siguientes proporciones:

| Todos los subfondos | Subfondo | Amundi Intermediación | CACEIS Bank, Sucursal en Luxemburgo |
|----------------------|----------|-----------------------|---|
| Antes del 01/01/2022 | 65% | 35% | 10% (de sus ingresos brutos abonados de la parte proporcional de Amundi Intermediation) |
| Desde el 01/01/2022 | 65% | 35% | 5% (de sus ingresos brutos abonados de la parte proporcional de Amundi Intermediation) |

16 TÍTULOS TOMADOS EN PRÉSTAMO

A 30 de junio de 2022, el Fondo no permite títulos tomados en préstamo.

17 CONTRATOS POR DIFERENCIAS

Los siguientes Subfondos han formalizado Contratos por diferencias:

■ Amundi Funds Absolute Return European Equity

| Cantidad | Tipo de CFD | Subyacente | Divisa | Plusvalía/ Ganancia/(pérdida) (en la moneda del subfondo) |
|----------|----------------------|--|--------|---|
| -7,790 | CFD en Single Equity | Acerinox SA | EUR | 22,038 |
| -6,808 | CFD en Single Equity | AddTech AB | SEK | 20,018 |
| 791 | CFD en Single Equity | Adidas AG - Reg | EUR | -12,419 |
| -88,264 | CFD en Single Equity | Airtel Africa PLC | GBP | 19,892 |
| 8,259 | CFD en Single Equity | Anglo American PLC | GBP | -91,149 |
| -797 | CFD en Single Equity | Anheuser-Busch InBev SA/NV | EUR | 646 |
| -2,377 | CFD en Single Equity | Aston Martin Lagonda Global Holdings PLC | GBP | 7,621 |
| -12,983 | CFD en Single Equity | Autogrill SpA | EUR | 8,595 |
| -8,903 | CFD en Single Equity | Axfood AB | SEK | -6,500 |
| -5,392 | CFD en Single Equity | Azimut Holding SpA | EUR | 18,144 |
| -802 | CFD en Single Equity | Baloise Holding AG - Reg | CHF | 5,689 |
| -50,742 | CFD en Single Equity | Banco Santander SA | EUR | 16,567 |
| -73,730 | CFD en Single Equity | Barclays PLC | GBP | 13,653 |
| -2,137 | CFD en Single Equity | BASF SE - Reg | EUR | 20,868 |
| 4,031 | CFD en Single Equity | BAWAG Group AG | EUR | -29,668 |
| -2,331 | CFD en Single Equity | Bayer AG | EUR | 22,984 |
| -527 | CFD en Single Equity | Beiersdorf AG | EUR | -506 |
| -4,501 | CFD en Single Equity | BHP Group Ltd | GBP | 11,399 |
| -1,617 | CFD en Single Equity | BICO Group AB | SEK | 6,133 |
| -1,054 | CFD en Single Equity | BKW AG | CHF | 10,004 |
| -15,418 | CFD en Single Equity | B&M European Value Retail SA | GBP | 4,120 |
| 5,202 | CFD en Single Equity | BNP Paribas SA | EUR | -40,289 |
| -1,551 | CFD en Single Equity | British American Tobacco PLC | GBP | -315 |
| -310 | CFD en Single Equity | Bucher Industries AG - Reg | CHF | 7,557 |
| -9,605 | CFD en Single Equity | Buzzi Unicem SpA | EUR | 24,349 |
| -108 | CFD en Single Equity | Bystronic AG | CHF | 9,927 |
| 1,216 | CFD en Single Equity | Capgemini SE | EUR | -20,733 |
| -6,930 | CFD en Single Equity | Carnival PLC | GBP | 30,745 |
| -2,006 | CFD en Single Equity | Cazoo Group Ltd | GBP | -1,384 |
| -944 | CFD en Single Equity | Computacenter PLC | GBP | 2,018 |
| 6,733 | CFD en Single Equity | CRH PLC | EUR | -37,873 |
| -921 | CFD en Single Equity | CTS Eventim AG & Co KGaA | EUR | 8,980 |
| -4,115 | CFD en Single Equity | Davide Campari-Milano NV | EUR | -383 |
| 4,471 | CFD en Single Equity | DCC Plc | GBP | -26,593 |
| -1,761 | CFD en Single Equity | De' Longhi SpA | EUR | 8,523 |
| -1,451 | CFD en Single Equity | Dermapharm Holding SE | EUR | 2,844 |
| -9,485 | CFD en Single Equity | Deutsche Bank AG - Reg | EUR | 19,501 |
| 2,863 | CFD en Single Equity | Deutsche Boerse AG | EUR | 9,591 |
| 5,766 | CFD en Single Equity | Deutsche Post AG - Reg | EUR | -15,943 |
| 27,163 | CFD en Single Equity | Deutsche Telekom AG - Reg | EUR | -4,835 |
| -16,327 | CFD en Single Equity | Domino's Pizza Group PLC | GBP | 10,849 |
| -233 | CFD en Single Equity | Dormakaba Holding AG - Reg B - Reg B | CHF | 11,174 |
| -1,608 | CFD en Single Equity | Dufry AG - Reg | CHF | 14,073 |
| -5,335 | CFD en Single Equity | Embracer Group AB | SEK | 5,294 |
| 42,120 | CFD en Single Equity | Enel SpA | EUR | -34,707 |
| -3,080 | CFD en Single Equity | Erste Group Bank AG | EUR | 14,815 |
| -992 | CFD en Single Equity | Eurofins Scientific SE | EUR | 11,646 |
| 4,021 | CFD en Single Equity | Euronext NV | EUR | -10,857 |
| -3,670 | CFD en Single Equity | EVN AG | EUR | 11,377 |
| -543 | CFD en Single Equity | Evolution AB | SEK | 4,628 |
| 260 | CFD en Single Equity | Faurecia SE | EUR | -1,421 |
| 260 | CFD en Single Equity | Faurecia SE - 17/Jun/2022 | EUR | 428 |

| Cantidad | Tipo de CFD | Subyacente | Divisa | Plusvalía/ Ganancia/(pérdida) (en la moneda del subfondo) |
|----------|----------------------|--|--------|---|
| -320 | CFD en Single Equity | Ferrari NV | EUR | 1,984 |
| -9,822 | CFD en Single Equity | Frasers Group PLC | GBP | 2,910 |
| -6,508 | CFD en Single Equity | Freenet AG | EUR | 4,100 |
| -7,537 | CFD en Single Equity | Fresnillo PLC | GBP | 648 |
| -2,922 | CFD en Single Equity | FUCHS PETROLUB SE | EUR | 4,237 |
| -20,816 | CFD en Single Equity | Glencore PLC | GBP | 18,620 |
| -3,902 | CFD en Single Equity | Grupo Catalana Occidente SA | EUR | -2,536 |
| -4,899 | CFD en Single Equity | Hargreaves Lansdown PLC | GBP | 3,938 |
| 3,795 | CFD en Single Equity | Heineken NV | EUR | -25,882 |
| -41,619 | CFD en Single Equity | Hera SpA | EUR | 29,341 |
| -2,570 | CFD en Single Equity | Hexagon AB | SEK | 3,035 |
| -10,309 | CFD en Single Equity | Hexpol AB | SEK | 4,667 |
| -17,167 | CFD en Single Equity | IG Group Holdings PLC | GBP | 4,986 |
| -2,546 | CFD en Single Equity | Imperial Brands PLC | GBP | -1,346 |
| 12,192 | CFD en Single Equity | Industria de Diseno Textil SA | EUR | -9,754 |
| -831 | CFD en Single Equity | Interparfums SA | EUR | 507 |
| -23,715 | CFD en Single Equity | Iren SpA | EUR | 8,111 |
| -2,766 | CFD en Single Equity | Jungheinrich AG | EUR | 10,843 |
| 3,370 | CFD en Single Equity | Kerry Group PLC | EUR | -17,052 |
| -840 | CFD en Single Equity | Keywords Studios PLC | GBP | 1,444 |
| 3,027 | CFD en Single Equity | KION Group AG | EUR | -18,404 |
| 146,600 | CFD en Single Equity | Koninklijke KPN NV | EUR | 1,173 |
| -15,387 | CFD en Single Equity | Leonardo SpA | EUR | 5,262 |
| 1,125 | CFD en Single Equity | Linde PLC | EUR | -30,881 |
| 568 | CFD en Single Equity | Lonza Group AG - Reg | CHF | -38,703 |
| -3,536 | CFD en Single Equity | Lundbergforetagen AB - B | SEK | 21,388 |
| -37,072 | CFD en Single Equity | Melrose Industries PLC | GBP | -6,159 |
| -2,469 | CFD en Single Equity | MorphoSys AG | EUR | 4,531 |
| -9,307 | CFD en Single Equity | National Grid PLC | GBP | 12,866 |
| -391 | CFD en Single Equity | Nemetschek SE | EUR | 3,402 |
| 2,376 | CFD en Single Equity | Novo Nordisk A/S | DKK | 6,230 |
| -13,429 | CFD en Single Equity | OC Oerlikon Corp AG - Reg | CHF | 8,251 |
| -3,869 | CFD en Single Equity | OCI NV | EUR | 5,107 |
| 3,173 | CFD en Single Equity | Orsted AS | DKK | -18,048 |
| -12,990 | CFD en Single Equity | Peab AB | SEK | 16,854 |
| -1,792 | CFD en Single Equity | Persimmon PLC | GBP | 6,537 |
| 28,050 | CFD en Single Equity | Poste Italiane SpA | EUR | -32,622 |
| -9,520 | CFD en Single Equity | Proximus SADP | EUR | 19,135 |
| 5,328 | CFD en Single Equity | Publicis Groupe SA | EUR | -22,484 |
| -134 | CFD en Single Equity | Rational AG | EUR | 6,767 |
| -2,009 | CFD en Single Equity | Recordati Industria Chimica e Farmaceutica SpA | EUR | 342 |
| -279 | CFD en Single Equity | Remy Cointreau SA | EUR | 1,283 |
| -219 | CFD en Single Equity | Reply SpA | EUR | 2,409 |
| -1,389 | CFD en Single Equity | Rheinmetall AG | EUR | -44,448 |
| -443 | CFD en Single Equity | Royal Unibrew A/S | DKK | -1,191 |
| -4,808 | CFD en Single Equity | Rubis SCA | EUR | 28,463 |
| -4,439 | CFD en Single Equity | Sage Group PLC | GBP | 1,124 |
| -909 | CFD en Single Equity | Salmar ASA | NOK | 308 |
| 2,469 | CFD en Single Equity | Schneider Electric SE | EUR | -39,850 |
| -6,461 | CFD en Single Equity | SES SA | EUR | 3,541 |
| -1,116 | CFD en Single Equity | SFS Group AG | CHF | 13,491 |
| 2,607 | CFD en Single Equity | Siemens AG - Reg | EUR | -66,088 |
| -310 | CFD en Single Equity | SimCorp A/S | DKK | 1,326 |
| 5,152 | CFD en Single Equity | Smurfit Kappa Group PLC | EUR | -29,263 |
| 3,324 | CFD en Single Equity | Sodexo SA | EUR | -7,911 |
| -26,020 | CFD en Single Equity | SSP Group Plc | GBP | 11,759 |
| -3,766 | CFD en Single Equity | Stadler Rail AG | CHF | 12,266 |
| 11,963 | CFD en Single Equity | Stellantis NV | EUR | -25,744 |

| Cantidad | Tipo de CFD | Subyacente | Divisa | Plusvalía/ Ganancia/(pérdida) (en la moneda del subfondo) |
|--|----------------------|-----------------------------|--------|---|
| -10,642 | CFD en Single Equity | Stillfront Group AB | SEK | 2,315 |
| -869 | CFD en Single Equity | Stroeer Media SE | EUR | 7,864 |
| -243 | CFD en Single Equity | Swatch Group AG | CHF | 4,831 |
| -6,270 | CFD en Single Equity | Swedish Match AB | SEK | -1,931 |
| -237 | CFD en Single Equity | Swiss Life Holding AG - Reg | CHF | 18,469 |
| -5,829 | CFD en Single Equity | Technogym SpA | EUR | 5,712 |
| -19,103 | CFD en Single Equity | Telekom Austria AG | EUR | 3,439 |
| -18,227 | CFD en Single Equity | Trainline PLC | GBP | 6,501 |
| -9,696 | CFD en Single Equity | UBS Group AG | CHF | 25,720 |
| -3,880 | CFD en Single Equity | United Internet AG - Reg | EUR | 12,843 |
| -636 | CFD en Single Equity | Varta AG | EUR | 2,251 |
| -4,857 | CFD en Single Equity | Victrex PLC | GBP | -1,580 |
| -34,458 | CFD en Single Equity | Virgin Money UK PLC | GBP | 7,145 |
| -496 | CFD en Single Equity | Volkswagen AG - Pfd | EUR | 13,521 |
| 6,209 | CFD en Single Equity | Whitbread PLC | GBP | -17,672 |
| -813 | CFD en Single Equity | Woodside Energy Group Ltd | GBP | -1,202 |
| -4,964 | CFD en Single Equity | 1&1 AG | EUR | 6,999 |
| Ganancia/(pérdida) neta total latente sobre contratos por diferencias | | | | 31,160 |

La contraparte de estos Contratos por diferencias es MORGAN STANLEY.

18 GARANTÍA

A 30 de junio de 2022, las garantías recibidas o abonadas que se componen de depósitos de márgenes para futuros y opciones y las garantías en efectivo otorgadas o recibidas de intermediarios y contrapartes con vistas a realizar operaciones con derivados OTC son las siguientes:

| Subfondos | Subfondo Divisa | Contraparte | Tipo de garantía | Importe de la garantía Recibida (en la divisa del Subfondo) | Garantía Importe abonado (en la divisa del Subfondo) |
|--|--------------------|--|---------------------|---|---|
| Amundi Funds Equity Japan Target | JPY | NEWEDGE | Efectivo | - | 62,964,810.00 |
| Amundi Funds Global Ecology ESG | EUR | HSBC HOLDINGS PLC | Efectivo | 15,580,000.00 | - |
| Amundi Funds Global Equity Sustainable Income | USD | BOFA SECURITIES EUROPE SA | Efectivo | - | 670,000.00 |
| Amundi Funds New Silk Road | USD | MORGAN STANLEY | Efectivo | 650,000.00 | - |
| Amundi Funds European Equity Risk Parity | EUR | NEWEDGE | Efectivo | - | 0.37 |
| Amundi Funds European Convertible Bond | EUR | HSBC HOLDINGS PLC | Efectivo | - | 120,000.00 |
| Amundi Funds Montpensier Global Convertible Bond | EUR | BOFA SECURITIES EUROPE SA, HSBC HOLDINGS PLC | Efectivo | 270,000.00 | 460,000.00 |
| Amundi Funds Euro Aggregate Bond | EUR | BOFA SECURITIES EUROPE SA, GOLDMAN SACHS INTERNATIONAL LTD | Efectivo | 290,000.00 | 3,070,000.00 |
| Amundi Funds Euro Corporate Bond | EUR | BOFA SECURITIES EUROPE SA | Efectivo | 930,000.00 | - |
| Amundi Funds Euro Government Bond | EUR | GOLDMAN SACHS INTERNATIONAL LTD | Efectivo | - | 2,220,000.00 |
| Amundi Funds Euro Inflation Bond | EUR | BOFA SECURITIES EUROPE SA, CREDIT AGRICOLE SA, CITIGROUP GLOBAL MARKETS, JP MORGAN CHASE & CO | Efectivo | - | 2,909,570.04 |
| Amundi Funds Strategic Bond | EUR | BOFA SECURITIES EUROPE SA, UNICREDIT BANK AG, BARCLAYS BANK, BNP PARIBAS, CITIGROUP GLOBAL MARKETS, GOLDMAN SACHS INTERNATIONAL LTD, HSBC HOLDINGS PLC, JP MORGAN CHASE & CO, MORGAN STANLEY, ROYAL BANK OF CANADA | Efectivo | 1,870,000.00 | 44,090,000.00 |
| Amundi Funds Euro High Yield Bond | EUR | GOLDMAN SACHS INTERNATIONAL LTD, JP MORGAN CHASE & CO, BARCLAYS BANK, BOFA SECURITIES EUROPE SA, MORGAN STANLEY | Efectivo | 1,300,000.00 | 700,000.00 |
| Amundi Funds Euro High Yield Short Term Bond | EUR | BARCLAYS BANK, GOLDMAN SACHS INTERNATIONAL LTD, JP MORGAN CHASE & CO | Efectivo | 890,000.00 | - |
| Amundi Funds Global Subordinated Bond | EUR | BOFA SECURITIES EUROPE SA, BNP PARIBAS, CITIGROUP GLOBAL MARKETS, JP MORGAN CHASE & CO, SOCIETE GENERALE | Efectivo | 1,800,000.00 | 7,170,000.00 |
| Amundi Funds Pioneer Global High Yield Bond | EUR | BOFA SECURITIES EUROPE SA | Efectivo | 688,698.65 | - |
| Amundi Funds European Subordinated Bond ESG | EUR | BOFA SECURITIES EUROPE SA, GOLDMAN SACHS INTERNATIONAL LTD, JP MORGAN CHASE & CO | Efectivo | 2,530,000.00 | - |
| Amundi Funds Global Aggregate Bond | USD | BARCLAYS BANK, BNP PARIBAS, BOFA SECURITIES EUROPE SA, HSBC HOLDINGS PLC, JP MORGAN CHASE & CO, SOCIETE GENERALE, STATE STREET BANK EUROPE, UNICREDIT BANK AG, CREDIT AGRICOLE SA, CITIGROUP GLOBAL MARKETS, GOLDMAN SACHS INTERNATIONAL LTD, MORGAN STANLEY, NATEXIS BANQUE POPULAIRE, ROYAL BANK OF CANADA, ROYAL BANK OF SCOTLAND, STANDARD CHARTERED, UBS AG | Efectivo | 61,769,997.00 | 26,420,000.00 |
| Amundi Funds Global Bond | USD | HSBC HOLDINGS PLC, JP MORGAN CHASE & CO, BNP PARIBAS, BOFA SECURITIES EUROPE SA, MORGAN STANLEY, STANDARD CHARTERED, UBS AG | Efectivo | 1,150,000.00 | 1,810,000.00 |
| Amundi Funds Global Corporate Bond | USD | BOFA SECURITIES EUROPE SA, JP MORGAN CHASE & CO, BNP PARIBAS, CITIGROUP GLOBAL MARKETS, HSBC HOLDINGS PLC, MORGAN STANLEY | Efectivo | 8,920,000.00 | 4,080,000.00 |
| Amundi Funds Global Corporate ESG Improvers Bond | USD | BOFA SECURITIES EUROPE SA | Efectivo | 800,000.00 | - |
| Amundi Funds Global High Yield Bond | USD | JP MORGAN CHASE & CO | Efectivo | - | 580,000.00 |
| Amundi Funds Global Inflation Bond | EUR | GOLDMAN SACHS INTERNATIONAL LTD, BOFA SECURITIES EUROPE SA, CITIGROUP GLOBAL MARKETS, JP MORGAN CHASE & CO | Efectivo | 280,000.00 | 3,220,000.00 |
| Amundi Funds Optimal Yield | EUR | GOLDMAN SACHS INTERNATIONAL LTD, MORGAN STANLEY, JP MORGAN CHASE & CO, UBS AG | Efectivo | 1,930,000.00 | 1,350,000.00 |

| Subfondos | Subfondo Divisa | Contraparte | Tipo de garantía | Importe de la garan- tía Recibida (en la divisa delSubfondo) | Garantía Importe abonado (en la di- visa delSubfondo) |
|---|--------------------|---|---------------------|--|---|
| Amundi Funds Optimal Yield Short Term | EUR | GOLDMAN SACHS INTERNATIONAL LTD, MORGAN STANLEY, BARCLAYS BANK, BNP PARIBAS, CITIGROUP GLOBAL MARKETS, HSBC HOLDINGS PLC, JP MORGAN CHASE & CO, UBS AG | Efectivo | 5,050,000.00 | 8,570,000.00 |
| Amundi Funds Pioneer Strategic Income | EUR | BANK OF NEW YORK, BOFA SECURITIES EUROPE SA, CITIGROUP GLOBAL MARKETS, GOLDMAN SACHS, JP MORGAN CHASE & CO, MORGAN STANLEY, STATE STREET BANK LONDON | Efectivo | 3,787,248.28 | 3,145,703.75 |
| Amundi Funds Pioneer US Bond | EUR | MORGAN STANLEY | Efectivo | 1,158,559.66 | - |
| Amundi Funds Emerging Markets Blended Bond | EUR | BARCLAYS BANK, BNP PARIBAS, BOFA SECURITIES EUROPE SA, GOLDMAN SACHS INTERNATIONAL LTD, JP MORGAN CHASE & CO, ROYAL BANK OF CANADA, STANDARD CHARTERED, UBS AG, CREDIT AGRICOLE SA, CITIGROUP GLOBAL MARKETS, HSBC HOLDINGS PLC, MORGAN STANLEY | Efectivo | 46,130,000.00 | 39,720,000.00 |
| Amundi Funds Emerging Markets Bond | EUR | BARCLAYS BANK, BNP PARIBAS, BOFA SECURITIES EUROPE SA, HSBC HOLDINGS PLC, JP MORGAN CHASE & CO, SOCIETE GENERALE, MORGAN STANLEY | Efectivo | 9,940,000.00 | 460,000.00 |
| Amundi Funds Emerging Markets Corporate Bond | USD | GOLDMAN SACHS INTERNATIONAL LTD, HSBC HOLDINGS PLC, JP MORGAN CHASE & CO | Efectivo | 4,920,000.00 | 800,000.00 |
| Amundi Funds Emerging Markets Green Bond | USD | CITIGROUP GLOBAL MARKETS, JP MORGAN CHASE & CO | Efectivo | 15,230,000.00 | - |
| Amundi Funds Emerging Markets Corporate High Yield Bond | EUR | GOLDMAN SACHS INTERNATIONAL LTD, CITIGROUP GLOBAL MARKETS | Efectivo | 270,000.00 | 180,000.00 |
| Amundi Funds Emerging Markets Hard Currency Bond | EUR | BARCLAYS BANK, GOLDMAN SACHS INTERNATIONAL LTD, JP MORGAN CHASE & CO, MORGAN STANLEY, HSBC HOLDINGS PLC | Efectivo | 12,230,000.00 | 15,490,000.00 |
| Amundi Funds Emerging Markets Local Currency Bond | EUR | BOFA SECURITIES EUROPE SA, GOLDMAN SACHS INTERNATIONAL LTD, HSBC HOLDINGS PLC, NEWEDGE, ROYAL BANK OF CANADA, CREDIT AGRICOLE SA, SOCIETE GENERALE, UBS AG, UNICREDIT BANK AG | Efectivo | 1,830,000.00 | 6,910,014.62 |
| Amundi Funds Emerging Markets Short Term Bond | USD | CITIGROUP GLOBAL MARKETS, GOLDMAN SACHS INTERNATIONAL LTD, HSBC HOLDINGS PLC, JP MORGAN CHASE & CO, MORGAN STANLEY, BARCLAYS BANK, UBS AG | Efectivo | 4,280,000.00 | 1,540,000.00 |
| Amundi Funds Euro Multi-Asset Target Income | EUR | JP MORGAN CHASE & CO, BOFA SECURITIES EUROPE SA, GOLDMAN SACHS INTERNATIONAL LTD, HSBC HOLDINGS PLC, MORGAN STANLEY | Efectivo | 2,580,000.00 | 7,671,000.00 |
| Amundi Funds Global Multi-Asset | EUR | CITIGROUP GLOBAL MARKETS, DEUTSCH BANK, ROYAL BANK OF CANADA, SOCIETE GENERALE, BOFA SECURITIES EUROPE SA, CREDIT AGRICOLE SA, JP MORGAN CHASE & CO, UBS AG | Efectivo | 1,960,000.00 | 860,000.00 |
| Amundi Funds Global Multi-Asset Conservative | EUR | DEUTSCH BANK, JP MORGAN CHASE & CO, ROYAL BANK OF CANADA, SOCIETE GENERALE, BOFA SECURITIES EUROPE SA, CREDIT AGRICOLE SA, GOLDMAN SACHS INTERNATIONAL LTD, MORGAN STANLEY, STANDARD CHARTERED, UBS AG | Efectivo | 7,220,000.00 | 3,640,000.00 |
| Amundi Funds Global Multi-Asset Target Income | USD | BOFA SECURITIES EUROPE SA, MORGAN STANLEY | Efectivo | 4,360,453.50 | - |
| Amundi Funds Sustainable Global Perspectives | EUR | CREDIT AGRICOLE SA, MORGAN STANLEY, STANDARD CHARTERED | Efectivo | 310,000.00 | 410,000.00 |
| Amundi Funds Multi-Asset Real Return | EUR | UBS AG | Efectivo | 840,000.00 | - |
| Amundi Funds Pioneer Flexible Opportunities | USD | CITIGROUP GLOBAL MARKETS | Efectivo | - | 180,000.14 |
| Amundi Funds Real Assets Target Income | USD | MORGAN STANLEY, BOFA SECURITIES EUROPE SA | Efectivo | 41,818.00 | 300,000.00 |
| Amundi Funds Absolute Return Credit | EUR | JP MORGAN CHASE & CO | Efectivo | - | 300,000.00 |
| Amundi Funds Absolute Return European Equity | EUR | MORGAN STANLEY | Efectivo | - | 40,445.52 |

| Subfondos | Subfondo Divisa | Contraparte | Tipo de garantía | Importe de la garantía Recibida (en la divisa delSubfondo) | Garantía Importe abonado (en la divisa delSubfondo) |
|--|-----------------|---|------------------|--|---|
| Amundi Funds Absolute Return Multi-Strategy | EUR | BARCLAYS BANK, BOFA SECURITIES EUROPE SA, CITIGROUP GLOBAL MARKETS, DANSKE BANK, DEUTSCH BANK, GOLDMAN SACHS INTERNATIONAL LTD, JP MORGAN CHASE & CO, MORGAN STANLEY, NEWEDGE, NOMURA, ROYAL BANK OF CANADA, SOCIETE GENERALE, UBS AG, BNP PARIBAS, CREDIT AGRICOLE SA, HSBC HOLDINGS PLC, STATE STREET BANK EUROPE | Efectivo | 61,514,416.25 | 95,282,607.26 |
| Amundi Funds Absolute Return Global Opportunities Bond | EUR | BARCLAYS BANK, BNP PARIBAS, CITIGROUP GLOBAL MARKETS, GOLDMAN SACHS INTERNATIONAL LTD, JP MORGAN CHASE & CO, BOFA SECURITIES EUROPE SA, CREDIT AGRICOLE SA, HSBC HOLDINGS PLC, STANDARD CHARTERED, SOCIETE GENERALE, UBS AG | Efectivo | 5,340,000.00 | 2,070,000.00 |
| Amundi Funds Absolute Return Global Opportunities Bond Dynamic | USD | BOFA SECURITIES EUROPE SA, CITIGROUP GLOBAL MARKETS, JP MORGAN CHASE & CO, ROYAL BANK OF CANADA, MORGAN STANLEY, SOCIETE GENERALE | Efectivo | 2,590,000.00 | 290,000.00 |
| Amundi Funds Global Macro Bonds & Currencies | EUR | BNP PARIBAS, BOFA SECURITIES EUROPE SA, CITIGROUP GLOBAL MARKETS, GOLDMAN SACHS INTERNATIONAL LTD, JP MORGAN CHASE & CO, MORGAN STANLEY, SOCIETE GENERALE | Efectivo | 1,670,000.00 | 10,000.00 |
| Amundi Funds Global Macro Bonds & Currencies Low Vol | EUR | BNP PARIBAS, CITIGROUP GLOBAL MARKETS, JP MORGAN CHASE & CO | Efectivo | 600,000.00 | 290,000.00 |
| Amundi Funds Absolute Return Forex | EUR | BNP PARIBAS, HSBC HOLDINGS PLC, JP MORGAN CHASE & CO, BARCLAYS BANK | Efectivo | 400,000.00 | 320,000.00 |
| Amundi Funds Multi-Strategy Growth | EUR | BARCLAYS BANK, BOFA SECURITIES EUROPE SA, CITIGROUP GLOBAL MARKETS, DANSKE BANK, DEUTSCH BANK, GOLDMAN SACHS INTERNATIONAL LTD, HSBC HOLDINGS PLC, JP MORGAN CHASE & CO, MORGAN STANLEY, ROYAL BANK OF CANADA, SOCIETE GENERALE, UBS AG, BNP PARIBAS, CREDIT AGRICOLE SA, STATE STREET BANK EUROPE, , NEWEDGE | Efectivo | 64,991,002.40 | 124,743,959.09 |
| Amundi Funds Volatility World | USD | BOFA SECURITIES EUROPE SA, ROYAL BANK OF SCOTLAND | Efectivo | 11,400,000.00 | - |
| Amundi Funds Protect 90 | EUR | BOFA SECURITIES EUROPE SA, JP MORGAN CHASE & CO, MORGAN STANLEY | Efectivo | 360,000.00 | 530,000.00 |
| Amundi Funds Cash EUR | EUR | CREDIT AGRICOLE SA | Efectivo | 260,000.00 | - |
| Amundi Funds Cash USD | USD | CREDIT AGRICOLE SA, HSBC HOLDINGS PLC, STANDARD CHARTERED, JP MORGAN CHASE & CO | Efectivo | 3,090,000.00 | 10,000.00 |

A 30 de junio de 2022, las garantías recibidas o abonadas con vistas a realizar operaciones con Pactos de recompra y Pactos de recompra inversa son las siguientes:

| Subfondos | Subfondo Divisa | Contraparte | Tipo de garantía | Importe de la garantía Recibida (en la divisa delSubfondo) | Garantía Importe abonado (en la divisa delSubfondo) |
|---|-----------------|--|------------------|--|---|
| Amundi Funds Euro Corporate Bond | EUR | CREDIT AGRICOLE, GOLDMAN SACHS | Efectivo | 378,000.00 | - |
| Amundi Funds Euro Inflation Bond | EUR | BOFA SECURITIES, GOLDMAN SACHS | Efectivo | 350,000.00 | - |
| Amundi Funds Strategic Bond | EUR | BNP PARIBAS | Efectivo | 1,440,000.00 | - |
| Amundi Funds Global Aggregate Bond | USD | BRACCO, GOLDMAN SACHS, BNP PARIBAS, CREDIT AGRICOLE, ING GROUP, NOMURA, SOCIETE GENERALE PARIS | Efectivo | 10,574,465.39 | 1,030,813.70 |
| Amundi Funds Global Bond | USD | NOMURA | Efectivo | 271,817.00 | - |
| Amundi Funds Global Inflation Bond | EUR | BNP PARIBAS, GOLDMAN SACHS | Efectivo | 280,000.00 | - |
| Amundi Funds Optimal Yield | EUR | BNP PARIBAS | Efectivo | 200,000.00 | - |
| Amundi Funds Emerging Markets Short Term Bond | USD | BNP PARIBAS | Efectivo | 38,681.65 | - |
| Amundi Funds Volatility Euro | EUR | BRACCO, CREDIT AGRICOLE | Efectivo | 450,000.00 | 20,000.00 |
| Amundi Funds Volatility World | USD | BRACCO, CREDIT AGRICOLE | Efectivo | 1,764,458.24 | - |
| Amundi Funds Cash EUR | EUR | BRACCO, UNICREDIT | Efectivo | - | 4,220,000.00 |
| Amundi Funds Cash USD | USD | BRACCO | Efectivo | - | 1,360,000.00 |

19 ESTADO DE MOVIMIENTOS DE LA CARTERA

Los detalles sobre los movimientos de títulos de la cartera respecto del ejercicio cerrado a 30 de junio de 2022 podrán obtenerse sin cargo alguno previa petición en la sede social del Fondo y en la oficina del representante en Hong Kong.

La lista de los cambios de la cartera también podrá obtenerse sin cargo alguno en la sede del Agente de pagos e información en Alemania y en la oficina del representante en Suiza.

20 ESTRUCTURA PRINCIPAL-SUBORDINADO (MASTER-FEEDER)

Amundi Funds Global Total Return Bond

El objetivo del Subfondo Amundi Funds Global Total Return Bond es lograr una combinación de crecimiento de los ingresos y del capital (rentabilidad total).

En concreto, el Subfondo invierte como un fondo subordinado en Amundi Oblig Internacionales (fondo principal) que busca superar (tras las comisiones aplicables) el índice amplio JP Morgan Global Government Bond Index sobre cualquier periodo de tres años dado.

El fondo principal invierte fundamentalmente en bonos de la OCDE y bonos convertibles. Las inversiones pueden incluir títulos con respaldo hipotecario (MBS) y títulos respaldados por activos (ABS).

En concreto, el Subfondo invierte como mínimo el 85% de su patrimonio neto en participaciones del fondo principal (clase OR-D). El Subfondo podrá invertir hasta el 15% en depósitos y derivados que se empleen exclusivamente a efectos de cobertura.

Amundi Oblig Internacionales es una SICAV constituida en virtud de la legislación francesa y considerada como un fondo principal en virtud de la Directiva 2009/65/CE. El fondo principal invierte hasta el 100% en:

- bonos emitidos o garantizados por Estados miembros de la OCDE,
 - bonos aptos para la inversión y bonos convertibles emitidos por sociedades con sede sita, o que desarrollen parte sustancial de su actividad, en la OCDE,
 - MBS y ABS con una calificación de AAA (S&P) o Aaa (Moody's) en el momento de la compra y degradados a no menos de AA o Aa2 cuando se ostenten.
- Las hipotecas subyacentes a los MBS podrán ser comerciales o residenciales, y los MBS podrán venir o no acompañados de cualquier forma de respaldo crediticio estatal. La exposición del fondo principal a bonos convertibles contingentes se limitará a un 10% del patrimonio neto.

El fondo principal gestiona activamente su exposición a los mercados de tipos de interés y divisas.

Al tiempo que cumple con las políticas antes mencionadas, el fondo principal también podrá invertir en instrumentos del mercado monetario, depósitos y hasta un 10% de su patrimonio neto en OICVM/OIC.

Los derivados forman parte integrante de las estrategias de inversión del fondo principal. El fondo principal podrá emplear derivados a efectos de arbitraje, cobertura y gestión eficiente de la cartera, y para incrementar su exposición neta.

Además de derivados principales, el fondo principal podrá emplear derivados de crédito (sobre un emisor único y sobre índices).

El fondo principal podrá formalizar compraventas temporales de títulos (pactos de recompra y recompra inversa).

Los ingresos netos del fondo principal se distribuirán automáticamente y sus ganancias de capital realizadas netas se reinvertirán o distribuirán automáticamente cada año, tal y como pueda establecerlo la sociedad de gestión del fondo principal.

El equipo de inversión del fondo principal emplea una amplia gama de posiciones estratégicas y tácticas, incluido el arbitraje entre los mercados de crédito, de tipos de interés y de divisas, para construir una cartera altamente diversificada.

El Gestor de inversiones de ambos Subfondos es Amundi (UK) Limited.

En la siguiente tabla se resumen, en términos de VL porcentual medio de sus clases de acciones, las comisiones cobradas directamente a Amundi Funds Global Total Return Bond, que ascienden a EUR 1,541,222:

| | | | Gastos corrientes | Comisiones de rentabilidad |
|--------------------------|-----|----------------------|-------------------|----------------------------|
| Global Total Return Bond | EUR | Clase A EUR (C) | 0.93% | 0.00% |
| | EUR | Clase A EUR AD (D) | 0.93% | 0.00% |
| | EUR | Clase A EUR QTD (D) | 0.55% | 0.00% |
| | EUR | Clase F2 EUR (C) | 1.56% | 0.00% |
| | EUR | Clase F EUR QTD (D) | 1.44% | 0.06% |
| | EUR | Clase F2 EUR QTD (D) | 1.56% | 0.00% |
| | EUR | Clase G EUR (C) | 1.11% | 0.00% |
| | EUR | Clase G EUR QTD (D) | 1.11% | 0.00% |
| | EUR | Clase I EUR (C) | 0.44% | 0.00% |
| | EUR | Clase I EUR AD (D) | 0.45% | 0.00% |
| | EUR | Clase M2 EUR (C) | 0.52% | 0.00% |

Por su parte, las comisiones indirectas recibidas a través de las devengadas en el Fondo principal (Clase OR-D) se elevan a EUR 232,755.20, esto es, el 0,26% de su VL medio.

Pueden consultarse a petición los informes anuales y semestrales del fondo principal en la sede social del Fondo.

Además, Amundi Funds Global Total Return Bond paga indirectamente comisiones sobre los fondos subyacentes que mantiene en el fondo principal.

Amundi Funds Target Coupon

El objetivo del Subfondo Amundi Funds Target Coupon es lograr una combinación de crecimiento de los ingresos y del capital (rentabilidad total). El Subfondo invierte específicamente como fondo subordinado en Amundi Revenus (fondo principal).

El fondo principal invierte fundamentalmente en instrumentos de deuda (bonos e instrumentos del mercado monetario) de todo tipo emitidos por estados o sociedades de todo el mundo y denominados en una de las divisas de la OCDE, con diversificación entre divisas y mercados de renta variable.

En concreto, el Subfondo invierte como mínimo el 85% de su patrimonio neto en participaciones del fondo principal (clase OR). El Subfondo podrá invertir hasta el 15% en depósitos y derivados que se empleen exclusivamente a efectos de cobertura.

Amundi Revenus es un FI constituido en virtud de la legislación francesa y considerado como un fondo principal en virtud de la Directiva 2009/65/CE.

El fondo principal invierte como mínimo el 70% de su patrimonio neto en instrumentos de deuda. El fondo podrá invertir en:

- bonos no aptos para la inversión (bonos de alta rentabilidad),
- bonos corporativos subordinados (incluidos bonos convertibles contingentes hasta el 50% del patrimonio neto) y
- hasta un 20% de patrimonio neto en títulos con respaldo hipotecario (MBS) y títulos respaldados por activos (ABS).

El fondo principal también podrá invertir en renta variable de sociedades de cualquier capitalización y sector de todo el mundo. La exposición del fondo principal al mercado de renta variable podrá oscilar en el rango del 0% al 20% del patrimonio neto, y su exposición al mercado de divisas podrá oscilar en el rango del 0% al 100% de su patrimonio neto.

El fondo principal también podrá invertir hasta un 10% de su patrimonio neto en OICVM/OIC.

Los derivados forman parte integrante de las estrategias de inversión del fondo principal. El fondo principal podrá emplear derivados a efectos de cobertura y gestión eficiente de la cartera, y para incrementar su exposición neta.

Además de derivados principales, el fondo principal podrá emplear derivados de crédito (sobre un emisor único y sobre índices).

El fondo principal podrá formalizar compraventas temporales de títulos (pactos de recompra y recompra inversa).

El importe de los ingresos distribuidos lo fijará anualmente la sociedad de gestión del fondo principal en base a las rentabilidades esperadas de los activos de la cartera.

El fondo principal no compara su rentabilidad con ningún índice concreto.

El equipo de inversión del fondo principal trata de explotar primas de rentabilidad procedentes de un amplio universo de inversión (bonos fundamentalmente), empleando un enfoque de gestión flexible y basado en elecciones de elevada convicción. Analiza las tendencias de los tipos de interés y económicas (descendente) para identificar estrategias y asignaciones por país y clase de activos que parezca probable que ofrezcan las mejores rentabilidades ajustadas al riesgo. El equipo de inversión emplea entonces un análisis tanto técnico como fundamental, incluido un análisis de la prima de riesgo y de crédito, para seleccionar valores sobre la base de su potencial para generar ingresos (ascendente) y para construir una cartera altamente diversificada que pueda ofrecer una rentabilidad regular.

El Gestor de inversiones de ambos Subfondos es Amundi Asset Management.

En la siguiente tabla se resumen, en términos de VL porcentual medio de sus clases de acciones, las comisiones cobradas directamente a Amundi Funds Target Coupon, que ascienden a 1,786,044 EUR:

| | | | Gastos corrientes | Comisiones de rentabilidad |
|---------------|-----|-----------------------|-------------------|----------------------------|
| Target Coupon | EUR | Clase A2 EUR AD (D) | 1.02% | - |
| | EUR | Clase F2 EUR AD (D) | 1.61% | - |
| | EUR | Clase G2 EUR AD (D) | 1.21% | - |
| | EUR | Clase I2 EUR AD (D) | 0.52% | - |
| | EUR | Clase M2 EUR AD (D) | 0.62% | - |
| | EUR | Clase Q-A4 EUR AD (D) | 1.01% | - |

Por su parte, las comisiones indirectas recibidas a través de las devengadas en el Fondo principal (clase OR) se elevan a EUR 90,356.91, esto es, el 0.10% de su VL medio. Amundi Funds Target Coupon paga indirectamente, asimismo, comisiones sobre los fondos subyacentes que mantiene en el fondo principal.

Pueden consultarse a petición los informes anuales y semestrales del fondo principal en la sede social del Fondo.

Amundi Funds Montpensier Great European Models SRI

El objetivo del Subfondo Amundi Funds Montpensier Great European Models SRI es lograr la revalorización del capital durante el periodo de inversión recomendado mediante la inversión en Inversiones Sostenibles de conformidad con el artículo 9 del Reglamento de Divulgación. En concreto, el Subfondo invierte como fondo subordinado en el fondo Montpensier GREAT EUROPEAN MODELS SRI (fondo principal) que trata de superar la rentabilidad de su índice de referencia, el índice Stoxx Europe 600 (SXXR).

El fondo principal invierte sobre todo en renta variable europea e instrumentos vinculados a la renta variable.

En concreto, el Subfondo invierte como mínimo el 85% de su patrimonio neto en participaciones del fondo principal (clase Y). El Subfondo podrá invertir hasta el 15% en depósitos.

El fondo principal es una SICAV constituida en virtud de la legislación francesa y considerado como un fondo principal en virtud de la Directiva 2009/65/CE.

El fondo principal integra los Factores de Sostenibilidad en su proceso de inversión, tal y como se describe con más detalle en el Código de Transparencia, que está disponible en la página específica del fondo en el sitio web de la sociedad gestora, www.montpensier.com.

La cartera del fondo principal está expuesta al menos en un 60% a renta variable de países de la Unión Europea. Las inversiones en valores aptos para el Plan de Ahorro en Acciones francés" representarán un mínimo del 75% de los activos.

Al mismo tiempo que cumple con las políticas anteriores, el Subfondo también puede estar expuesto:

- hasta el 30% de sus activos a renta variable de países europeos que no sean miembros del Espacio Económico Europeo;
- hasta el 10% de sus activos a renta variable de mercados emergentes según la definición del fondo principal;
- hasta el 10% de sus activos a renta variable de mercados no europeos;
- al riesgo de tipo de interés hasta el 40% del patrimonio neto, con un máximo del 20% de los activos en bonos y el 10% en instrumentos del mercado monetario;
- hasta el 10% del patrimonio neto en depósitos;
- hasta el 10% del patrimonio neto en OICVM/OIC.

Las inversiones en acciones de pequeña capitalización se limitarán al 20% del activo.

Estas inversiones no tienen ninguna restricción en cuanto a la asignación sectorial o geográfica dentro de Europa, ni en cuanto a la divisa o calificación.

El fondo principal puede incluir un riesgo de tipo de cambio limitado al 30% del patrimonio neto, excluyendo el euro u otras monedas del Espacio Económico Europeo.

El fondo principal puede utilizar derivados para reducir diversos riesgos y obtener una exposición (larga o corta) a diversos activos, mercados u otras oportunidades de inversión (incluidos los derivados centrados en renta variable).

El índice Stoxx Europe 600 (SXXR) sirve a posteriori como indicador para evaluar la rentabilidad del Subfondo.

El fondo principal se gestiona de forma activa y no existen restricciones relativas al índice Stoxx Europe 600 (SXXR) que limiten la estructuración de la cartera.

Los gestores de inversión de los Subfondos son Amundi Asset Management (subordinado) y Montpensier Finance (fondo principal).

En la siguiente tabla se resumen, en términos de VL porcentual medio de sus clases de acciones, las comisiones cobradas directamente a Amundi Funds Amundi Funds Montpensier Great European Models SRI que ascienden a 2.036 EUR:

| | | | Gastos corrientes | Comisiones de rentabilidad |
|---------------------------------------|-----|------------------|-------------------|----------------------------|
| Montpensier Great European Models SRI | EUR | Clase A2 EUR (C) | 2.17% | - |
| | EUR | Clase A5 EUR (C) | 1.36% | - |
| | EUR | Clase E2 EUR (C) | 2.03% | - |
| | EUR | Clase F EUR (C) | 2.89% | - |
| | EUR | Clase G EUR (C) | 2.23% | - |
| | EUR | Clase I2 EUR (C) | 1.07% | - |
| | EUR | Clase R2 EUR (C) | 1.11% | - |

Por su parte, las comisiones indirectas recibidas a través de las devengadas en el fondo principal se elevan a EUR 514.59, esto es, el 0.60% del VL medio del fondo principal Montpensier GREAT EUROPEAN MODELS SRI.

Amundi Funds Montpensier Great European Models SRI paga indirectamente, asimismo, comisiones sobre los fondos subyacentes que mantiene en el fondo principal.

Pueden consultarse a petición los informes anuales y semestrales del fondo principal en la sede social del Fondo.

Amundi Funds Montpensier M Climate Solutions

El objetivo del Subfondo Amundi Funds Montpensier M climate Solutions es lograr la revalorización del capital durante el periodo de inversión recomendado mediante la inversión en Inversiones Sostenibles de conformidad con el artículo 9 del Reglamento de Divulgación.

En concreto, el Subfondo invierte a modo de fondo subordinado en el fondo Montpensier M Climate Solutions, que busca participar en la evolución de los mercados mundiales de renta variable invirtiendo principalmente en acciones de empresas cuyas iniciativas o soluciones contribuyan directa o indirectamente a reducir los impactos del cambio climático, o en acciones de empresas parte de cuya actividad se refiera a tendencias y desarrollos vinculados al tema de la transición energética y climática.

El fondo principal invierte principalmente en acciones de todo el mundo.

En concreto, el Subfondo invierte como mínimo el 85% de su patrimonio neto en participaciones del fondo principal (clase Y). El Subfondo podrá invertir hasta el 15% en depósitos.

El fondo principal es un FCP constituido en virtud de la legislación francesa y considerado como un fondo principal en virtud de la Directiva 2009/65/CE.

El fondo principal invierte al menos el 75% de su patrimonio neto en renta variable e instrumentos similares (como certificados de inversión y bonos convertibles) de empresas de todo el mundo, en todos los sectores empresariales y en todas las regiones geográficas, incluido hasta el 40% de los activos en los mercados emergentes.

Los instrumentos equivalentes a renta variable pueden representar hasta el 25% del patrimonio neto. No existen limitaciones en cuanto a capitalización bursátil para estas inversiones.

Al mismo tiempo que cumple con las políticas anteriores, el Subfondo también puede:

- estar expuesto al riesgo de tipo de interés hasta el 40% del patrimonio neto, con un máximo del 25% de los activos en bonos y el 10% en instrumentos del mercado monetario;
- invertir hasta el 10% de su patrimonio neto en OICVM/OIC; y
- mantener depósitos hasta el 10% de su patrimonio neto.

No existen limitaciones en cuanto a calificación o monedas para estas inversiones.

El fondo principal utiliza derivados para reducir diversos riesgos, obtener una exposición (larga o corta) a diversos activos, mercados u otras oportunidades de inversión (incluidos los derivados centrados en deuda corporativa y renta variable).

El fondo principal es de gestión activa.

La referencia a un índice es solo a efectos de comparación posterior.

El índice Stoxx Global 1800 (SXW1R) sirve a posteriori como indicador para evaluar la rentabilidad del Subfondo.

La estrategia de gestión del fondo principal utiliza un doble enfoque para identificar los valores:

- selección de valores sobre la base de criterios extrafinancieros con el objetivo de identificar la participación de las empresas en la transición energética y ecológica para el clima. Algunas actividades, como la energía nuclear y los combustibles fósiles, quedarán excluidas;
- completada por un análisis fundamental respaldado por un estudio cuantitativo sobre la base de ratios financieras.

Los gestores de inversión de los Subfondos son Amundi Asset Management (fondo subordinado) y Montpensier Finance (fondo principal).

En la siguiente tabla se resumen, en términos de VL porcentual medio de sus clases de acciones, las comisiones cobradas directamente a Amundi Funds Montpensier M climate Solutions, que ascienden a 1.780 EUR:

| | | | Gastos corrientes | Comisiones de rentabilidad |
|---------------------------------|-----|------------------|--------------------------|-----------------------------------|
| Montpensier M Climate Solutions | EUR | Clase A2 EUR (C) | 2.23% | - |
| | EUR | Clase A5 EUR (C) | 1.17% | - |
| | EUR | Clase E2 EUR (C) | 1.78% | - |
| | EUR | Clase F EUR (C) | 2.88% | - |
| | EUR | Clase G EUR (C) | 2.23% | - |
| | EUR | Clase I2 EUR (C) | 1.05% | - |
| | EUR | Clase R2 EUR (C) | 1.09% | - |

Por su parte, las comisiones indirectas recibidas a través de las devengadas en el fondo principal se elevan a EUR 358.80, esto es, el 0.45% del VL medio del fondo principal Montpensier M Climate Solutions.

Amundi Funds Montpensier M climate Solutions paga indirectamente, asimismo, comisiones sobre los fondos subyacentes que mantiene en el fondo principal.

Pueden consultarse a petición los informes anuales y semestrales del fondo principal en la sede social del Fondo.

Amundi Funds Impact Green Bonds

El objetivo del Subfondo Amundi Funds Impact Green Bonds es lograr una combinación de rentas periódicas y revalorización del capital (rentabilidad total) durante el periodo de inversión recomendado mediante la inversión en Inversiones Sostenibles de conformidad con el artículo 9 del Reglamento de Divulgación.

En concreto, el Subfondo invierte como fondo subordinado en Amundi Responsible Investing - Impact Green Bonds (fondo principal) que pretende ofrecer una rentabilidad vinculada a las Inversiones Sostenibles de acuerdo con el Artículo 9 del Reglamento de Divulgación, invirtiendo en bonos verdes cuyo impacto en el medio ambiente sea positivo, evaluado en función de las emisiones estimadas de gases de efecto invernadero evitadas y utilizando como indicador las toneladas de emisiones equivalentes de CO2 (tCO2e) evitadas.

El fondo principal invierte principalmente en bonos verdes con calificación crediticia apta para la inversión de la OCDE emitidos por cualquier emisor del mundo y denominados en cualquier moneda.

La exposición a divisas distintas del euro está limitada al 10% del patrimonio neto.

En concreto, el Subfondo invierte como mínimo el 85% del patrimonio neto en participaciones del fondo principal (clase O-D). El Subfondo podrá invertir hasta el 15% en depósitos.

El fondo principal Impact Green Bonds es un Subfondo de la SICAV Amundi Responsible Investing constituido en virtud de la legislación francesa y considerado como un fondo principal en virtud de la Directiva 2009/65/CE.

El fondo principal puede invertir hasta el 100% de su patrimonio neto en todos los siguientes tipos de bonos verdes negociados en un mercado regulado y emitidos por Gobiernos, organizaciones supranacionales y empresas privadas o públicas de todo el mundo, incluido hasta el 15% de los activos en mercados emergentes:

- bonos de tipo fijo y de tipo variable;
- bonos indexados: inflación, CMR (tasa de vencimiento constante);
- valores subordinados emitidos por cualquier tipo de banco, sociedad o compañía de seguros;
- Valores respaldados por activos (ABS) y valores con respaldo hipotecario (MBS) hasta un máximo del 10% del patrimonio neto.

El fondo principal invertirá un mínimo del 50% del patrimonio neto en bonos verdes de emisores con una calificación ESG de entre A y D. (que cumplen los criterios y directrices de los Principios de los Bonos Verdes (publicados por la ICMA))

Al menos el 90% de los valores en cartera son objeto de un análisis extrafinanciero.

El fondo principal puede invertir hasta el 15% de su patrimonio neto en títulos sin calificación o con una calificación inferior a la de apta para la inversión.

El riesgo de divisas se cubrirá hasta una exposición total a divisas distintas del euro del 10% del patrimonio neto.

Al mismo tiempo que cumple con las políticas anteriores, el fondo principal también puede invertir:

- hasta el 30% del patrimonio neto en instrumentos del mercado monetario;
- hasta el 10% del patrimonio neto en OICVM/OIC;
- en depósitos;

El fondo principal utiliza derivados para reducir diversos riesgos, a efectos de una gestión eficiente de la cartera y como vía para obtener una exposición (larga o corta) a diversos activos, mercados u otras oportunidades de inversión (incluidos los derivados centrados en tipos de interés, deuda corporativa y divisas).

El fondo principal es de gestión activa. El índice Barclays MSCI Global Green Bond (con reinversión de cupones), con cobertura en euros (el "Índice") sirve a posteriori como indicador para evaluar la rentabilidad del fondo principal.

No hay limitaciones relativas al Índice que restrinjan la estructuración de la cartera. El fondo principal no ha designado al Índice como índice de referencia a efectos del Reglamento de Divulgación.

La inversión sostenible del fondo principal se centra principalmente en los objetivos medioambientales invirtiendo en los llamados "bonos verdes" que financian proyectos aptos (i) que cumplen los criterios y directrices de los Principios de los Bonos Verdes (publicados por la ICMA) y (ii) para los que se puede evaluar el impacto positivo en la transición energética y el medio ambiente de los proyectos que financia.

El Gestor de inversiones de ambos Subfondos es Amundi Asset Management.

En la siguiente tabla se resumen, en términos de VL porcentual medio de sus clases de acciones, las comisiones cobradas directamente a Amundi Funds Impact Green Bonds, que ascienden a 23.418 EUR:

| | | | Gastos corrientes | Comisiones de rentabilidad |
|--------------------|-----|----------------------|-------------------|----------------------------|
| Impact Green Bonos | EUR | Clase A2 EUR (C) | 1.67% | - |
| | EUR | Clase E2 EUR (C) | 1.10% | - |
| | EUR | Clase F2 EUR (C) | 1.53% | - |
| | EUR | Clase G2 EUR (C) | 1.02% | - |
| | EUR | Clase I2 EUR (C) | 1.25% | - |
| | EUR | Clase I2 GBP (C) | 0.62% | - |
| | EUR | Clase J2 EUR (C) | 1.18% | - |
| | EUR | Clase J2 JPY Hgd (C) | 0.24% | - |
| | EUR | Clase R2 EUR (C) | 1.56% | - |
| | EUR | Clase R2 GBP (C) | 0.99% | - |

Por su parte, las comisiones indirectas recibidas a través de las devengadas en el fondo principal se elevan al 3,474,17 EUR, esto es, el 0.037% del VL medio del fondo principal Amundi Responsible Investing - Impact Green Bond.

Amundi Funds Impact Green Bonds paga indirectamente, asimismo, comisiones sobre los fondos subyacentes que mantiene en el fondo principal.

Pueden consultarse a petición los informes anuales y semestrales del fondo principal en la sede social del Fondo.

21 SUBFONDOS DEL MERCADO MONETARIO

Desde el 20 de marzo de 2019, Amundi Funds Cash EUR y Amundi Funds Cash USD cumplen con el reglamento UE 2017/1131 sobre fondos del mercado monetario. Estos dos subfondos pertenecen a la categoría FMM de valor liquidativo variable, según lo definido en el reglamento de la UE.

22 BONOS VINCULADOS A RENTA VARIABLE

Los siguientes Subfondos mantienen en la cartera los siguientes Bonos vinculados a renta variable, ya incluidos en la sección de Cartera de valores a 30/06/2022:

■ Amundi Funds Pioneer Income Opportunities

| Descripción del activo | Cantidad / Importe | Divisa | Valor de mercado en USD |
|--|--------------------|--------|-------------------------|
| BNP PARIBAS ISSUANCE BV 02/06/2023 | 11.700 | USD | 1,380,483.00 |
| BNP PARIBAS ISSUANCE BV 03/04/2023 | 17,800 | USD | 792,189.00 |
| BNP PARIBAS ISSUANCE BV 30/06/2023 | 22.700 | USD | 683,270.00 |
| BNP PARIBAS ISSUANCE BV 31/01/2023 | 25.200 | USD | 795,060.00 |
| CHESAPEAKE ENERGY CORP 06/03/2023 | 14.900 | USD | 1,027,237.29 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC 06/07/2022 | 12,100 | USD | 471,295.00 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC 17/10/2022 | 22,800 | USD | 701,556.00 |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC 18/10/2022 | 7,300 | USD | 1,617,534.00 |
| GOLDMAN SACHS INTERNATIONAL 27/02/2023 | 4,600 | USD | 2,124,165.00 |
| GOLDMAN SACHS INTERNATIONAL 10/05/2023 | 4,100 | USD | 1,552,588.00 |
| GOLDMAN SACHS INTERNATIONAL 13/03/2023 | 50,400 | USD | 2,532,348.00 |
| GOLDMAN SACHS INTERNATIONAL 20/12/2022 | 12,100 | USD | 1,365,243.00 |
| GOLDMAN SACHS INTERNATIONAL 23/01/2023 | 117.700 | USD | 2,471,700.00 |

| Descripción del activo | Cantidad / Importe | Divisa | Valor de mercado en USD |
|---|-----------------------|--------|----------------------------|
| GOLDMAN SACHS INTERNATIONAL 24/08/2022 | 40,400 | USD | 1,836,584.00 |
| GOLDMAN SACHS INTERNATIONAL 27/02/2023 | 99,900 | USD | 1,843,155.00 |
| GOLDMAN SACHS INTERNATIONAL 23/12/2023 | 62,100 | USD | 1,861,758.00 |
| GOLDMAN SACHS INTERNATIONAL 20/01/2023 | 58,700 | USD | 653,331.00 |
| JP MORGAN STRUCTURED 20/01/2023 | 8,600 | USD | 1,202,280.00 |
| JP MORGAN STRUCTURED PRO 17/10/2022 | 22,000 | USD | 694,760.00 |
| JP MORGAN STRUCTURED PROD BV 05/07/2022 | 19,700 | USD | 624,687.00 |
| JP MORGAN STRUCTURED PRODUCTS 07/09/2022 | 115,200 | USD | 1,811,473.92 |
| JP MORGAN STRUCTURED PRODUCTS BV 05/10/2022 | 23,800 | USD | 977,704.00 |
| JP MORGAN STRUCTURED PRODUCTS BV 19/07/2022 | 16,000 | USD | 1,268,640.00 |
| JP MORGAN STRUCTURED PRODUCTS BV 22/02/2023 | 120,800 | USD | 4,009,472.80 |
| JP MORGAN STRUCTURED PRODUCTS BV 22/11/2022 | 5,600 | USD | 582,842.96 |
| MERRILL LYNCH INTERNATIONAL & CO CV WARRANT 01/08/2022 | 6,000 | USD | 2,252,580.00 |
| MERRILL LYNCH INTERNATIONAL CO CV WARRANT 01/08/2022 | 12,600 | USD | 2,237,004.00 |
| MERRILL LYNCH INTERNATIONAL CO CV WARRANT 28/09/2022 | 72,100 | USD | 1,363,411.00 |
| MERRILL LYNCH INTERNATIONAL WARRANT ON ALNYLAM 23/02/2023 | 13,500 | USD | 1,863,000.00 |
| MERRILL LYNCH INTL AND CO CV WARRANT DARDEN RESTAU 17/02/23 | 7,200 | USD | 847,656.00 |
| MIXUHO MARKETS CAYMAN LP 05/06/2023 | 34,700 | USD | 3,589,090.40 |
| MIZUHO MARKETS 13.12% 09/05/2023 | 8,500 | USD | 1,141,103.75 |
| MIZUHO MARKETS CAYMAN 23/05/2023 | 11,500 | USD | 1,405,760.00 |
| MIZUHO MARKETS CAYMAN LP 07/07/2023 | 8,200 | USD | 952,516.10 |
| MIZUHO MARKETS CAYMAN LP 16/06/2023 | 43,000 | USD | 1,460,086.50 |
| MIZUHO MARKETS CAYMAN LP 21/03/2023 | 19,000 | USD | 2,095,025.50 |
| MIZUHO MARKETS CAYMAN LP 23/05/2023 | 15,600 | USD | 1,299,581.40 |
| MIZUHO MARKETS PLC 30/06/2023 | 13,500 | USD | 1,473,916.50 |
| ROYAL BANK CANADA 27/02/2023 | 5,600 | USD | 919,296.00 |
| ROYAL BANK OF CANADA 01/08/2022 | 26,300 | USD | 1,880,976.00 |
| ROYAL BANK OF CANADA 10.51% CV 20/12/2022 | 13,800 | USD | 1,520,139.30 |
| ROYAL BANK OF CANADA 12/05/2023 | 8,800 | USD | 1,590,952.00 |
| ROYAL BANK OF CANADA 12/05/2023 | 18,600 | USD | 1,535,616.00 |
| ROYAL BANK OF CANADA 13.89% 18/10/2022 | 5,100 | USD | 601,800.41 |
| ROYAL BANK OF CANADA 15/08/2022 | 2,700 | USD | 316,413.00 |
| ROYAL BANK OF CANADA 19/07/2022 | 27,400 | USD | 1,140,388.00 |
| ROYAL BANK OF CANADA 22/02/2023 | 35,000 | USD | 715,050.00 |
| ROYAL BANK OF CANADA 23/05/2023 | 6,300 | USD | 1,659,609.00 |
| ROYAL BANK OF CANADA 23/06/2023 | 37,000 | USD | 1,230,620.00 |
| ROYAL BANK OF CANADA 28/02/2023 | 4,900 | USD | 1,133,174.00 |
| ROYAL BANK OF CANADA 31/03/2023 | 19,200 | USD | 875,520.00 |
| THE TORONTO DOMINION BANK 02/05/2023 | 42,300 | USD | 2,386,143.00 |
| THE TORONTO DOMINION BANK 10/03/2023 | 45,100 | USD | 2,001,087.00 |
| THE TORONTO DOMINION BANK 20/12/2022 | 40,700 | USD | 1,824,581.00 |
| THE TORONTO DOMINION BANK CANADA 11/04/2023 | 9,700 | USD | 1,702,156.00 |
| THE TORONTO DOMINION BANK CANADA 21/03/2023 | 63,300 | USD | 4,532,849.70 |
| THE TORONTO DOMINION BANK 22/02/2023 | 3,400 | USD | 685,780.00 |
| UBS AG 21/03/2023 | 37,600 | USD | 1,214,480.00 |
| UBS AG 23/05/2023 | 8,400 | USD | 1,335,516.00 |

| Descripción del activo | Cantidad / Importe | Divisa | Valor de mercado en USD |
|---------------------------------|-----------------------|--------|----------------------------|
| UBS AG 29/11/2022 | 61,600 | USD | 1,101,408.00 |
| UBS AG LONDON BRANCH 20/01/2023 | 83,900 | USD | 1,453,987.00 |
| UBS AG LONDON BRANCH 23/05/2023 | 3,700 | USD | 1,372,996.00 |
| | | | 91,592,625.53 |

23 COMISIONES DE RECEPCIÓN Y TRANSMISIÓN DE SOLICITUDES

Las comisiones de recepción y transmisión de solicitudes:

- se abonan a Amundi Intermediation o a Amundi (UK) Ltd, por los servicios que éstas prestan a los subfondos gestionados por Amundi, que consisten en centralizar las solicitudes y respaldar su mejor ejecución.
- se devengan con carácter diario y se abonan trimestralmente sobre la base de las transmisiones gestionadas por las partes vinculadas de Amundi.

En comparación con una gestora de inversiones que negocia las transacciones por su cuenta, la centralización de la orden permite, sobre todo, negociar mejores precios con los intermediarios gracias a un aumento del volumen de las transacciones, tener acceso a un mayor número de intermediarios y a más información sobre el mercado, beneficiarse de los conocimientos técnicos de los especialistas en negociación y controladores de negociación específicos.

Todas estas comisiones se registran en el capítulo "Comisiones de recepción y transmisión de solicitudes" del Estado de operaciones y variaciones en el patrimonio neto.

24 OPERACIONES CON PARTES VINCULADAS

Las partes vinculadas, en su calidad de intermediarios, también podrán llevar a cabo operaciones o invertir en divisas u otros productos financieros en nombre de todo subfondo respecto del cual actúen como intermediarias o en su propio nombre o como contraparte para sus clientes, incluidos los casos en los que las partes vinculadas o sus clientes sean capaces de llevar a cabo

operaciones en su propio nombre al mismo tiempo que en nombre de cada subfondo. Las operaciones enumeradas en la tabla se han formalizado en el transcurso habitual del negocio y en unas condiciones comerciales normales.

El Fondo considera que las comisiones, primas y descuentos facturados por las partes vinculadas serán competitivos, a pesar de ser de su interés obtener unos porcentajes de comisión favorables, junto con primas y descuentos respecto de cada subfondo.

Durante el ejercicio, se realizaron transacciones con partes vinculadas por un importe total de 23,533,130,289.98 EUR, esto es el 9.36% de las transacciones totales realizadas durante el ejercicio.

Durante el ejercicio cerrado a 30 de junio de 2022, Amundi Funds llevó a cabo operaciones con partes vinculadas por valor de:

| | Divisa | Subfondos | Total transacciones con partes vinculadas | Porcentaje de transacciones con partes vinculadas | Total comisiones con partes vinculadas | Media medio de la comisión |
|-----------------------|--|---|---|---|--|----------------------------|
| Renta variable | EUR | Amundi Funds Euroland Equity | 1,551,630,867.59 | 20.88% | 0.00 | 0.00% |
| | EUR | Amundi Funds European Equity ESG Improvers | - | 0.00% | 0.00 | 0 |
| | EUR | Amundi Funds Euroland Equity Small Cap | 181,023,919.08 | 28.93% | 0.00 | 0.00% |
| | EUR | Amundi Funds European Equity Green Impact | - | 0.00% | 0.00 | 0 |
| | EUR | Amundi Funds European Equity Value | - | 0.00% | 0.00 | 0.00% |
| | EUR | Amundi Funds European Equity Sustainable Income | - | 0.00% | 0.00 | 0.00% |
| | EUR | Amundi Funds European Equity Small Cap | - | 0.00% | 0.00 | 0.00% |
| | JPY | Amundi Funds Equity Japan Target | - | 0.00% | 0.00 | 0.00% |
| | EUR | Amundi Funds Global Ecology ESG | - | 0.00% | 0.00 | 0.00% |
| | USD | Amundi Funds Global Equity ESG Improvers | - | 0.00% | 0.00 | 0.00% |
| | USD | Amundi Funds Global Equity Sustainable Income | 966,171,537.82 | 64.93% | 0.00 | 0.00% |
| | JPY | Amundi Funds Japan Equity Engagement | - | 0.00% | 0.00 | 0.00% |
| | JPY | Amundi Funds Japan Equity Value | - | 0.00% | 0.00 | 0.00% |
| | EUR | Amundi Funds Montpensier Great European Models SRI | 257,274.70 | 100.00% | 0.00 | 0.00% |
| | EUR | Amundi Funds Montpensier M Climate Solutions | 407,639.93 | 100.00% | 0.00 | 0.00% |
| | EUR | Amundi Funds Pioneer Global Equity | - | 0.00% | 0.00 | 0 |
| | USD | Amundi Funds Pioneer US Equity Dividend Growth | - | 0.00% | 0.00 | 0.00% |
| | USD | Amundi Funds Pioneer US Equity ESG Improvers | 1,530,329.04 | 0.20% | 646.69 | 0.04% |
| | EUR | Amundi Funds Pioneer US Equity Fundamental Growth | - | 0.00% | 0.00 | 0.00% |
| | EUR | Amundi Funds Pioneer US Equity Research | - | 0.00% | 0.00 | 0.00% |
| | EUR | Amundi Funds Pioneer US Equity Research Value | - | 0.00% | 0.00 | 0.00% |
| | USD | Amundi Funds Polen Capital Global Growth | - | 0.00% | 0.00 | 0.00% |
| | EUR | Amundi Funds Sustainable Top European Players | 81,573,052.73 | 12.09% | 0.00 | 0.00% |
| | EUR | Amundi Funds US Pioneer Fund | 28,051,748.90 | 0.46% | 9,295.16 | 0.03% |
| | USD | Amundi Funds Pioneer Us Equity Mid Cap | 11,399.53 | 0.01% | 10.10 | 0.09% |
| | USD | Amundi Funds Asia Equity Concentrated | 1,967,901.12 | 1.29% | 0.00 | 0.00% |
| | EUR | Amundi Funds China Equity | - | 0.00% | 0.00 | 0.00% |
| | EUR | Amundi Funds Emerging Europe and Mediterranean Equity | - | 0.00% | 0.00 | 0.00% |
| | USD | Amundi Funds Emerging Markets Equity Focus | 1,383,771,598.27 | 38.00% | 0.00 | 0.00% |
| | USD | Amundi Funds Emerging Markets Equity ESG Improvers | - | 0.00% | 0.00 | 0.00% |
| | USD | Amundi Funds Emerging World Equity | 721,628,352.55 | 41.02% | 0.00 | 0.00% |
| | USD | Amundi Funds Latin America Equity | 41,218,880.79 | 44.05% | 0.00 | 0.00% |
| | USD | Amundi Funds Equity MENA | 21,248,462.93 | 8.94% | 0.00 | 0.00% |
| | USD | Amundi Funds New Silk Road | 32,131,660.35 | 5.61% | 0.00 | 0.00% |
| | EUR | Amundi Funds Russian Equity | - | 0.00% | 0.00 | 0.00% |
| | USD | Amundi Funds SBI FM India Equity | - | 0.00% | 0.00 | 0.00% |
| | EUR | Amundi Funds Euroland Equity Dynamic Multi Factors | - | 0.00% | 0.00 | 0.00% |
| | EUR | Amundi Funds Euroland Equity Risk Parity | - | 0.00% | 0.00 | 0.00% |
| | EUR | Amundi Funds European Equity Conservative | - | 0.00% | 0.00 | 0.00% |
| | EUR | Amundi Funds European Equity Dynamic Multi Factors | 983,633.55 | 0.35% | 0.00 | 0.00% |
| EUR | Amundi Funds European Equity Risk Parity | - | 0.00% | 0.00 | 0.00% | |

| | Divisa | Subfondos | Total transacciones con partes vinculadas | Porcentaje de transacciones con partes vinculadas | Total comisiones con partes vinculadas | Media medio de la comisión |
|------------------------------|---|--|---|---|--|----------------------------|
| | USD | Amundi Funds Global Equity Conservative | 115,847,471.62 | 14.35% | 0.00 | 0.00% |
| | USD | Amundi Funds Global Equity Dynamic Multi Factors | - | - | 0.00 | - |
| Bonos | EUR | Amundi Funds European Convertible Bond | 26,669,787.04 | 22.09% | 0.00 | 0.00% |
| | EUR | Amundi Funds Montpensier Global Convertible Bond | 29,934,003.29 | 12.65% | 0.00 | 0.00% |
| | EUR | Amundi Funds Euro Aggregate Bond | 292,180,678.98 | 16.07% | 0.00 | 0.00% |
| | EUR | Amundi Funds Euro Corporate Bond | 541,149,272.19 | 16.97% | 0.00 | 0.00% |
| | EUR | Amundi Funds Euro Corporate Short Term Green Bond | 119,978,863.40 | 22.20% | 0.00 | 0.00% |
| | EUR | Amundi Funds Euro Government Bond | 408,529,925.58 | 34.71% | 0.00 | 0.00% |
| | EUR | Amundi Funds Euro Inflation Bond | 277,125,763.25 | 26.04% | 0.00 | 0.00% |
| | EUR | Amundi Funds Strategic Bond | 195,917,992.70 | 6.38% | 0.00 | 0.00% |
| | EUR | Amundi Funds Euro High Yield Bond | 307,095,024.87 | 31.66% | 0.00 | 0.00% |
| | EUR | Amundi Funds Euro High Yield Short Term Bond | 102,087,926.65 | 29.91% | 0.00 | 0.00% |
| | EUR | Amundi Funds Global Subordinated Bond | 112,087,596.49 | 7.00% | 0.00 | 0.00% |
| | EUR | Amundi Funds Pioneer Global High Yield Bond | - | 0.00% | 0.00 | 0.00% |
| | USD | Amundi Funds Pioneer Global High Yield ESG Improvers Bond | - | 0.00% | 0.00 | 0.00% |
| | EUR | Amundi Funds Pioneer US High Yield Bond | - | 0.00% | 0.00 | 0.00% |
| | EUR | Amundi Funds European Subordinated Bond ESG | 598,737,280.83 | 17.82% | 0.00 | 0.00% |
| | USD | Amundi Funds Global Aggregate Bond | 1,921,520,813.04 | 6.63% | 0.00 | 0.00% |
| | USD | Amundi Funds Global Bond | 90,793,915.03 | 11.70% | 0.00 | 0.00% |
| | USD | Amundi Funds Global Corporate Bond | 38,996,656.18 | 1.92% | 0.00 | 0.00% |
| | USD | Amundi Funds Global Corporate ESG Improvers Bond | 4,719,670.67 | 2.78% | 0.00 | 0.00% |
| | USD | Amundi Funds Global High Yield Bond | 1,370,652.31 | 0.24% | 0.00 | 0.00% |
| | EUR | Amundi Funds Global Inflation Bond | 385,666,134.00 | 28.84% | 0.00 | 0.00% |
| | EUR | Amundi Funds Global Total Return Bond | 43,076,191.83 | 100.00% | 0.00 | 0.00% |
| | EUR | Amundi Funds Impact Green Bonds | 37,087,217.40 | 100.00% | 0.00 | 0.00% |
| | EUR | Amundi Funds Optimal Yield | 30,361,671.52 | 7.16% | 0.00 | 0.00% |
| | EUR | Amundi Funds Optimal Yield Short Term | 36,942,502.38 | 13.57% | 0.00 | 0.00% |
| | EUR | Amundi Funds Pioneer Strategic Income | 64,302,159.60 | 0.39% | 0.00 | 0.00% |
| | EUR | Amundi Funds Pioneer US Bond | 35,704,105.05 | 0.19% | 0.00 | 0.00% |
| | USD | Amundi Funds Pioneer US Corporate Bond | - | 0.00% | 0.00 | 0.00% |
| | EUR | Amundi Funds Pioneer US Short Term Bond | 11,817,166.44 | 0.69% | 0.00 | 0.00% |
| | EUR | Amundi Funds Emerging Markets Blended Bond | 271,406,289.10 | 8.52% | 0.00 | 0.00% |
| | EUR | Amundi Funds Emerging Markets Bond | 642,950,469.57 | 10.73% | 0.00 | 0.00% |
| | USD | Amundi Funds Emerging Markets Corporate Bond | 74,135,941.03 | 13.74% | 0.00 | 0.00% |
| | USD | Amundi Funds Emerging Markets Green Bond | 5,372,586.75 | 0.96% | 0.00 | 0.00% |
| EUR | Amundi Funds Emerging Markets Corporate High Yield Bond | 839,196.32 | 0.55% | 0.00 | 0.00% | |
| EUR | Amundi Funds Emerging Markets Hard Currency Bond | 52,582,237.37 | 7.43% | 0.00 | 0.00% | |
| EUR | Amundi Funds Emerging Markets Local Currency Bond | - | 0.00% | 0.00 | 0.00% | |
| USD | Amundi Funds Emerging Markets Short Term Bond | 94,747,622.64 | 7.77% | 0.00 | 0.00% | |
| Transacciones Activos | EUR | Amundi Funds Euro Multi-Asset Target Income | 67,907,669.43 | 9.09% | 0.00 | 0.00% |
| | EUR | Amundi Funds Global Multi-Asset | 49,538,162.75 | 3.25% | 0.00 | 0.00% |
| | EUR | Amundi Funds Global Multi-Asset Conservative | 342,075,139.83 | 4.34% | 0.00 | 0.00% |
| | USD | Amundi Funds Global Multi-Asset Target Income | 20,058,053.18 | 4.11% | 0.00 | 0.00% |
| | EUR | Amundi Funds Sustainable Global Perspectives | 39,997,258.27 | 4.90% | 0.00 | 0.00% |
| | EUR | Amundi Funds Multi-Asset Real Return | 92,802,383.78 | 14.40% | 0.00 | 0.00% |
| | EUR | Amundi Funds Multi-Asset Sustainable Future | 29,610,006.36 | 3.10% | 0.00 | 0.00% |
| | USD | Amundi Funds Pioneer Flexible Opportunities | - | 0.00% | 0.00 | 0.00% |
| | USD | Amundi Funds Pioneer Income Opportunities | - | 0.00% | 0.00 | 0.00% |
| | USD | Amundi Funds Real Assets Target Income | 149,866,074.07 | 39.36% | 337.41 | 0.00% |
| EUR | Amundi Funds Target Coupon | 77,159,280.39 | 100.00% | 0.00 | 0.00% | |
| Rentabilidad absoluta | EUR | Amundi Funds Absolute Return Credit | 3,383,486.98 | 2.57% | 0.00 | 0.00% |
| | EUR | Amundi Funds Absolute Return European Equity | 12,447,787.99 | 23.98% | 0.00 | 0.00% |
| | EUR | Amundi Funds Absolute Return Multi-Strategy | 266,121,405.95 | 5.67% | 0.00 | 0.00% |
| | EUR | Amundi Funds Absolute Return Global Opportunities Bond | 88,045,991.23 | 8.93% | 0.00 | 0.00% |
| | USD | Amundi Funds Absolute Return Global Opportunities Bond Dynamic | 16,889,280.28 | 13.27% | 0.00 | 0.00% |
| | EUR | Amundi Funds Global Macro Bonds & Currencies | 25,303,161.89 | 16.29% | 0.00 | 0.00% |
| | EUR | Amundi Funds Global Macro Bonds & Currencies Low Vol | 25,032,865.72 | 24.23% | 0.00 | 0.00% |
| | EUR | Amundi Funds Absolute Return Forex | 37,971,860.64 | 8.34% | 0.00 | 0.00% |
| | EUR | Amundi Funds Multi-Strategy Growth | 221,882,098.54 | 4.45% | 0.00 | 0.00% |
| | EUR | Amundi Funds Volatility Euro | 439,902,252.69 | 26.68% | 0.00 | 0.00% |
| USD | Amundi Funds Volatility World | 2,109,366,657.88 | 31.28% | 0.00 | 0.00% | |
| Protected | EUR | Amundi Funds Protect 90 | 2,479,595,877.59 | 81.18% | 0.00 | 0.00% |
| Efectivo | EUR | Amundi Funds Cash EUR | 1,809,123,593.49 | 17.84% | 0.00 | 0.00% |
| | USD | Amundi Funds Cash USD | 3,143,706,897.07 | 19.96% | 0.00 | 0.00% |

25 COMISIONES INDIRECTAS

Los Gestores de inversiones de los subfondos en cuestión han suscrito contratos de comisiones indirectas con intermediarios en virtud de los cuales los primeros recibieron bienes y servicios destinados a respaldar la toma de decisiones de inversión que han reportado beneficios demostrables a los subfondos. El pago de los bienes y servicios corrió por cuenta de los intermediarios con cargo a la comisión que percibieron y los Gestores de inversiones no efectuaron pagos directos como

contraprestación por tales servicios. Los bienes y servicios utilizados para el Fondo incluyen análisis de mercado: servicios de datos y cotización, medición de rentabilidad y hardware y software informático adicionales a los bienes y servicios anteriores; servicios de liquidación y depósito, y publicaciones en materia de inversión.

Los siguientes subfondos han formalizado contratos de comisiones indirectas:

- Amundi Funds Pioneer Global Equity
- Amundi Funds Pioneer US Equity Dividend Growth
- Amundi Funds Pioneer US Equity ESG Improvers
- Amundi Funds Pioneer US Equity Fundamental Growth
- Amundi Funds Pioneer US Equity Research
- Amundi Funds Pioneer US Equity Research Value
- Amundi Funds US Pioneer Fund
- Amundi Funds Pioneer US Equity Mid Cap
- Amundi Funds Pioneer Global High Yield Bond
- Amundi Funds Pioneer Global High Yield Esg Improvers Bond
- Amundi Funds Pioneer US High Yield Bond
- Amundi Funds Global High Yield Bond
- Amundi Funds Pioneer Strategic Income
- Amundi Funds Pioneer US Corporate Bond
- Amundi Funds Pioneer US Short Term Bond
- Amundi Funds Pioneer Flexible Opportunities
- Amundi Funds Pioneer Income Opportunities

26 DIVIDENDOS

El Fondo distribuyó los siguientes dividendos por acción durante el ejercicio financiero objeto de revisión:

| Subfondos | Clases de Acciones | Divisa | Código ISIN | Fecha Ex dividendos | Pago Fecha | Dividendo por Acción |
|------------------------------------|---------------------|--------------|--------------|---------------------|------------|----------------------|
| Euroland Equity | A EUR AD (D) | EUR | LU1883303718 | 14/09/2021 | 17/09/2021 | 0.2000 |
| | A USD AD (D) | USD | LU1883303981 | 14/09/2021 | 17/09/2021 | 0.0300 |
| | I EUR AD (D) | EUR | LU1880392193 | 14/09/2021 | 17/09/2021 | 15.7900 |
| | I2 EUR AD (D) | EUR | LU1883304955 | 14/09/2021 | 17/09/2021 | 21.5800 |
| | Z EUR AD (D) | EUR | LU1880392789 | 14/09/2021 | 17/09/2021 | 18.2200 |
| Euroland Equity Small Cap | A EUR AD (D) | EUR | LU0568607385 | 14/09/2021 | 17/09/2021 | 1.1400 |
| | I EUR AD (D) | EUR | LU0568606908 | 14/09/2021 | 17/09/2021 | 22.5000 |
| | Z EUR AD (D) | EUR | LU1638831393 | 14/09/2021 | 17/09/2021 | 22.0400 |
| European Equity Green Impact | A EUR AD (D) | EUR | LU2085676919 | 14/09/2021 | 17/09/2021 | 0.5300 |
| European Equity Value | A EUR AD (D) | EUR | LU1883314327 | 14/09/2021 | 17/09/2021 | 0.5300 |
| | A EUR QD (D) | EUR | LU1883314673 | 31/12/2021 | 05/01/2022 | 0.0834 |
| | | | | 31/03/2022 | 05/04/2022 | 0.2023 |
| | | | | 30/06/2022 | 05/07/2022 | 1.0241 |
| | J2 EUR AD (D) | EUR | LU1883315720 | 14/09/2021 | 17/09/2021 | 19.4100 |
| | J3 GBP AD (D) | GBP | LU2052287054 | 14/09/2021 | 17/09/2021 | 18.4200 |
| R3 GBP AD (D) | GBP | LU2259108558 | 14/09/2021 | 17/09/2021 | 0.1700 | |
| European Equity Sustainable Income | A2 AUD HGD QTI (D) | AUD | LU1883310846 | 27/07/2021 | 30/07/2021 | 0.3376 |
| | | | | 26/10/2021 | 29/10/2021 | 0.3376 |
| | | | | 26/01/2022 | 31/01/2022 | 0.3376 |
| | | | | 26/04/2022 | 29/04/2022 | 0.4033 |
| | A2 CHF HGD SATI (D) | CHF | LU1883310929 | 27/07/2021 | 30/07/2021 | 0.5465 |
| | | | | 26/01/2022 | 31/01/2022 | 0.5465 |
| | A2 CZK HGD SATI (D) | CZK | LU1883311141 | 27/07/2021 | 30/07/2021 | 16.3903 |
| | | | | 26/01/2022 | 31/01/2022 | 16.3903 |
| | A2 EUR HGD QTI (D) | EUR | LU1883311497 | 27/07/2021 | 30/07/2021 | 0.3517 |
| | | | | 26/10/2021 | 29/10/2021 | 0.3517 |
| | | | | 26/01/2022 | 31/01/2022 | 0.3517 |
| | | | | 26/04/2022 | 29/04/2022 | 0.4201 |
| | A2 EUR MTI (D) | EUR | LU1883311570 | 27/07/2021 | 30/07/2021 | 0.1184 |
| | | | | 26/08/2021 | 31/08/2021 | 0.1184 |
| | | | | 27/09/2021 | 30/09/2021 | 0.1184 |
| | | | | 26/10/2021 | 29/10/2021 | 0.1184 |
| | | | | 25/11/2021 | 30/11/2021 | 0.1184 |
| | | | | 28/12/2021 | 31/12/2021 | 0.1184 |
| | | | | 26/01/2022 | 31/01/2022 | 0.1184 |
| | | | | 23/02/2022 | 28/02/2022 | 0.1438 |
| 28/03/2022 | | | | 31/03/2022 | 0.1438 | |
| 26/04/2022 | | | | 29/04/2022 | 0.1438 | |
| 25/05/2022 | 31/05/2022 | 0.1438 | | | | |
| 27/06/2022 | 30/06/2022 | 0.1438 | | | | |
| A2 EUR SATI (D) | EUR | LU1883311653 | 27/07/2021 | 30/07/2021 | 0.7817 | |
| | | | 26/01/2022 | 31/01/2022 | 0.7817 | |
| A2 SGD HGD QTI (D) | SGD | LU1883311737 | 27/07/2021 | 30/07/2021 | 0.3294 | |
| | | | 26/10/2021 | 29/10/2021 | 0.3294 | |
| | | | 26/01/2022 | 31/01/2022 | 0.3294 | |
| | | | 26/04/2022 | 29/04/2022 | 0.3960 | |
| A2 USD HGD QTI (D) | USD | LU1883311810 | 27/07/2021 | 30/07/2021 | 0.3315 | |
| | | | 26/10/2021 | 29/10/2021 | 0.3315 | |
| | | | 26/01/2022 | 31/01/2022 | 0.3315 | |
| | | | 26/04/2022 | 29/04/2022 | 0.3994 | |
| C EUR SATI (D) | EUR | LU1883312115 | 27/07/2021 | 30/07/2021 | 0.5672 | |
| | | | 26/01/2022 | 31/01/2022 | 0.5672 | |
| E2 EUR SATI (D) | EUR | LU1883312388 | 27/07/2021 | 30/07/2021 | 0.0781 | |
| | | | 26/01/2022 | 31/01/2022 | 0.0781 | |

| Subfondos | Clases de Acciones | Divisa | Código ISIN | Fecha Ex dividendos | Pago Fecha | Dividendo por Acción |
|---------------------|---------------------------|--------------|--------------|--------------------------|--------------------------|----------------------|
| | G2 EUR SATI (D) | EUR | LU1883312461 | 27/07/2021 26/01/2022 | 30/07/2021 31/01/2022 | 0.0678 0.0678 |
| | H EUR SATI (D) | EUR | LU1998915372 | 27/07/2021 26/01/2022 | 30/07/2021 31/01/2022 | 17.5625 17.5625 |
| | I2 EUR HGD SATI (D) | EUR | LU1883312628 | 27/07/2021 26/01/2022 | 30/07/2021 31/01/2022 | 14.7821 14.7821 |
| | I2 EUR SATI (D) | EUR | LU1883312891 | 27/07/2021 26/01/2022 | 30/07/2021 31/01/2022 | 17.2566 17.2566 |
| | J2 EUR ATI (D) | EUR | LU1883313196 | 26/01/2022 | 31/01/2022 | 31.6470 |
| | M2 EUR SATI (D) | EUR | LU1883313436 | 27/07/2021 26/01/2022 | 30/07/2021 31/01/2022 | 14.5716 14.5716 |
| | R2 EUR SATI (D) | EUR | LU1883313600 | 27/07/2021 26/01/2022 | 30/07/2021 31/01/2022 | 0.6489 0.6489 |
| | R2 GBP SATI (D) | GBP | LU1883313782 | 27/07/2021 26/01/2022 | 30/07/2021 31/01/2022 | 0.5684 0.5684 |
| | R2 USD HGD SATI (D) | USD | LU1883313949 | 27/07/2021 26/01/2022 | 30/07/2021 31/01/2022 | 0.6578 0.6578 |
| | R2 USD SATI (D) | USD | LU1883314087 | 27/07/2021 26/01/2022 | 30/07/2021 31/01/2022 | 0.7742 0.7742 |
| | European Equity Small Cap | A EUR AD (D) | EUR | LU1880395964 | 14/09/2021 | 17/09/2021 |
| R EUR AD (D) | | EUR | LU1880397077 | 14/09/2021 | 17/09/2021 | 0.5700 |
| Z EUR AD (D) | | EUR | LU1880397408 | 14/09/2021 | 17/09/2021 | 19.7900 |
| Equity Japan Target | I JPY AD (D) | JPY | LU0568582455 | 14/09/2021 | 17/09/2021 | 2 336.0000 |
| | I2 GBP QD (D) | GBP | LU2031983617 | 30/09/2021 31/03/2022 | 05/10/2021 05/04/2022 | 5.6965 8.4660 |
| | R EUR HGD AD (D) | EUR | LU0823046064 | 14/09/2021 | 17/09/2021 | 0.8900 |
| Global Ecology ESG | A2 USD MD3 (D) | USD | LU2391858789 | 02/11/2021 | 05/11/2021 | 0.1667 |
| | | | | 01/12/2021 | 06/12/2021 | 0.1667 |
| | | | | 03/01/2022 | 06/01/2022 | 0.1667 |
| | | | | 01/02/2022 | 04/02/2022 | 0.1667 |
| | | | | 01/03/2022 | 04/03/2022 | 0.1667 |
| | | | | 01/04/2022 | 06/04/2022 | 0.1667 |
| | | | | 02/05/2022 | 05/05/2022 | 0.1667 |
| | 01/06/2022 | 07/06/2022 | 0.1667 | | | |
| | A2 ZAR HGD MD3 (D) | ZAR | LU2391858862 | 02/11/2021 | 05/11/2021 | 6.6667 |
| | | | | 01/12/2021 | 06/12/2021 | 6.6667 |
| | | | | 03/01/2022 | 06/01/2022 | 6.6667 |
| | | | | 01/02/2022 | 04/02/2022 | 6.6667 |
| | | | | 01/03/2022 | 04/03/2022 | 6.6667 |
| | | | | 01/04/2022 | 06/04/2022 | 6.6667 |
| | | | | 02/05/2022 | 05/05/2022 | 6.6667 |
| | 01/06/2022 | 07/06/2022 | 6.6667 | | | |
| | H EUR QD (D) | EUR | LU2305762549 | 30/09/2021 | 05/10/2021 | 0.7221 |
| | | | | 31/12/2021 | 05/01/2022 | 0.7043 |
| | | | | 31/03/2022 | 05/04/2022 | 3.2816 |
| | | | | 30/06/2022 | 05/07/2022 | 12.4660 |
| | I2 EUR AD (D) | EUR | LU1883320134 | 14/09/2021 | 17/09/2021 | 4.3600 |
| M2 EUR QD (D) | EUR | LU2279408673 | 31/03/2022 | 05/04/2022 | 0.0962 | |
| | | | 30/06/2022 | 05/07/2022 | 11.1205 | |
| U USD MD3 (D) | USD | LU2391858516 | 02/11/2021 | 05/11/2021 | 0.1667 | |
| | | | 01/12/2021 | 06/12/2021 | 0.1667 | |
| | | | 03/01/2022 | 06/01/2022 | 0.1667 | |
| | | | 01/02/2022 | 04/02/2022 | 0.1667 | |
| | | | 01/03/2022 | 04/03/2022 | 0.1667 | |
| | | | 01/04/2022 | 06/04/2022 | 0.1667 | |
| | | | 02/05/2022 | 05/05/2022 | 0.1667 | |
| 01/06/2022 | 07/06/2022 | 0.1667 | | | | |
| U ZAR HGD MD3 (D) | ZAR | LU2391858607 | 02/11/2021 | 05/11/2021 | 6.6667 | |

| Subfondos | Clases de Acciones | Divisa | Código ISIN | Fecha Ex dividendos | Pago Fecha | Dividendo por Acción |
|----------------------------------|--------------------|--------|--------------|---------------------|------------|----------------------|
| | | | | 01/12/2021 | 06/12/2021 | 6.6667 |
| | | | | 03/01/2022 | 06/01/2022 | 6.6667 |
| | | | | 01/02/2022 | 04/02/2022 | 6.6667 |
| | | | | 01/03/2022 | 04/03/2022 | 6.6667 |
| | | | | 01/04/2022 | 06/04/2022 | 6.6667 |
| | | | | 02/05/2022 | 05/05/2022 | 6.6667 |
| | | | | 01/06/2022 | 07/06/2022 | 6.6667 |
| Global Equity Sustainable Income | A2 CZK HGD QTI (D) | CZK | LU1883320720 | 27/07/2021 | 30/07/2021 | 8.1905 |
| | | | | 26/10/2021 | 29/10/2021 | 8.1905 |
| | | | | 26/01/2022 | 31/01/2022 | 8.1905 |
| | | | | 26/04/2022 | 29/04/2022 | 9.6202 |
| | A2 EUR MTI (D) | EUR | LU1883321025 | 27/07/2021 | 30/07/2021 | 0.1416 |
| | | | | 26/08/2021 | 31/08/2021 | 0.1416 |
| | | | | 27/09/2021 | 30/09/2021 | 0.1416 |
| | | | | 26/10/2021 | 29/10/2021 | 0.1416 |
| | | | | 25/11/2021 | 30/11/2021 | 0.1416 |
| | | | | 28/12/2021 | 31/12/2021 | 0.1416 |
| | | | | 26/01/2022 | 31/01/2022 | 0.1416 |
| | | | | 23/02/2022 | 28/02/2022 | 0.1749 |
| | | | | 28/03/2022 | 31/03/2022 | 0.1749 |
| | | | | 26/04/2022 | 29/04/2022 | 0.1749 |
| | | | | 25/05/2022 | 31/05/2022 | 0.1749 |
| | | | | 27/06/2022 | 30/06/2022 | 0.1749 |
| | A2 EUR QTI (D) | EUR | LU1883321298 | 27/07/2021 | 30/07/2021 | 0.4402 |
| | | | | 26/10/2021 | 29/10/2021 | 0.4402 |
| | | | | 26/01/2022 | 31/01/2022 | 0.4402 |
| | | | | 26/04/2022 | 29/04/2022 | 0.5425 |
| | A2 USD QTI (D) | USD | LU1883321538 | 27/07/2021 | 30/07/2021 | 0.5388 |
| | | | | 26/10/2021 | 29/10/2021 | 0.5388 |
| | | | | 26/01/2022 | 31/01/2022 | 0.5388 |
| | | | | 26/04/2022 | 29/04/2022 | 0.6172 |
| | C USD QTI (D) | USD | LU1883321702 | 27/07/2021 | 30/07/2021 | 0.4817 |
| | | | | 26/10/2021 | 29/10/2021 | 0.4817 |
| | | | | 26/01/2022 | 31/01/2022 | 0.4817 |
| | | | | 26/04/2022 | 29/04/2022 | 0.5461 |
| | E2 EUR QTI (D) | EUR | LU1883321967 | 27/07/2021 | 30/07/2021 | 0.0352 |
| | | | | 26/10/2021 | 29/10/2021 | 0.0352 |
| | | | | 26/01/2022 | 31/01/2022 | 0.0352 |
| | | | | 26/04/2022 | 29/04/2022 | 0.0433 |
| | E2 EUR SATI (D) | EUR | LU1883322007 | 27/07/2021 | 30/07/2021 | 0.0792 |
| | | | | 26/01/2022 | 31/01/2022 | 0.0792 |
| | G2 EUR SATI (D) | EUR | LU1883322775 | 27/07/2021 | 30/07/2021 | 0.0811 |
| | | | | 26/01/2022 | 31/01/2022 | 0.0811 |
| | H EUR QTI (D) | EUR | LU1998915612 | 27/07/2021 | 30/07/2021 | 9.1073 |
| | | | | 26/10/2021 | 29/10/2021 | 9.1073 |
| | | | | 26/01/2022 | 31/01/2022 | 9.1073 |
| | | | | 26/04/2022 | 29/04/2022 | 11.3779 |
| | I2 EUR QTI (D) | EUR | LU1883323070 | 27/07/2021 | 30/07/2021 | 8.5446 |
| | | | | 26/10/2021 | 29/10/2021 | 8.5446 |
| | | | | 26/01/2022 | 31/01/2022 | 8.5446 |
| | | | | 26/04/2022 | 29/04/2022 | 10.6432 |
| | M2 EUR HGD QTI (D) | EUR | LU1883323310 | 27/07/2021 | 30/07/2021 | 7.1856 |
| | | | | 26/10/2021 | 29/10/2021 | 7.1856 |
| | | | | 26/01/2022 | 31/01/2022 | 7.1856 |
| | | | | 26/04/2022 | 29/04/2022 | 8.4312 |
| | M2 EUR SATI (D) | EUR | LU2002722424 | 27/07/2021 | 30/07/2021 | 18.3407 |
| | | | | 26/01/2022 | 31/01/2022 | 18.3407 |
| | P2 USD QTI (D) | USD | LU1883323740 | 27/07/2021 | 30/07/2021 | 0.4853 |

| Subfondos | Clases de Acciones | Divisa | Código ISIN | Fecha Ex dividendos | Pago Fecha | Dividendo por Acción |
|--------------------|--------------------|--------|--------------|---------------------|------------|----------------------|
| | | | | 26/10/2021 | 29/10/2021 | 0.4853 |
| | | | | 26/01/2022 | 31/01/2022 | 0.4853 |
| | | | | 26/04/2022 | 29/04/2022 | 0.5590 |
| | Q-D USD QTI (D) | USD | LU1883324045 | 27/07/2021 | 30/07/2021 | 0.4562 |
| | | | | 26/10/2021 | 29/10/2021 | 0.4562 |
| | | | | 26/01/2022 | 31/01/2022 | 0.4562 |
| | | | | 26/04/2022 | 29/04/2022 | 0.5172 |
| | R2 EUR MTI (D) | EUR | LU1883324391 | 27/07/2021 | 30/07/2021 | 0.1482 |
| | | | | 26/08/2021 | 31/08/2021 | 0.1482 |
| | | | | 27/09/2021 | 30/09/2021 | 0.1482 |
| | | | | 26/10/2021 | 29/10/2021 | 0.1482 |
| | | | | 25/11/2021 | 30/11/2021 | 0.1482 |
| | | | | 28/12/2021 | 31/12/2021 | 0.1482 |
| | | | | 26/01/2022 | 31/01/2022 | 0.1482 |
| | | | | 23/02/2022 | 28/02/2022 | 0.1842 |
| | | | | 28/03/2022 | 31/03/2022 | 0.1842 |
| | | | | 26/04/2022 | 29/04/2022 | 0.1842 |
| | | | | 25/05/2022 | 31/05/2022 | 0.1842 |
| | | | | 27/06/2022 | 30/06/2022 | 0.1842 |
| | R2 EUR QTI (D) | EUR | LU1883324474 | 27/07/2021 | 30/07/2021 | 0.4236 |
| | | | | 26/10/2021 | 29/10/2021 | 0.4236 |
| | | | | 26/01/2022 | 31/01/2022 | 0.4236 |
| | | | | 26/04/2022 | 29/04/2022 | 0.5253 |
| | R2 GBP MTI (D) | GBP | LU1883324557 | 27/07/2021 | 30/07/2021 | 0.1330 |
| | | | | 26/08/2021 | 31/08/2021 | 0.1330 |
| | | | | 27/09/2021 | 30/09/2021 | 0.1330 |
| | | | | 26/10/2021 | 29/10/2021 | 0.1330 |
| | | | | 25/11/2021 | 30/11/2021 | 0.1330 |
| | | | | 28/12/2021 | 31/12/2021 | 0.1330 |
| | | | | 26/01/2022 | 31/01/2022 | 0.1330 |
| | | | | 23/02/2022 | 28/02/2022 | 0.1548 |
| | | | | 28/03/2022 | 31/03/2022 | 0.1548 |
| | | | | 26/04/2022 | 29/04/2022 | 0.1548 |
| | | | | 25/05/2022 | 31/05/2022 | 0.1548 |
| | | | | 27/06/2022 | 30/06/2022 | 0.1548 |
| | R2 USD MTI (D) | USD | LU1883324631 | 27/07/2021 | 30/07/2021 | 0.1814 |
| | | | | 26/08/2021 | 31/08/2021 | 0.1814 |
| | | | | 27/09/2021 | 30/09/2021 | 0.1814 |
| | | | | 26/10/2021 | 29/10/2021 | 0.1814 |
| | | | | 25/11/2021 | 30/11/2021 | 0.1814 |
| | | | | 28/12/2021 | 31/12/2021 | 0.1814 |
| | | | | 26/01/2022 | 31/01/2022 | 0.1814 |
| | | | | 23/02/2022 | 28/02/2022 | 0.2093 |
| | | | | 28/03/2022 | 31/03/2022 | 0.2093 |
| | | | | 26/04/2022 | 29/04/2022 | 0.2093 |
| | | | | 25/05/2022 | 31/05/2022 | 0.2093 |
| | | | | 27/06/2022 | 30/06/2022 | 0.2093 |
| | R2 USD QTI (D) | USD | LU1883324714 | 27/07/2021 | 30/07/2021 | 0.4737 |
| | | | | 26/10/2021 | 29/10/2021 | 0.4737 |
| | | | | 26/01/2022 | 31/01/2022 | 0.4737 |
| | | | | 26/04/2022 | 29/04/2022 | 0.5460 |
| Japan Equity Value | A2 EUR AD (D) | EUR | LU0557867800 | 14/09/2021 | 17/09/2021 | 0.2000 |
| | A2 JPY AD (D) | JPY | LU0248702275 | 14/09/2021 | 17/09/2021 | 33.0000 |
| | I2 JPY MD2 (D) | JPY | LU0276941282 | 01/07/2021 | 06/07/2021 | 10.0000 |
| | | | | 02/08/2021 | 05/08/2021 | 10.0000 |
| | | | | 01/09/2021 | 06/09/2021 | 10.0000 |
| | | | | 01/10/2021 | 06/10/2021 | 10.0000 |
| | | | | 02/11/2021 | 05/11/2021 | 10.0000 |

| Subfondos | Clases de Acciones | Divisa | Código ISIN | Fecha Ex dividendos | Pago Fecha | Dividendo por Acción |
|--|--------------------|--------|--------------|---------------------|------------|----------------------|
| | | | | 01/12/2021 | 06/12/2021 | 10.0000 |
| | | | | 04/01/2022 | 07/01/2022 | 10.0000 |
| | | | | 01/02/2022 | 04/02/2022 | 10.0000 |
| | | | | 01/03/2022 | 04/03/2022 | 10.0000 |
| | | | | 01/04/2022 | 06/04/2022 | 10.0000 |
| | | | | 02/05/2022 | 05/05/2022 | 10.0000 |
| | | | | 01/06/2022 | 07/06/2022 | 10.0000 |
| Pioneer Global Equity | A EUR AD (D) | EUR | LU1883342534 | 14/09/2021 | 17/09/2021 | 0.3300 |
| | A EUR HGD AD (D) | EUR | LU1880398398 | 14/09/2021 | 17/09/2021 | 0.2400 |
| | A USD AD (D) | USD | LU1883342708 | 14/09/2021 | 17/09/2021 | 0.3900 |
| | A2 USD AD (D) | USD | LU1880398554 | 14/09/2021 | 17/09/2021 | 0.1600 |
| Pioneer US Equity Research Value | I USD AD (D) | USD | LU1894684825 | 14/09/2021 | 17/09/2021 | 10.8000 |
| | R USD AD (D) | USD | LU1894686440 | 14/09/2021 | 17/09/2021 | 0.4100 |
| Sustainable Top European Players | A EUR AD (D) | EUR | LU1880406910 | 14/09/2021 | 17/09/2021 | 0.3000 |
| | A USD AD (D) | USD | LU1883869031 | 14/09//2021 | 17/09/2021 | 0.0500 |
| | A2 USD AD (D) | USD | LU1880407215 | 14/09//2021 | 17/09/2021 | 0.2500 |
| | I EUR AD (D) | EUR | LU1880407561 | 14/09/2021 | 17/09/2021 | 18.1900 |
| | J2 EUR AD (D) | EUR | LU1883870716 | 14/09/2021 | 17/09/2021 | 19.0000 |
| | Z EUR AD (D) | EUR | LU1880408452 | 14/09/2021 | 17/09/2021 | 20.8600 |
| Pioneer US Equity Mid Cap | I USD AD (D) | USD | LU0568585045 | 14/09/2021 | 17/09/2021 | 0.2700 |
| Asia Equity Concentrated | I2 USD AD (D) | USD | LU1880382806 | 14/09/2021 | 17/09/2021 | 6.6700 |
| | M2 EUR AD (D) | EUR | LU1882445056 | 14/09/2021 | 17/09/2021 | 7.1600 |
| China Equity | I2 USD MD2 (D) | USD | LU1880384091 | 02/07/2021 | 07/07/2021 | 1.5200 |
| | | | | 02/08/2021 | 05/08/2021 | 1.5200 |
| | | | | 01/09/2021 | 06/09/2021 | 1.5200 |
| | | | | 04/10/2021 | 07/10/2021 | 1.5200 |
| | | | | 02/11/2021 | 05/11/2021 | 1.5200 |
| | | | | 01/12/2021 | 06/12/2021 | 1.5200 |
| | | | | 04/01/2022 | 07/01/2022 | 1.5200 |
| | | | | 07/02/2022 | 10/02/2022 | 1.5200 |
| | | | | 01/03/2022 | 04/03/2022 | 1.5200 |
| | | | | 01/04/2022 | 06/04/2022 | 1.5200 |
| | | | | 05/05/2022 | 10/05/2022 | 1.5200 |
| | | | | 01/06/2022 | 07/06/2022 | 1.5200 |
| Emerging Europe and Mediterranean Equity | A USD AD (D) | USD | LU1882447771 | 14/09/2021 | 17/09/2021 | 0.2800 |
| | C USD AD (D) | USD | LU1882448233 | 14/09/2021 | 17/09/2021 | 0.1400 |
| Emerging Markets Equity Focus | R EUR HGD AD (D) | EUR | LU0823040539 | 14/09/2021 | 17/09/2021 | 0.1600 |
| Emerging Markets Equity ESG Improvers | H USD QD (D) | USD | LU2386146786 | 30/06/2022 | 05/07/2022 | 11.7784 |
| | M2 USD QD (D) | USD | LU2386146869 | 30/06/2022 | 05/07/2022 | 10.4340 |
| | Z USD QD (D) | USD | LU2386146943 | 30/06/2022 | 05/07/2022 | 8.3544 |
| Emerging World Equity | R USD AD (D) | USD | LU0823041933 | 14/09/2021 | 17/09/2021 | 1.2500 |
| Latin America Equity | A USD AD (D) | USD | LU0201602173 | 14/09/2021 | 17/09/2021 | 3.7800 |
| | A2 USD AD (D) | USD | LU0823046577 | 14/09/2021 | 17/09/2021 | 3.2800 |
| | I USD AD (D) | USD | LU0201602413 | 14/09/2021 | 17/09/2021 | 26.4000 |
| | R USD AD (D) | USD | LU0823047112 | 14/09/2021 | 17/09/2021 | 1.4900 |
| Equity MENA | A USD AD (D) | USD | LU0568614084 | 14/09/2021 | 17/09/2021 | 0.3400 |
| | I USD AD (D) | USD | LU0568613516 | 14/09/2021 | 17/09/2021 | 20.5700 |
| | Z USD QD (D) | USD | LU2070304147 | 30/06/2022 | 05/07/2022 | 1.0964 |
| SBI FM India Equity | I2 USD MD2 (D) | USD | LU0276940391 | 01/07/2021 | 06/07/2021 | 0.1000 |
| | | | | 02/08/2021 | 05/08/2021 | 0.1000 |
| | | | | 01/09/2021 | 06/09/2021 | 0.1000 |
| | | | | 01/10/2021 | 06/10/2021 | 0.1000 |
| | | | | 02/11/2021 | 05/11/2021 | 0.1000 |
| | | | | 01/12/2021 | 06/12/2021 | 0.1000 |
| | | | | 03/01/2022 | 06/01/2022 | 0.1000 |
| | | | | 01/02/2022 | 04/02/2022 | 0.1000 |
| | | | | 02/03/2022 | 04/03/2022 | 0.1000 |
| | | | | 01/04/2022 | 06/04/2022 | 0.1000 |

| Subfondos | Clases de Acciones | Divisa | Código ISIN | Fecha Ex dividendos | Pago Fecha | Dividendo por Acción |
|------------------------------|--------------------|--------------|--------------|---------------------|------------|----------------------|
| | | | | 02/05/2022 | 05/05/2022 | 0.1000 |
| | | | | 01/06/2022 | 07/06/2022 | 0.1000 |
| Euroland Equity Risk Parity | I EUR AD (D) | EUR | LU1328850521 | 14/09/2021 | 17/09/2021 | 22.8200 |
| European Equity Conservative | A EUR AD (D) | EUR | LU0755949921 | 14/09/2021 | 17/09/2021 | 1.2000 |
| | Z EUR AD (D) | EUR | LU1638831559 | 14/09/2021 | 17/09/2021 | 22.7100 |
| European Equity Risk Parity | I EUR AD (D) | EUR | LU1691800244 | 14/09/2021 | 17/09/2021 | 21.8000 |
| Euro Aggregate Bond | A EUR AD (D) | EUR | LU0616241559 | 14/09/2021 | 17/09/2021 | 0.2200 |
| | A2 EUR AD (D) | EUR | LU1103159619 | 14/09/2021 | 17/09/2021 | 0.0700 |
| | A2 EUR MD (D) | EUR | LU1882467613 | 01/07/2021 | 06/07/2021 | 0.0175 |
| | | | | 02/08/2021 | 05/08/2021 | 0.0175 |
| | | | | 01/09/2021 | 06/09/2021 | 0.0175 |
| | | | | 01/10/2021 | 06/10/2021 | 0.0175 |
| | | | | 02/11/2021 | 05/11/2021 | 0.0175 |
| | | | | 01/12/2021 | 06/12/2021 | 0.0175 |
| | | | | 03/01/2022 | 06/01/2022 | 0.0175 |
| | | | | 01/02/2022 | 04/02/2022 | 0.0168 |
| | | | | 01/03/2022 | 04/03/2022 | 0.0168 |
| | | | | 01/04/2022 | 06/04/2022 | 0.0168 |
| | 02/05/2022 | 05/05/2022 | 0.0168 | | | |
| | 01/06/2022 | 07/06/2022 | 0.0168 | | | |
| | A2 EUR QTD (D) | EUR | LU1882467704 | 01/07/2021 | 06/07/2021 | 0.0523 |
| | | | | 01/10/2021 | 06/10/2021 | 0.0523 |
| | | | | 03/01/2022 | 06/01/2022 | 0.0523 |
| | | | | 01/04/2022 | 06/04/2022 | 0.0503 |
| | E2 EUR AD (D) | EUR | LU1882468181 | 14/09/2021 | 17/09/2021 | 0.0100 |
| | E2 EUR QTD (D) | EUR | LU1882468264 | 01/07/2021 | 06/07/2021 | 0.0052 |
| | | | | 01/10/2021 | 06/10/2021 | 0.0052 |
| | | | | 03/01/2022 | 06/01/2022 | 0.0052 |
| | | | | 01/04/2022 | 06/04/2022 | 0.0051 |
| | I2 EUR MD2 (D) | EUR | LU0616240825 | 01/07/2021 | 06/07/2021 | 6.0000 |
| | | | | 02/08/2021 | 05/08/2021 | 6.0000 |
| | | | | 01/09/2021 | 06/09/2021 | 6.0000 |
| | | | | 01/10/2021 | 06/10/2021 | 6.0000 |
| 02/11/2021 | | | | 05/11/2021 | 6.0000 | |
| 01/12/2021 | | | | 06/12/2021 | 6.0000 | |
| 03/01/2022 | | | | 06/01/2022 | 6.0000 | |
| 01/02/2022 | | | | 04/02/2022 | 6.0000 | |
| 01/03/2022 | | | | 04/03/2022 | 6.0000 | |
| 01/04/2022 | | | | 06/04/2022 | 6.0000 | |
| 02/05/2022 | 05/05/2022 | 6.0000 | | | | |
| 01/06/2022 | 07/06/2022 | 6.0000 | | | | |
| I2 EUR QTD (D) | EUR | LU1882468777 | 01/07/2021 | 06/07/2021 | 1.0542 | |
| | | | 01/10/2021 | 06/10/2021 | 1.0542 | |
| | | | 03/01/2022 | 06/01/2022 | 1.0542 | |
| | | | 01/04/2022 | 06/04/2022 | 1.0197 | |
| M2 EUR AD (D) | EUR | LU1882469155 | 14/09/2021 | 17/09/2021 | 6.3800 | |
| M2 EUR QTD (D) | EUR | LU1882469239 | 01/07/2021 | 06/07/2021 | 1.0540 | |
| | | | 01/10/2021 | 06/10/2021 | 1.0540 | |
| | | | 03/01/2022 | 06/01/2022 | 1.0540 | |
| | | | 01/04/2022 | 06/04/2022 | 1.0189 | |
| R EUR AD (D) | EUR | LU0839528733 | 14/09/2021 | 17/09/2021 | 0.6600 | |
| R2 EUR AD (D) | EUR | LU1882469403 | 14/09/2021 | 17/09/2021 | 0.2700 | |
| R2 EUR MD (D) | EUR | LU1882469585 | 01/07/2021 | 06/07/2021 | 0.0176 | |
| | | | 02/08/2021 | 05/08/2021 | 0.0176 | |
| | | | 01/09/2021 | 06/09/2021 | 0.0176 | |
| | | | 01/10/2021 | 06/10/2021 | 0.0176 | |
| | | | 02/11/2021 | 05/11/2021 | 0.0176 | |
| 01/12/2021 | 06/12/2021 | 0.0176 | | | | |

| Subfondos | Clases de Acciones | Divisa | Código ISIN | Fecha Ex dividendos | Pago Fecha | Dividendo por Acción |
|---------------------|--------------------|--------|--------------|---------------------|------------|----------------------|
| | | | | 03/01/2022 | 06/01/2022 | 0.0176 |
| | | | | 01/02/2022 | 04/02/2022 | 0.0170 |
| | | | | 01/03/2022 | 04/03/2022 | 0.0170 |
| | | | | 01/04/2022 | 06/04/2022 | 0.0170 |
| | | | | 02/05/2022 | 05/05/2022 | 0.0170 |
| | | | | 01/06/2022 | 07/06/2022 | 0.0170 |
| | R2 USD HGD AD (D) | USD | LU1882469668 | 14/09/2021 | 17/09/2021 | 0.2700 |
| Euro Corporate Bond | A EUR AD (D) | EUR | LU0119100179 | 14/09/2021 | 17/09/2021 | 0.0700 |
| | A2 EUR AD (D) | EUR | LU0839529202 | 14/09/2021 | 17/09/2021 | 0.4800 |
| | A2 EUR MD (D) | EUR | LU1882469742 | 01/07/2021 | 06/07/2021 | 0.0193 |
| | | | | 02/08/2021 | 05/08/2021 | 0.0193 |
| | | | | 01/09/2021 | 06/09/2021 | 0.0193 |
| | | | | 01/10/2021 | 06/10/2021 | 0.0193 |
| | | | | 02/11/2021 | 05/11/2021 | 0.0193 |
| | | | | 01/12/2021 | 06/12/2021 | 0.0193 |
| | | | | 03/01/2022 | 06/01/2022 | 0.0193 |
| | | | | 01/02/2022 | 04/02/2022 | 0.0191 |
| | | | | 01/03/2022 | 04/03/2022 | 0.0191 |
| | | | | 01/04/2022 | 06/04/2022 | 0.0191 |
| | | | | 02/05/2022 | 05/05/2022 | 0.0191 |
| | | | | 01/06/2022 | 07/06/2022 | 0.0191 |
| | A2 USD HGD MD (D) | USD | LU1882470088 | 01/07/2021 | 06/07/2021 | 0.0199 |
| | | | | 02/08/2021 | 05/08/2021 | 0.0199 |
| | | | | 01/09/2021 | 06/09/2021 | 0.0199 |
| | | | | 01/10/2021 | 06/10/2021 | 0.0199 |
| | | | | 02/11/2021 | 05/11/2021 | 0.0199 |
| | | | | 01/12/2021 | 06/12/2021 | 0.0199 |
| | | | | 03/01/2022 | 06/01/2022 | 0.0199 |
| | | | | 01/02/2022 | 04/02/2022 | 0.0198 |
| | | | | 01/03/2022 | 04/03/2022 | 0.0198 |
| | | | | 01/04/2022 | 06/04/2022 | 0.0198 |
| | | | | 02/05/2022 | 05/05/2022 | 0.0198 |
| | | | | 01/06/2022 | 07/06/2022 | 0.0198 |
| | A2 USD MD (D) | USD | LU1882470161 | 01/07/2021 | 06/07/2021 | 0.0212 |
| | | | | 02/08/2021 | 05/08/2021 | 0.0212 |
| | | | | 01/09/2021 | 06/09/2021 | 0.0212 |
| | | | | 01/10/2021 | 06/10/2021 | 0.0212 |
| | | | | 02/11/2021 | 05/11/2021 | 0.0212 |
| | | | | 01/12/2021 | 06/12/2021 | 0.0212 |
| | | | | 03/01/2022 | 06/01/2022 | 0.0212 |
| | | | | 01/02/2022 | 04/02/2022 | 0.0195 |
| | | | | 01/03/2022 | 04/03/2022 | 0.0195 |
| | | | | 01/04/2022 | 06/04/2022 | 0.0195 |
| | | | | 02/05/2022 | 05/05/2022 | 0.0195 |
| | | | | 01/06/2022 | 07/06/2022 | 0.0195 |
| | C USD MD (D) | USD | LU1882470674 | 01/07/2021 | 06/07/2021 | 0.0210 |
| | | | | 02/08/2021 | 05/08/2021 | 0.0210 |
| | | | | 01/09/2021 | 06/09/2021 | 0.0210 |
| | | | | 01/10/2021 | 06/10/2021 | 0.0210 |
| | | | | 02/11/2021 | 05/11/2021 | 0.0210 |
| | | | | 01/12/2021 | 06/12/2021 | 0.0210 |
| | | | | 03/01/2022 | 06/01/2022 | 0.0210 |
| | | | | 01/02/2022 | 04/02/2022 | 0.0191 |
| | | | | 01/03/2022 | 04/03/2022 | 0.0191 |
| | | | | 01/04/2022 | 06/04/2022 | 0.0191 |
| | | | | 02/05/2022 | 05/05/2022 | 0.0191 |
| | | | | 01/06/2022 | 07/06/2022 | 0.0191 |
| | E2 EUR QTD (D) | EUR | LU1882522060 | 01/07/2021 | 06/07/2021 | 0.0058 |

| Subfondos | Clases de Acciones | Divisa | Código ISIN | Fecha Ex dividendos | Pago Fecha | Dividendo por Acción |
|--------------------------------------|--------------------|--------|--------------|---------------------|------------|----------------------|
| | | | | 01/10/2021 | 06/10/2021 | 0.0058 |
| | | | | 03/01/2022 | 06/01/2022 | 0.0058 |
| | | | | 01/04/2022 | 06/04/2022 | 0.0057 |
| | H EUR QTD (D) | EUR | LU1998918715 | 01/07/2021 | 06/07/2021 | 1.1354 |
| | | | | 01/10/2021 | 06/10/2021 | 1.1354 |
| | | | | 03/01/2022 | 06/01/2022 | 1.1354 |
| | | | | 01/04/2022 | 06/04/2022 | 1.1322 |
| | I EUR AD (D) | EUR | LU0194910054 | 14/09/2021 | 17/09/2021 | 15.4500 |
| | I2 EUR AD (D) | EUR | LU1882472456 | 14/09/2021 | 17/09/2021 | 11.2700 |
| | I2 EUR MD2 (D) | EUR | LU0158083906 | 01/07/2021 | 06/07/2021 | 0.5300 |
| | | | | 02/08/2021 | 05/08/2021 | 0.5300 |
| | | | | 01/09/2021 | 06/09/2021 | 0.5300 |
| | | | | 01/10/2021 | 06/10/2021 | 0.5300 |
| | | | | 02/11/2021 | 05/11/2021 | 0.5300 |
| | | | | 01/12/2021 | 06/12/2021 | 0.5300 |
| | | | | 03/01/2022 | 06/01/2022 | 0.5300 |
| | | | | 01/02/2022 | 04/02/2022 | 0.5300 |
| | | | | 01/03/2022 | 04/03/2022 | 0.5300 |
| | | | | 01/04/2022 | 06/04/2022 | 0.5300 |
| | | | | 02/05/2022 | 05/05/2022 | 0.5300 |
| | | | | 01/06/2022 | 07/06/2022 | 0.5300 |
| | I2 EUR QTD (D) | EUR | LU1882472530 | 01/07/2021 | 06/07/2021 | 1.1639 |
| | | | | 01/10/2021 | 06/10/2021 | 1.1639 |
| | | | | 03/01/2022 | 06/01/2022 | 1.1639 |
| | | | | 01/04/2022 | 06/04/2022 | 1.1572 |
| | M2 EUR AD (D) | EUR | LU1882472886 | 14/09/2021 | 17/09/2021 | 10.7700 |
| | M2 EUR QTD (D) | EUR | LU1882472969 | 01/07/2021 | 06/07/2021 | 1.1649 |
| | | | | 01/10/2021 | 06/10/2021 | 1.1649 |
| | | | | 03/01/2022 | 06/01/2022 | 1.1649 |
| | | | | 01/04/2022 | 06/04/2022 | 1.1577 |
| | R EUR AD (D) | EUR | LU0839529897 | 14/09/2021 | 17/09/2021 | 1.1500 |
| Euro Corporate Short Term Green Bond | I EUR AD (D) | EUR | LU0945151065 | 14/09/2021 | 17/09/2021 | 9.5900 |
| Euro Government Bond | A EUR AD (D) | EUR | LU0518421978 | 14/09/2021 | 17/09/2021 | 0.2100 |
| | A2 EUR AD (D) | EUR | LU1882473348 | 14/09/2021 | 17/09/2021 | 0.0400 |
| | A2 EUR MD (D) | EUR | LU1882473421 | 01/07/2021 | 06/07/2021 | 0.0087 |
| | | | | 02/08/2021 | 05/08/2021 | 0.0087 |
| | | | | 01/09/2021 | 06/09/2021 | 0.0087 |
| | | | | 01/10/2021 | 06/10/2021 | 0.0087 |
| | | | | 02/11/2021 | 05/11/2021 | 0.0087 |
| | | | | 01/12/2021 | 06/12/2021 | 0.0087 |
| | | | | 03/01/2022 | 06/01/2022 | 0.0087 |
| | | | | 01/02/2022 | 04/02/2022 | 0.0083 |
| | | | | 01/03/2022 | 04/03/2022 | 0.0083 |
| | | | | 01/04/2022 | 06/04/2022 | 0.0083 |
| | | | | 02/05/2022 | 05/05/2022 | 0.0083 |
| | | | | 01/06/2022 | 07/06/2022 | 0.0083 |
| | A2 USD MD (D) | USD | LU1882473777 | 01/07/2021 | 06/07/2021 | 0.0095 |
| | | | | 02/08/2021 | 05/08/2021 | 0.0095 |
| | | | | 01/09/2021 | 06/09/2021 | 0.0095 |
| | | | | 01/10/2021 | 06/10/2021 | 0.0095 |
| | | | | 02/11/2021 | 05/11/2021 | 0.0095 |
| | | | | 01/12/2021 | 06/12/2021 | 0.0095 |
| | | | | 03/01/2022 | 06/01/2022 | 0.0095 |
| | | | | 01/02/2022 | 04/02/2022 | 0.0084 |
| | | | | 01/03/2022 | 04/03/2022 | 0.0084 |
| | | | | 01/04/2022 | 06/04/2022 | 0.0084 |
| | | | | 02/05/2022 | 05/05/2022 | 0.0084 |
| | | | | 01/06/2022 | 07/06/2022 | 0.0084 |

| Subfondos | Clases de Acciones | Divisa | Código ISIN | Fecha Ex dividendos | Pago Fecha | Dividendo por Acción |
|---------------------|--------------------|--------------|--------------|---------------------|------------|----------------------|
| | C EUR MD (D) | EUR | LU1882473934 | 01/07/2021 | 06/07/2021 | 0.0086 |
| | | | | 02/08/2021 | 05/08/2021 | 0.0086 |
| | | | | 01/09/2021 | 06/09/2021 | 0.0086 |
| | | | | 01/10/2021 | 06/10/2021 | 0.0086 |
| | | | | 02/11/2021 | 05/11/2021 | 0.0086 |
| | | | | 01/12/2021 | 06/12/2021 | 0.0086 |
| | | | | 03/01/2022 | 06/01/2022 | 0.0086 |
| | | | | 01/02/2022 | 04/02/2022 | 0.0081 |
| | | | | 01/03/2022 | 04/03/2022 | 0.0081 |
| | | | | 01/04/2022 | 06/04/2022 | 0.0081 |
| | | | | 02/05/2022 | 05/05/2022 | 0.0081 |
| | | | | 01/06/2022 | 07/06/2022 | 0.0081 |
| | | | | C USD MD (D) | USD | LU1882474155 |
| | 02/08/2021 | 05/08/2021 | 0.0093 | | | |
| | 01/09/2021 | 06/09/2021 | 0.0093 | | | |
| | 01/10/2021 | 06/10/2021 | 0.0093 | | | |
| | 02/11/2021 | 05/11/2021 | 0.0093 | | | |
| | 01/12/2021 | 06/12/2021 | 0.0093 | | | |
| | 03/01/2022 | 06/01/2022 | 0.0093 | | | |
| | 01/02/2022 | 04/02/2022 | 0.0082 | | | |
| | 01/03/2022 | 04/03/2022 | 0.0082 | | | |
| | 01/04/2022 | 06/04/2022 | 0.0082 | | | |
| | 02/05/2022 | 05/05/2022 | 0.0082 | | | |
| | 01/06/2022 | 07/06/2022 | 0.0082 | | | |
| | E2 EUR QTD (D) | EUR | LU1882474312 | | | |
| | | | | 01/10/2021 | 06/10/2021 | 0.0026 |
| | | | | 03/01/2022 | 06/01/2022 | 0.0026 |
| | | | | 01/04/2022 | 06/04/2022 | 0.0025 |
| | H EUR QTD (D) | EUR | LU1998918988 | 01/07/2021 | 06/07/2021 | 0.5118 |
| 01/10/2021 | | | | 06/10/2021 | 0.5118 | |
| 03/01/2022 | | | | 06/01/2022 | 0.5118 | |
| 01/04/2022 | | | | 06/04/2022 | 0.4904 | |
| M2 EUR QTD (D) | EUR | LU1882474742 | 01/07/2021 | 06/07/2021 | 0.5282 | |
| | | | 01/10/2021 | 06/10/2021 | 0.5282 | |
| | | | 03/01/2022 | 06/01/2022 | 0.5282 | |
| | | | 01/04/2022 | 06/04/2022 | 0.5047 | |
| Euro Inflation Bond | I EUR AD (D) | EUR | LU0201602843 | 14/09/2021 | 17/09/2021 | 2.8400 |
| | R EUR AD (D) | EUR | LU0839532255 | 14/09/2021 | 17/09/2021 | 0.1500 |
| Strategic Bond | A EUR AD (D) | EUR | LU1882476010 | 14/09/2021 | 17/09/2021 | 1.7400 |
| | E2 EUR AD (D) | EUR | LU1882476366 | 14/09/2021 | 17/09/2021 | 0.1700 |
| | E2 EUR QTD (D) | EUR | LU1882476440 | 01/07/2021 | 06/07/2021 | 0.0414 |
| | | | | 01/10/2021 | 06/10/2021 | 0.0414 |
| | | | | 03/01/2022 | 06/01/2022 | 0.0414 |
| | | | | 01/04/2022 | 06/04/2022 | 0.0397 |
| | F EUR AD (D) | EUR | LU1882476796 | 14/09/2021 | 17/09/2021 | 0.1500 |
| | F EUR QTD (D) | EUR | LU1882476879 | 01/07/2021 | 06/07/2021 | 0.0388 |
| | | | | 01/10/2021 | 06/10/2021 | 0.0388 |
| | | | | 03/01/2022 | 06/01/2022 | 0.0388 |
| | | | | 01/04/2022 | 06/04/2022 | 0.0371 |
| | G EUR AD (D) | EUR | LU1894679072 | 14/09/2021 | 17/09/2021 | 0.1800 |
| | G EUR QD (D) | EUR | LU1894679155 | 30/09/2021 | 05/10/2021 | 0.0506 |
| 31/12/2021 | | | | 05/01/2022 | 0.0641 | |
| 31/03/2022 | | | | 05/04/2022 | 0.0537 | |
| H EUR QTD (D) | EUR | LU1998915026 | 30/06/2022 | 05/07/2022 | 0.0835 | |
| | | | 01/07/2021 | 06/07/2021 | 7.7724 | |
| | | | 01/10/2021 | 06/10/2021 | 7.7724 | |
| | | | 03/01/2022 | 06/01/2022 | 7.7724 | |
| | | | 01/04/2022 | 06/04/2022 | 7.5260 | |

| Subfondos | Clases de Acciones | Divisa | Código ISIN | Fecha Ex dividendos | Pago Fecha | Dividendo por Acción |
|----------------------|--------------------|--------------|--------------|---------------------|------------|----------------------|
| | I2 EUR QD (D) | EUR | LU1883302744 | 30/09/2021 | 05/10/2021 | 11.4319 |
| | | | | 31/12/2021 | 05/01/2022 | 13.8890 |
| | | | | 31/03/2022 | 05/04/2022 | 11.7295 |
| | | | | 30/06/2022 | 05/07/2022 | 17.1022 |
| | M2 EUR AD (D) | EUR | LU1883303049 | 14/09/2021 | 17/09/2021 | 43.2900 |
| | R2 EUR AD (D) | EUR | LU1883303478 | 14/09/2021 | 17/09/2021 | 1.9800 |
| Euro High Yield Bond | A EUR AD (D) | EUR | LU0119110996 | 14/09/2021 | 17/09/2021 | 0.2400 |
| | A2 AUD HGD MD3 (D) | AUD | LU2098274686 | 01/07/2021 | 06/07/2021 | 0.2914 |
| | | | | 02/08/2021 | 05/08/2021 | 0.2914 |
| | | | | 01/09/2021 | 06/09/2021 | 0.2914 |
| | | | | 01/10/2021 | 06/10/2021 | 0.2914 |
| | | | | 02/11/2021 | 05/11/2021 | 0.2914 |
| | | | | 01/12/2021 | 06/12/2021 | 0.2914 |
| | | | | 03/01/2022 | 06/01/2022 | 0.2914 |
| | | | | 01/02/2022 | 04/02/2022 | 0.2914 |
| | | | | 01/03/2022 | 04/03/2022 | 0.2914 |
| | | | | 01/04/2022 | 06/04/2022 | 0.2914 |
| | | | | 02/05/2022 | 05/05/2022 | 0.2914 |
| | | | | 01/06/2022 | 07/06/2022 | 0.2914 |
| | A2 EUR MD3 (D) | EUR | LU2098274769 | 01/07/2021 | 06/07/2021 | 0.2083 |
| | | | | 02/08/2021 | 05/08/2021 | 0.2083 |
| | | | | 01/09/2021 | 06/09/2021 | 0.2083 |
| | | | | 01/10/2021 | 06/10/2021 | 0.2083 |
| | | | | 02/11/2021 | 05/11/2021 | 0.2083 |
| | | | | 01/12/2021 | 06/12/2021 | 0.2083 |
| | | | | 03/01/2022 | 06/01/2022 | 0.2083 |
| | | | | 01/02/2022 | 04/02/2022 | 0.2083 |
| | | | | 01/03/2022 | 04/03/2022 | 0.2083 |
| | | | | 01/04/2022 | 06/04/2022 | 0.2083 |
| | | | | 02/05/2022 | 05/05/2022 | 0.2083 |
| | | | | 01/06/2022 | 07/06/2022 | 0.2083 |
| | A2 USD HGD MD (D) | USD | LU1650130187 | 01/07/2021 | 06/07/2021 | 0.5147 |
| | | | | 02/08/2021 | 05/08/2021 | 0.5147 |
| 01/09/2021 | | | | 06/09/2021 | 0.5147 | |
| 01/10/2021 | | | | 06/10/2021 | 0.5147 | |
| 02/11/2021 | | | | 05/11/2021 | 0.5147 | |
| 01/12/2021 | | | | 06/12/2021 | 0.5147 | |
| 03/01/2022 | | | | 06/01/2022 | 0.5147 | |
| 01/02/2022 | | | | 04/02/2022 | 0.4919 | |
| 01/03/2022 | | | | 04/03/2022 | 0.4919 | |
| 01/04/2022 | | | | 06/04/2022 | 0.4919 | |
| 02/05/2022 | | | | 05/05/2022 | 0.4919 | |
| 01/06/2022 | | | | 07/06/2022 | 0.4919 | |
| A2 USD HGD MD3 (D) | USD | LU2098274843 | 01/07/2021 | 06/07/2021 | 0.2914 | |
| | | | 02/08/2021 | 05/08/2021 | 0.2914 | |
| | | | 01/09/2021 | 06/09/2021 | 0.2914 | |
| | | | 01/10/2021 | 06/10/2021 | 0.2914 | |
| | | | 02/11/2021 | 05/11/2021 | 0.2914 | |
| | | | 01/12/2021 | 06/12/2021 | 0.2914 | |
| | | | 03/01/2022 | 06/01/2022 | 0.2914 | |
| | | | 01/02/2022 | 04/02/2022 | 0.2914 | |
| | | | 01/03/2022 | 04/03/2022 | 0.2914 | |
| | | | 01/04/2022 | 06/04/2022 | 0.2914 | |
| | | | 02/05/2022 | 05/05/2022 | 0.2914 | |
| | | | 01/06/2022 | 07/06/2022 | 0.2914 | |
| A2 ZAR HGD MD3 (D) | ZAR | LU2098274926 | 01/07/2021 | 06/07/2021 | 8.7445 | |
| | | | 02/08/2021 | 05/08/2021 | 8.7445 | |
| | | | 01/09/2021 | 06/09/2021 | 8.7445 | |

| Subfondos | Clases de Acciones | Divisa | Código ISIN | Fecha Ex dividendos | Pago Fecha | Dividendo por Acción |
|-----------|--------------------|--------|--------------|---------------------|------------|----------------------|
| | | | | 01/10/2021 | 06/10/2021 | 8.7445 |
| | | | | 02/11/2021 | 05/11/2021 | 8.7445 |
| | | | | 01/12/2021 | 06/12/2021 | 8.7445 |
| | | | | 03/01/2022 | 06/01/2022 | 8.7445 |
| | | | | 01/02/2022 | 04/02/2022 | 8.7445 |
| | | | | 01/03/2022 | 04/03/2022 | 8.7445 |
| | | | | 01/04/2022 | 06/04/2022 | 8.7445 |
| | | | | 02/05/2022 | 05/05/2022 | 8.7445 |
| | | | | 01/06/2022 | 07/06/2022 | 8.7445 |
| | F EUR MD (D) | EUR | LU2018719992 | 01/07/2021 | 06/07/2021 | 0.0103 |
| | | | | 02/08/2021 | 05/08/2021 | 0.0103 |
| | | | | 01/09/2021 | 06/09/2021 | 0.0103 |
| | | | | 01/10/2021 | 06/10/2021 | 0.0103 |
| | | | | 02/11/2021 | 05/11/2021 | 0.0103 |
| | | | | 01/12/2021 | 06/12/2021 | 0.0103 |
| | | | | 03/01/2022 | 06/01/2022 | 0.0103 |
| | | | | 01/02/2022 | 04/02/2022 | 0.0102 |
| | | | | 01/03/2022 | 04/03/2022 | 0.0102 |
| | | | | 01/04/2022 | 06/04/2022 | 0.0102 |
| | | | | 02/05/2022 | 05/05/2022 | 0.0102 |
| | | | | 01/06/2022 | 07/06/2022 | 0.0102 |
| | F2 EUR MD (D) | EUR | LU0906522494 | 01/07/2021 | 06/07/2021 | 0.2075 |
| | | | | 02/08/2021 | 05/08/2021 | 0.2075 |
| | | | | 01/09/2021 | 06/09/2021 | 0.2075 |
| | | | | 01/10/2021 | 06/10/2021 | 0.2075 |
| | | | | 02/11/2021 | 05/11/2021 | 0.2075 |
| | | | | 01/12/2021 | 06/12/2021 | 0.2075 |
| | | | | 03/01/2022 | 06/01/2022 | 0.2075 |
| | | | | 01/02/2022 | 04/02/2022 | 0.2045 |
| | | | | 01/03/2022 | 04/03/2022 | 0.2045 |
| | | | | 01/04/2022 | 06/04/2022 | 0.2045 |
| | | | | 02/05/2022 | 05/05/2022 | 0.2045 |
| | | | | 01/06/2022 | 07/06/2022 | 0.2045 |
| | G AUD HGD MD (D) | AUD | LU1327396179 | 01/07/2021 | 06/07/2021 | 0.5122 |
| | | | | 02/08/2021 | 05/08/2021 | 0.5122 |
| | | | | 01/09/2021 | 06/09/2021 | 0.5122 |
| | | | | 01/10/2021 | 06/10/2021 | 0.5122 |
| | | | | 02/11/2021 | 05/11/2021 | 0.5122 |
| | | | | 01/12/2021 | 06/12/2021 | 0.5122 |
| | | | | 03/01/2022 | 06/01/2022 | 0.5122 |
| | | | | 01/02/2022 | 04/02/2022 | 0.4884 |
| | | | | 01/03/2022 | 04/03/2022 | 0.4884 |
| | | | | 01/04/2022 | 06/04/2022 | 0.4884 |
| | | | | 02/05/2022 | 05/05/2022 | 0.4884 |
| | | | | 01/06/2022 | 07/06/2022 | 0.4884 |
| | G EUR MD (D) | EUR | LU0906522734 | 01/07/2021 | 06/07/2021 | 0.2096 |
| | | | | 02/08/2021 | 05/08/2021 | 0.2096 |
| | | | | 01/09/2021 | 06/09/2021 | 0.2096 |
| | | | | 01/10/2021 | 06/10/2021 | 0.2096 |
| | | | | 02/11/2021 | 05/11/2021 | 0.2096 |
| | | | | 01/12/2021 | 06/12/2021 | 0.2096 |
| | | | | 03/01/2022 | 06/01/2022 | 0.2096 |
| | | | | 01/02/2022 | 04/02/2022 | 0.2075 |
| | | | | 01/03/2022 | 04/03/2022 | 0.2075 |
| | | | | 01/04/2022 | 06/04/2022 | 0.2075 |
| | | | | 02/05/2022 | 05/05/2022 | 0.2075 |
| | | | | 01/06/2022 | 07/06/2022 | 0.2075 |
| | G USD HGD MD (D) | USD | LU1327396336 | 01/07/2021 | 06/07/2021 | 0.5090 |

| Subfondos | Clases de Acciones | Divisa | Código ISIN | Fecha Ex dividendos | Pago Fecha | Dividendo por Acción |
|-----------|--------------------|--------|--------------|---------------------|------------|----------------------|
| | | | | 02/08/2021 | 05/08/2021 | 0.5090 |
| | | | | 01/09/2021 | 06/09/2021 | 0.5090 |
| | | | | 01/10/2021 | 06/10/2021 | 0.5090 |
| | | | | 02/11/2021 | 05/11/2021 | 0.5090 |
| | | | | 01/12/2021 | 06/12/2021 | 0.5090 |
| | | | | 03/01/2022 | 06/01/2022 | 0.5090 |
| | | | | 01/02/2022 | 04/02/2022 | 0.4860 |
| | | | | 01/03/2022 | 04/03/2022 | 0.4860 |
| | | | | 01/04/2022 | 06/04/2022 | 0.4860 |
| | | | | 02/05/2022 | 05/05/2022 | 0.4860 |
| | | | | 01/06/2022 | 07/06/2022 | 0.4860 |
| | I EUR AD (D) | EUR | LU0194908405 | 14/09/2021 | 17/09/2021 | 33.2500 |
| | I2 EUR MD2 (D) | EUR | LU0187736193 | 01/07/2021 | 06/07/2021 | 0.3000 |
| | | | | 02/08/2021 | 05/08/2021 | 0.3000 |
| | | | | 01/09/2021 | 06/09/2021 | 0.3000 |
| | | | | 01/10/2021 | 06/10/2021 | 0.3000 |
| | | | | 02/11/2021 | 05/11/2021 | 0.3000 |
| | | | | 01/12/2021 | 06/12/2021 | 0.3000 |
| | | | | 03/01/2022 | 06/01/2022 | 0.3000 |
| | | | | 01/02/2022 | 04/02/2022 | 0.3000 |
| | | | | 01/03/2022 | 04/03/2022 | 0.3000 |
| | | | | 01/04/2022 | 06/04/2022 | 0.3000 |
| | | | | 02/05/2022 | 05/05/2022 | 0.3000 |
| | | | | 01/06/2022 | 07/06/2022 | 0.3000 |
| | J EUR AD (D) | EUR | LU2036672561 | 14/09/2021 | 17/09/2021 | 32.5200 |
| | U AUD HGD MD3 (D) | AUD | LU2070304733 | 01/07/2021 | 06/07/2021 | 0.2933 |
| | | | | 02/08/2021 | 05/08/2021 | 0.2933 |
| | | | | 01/09/2021 | 06/09/2021 | 0.2933 |
| | | | | 01/10/2021 | 06/10/2021 | 0.2933 |
| | | | | 02/11/2021 | 05/11/2021 | 0.2933 |
| | | | | 01/12/2021 | 06/12/2021 | 0.2933 |
| | | | | 03/01/2022 | 06/01/2022 | 0.2933 |
| | | | | 01/02/2022 | 04/02/2022 | 0.2933 |
| | | | | 01/03/2022 | 04/03/2022 | 0.2933 |
| | | | | 01/04/2022 | 06/04/2022 | 0.2933 |
| | | | | 02/05/2022 | 05/05/2022 | 0.2933 |
| | | | | 01/06/2022 | 07/06/2022 | 0.2933 |
| | U EUR MD3 (D) | EUR | LU2070304816 | 01/07/2021 | 06/07/2021 | 0.2084 |
| | | | | 02/08/2021 | 05/08/2021 | 0.2084 |
| | | | | 01/09/2021 | 06/09/2021 | 0.2084 |
| | | | | 01/10/2021 | 06/10/2021 | 0.2084 |
| | | | | 02/11/2021 | 05/11/2021 | 0.2084 |
| | | | | 01/12/2021 | 06/12/2021 | 0.2084 |
| | | | | 03/01/2022 | 06/01/2022 | 0.2084 |
| | | | | 01/02/2022 | 04/02/2022 | 0.2084 |
| | | | | 01/03/2022 | 04/03/2022 | 0.2084 |
| | | | | 01/04/2022 | 06/04/2022 | 0.2084 |
| | | | | 02/05/2022 | 05/05/2022 | 0.2084 |
| | | | | 01/06/2022 | 07/06/2022 | 0.2084 |
| | U USD HGD MD3 (D) | USD | LU2070304907 | 01/07/2021 | 06/07/2021 | 0.2925 |
| | | | | 02/08/2021 | 05/08/2021 | 0.2925 |
| | | | | 01/09/2021 | 06/09/2021 | 0.2925 |
| | | | | 01/10/2021 | 06/10/2021 | 0.2925 |
| | | | | 02/11/2021 | 05/11/2021 | 0.2925 |
| | | | | 01/12/2021 | 06/12/2021 | 0.2925 |
| | | | | 03/01/2022 | 06/01/2022 | 0.2925 |
| | | | | 01/02/2022 | 04/02/2022 | 0.2925 |
| | | | | 01/03/2022 | 04/03/2022 | 0.2925 |

| Subfondos | Clases de Acciones | Divisa | Código ISIN | Fecha Ex dividendos | Pago Fecha | Dividendo por Acción |
|---------------------------------|--------------------|--------|--------------|---------------------|------------|----------------------|
| | | | | 01/04/2022 | 06/04/2022 | 0.2925 |
| | | | | 02/05/2022 | 05/05/2022 | 0.2925 |
| | | | | 01/06/2022 | 07/06/2022 | 0.2925 |
| | U ZAR HGD MD3 (D) | ZAR | LU2070305037 | 01/07/2021 | 06/07/2021 | 0.4398 |
| | | | | 02/08/2021 | 05/08/2021 | 0.4398 |
| | | | | 01/09/2021 | 06/09/2021 | 0.4398 |
| | | | | 01/10/2021 | 06/10/2021 | 0.4398 |
| | | | | 02/11/2021 | 05/11/2021 | 0.4398 |
| | | | | 01/12/2021 | 06/12/2021 | 0.4398 |
| | | | | 03/01/2022 | 06/01/2022 | 0.4398 |
| | | | | 01/02/2022 | 04/02/2022 | 0.4398 |
| | | | | 01/03/2022 | 04/03/2022 | 0.4398 |
| | | | | 01/04/2022 | 06/04/2022 | 0.4398 |
| | | | | 02/05/2022 | 05/05/2022 | 0.4398 |
| | | | | 01/06/2022 | 07/06/2022 | 0.4398 |
| Euro High Yield Short Term Bond | A EUR AD (D) | EUR | LU0907331689 | 14/09/2021 | 17/09/2021 | 1.9500 |
| | F EUR MD (D) | EUR | LU2018720222 | 01/07/2021 | 06/07/2021 | 0.0061 |
| | | | | 02/08/2021 | 05/08/2021 | 0.0061 |
| | | | | 01/09/2021 | 06/09/2021 | 0.0061 |
| | | | | 01/10/2021 | 06/10/2021 | 0.0061 |
| | | | | 02/11/2021 | 05/11/2021 | 0.0061 |
| | | | | 01/12/2021 | 06/12/2021 | 0.0061 |
| | | | | 03/01/2022 | 06/01/2022 | 0.0061 |
| | | | | 01/02/2022 | 04/02/2022 | 0.0061 |
| | | | | 01/03/2022 | 04/03/2022 | 0.0061 |
| | | | | 01/04/2022 | 06/04/2022 | 0.0061 |
| | | | | 02/05/2022 | 05/05/2022 | 0.0061 |
| | | | | 01/06/2022 | 07/06/2022 | 0.0061 |
| | F2 EUR MD (D) | EUR | LU0945157427 | 01/07/2021 | 06/07/2021 | 0.1124 |
| | | | | 02/08/2021 | 05/08/2021 | 0.1124 |
| | | | | 01/09/2021 | 06/09/2021 | 0.1124 |
| | | | | 01/10/2021 | 06/10/2021 | 0.1124 |
| | | | | 02/11/2021 | 05/11/2021 | 0.1124 |
| | | | | 01/12/2021 | 06/12/2021 | 0.1124 |
| | | | | 03/01/2022 | 06/01/2022 | 0.1124 |
| | | | | 01/02/2022 | 04/02/2022 | 0.1114 |
| | | | | 01/03/2022 | 04/03/2022 | 0.1114 |
| | | | | 01/04/2022 | 06/04/2022 | 0.1114 |
| | | | | 02/05/2022 | 05/05/2022 | 0.1114 |
| | | | | 01/06/2022 | 07/06/2022 | 0.1114 |
| | G EUR MD (D) | EUR | LU0945157344 | 01/07/2021 | 06/07/2021 | 0.1145 |
| | | | | 02/08/2021 | 05/08/2021 | 0.1145 |
| | | | | 01/09/2021 | 06/09/2021 | 0.1145 |
| | | | | 01/10/2021 | 06/10/2021 | 0.1145 |
| | | | | 02/11/2021 | 05/11/2021 | 0.1145 |
| | | | | 01/12/2021 | 06/12/2021 | 0.1145 |
| | | | | 03/01/2022 | 06/01/2022 | 0.1145 |
| | | | | 01/02/2022 | 04/02/2022 | 0.1140 |
| | | | | 01/03/2022 | 04/03/2022 | 0.1140 |
| | | | | 01/04/2022 | 06/04/2022 | 0.1140 |
| | | | | 02/05/2022 | 05/05/2022 | 0.1140 |
| | | | | 01/06/2022 | 07/06/2022 | 0.1140 |
| | I EUR AD (D) | EUR | LU0907330871 | 14/09/2021 | 17/09/2021 | 26.7600 |
| | M2 EUR AD (D) | EUR | LU2002721376 | 14/09/2021 | 17/09/2021 | 29.5300 |
| Global Subordinated Bond | E2 EUR QTD (D) | EUR | LU1883334432 | 01/07/2021 | 06/07/2021 | 0.0354 |
| | | | | 01/10/2021 | 06/10/2021 | 0.0354 |
| | | | | 03/01/2022 | 06/01/2022 | 0.0354 |
| | | | | 01/04/2022 | 06/04/2022 | 0.0390 |

| Subfondos | Clases de Acciones | Divisa | Código ISIN | Fecha Ex dividendos | Pago Fecha | Dividendo por Acción | | | |
|--------------------------------|--------------------|--------------|--------------|---------------------|------------|----------------------|------------|------------|--------|
| | G EUR QTD (D) | EUR | LU2085676836 | 01/07/2021 | 06/07/2021 | 0.0315 | | | |
| | | | | 01/10/2021 | 06/10/2021 | 0.0315 | | | |
| | | | | 03/01/2022 | 06/01/2022 | 0.0315 | | | |
| | | | | 01/04/2022 | 06/04/2022 | 0.0346 | | | |
| | H EUR QTD (D) | EUR | LU1998915703 | 01/07/2021 | 06/07/2021 | 6.5814 | | | |
| | | | | 01/10/2021 | 06/10/2021 | 6.5814 | | | |
| | | | | 03/01/2022 | 06/01/2022 | 6.5814 | | | |
| | | | | 01/04/2022 | 06/04/2022 | 7.3401 | | | |
| | I2 EUR QD (D) | EUR | LU1883334606 | 30/09/2021 | 05/10/2021 | 7.1078 | | | |
| | | | | 31/12/2021 | 05/01/2022 | 7.7185 | | | |
| | | | | 31/03/2022 | 05/04/2022 | 7.7638 | | | |
| | | | | 30/06/2022 | 05/07/2022 | 9.6951 | | | |
| | J4 EUR QTD (D) | EUR | LU2237439273 | 01/07/2021 | 06/07/2021 | 6.6504 | | | |
| | | | | 01/10/2021 | 06/10/2021 | 6.6504 | | | |
| 03/01/2022 | | | | 06/01/2022 | 6.6504 | | | | |
| 01/04/2022 | | | | 06/04/2022 | 7.4141 | | | | |
| M2 EUR QTD (D) | EUR | LU1883334945 | 01/07/2021 | 06/07/2021 | 7.1507 | | | | |
| | | | 01/10/2021 | 06/10/2021 | 7.1507 | | | | |
| | | | 03/01/2022 | 06/01/2022 | 7.1507 | | | | |
| | | | 01/04/2022 | 06/04/2022 | 7.9354 | | | | |
| Q-J2 EUR AD (D) | EUR | LU1883334788 | 14/09/2021 | 17/09/2021 | 36.1500 | | | | |
| Z EUR QD (D) | EUR | LU2085675432 | 30/09/2021 | 05/10/2021 | 7.2581 | | | | |
| | | | 31/12/2021 | 05/01/2022 | 7.8147 | | | | |
| | | | 31/03/2022 | 05/04/2022 | 7.8150 | | | | |
| Pioneer Global High Yield Bond | A AUD MD3 (D) | AUD | LU1883834670 | 01/07/2021 | 06/07/2021 | 0.2704 | | | |
| | | | | 02/08/2021 | 05/08/2021 | 0.2704 | | | |
| | | | | 01/09/2021 | 06/09/2021 | 0.2704 | | | |
| | | | | 01/10/2021 | 06/10/2021 | 0.2704 | | | |
| | | | | 02/11/2021 | 05/11/2021 | 0.2704 | | | |
| | | | | 01/12/2021 | 06/12/2021 | 0.2704 | | | |
| | | | | 03/01/2022 | 06/01/2022 | 0.2704 | | | |
| | | | | 01/02/2022 | 04/02/2022 | 0.2704 | | | |
| | | | | 01/03/2022 | 04/03/2022 | 0.2704 | | | |
| | | | | 01/04/2022 | 06/04/2022 | 0.2704 | | | |
| | | | | 02/05/2022 | 05/05/2022 | 0.2704 | | | |
| | | | | 01/06/2022 | 07/06/2022 | 0.2704 | | | |
| | | | | A EUR AD (D) | EUR | LU1883834910 | 14/09/2021 | 17/09/2021 | 2.4300 |
| | | | | A USD MD (D) | USD | LU1883835131 | 01/07/2021 | 06/07/2021 | 0.1432 |
| | 02/08/2021 | 05/08/2021 | 0.1432 | | | | | | |
| | 01/09/2021 | 06/09/2021 | 0.1432 | | | | | | |
| | 01/10/2021 | 06/10/2021 | 0.1432 | | | | | | |
| | 02/11/2021 | 05/11/2021 | 0.1432 | | | | | | |
| | 01/12/2021 | 06/12/2021 | 0.1432 | | | | | | |
| | 03/01/2022 | 06/01/2022 | 0.1432 | | | | | | |
| | 01/02/2022 | 04/02/2022 | 0.1337 | | | | | | |
| | 01/03/2022 | 04/03/2022 | 0.1337 | | | | | | |
| | 01/04/2022 | 06/04/2022 | 0.1337 | | | | | | |
| | 02/05/2022 | 05/05/2022 | 0.1337 | | | | | | |
| | 01/06/2022 | 07/06/2022 | 0.1337 | | | | | | |
| | A USD MD3 (D) | USD | LU1883835214 | 01/07/2021 | 06/07/2021 | 0.3505 | | | |
| | | | | 02/08/2021 | 05/08/2021 | 0.3505 | | | |
| 01/09/2021 | | | | 06/09/2021 | 0.3505 | | | | |
| 01/10/2021 | | | | 06/10/2021 | 0.3505 | | | | |
| 02/11/2021 | | | | 05/11/2021 | 0.3505 | | | | |
| 01/12/2021 | | | | 06/12/2021 | 0.3505 | | | | |
| 03/01/2022 | | | | 06/01/2022 | 0.3505 | | | | |
| 01/02/2022 | | | | 04/02/2022 | 0.3505 | | | | |
| 01/03/2022 | | | | 04/03/2022 | 0.3505 | | | | |

| Subfondos | Clases de Acciones | Divisa | Código ISIN | Fecha Ex dividendos | Pago Fecha | Dividendo por Acción |
|-----------|--------------------|--------|--------------|---------------------|------------|----------------------|
| | | | | 01/04/2022 | 06/04/2022 | 0.3505 |
| | | | | 02/05/2022 | 05/05/2022 | 0.3505 |
| | | | | 01/06/2022 | 07/06/2022 | 0.3505 |
| | A USD MGI (D) | USD | LU1883835305 | 01/07/2021 | 06/07/2021 | 0.1931 |
| | | | | 02/08/2021 | 05/08/2021 | 0.1771 |
| | | | | 01/09/2021 | 06/09/2021 | 0.1847 |
| | | | | 01/10/2021 | 06/10/2021 | 0.1742 |
| | | | | 02/11/2021 | 05/11/2021 | 0.1608 |
| | | | | 01/12/2021 | 06/12/2021 | 0.1839 |
| | | | | 03/01/2022 | 06/01/2022 | 0.1671 |
| | | | | 01/02/2022 | 04/02/2022 | 0.1784 |
| | | | | 01/03/2022 | 04/03/2022 | 0.1624 |
| | | | | 01/04/2022 | 06/04/2022 | 0.1995 |
| | | | | 02/05/2022 | 05/05/2022 | 0.1956 |
| | | | | 01/06/2022 | 07/06/2022 | 0.1790 |
| | A ZAR MD3 (D) | ZAR | LU1883835487 | 01/07/2021 | 06/07/2021 | 7.5590 |
| | | | | 02/08/2021 | 05/08/2021 | 7.5590 |
| | | | | 01/09/2021 | 06/09/2021 | 7.5590 |
| | | | | 01/10/2021 | 06/10/2021 | 7.5590 |
| | | | | 02/11/2021 | 05/11/2021 | 7.5590 |
| | | | | 01/12/2021 | 06/12/2021 | 7.5590 |
| | | | | 03/01/2022 | 06/01/2022 | 7.5590 |
| | | | | 01/02/2022 | 04/02/2022 | 7.5590 |
| | | | | 01/03/2022 | 04/03/2022 | 7.5590 |
| | | | | 01/04/2022 | 06/04/2022 | 7.5590 |
| | | | | 02/05/2022 | 05/05/2022 | 7.5590 |
| | | | | 01/06/2022 | 07/06/2022 | 7.5590 |
| | B USD MD3 (D) | USD | LU1883835990 | 01/07/2021 | 06/07/2021 | 0.3467 |
| | | | | 02/08/2021 | 05/08/2021 | 0.3467 |
| | | | | 01/09/2021 | 06/09/2021 | 0.3467 |
| | | | | 01/10/2021 | 06/10/2021 | 0.3467 |
| | | | | 02/11/2021 | 05/11/2021 | 0.3467 |
| | | | | 01/12/2021 | 06/12/2021 | 0.3467 |
| | | | | 03/01/2022 | 06/01/2022 | 0.3467 |
| | | | | 01/02/2022 | 04/02/2022 | 0.3467 |
| | | | | 01/03/2022 | 04/03/2022 | 0.3467 |
| | | | | 01/04/2022 | 06/04/2022 | 0.3467 |
| | | | | 02/05/2022 | 05/05/2022 | 0.3467 |
| | | | | 01/06/2022 | 07/06/2022 | 0.3467 |
| | C USD MD (D) | USD | LU1883836535 | 01/07/2021 | 06/07/2021 | 0.1429 |
| | | | | 02/08/2021 | 05/08/2021 | 0.1429 |
| | | | | 01/09/2021 | 06/09/2021 | 0.1429 |
| | | | | 01/10/2021 | 06/10/2021 | 0.1429 |
| | | | | 02/11/2021 | 05/11/2021 | 0.1429 |
| | | | | 01/12/2021 | 06/12/2021 | 0.1429 |
| | | | | 03/01/2022 | 06/01/2022 | 0.1429 |
| | | | | 01/02/2022 | 04/02/2022 | 0.1330 |
| | | | | 01/03/2022 | 04/03/2022 | 0.1330 |
| | | | | 01/04/2022 | 06/04/2022 | 0.1330 |
| | | | | 02/05/2022 | 05/05/2022 | 0.1330 |
| | | | | 01/06/2022 | 07/06/2022 | 0.1330 |
| | E2 EUR QTD (D) | EUR | LU1883836709 | 01/07/2021 | 06/07/2021 | 0.0469 |
| | | | | 01/10/2021 | 06/10/2021 | 0.0469 |
| | | | | 03/01/2022 | 06/01/2022 | 0.0469 |
| | | | | 01/04/2022 | 06/04/2022 | 0.0473 |
| | F EUR QTD (D) | EUR | LU1883836964 | 01/07/2021 | 06/07/2021 | 0.0441 |
| | | | | 01/10/2021 | 06/10/2021 | 0.0441 |
| | | | | 03/01/2022 | 06/01/2022 | 0.0441 |

| Subfondos | Clases de Acciones | Divisa | Código ISIN | Fecha Ex dividendos | Pago Fecha | Dividendo por Acción |
|-----------|--------------------|--------|--------------|---------------------|------------|----------------------|
| | | | | 01/04/2022 | 06/04/2022 | 0.0441 |
| | G EUR HGD AD (D) | EUR | LU1894680674 | 14/09/2021 | 17/09/2021 | 0.2100 |
| | H EUR HGD QTD (D) | EUR | LU1998916263 | 01/07/2021 | 06/07/2021 | 8.5534 |
| | | | | 01/10/2021 | 06/10/2021 | 8.5534 |
| | | | | 03/01/2022 | 06/01/2022 | 8.5534 |
| | | | | 01/04/2022 | 06/04/2022 | 8.0258 |
| | M2 EUR AD (D) | EUR | LU1883837699 | 14/09/2021 | 17/09/2021 | 51.3800 |
| | M2 EUR HGD QTD (D) | EUR | LU1883837855 | 01/07/2021 | 06/07/2021 | 8.2450 |
| | | | | 01/10/2021 | 06/10/2021 | 8.2450 |
| | | | | 03/01/2022 | 06/01/2022 | 8.2450 |
| | | | | 01/04/2022 | 06/04/2022 | 7.7209 |
| | P2 USD MD (D) | USD | LU1883838077 | 01/07/2021 | 06/07/2021 | 0.1432 |
| | | | | 02/08/2021 | 05/08/2021 | 0.1432 |
| | | | | 01/09/2021 | 06/09/2021 | 0.1432 |
| | | | | 01/10/2021 | 06/10/2021 | 0.1432 |
| | | | | 02/11/2021 | 05/11/2021 | 0.1432 |
| | | | | 01/12/2021 | 06/12/2021 | 0.1432 |
| | | | | 03/01/2022 | 06/01/2022 | 0.1432 |
| | | | | 01/02/2022 | 04/02/2022 | 0.1354 |
| | | | | 01/03/2022 | 04/03/2022 | 0.1354 |
| | | | | 01/04/2022 | 06/04/2022 | 0.1354 |
| | | | | 02/05/2022 | 05/05/2022 | 0.1354 |
| | | | | 01/06/2022 | 07/06/2022 | 0.1354 |
| | Q-D USD MD (D) | USD | LU1883838150 | 01/07/2021 | 06/07/2021 | 0.1659 |
| | | | | 02/08/2021 | 05/08/2021 | 0.1659 |
| | | | | 01/09/2021 | 06/09/2021 | 0.1659 |
| | | | | 01/10/2021 | 06/10/2021 | 0.1659 |
| | | | | 02/11/2021 | 05/11/2021 | 0.1659 |
| | | | | 01/12/2021 | 06/12/2021 | 0.1659 |
| | | | | 03/01/2022 | 06/01/2022 | 0.1659 |
| | | | | 01/02/2022 | 04/02/2022 | 0.1545 |
| | | | | 01/03/2022 | 04/03/2022 | 0.1545 |
| | | | | 01/04/2022 | 06/04/2022 | 0.1545 |
| | | | | 02/05/2022 | 05/05/2022 | 0.1545 |
| | | | | 01/06/2022 | 07/06/2022 | 0.1545 |
| | T ZAR MD3 (D) | ZAR | LU1883838747 | 01/07/2021 | 06/07/2021 | 7.9244 |
| | | | | 02/08/2021 | 05/08/2021 | 7.9244 |
| | | | | 01/09/2021 | 06/09/2021 | 7.9244 |
| | | | | 01/10/2021 | 06/10/2021 | 7.9244 |
| | | | | 02/11/2021 | 05/11/2021 | 7.9244 |
| | | | | 01/12/2021 | 06/12/2021 | 7.9244 |
| | | | | 03/01/2022 | 06/01/2022 | 7.9244 |
| | | | | 01/02/2022 | 04/02/2022 | 7.9244 |
| | | | | 01/03/2022 | 04/03/2022 | 7.9244 |
| | | | | 01/04/2022 | 06/04/2022 | 7.9244 |
| | | | | 02/05/2022 | 05/05/2022 | 7.9244 |
| | | | | 01/06/2022 | 07/06/2022 | 7.9244 |
| | U USD MD3 (D) | USD | LU1883839042 | 01/07/2021 | 06/07/2021 | 0.3407 |
| | | | | 02/08/2021 | 05/08/2021 | 0.3407 |
| | | | | 01/09/2021 | 06/09/2021 | 0.3407 |
| | | | | 01/10/2021 | 06/10/2021 | 0.3407 |
| | | | | 02/11/2021 | 05/11/2021 | 0.3407 |
| | | | | 01/12/2021 | 06/12/2021 | 0.3407 |
| | | | | 03/01/2022 | 06/01/2022 | 0.3407 |
| | | | | 01/02/2022 | 04/02/2022 | 0.3407 |
| | | | | 01/03/2022 | 04/03/2022 | 0.3407 |
| | | | | 01/04/2022 | 06/04/2022 | 0.3407 |
| | | | | 02/05/2022 | 05/05/2022 | 0.3407 |

| Subfondos | Clases de Acciones | Divisa | Código ISIN | Fecha Ex dividendos | Pago Fecha | Dividendo por Acción |
|--|--------------------|--------------|--------------|---------------------|------------|----------------------|
| | | | | 01/06/2022 | 07/06/2022 | 0.3407 |
| Pioneer Global High Yield ESG Improvers Bond | H EUR HGD QD (D) | EUR | LU2330498671 | 30/09/2021 | 05/10/2021 | 12.9599 |
| | | | | 31/12/2021 | 05/01/2022 | 12.1105 |
| | | | | 31/03/2022 | 05/04/2022 | 12.4054 |
| | | | | 30/06/2022 | 05/07/2022 | 12.4042 |
| Pioneer US High Yield Bond | A AUD MD3 (D) | AUD | LU1883861053 | 01/07/2021 | 06/07/2021 | 0.2719 |
| | | | | 02/08/2021 | 05/08/2021 | 0.2719 |
| | | | | 01/09/2021 | 06/09/2021 | 0.2719 |
| | | | | 01/10/2021 | 06/10/2021 | 0.2719 |
| | | | | 02/11/2021 | 05/11/2021 | 0.2719 |
| | | | | 01/12/2021 | 06/12/2021 | 0.2719 |
| | | | | 03/01/2022 | 06/01/2022 | 0.2719 |
| | | | | 01/02/2022 | 04/02/2022 | 0.2719 |
| | | | | 01/03/2022 | 04/03/2022 | 0.2719 |
| | | | | 01/04/2022 | 06/04/2022 | 0.2719 |
| | | | | 02/05/2022 | 05/05/2022 | 0.2719 |
| | | | | 01/06/2022 | 07/06/2022 | 0.2719 |
| | A EUR MD (D) | EUR | LU1883861301 | 01/07/2021 | 06/07/2021 | 0.0133 |
| | | | | 02/08/2021 | 05/08/2021 | 0.0133 |
| | | | | 01/09/2021 | 06/09/2021 | 0.0133 |
| | | | | 01/10/2021 | 06/10/2021 | 0.0133 |
| | | | | 02/11/2021 | 05/11/2021 | 0.0133 |
| | | | | 01/12/2021 | 06/12/2021 | 0.0133 |
| | | | | 03/01/2022 | 06/01/2022 | 0.0133 |
| | | | | 01/02/2022 | 04/02/2022 | 0.0135 |
| | | | | 01/03/2022 | 04/03/2022 | 0.0135 |
| | | | | 01/04/2022 | 06/04/2022 | 0.0135 |
| | | | | 02/05/2022 | 05/05/2022 | 0.0135 |
| | | | | 01/06/2022 | 07/06/2022 | 0.0135 |
| | A USD MD (D) | USD | LU1883861566 | 01/07/2021 | 06/07/2021 | 0.0162 |
| | | | | 02/08/2021 | 05/08/2021 | 0.0162 |
| | | | | 01/09/2021 | 06/09/2021 | 0.0162 |
| | | | | 01/10/2021 | 06/10/2021 | 0.0162 |
| | | | | 02/11/2021 | 05/11/2021 | 0.0162 |
| | | | | 01/12/2021 | 06/12/2021 | 0.0162 |
| | | | | 03/01/2022 | 06/01/2022 | 0.0162 |
| | | | | 01/02/2022 | 04/02/2022 | 0.0152 |
| | | | | 01/03/2022 | 04/03/2022 | 0.0152 |
| | | | | 01/04/2022 | 06/04/2022 | 0.0152 |
| | | | | 02/05/2022 | 05/05/2022 | 0.0152 |
| | | | | 01/06/2022 | 07/06/2022 | 0.0152 |
| A USD MD3 (D) | USD | LU1883861640 | 01/07/2021 | 06/07/2021 | 0.3093 | |
| | | | 02/08/2021 | 05/08/2021 | 0.3093 | |
| | | | 01/09/2021 | 06/09/2021 | 0.3093 | |
| | | | 01/10/2021 | 06/10/2021 | 0.3093 | |
| | | | 02/11/2021 | 05/11/2021 | 0.3093 | |
| | | | 01/12/2021 | 06/12/2021 | 0.3093 | |
| | | | 03/01/2022 | 06/01/2022 | 0.3093 | |
| | | | 01/02/2022 | 04/02/2022 | 0.3093 | |
| | | | 01/03/2022 | 04/03/2022 | 0.3093 | |
| | | | 01/04/2022 | 06/04/2022 | 0.3093 | |
| | | | 02/05/2022 | 05/05/2022 | 0.3093 | |
| | | | 01/06/2022 | 07/06/2022 | 0.3093 | |
| A USD MGI (D) | USD | LU1883861723 | 01/07/2021 | 06/07/2021 | 0.2519 | |
| | | | 02/08/2021 | 05/08/2021 | 0.2326 | |
| | | | 01/09/2021 | 06/09/2021 | 0.2476 | |
| | | | 01/10/2021 | 06/10/2021 | 0.2363 | |
| | | | 02/11/2021 | 05/11/2021 | 0.2116 | |

| Subfondos | Clases de Acciones | Divisa | Código ISIN | Fecha Ex dividendos | Pago Fecha | Dividendo por Acción |
|-----------|--------------------|--------|--------------|---------------------|------------|----------------------|
| | | | | 01/12/2021 | 06/12/2021 | 0.2587 |
| | | | | 03/01/2022 | 06/01/2022 | 0.2314 |
| | | | | 01/02/2022 | 04/02/2022 | 0.2381 |
| | | | | 01/03/2022 | 04/03/2022 | 0.2105 |
| | | | | 01/04/2022 | 06/04/2022 | 0.2769 |
| | | | | 02/05/2022 | 05/05/2022 | 0.2758 |
| | | | | 01/06/2022 | 07/06/2022 | 0.2519 |
| | A ZAR MD3 (D) | ZAR | LU1883861996 | 01/07/2021 | 06/07/2021 | 8.5639 |
| | | | | 02/08/2021 | 05/08/2021 | 8.5639 |
| | | | | 01/09/2021 | 06/09/2021 | 8.5639 |
| | | | | 01/10/2021 | 06/10/2021 | 8.5639 |
| | | | | 02/11/2021 | 05/11/2021 | 8.5639 |
| | | | | 01/12/2021 | 06/12/2021 | 8.5639 |
| | | | | 03/01/2022 | 06/01/2022 | 8.5639 |
| | | | | 01/02/2022 | 04/02/2022 | 8.5639 |
| | | | | 01/03/2022 | 04/03/2022 | 8.5639 |
| | | | | 01/04/2022 | 06/04/2022 | 8.5639 |
| | | | | 02/05/2022 | 05/05/2022 | 8.5639 |
| | | | | 01/06/2022 | 07/06/2022 | 8.5639 |
| | B AUD MD3 (D) | AUD | LU1883862028 | 01/07/2021 | 06/07/2021 | 0.2527 |
| | | | | 02/08/2021 | 05/08/2021 | 0.2527 |
| | | | | 01/09/2021 | 06/09/2021 | 0.2527 |
| | | | | 01/10/2021 | 06/10/2021 | 0.2527 |
| | | | | 02/11/2021 | 05/11/2021 | 0.2527 |
| | | | | 01/12/2021 | 06/12/2021 | 0.2527 |
| | | | | 03/01/2022 | 06/01/2022 | 0.2527 |
| | | | | 01/02/2022 | 04/02/2022 | 0.2527 |
| | | | | 01/03/2022 | 04/03/2022 | 0.2527 |
| | | | | 01/04/2022 | 06/04/2022 | 0.2527 |
| | | | | 02/05/2022 | 05/05/2022 | 0.2527 |
| | | | | 01/06/2022 | 07/06/2022 | 0.2527 |
| | B USD MD3 (D) | USD | LU1883862531 | 01/07/2021 | 06/07/2021 | 0.3121 |
| | | | | 02/08/2021 | 05/08/2021 | 0.3121 |
| | | | | 01/09/2021 | 06/09/2021 | 0.3121 |
| | | | | 01/10/2021 | 06/10/2021 | 0.3121 |
| | | | | 02/11/2021 | 05/11/2021 | 0.3121 |
| | | | | 01/12/2021 | 06/12/2021 | 0.3121 |
| | | | | 03/01/2022 | 06/01/2022 | 0.3121 |
| | | | | 01/02/2022 | 04/02/2022 | 0.3121 |
| | | | | 01/03/2022 | 04/03/2022 | 0.3121 |
| | | | | 01/04/2022 | 06/04/2022 | 0.3121 |
| | | | | 02/05/2022 | 05/05/2022 | 0.3121 |
| | | | | 01/06/2022 | 07/06/2022 | 0.3121 |
| | B USD MGI (D) | USD | LU1883862614 | 01/07/2021 | 06/07/2021 | 0.2133 |
| | | | | 02/08/2021 | 05/08/2021 | 0.1967 |
| | | | | 01/09/2021 | 06/09/2021 | 0.2091 |
| | | | | 01/10/2021 | 06/10/2021 | 0.1993 |
| | | | | 02/11/2021 | 05/11/2021 | 0.1785 |
| | | | | 01/12/2021 | 06/12/2021 | 0.2181 |
| | | | | 03/01/2022 | 06/01/2022 | 0.1949 |
| | | | | 01/02/2022 | 04/02/2022 | 0.2005 |
| | | | | 01/03/2022 | 04/03/2022 | 0.1773 |
| | | | | 01/04/2022 | 06/04/2022 | 0.2331 |
| | | | | 02/05/2022 | 05/05/2022 | 0.2323 |
| | | | | 01/06/2022 | 07/06/2022 | 0.2118 |
| | B ZAR MD3 (D) | ZAR | LU1883862705 | 01/07/2021 | 06/07/2021 | 8.2050 |
| | | | | 02/08/2021 | 05/08/2021 | 8.2050 |
| | | | | 01/09/2021 | 06/09/2021 | 8.2050 |

| Subfondos | Clases de Acciones | Divisa | Código ISIN | Fecha Ex dividendos | Pago Fecha | Dividendo por Acción |
|-----------|--------------------|--------|--------------|---------------------|------------|----------------------|
| | | | | 01/10/2021 | 06/10/2021 | 8.2050 |
| | | | | 02/11/2021 | 05/11/2021 | 8.2050 |
| | | | | 01/12/2021 | 06/12/2021 | 8.2050 |
| | | | | 03/01/2022 | 06/01/2022 | 8.2050 |
| | | | | 01/02/2022 | 04/02/2022 | 8.2050 |
| | | | | 01/03/2022 | 04/03/2022 | 8.2050 |
| | | | | 01/04/2022 | 06/04/2022 | 8.2050 |
| | | | | 02/05/2022 | 05/05/2022 | 8.2050 |
| | | | | 01/06/2022 | 07/06/2022 | 8.2050 |
| | C USD MD (D) | USD | LU1883863182 | 01/07/2021 | 06/07/2021 | 0.0160 |
| | | | | 02/08/2021 | 05/08/2021 | 0.0160 |
| | | | | 01/09/2021 | 06/09/2021 | 0.0160 |
| | | | | 01/10/2021 | 06/10/2021 | 0.0160 |
| | | | | 02/11/2021 | 05/11/2021 | 0.0160 |
| | | | | 01/12/2021 | 06/12/2021 | 0.0160 |
| | | | | 03/01/2022 | 06/01/2022 | 0.0160 |
| | | | | 01/02/2022 | 04/02/2022 | 0.0150 |
| | | | | 01/03/2022 | 04/03/2022 | 0.0150 |
| | | | | 01/04/2022 | 06/04/2022 | 0.0150 |
| | | | | 02/05/2022 | 05/05/2022 | 0.0150 |
| | | | | 01/06/2022 | 07/06/2022 | 0.0150 |
| | I2 USD QD (D) | USD | LU1883863935 | 30/09/2021 | 05/10/2021 | 12.6841 |
| | | | | 31/12/2021 | 05/01/2022 | 12.6480 |
| | | | | 31/03/2022 | 05/04/2022 | 13.3143 |
| | | | | 30/06/2022 | 05/07/2022 | 14.7206 |
| | P2 USD MD (D) | USD | LU1883864313 | 01/07/2021 | 06/07/2021 | 0.1464 |
| | | | | 02/08/2021 | 05/08/2021 | 0.1464 |
| | | | | 01/09/2021 | 06/09/2021 | 0.1464 |
| | | | | 01/10/2021 | 06/10/2021 | 0.1464 |
| | | | | 02/11/2021 | 05/11/2021 | 0.1464 |
| | | | | 01/12/2021 | 06/12/2021 | 0.1464 |
| | | | | 03/01/2022 | 06/01/2022 | 0.1464 |
| | | | | 01/02/2022 | 04/02/2022 | 0.1391 |
| | | | | 01/03/2022 | 04/03/2022 | 0.1391 |
| | | | | 01/04/2022 | 06/04/2022 | 0.1391 |
| | | | | 02/05/2022 | 05/05/2022 | 0.1391 |
| | | | | 01/06/2022 | 07/06/2022 | 0.1391 |
| | Q-D USD MD (D) | USD | LU1883864404 | 01/07/2021 | 06/07/2021 | 0.1875 |
| | | | | 02/08/2021 | 05/08/2021 | 0.1875 |
| | | | | 01/09/2021 | 06/09/2021 | 0.1875 |
| | | | | 01/10/2021 | 06/10/2021 | 0.1875 |
| | | | | 02/11/2021 | 05/11/2021 | 0.1875 |
| | | | | 01/12/2021 | 06/12/2021 | 0.1875 |
| | | | | 03/01/2022 | 06/01/2022 | 0.1875 |
| | | | | 01/02/2022 | 04/02/2022 | 0.1755 |
| | | | | 01/03/2022 | 04/03/2022 | 0.1755 |
| | | | | 01/04/2022 | 06/04/2022 | 0.1755 |
| | | | | 02/05/2022 | 05/05/2022 | 0.1755 |
| | | | | 01/06/2022 | 07/06/2022 | 0.1755 |
| | T AUD MD3 (D) | AUD | LU1883864826 | 01/07/2021 | 06/07/2021 | 0.2717 |
| | | | | 02/08/2021 | 05/08/2021 | 0.2717 |
| | | | | 01/09/2021 | 06/09/2021 | 0.2717 |
| | | | | 01/10/2021 | 06/10/2021 | 0.2717 |
| | | | | 02/11/2021 | 05/11/2021 | 0.2717 |
| | | | | 01/12/2021 | 06/12/2021 | 0.2717 |
| | | | | 03/01/2022 | 06/01/2022 | 0.2717 |
| | | | | 01/02/2022 | 04/02/2022 | 0.2717 |
| | | | | 01/03/2022 | 04/03/2022 | 0.2717 |

| Subfondos | Clases de Acciones | Divisa | Código ISIN | Fecha Ex dividendos | Pago Fecha | Dividendo por Acción |
|-----------|--------------------|--------|--------------|---------------------|------------|----------------------|
| | | | | 01/04/2022 | 06/04/2022 | 0.2717 |
| | | | | 02/05/2022 | 05/05/2022 | 0.2717 |
| | | | | 01/06/2022 | 07/06/2022 | 0.2717 |
| | T USD MGI (D) | USD | LU1883865393 | 01/07/2021 | 06/07/2021 | 0.1979 |
| | | | | 02/08/2021 | 05/08/2021 | 0.1824 |
| | | | | 01/09/2021 | 06/09/2021 | 0.1938 |
| | | | | 01/10/2021 | 06/10/2021 | 0.1852 |
| | | | | 02/11/2021 | 05/11/2021 | 0.1659 |
| | | | | 01/12/2021 | 06/12/2021 | 0.2028 |
| | | | | 03/01/2022 | 06/01/2022 | 0.1814 |
| | | | | 01/02/2022 | 04/02/2022 | 0.1862 |
| | | | | 01/03/2022 | 04/03/2022 | 0.1647 |
| | | | | 01/04/2022 | 06/04/2022 | 0.2166 |
| | | | | 02/05/2022 | 05/05/2022 | 0.2158 |
| | | | | 01/06/2022 | 07/06/2022 | 0.1967 |
| | T ZAR MD3 (D) | ZAR | LU1883865476 | 01/07/2021 | 06/07/2021 | 8.5901 |
| | | | | 02/08/2021 | 05/08/2021 | 8.5901 |
| | | | | 01/09/2021 | 06/09/2021 | 8.5901 |
| | | | | 01/10/2021 | 06/10/2021 | 8.5901 |
| | | | | 02/11/2021 | 05/11/2021 | 8.5901 |
| | | | | 01/12/2021 | 06/12/2021 | 8.5901 |
| | | | | 03/01/2022 | 06/01/2022 | 8.5901 |
| | | | | 01/02/2022 | 04/02/2022 | 8.5901 |
| | | | | 01/03/2022 | 04/03/2022 | 8.5901 |
| | | | | 01/04/2022 | 06/04/2022 | 8.5901 |
| | | | | 02/05/2022 | 05/05/2022 | 8.5901 |
| | | | | 01/06/2022 | 07/06/2022 | 8.5901 |
| | U AUD MD3 (D) | AUD | LU1883865559 | 01/07/2021 | 06/07/2021 | 0.2647 |
| | | | | 02/08/2021 | 05/08/2021 | 0.2647 |
| | | | | 01/09/2021 | 06/09/2021 | 0.2647 |
| | | | | 01/10/2021 | 06/10/2021 | 0.2647 |
| | | | | 02/11/2021 | 05/11/2021 | 0.2647 |
| | | | | 01/12/2021 | 06/12/2021 | 0.2647 |
| | | | | 03/01/2022 | 06/01/2022 | 0.2647 |
| | | | | 01/02/2022 | 04/02/2022 | 0.2647 |
| | | | | 01/03/2022 | 04/03/2022 | 0.2647 |
| | | | | 01/04/2022 | 06/04/2022 | 0.2647 |
| | | | | 02/05/2022 | 05/05/2022 | 0.2647 |
| | | | | 01/06/2022 | 07/06/2022 | 0.2647 |
| | U USD MD3 (D) | USD | LU1883865716 | 01/07/2021 | 06/07/2021 | 0.3052 |
| | | | | 02/08/2021 | 05/08/2021 | 0.3052 |
| | | | | 01/09/2021 | 06/09/2021 | 0.3052 |
| | | | | 01/10/2021 | 06/10/2021 | 0.3052 |
| | | | | 02/11/2021 | 05/11/2021 | 0.3052 |
| | U USD MGI (D) | USD | LU1883865807 | 01/07/2021 | 06/07/2021 | 0.1972 |
| | | | | 02/08/2021 | 05/08/2021 | 0.1818 |
| | | | | 01/09/2021 | 06/09/2021 | 0.1933 |
| | | | | 01/10/2021 | 06/10/2021 | 0.1843 |
| | | | | 02/11/2021 | 05/11/2021 | 0.1650 |
| | U ZAR MD3 (D) | ZAR | LU1883865989 | 01/07/2021 | 06/07/2021 | 8.5453 |
| | | | | 02/08/2021 | 05/08/2021 | 8.5453 |
| | | | | 01/09/2021 | 06/09/2021 | 8.5453 |
| | | | | 01/10/2021 | 06/10/2021 | 8.5453 |
| | | | | 02/11/2021 | 05/11/2021 | 8.5453 |
| | | | | 01/12/2021 | 06/12/2021 | 8.5453 |
| | | | | 03/01/2022 | 06/01/2022 | 8.5453 |
| | | | | 01/02/2022 | 04/02/2022 | 8.5453 |
| | | | | 01/03/2022 | 04/03/2022 | 8.5453 |

| Subfondos | Clases de Acciones | Divisa | Código ISIN | Fecha Ex dividendos | Pago Fecha | Dividendo por Acción | | | |
|--------------------------------|--------------------|--------------|--------------|---------------------|------------|----------------------|------------|------------|--------|
| | | | | 01/04/2022 | 06/04/2022 | 8.5453 | | | |
| | | | | 02/05/2022 | 05/05/2022 | 8.5453 | | | |
| | | | | 01/06/2022 | 07/06/2022 | 8.5453 | | | |
| European Subordinated Bond ESG | A2 EUR AD (D) | EUR | LU1328849432 | 14/09/2021 | 17/09/2021 | 3.0800 | | | |
| | H EUR QTD (D) | EUR | LU2279408590 | 01/07/2021 | 06/07/2021 | 5.0000 | | | |
| | | | | 01/10/2021 | 06/10/2021 | 5.0000 | | | |
| | | | | 03/01/2022 | 06/01/2022 | 5.0000 | | | |
| | | | | 01/04/2022 | 06/04/2022 | 6.3302 | | | |
| | | | | 01/07/2021 | 06/07/2021 | 5.0000 | | | |
| | M2 EUR QTD (D) | EUR | LU2279408327 | 01/10/2021 | 06/10/2021 | 5.0000 | | | |
| | | | | 03/01/2022 | 06/01/2022 | 5.0000 | | | |
| | | | | 01/04/2022 | 06/04/2022 | 6.3015 | | | |
| | | | | R2 EUR AD (D) | EUR | LU1328849861 | 14/09/2021 | 17/09/2021 | 3.2400 |
| Global Aggregate Bond | A EUR AD (D) | EUR | LU0557861357 | 14/09/2021 | 17/09/2021 | 2.2700 | | | |
| | A EUR HGD AD (D) | EUR | LU0906524276 | 14/09/2021 | 17/09/2021 | 1.5300 | | | |
| | A EUR MD (D) | EUR | LU1327396765 | 01/07/2021 | 06/07/2021 | 0.1189 | | | |
| | | | | 02/08/2021 | 05/08/2021 | 0.1189 | | | |
| | | | | 01/09/2021 | 06/09/2021 | 0.1189 | | | |
| | | | | 01/10/2021 | 06/10/2021 | 0.1189 | | | |
| | | | | 02/11/2021 | 05/11/2021 | 0.1189 | | | |
| | | | | 01/12/2021 | 06/12/2021 | 0.1189 | | | |
| | | | | 03/01/2022 | 06/01/2022 | 0.1189 | | | |
| | | | | 01/02/2022 | 04/02/2022 | 0.1233 | | | |
| | | | | 01/03/2022 | 04/03/2022 | 0.1233 | | | |
| | | | | 01/04/2022 | 06/04/2022 | 0.1233 | | | |
| | | | | 02/05/2022 | 05/05/2022 | 0.1233 | | | |
| | | | | 01/06/2022 | 07/06/2022 | 0.1233 | | | |
| | | | | A USD AD (D) | USD | LU0319688288 | 14/09/2021 | 17/09/2021 | 1.9200 |
| | A USD MD (D) | USD | LU0906524433 | 01/07/2021 | 06/07/2021 | 0.1322 | | | |
| | | | | 02/08/2021 | 05/08/2021 | 0.1322 | | | |
| | | | | 01/09/2021 | 06/09/2021 | 0.1322 | | | |
| | | | | 01/10/2021 | 06/10/2021 | 0.1322 | | | |
| | | | | 02/11/2021 | 05/11/2021 | 0.1322 | | | |
| | | | | 01/12/2021 | 06/12/2021 | 0.1322 | | | |
| | | | | 03/01/2022 | 06/01/2022 | 0.1322 | | | |
| | | | | 01/02/2022 | 04/02/2022 | 0.1271 | | | |
| | | | | 01/03/2022 | 04/03/2022 | 0.1271 | | | |
| | | | | 01/04/2022 | 06/04/2022 | 0.1271 | | | |
| | | | | 02/05/2022 | 05/05/2022 | 0.1271 | | | |
| | | | | 01/06/2022 | 07/06/2022 | 0.1271 | | | |
| | | | | A2 EUR AD (D) | EUR | LU2070309617 | 14/09/2021 | 17/09/2021 | 0.6300 |
| | | | | A2 EUR MD (D) | EUR | LU1883316454 | 01/07/2021 | 06/07/2021 | 0.0621 |
| 02/08/2021 | | | | | | | 05/08/2021 | 0.0621 | |
| 01/09/2021 | 06/09/2021 | 0.0621 | | | | | | | |
| 01/10/2021 | 06/10/2021 | 0.0621 | | | | | | | |
| 02/11/2021 | 05/11/2021 | 0.0621 | | | | | | | |
| 01/12/2021 | 06/12/2021 | 0.0621 | | | | | | | |
| 03/01/2022 | 06/01/2022 | 0.0621 | | | | | | | |
| 01/02/2022 | 04/02/2022 | 0.0644 | | | | | | | |
| 01/03/2022 | 04/03/2022 | 0.0644 | | | | | | | |
| 01/04/2022 | 06/04/2022 | 0.0644 | | | | | | | |
| 02/05/2022 | 05/05/2022 | 0.0644 | | | | | | | |
| 01/06/2022 | 07/06/2022 | 0.0644 | | | | | | | |
| A2 SGD HGD MD (D) | SGD | LU1049752089 | 01/07/2021 | 06/07/2021 | 0.1273 | | | | |
| | | | 02/08/2021 | 05/08/2021 | 0.1273 | | | | |
| | | | 01/09/2021 | 06/09/2021 | 0.1273 | | | | |
| | | | 01/10/2021 | 06/10/2021 | 0.1273 | | | | |
| | | | 02/11/2021 | 05/11/2021 | 0.1273 | | | | |

| Subfondos | Clases de Acciones | Divisa | Código ISIN | Fecha Ex dividendos | Pago Fecha | Dividendo por Acción |
|-----------|--------------------|--------|--------------|---------------------|------------|----------------------|
| | | | | 01/12/2021 | 06/12/2021 | 0.1273 |
| | | | | 03/01/2022 | 06/01/2022 | 0.1273 |
| | | | | 01/02/2022 | 04/02/2022 | 0.1225 |
| | | | | 01/03/2022 | 04/03/2022 | 0.1225 |
| | | | | 01/04/2022 | 06/04/2022 | 0.1225 |
| | | | | 02/05/2022 | 05/05/2022 | 0.1225 |
| | | | | 01/06/2022 | 07/06/2022 | 0.1225 |
| | A2 SGD MD (D) | SGD | LU1327396922 | 01/07/2021 | 06/07/2021 | 0.1273 |
| | | | | 02/08/2021 | 05/08/2021 | 0.1273 |
| | | | | 01/09/2021 | 06/09/2021 | 0.1273 |
| | | | | 01/10/2021 | 06/10/2021 | 0.1273 |
| | | | | 02/11/2021 | 05/11/2021 | 0.1273 |
| | | | | 01/12/2021 | 06/12/2021 | 0.1273 |
| | | | | 03/01/2022 | 06/01/2022 | 0.1273 |
| | | | | 01/02/2022 | 04/02/2022 | 0.1251 |
| | | | | 01/03/2022 | 04/03/2022 | 0.1251 |
| | | | | 01/04/2022 | 06/04/2022 | 0.1251 |
| | | | | 02/05/2022 | 05/05/2022 | 0.1251 |
| | | | | 01/06/2022 | 07/06/2022 | 0.1251 |
| | A2 USD MD (D) | USD | LU1049752162 | 01/07/2021 | 06/07/2021 | 0.1318 |
| | | | | 02/08/2021 | 05/08/2021 | 0.1318 |
| | | | | 01/09/2021 | 06/09/2021 | 0.1318 |
| | | | | 01/10/2021 | 06/10/2021 | 0.1318 |
| | | | | 02/11/2021 | 05/11/2021 | 0.1318 |
| | | | | 01/12/2021 | 06/12/2021 | 0.1318 |
| | | | | 03/01/2022 | 06/01/2022 | 0.1318 |
| | | | | 01/02/2022 | 04/02/2022 | 0.1270 |
| | | | | 01/03/2022 | 04/03/2022 | 0.1270 |
| | | | | 01/04/2022 | 06/04/2022 | 0.1270 |
| | | | | 02/05/2022 | 05/05/2022 | 0.1270 |
| | | | | 01/06/2022 | 07/06/2022 | 0.1270 |
| | B USD MD (D) | USD | LU1883316702 | 01/07/2021 | 06/07/2021 | 0.0662 |
| | | | | 02/08/2021 | 05/08/2021 | 0.0662 |
| | | | | 01/09/2021 | 06/09/2021 | 0.0662 |
| | | | | 01/10/2021 | 06/10/2021 | 0.0662 |
| | | | | 02/11/2021 | 05/11/2021 | 0.0662 |
| | | | | 01/12/2021 | 06/12/2021 | 0.0662 |
| | | | | 03/01/2022 | 06/01/2022 | 0.0662 |
| | | | | 01/02/2022 | 04/02/2022 | 0.0631 |
| | | | | 01/03/2022 | 04/03/2022 | 0.0631 |
| | | | | 01/04/2022 | 06/04/2022 | 0.0631 |
| | | | | 02/05/2022 | 05/05/2022 | 0.0631 |
| | | | | 01/06/2022 | 07/06/2022 | 0.0631 |
| | C USD MD (D) | USD | LU1883317189 | 01/07/2021 | 06/07/2021 | 0.0662 |
| | | | | 02/08/2021 | 05/08/2021 | 0.0662 |
| | | | | 01/09/2021 | 06/09/2021 | 0.0662 |
| | | | | 01/10/2021 | 06/10/2021 | 0.0662 |
| | | | | 02/11/2021 | 05/11/2021 | 0.0662 |
| | | | | 01/12/2021 | 06/12/2021 | 0.0662 |
| | | | | 03/01/2022 | 06/01/2022 | 0.0662 |
| | | | | 01/02/2022 | 04/02/2022 | 0.0631 |
| | | | | 01/03/2022 | 04/03/2022 | 0.0631 |
| | | | | 01/04/2022 | 06/04/2022 | 0.0631 |
| | | | | 02/05/2022 | 05/05/2022 | 0.0631 |
| | | | | 01/06/2022 | 07/06/2022 | 0.0631 |
| | E2 EUR QTD (D) | EUR | LU1883317346 | 01/07/2021 | 06/07/2021 | 0.0187 |
| | | | | 01/10/2021 | 06/10/2021 | 0.0187 |
| | | | | 03/01/2022 | 06/01/2022 | 0.0187 |

| Subfondos | Clases de Acciones | Divisa | Código ISIN | Fecha Ex dividendos | Pago Fecha | Dividendo por Acción |
|-----------|--------------------|--------|--------------|--|--|--|
| | | | | 01/04/2022 | 06/04/2022 | 0.0194 |
| | F EUR HGD MD (D) | EUR | LU2018719646 | 01/07/2021 02/08/2021 01/09/2021 01/10/2021 02/11/2021 01/12/2021 03/01/2022 01/02/2022 01/03/2022 01/04/2022 02/05/2022 01/06/2022 | 06/07/2021 05/08/2021 06/09/2021 06/10/2021 05/11/2021 06/12/2021 06/01/2022 04/02/2022 04/03/2022 06/04/2022 05/05/2022 07/06/2022 | 0.0062 0.0062 0.0062 0.0062 0.0062 0.0062 0.0062 0.0059 0.0059 0.0059 0.0059 0.0059 |
| | F2 EUR HGD MD (D) | EUR | LU0613077709 | 01/07/2021 02/08/2021 01/09/2021 01/10/2021 02/11/2021 01/12/2021 03/01/2022 01/02/2022 01/03/2022 01/04/2022 02/05/2022 01/06/2022 | 06/07/2021 05/08/2021 06/09/2021 06/10/2021 05/11/2021 06/12/2021 06/01/2022 04/02/2022 04/03/2022 06/04/2022 05/05/2022 07/06/2022 | 0.1137 0.1137 0.1137 0.1137 0.1137 0.1137 0.1137 0.1080 0.1080 0.1080 0.1080 0.1080 |
| | F2 USD MD (D) | USD | LU1250884811 | 01/07/2021 02/08/2021 01/09/2021 01/10/2021 02/11/2021 01/12/2021 03/01/2022 01/02/2022 01/03/2022 01/04/2022 02/05/2022 01/06/2022 | 06/07/2021 05/08/2021 06/09/2021 06/10/2021 05/11/2021 06/12/2021 06/01/2022 04/02/2022 04/03/2022 06/04/2022 05/05/2022 07/06/2022 | 0.1326 0.1326 0.1326 0.1326 0.1326 0.1326 0.1326 0.1271 0.1271 0.1271 0.1271 0.1271 |
| | G EUR HGD MD (D) | EUR | LU0613077295 | 01/07/2021 02/08/2021 01/09/2021 01/10/2021 02/11/2021 01/12/2021 03/01/2022 01/02/2022 01/03/2022 01/04/2022 02/05/2022 01/06/2022 | 06/07/2021 05/08/2021 06/09/2021 06/10/2021 05/11/2021 06/12/2021 06/01/2022 04/02/2022 04/03/2022 06/04/2022 05/05/2022 07/06/2022 | 0.1172 0.1172 0.1172 0.1172 0.1172 0.1172 0.1172 0.1117 0.1117 0.1117 0.1117 0.1117 |
| | G EUR HGD QTD (D) | EUR | LU1706545289 | 01/07/2021 01/10/2021 03/01/2022 01/04/2022 | 06/07/2021 06/10/2021 06/01/2022 06/04/2022 | 0.3704 0.3704 0.3704 0.3528 |
| | G GBP HGD AD (D) | GBP | LU0797053575 | 14/09/2021 | 17/09/2021 | 1.3400 |
| | G USD MD (D) | USD | LU1327397060 | 01/07/2021 02/08/2021 01/09/2021 01/10/2021 | 06/07/2021 05/08/2021 06/09/2021 06/10/2021 | 0.1304 0.1304 0.1304 0.1304 |

| Subfondos | Clases de Acciones | Divisa | Código ISIN | Fecha Ex dividendos | Pago Fecha | Dividendo por Acción |
|-----------|---------------------|--------|--------------|---------------------|------------|----------------------|
| | | | | 02/11/2021 | 05/11/2021 | 0.1304 |
| | | | | 01/12/2021 | 06/12/2021 | 0.1304 |
| | | | | 03/01/2022 | 06/01/2022 | 0.1304 |
| | | | | 01/02/2022 | 04/02/2022 | 0.1254 |
| | | | | 01/03/2022 | 04/03/2022 | 0.1254 |
| | | | | 01/04/2022 | 06/04/2022 | 0.1254 |
| | | | | 02/05/2022 | 05/05/2022 | 0.1254 |
| | | | | 01/06/2022 | 07/06/2022 | 0.1254 |
| | H EUR HGD QTD (D) | EUR | LU1998919796 | 01/07/2021 | 06/07/2021 | 3.8144 |
| | | | | 01/10/2021 | 06/10/2021 | 3.8144 |
| | | | | 03/01/2022 | 06/01/2022 | 3.8144 |
| | | | | 01/04/2022 | 06/04/2022 | 3.6731 |
| | I CAD HGD AD (D) | CAD | LU0906524789 | 14/09/2021 | 17/09/2021 | 22.1100 |
| | I EUR AD (D) | EUR | LU0839535860 | 14/09/2021 | 17/09/2021 | 22.3100 |
| | I EUR HGD AD (D) | EUR | LU0987191722 | 14/09/2021 | 17/09/2021 | 20.1300 |
| | I GBP HGD AD (D) | GBP | LU0987191649 | 14/09/2021 | 17/09/2021 | 20.2700 |
| | I USD AD (D) | USD | LU0319687710 | 14/09/2021 | 17/09/2021 | 23.8800 |
| | I USD MD (D) | USD | LU1327396419 | 01/07/2021 | 06/07/2021 | 1.3853 |
| | | | | 02/08/2021 | 05/08/2021 | 1.3853 |
| | | | | 01/09/2021 | 06/09/2021 | 1.3853 |
| | | | | 01/10/2021 | 06/10/2021 | 1.3853 |
| | | | | 02/11/2021 | 05/11/2021 | 1.3853 |
| | | | | 01/12/2021 | 06/12/2021 | 1.3853 |
| | | | | 03/01/2022 | 06/01/2022 | 1.3853 |
| | | | | 01/02/2022 | 04/02/2022 | 1.3418 |
| | | | | 01/03/2022 | 04/03/2022 | 1.3418 |
| | | | | 01/04/2022 | 06/04/2022 | 1.3418 |
| | | | | 02/05/2022 | 05/05/2022 | 1.3418 |
| | | | | 01/06/2022 | 07/06/2022 | 1.3418 |
| | I2 GBP QD (D) | GBP | LU2031983880 | 30/09/2021 | 05/10/2021 | 4.5360 |
| | | | | 31/12/2021 | 05/01/2022 | 5.4280 |
| | | | | 31/03/2022 | 05/04/2022 | 4.6820 |
| | | | | 30/06/2022 | 05/07/2022 | 3.2079 |
| | I2 USD AD (D) | USD | LU2330497350 | 14/09/2021 | 17/09/2021 | 3.6400 |
| | I2 USD MD (D) | USD | LU2330497434 | 01/07/2021 | 06/07/2021 | 1.2500 |
| | | | | 02/08/2021 | 05/08/2021 | 1.2500 |
| | | | | 01/09/2021 | 06/09/2021 | 1.2500 |
| | | | | 01/10/2021 | 06/10/2021 | 1.2500 |
| | | | | 02/11/2021 | 05/11/2021 | 1.2500 |
| | | | | 01/12/2021 | 06/12/2021 | 1.2500 |
| | | | | 03/01/2022 | 06/01/2022 | 1.2500 |
| | | | | 01/02/2022 | 04/02/2022 | 1.2460 |
| | | | | 01/03/2022 | 04/03/2022 | 1.2460 |
| | | | | 01/04/2022 | 06/04/2022 | 1.2460 |
| | | | | 02/05/2022 | 05/05/2022 | 1.2460 |
| | | | | 01/06/2022 | 07/06/2022 | 1.2460 |
| | M2 EUR HGD AD (D) | EUR | LU2002721616 | 14/09/2021 | 17/09/2021 | 19.9100 |
| | M2 EUR HGD QTD (D) | EUR | LU1883318070 | 01/07/2021 | 06/07/2021 | 3.9231 |
| | | | | 01/10/2021 | 06/10/2021 | 3.9231 |
| | | | | 03/01/2022 | 06/01/2022 | 3.9231 |
| | | | | 01/04/2022 | 06/04/2022 | 3.7672 |
| | M2 EUR QTD (D) | EUR | LU1883318153 | 01/07/2021 | 06/07/2021 | 3.7574 |
| | | | | 01/10/2021 | 06/10/2021 | 3.7574 |
| | | | | 03/01/2022 | 06/01/2022 | 3.7574 |
| | | | | 01/04/2022 | 06/04/2022 | 3.9217 |
| | OR USD AD (D) | USD | LU1392371701 | 14/09/2021 | 17/09/2021 | 27.6500 |
| | Q-10 EUR HGD AD (D) | EUR | LU1327396500 | 14/09/2021 | 17/09/2021 | 19.7900 |
| | Q-18 EUR HGD AD (D) | EUR | LU1832661448 | 14/09/2021 | 17/09/2021 | 22.0100 |

| Subfondos | Clases de Acciones | Divisa | Código ISIN | Fecha Ex dividendos | Pago Fecha | Dividendo por Acción |
|-----------------------|--------------------|--------------|--------------|---------------------|------------|----------------------|
| | Q-R GBP AD (D) | GBP | LU0839533816 | 14/09/2021 | 17/09/2021 | 2.3500 |
| | Q-R GBP HGD AD (D) | GBP | LU0906524946 | 14/09/2021 | 17/09/2021 | 1.7700 |
| | R CHF HGD AD (D) | CHF | LU1873222944 | 14/09/2021 | 17/09/2021 | 1.9700 |
| | R EUR AD (D) | EUR | LU1327397227 | 14/09/2021 | 17/09/2021 | 2.1200 |
| | R EUR HGD AD (D) | EUR | LU0839534384 | 14/09/2021 | 17/09/2021 | 1.9700 |
| | R USD AD (D) | USD | LU0839534970 | 14/09/2021 | 17/09/2021 | 2.1800 |
| | X EUR HGD AD (D) | EUR | LU2085676323 | 14/09/2021 | 17/09/2021 | 24.7700 |
| Global Bond | A EUR AD (D) | EUR | LU0557861944 | 14/09/2021 | 17/09/2021 | 0.9700 |
| | A USD AD (D) | USD | LU0119133691 | 14/09/2021 | 17/09/2021 | 0.1300 |
| | A2 USD AD (D) | USD | LU0839533220 | 14/09/2021 | 17/09/2021 | 0.1000 |
| | F EUR HGD MD (D) | EUR | LU2018722194 | 01/07/2021 | 06/07/2021 | 0.0064 |
| | | | | 02/08/2021 | 05/08/2021 | 0.0064 |
| | | | | 01/09/2021 | 06/09/2021 | 0.0064 |
| | | | | 01/10/2021 | 06/10/2021 | 0.0064 |
| | | | | 02/11/2021 | 05/11/2021 | 0.0064 |
| | | | | 01/12/2021 | 06/12/2021 | 0.0064 |
| | | | | 03/01/2022 | 06/01/2022 | 0.0064 |
| | | | | 01/02/2022 | 04/02/2022 | 0.0057 |
| | | | | 01/03/2022 | 04/03/2022 | 0.0057 |
| | | | | 01/04/2022 | 06/04/2022 | 0.0057 |
| | | | | 02/05/2022 | 05/05/2022 | 0.0057 |
| | | | | 01/06/2022 | 07/06/2022 | 0.0057 |
| | F2 EUR HGD MD (D) | EUR | LU0613078343 | 01/07/2021 | 06/07/2021 | 0.1067 |
| | | | | 02/08/2021 | 05/08/2021 | 0.1067 |
| | | | | 01/09/2021 | 06/09/2021 | 0.1067 |
| | | | | 01/10/2021 | 06/10/2021 | 0.1067 |
| | | | | 02/11/2021 | 05/11/2021 | 0.1067 |
| | | | | 01/12/2021 | 06/12/2021 | 0.1067 |
| | | | | 03/01/2022 | 06/01/2022 | 0.1067 |
| | | | | 01/02/2022 | 04/02/2022 | 0.0952 |
| | | | | 01/03/2022 | 04/03/2022 | 0.0952 |
| | | | | 01/04/2022 | 06/04/2022 | 0.0952 |
| | | | | 02/05/2022 | 05/05/2022 | 0.0952 |
| | | | | 01/06/2022 | 07/06/2022 | 0.0952 |
| G EUR HGD MD (D) | EUR | LU0613078186 | 01/07/2021 | 06/07/2021 | 0.1042 | |
| | | | 02/08/2021 | 05/08/2021 | 0.1042 | |
| | | | 01/09/2021 | 06/09/2021 | 0.1042 | |
| | | | 01/10/2021 | 06/10/2021 | 0.1042 | |
| | | | 02/11/2021 | 05/11/2021 | 0.1042 | |
| | | | 01/12/2021 | 06/12/2021 | 0.1042 | |
| | | | 03/01/2022 | 06/01/2022 | 0.1042 | |
| | | | 01/02/2022 | 04/02/2022 | 0.0934 | |
| | | | 01/03/2022 | 04/03/2022 | 0.0934 | |
| | | | 01/04/2022 | 06/04/2022 | 0.0934 | |
| | | | 02/05/2022 | 05/05/2022 | 0.0934 | |
| | | | 01/06/2022 | 07/06/2022 | 0.0934 | |
| M EUR AD (D) | EUR | LU1971432825 | 14/09/2021 | 17/09/2021 | 1.4500 | |
| Q-I15 EUR AD (D) | EUR | LU0228160049 | 14/09/2021 | 17/09/2021 | 12.5400 | |
| Global Corporate Bond | A EUR AD (D) | EUR | LU0557863130 | 14/09/2021 | 17/09/2021 | 1.9600 |
| | A EUR HGD MD (D) | EUR | LU0906525240 | 01/07/2021 | 06/07/2021 | 0.1178 |
| | | | | 02/08/2021 | 05/08/2021 | 0.1178 |
| | | | | 01/09/2021 | 06/09/2021 | 0.1178 |
| | | | | 01/10/2021 | 06/10/2021 | 0.1178 |
| | | | | 02/11/2021 | 05/11/2021 | 0.1178 |
| | | | | 01/12/2021 | 06/12/2021 | 0.1178 |
| | | | | 03/01/2022 | 06/01/2022 | 0.1178 |
| | | | | 01/02/2022 | 04/02/2022 | 0.1520 |
| | | | | 01/03/2022 | 04/03/2022 | 0.1520 |

| Subfondos | Clases de Acciones | Divisa | Código ISIN | Fecha Ex dividendos | Pago Fecha | Dividendo por Acción |
|------------------------|--------------------|--------|--------------|---------------------|------------|----------------------|
| | | | | 01/04/2022 | 06/04/2022 | 0.1520 |
| | | | | 02/05/2022 | 05/05/2022 | 0.1520 |
| | | | | 01/06/2022 | 07/06/2022 | 0.1520 |
| | A USD AD (D) | USD | LU0319688874 | 14/09/2021 | 17/09/2021 | 1.7900 |
| | F EUR HGD MD (D) | EUR | LU2018722780 | 01/07/2021 | 06/07/2021 | 0.0064 |
| | | | | 02/08/2021 | 05/08/2021 | 0.0064 |
| | | | | 01/09/2021 | 06/09/2021 | 0.0064 |
| | | | | 01/10/2021 | 06/10/2021 | 0.0064 |
| | | | | 02/11/2021 | 05/11/2021 | 0.0064 |
| | | | | 01/12/2021 | 06/12/2021 | 0.0064 |
| | | | | 03/01/2022 | 06/01/2022 | 0.0064 |
| | | | | 01/02/2022 | 04/02/2022 | 0.0082 |
| | | | | 01/03/2022 | 04/03/2022 | 0.0082 |
| | | | | 01/04/2022 | 06/04/2022 | 0.0082 |
| | | | | 02/05/2022 | 05/05/2022 | 0.0082 |
| | | | | 01/06/2022 | 07/06/2022 | 0.0082 |
| | F2 EUR HGD MD (D) | EUR | LU1103153091 | 01/07/2021 | 06/07/2021 | 0.1123 |
| | | | | 02/08/2021 | 05/08/2021 | 0.1123 |
| | | | | 01/09/2021 | 06/09/2021 | 0.1123 |
| | | | | 01/10/2021 | 06/10/2021 | 0.1123 |
| | | | | 02/11/2021 | 05/11/2021 | 0.1123 |
| | | | | 01/12/2021 | 06/12/2021 | 0.1123 |
| | | | | 03/01/2022 | 06/01/2022 | 0.1123 |
| | | | | 01/02/2022 | 04/02/2022 | 0.1442 |
| | | | | 01/03/2022 | 04/03/2022 | 0.1442 |
| | | | | 01/04/2022 | 06/04/2022 | 0.1442 |
| | | | | 02/05/2022 | 05/05/2022 | 0.1442 |
| | | | | 01/06/2022 | 07/06/2022 | 0.1442 |
| | G EUR HGD MD (D) | EUR | LU1103152879 | 01/07/2021 | 06/07/2021 | 0.1161 |
| | | | | 02/08/2021 | 05/08/2021 | 0.1161 |
| | | | | 01/09/2021 | 06/09/2021 | 0.1161 |
| | | | | 01/10/2021 | 06/10/2021 | 0.1161 |
| | | | | 02/11/2021 | 05/11/2021 | 0.1161 |
| | | | | 01/12/2021 | 06/12/2021 | 0.1161 |
| | | | | 03/01/2022 | 06/01/2022 | 0.1161 |
| | | | | 01/02/2022 | 04/02/2022 | 0.1496 |
| | | | | 01/03/2022 | 04/03/2022 | 0.1496 |
| | | | | 01/04/2022 | 06/04/2022 | 0.1496 |
| | | | | 02/05/2022 | 05/05/2022 | 0.1496 |
| | | | | 01/06/2022 | 07/06/2022 | 0.1496 |
| | H EUR HGD QTD (D) | EUR | LU2110861148 | 01/07/2021 | 06/07/2021 | 3.8310 |
| | | | | 01/10/2021 | 06/10/2021 | 3.8310 |
| | | | | 03/01/2022 | 06/01/2022 | 3.8310 |
| | | | | 01/04/2022 | 06/04/2022 | 4.9664 |
| | M2 EUR HGD QTD (D) | EUR | LU2110861221 | 01/07/2021 | 06/07/2021 | 3.8198 |
| | | | | 01/10/2021 | 06/10/2021 | 3.8198 |
| | | | | 03/01/2022 | 06/01/2022 | 3.8198 |
| | | | | 01/04/2022 | 06/04/2022 | 4.9449 |
| | R EUR HGD AD (D) | EUR | LU0906525679 | 14/09/2021 | 17/09/2021 | 1.8200 |
| | R USD AD (D) | USD | LU1737510443 | 14/09/2021 | 17/09/2021 | 1.8500 |
| Global High Yield Bond | F EUR HGD MD (D) | EUR | LU2018722863 | 01/07/2021 | 06/07/2021 | 0.0135 |
| | | | | 02/08/2021 | 05/08/2021 | 0.0135 |
| | | | | 01/09/2021 | 06/09/2021 | 0.0135 |
| | | | | 01/10/2021 | 06/10/2021 | 0.0135 |
| | | | | 02/11/2021 | 05/11/2021 | 0.0135 |
| | | | | 01/12/2021 | 06/12/2021 | 0.0135 |
| | | | | 03/01/2022 | 06/01/2022 | 0.0135 |
| | | | | 01/02/2022 | 04/02/2022 | 0.0125 |

| Subfondos | Clases de Acciones | Divisa | Código ISIN | Fecha Ex dividendos | Pago Fecha | Dividendo por Acción |
|--------------------------|--------------------|--------|--------------|---------------------|------------|----------------------|
| | | | | 01/03/2022 | 04/03/2022 | 0.0125 |
| | | | | 01/04/2022 | 06/04/2022 | 0.0125 |
| | | | | 02/05/2022 | 05/05/2022 | 0.0125 |
| | | | | 01/06/2022 | 07/06/2022 | 0.0125 |
| | F2 EUR HGD MD (D) | EUR | LU1250883417 | 01/07/2021 | 06/07/2021 | 0.2555 |
| | | | | 02/08/2021 | 05/08/2021 | 0.2555 |
| | | | | 01/09/2021 | 06/09/2021 | 0.2555 |
| | | | | 01/10/2021 | 06/10/2021 | 0.2555 |
| | | | | 02/11/2021 | 05/11/2021 | 0.2555 |
| | | | | 01/12/2021 | 06/12/2021 | 0.2555 |
| | | | | 03/01/2022 | 06/01/2022 | 0.2555 |
| | | | | 01/02/2022 | 04/02/2022 | 0.2374 |
| | | | | 01/03/2022 | 04/03/2022 | 0.2374 |
| | | | | 01/04/2022 | 06/04/2022 | 0.2374 |
| | | | | 02/05/2022 | 05/05/2022 | 0.2374 |
| | | | | 01/06/2022 | 07/06/2022 | 0.2374 |
| | G EUR HGD MD (D) | EUR | LU1250883334 | 01/07/2021 | 06/07/2021 | 0.2564 |
| | | | | 02/08/2021 | 05/08/2021 | 0.2564 |
| | | | | 01/09/2021 | 06/09/2021 | 0.2564 |
| | | | | 01/10/2021 | 06/10/2021 | 0.2564 |
| | | | | 02/11/2021 | 05/11/2021 | 0.2564 |
| | | | | 01/12/2021 | 06/12/2021 | 0.2564 |
| | | | | 03/01/2022 | 06/01/2022 | 0.2564 |
| | | | | 01/02/2022 | 04/02/2022 | 0.2385 |
| | | | | 01/03/2022 | 04/03/2022 | 0.2385 |
| | | | | 01/04/2022 | 06/04/2022 | 0.2385 |
| | | | | 02/05/2022 | 05/05/2022 | 0.2385 |
| | | | | 01/06/2022 | 07/06/2022 | 0.2385 |
| | I14 GBP HGD QD (D) | GBP | LU2330497947 | 30/09/2021 | 05/10/2021 | 1.2459 |
| | | | | 31/12/2021 | 05/01/2022 | 1.1481 |
| | | | | 31/03/2022 | 05/04/2022 | 1.2203 |
| | | | | 30/06/2022 | 05/07/2022 | 1.4658 |
| | I2 GBP QD (D) | GBP | LU2031984003 | 30/09/2021 | 05/10/2021 | 10.2943 |
| | | | | 31/12/2021 | 05/01/2022 | 9.6680 |
| | | | | 31/03/2022 | 05/04/2022 | 10.3800 |
| | | | | 30/06/2022 | 05/07/2022 | 13.5693 |
| | J3 GBP QD (D) | GBP | LU2052287211 | 30/09/2021 | 05/10/2021 | 10.2394 |
| | | | | 31/12/2021 | 05/01/2022 | 9.6160 |
| | | | | 31/03/2022 | 05/04/2022 | 10.3680 |
| | | | | 30/06/2022 | 05/07/2022 | 13.4919 |
| | R3 GBP QD (D) | GBP | LU2259109010 | 30/09/2021 | 05/10/2021 | 0.1155 |
| | | | | 31/12/2021 | 05/01/2022 | 0.1087 |
| | | | | 31/03/2022 | 05/04/2022 | 0.1170 |
| | | | | 30/06/2022 | 05/07/2022 | 0.1525 |
| Global Inflation Bond | A EUR MD (D) | EUR | LU0906528699 | 01/07/2021 | 06/07/2021 | 0.0200 |
| | | | | 02/08/2021 | 05/08/2021 | 0.0200 |
| | | | | 01/09/2021 | 06/09/2021 | 0.0200 |
| | | | | 01/10/2021 | 06/10/2021 | 0.0200 |
| | | | | 02/11/2021 | 05/11/2021 | 0.0200 |
| | | | | 01/12/2021 | 06/12/2021 | 0.0200 |
| | | | | 03/01/2022 | 06/01/2022 | 0.0200 |
| | R EUR AD (D) | EUR | LU0839539938 | 14/09/2021 | 17/09/2021 | 0.2100 |
| Global Total Return Bond | A EUR AD (D) | EUR | LU1253539677 | 14/09/2021 | 17/09/2021 | 3.1100 |
| | A EUR QTD (D) | EUR | LU1253539750 | 01/07/2021 | 06/07/2021 | 0.1867 |
| | | | | 01/10/2021 | 06/10/2021 | 0.1867 |
| | | | | 03/01/2022 | 06/01/2022 | 0.1867 |
| | | | | 01/04/2022 | 06/04/2022 | 0.3814 |
| | F EUR QTD (D) | EUR | LU2018722350 | 01/07/2021 | 06/07/2021 | 0.0086 |

| Subfondos | Clases de Acciones | Divisa | Código ISIN | Fecha Ex dividendos | Pago Fecha | Dividendo por Acción |
|---------------|--------------------|--------|--------------|---------------------|------------|----------------------|
| | | | | 01/10/2021 | 06/10/2021 | 0.0086 |
| | | | | 03/01/2022 | 06/01/2022 | 0.0086 |
| | | | | 01/04/2022 | 06/04/2022 | 0.0174 |
| | F2 EUR QTD (D) | EUR | LU1583992539 | 01/07/2021 | 06/07/2021 | 0.1734 |
| | | | | 01/10/2021 | 06/10/2021 | 0.1734 |
| | | | | 03/01/2022 | 06/01/2022 | 0.1734 |
| | | | | 01/04/2022 | 06/04/2022 | 0.3527 |
| | G EUR QTD (D) | EUR | LU1583994071 | 01/07/2021 | 06/07/2021 | 0.1753 |
| | | | | 01/10/2021 | 06/10/2021 | 0.1753 |
| | | | | 03/01/2022 | 06/01/2022 | 0.1753 |
| | | | | 01/04/2022 | 06/04/2022 | 0.3566 |
| | I EUR AD (D) | EUR | LU1253539321 | 14/09/2021 | 17/09/2021 | 35.8700 |
| Optimal Yield | A EUR AD (D) | EUR | LU1883336643 | 14/09/2021 | 17/09/2021 | 1.4300 |
| | A USD HGD MD (D) | USD | LU1883337021 | 01/07/2021 | 06/07/2021 | 0.1895 |
| | | | | 02/08/2021 | 05/08/2021 | 0.1895 |
| | | | | 01/09/2021 | 06/09/2021 | 0.1895 |
| | | | | 01/10/2021 | 06/10/2021 | 0.1895 |
| | | | | 02/11/2021 | 05/11/2021 | 0.1895 |
| | | | | 01/12/2021 | 06/12/2021 | 0.1895 |
| | | | | 03/01/2022 | 06/01/2022 | 0.1895 |
| | | | | 01/02/2022 | 04/02/2022 | 0.1869 |
| | | | | 01/03/2022 | 04/03/2022 | 0.1869 |
| | | | | 01/04/2022 | 06/04/2022 | 0.1869 |
| | | | | 02/05/2022 | 05/05/2022 | 0.1869 |
| | | | | 01/06/2022 | 07/06/2022 | 0.1869 |
| | A2 EUR AD (D) | EUR | LU2259111263 | 14/09/2021 | 17/09/2021 | 0.6400 |
| | E2 EUR QTD (D) | EUR | LU1883337450 | 01/07/2021 | 06/07/2021 | 0.0463 |
| | | | | 01/10/2021 | 06/10/2021 | 0.0463 |
| | | | | 03/01/2022 | 06/01/2022 | 0.0463 |
| | | | | 01/04/2022 | 06/04/2022 | 0.0454 |
| | F EUR QTD (D) | EUR | LU1883337617 | 01/07/2021 | 06/07/2021 | 0.0417 |
| | | | | 01/10/2021 | 06/10/2021 | 0.0417 |
| | | | | 03/01/2022 | 06/01/2022 | 0.0417 |
| | | | | 01/04/2022 | 06/04/2022 | 0.0406 |
| | G EUR QD (D) | EUR | LU1894680088 | 30/09/2021 | 05/10/2021 | 0.0282 |
| | | | | 31/12/2021 | 05/01/2022 | 0.0308 |
| | | | | 31/03/2022 | 05/04/2022 | 0.0300 |
| | | | | 30/06/2022 | 05/07/2022 | 0.0328 |
| | H EUR QTD (D) | EUR | LU1998916008 | 01/07/2021 | 06/07/2021 | 7.5379 |
| | | | | 01/10/2021 | 06/10/2021 | 7.5379 |
| | | | | 03/01/2022 | 06/01/2022 | 7.5379 |
| | | | | 01/04/2022 | 06/04/2022 | 7.4851 |
| | M2 EUR QTD (D) | EUR | LU1883338185 | 01/07/2021 | 06/07/2021 | 7.4634 |
| | | | | 01/10/2021 | 06/10/2021 | 7.4634 |
| | | | | 03/01/2022 | 06/01/2022 | 7.4634 |
| | R2 EUR AD (D) | EUR | LU1883338342 | 14/09/2021 | 17/09/2021 | 1.4200 |
| | R2 USD AD (D) | USD | LU1883338854 | 14/09/2021 | 17/09/2021 | 1.6900 |
| | R2 USD HGD MD (D) | USD | LU1883339076 | 01/07/2021 | 06/07/2021 | 0.1290 |
| | | | | 02/08/2021 | 05/08/2021 | 0.1290 |
| | | | | 01/09/2021 | 06/09/2021 | 0.1290 |
| | | | | 01/10/2021 | 06/10/2021 | 0.1290 |
| | | | | 02/11/2021 | 05/11/2021 | 0.1290 |
| | | | | 01/12/2021 | 06/12/2021 | 0.1290 |
| | | | | 03/01/2022 | 06/01/2022 | 0.1290 |
| | | | | 01/02/2022 | 04/02/2022 | 0.1281 |
| | | | | 01/03/2022 | 14/03/2022 | 0.1281 |
| | | | | 01/04/2022 | 06/04/2022 | 0.1281 |
| | | | | 02/05/2022 | 05/05/2022 | 0.1281 |

| Subfondos | Clases de Acciones | Divisa | Código ISIN | Fecha Ex dividendos | Pago Fecha | Dividendo por Acción |
|--------------------------|--------------------|--------------|--------------|---------------------|------------|----------------------|
| | | | | 01/06/2022 | 07/06/2022 | 0.1281 |
| Optimal Yield Short Term | E2 EUR QTD (D) | EUR | LU1883339407 | 01/07/2021 | 06/07/2021 | 0.0309 |
| | | | | 01/10/2021 | 06/10/2021 | 0.0309 |
| | | | | 03/01/2022 | 06/01/2022 | 0.0309 |
| | | | | 01/04/2022 | 06/04/2022 | 0.0303 |
| | F EUR QTD (D) | EUR | LU1883339662 | 01/07/2021 | 06/07/2021 | 0.0307 |
| | | | | 01/10/2021 | 06/10/2021 | 0.0307 |
| | | | | 03/01/2022 | 06/01/2022 | 0.0307 |
| | | | | 01/04/2022 | 06/04/2022 | 0.0300 |
| | G EUR AD (D) | EUR | LU1894680245 | 14/09/2021 | 17/09/2021 | 0.1500 |
| | M2 EUR QTD (D) | EUR | LU1883340082 | 01/07/2021 | 06/07/2021 | 6.2241 |
| | | | | 01/10/2021 | 06/10/2021 | 6.2241 |
| | | | | 03/01/2022 | 06/01/2022 | 6.2241 |
| 01/04/2022 | | | | 06/04/2022 | 6.1370 | |
| Pioneer Strategic Income | A AUD MD3 (D) | AUD | LU1883840644 | 01/07/2021 | 06/07/2021 | 0.2306 |
| | | | | 02/08/2021 | 05/08/2021 | 0.2306 |
| | | | | 01/09/2021 | 06/09/2021 | 0.2306 |
| | | | | 01/10/2021 | 06/10/2021 | 0.2306 |
| | | | | 02/11/2021 | 05/11/2021 | 0.2306 |
| | | | | 01/12/2021 | 06/12/2021 | 0.2306 |
| | | | | 03/01/2022 | 06/01/2022 | 0.2306 |
| | | | | 01/02/2022 | 04/02/2022 | 0.2306 |
| | | | | 01/03/2022 | 04/03/2022 | 0.2306 |
| | | | | 01/04/2022 | 06/04/2022 | 0.2306 |
| | | | | 02/05/2022 | 05/05/2022 | 0.2306 |
| | | | | 01/06/2022 | 07/06/2022 | 0.2306 |
| | A EUR HGD AD (D) | EUR | LU1883841378 | 14/09/2021 | 17/09/2021 | 1.2800 |
| | A EUR HGD MGI (D) | EUR | LU1883841451 | 01/07/2021 | 06/07/2021 | 0.1246 |
| | | | | 02/08/2021 | 05/08/2021 | 0.1203 |
| | | | | 01/09/2021 | 06/09/2021 | 0.1292 |
| | | | | 01/10/2021 | 06/10/2021 | 0.1217 |
| | | | | 02/11/2021 | 05/11/2021 | 0.1046 |
| | | | | 01/12/2021 | 06/12/2021 | 0.1126 |
| | | | | 03/01/2022 | 06/01/2022 | 0.1172 |
| | | | | 01/02/2022 | 04/02/2022 | 0.1056 |
| | | | | 01/03/2022 | 04/03/2022 | 0.1070 |
| | | | | 01/04/2022 | 06/04/2022 | 0.1163 |
| | | | | 02/05/2022 | 05/05/2022 | 0.1106 |
| | | | | 01/06/2022 | 07/06/2022 | 0.1136 |
| | A USD MD (D) | USD | LU1883841618 | 01/07/2021 | 06/07/2021 | 0.0078 |
| | | | | 02/08/2021 | 05/08/2021 | 0.0078 |
| | | | | 01/09/2021 | 06/09/2021 | 0.0078 |
| | | | | 01/10/2021 | 06/10/2021 | 0.0078 |
| | | | | 02/11/2021 | 05/11/2021 | 0.0078 |
| | | | | 01/12/2021 | 06/12/2021 | 0.0078 |
| | | | | 03/01/2022 | 06/01/2022 | 0.0078 |
| 01/02/2022 | | | | 04/02/2022 | 0.0088 | |
| 01/03/2022 | | | | 04/03/2022 | 0.0088 | |
| 01/04/2022 | | | | 06/04/2022 | 0.0088 | |
| 02/05/2022 | | | | 05/05/2022 | 0.0088 | |
| 01/06/2022 | | | | 07/06/2022 | 0.0088 | |
| A USD MD3 (D) | USD | LU1883841709 | 01/07/2021 | 06/07/2021 | 0.2687 | |
| | | | 02/08/2021 | 05/08/2021 | 0.2687 | |
| | | | 01/09/2021 | 06/09/2021 | 0.2687 | |
| | | | 01/10/2021 | 06/10/2021 | 0.2687 | |
| | | | 02/11/2021 | 05/11/2021 | 0.2687 | |

| Subfondos | Clases de Acciones | Divisa | Código ISIN | Fecha Ex dividendos | Pago Fecha | Dividendo por Acción |
|-----------|--------------------|--------|--------------|---------------------|------------|----------------------|
| | | | | 01/12/2021 | 06/12/2021 | 0.2687 |
| | | | | 03/01/2022 | 06/01/2022 | 0.2687 |
| | | | | 01/02/2022 | 04/02/2022 | 0.2687 |
| | | | | 01/03/2022 | 04/03/2022 | 0.2687 |
| | | | | 01/04/2022 | 06/04/2022 | 0.2687 |
| | | | | 02/05/2022 | 05/05/2022 | 0.2687 |
| | | | | 01/06/2022 | 07/06/2022 | 0.2687 |
| | A USD MGI (D) | USD | LU1883841881 | 01/07/2021 | 06/07/2021 | 0.1855 |
| | | | | 02/08/2021 | 05/08/2021 | 0.1829 |
| | | | | 01/09/2021 | 06/09/2021 | 0.1969 |
| | | | | 01/10/2021 | 06/10/2021 | 0.1813 |
| | | | | 02/11/2021 | 05/11/2021 | 0.1581 |
| | | | | 01/12/2021 | 06/12/2021 | 0.1694 |
| | | | | 03/01/2022 | 06/01/2022 | 0.1777 |
| | | | | 01/02/2022 | 04/02/2022 | 0.1592 |
| | | | | 01/03/2022 | 04/03/2022 | 0.1600 |
| | | | | 01/04/2022 | 06/04/2022 | 0.1768 |
| | | | | 02/05/2022 | 05/05/2022 | 0.1635 |
| | | | | 01/06/2022 | 07/06/2022 | 0.1746 |
| | A ZAR MD3 (D) | ZAR | LU1883841964 | 01/07/2021 | 06/07/2021 | 7.8966 |
| | | | | 02/08/2021 | 05/08/2021 | 7.8966 |
| | | | | 01/09/2021 | 06/09/2021 | 7.8966 |
| | | | | 01/10/2021 | 06/10/2021 | 7.8966 |
| | | | | 02/11/2021 | 05/11/2021 | 7.8966 |
| | | | | 01/12/2021 | 06/12/2021 | 7.8966 |
| | | | | 03/01/2022 | 06/01/2022 | 7.8966 |
| | | | | 01/02/2022 | 04/02/2022 | 7.8966 |
| | | | | 01/03/2022 | 04/03/2022 | 7.8966 |
| | | | | 01/04/2022 | 06/04/2022 | 7.8966 |
| | | | | 02/05/2022 | 05/05/2022 | 7.8966 |
| | | | | 01/06/2022 | 07/06/2022 | 7.8966 |
| | A2 EUR AD (D) | EUR | LU2070308999 | 14/09/2021 | 17/09/2021 | 1.1800 |
| | B AUD MD3 (D) | AUD | LU1883842004 | 01/07/2021 | 06/07/2021 | 0.2219 |
| | | | | 02/08/2021 | 05/08/2021 | 0.2219 |
| | | | | 01/09/2021 | 06/09/2021 | 0.2219 |
| | | | | 01/10/2021 | 06/10/2021 | 0.2219 |
| | | | | 02/11/2021 | 05/11/2021 | 0.2219 |
| | | | | 01/12/2021 | 06/12/2021 | 0.2219 |
| | | | | 03/01/2022 | 06/01/2022 | 0.2219 |
| | | | | 01/02/2022 | 04/02/2022 | 0.2219 |
| | | | | 01/03/2022 | 04/03/2022 | 0.2219 |
| | | | | 01/04/2022 | 06/04/2022 | 0.2219 |
| | | | | 02/05/2022 | 05/05/2022 | 0.2219 |
| | | | | 01/06/2022 | 07/06/2022 | 0.2219 |
| | B USD MD (D) | USD | LU1883842269 | 01/07/2021 | 06/07/2021 | 0.0079 |
| | | | | 02/08/2021 | 05/08/2021 | 0.0079 |
| | | | | 01/09/2021 | 06/09/2021 | 0.0079 |
| | | | | 01/10/2021 | 06/10/2021 | 0.0079 |
| | | | | 02/11/2021 | 05/11/2021 | 0.0079 |
| | | | | 01/12/2021 | 06/12/2021 | 0.0079 |
| | | | | 03/01/2022 | 06/01/2022 | 0.0079 |
| | | | | 01/02/2022 | 04/02/2022 | 0.0089 |
| | | | | 01/03/2022 | 04/03/2022 | 0.0089 |
| | | | | 01/04/2022 | 06/04/2022 | 0.0089 |
| | | | | 02/05/2022 | 05/05/2022 | 0.0089 |
| | | | | 01/06/2022 | 07/06/2022 | 0.0089 |
| | B USD MD3 (D) | USD | LU1883842343 | 01/07/2021 | 06/07/2021 | 0.2750 |
| | | | | 02/08/2021 | 05/08/2021 | 0.2750 |

| Subfondos | Clases de Acciones | Divisa | Código ISIN | Fecha Ex dividendos | Pago Fecha | Dividendo por Acción |
|-----------|--------------------|--------|--------------|---------------------|------------|----------------------|
| | | | | 01/09/2021 | 06/09/2021 | 0.2750 |
| | | | | 01/10/2021 | 06/10/2021 | 0.2750 |
| | | | | 02/11/2021 | 05/11/2021 | 0.2750 |
| | | | | 01/12/2021 | 06/12/2021 | 0.2750 |
| | | | | 03/01/2022 | 06/01/2022 | 0.2750 |
| | | | | 01/02/2022 | 04/02/2022 | 0.2750 |
| | | | | 01/03/2022 | 04/03/2022 | 0.2750 |
| | | | | 01/04/2022 | 06/04/2022 | 0.2750 |
| | | | | 02/05/2022 | 05/05/2022 | 0.2750 |
| | | | | 01/06/2022 | 07/06/2022 | 0.2750 |
| | B USD MGI (D) | USD | LU1883842426 | 01/07/2021 | 06/07/2021 | 0.1670 |
| | | | | 02/08/2021 | 05/08/2021 | 0.1644 |
| | | | | 01/09/2021 | 06/09/2021 | 0.1768 |
| | | | | 01/10/2021 | 06/10/2021 | 0.1630 |
| | | | | 02/11/2021 | 05/11/2021 | 0.1423 |
| | | | | 01/12/2021 | 06/12/2021 | 0.1522 |
| | | | | 03/01/2022 | 06/01/2022 | 0.1595 |
| | | | | 01/02/2022 | 04/02/2022 | 0.1431 |
| | | | | 01/03/2022 | 04/03/2022 | 0.1438 |
| | | | | 01/04/2022 | 06/04/2022 | 0.1588 |
| | | | | 02/05/2022 | 05/05/2022 | 0.1471 |
| | | | | 01/06/2022 | 07/06/2022 | 0.1569 |
| | B ZAR MD3 (D) | ZAR | LU1883842699 | 01/07/2021 | 06/07/2021 | 7.9650 |
| | | | | 02/08/2021 | 05/08/2021 | 7.9650 |
| | | | | 01/09/2021 | 06/09/2021 | 7.9650 |
| | | | | 01/10/2021 | 06/10/2021 | 7.9650 |
| | | | | 02/11/2021 | 05/11/2021 | 7.9650 |
| | | | | 01/12/2021 | 06/12/2021 | 7.9650 |
| | | | | 03/01/2022 | 06/01/2022 | 7.9650 |
| | | | | 01/02/2022 | 04/02/2022 | 7.9650 |
| | | | | 01/03/2022 | 04/03/2022 | 7.9650 |
| | | | | 01/04/2022 | 06/04/2022 | 7.9650 |
| | | | | 02/05/2022 | 05/05/2022 | 7.9650 |
| | | | | 01/06/2022 | 07/06/2022 | 7.9650 |
| | C EUR HGD MGI (D) | EUR | LU1883842939 | 01/07/2021 | 06/07/2021 | 0.1367 |
| | | | | 02/08/2021 | 05/08/2021 | 0.1318 |
| | | | | 01/09/2021 | 06/09/2021 | 0.1414 |
| | | | | 01/10/2021 | 06/10/2021 | 0.1332 |
| | | | | 02/11/2021 | 05/11/2021 | 0.1146 |
| | | | | 01/12/2021 | 06/12/2021 | 0.1232 |
| | | | | 03/01/2022 | 06/01/2022 | 0.1281 |
| | | | | 01/02/2022 | 04/02/2022 | 0.1155 |
| | | | | 01/03/2022 | 04/03/2022 | 0.1173 |
| | | | | 01/04/2022 | 06/04/2022 | 0.1270 |
| | | | | 02/05/2022 | 05/05/2022 | 0.1211 |
| | | | | 01/06/2022 | 07/06/2022 | 0.1242 |
| | C USD MD (D) | USD | LU1883843150 | 01/07/2021 | 06/07/2021 | 0.0079 |
| | | | | 02/08/2021 | 05/08/2021 | 0.0079 |
| | | | | 01/09/2021 | 06/09/2021 | 0.0079 |
| | | | | 01/10/2021 | 06/10/2021 | 0.0079 |
| | | | | 02/11/2021 | 05/11/2021 | 0.0079 |
| | | | | 01/12/2021 | 06/12/2021 | 0.0079 |
| | | | | 03/01/2022 | 06/01/2022 | 0.0079 |
| | | | | 01/02/2022 | 04/02/2022 | 0.0089 |
| | | | | 01/03/2022 | 04/03/2022 | 0.0089 |
| | | | | 01/04/2022 | 06/04/2022 | 0.0089 |
| | | | | 02/05/2022 | 05/05/2022 | 0.0089 |
| | | | | 01/06/2022 | 07/06/2022 | 0.0089 |

| Subfondos | Clases de Acciones | Divisa | Código ISIN | Fecha Ex dividendos | Pago Fecha | Dividendo por Acción |
|------------|--------------------|--------|--------------|---------------------|------------|----------------------|
| | E2 EUR AD (D) | EUR | LU1883843317 | 14/09/2021 | 17/09/2021 | 0.1800 |
| | E2 EUR HGD AD (D) | EUR | LU1883843580 | 14/09/2021 | 17/09/2021 | 0.1500 |
| | E2 EUR HGD QTD (D) | EUR | LU1883843663 | 01/07/2021 | 06/07/2021 | 0.0174 |
| 01/10/2021 | | | | 06/10/2021 | 0.0174 | |
| 03/01/2022 | | | | 06/01/2022 | 0.0174 | |
| 01/04/2022 | | | | 06/04/2022 | 0.0196 | |
| | E2 EUR QTD (D) | EUR | LU1883843747 | 01/07/2021 | 06/07/2021 | 0.0219 |
| 01/10/2021 | | | | 06/10/2021 | 0.0219 | |
| 03/01/2022 | | | | 06/01/2022 | 0.0219 | |
| 01/04/2022 | | | | 06/04/2022 | 0.0268 | |
| | F EUR AD (D) | EUR | LU1883844042 | 14/09/2021 | 17/09/2021 | 0.1500 |
| | F EUR HGD AD (D) | EUR | LU1883844398 | 14/09/2021 | 17/09/2021 | 0.1200 |
| | F EUR QTD (D) | EUR | LU1883844471 | 01/07/2021 | 06/07/2021 | 0.0210 |
| 01/10/2021 | | | | 06/10/2021 | 0.0210 | |
| 03/01/2022 | | | | 06/01/2022 | 0.0210 | |
| 01/04/2022 | | | | 06/04/2022 | 0.0255 | |
| | G EUR HGD AD (D) | EUR | LU1894682456 | 14/09/2021 | 17/09/2021 | 0.1400 |
| | G EUR HGD QD (D) | EUR | LU1894682530 | 30/09/2021 | 05/10/2021 | 0.0323 |
| 31/12/2021 | | | | 05/01/2022 | 0.0273 | |
| 31/03/2022 | | | | 05/04/2022 | 0.0280 | |
| 30/06/2022 | | | | 05/07/2022 | 0.0427 | |
| | G EUR QTD (D) | EUR | LU2036673452 | 01/07/2021 | 06/07/2021 | 0.0165 |
| 01/10/2021 | | | | 06/10/2021 | 0.0165 | |
| 03/01/2022 | | | | 06/01/2022 | 0.0165 | |
| 01/04/2022 | | | | 06/04/2022 | 0.0201 | |
| | H EUR HGD QTD (D) | EUR | LU1998916420 | 01/07/2021 | 06/07/2021 | 3.6682 |
| 01/10/2021 | | | | 06/10/2021 | 3.6682 | |
| 03/01/2022 | | | | 06/01/2022 | 3.6682 | |
| 01/04/2022 | | | | 06/04/2022 | 4.1835 | |
| | I2 EUR HGD QTD (D) | EUR | LU1883844711 | 01/07/2021 | 06/07/2021 | 3.5716 |
| 01/10/2021 | | | | 06/10/2021 | 3.5716 | |
| 03/01/2022 | | | | 06/01/2022 | 3.5716 | |
| 01/04/2022 | | | | 06/04/2022 | 4.0608 | |
| | I2 EUR QD (D) | EUR | LU1883844802 | 30/09/2021 | 05/10/2021 | 9.3385 |
| 31/12/2021 | | | | 05/01/2022 | 8.5186 | |
| 31/03/2022 | | | | 05/04/2022 | 8.7131 | |
| 30/06/2022 | | | | 05/07/2022 | 12.6220 | |
| | I2 USD QD (D) | USD | LU1883845288 | 30/09/2021 | 05/10/2021 | 10.8060 |
| 31/12/2021 | | | | 05/01/2022 | 9.6888 | |
| 31/03/2022 | | | | 05/04/2022 | 9.6943 | |
| 30/06/2022 | | | | 05/07/2022 | 13.0737 | |
| | I4 USD QTD (D) | USD | LU2347634748 | 01/07/2021 | 06/07/2021 | 10.4148 |
| 01/10/2021 | | | | 06/10/2021 | 10.4148 | |
| 03/01/2022 | | | | 06/01/2022 | 10.4148 | |
| 01/04/2022 | | | | 06/04/2022 | 9.3971 | |
| | P2 USD MD (D) | USD | LU1883845791 | 01/07/2021 | 06/07/2021 | 0.0628 |
| 02/08/2021 | | | | 05/08/2021 | 0.0628 | |
| 01/09/2021 | | | | 06/09/2021 | 0.0628 | |
| 01/10/2021 | | | | 06/10/2021 | 0.0628 | |
| 02/11/2021 | | | | 05/11/2021 | 0.0628 | |
| 01/12/2021 | | | | 06/12/2021 | 0.0628 | |
| 03/01/2022 | | | | 06/01/2022 | 0.0628 | |
| 01/02/2022 | | | | 04/02/2022 | 0.0719 | |
| 01/03/2022 | | | | 04/03/2022 | 0.0719 | |
| 01/04/2022 | | | | 06/04/2022 | 0.0719 | |
| 02/05/2022 | | | | 05/05/2022 | 0.0719 | |
| 01/06/2022 | | | | 07/06/2022 | 0.0719 | |
| | Q-D USD MD (D) | USD | LU1883845874 | 01/07/2021 | 06/07/2021 | 0.0833 |

| Subfondos | Clases de Acciones | Divisa | Código ISIN | Fecha Ex dividendos | Pago Fecha | Dividendo por Acción |
|-----------|--------------------|--------|--------------|---------------------|------------|----------------------|
| | | | | 02/08/2021 | 05/08/2021 | 0.0833 |
| | | | | 01/09/2021 | 06/09/2021 | 0.0833 |
| | | | | 01/10/2021 | 06/10/2021 | 0.0833 |
| | | | | 02/11/2021 | 05/11/2021 | 0.0833 |
| | | | | 01/12/2021 | 06/12/2021 | 0.0833 |
| | | | | 03/01/2022 | 06/01/2022 | 0.0833 |
| | | | | 01/02/2022 | 04/02/2022 | 0.0943 |
| | | | | 01/03/2022 | 04/03/2022 | 0.0943 |
| | | | | 01/04/2022 | 06/04/2022 | 0.0943 |
| | | | | 02/05/2022 | 05/05/2022 | 0.0943 |
| | | | | 01/06/2022 | 07/06/2022 | 0.0943 |
| | R2 EUR AD (D) | EUR | LU1883846179 | 14/09/2021 | 17/09/2021 | 1.9000 |
| | R2 EUR HGD AD (D) | EUR | LU1883846336 | 14/09/2021 | 17/09/2021 | 1.6800 |
| | R2 EUR HGD MGI (D) | EUR | LU1883846419 | 01/07/2021 | 06/07/2021 | 0.1630 |
| | | | | 02/08/2021 | 05/08/2021 | 0.1574 |
| | | | | 01/09/2021 | 06/09/2021 | 0.1689 |
| | | | | 01/10/2021 | 06/10/2021 | 0.1593 |
| | | | | 02/11/2021 | 05/11/2021 | 0.1372 |
| | | | | 01/12/2021 | 06/12/2021 | 0.1477 |
| | | | | 03/01/2022 | 06/01/2022 | 0.1537 |
| | | | | 01/02/2022 | 04/02/2022 | 0.1388 |
| | | | | 01/03/2022 | 04/03/2022 | 0.1410 |
| | | | | 01/04/2022 | 06/04/2022 | 0.1529 |
| | | | | 02/05/2022 | 05/05/2022 | 0.1460 |
| | | | | 01/06/2022 | 07/06/2022 | 0.1498 |
| | R2 GBP AD (D) | GBP | LU1883846682 | 14/09/2021 | 17/09/2021 | 1.6300 |
| | R2 USD AD (D) | USD | LU1883846849 | 14/09/2021 | 17/09/2021 | 2.2500 |
| | T AUD MD3 (D) | AUD | LU1883847060 | 01/07/2021 | 06/07/2021 | 0.2353 |
| | | | | 02/08/2021 | 05/08/2021 | 0.2353 |
| | | | | 01/09/2021 | 06/09/2021 | 0.2353 |
| | | | | 01/10/2021 | 06/10/2021 | 0.2353 |
| | | | | 02/11/2021 | 05/11/2021 | 0.2353 |
| | | | | 01/12/2021 | 06/12/2021 | 0.2353 |
| | | | | 03/01/2022 | 06/01/2022 | 0.2353 |
| | | | | 01/02/2022 | 04/02/2022 | 0.2353 |
| | | | | 01/03/2022 | 04/03/2022 | 0.2353 |
| | | | | 01/04/2022 | 06/04/2022 | 0.2353 |
| | | | | 02/05/2022 | 05/05/2022 | 0.2353 |
| | | | | 01/06/2022 | 07/06/2022 | 0.2353 |
| | T USD MD3 (D) | USD | LU1883847227 | 01/07/2021 | 06/07/2021 | 0.2665 |
| | | | | 02/08/2021 | 05/08/2021 | 0.2665 |
| | | | | 01/09/2021 | 06/09/2021 | 0.2665 |
| | | | | 01/10/2021 | 06/10/2021 | 0.2665 |
| | | | | 02/11/2021 | 05/11/2021 | 0.2665 |
| | | | | 01/12/2021 | 06/12/2021 | 0.2665 |
| | | | | 03/01/2022 | 06/01/2022 | 0.2665 |
| | | | | 01/02/2022 | 04/02/2022 | 0.2665 |
| | | | | 01/03/2022 | 04/03/2022 | 0.2665 |
| | | | | 01/04/2022 | 06/04/2022 | 0.2665 |
| | | | | 02/05/2022 | 05/05/2022 | 0.2665 |
| | | | | 01/06/2022 | 07/06/2022 | 0.2665 |
| | T USD MGI (D) | USD | LU1883847490 | 01/07/2021 | 06/07/2021 | 0.1568 |
| | | | | 02/08/2021 | 05/08/2021 | 0.1544 |
| | | | | 01/09/2021 | 06/09/2021 | 0.1660 |
| | | | | 01/10/2021 | 06/10/2021 | 0.1530 |
| | | | | 02/11/2021 | 05/11/2021 | 0.1336 |
| | | | | 01/12/2021 | 06/12/2021 | 0.1429 |
| | | | | 03/01/2022 | 06/01/2022 | 0.1497 |

| Subfondos | Clases de Acciones | Divisa | Código ISIN | Fecha Ex dividendos | Pago Fecha | Dividendo por Acción |
|-----------|--------------------|--------|--------------|---------------------|------------|----------------------|
| | | | | 01/02/2022 | 04/02/2022 | 0.1343 |
| | | | | 01/03/2022 | 04/03/2022 | 0.1350 |
| | | | | 01/04/2022 | 06/04/2022 | 0.1491 |
| | | | | 02/05/2022 | 05/05/2022 | 0.1381 |
| | | | | 01/06/2022 | 07/06/2022 | 0.1473 |
| | T ZAR MD3 (D) | ZAR | LU1883847573 | 01/07/2021 | 06/07/2021 | 8.2853 |
| | | | | 02/08/2021 | 05/08/2021 | 8.2853 |
| | | | | 01/09/2021 | 06/09/2021 | 8.2853 |
| | | | | 01/10/2021 | 06/10/2021 | 8.2853 |
| | | | | 02/11/2021 | 05/11/2021 | 8.2853 |
| | | | | 01/12/2021 | 06/12/2021 | 8.2853 |
| | | | | 03/01/2022 | 06/01/2022 | 8.2853 |
| | | | | 01/02/2022 | 04/02/2022 | 8.2853 |
| | | | | 01/03/2022 | 04/03/2022 | 8.2853 |
| | | | | 01/04/2022 | 06/04/2022 | 8.2853 |
| | | | | 02/05/2022 | 05/05/2022 | 8.2853 |
| | | | | 01/06/2022 | 07/06/2022 | 8.2853 |
| | U AUD MD3 (D) | AUD | LU1883847656 | 01/07/2021 | 06/07/2021 | 0.2479 |
| | | | | 02/08/2021 | 05/08/2021 | 0.2479 |
| | | | | 01/09/2021 | 06/09/2021 | 0.2479 |
| | | | | 01/10/2021 | 06/10/2021 | 0.2479 |
| | | | | 02/11/2021 | 05/11/2021 | 0.2479 |
| | | | | 01/12/2021 | 06/12/2021 | 0.2479 |
| | | | | 03/01/2022 | 06/01/2022 | 0.2479 |
| | | | | 01/02/2022 | 04/02/2022 | 0.2479 |
| | | | | 01/03/2022 | 04/03/2022 | 0.2479 |
| | | | | 01/04/2022 | 06/04/2022 | 0.2479 |
| | | | | 02/05/2022 | 05/05/2022 | 0.2479 |
| | | | | 01/06/2022 | 07/06/2022 | 0.2479 |
| | U USD MD3 (D) | USD | LU1883847813 | 01/07/2021 | 06/07/2021 | 0.2666 |
| | | | | 02/08/2021 | 05/08/2021 | 0.2666 |
| | | | | 01/09/2021 | 06/09/2021 | 0.2666 |
| | | | | 01/10/2021 | 06/10/2021 | 0.2666 |
| | | | | 02/11/2021 | 05/11/2021 | 0.2666 |
| | | | | 01/12/2021 | 06/12/2021 | 0.2666 |
| | | | | 03/01/2022 | 06/01/2022 | 0.2666 |
| | | | | 01/02/2022 | 04/02/2022 | 0.2666 |
| | | | | 01/03/2022 | 04/03/2022 | 0.2666 |
| | | | | 01/04/2022 | 06/04/2022 | 0.2666 |
| | | | | 02/05/2022 | 05/05/2022 | 0.2666 |
| | | | | 01/06/2022 | 07/06/2022 | 0.2666 |
| | U USD MGI (D) | USD | LU1883847904 | 01/07/2021 | 06/07/2021 | 0.1555 |
| | | | | 02/08/2021 | 05/08/2021 | 0.1531 |
| | | | | 01/09/2021 | 06/09/2021 | 0.1647 |
| | | | | 01/10/2021 | 06/10/2021 | 0.1518 |
| | | | | 02/11/2021 | 05/11/2021 | 0.1325 |
| | | | | 01/12/2021 | 06/12/2021 | 0.1418 |
| | | | | 03/01/2022 | 06/01/2022 | 0.1485 |
| | | | | 01/02/2022 | 04/02/2022 | 0.1332 |
| | | | | 01/03/2022 | 04/03/2022 | 0.1339 |
| | | | | 01/04/2022 | 06/04/2022 | 0.1479 |
| | | | | 02/05/2022 | 05/05/2022 | 0.1370 |
| | | | | 01/06/2022 | 07/06/2022 | 0.1461 |
| | U ZAR MD3 (D) | ZAR | LU1883848035 | 01/07/2021 | 06/07/2021 | 8.8520 |
| | | | | 02/08/2021 | 05/08/2021 | 8.8520 |
| | | | | 01/09/2021 | 06/09/2021 | 8.8520 |
| | | | | 01/10/2021 | 06/10/2021 | 8.8520 |
| | | | | 02/11/2021 | 05/11/2021 | 8.8520 |

| Subfondos | Clases de Acciones | Divisa | Código ISIN | Fecha Ex dividendos | Pago Fecha | Dividendo por Acción |
|-----------------|--------------------|--------|--------------|---------------------|------------|----------------------|
| | | | | 01/12/2021 | 06/12/2021 | 8.8520 |
| | | | | 03/01/2022 | 06/01/2022 | 8.8520 |
| | | | | 01/02/2022 | 04/02/2022 | 8.8520 |
| | | | | 01/03/2022 | 04/03/2022 | 8.8520 |
| | | | | 01/04/2022 | 06/04/2022 | 8.8520 |
| | | | | 02/05/2022 | 05/05/2022 | 8.8520 |
| | | | | 01/06/2022 | 07/06/2022 | 8.8520 |
| | Z EUR HGD QTD (D) | EUR | LU2085675515 | 01/07/2021 | 06/07/2021 | 3.6394 |
| | | | | 01/10/2021 | 06/10/2021 | 3.6394 |
| | | | | 03/01/2022 | 06/01/2022 | 3.6394 |
| | | | | 01/04/2022 | 06/04/2022 | 3.9803 |
| Pioneer US Bond | A EUR AD (D) | EUR | LU1880401283 | 14/09/2021 | 17/09/2021 | 1.0800 |
| | A USD AD (D) | USD | LU1880401796 | 14/09/2021 | 17/09/2021 | 1.1200 |
| | A2 AUD HGD MD3 (D) | AUD | LU2070305110 | 01/07/2021 | 06/07/2021 | 0.1955 |
| | | | | 02/08/2021 | 05/08/2021 | 0.1955 |
| | | | | 01/09/2021 | 06/09/2021 | 0.1955 |
| | | | | 01/10/2021 | 06/10/2021 | 0.1955 |
| | | | | 02/11/2021 | 05/11/2021 | 0.1955 |
| | | | | 01/12/2021 | 06/12/2021 | 0.1955 |
| | | | | 03/01/2022 | 06/01/2022 | 0.1955 |
| | | | | 01/02/2022 | 04/02/2022 | 0.1955 |
| | | | | 01/03/2022 | 04/03/2022 | 0.1955 |
| | | | | 01/04/2022 | 06/04/2022 | 0.1955 |
| | | | | 02/05/2022 | 05/05/2022 | 0.1955 |
| | | | | 01/06/2022 | 07/06/2022 | 0.1955 |
| | A2 EUR AD (D) | EUR | LU2070309021 | 14/09/2021 | 17/09/2021 | 0.9100 |
| | A2 EUR MD (D) | EUR | LU1883849272 | 01/07/2021 | 06/07/2021 | 0.0459 |
| | | | | 02/08/2021 | 05/08/2021 | 0.0459 |
| | | | | 01/09/2021 | 06/09/2021 | 0.0459 |
| | | | | 01/10/2021 | 06/10/2021 | 0.0459 |
| | | | | 02/11/2021 | 05/11/2021 | 0.0459 |
| | | | | 01/12/2021 | 06/12/2021 | 0.0459 |
| | | | | 03/01/2022 | 06/01/2022 | 0.0459 |
| | | | | 01/02/2022 | 04/02/2022 | 0.0583 |
| | | | | 01/03/2022 | 04/03/2022 | 0.0583 |
| | | | | 01/04/2022 | 06/04/2022 | 0.0583 |
| | | | | 02/05/2022 | 05/05/2022 | 0.0583 |
| | | | | 01/06/2022 | 07/06/2022 | 0.0583 |
| | A2 EUR QD (D) | EUR | LU1883849355 | 30/09/2021 | 05/10/2021 | 0.1769 |
| | | | | 31/12/2021 | 05/01/2022 | 0.1544 |
| | | | | 31/03/2022 | 05/04/2022 | 0.1669 |
| | | | | 30/06/2022 | 05/07/2022 | 0.2849 |
| | A2 GBP HGD QD (D) | GBP | LU1883849439 | 30/09/2021 | 05/10/2021 | 0.1605 |
| | | | | 31/12/2021 | 05/01/2022 | 0.1339 |
| | | | | 31/03/2022 | 05/04/2022 | 0.1449 |
| | | | | 30/06/2022 | 05/07/2022 | 0.2201 |
| | A2 SGD HGD MGI (D) | SGD | LU2237438549 | 01/07/2021 | 06/07/2021 | 0.1222 |
| | | | | 02/08/2021 | 05/08/2021 | 0.1051 |
| | | | | 01/09/2021 | 06/09/2021 | 0.1144 |
| | | | | 01/10/2021 | 06/10/2021 | 0.1026 |
| | | | | 02/11/2021 | 05/11/2021 | 0.0928 |
| | | | | 01/12/2021 | 06/12/2021 | 0.1022 |
| | | | | 03/01/2022 | 06/01/2022 | 0.0998 |
| | | | | 01/02/2022 | 04/02/2022 | 0.0971 |
| | | | | 01/03/2022 | 04/03/2022 | 0.0868 |
| | | | | 01/04/2022 | 06/04/2022 | 0.1077 |
| | | | | 02/05/2022 | 05/05/2022 | 0.1003 |
| | | | | 01/06/2022 | 07/06/2022 | 0.1080 |

| Subfondos | Clases de Acciones | Divisa | Código ISIN | Fecha Ex dividendos | Pago Fecha | Dividendo por Acción |
|-----------|--------------------|--------|--------------|---------------------|------------|----------------------|
| | A2 USD AD (D) | USD | LU1883849785 | 14/09/2021 | 17/09/2021 | 1.4800 |
| | A2 USD MD (D) | USD | LU1883849868 | 01/07/2021 | 06/07/2021 | 0.0561 |
| | | | | 02/08/2021 | 05/08/2021 | 0.0561 |
| | | | | 01/09/2021 | 06/09/2021 | 0.0561 |
| | | | | 01/10/2021 | 06/10/2021 | 0.0561 |
| | | | | 02/11/2021 | 05/11/2021 | 0.0561 |
| | | | | 01/12/2021 | 06/12/2021 | 0.0561 |
| | | | | 03/01/2022 | 06/01/2022 | 0.0561 |
| | | | | 01/02/2022 | 04/02/2022 | 0.0662 |
| | | | | 01/03/2022 | 04/03/2022 | 0.0662 |
| | | | | 01/04/2022 | 06/04/2022 | 0.0662 |
| | | | | 02/05/2022 | 05/05/2022 | 0.0662 |
| | | | | 01/06/2022 | 07/06/2022 | 0.0662 |
| | A2 USD MD3 (D) | USD | LU1883849942 | 01/07/2021 | 06/07/2021 | 0.1880 |
| | | | | 02/08/2021 | 05/08/2021 | 0.1880 |
| | | | | 01/09/2021 | 06/09/2021 | 0.1880 |
| | | | | 01/10/2021 | 06/10/2021 | 0.1880 |
| | | | | 02/11/2021 | 05/11/2021 | 0.1880 |
| | | | | 01/12/2021 | 06/12/2021 | 0.1880 |
| | | | | 03/01/2022 | 06/01/2022 | 0.1880 |
| | | | | 01/02/2022 | 04/02/2022 | 0.1880 |
| | | | | 01/03/2022 | 04/03/2022 | 0.1880 |
| | | | | 01/04/2022 | 06/04/2022 | 0.1880 |
| | | | | 02/05/2022 | 05/05/2022 | 0.1880 |
| | | | | 01/06/2022 | 07/06/2022 | 0.1880 |
| | A2 USD MGI (D) | USD | LU1883850015 | 01/07/2021 | 06/07/2021 | 0.1608 |
| | | | | 02/08/2021 | 05/08/2021 | 0.1400 |
| | | | | 01/09/2021 | 06/09/2021 | 0.1534 |
| | | | | 01/10/2021 | 06/10/2021 | 0.1356 |
| | | | | 02/11/2021 | 05/11/2021 | 0.1237 |
| | | | | 01/12/2021 | 06/12/2021 | 0.1355 |
| | | | | 03/01/2022 | 06/01/2022 | 0.1338 |
| | | | | 01/02/2022 | 04/02/2022 | 0.1293 |
| | | | | 01/03/2022 | 04/03/2022 | 0.1147 |
| | | | | 01/04/2022 | 06/04/2022 | 0.1434 |
| | | | | 02/05/2022 | 05/05/2022 | 0.1312 |
| | | | | 01/06/2022 | 07/06/2022 | 0.1445 |
| | A2 ZAR HGD MD3 (D) | ZAR | LU2098275063 | 01/07/2021 | 06/07/2021 | 10.0510 |
| | | | | 02/08/2021 | 05/08/2021 | 10.0510 |
| | | | | 01/09/2021 | 06/09/2021 | 10.0510 |
| | | | | 01/10/2021 | 06/10/2021 | 10.0510 |
| | | | | 02/11/2021 | 05/11/2021 | 10.0510 |
| | | | | 01/12/2021 | 06/12/2021 | 10.0510 |
| | | | | 03/01/2022 | 06/01/2022 | 10.0510 |
| | | | | 01/02/2022 | 04/02/2022 | 10.0510 |
| | | | | 01/03/2022 | 04/03/2022 | 10.0510 |
| | | | | 01/04/2022 | 06/04/2022 | 10.0510 |
| | | | | 02/05/2022 | 05/05/2022 | 10.0510 |
| | | | | 01/06/2022 | 07/06/2022 | 10.0510 |
| | A2 ZAR MD3 (D) | ZAR | LU1883850288 | 01/07/2021 | 06/07/2021 | 8.4784 |
| | | | | 02/08/2021 | 05/08/2021 | 8.4784 |
| | | | | 01/09/2021 | 06/09/2021 | 8.4784 |
| | | | | 01/10/2021 | 06/10/2021 | 8.4784 |
| | | | | 02/11/2021 | 05/11/2021 | 8.4784 |
| | | | | 01/12/2021 | 06/12/2021 | 8.4784 |
| | | | | 03/01/2022 | 06/01/2022 | 8.4784 |
| | | | | 01/02/2022 | 04/02/2022 | 8.4784 |
| | | | | 01/03/2022 | 04/03/2022 | 8.4784 |

| Subfondos | Clases de Acciones | Divisa | Código ISIN | Fecha Ex dividendos | Pago Fecha | Dividendo por Acción |
|-----------|--------------------|--------|--------------|---------------------|------------|----------------------|
| | | | | 01/04/2022 | 06/04/2022 | 8.4784 |
| | | | | 02/05/2022 | 05/05/2022 | 8.4784 |
| | | | | 01/06/2022 | 07/06/2022 | 8.4784 |
| | B AUD HGD MD3 (D) | AUD | LU2070305201 | 01/07/2021 | 06/07/2021 | 0.1954 |
| | | | | 02/08/2021 | 05/08/2021 | 0.1954 |
| | | | | 01/09/2021 | 06/09/2021 | 0.1954 |
| | | | | 01/10/2021 | 06/10/2021 | 0.1954 |
| | | | | 02/11/2021 | 05/11/2021 | 0.1954 |
| | | | | 01/12/2021 | 06/12/2021 | 0.1954 |
| | | | | 03/01/2022 | 06/01/2022 | 0.1954 |
| | | | | 01/02/2022 | 04/02/2022 | 0.1954 |
| | | | | 01/03/2022 | 04/03/2022 | 0.1954 |
| | | | | 01/04/2022 | 06/04/2022 | 0.1954 |
| | | | | 02/05/2022 | 05/05/2022 | 0.1954 |
| | | | | 01/06/2022 | 07/06/2022 | 0.1954 |
| | B USD MD3 (D) | USD | LU1883850528 | 01/07/2021 | 06/07/2021 | 0.1897 |
| | | | | 02/08/2021 | 05/08/2021 | 0.1897 |
| | | | | 01/09/2021 | 06/09/2021 | 0.1897 |
| | | | | 01/10/2021 | 06/10/2021 | 0.1897 |
| | | | | 02/11/2021 | 05/11/2021 | 0.1897 |
| | | | | 01/12/2021 | 06/12/2021 | 0.1897 |
| | | | | 03/01/2022 | 06/01/2022 | 0.1897 |
| | | | | 01/02/2022 | 04/02/2022 | 0.1897 |
| | | | | 01/03/2022 | 04/03/2022 | 0.1897 |
| | | | | 01/04/2022 | 06/04/2022 | 0.1897 |
| | | | | 02/05/2022 | 05/05/2022 | 0.1897 |
| | | | | 01/06/2022 | 07/06/2022 | 0.1897 |
| | B USD MGI (D) | USD | LU1883850791 | 01/07/2021 | 06/07/2021 | 0.1402 |
| | | | | 02/08/2021 | 05/08/2021 | 0.1220 |
| | | | | 01/09/2021 | 06/09/2021 | 0.1336 |
| | | | | 01/10/2021 | 06/10/2021 | 0.1179 |
| | | | | 02/11/2021 | 05/11/2021 | 0.1075 |
| | | | | 01/12/2021 | 06/12/2021 | 0.1177 |
| | | | | 03/01/2022 | 06/01/2022 | 0.1161 |
| | | | | 01/02/2022 | 04/02/2022 | 0.1121 |
| | | | | 01/03/2022 | 04/03/2022 | 0.0994 |
| | | | | 01/04/2022 | 06/04/2022 | 0.1242 |
| | | | | 02/05/2022 | 05/05/2022 | 0.1135 |
| | | | | 01/06/2022 | 07/06/2022 | 0.1249 |
| | B ZAR HGD MD3 (D) | ZAR | LU2070305383 | 01/07/2021 | 06/07/2021 | 0.4615 |
| | | | | 02/08/2021 | 05/08/2021 | 0.4615 |
| | | | | 01/09/2021 | 06/09/2021 | 0.4615 |
| | | | | 01/10/2021 | 06/10/2021 | 0.4615 |
| | | | | 02/11/2021 | 05/11/2021 | 0.4615 |
| | | | | 01/12/2021 | 06/12/2021 | 0.4615 |
| | | | | 03/01/2022 | 06/01/2022 | 0.4615 |
| | | | | 01/02/2022 | 04/02/2022 | 0.4615 |
| | | | | 01/03/2022 | 04/03/2022 | 0.4615 |
| | | | | 01/04/2022 | 06/04/2022 | 0.4615 |
| | | | | 02/05/2022 | 05/05/2022 | 0.4615 |
| | | | | 01/06/2022 | 07/06/2022 | 0.4615 |
| | C USD MD (D) | USD | LU1883850957 | 01/07/2021 | 06/07/2021 | 0.0589 |
| | | | | 02/08/2021 | 05/08/2021 | 0.0589 |
| | | | | 01/09/2021 | 06/09/2021 | 0.0589 |
| | | | | 01/10/2021 | 06/10/2021 | 0.0589 |
| | | | | 02/11/2021 | 05/11/2021 | 0.0589 |
| | | | | 01/12/2021 | 06/12/2021 | 0.0589 |
| | | | | 03/01/2022 | 06/01/2022 | 0.0589 |

| Subfondos | Clases de Acciones | Divisa | Código ISIN | Fecha Ex dividendos | Pago Fecha | Dividendo por Acción |
|-----------|--------------------|--------|--------------|---------------------|------------|----------------------|
| | | | | 01/02/2022 | 04/02/2022 | 0.0689 |
| | | | | 01/03/2022 | 04/03/2022 | 0.0689 |
| | | | | 01/04/2022 | 06/04/2022 | 0.0689 |
| | | | | 02/05/2022 | 05/05/2022 | 0.0689 |
| | | | | 01/06/2022 | 07/06/2022 | 0.0689 |
| | F EUR HGD QTD (D) | EUR | LU2018722947 | 01/07/2021 | 06/07/2021 | 0.0127 |
| | | | | 01/10/2021 | 06/10/2021 | 0.0127 |
| | | | | 03/01/2022 | 06/01/2022 | 0.0127 |
| | | | | 01/04/2022 | 06/04/2022 | 0.0148 |
| | F2 EUR HGD QTD (D) | EUR | LU1880402174 | 01/07/2021 | 06/07/2021 | 0.0127 |
| | | | | 01/10/2021 | 06/10/2021 | 0.0127 |
| | | | | 03/01/2022 | 06/01/2022 | 0.0127 |
| | | | | 01/04/2022 | 06/04/2022 | 0.0148 |
| | G EUR HGD MD (D) | EUR | LU1880402414 | 01/07/2021 | 06/07/2021 | 0.0043 |
| | | | | 02/08/2021 | 05/08/2021 | 0.0043 |
| | | | | 01/09/2021 | 06/09/2021 | 0.0043 |
| | | | | 01/10/2021 | 06/10/2021 | 0.0043 |
| | | | | 02/11/2021 | 05/11/2021 | 0.0043 |
| | | | | 01/12/2021 | 06/12/2021 | 0.0043 |
| | | | | 03/01/2022 | 06/01/2022 | 0.0043 |
| | | | | 01/02/2022 | 04/02/2022 | 0.0050 |
| | | | | 01/03/2022 | 04/03/2022 | 0.0050 |
| | | | | 01/04/2022 | 06/04/2022 | 0.0050 |
| | | | | 02/05/2022 | 05/05/2022 | 0.0050 |
| | | | | 01/06/2022 | 07/06/2022 | 0.0050 |
| | G EUR HGD QTD (D) | EUR | LU1880402505 | 01/07/2021 | 06/07/2021 | 0.0128 |
| | | | | 01/10/2021 | 06/10/2021 | 0.0128 |
| | | | | 03/01/2022 | 06/01/2022 | 0.0128 |
| | | | | 01/04/2022 | 06/04/2022 | 0.0149 |
| | I USD AD (D) | USD | LU1880402927 | 14/09/2021 | 17/09/2021 | 27.6500 |
| | I2 GBP QD (D) | GBP | LU2031984185 | 30/09/2021 | 05/10/2021 | 4.8272 |
| | | | | 31/12/2021 | 05/01/2022 | 4.3900 |
| | | | | 31/03/2022 | 05/04/2022 | 4.5520 |
| | | | | 30/06/2022 | 05/07/2022 | 6.3906 |
| | I2 USD AD (D) | USD | LU1883851849 | 14/09/2021 | 17/09/2021 | 39.5200 |
| | P2 USD MD (D) | USD | LU1883852144 | 01/07/2021 | 06/07/2021 | 0.0451 |
| | | | | 02/08/2021 | 05/08/2021 | 0.0451 |
| | | | | 01/09/2021 | 06/09/2021 | 0.0451 |
| | | | | 01/10/2021 | 06/10/2021 | 0.0451 |
| | | | | 02/11/2021 | 05/11/2021 | 0.0451 |
| | | | | 01/12/2021 | 06/12/2021 | 0.0451 |
| | | | | 03/01/2022 | 06/01/2022 | 0.0451 |
| | | | | 01/02/2022 | 04/02/2022 | 0.0534 |
| | | | | 01/03/2022 | 04/03/2022 | 0.0534 |
| | | | | 01/04/2022 | 06/04/2022 | 0.0534 |
| | | | | 02/05/2022 | 05/05/2022 | 0.0534 |
| | | | | 01/06/2022 | 07/06/2022 | 0.0534 |
| | Q-D USD MD (D) | USD | LU1883852227 | 01/07/2021 | 06/07/2021 | 0.0606 |
| | | | | 02/08/2021 | 05/08/2021 | 0.0606 |
| | | | | 01/09/2021 | 06/09/2021 | 0.0606 |
| | | | | 01/10/2021 | 06/10/2021 | 0.0606 |
| | | | | 02/11/2021 | 05/11/2021 | 0.0606 |
| | | | | 01/12/2021 | 06/12/2021 | 0.0606 |
| | | | | 03/01/2022 | 06/01/2022 | 0.0606 |
| | | | | 01/02/2022 | 04/02/2022 | 0.0708 |
| | | | | 01/03/2022 | 04/03/2022 | 0.0708 |
| | | | | 01/04/2022 | 06/04/2022 | 0.0708 |
| | | | | 02/05/2022 | 05/05/2022 | 0.0708 |

| Subfondos | Clases de Acciones | Divisa | Código ISIN | Fecha Ex dividendos | Pago Fecha | Dividendo por Acción |
|-----------|--------------------|--------|--------------|---------------------|------------|----------------------|
| | | | | 01/06/2022 | 07/06/2022 | 0.0708 |
| | R USD AD (D) | USD | LU1880405359 | 14/09/2021 | 17/09/2021 | 1.3200 |
| | R2 EUR QD (D) | EUR | LU1883852730 | 30/09/2021 | 05/10/2021 | 0.2366 |
| | | | | 31/12/2021 | 05/01/2022 | 0.2201 |
| | | | | 31/03/2022 | 05/04/2022 | 0.2270 |
| | | | | 30/06/2022 | 05/07/2022 | 0.3192 |
| | T USD MD3 (D) | USD | LU1883853209 | 01/07/2021 | 06/07/2021 | 0.1860 |
| | | | | 02/08/2021 | 05/08/2021 | 0.1860 |
| | | | | 01/09/2021 | 06/09/2021 | 0.1860 |
| | | | | 01/10/2021 | 06/10/2021 | 0.1860 |
| | | | | 02/11/2021 | 05/11/2021 | 0.1860 |
| | | | | 01/12/2021 | 06/12/2021 | 0.1860 |
| | | | | 03/01/2022 | 06/01/2022 | 0.1860 |
| | | | | 01/02/2022 | 04/02/2022 | 0.1860 |
| | | | | 01/03/2022 | 04/03/2022 | 0.1860 |
| | | | | 01/04/2022 | 06/04/2022 | 0.1860 |
| | | | | 02/05/2022 | 05/05/2022 | 0.1860 |
| | | | | 01/06/2022 | 07/06/2022 | 0.1860 |
| | T USD MGI (D) | USD | LU1883853381 | 01/07/2021 | 06/07/2021 | 0.1117 |
| | | | | 02/08/2021 | 05/08/2021 | 0.0972 |
| | | | | 01/09/2021 | 06/09/2021 | 0.1064 |
| | | | | 01/10/2021 | 06/10/2021 | 0.0940 |
| | | | | 02/11/2021 | 05/11/2021 | 0.0857 |
| | | | | 01/12/2021 | 06/12/2021 | 0.0938 |
| | | | | 03/01/2022 | 06/01/2022 | 0.0925 |
| | | | | 01/02/2022 | 04/02/2022 | 0.0893 |
| | | | | 01/03/2022 | 04/03/2022 | 0.0792 |
| | | | | 01/04/2022 | 06/04/2022 | 0.0989 |
| | | | | 02/05/2022 | 05/05/2022 | 0.0904 |
| | | | | 01/06/2022 | 07/06/2022 | 0.0995 |
| | T ZAR MD3 (D) | ZAR | LU1883853464 | 01/07/2021 | 06/07/2021 | 8.1692 |
| | | | | 02/08/2021 | 05/08/2021 | 8.1692 |
| | | | | 01/09/2021 | 06/09/2021 | 8.1692 |
| | | | | 01/10/2021 | 06/10/2021 | 8.1692 |
| | | | | 02/11/2021 | 05/11/2021 | 8.1692 |
| | | | | 01/12/2021 | 06/12/2021 | 8.1692 |
| | | | | 03/01/2022 | 06/01/2022 | 8.1692 |
| | | | | 01/02/2022 | 04/02/2022 | 8.1692 |
| | | | | 01/03/2022 | 04/03/2022 | 8.1692 |
| | | | | 01/04/2022 | 06/04/2022 | 8.1692 |
| | | | | 02/05/2022 | 05/05/2022 | 8.1692 |
| | | | | 01/06/2022 | 07/06/2022 | 8.1692 |
| | U AUD HGD MD3 (D) | AUD | LU2070305466 | 01/07/2021 | 06/07/2021 | 0.1954 |
| | | | | 02/08/2021 | 05/08/2021 | 0.1954 |
| | | | | 01/09/2021 | 06/09/2021 | 0.1954 |
| | | | | 01/10/2021 | 06/10/2021 | 0.1954 |
| | | | | 02/11/2021 | 05/11/2021 | 0.1954 |
| | | | | 01/12/2021 | 06/12/2021 | 0.1954 |
| | | | | 03/01/2022 | 06/01/2022 | 0.1954 |
| | | | | 01/02/2022 | 04/02/2022 | 0.1954 |
| | | | | 01/03/2022 | 04/03/2022 | 0.1954 |
| | | | | 01/04/2022 | 06/04/2022 | 0.1954 |
| | | | | 02/05/2022 | 05/05/2022 | 0.1954 |
| | | | | 01/06/2022 | 07/06/2022 | 0.1954 |
| | U USD MD3 (D) | USD | LU1883853621 | 01/07/2021 | 06/07/2021 | 0.1851 |
| | | | | 02/08/2021 | 05/08/2021 | 0.1851 |
| | | | | 01/09/2021 | 06/09/2021 | 0.1851 |
| | | | | 01/10/2021 | 06/10/2021 | 0.1851 |

| Subfondos | Clases de Acciones | Divisa | Código ISIN | Fecha Ex dividendos | Pago Fecha | Dividendo por Acción | | | |
|----------------------------|--------------------|------------|--------------|---------------------|------------|----------------------|------------|------------|--------|
| | | | | 02/11/2021 | 05/11/2021 | 0.1851 | | | |
| | | | | 01/12/2021 | 06/12/2021 | 0.1851 | | | |
| | | | | 03/01/2022 | 06/01/2022 | 0.1851 | | | |
| | | | | 01/02/2022 | 04/02/2022 | 0.1851 | | | |
| | | | | 01/03/2022 | 04/03/2022 | 0.1851 | | | |
| | | | | 01/04/2022 | 06/04/2022 | 0.1851 | | | |
| | | | | 02/05/2022 | 05/05/2022 | 0.1851 | | | |
| | | | | 01/06/2022 | 07/06/2022 | 0.1851 | | | |
| | | | | U USD MGI (D) | USD | LU1883853894 | 01/07/2021 | 06/07/2021 | 0.1109 |
| | | | | 02/08/2021 | 05/08/2021 | 0.0965 | | | |
| | 01/09/2021 | 06/09/2021 | 0.1056 | | | | | | |
| | 01/10/2021 | 06/10/2021 | 0.0932 | | | | | | |
| | 02/11/2021 | 05/11/2021 | 0.0850 | | | | | | |
| | 01/12/2021 | 06/12/2021 | 0.0930 | | | | | | |
| | 03/01/2022 | 06/01/2022 | 0.0918 | | | | | | |
| | 01/02/2022 | 04/02/2022 | 0.0886 | | | | | | |
| | 01/03/2022 | 04/03/2022 | 0.0786 | | | | | | |
| | 01/04/2022 | 06/04/2022 | 0.0982 | | | | | | |
| | 02/05/2022 | 05/05/2022 | 0.0897 | | | | | | |
| | 01/06/2022 | 07/06/2022 | 0.0987 | | | | | | |
| | U ZAR MD3 (D) | ZAR | LU1883853977 | 01/07/2021 | 06/07/2021 | 8.1270 | | | |
| | 02/08/2021 | 05/08/2021 | 8.1270 | | | | | | |
| | 01/09/2021 | 06/09/2021 | 8.1270 | | | | | | |
| | 01/10/2021 | 06/10/2021 | 8.1270 | | | | | | |
| | 02/11/2021 | 05/11/2021 | 8.1270 | | | | | | |
| | 01/12/2021 | 06/12/2021 | 8.1270 | | | | | | |
| | 03/01/2022 | 06/01/2022 | 8.1270 | | | | | | |
| | 01/02/2022 | 04/02/2022 | 8.1270 | | | | | | |
| | 01/03/2022 | 04/03/2022 | 8.1270 | | | | | | |
| | 01/04/2022 | 06/04/2022 | 8.1270 | | | | | | |
| 02/05/2022 | 05/05/2022 | 8.1270 | | | | | | | |
| 01/06/2022 | 07/06/2022 | 8.1270 | | | | | | | |
| Pioneer US Corporate Bond | A USD AD (D) | USD | LU1162498049 | 14/09/2021 | 17/09/2021 | 2.1100 | | | |
| | M2 EUR HGD QTD (D) | EUR | LU2305762622 | 30/09/2021 | 05/10/2021 | 6.4648 | | | |
| | | | | 31/12/2021 | 05/01/2022 | 6.3927 | | | |
| | | | | 31/03/2022 | 05/04/2022 | 7.5610 | | | |
| | | | | 30/06/2022 | 05/07/2022 | 6.8152 | | | |
| Pioneer US Short Term Bond | A2 USD AD (D) | USD | LU1882442111 | 14/09/2021 | 17/09/2021 | 0.4800 | | | |
| | A2 USD MD (D) | USD | LU1882442202 | 01/07/2021 | 06/07/2021 | 0.0015 | | | |
| | | | | 02/08/2021 | 05/08/2021 | 0.0015 | | | |
| | | | | 01/09/2021 | 06/09/2021 | 0.0015 | | | |
| | | | | 01/10/2021 | 06/10/2021 | 0.0015 | | | |
| | | | | 02/11/2021 | 05/11/2021 | 0.0015 | | | |
| | | | | 01/12/2021 | 06/12/2021 | 0.0015 | | | |
| | | | | 03/01/2022 | 06/01/2022 | 0.0015 | | | |
| | | | | 01/02/2022 | 04/02/2022 | 0.0013 | | | |
| | | | | 01/03/2022 | 04/03/2022 | 0.0013 | | | |
| | | | | 01/04/2022 | 06/04/2022 | 0.0013 | | | |
| | | | | 02/05/2022 | 05/05/2022 | 0.0013 | | | |
| | | | | 01/06/2022 | 07/06/2022 | 0.0013 | | | |
| | C USD MD (D) | USD | LU1882442970 | 01/07/2021 | 06/07/2021 | 0.0014 | | | |
| | | | | 02/08/2021 | 05/08/2021 | 0.0014 | | | |
| | | | | 01/09/2021 | 06/09/2021 | 0.0014 | | | |
| | | | | 01/10/2021 | 06/10/2021 | 0.0014 | | | |
| | | | | 02/11/2021 | 05/11/2021 | 0.0014 | | | |
| | | | | 01/12/2021 | 06/12/2021 | 0.0014 | | | |
| | | | | 03/01/2022 | 06/01/2022 | 0.0014 | | | |
| | | | | 01/02/2022 | 04/02/2022 | 0.0012 | | | |

| Subfondos | Clases de Acciones | Divisa | Código ISIN | Fecha Ex dividendos | Pago Fecha | Dividendo por Acción |
|-------------------------------|--------------------|--------|--------------|---------------------|------------|----------------------|
| | | | | 01/03/2022 | 04/03/2022 | 0.0012 |
| | | | | 01/04/2022 | 06/04/2022 | 0.0012 |
| | | | | 02/05/2022 | 05/05/2022 | 0.0012 |
| | | | | 01/06/2022 | 07/06/2022 | 0.0012 |
| Emerging Markets Blended Bond | A EUR AD (D) | EUR | LU1161086316 | 14/09/2021 | 17/09/2021 | 2.9700 |
| | A2 EUR AD (D) | EUR | LU2070310110 | 14/09/2021 | 17/09/2021 | 1.4300 |
| | A2 SGD HGD MD (D) | SGD | LU1534095879 | 01/07/2021 | 06/07/2021 | 0.3319 |
| | | | | 02/08/2021 | 05/08/2021 | 0.3319 |
| | | | | 01/09/2021 | 06/09/2021 | 0.3319 |
| | | | | 01/10/2021 | 06/10/2021 | 0.3319 |
| | | | | 02/11/2021 | 05/11/2021 | 0.3319 |
| | | | | 01/12/2021 | 06/12/2021 | 0.3319 |
| | | | | 03/01/2022 | 06/01/2022 | 0.3319 |
| | | | | 01/02/2022 | 04/02/2022 | 0.3089 |
| | | | | 01/03/2022 | 04/03/2022 | 0.3089 |
| | | | | 01/04/2022 | 06/04/2022 | 0.3089 |
| | | | | 02/05/2022 | 05/05/2022 | 0.3089 |
| | | | | 01/06/2022 | 07/06/2022 | 0.3089 |
| | F EUR QTD (D) | EUR | LU2018719562 | 01/07/2021 | 06/07/2021 | 0.0531 |
| | | | | 01/10/2021 | 06/10/2021 | 0.0531 |
| | | | | 03/01/2022 | 06/01/2022 | 0.0531 |
| | | | | 01/04/2022 | 06/04/2022 | 0.0489 |
| | F2 EUR QTD (D) | EUR | LU1600318759 | 01/07/2021 | 06/07/2021 | 0.9492 |
| | | | | 01/10/2021 | 06/10/2021 | 0.9492 |
| | | | | 03/01/2022 | 06/01/2022 | 0.9492 |
| | | | | 01/04/2022 | 06/04/2022 | 0.8718 |
| | G EUR QTD (D) | EUR | LU1600318833 | 01/07/2021 | 06/07/2021 | 0.9584 |
| | | | | 01/10/2021 | 06/10/2021 | 0.9584 |
| | | | | 03/01/2022 | 06/01/2022 | 0.9584 |
| | | | | 01/04/2022 | 06/04/2022 | 0.8875 |
| | OR EUR AD (D) | EUR | LU1534097065 | 14/09/2021 | 17/09/2021 | 40.9800 |
| Emerging Markets Bond | A AUD MD3 (D) | AUD | LU1882449637 | 01/07/2021 | 06/07/2021 | 0.3164 |
| | | | | 02/08/2021 | 05/08/2021 | 0.3164 |
| | | | | 01/09/2021 | 06/09/2021 | 0.3164 |
| | | | | 01/10/2021 | 06/10/2021 | 0.3164 |
| | | | | 02/11/2021 | 05/11/2021 | 0.3164 |
| | | | | 01/12/2021 | 06/12/2021 | 0.3164 |
| | | | | 03/01/2022 | 06/01/2022 | 0.3164 |
| | | | | 01/02/2022 | 04/02/2022 | 0.3164 |
| | | | | 01/03/2022 | 04/03/2022 | 0.3164 |
| | | | | 01/04/2022 | 06/04/2022 | 0.3164 |
| | | | | 02/05/2022 | 05/05/2022 | 0.3164 |
| | | | | 01/06/2022 | 07/06/2022 | 0.3164 |
| | A EUR AD (D) | EUR | LU1882449983 | 14/09/2021 | 17/09/2021 | 1.9600 |
| | A EUR HGD AD (D) | EUR | LU1882450130 | 14/09/2021 | 17/09/2021 | 1.4700 |
| | A EUR MD (D) | EUR | LU1882450213 | 01/07/2021 | 06/07/2021 | 0.0223 |
| | | | | 02/08/2021 | 05/08/2021 | 0.0223 |
| | | | | 01/09/2021 | 06/09/2021 | 0.0223 |
| | | | | 01/10/2021 | 06/10/2021 | 0.0223 |
| | | | | 02/11/2021 | 05/11/2021 | 0.0223 |
| | | | | 01/12/2021 | 06/12/2021 | 0.0223 |
| | | | | 03/01/2022 | 06/01/2022 | 0.0223 |
| | | | | 01/02/2022 | 04/02/2022 | 0.0220 |
| | | | | 01/03/2022 | 04/03/2022 | 0.0220 |
| | | | | 01/04/2022 | 06/04/2022 | 0.0220 |
| | | | | 02/05/2022 | 05/05/2022 | 0.0220 |
| | | | | 01/06/2022 | 07/06/2022 | 0.0220 |
| | A USD AD (D) | USD | LU1882450486 | 14/09/2021 | 17/09/2021 | 2.3300 |

| Subfondos | Clases de Acciones | Divisa | Código ISIN | Fecha Ex dividendos | Pago Fecha | Dividendo por Acción | | | | |
|---------------|--------------------|--------|--------------|---------------------|---------------|----------------------|--------------|------------|------------|--------|
| | A USD MD (D) | USD | LU1882450569 | 01/07/2021 | 06/07/2021 | 0.0270 | | | | |
| | | | | 02/08/2021 | 05/08/2021 | 0.0270 | | | | |
| | | | | 01/09/2021 | 06/09/2021 | 0.0270 | | | | |
| | | | | 01/10/2021 | 06/10/2021 | 0.0270 | | | | |
| | | | | 02/11/2021 | 05/11/2021 | 0.0270 | | | | |
| | | | | 01/12/2021 | 06/12/2021 | 0.0270 | | | | |
| | | | | 03/01/2022 | 06/01/2022 | 0.0270 | | | | |
| | | | | 01/02/2022 | 04/02/2022 | 0.0249 | | | | |
| | | | | 01/03/2022 | 04/03/2022 | 0.0249 | | | | |
| | | | | 01/04/2022 | 06/04/2022 | 0.0249 | | | | |
| | | | | 02/05/2022 | 05/05/2022 | 0.0249 | | | | |
| | | | | 01/06/2022 | 07/06/2022 | 0.0249 | | | | |
| | | | | | A USD MD3 (D) | USD | LU1882450643 | 01/07/2021 | 06/07/2021 | 0.3547 |
| | | | | | | | | 02/08/2021 | 05/08/2021 | 0.3547 |
| | | | | | | | | 01/09/2021 | 06/09/2021 | 0.3547 |
| 01/10/2021 | 06/10/2021 | 0.3547 | | | | | | | | |
| 02/11/2021 | 05/11/2021 | 0.3547 | | | | | | | | |
| 01/12/2021 | 06/12/2021 | 0.3547 | | | | | | | | |
| 03/01/2022 | 06/01/2022 | 0.3547 | | | | | | | | |
| 01/02/2022 | 04/02/2022 | 0.3547 | | | | | | | | |
| 01/03/2022 | 04/03/2022 | 0.3547 | | | | | | | | |
| 01/04/2022 | 06/04/2022 | 0.3547 | | | | | | | | |
| 02/05/2022 | 05/05/2022 | 0.3547 | | | | | | | | |
| 01/06/2022 | 07/06/2022 | 0.3547 | | | | | | | | |
| | A USD MGI (D) | USD | LU1882450726 | | | | | 01/07/2021 | 06/07/2021 | 0.3048 |
| | | | | | | | | 02/08/2021 | 05/08/2021 | 0.2789 |
| | | | | | | | | 01/09/2021 | 06/09/2021 | 0.2956 |
| | | | | 01/10/2021 | 06/10/2021 | 0.2711 | | | | |
| | | | | 02/11/2021 | 05/11/2021 | 0.2657 | | | | |
| | | | | 01/12/2021 | 06/12/2021 | 0.3391 | | | | |
| | | | | 03/01/2022 | 06/01/2022 | 0.2505 | | | | |
| | | | | 01/02/2022 | 04/02/2022 | 0.2337 | | | | |
| | | | | 01/03/2022 | 04/03/2022 | 0.1878 | | | | |
| | | | | 01/04/2022 | 06/04/2022 | 0.2821 | | | | |
| | | | | 02/05/2022 | 05/05/2022 | 0.3236 | | | | |
| | | | | 01/06/2022 | 07/06/2022 | 0.2915 | | | | |
| | | | | | A ZAR MD3 (D) | ZAR | LU1882450999 | 01/07/2021 | 06/07/2021 | 9.1387 |
| | | | | | | | | 02/08/2021 | 05/08/2021 | 9.1387 |
| | | | | | | | | 01/09/2021 | 06/09/2021 | 9.1387 |
| 01/10/2021 | 06/10/2021 | 9.1387 | | | | | | | | |
| 02/11/2021 | 05/11/2021 | 9.1387 | | | | | | | | |
| 01/12/2021 | 06/12/2021 | 9.1387 | | | | | | | | |
| 03/01/2022 | 06/01/2022 | 9.1387 | | | | | | | | |
| 01/02/2022 | 04/02/2022 | 9.1387 | | | | | | | | |
| 01/03/2022 | 04/03/2022 | 9.1387 | | | | | | | | |
| 01/04/2022 | 06/04/2022 | 9.1387 | | | | | | | | |
| 02/05/2022 | 05/05/2022 | 9.1387 | | | | | | | | |
| 01/06/2022 | 07/06/2022 | 9.1387 | | | | | | | | |
| | A2 AUD HGD MD3 (D) | AUD | LU2110860256 | | | | | 01/10/2021 | 06/10/2021 | 0.2757 |
| | | | | | | | | 02/11/2021 | 05/11/2021 | 0.2757 |
| | | | | | | | | 01/12/2021 | 06/12/2021 | 0.2757 |
| | | | | 03/01/2022 | 06/01/2022 | 0.2757 | | | | |
| | | | | 01/02/2022 | 04/02/2022 | 0.2547 | | | | |
| | | | | 01/03/2022 | 04/03/2022 | 0.2547 | | | | |
| | | | | 01/04/2022 | 06/04/2022 | 0.2547 | | | | |
| | | | | 02/05/2022 | 05/05/2022 | 0.2547 | | | | |
| | | | | 01/06/2022 | 07/06/2022 | 0.2547 | | | | |
| A2 EUR AD (D) | | EUR | LU2070309963 | 14/09/2021 | 17/09/2021 | 1.8900 | | | | |

| Subfondos | Clases de Acciones | Divisa | Código ISIN | Fecha Ex dividendos | Pago Fecha | Dividendo por Acción |
|----------------|--------------------|--------------|---------------|---------------------|--------------|----------------------|
| | A2 HKD MD3 (D) | HKD | LU2110860330 | 01/10/2021 | 06/10/2021 | 0.2827 |
| | | | | 02/11/2021 | 05/11/2021 | 0.2827 |
| | | | | 01/12/2021 | 06/12/2021 | 0.2827 |
| | | | | 03/01/2022 | 06/01/2022 | 0.2827 |
| | | | | 01/02/2022 | 04/02/2022 | 0.2659 |
| | | | | 01/03/2022 | 04/03/2022 | 0.2659 |
| | | | | 01/04/2022 | 06/04/2022 | 0.2659 |
| | | | | 02/05/2022 | 05/05/2022 | 0.2659 |
| | | | | 01/06/2022 | 07/06/2022 | 0.2659 |
| | | | | A2 RMB HGD MD3 (D) | CNH | LU2401860049 |
| | 03/01/2022 | 06/01/2022 | 0.4067 | | | |
| | 01/02/2022 | 04/02/2022 | 0.3755 | | | |
| | 01/03/2022 | 04/03/2022 | 0.3755 | | | |
| | 01/04/2022 | 06/04/2022 | 0.3755 | | | |
| | 02/05/2022 | 05/05/2022 | 0.3755 | | | |
| | 01/06/2022 | 07/06/2022 | 0.3755 | | | |
| | A2 SGD HGD MGI (D) | SGD | LU2237438622 | 01/07/2021 | 06/07/2021 | 0.2849 |
| | | | | 02/08/2021 | 05/08/2021 | 0.2572 |
| | | | | 01/09/2021 | 06/09/2021 | 0.2707 |
| | | | | 01/10/2021 | 06/10/2021 | 0.2522 |
| | | | | 02/11/2021 | 05/11/2021 | 0.2447 |
| | | | | 01/12/2021 | 06/12/2021 | 0.3138 |
| | | | | 03/01/2022 | 06/01/2022 | 0.2287 |
| | | | | 01/02/2022 | 04/02/2022 | 0.2151 |
| | | | | 01/03/2022 | 04/03/2022 | 0.1746 |
| | | | | 01/04/2022 | 06/04/2022 | 0.2599 |
| | | | | 02/05/2022 | 05/05/2022 | 0.3045 |
| | | | | 01/06/2022 | 07/06/2022 | 0.2683 |
| A2 USD MD3 (D) | | | | USD | LU2110860769 | 01/09/2021 |
| | 01/10/2021 | 06/10/2021 | 0.2827 | | | |
| | 02/11/2021 | 05/11/2021 | 0.2827 | | | |
| | 01/12/2021 | 06/12/2021 | 0.2827 | | | |
| | 03/01/2022 | 06/01/2022 | 0.2827 | | | |
| | 01/02/2022 | 04/02/2022 | 0.2652 | | | |
| | 01/03/2022 | 04/03/2022 | 0.2652 | | | |
| | 01/04/2022 | 06/04/2022 | 0.2652 | | | |
| | 02/05/2022 | 05/05/2022 | 0.2652 | | | |
| | 01/06/2022 | 07/06/2022 | 0.2652 | | | |
| A2 USD MGI (D) | USD | LU2237438895 | 01/07/2021 | 06/07/2021 | 0.2806 | |
| | | | 02/08/2021 | 05/08/2021 | 0.2575 | |
| | | | 01/09/2021 | 06/09/2021 | 0.2729 | |
| | | | 01/10/2021 | 06/10/2021 | 0.2496 | |
| | | | 02/11/2021 | 05/11/2021 | 0.2440 | |
| | | | 01/12/2021 | 06/12/2021 | 0.3117 | |
| | | | 03/01/2022 | 06/01/2022 | 0.2299 | |
| | | | 01/02/2022 | 04/02/2022 | 0.2147 | |
| | | | 01/03/2022 | 04/03/2022 | 0.1725 | |
| | | | 01/04/2022 | 06/04/2022 | 0.2588 | |
| | | | 02/05/2022 | 05/05/2022 | 0.2991 | |
| | | | 01/06/2022 | 07/06/2022 | 0.2691 | |
| | | | B AUD MD3 (D) | AUD | LU1882451021 | 01/07/2021 |
| 02/08/2021 | 05/08/2021 | 0.2970 | | | | |
| 01/09/2021 | 06/09/2021 | 0.2970 | | | | |
| 01/10/2021 | 06/10/2021 | 0.2970 | | | | |
| 02/11/2021 | 05/11/2021 | 0.2970 | | | | |
| 01/12/2021 | 06/12/2021 | 0.2970 | | | | |
| 03/01/2022 | 06/01/2022 | 0.2970 | | | | |
| 01/02/2022 | 04/02/2022 | 0.2970 | | | | |

| Subfondos | Clases de Acciones | Divisa | Código ISIN | Fecha Ex dividendos | Pago Fecha | Dividendo por Acción |
|-----------|--------------------|--------|--------------|---------------------|------------|----------------------|
| | | | | 01/03/2022 | 04/03/2022 | 0.2970 |
| | | | | 01/04/2022 | 06/04/2022 | 0.2970 |
| | | | | 02/05/2022 | 05/05/2022 | 0.2970 |
| | | | | 01/06/2022 | 07/06/2022 | 0.2970 |
| | B USD MD (D) | USD | LU1882451450 | 01/07/2021 | 06/07/2021 | 0.0270 |
| | | | | 02/08/2021 | 05/08/2021 | 0.0270 |
| | | | | 01/09/2021 | 06/09/2021 | 0.0270 |
| | | | | 01/10/2021 | 06/10/2021 | 0.0270 |
| | | | | 02/11/2021 | 05/11/2021 | 0.0270 |
| | | | | 01/12/2021 | 06/12/2021 | 0.0270 |
| | | | | 03/01/2022 | 06/01/2022 | 0.0270 |
| | | | | 01/02/2022 | 04/02/2022 | 0.0246 |
| | | | | 01/03/2022 | 04/03/2022 | 0.0246 |
| | | | | 01/04/2022 | 06/04/2022 | 0.0246 |
| | | | | 02/05/2022 | 05/05/2022 | 0.0246 |
| | B USD MD3 (D) | USD | LU1882451534 | 01/07/2021 | 06/07/2021 | 0.3531 |
| | | | | 02/08/2021 | 05/08/2021 | 0.3531 |
| | | | | 01/09/2021 | 06/09/2021 | 0.3531 |
| | | | | 01/10/2021 | 06/10/2021 | 0.3531 |
| | | | | 02/11/2021 | 05/11/2021 | 0.3531 |
| | | | | 01/12/2021 | 06/12/2021 | 0.3531 |
| | | | | 03/01/2022 | 06/01/2022 | 0.3531 |
| | | | | 01/02/2022 | 04/02/2022 | 0.3531 |
| | | | | 01/03/2022 | 04/03/2022 | 0.3531 |
| | | | | 01/04/2022 | 06/04/2022 | 0.3531 |
| | | | | 02/05/2022 | 05/05/2022 | 0.3531 |
| | | | | 01/06/2022 | 07/06/2022 | 0.3531 |
| | B USD MGI (D) | USD | LU1882451617 | 01/07/2021 | 06/07/2021 | 0.2763 |
| | | | | 02/08/2021 | 05/08/2021 | 0.2525 |
| | | | | 01/09/2021 | 06/09/2021 | 0.2673 |
| | | | | 01/10/2021 | 06/10/2021 | 0.2450 |
| | | | | 02/11/2021 | 05/11/2021 | 0.2397 |
| | | | | 01/12/2021 | 06/12/2021 | 0.3054 |
| | | | | 03/01/2022 | 06/01/2022 | 0.2254 |
| | | | | 01/02/2022 | 04/02/2022 | 0.2102 |
| | | | | 01/03/2022 | 04/03/2022 | 0.1689 |
| | | | | 01/04/2022 | 06/04/2022 | 0.2537 |
| | | | | 02/05/2022 | 05/05/2022 | 0.2920 |
| | | | | 01/06/2022 | 07/06/2022 | 0.2631 |
| | B ZAR MD3 (D) | ZAR | LU1882451708 | 01/07/2021 | 06/07/2021 | 8.8776 |
| | | | | 02/08/2021 | 05/08/2021 | 8.8776 |
| | | | | 01/09/2021 | 06/09/2021 | 8.8776 |
| | | | | 01/10/2021 | 06/10/2021 | 8.8776 |
| | | | | 02/11/2021 | 05/11/2021 | 8.8776 |
| | | | | 01/12/2021 | 06/12/2021 | 8.8776 |
| | | | | 03/01/2022 | 06/01/2022 | 8.8776 |
| | | | | 01/02/2022 | 04/02/2022 | 8.8776 |
| | | | | 01/03/2022 | 04/03/2022 | 8.8776 |
| | | | | 01/04/2022 | 06/04/2022 | 8.8776 |
| | | | | 02/05/2022 | 05/05/2022 | 8.8776 |
| | | | | 01/06/2022 | 07/06/2022 | 8.8776 |
| | C EUR MD (D) | EUR | LU1882451963 | 01/07/2021 | 06/07/2021 | 0.0222 |
| | | | | 02/08/2021 | 05/08/2021 | 0.0222 |
| | | | | 01/09/2021 | 06/09/2021 | 0.0222 |
| | | | | 01/10/2021 | 06/10/2021 | 0.0222 |
| | | | | 02/11/2021 | 05/11/2021 | 0.0222 |
| | | | | 01/12/2021 | 06/12/2021 | 0.0222 |
| | | | | 03/01/2022 | 06/01/2022 | 0.0222 |

| Subfondos | Clases de Acciones | Divisa | Código ISIN | Fecha Ex dividendos | Pago Fecha | Dividendo por Acción |
|-----------|--------------------|--------|--------------|---------------------|------------|----------------------|
| | | | | 01/02/2022 | 04/02/2022 | 0.0218 |
| | | | | 01/03/2022 | 04/03/2022 | 0.0218 |
| | | | | 01/04/2022 | 06/04/2022 | 0.0218 |
| | | | | 02/05/2022 | 05/05/2022 | 0.0218 |
| | | | | 01/06/2022 | 07/06/2022 | 0.0218 |
| | C USD MD (D) | USD | LU1882452185 | 01/07/2021 | 06/07/2021 | 0.0271 |
| | | | | 02/08/2021 | 05/08/2021 | 0.0271 |
| | | | | 01/09/2021 | 06/09/2021 | 0.0271 |
| | | | | 01/10/2021 | 06/10/2021 | 0.0271 |
| | | | | 02/11/2021 | 05/11/2021 | 0.0271 |
| | | | | 01/12/2021 | 06/12/2021 | 0.0271 |
| | | | | 03/01/2022 | 06/01/2022 | 0.0271 |
| | | | | 01/02/2022 | 04/02/2022 | 0.0247 |
| | | | | 01/03/2022 | 04/03/2022 | 0.0247 |
| | | | | 01/04/2022 | 06/04/2022 | 0.0247 |
| | | | | 02/05/2022 | 05/05/2022 | 0.0247 |
| | | | | 01/06/2022 | 07/06/2022 | 0.0247 |
| | E2 EUR QTD (D) | EUR | LU1882452698 | 01/07/2021 | 06/07/2021 | 0.0718 |
| | | | | 01/10/2021 | 06/10/2021 | 0.0718 |
| | | | | 03/01/2022 | 06/01/2022 | 0.0718 |
| | | | | 01/04/2022 | 06/04/2022 | 0.0711 |
| | E2 USD AD (D) | USD | LU1882452854 | 14/09/2021 | 17/09/2021 | 0.2700 |
| | F EUR QTD (D) | EUR | LU1882453076 | 01/07/2021 | 06/07/2021 | 0.0711 |
| | | | | 01/10/2021 | 06/10/2021 | 0.0711 |
| | | | | 03/01/2022 | 06/01/2022 | 0.0711 |
| | | | | 01/04/2022 | 06/04/2022 | 0.0701 |
| | G EUR HGD AD (D) | EUR | LU1894676722 | 14/09/2021 | 17/09/2021 | 0.2000 |
| | G EUR QTD (D) | EUR | LU2036673296 | 01/07/2021 | 06/07/2021 | 0.0556 |
| | | | | 01/10/2021 | 06/10/2021 | 0.0556 |
| | | | | 03/01/2022 | 06/01/2022 | 0.0556 |
| | | | | 01/04/2022 | 06/04/2022 | 0.0549 |
| | H EUR QTD (D) | EUR | LU1998914219 | 01/07/2021 | 06/07/2021 | 11.6484 |
| | | | | 01/10/2021 | 06/10/2021 | 11.6484 |
| | | | | 03/01/2022 | 06/01/2022 | 11.6484 |
| | | | | 01/04/2022 | 06/04/2022 | 11.6549 |
| | I2 EUR HGD AD (D) | EUR | LU1882453316 | 14/09/2021 | 17/09/2021 | 42.9600 |
| | I2 EUR QTD (D) | EUR | LU1882453407 | 01/07/2021 | 06/07/2021 | 15.2915 |
| | | | | 01/10/2021 | 06/10/2021 | 15.2915 |
| | | | | 03/01/2022 | 06/01/2022 | 15.2915 |
| | | | | 01/04/2022 | 06/04/2022 | 15.2758 |
| | I2 GBP HGD QD (D) | GBP | LU1882453589 | 30/09/2021 | 05/10/2021 | 12.5940 |
| | | | | 31/12/2021 | 05/01/2022 | 12.7461 |
| | | | | 31/03/2022 | 05/04/2022 | 10.6081 |
| | | | | 30/06/2022 | 05/07/2022 | 15.2714 |
| | I2 USD QD (D) | USD | LU1882453746 | 30/09/2021 | 05/10/2021 | 12.7260 |
| | | | | 31/12/2021 | 05/01/2022 | 13.2519 |
| | | | | 31/03/2022 | 05/04/2022 | 10.7701 |
| | | | | 30/06/2022 | 05/07/2022 | 15.2590 |
| | I2 USD QTD (D) | USD | LU1882453829 | 01/07/2021 | 06/07/2021 | 18.6546 |
| | | | | 01/10/2021 | 06/10/2021 | 18.6546 |
| | | | | 03/01/2022 | 06/01/2022 | 18.6546 |
| | | | | 01/04/2022 | 06/04/2022 | 17.3136 |
| | J3 GBP QD (D) | GBP | LU2052287997 | 30/09/2021 | 05/10/2021 | 11.8996 |
| | | | | 31/12/2021 | 05/01/2022 | 12.2900 |
| | | | | 31/03/2022 | 05/04/2022 | 10.2560 |
| | | | | 30/06/2022 | 05/07/2022 | 15.7371 |
| | M2 EUR AD (D) | EUR | LU1882454637 | 14/09/2021 | 17/09/2021 | 64.2700 |
| | P2 USD MD (D) | USD | LU1882455014 | 01/07/2021 | 06/07/2021 | 0.2150 |

| Subfondos | Clases de Acciones | Divisa | Código ISIN | Fecha Ex dividendos | Pago Fecha | Dividendo por Acción |
|-----------|--------------------|--------|--------------|---------------------|------------|----------------------|
| | | | | 02/08/2021 | 05/08/2021 | 0.2150 |
| | | | | 01/09/2021 | 06/09/2021 | 0.2150 |
| | | | | 01/10/2021 | 06/10/2021 | 0.2150 |
| | | | | 02/11/2021 | 05/11/2021 | 0.2150 |
| | | | | 01/12/2021 | 06/12/2021 | 0.2150 |
| | | | | 03/01/2022 | 06/01/2022 | 0.2150 |
| | | | | 01/02/2022 | 04/02/2022 | 0.1990 |
| | | | | 01/03/2022 | 04/03/2022 | 0.1990 |
| | | | | 01/04/2022 | 06/04/2022 | 0.1990 |
| | | | | 02/05/2022 | 05/05/2022 | 0.1990 |
| | | | | 01/06/2022 | 07/06/2022 | 0.1990 |
| | Q-D USD MD (D) | USD | LU1882455105 | 01/07/2021 | 06/07/2021 | 0.2815 |
| | | | | 02/08/2021 | 05/08/2021 | 0.2815 |
| | | | | 01/09/2021 | 06/09/2021 | 0.2815 |
| | | | | 01/10/2021 | 06/10/2021 | 0.2815 |
| | | | | 02/11/2021 | 05/11/2021 | 0.2815 |
| | | | | 01/12/2021 | 06/12/2021 | 0.2815 |
| | | | | 03/01/2022 | 06/01/2022 | 0.2815 |
| | | | | 01/02/2022 | 04/02/2022 | 0.2565 |
| | | | | 01/03/2022 | 04/03/2022 | 0.2565 |
| | | | | 01/04/2022 | 06/04/2022 | 0.2565 |
| | | | | 02/05/2022 | 05/05/2022 | 0.2565 |
| | | | | 01/06/2022 | 07/06/2022 | 0.2565 |
| | R2 USD AD (D) | USD | LU1882455790 | 14/09/2021 | 17/09/2021 | 2.3700 |
| | R3 GBP QD (D) | GBP | LU2259108715 | 30/09/2021 | 05/10/2021 | 0.1270 |
| | | | | 31/12/2021 | 05/01/2022 | 0.1313 |
| | | | | 31/03/2022 | 05/04/2022 | 0.1104 |
| | | | | 30/06/2022 | 05/07/2022 | 0.1704 |
| | T AUD MD3 (D) | AUD | LU1882455873 | 01/07/2021 | 06/07/2021 | 0.3214 |
| | | | | 02/08/2021 | 05/08/2021 | 0.3214 |
| | | | | 01/09/2021 | 06/09/2021 | 0.3214 |
| | | | | 01/10/2021 | 06/10/2021 | 0.3214 |
| | | | | 02/11/2021 | 05/11/2021 | 0.3214 |
| | | | | 01/12/2021 | 06/12/2021 | 0.3214 |
| | | | | 03/01/2022 | 06/01/2022 | 0.3214 |
| | | | | 01/02/2022 | 04/02/2022 | 0.3214 |
| | | | | 01/03/2022 | 04/03/2022 | 0.3214 |
| | | | | 01/04/2022 | 06/04/2022 | 0.3214 |
| | | | | 02/05/2022 | 05/05/2022 | 0.3214 |
| | | | | 01/06/2022 | 07/06/2022 | 0.3214 |
| | T USD MD3 (D) | USD | LU1882456178 | 01/07/2021 | 06/07/2021 | 0.3505 |
| | | | | 02/08/2021 | 05/08/2021 | 0.3505 |
| | | | | 01/09/2021 | 06/09/2021 | 0.3505 |
| | | | | 01/10/2021 | 06/10/2021 | 0.3505 |
| | | | | 02/11/2021 | 05/11/2021 | 0.3505 |
| | | | | 01/12/2021 | 06/12/2021 | 0.3505 |
| | | | | 03/01/2022 | 06/01/2022 | 0.3505 |
| | | | | 01/02/2022 | 04/02/2022 | 0.3505 |
| | | | | 01/03/2022 | 04/03/2022 | 0.3505 |
| | | | | 01/04/2022 | 06/04/2022 | 0.3505 |
| | | | | 02/05/2022 | 05/05/2022 | 0.3505 |
| | | | | 01/06/2022 | 07/06/2022 | 0.3505 |
| | T USD MGI (D) | USD | LU1882456251 | 01/07/2021 | 06/07/2021 | 0.2328 |
| | | | | 02/08/2021 | 05/08/2021 | 0.2128 |
| | | | | 01/09/2021 | 06/09/2021 | 0.2252 |
| | | | | 01/10/2021 | 06/10/2021 | 0.2065 |
| | | | | 02/11/2021 | 05/11/2021 | 0.2021 |
| | | | | 01/12/2021 | 06/12/2021 | 0.2574 |

| Subfondos | Clases de Acciones | Divisa | Código ISIN | Fecha Ex dividendos | Pago Fecha | Dividendo por Acción |
|-----------|--------------------|--------|--------------|---------------------|------------|----------------------|
| | | | | 03/01/2022 | 06/01/2022 | 0.1900 |
| | | | | 01/02/2022 | 04/02/2022 | 0.1771 |
| | | | | 01/03/2022 | 04/03/2022 | 0.1423 |
| | | | | 01/04/2022 | 06/04/2022 | 0.2138 |
| | | | | 02/05/2022 | 05/05/2022 | 0.2461 |
| | | | | 01/06/2022 | 07/06/2022 | 0.2218 |
| | T ZAR MD3 (D) | ZAR | LU1882456335 | 01/07/2021 | 06/07/2021 | 9.4317 |
| | | | | 02/08/2021 | 05/08/2021 | 9.4317 |
| | | | | 01/09/2021 | 06/09/2021 | 9.4317 |
| | | | | 01/10/2021 | 06/10/2021 | 9.4317 |
| | | | | 02/11/2021 | 05/11/2021 | 9.4317 |
| | | | | 01/12/2021 | 06/12/2021 | 9.4317 |
| | | | | 03/01/2022 | 06/01/2022 | 9.4317 |
| | | | | 01/02/2022 | 04/02/2022 | 9.4317 |
| | | | | 01/03/2022 | 04/03/2022 | 9.4317 |
| | | | | 01/04/2022 | 06/04/2022 | 9.4317 |
| | | | | 02/05/2022 | 05/05/2022 | 9.4317 |
| | | | | 01/06/2022 | 07/06/2022 | 9.4317 |
| | U AUD MD3 (D) | AUD | LU1882456418 | 01/07/2021 | 06/07/2021 | 0.3351 |
| | | | | 02/08/2021 | 05/08/2021 | 0.3351 |
| | | | | 01/09/2021 | 06/09/2021 | 0.3351 |
| | | | | 01/10/2021 | 06/10/2021 | 0.3351 |
| | | | | 02/11/2021 | 05/11/2021 | 0.3351 |
| | | | | 01/12/2021 | 06/12/2021 | 0.3351 |
| | | | | 03/01/2022 | 06/01/2022 | 0.3351 |
| | | | | 01/02/2022 | 04/02/2022 | 0.3351 |
| | | | | 01/03/2022 | 04/03/2022 | 0.3351 |
| | | | | 01/04/2022 | 06/04/2022 | 0.3351 |
| | | | | 02/05/2022 | 05/05/2022 | 0.3351 |
| | | | | 01/06/2022 | 07/06/2022 | 0.3351 |
| | U USD MD3 (D) | USD | LU1882456764 | 01/07/2021 | 06/07/2021 | 0.3504 |
| | | | | 02/08/2021 | 05/08/2021 | 0.3504 |
| | | | | 01/09/2021 | 06/09/2021 | 0.3504 |
| | | | | 01/10/2021 | 06/10/2021 | 0.3504 |
| | | | | 02/11/2021 | 05/11/2021 | 0.3504 |
| | | | | 01/12/2021 | 06/12/2021 | 0.3504 |
| | | | | 03/01/2022 | 06/01/2022 | 0.3504 |
| | | | | 01/02/2022 | 04/02/2022 | 0.3504 |
| | | | | 01/03/2022 | 04/03/2022 | 0.3504 |
| | | | | 01/04/2022 | 06/04/2022 | 0.3504 |
| | | | | 02/05/2022 | 05/05/2022 | 0.3504 |
| | | | | 01/06/2022 | 07/06/2022 | 0.3504 |
| | U USD MGI (D) | USD | LU1882456848 | 01/07/2021 | 06/07/2021 | 0.2318 |
| | | | | 02/08/2021 | 05/08/2021 | 0.2119 |
| | | | | 01/09/2021 | 06/09/2021 | 0.2243 |
| | | | | 01/10/2021 | 06/10/2021 | 0.2056 |
| | | | | 02/11/2021 | 05/11/2021 | 0.2012 |
| | | | | 01/12/2021 | 06/12/2021 | 0.2563 |
| | | | | 03/01/2022 | 06/01/2022 | 0.1892 |
| | | | | 01/02/2022 | 04/02/2022 | 0.1764 |
| | | | | 01/03/2022 | 04/03/2022 | 0.1417 |
| | | | | 01/04/2022 | 06/04/2022 | 0.2129 |
| | | | | 02/05/2022 | 05/05/2022 | 0.2451 |
| | | | | 01/06/2022 | 07/06/2022 | 0.2208 |
| | U ZAR MD3 (D) | ZAR | LU1882456921 | 01/07/2021 | 06/07/2021 | 9.9521 |
| | | | | 02/08/2021 | 05/08/2021 | 9.9521 |
| | | | | 01/09/2021 | 06/09/2021 | 9.9521 |
| | | | | 01/10/2021 | 06/10/2021 | 9.9521 |

| Subfondos | Clases de Acciones | Divisa | Código ISIN | Fecha Ex dividendos | Pago Fecha | Dividendo por Acción |
|---------------------------------|--------------------|--------|--------------|---------------------|------------|----------------------|
| | | | | 02/11/2021 | 05/11/2021 | 9.9521 |
| | | | | 01/12/2021 | 06/12/2021 | 9.9521 |
| | | | | 03/01/2022 | 06/01/2022 | 9.9521 |
| | | | | 01/02/2022 | 04/02/2022 | 9.9521 |
| | | | | 01/03/2022 | 04/03/2022 | 9.9521 |
| | | | | 01/04/2022 | 06/04/2022 | 9.9521 |
| | | | | 02/05/2022 | 05/05/2022 | 9.9521 |
| | | | | 01/06/2022 | 07/06/2022 | 9.9521 |
| | Z EUR HGD AD (D) | EUR | LU2085674625 | 14/09/2021 | 17/09/2021 | 50.7200 |
| Emerging Markets Corporate Bond | A EUR AD (D) | EUR | LU0755948873 | 14/09/2021 | 17/09/2021 | 3.6900 |
| | A USD AD (D) | USD | LU0755948527 | 14/09/2021 | 17/09/2021 | 3.4100 |
| | F EUR HGD MD (D) | EUR | LU2018722608 | 01/07/2021 | 06/07/2021 | 0.0205 |
| | | | | 02/08/2021 | 05/08/2021 | 0.0205 |
| | | | | 01/09/2021 | 06/09/2021 | 0.0205 |
| | | | | 01/10/2021 | 06/10/2021 | 0.0205 |
| | | | | 02/11/2021 | 05/11/2021 | 0.0205 |
| | | | | 01/12/2021 | 06/12/2021 | 0.0205 |
| | | | | 03/01/2022 | 06/01/2022 | 0.0205 |
| | | | | 01/02/2022 | 04/02/2022 | 0.0168 |
| | | | | 01/03/2022 | 04/03/2022 | 0.0168 |
| | | | | 01/04/2022 | 06/04/2022 | 0.0168 |
| | | | | 02/05/2022 | 05/05/2022 | 0.0168 |
| | | | | 01/06/2022 | 07/06/2022 | 0.0168 |
| | F2 EUR HGD MD (D) | EUR | LU0945158151 | 01/07/2021 | 06/07/2021 | 0.3588 |
| | | | | 02/08/2021 | 05/08/2021 | 0.3588 |
| | | | | 01/09/2021 | 06/09/2021 | 0.3588 |
| | | | | 01/10/2021 | 06/10/2021 | 0.3588 |
| | | | | 02/11/2021 | 05/11/2021 | 0.3588 |
| | | | | 01/12/2021 | 06/12/2021 | 0.3588 |
| | | | | 03/01/2022 | 06/01/2022 | 0.3588 |
| | | | | 01/02/2022 | 04/02/2022 | 0.2926 |
| | | | | 01/03/2022 | 04/03/2022 | 0.2926 |
| | | | | 01/04/2022 | 06/04/2022 | 0.2926 |
| | | | | 02/05/2022 | 05/05/2022 | 0.2926 |
| | | | | 01/06/2022 | 07/06/2022 | 0.2926 |
| | G EUR HGD MD (D) | EUR | LU0945158078 | 01/07/2021 | 06/07/2021 | 0.3726 |
| | | | | 02/08/2021 | 05/08/2021 | 0.3726 |
| | | | | 01/09/2021 | 06/09/2021 | 0.3726 |
| | | | | 01/10/2021 | 06/10/2021 | 0.3726 |
| | | | | 02/11/2021 | 05/11/2021 | 0.3726 |
| | | | | 01/12/2021 | 06/12/2021 | 0.3726 |
| | | | | 03/01/2022 | 06/01/2022 | 0.3726 |
| | | | | 01/02/2022 | 04/02/2022 | 0.3054 |
| | | | | 01/03/2022 | 04/03/2022 | 0.3054 |
| | | | | 01/04/2022 | 06/04/2022 | 0.3054 |
| | | | | 02/05/2022 | 05/05/2022 | 0.3054 |
| | | | | 01/06/2022 | 07/06/2022 | 0.3054 |
| | I EUR AD (D) | EUR | LU0755948014 | 14/09/2021 | 17/09/2021 | 43.7300 |
| | I EUR HGD AD (D) | EUR | LU2339089083 | 14/09/2021 | 17/09/2021 | 5.2300 |
| | I USD AD (D) | USD | LU0755947719 | 14/09/2021 | 17/09/2021 | 44.4200 |
| | J2 EUR AD (D) | EUR | LU2176992076 | 14/09/2021 | 17/09/2021 | 45.6200 |
| | Z EUR QD (D) | EUR | LU2052290199 | 30/09/2021 | 05/10/2021 | 10.9054 |
| | | | | 31/12/2021 | 05/01/2022 | 11.3539 |
| | | | | 31/03/2022 | 05/04/2022 | 11.3118 |
| | | | | 30/06/2022 | 05/07/2022 | 9.9896 |
| | Z USD QD (D) | USD | LU2052289936 | 30/09/2021 | 05/10/2021 | 11.3800 |
| | | | | 31/12/2021 | 05/01/2022 | 11.6780 |
| | | | | 31/03/2022 | 05/04/2022 | 11.3240 |

| Subfondos | Clases de Acciones | Divisa | Código ISIN | Fecha Ex dividendos | Pago Fecha | Dividendo por Acción | | | |
|--|--------------------|------------|--------------|---------------------|------------|----------------------|------------|------------|--------|
| | | | | 30/06/2022 | 05/07/2022 | 9.4069 | | | |
| Emerging Markets Green Bond | A2 AUD HGD MD3 (D) | AUD | LU2305762200 | 01/09/2021 | 06/09/2021 | 0.1875 | | | |
| | | | | 01/10/2021 | 06/10/2021 | 0.1765 | | | |
| | | | | 02/11/2021 | 05/11/2021 | 0.1765 | | | |
| | | | | 01/12/2021 | 06/12/2021 | 0.1765 | | | |
| | | | | 03/01/2022 | 06/01/2022 | 0.1765 | | | |
| | | | | 01/02/2022 | 04/02/2022 | 0.1819 | | | |
| | | | | 01/03/2022 | 04/03/2022 | 0.1819 | | | |
| | | | | 01/04/2022 | 06/04/2022 | 0.1819 | | | |
| | | | | 02/05/2022 | 05/05/2022 | 0.1819 | | | |
| | | | | 01/06/2022 | 07/06/2022 | 0.1819 | | | |
| | | | | A2 HKD MD3 (D) | HKD | LU2305762119 | 01/09/2021 | 06/09/2021 | 0.1875 |
| | | | | | | | 01/10/2021 | 06/10/2021 | 0.1837 |
| | 02/11/2021 | 05/11/2021 | 0.1837 | | | | | | |
| | 01/12/2021 | 06/12/2021 | 0.1837 | | | | | | |
| | 03/01/2022 | 06/01/2022 | 0.1837 | | | | | | |
| | 01/02/2022 | 04/02/2022 | 0.1933 | | | | | | |
| | 01/03/2022 | 04/03/2022 | 0.1933 | | | | | | |
| | 01/04/2022 | 06/04/2022 | 0.1933 | | | | | | |
| | 02/05/2022 | 05/05/2022 | 0.1933 | | | | | | |
| | 01/06/2022 | 07/06/2022 | 0.1933 | | | | | | |
| | A2 RMB HGD MD3 (D) | CNH | LU2305763786 | | | | 01/09/2021 | 06/09/2021 | 0.1875 |
| | | | | | | | 01/10/2021 | 06/10/2021 | 0.3104 |
| | | | | 02/11/2021 | 05/11/2021 | 0.3104 | | | |
| | | | | 01/12/2021 | 06/12/2021 | 0.3104 | | | |
| | | | | 03/01/2022 | 06/01/2022 | 0.3104 | | | |
| | | | | 01/02/2022 | 04/02/2022 | 0.2890 | | | |
| | | | | 01/03/2022 | 04/03/2022 | 0.2890 | | | |
| | | | | 01/04/2022 | 06/04/2022 | 0.2890 | | | |
| | | | | 02/05/2022 | 05/05/2022 | 0.2890 | | | |
| | | | | 01/06/2022 | 07/06/2022 | 0.2890 | | | |
| | | | | A2 USD MD3 (D) | USD | LU2305762036 | 01/09/2021 | 06/09/2021 | 0.1875 |
| | | | | | | | 01/10/2021 | 06/10/2021 | 0.1837 |
| | 02/11/2021 | 05/11/2021 | 0.1837 | | | | | | |
| | 01/12/2021 | 06/12/2021 | 0.1837 | | | | | | |
| | 03/01/2022 | 06/01/2022 | 0.1837 | | | | | | |
| | 01/02/2022 | 04/02/2022 | 0.1930 | | | | | | |
| | 01/03/2022 | 04/03/2022 | 0.1930 | | | | | | |
| | 01/04/2022 | 06/04/2022 | 0.1930 | | | | | | |
| | 02/05/2022 | 05/05/2022 | 0.1930 | | | | | | |
| | 01/06/2022 | 07/06/2022 | 0.1930 | | | | | | |
| | H EUR QD (D) | EUR | LU2339089166 | | | | 30/09/2021 | 05/10/2021 | 8.8877 |
| | | | | | | | 31/12/2021 | 05/01/2022 | 9.3502 |
| 31/03/2022 | | | | 05/04/2022 | 8.8672 | | | | |
| 30/06/2022 | | | | 05/07/2022 | 8.5408 | | | | |
| Emerging Markets Corporate High Yield Bond | A EUR AD (D) | EUR | LU1882457226 | 14/09/2021 | 17/09/2021 | 3.3400 | | | |
| | A USD MD (D) | USD | LU1882457655 | 01/07/2021 | 06/07/2021 | 0.2978 | | | |
| | | | | 02/08/2021 | 05/08/2021 | 0.2978 | | | |
| | | | | 01/09/2021 | 06/09/2021 | 0.2978 | | | |
| | | | | 01/10/2021 | 06/10/2021 | 0.2978 | | | |
| | | | | 02/11/2021 | 05/11/2021 | 0.2978 | | | |
| | | | | 01/12/2021 | 06/12/2021 | 0.2978 | | | |
| | | | | 03/01/2022 | 06/01/2022 | 0.2978 | | | |
| | | | | 01/02/2022 | 04/02/2022 | 0.2749 | | | |
| | | | | 01/03/2022 | 04/03/2022 | 0.2749 | | | |
| | | | | 01/04/2022 | 06/04/2022 | 0.2749 | | | |
| | | | | 02/05/2022 | 05/05/2022 | 0.2749 | | | |
| | | | | 01/06/2022 | 07/06/2022 | 0.2749 | | | |

| Subfondos | Clases de Acciones | Divisa | Código ISIN | Fecha Ex dividendos | Pago Fecha | Dividendo por Acción |
|-------------------------------------|--------------------|--------------|--------------|---------------------|------------|----------------------|
| | C USD MD (D) | USD | LU1882458034 | 01/07/2021 | 06/07/2021 | 0.2950 |
| | | | | 02/08/2021 | 05/08/2021 | 0.2950 |
| | | | | 01/09/2021 | 06/09/2021 | 0.2950 |
| | | | | 01/10/2021 | 06/10/2021 | 0.2950 |
| | | | | 02/11/2021 | 05/11/2021 | 0.2950 |
| | | | | 01/12/2021 | 06/12/2021 | 0.2950 |
| | | | | 03/01/2022 | 06/01/2022 | 0.2950 |
| | | | | 01/02/2022 | 04/02/2022 | 0.2695 |
| | | | | 01/03/2022 | 04/03/2022 | 0.2695 |
| | | | | 01/04/2022 | 06/04/2022 | 0.2695 |
| | 02/05/2022 | 05/05/2022 | 0.2695 | | | |
| | 01/06/2022 | 07/06/2022 | 0.2695 | | | |
| | E2 EUR QTD (D) | EUR | LU1882458208 | 01/07/2021 | 06/07/2021 | 0.0770 |
| | | | | 01/10/2021 | 06/10/2021 | 0.0770 |
| | | | | 03/01/2022 | 06/01/2022 | 0.0770 |
| | | | | 01/04/2022 | 06/04/2022 | 0.0766 |
| | F EUR QTD (D) | EUR | LU1882458380 | 01/07/2021 | 06/07/2021 | 0.0764 |
| | | | | 01/10/2021 | 06/10/2021 | 0.0764 |
| | | | | 03/01/2022 | 06/01/2022 | 0.0764 |
| | | | | 01/04/2022 | 06/04/2022 | 0.0757 |
| G EUR QTD (D) | EUR | LU2085676679 | 01/07/2021 | 06/07/2021 | 0.0609 | |
| | | | 01/10/2021 | 06/10/2021 | 0.0609 | |
| | | | 03/01/2022 | 06/01/2022 | 0.0609 | |
| | | | 01/04/2022 | 06/04/2022 | 0.0605 | |
| R2 EUR AD (D) | EUR | LU1882459354 | 14/09/2021 | 17/09/2021 | 3.3400 | |
| Emerging Markets Hard Currency Bond | A EUR AD (D) | EUR | LU0907913544 | 14/09/2021 | 17/09/2021 | 6.5000 |
| | A2 EUR MD (D) | EUR | LU1534103137 | 01/07/2021 | 06/07/2021 | 0.3838 |
| | | | | 02/08/2021 | 05/08/2021 | 0.3838 |
| | | | | 01/09/2021 | 06/09/2021 | 0.3838 |
| | | | | 01/10/2021 | 06/10/2021 | 0.3838 |
| | | | | 02/11/2021 | 05/11/2021 | 0.3838 |
| | | | | 01/12/2021 | 06/12/2021 | 0.3838 |
| | | | | 03/01/2022 | 06/01/2022 | 0.3838 |
| | | | | 01/02/2022 | 04/02/2022 | 0.3499 |
| | | | | 01/03/2022 | 04/03/2022 | 0.3499 |
| | | | | 01/04/2022 | 06/04/2022 | 0.3499 |
| | 02/05/2022 | 05/05/2022 | 0.3499 | | | |
| | 01/06/2022 | 07/06/2022 | 0.3499 | | | |
| | A2 SGD HGD MD (D) | SGD | LU1534104291 | 01/07/2021 | 06/07/2021 | 0.3592 |
| | | | | 02/08/2021 | 05/08/2021 | 0.3592 |
| | | | | 01/09/2021 | 06/09/2021 | 0.3592 |
| | | | | 01/10/2021 | 06/10/2021 | 0.3592 |
| | | | | 02/11/2021 | 05/11/2021 | 0.3592 |
| | | | | 01/12/2021 | 06/12/2021 | 0.3592 |
| | | | | 03/01/2022 | 06/01/2022 | 0.3592 |
| | | | | 01/02/2022 | 04/02/2022 | 0.3299 |
| | | | | 01/03/2022 | 04/03/2022 | 0.3299 |
| | | | | 01/04/2022 | 06/04/2022 | 0.3299 |
| | 02/05/2022 | 05/05/2022 | 0.3299 | | | |
| | 01/06/2022 | 07/06/2022 | 0.3299 | | | |
| | A2 USD HGD MD (D) | USD | LU1534102592 | 01/07/2021 | 06/07/2021 | 0.3639 |
| | | | | 02/08/2021 | 05/08/2021 | 0.3639 |
| 01/09/2021 | | | | 06/09/2021 | 0.3639 | |
| 01/10/2021 | | | | 06/10/2021 | 0.3639 | |
| 02/11/2021 | | | | 05/11/2021 | 0.3639 | |
| 01/12/2021 | | | | 06/12/2021 | 0.3639 | |
| 03/01/2022 | | | | 06/01/2022 | 0.3639 | |
| 01/02/2022 | | | | 04/02/2022 | 0.3341 | |

| Subfondos | Clases de Acciones | Divisa | Código ISIN | Fecha Ex dividendos | Pago Fecha | Dividendo por Acción |
|--------------------------------------|--------------------|--------|--------------|---------------------|------------|----------------------|
| | | | | 01/03/2022 | 04/03/2022 | 0.3341 |
| | | | | 01/04/2022 | 06/04/2022 | 0.3341 |
| | | | | 02/05/2022 | 05/05/2022 | 0.3341 |
| | | | | 01/06/2022 | 07/06/2022 | 0.3341 |
| | I EUR AD (D) | EUR | LU0907912652 | 14/09/2021 | 17/09/2021 | 34.6500 |
| | M2 EUR AD (D) | EUR | LU2002720725 | 14/09/2021 | 17/09/2021 | 33.4400 |
| Emerging Markets Local Currency Bond | A EUR AD (D) | EUR | LU1882459602 | 14/09/2021 | 17/09/2021 | 1.8000 |
| | A USD AD (D) | USD | LU1882459867 | 14/09/2021 | 17/09/2021 | 2.1400 |
| | A USD MD3 (D) | USD | LU1882459941 | 01/07/2021 | 06/07/2021 | 0.3679 |
| | | | | 02/08/2021 | 05/08/2021 | 0.3679 |
| | | | | 01/09/2021 | 06/09/2021 | 0.3679 |
| | | | | 01/10/2021 | 06/10/2021 | 0.3679 |
| | | | | 02/11/2021 | 05/11/2021 | 0.3679 |
| | | | | 01/12/2021 | 06/12/2021 | 0.3679 |
| | | | | 03/01/2022 | 06/01/2022 | 0.3679 |
| | | | | 01/02/2022 | 04/02/2022 | 0.3679 |
| | | | | 01/03/2022 | 04/03/2022 | 0.3679 |
| | | | | 01/04/2022 | 06/04/2022 | 0.3679 |
| | | | | 02/05/2022 | 05/05/2022 | 0.3679 |
| | | | | 01/06/2022 | 07/06/2022 | 0.3679 |
| | A USD MGI (D) | USD | LU1882460014 | 01/07/2021 | 06/07/2021 | 0.1807 |
| | | | | 02/08/2021 | 05/08/2021 | 0.1787 |
| | | | | 01/09/2021 | 06/09/2021 | 0.2052 |
| | | | | 01/10/2021 | 06/10/2021 | 0.1854 |
| | | | | 02/11/2021 | 05/11/2021 | 0.1748 |
| | | | | 01/12/2021 | 06/12/2021 | 0.1692 |
| | | | | 03/01/2022 | 06/01/2022 | 0.1659 |
| | | | | 01/02/2022 | 04/02/2022 | 0.1840 |
| | | | | 01/03/2022 | 04/03/2022 | 0.1517 |
| | | | | 01/04/2022 | 06/04/2022 | 0.2283 |
| | | | | 02/05/2022 | 05/05/2022 | 0.1791 |
| | | | | 01/06/2022 | 07/06/2022 | 0.2125 |
| | A2 EUR AD (D) | EUR | LU2070309708 | 14/09/2021 | 17/09/2021 | 1.7800 |
| | A2 USD AD (D) | USD | LU1880385908 | 14/09/2021 | 17/09/2021 | 1.9500 |
| | B USD MD3 (D) | USD | LU1882460105 | 01/07/2021 | 06/07/2021 | 0.3536 |
| | | | | 02/08/2021 | 05/08/2021 | 0.3536 |
| | | | | 01/09/2021 | 06/09/2021 | 0.3536 |
| | | | | 01/10/2021 | 06/10/2021 | 0.3536 |
| | | | | 02/11/2021 | 05/11/2021 | 0.3536 |
| | | | | 01/12/2021 | 06/12/2021 | 0.3536 |
| | | | | 03/01/2022 | 06/01/2022 | 0.3536 |
| | | | | 01/02/2022 | 04/02/2022 | 0.3536 |
| | | | | 01/03/2022 | 04/03/2022 | 0.3536 |
| | | | | 01/04/2022 | 06/04/2022 | 0.3536 |
| | | | | 02/05/2022 | 05/05/2022 | 0.3536 |
| | | | | 01/06/2022 | 07/06/2022 | 0.3536 |
| | B USD MGI (D) | USD | LU1882460287 | 01/07/2021 | 06/07/2021 | 0.1640 |
| | | | | 02/08/2021 | 05/08/2021 | 0.1621 |
| | | | | 01/09/2021 | 06/09/2021 | 0.1859 |
| | | | | 01/10/2021 | 06/10/2021 | 0.1679 |
| | | | | 02/11/2021 | 05/11/2021 | 0.1581 |
| | | | | 01/12/2021 | 06/12/2021 | 0.1530 |
| | | | | 03/01/2022 | 06/01/2022 | 0.1499 |
| | | | | 01/02/2022 | 04/02/2022 | 0.1661 |
| | | | | 01/03/2022 | 04/03/2022 | 0.1369 |
| | | | | 01/04/2022 | 06/04/2022 | 0.2065 |
| | | | | 02/05/2022 | 05/05/2022 | 0.1619 |
| | | | | 01/06/2022 | 07/06/2022 | 0.1921 |

| Subfondos | Clases de Acciones | Divisa | Código ISIN | Fecha Ex dividendos | Pago Fecha | Dividendo por Acción |
|-----------|--------------------|--------|--------------|--|--|--|
| | E2 EUR AD (D) | EUR | LU1882460527 | 14/09/2021 | 17/09/2021 | 0.1600 |
| | E2 EUR QTD (D) | EUR | LU1882460790 | 01/07/2021 01/10/2021 03/01/2022 01/04/2022 | 06/07/2021 06/10/2021 06/01/2022 06/04/2022 | 0.0379 0.0379 0.0379 0.0204 |
| | F EUR AD (D) | EUR | LU1882460956 | 14/09/2021 | 17/09/2021 | 0.1400 |
| | F EUR QTD (D) | EUR | LU1882461178 | 01/07/2021 01/10/2021 03/01/2022 01/04/2022 | 06/07/2021 06/10/2021 06/01/2022 06/04/2022 | 0.0377 0.0377 0.0377 0.0202 |
| | F2 EUR HGD MD (D) | EUR | LU1880386112 | 01/07/2021 02/08/2021 01/09/2021 01/10/2021 02/11/2021 01/12/2021 03/01/2022 01/02/2022 01/03/2022 01/04/2022 02/05/2022 01/06/2022 | 06/07/2021 05/08/2021 06/09/2021 06/10/2021 05/11/2021 06/12/2021 06/01/2022 04/02/2022 04/03/2022 06/04/2022 05/05/2022 07/06/2022 | 0.0141 0.0141 0.0141 0.0141 0.0141 0.0141 0.0141 0.0069 0.0069 0.0069 0.0069 0.0069 |
| | G EUR HGD MD (D) | EUR | LU1880386468 | 01/07/2021 02/08/2021 01/09/2021 01/10/2021 02/11/2021 01/12/2021 03/01/2022 01/02/2022 01/03/2022 01/04/2022 02/05/2022 01/06/2022 | 06/07/2021 05/08/2021 06/09/2021 06/10/2021 05/11/2021 06/12/2021 06/01/2022 04/02/2022 04/03/2022 06/04/2022 05/05/2022 07/06/2022 | 0.0140 0.0140 0.0140 0.0140 0.0140 0.0140 0.0140 0.0069 0.0069 0.0069 0.0069 0.0069 |
| | I USD AD (D) | USD | LU1880387789 | 14/09/2021 | 17/09/2021 | 49.1100 |
| | I2 EUR AD (D) | EUR | LU1882461335 | 14/09/2021 | 17/09/2021 | 45.7900 |
| | I2 EUR QD (D) | EUR | LU1882461418 | 30/09/2021 31/12/2021 31/03/2022 30/06/2022 | 05/10/2021 05/01/2022 05/04/2022 05/07/2022 | 11.8978 11.1304 12.9525 14.2971 |
| | I2 GBP QD (D) | GBP | LU2031984425 | 30/09/2021 31/12/2021 31/03/2022 30/06/2022 | 05/10/2021 05/01/2022 05/04/2022 05/07/2022 | 11.9028 10.7362 12.4861 14.3220 |
| | M2 EUR AD (D) | EUR | LU1882461764 | 14/09/2021 | 17/09/2021 | 44.8400 |
| | T USD MD3 (D) | USD | LU1882462069 | 01/07/2021 02/08/2021 01/09/2021 01/10/2021 02/11/2021 01/12/2021 03/01/2022 01/02/2022 01/03/2022 01/04/2022 02/05/2022 01/06/2022 | 06/07/2021 05/08/2021 06/09/2021 06/10/2021 05/11/2021 06/12/2021 06/01/2022 04/02/2022 04/03/2022 06/04/2022 05/05/2022 07/06/2022 | 0.3562 0.3562 0.3562 0.3562 0.3562 0.3562 0.3562 0.3562 0.3562 0.3562 0.3562 0.3562 |
| | T USD MGI (D) | USD | LU1882462143 | 01/07/2021 | 06/07/2021 | 0.2067 |

| Subfondos | Clases de Acciones | Divisa | Código ISIN | Fecha Ex dividendos | Pago Fecha | Dividendo por Acción | | | |
|----------------------------------|--------------------|--------------|--------------|---------------------|------------|----------------------|------------|------------|--------|
| | | | | 02/08/2021 | 05/08/2021 | 0.2043 | | | |
| | | | | 01/09/2021 | 06/09/2021 | 0.2343 | | | |
| | | | | 01/10/2021 | 06/10/2021 | 0.2116 | | | |
| | | | | 02/11/2021 | 05/11/2021 | 0.1993 | | | |
| | | | | 01/12/2021 | 06/12/2021 | 0.1929 | | | |
| | | | | 03/01/2022 | 06/01/2022 | 0.1889 | | | |
| | | | | 01/02/2022 | 04/02/2022 | 0.2094 | | | |
| | | | | 01/03/2022 | 04/03/2022 | 0.1726 | | | |
| | | | | 01/04/2022 | 06/04/2022 | 0.2602 | | | |
| | | | | 02/05/2022 | 05/05/2022 | 0.2041 | | | |
| | | | | 01/06/2022 | 07/06/2022 | 0.2422 | | | |
| | | | | U USD MD3 (D) | USD | LU1882462226 | 01/07/2021 | 06/07/2021 | 0.3563 |
| | | | | | | | 02/08/2021 | 05/08/2021 | 0.3563 |
| | | | | 01/09/2021 | 06/09/2021 | 0.3563 | | | |
| | | | | 01/10/2021 | 06/10/2021 | 0.3563 | | | |
| | | | | 02/11/2021 | 05/11/2021 | 0.3563 | | | |
| | | | | 01/12/2021 | 06/12/2021 | 0.3563 | | | |
| | | | | 03/01/2022 | 06/01/2022 | 0.3563 | | | |
| | | | | 01/02/2022 | 04/02/2022 | 0.3563 | | | |
| | | | | 01/03/2022 | 04/03/2022 | 0.3563 | | | |
| | | | | 01/04/2022 | 06/04/2022 | 0.3563 | | | |
| | | | | 02/05/2022 | 05/05/2022 | 0.3563 | | | |
| | | | | 01/06/2022 | 07/06/2022 | 0.3563 | | | |
| | U USD MGI (D) | USD | LU1882462499 | 01/07/2021 | 06/07/2021 | 0.1968 | | | |
| | | | | 02/08/2021 | 05/08/2021 | 0.1944 | | | |
| | | | | 01/09/2021 | 06/09/2021 | 0.2231 | | | |
| | | | | 01/10/2021 | 06/10/2021 | 0.2014 | | | |
| | | | | 02/11/2021 | 05/11/2021 | 0.1898 | | | |
| | | | 01/12/2021 | 06/12/2021 | 0.1836 | | | | |
| | | | 03/01/2022 | 06/01/2022 | 0.1799 | | | | |
| | | | 01/02/2022 | 04/02/2022 | 0.1993 | | | | |
| | | | 01/03/2022 | 04/03/2022 | 0.1643 | | | | |
| | | | 01/04/2022 | 06/04/2022 | 0.2477 | | | | |
| | | | 02/05/2022 | 05/05/2022 | 0.1943 | | | | |
| | | | 01/06/2022 | 07/06/2022 | 0.2306 | | | | |
| Z EUR AD (D) | EUR | LU2052288532 | 14/09/2021 | 17/09/2021 | 47.8400 | | | | |
| Z EUR QD (D) | EUR | LU2052288458 | 30/09/2021 | 05/10/2021 | 12.4580 | | | | |
| | | | 31/12/2021 | 05/01/2022 | 11.5180 | | | | |
| | | | 31/03/2022 | 05/04/2022 | 13.2780 | | | | |
| | | | 30/06/2022 | 05/07/2022 | 14.9480 | | | | |
| Emerging Markets Short Term Bond | A2 USD MD (D) | USD | LU1882462903 | 01/07/2021 | 06/07/2021 | 0.1743 | | | |
| | | | | 02/08/2021 | 05/08/2021 | 0.1743 | | | |
| | | | | 01/09/2021 | 06/09/2021 | 0.1743 | | | |
| | | | | 01/10/2021 | 06/10/2021 | 0.1743 | | | |
| | | | | 02/11/2021 | 05/11/2021 | 0.1743 | | | |
| | | | | 01/12/2021 | 06/12/2021 | 0.1743 | | | |
| | | | | 03/01/2022 | 06/01/2022 | 0.1743 | | | |
| | | | | 01/02/2022 | 04/02/2022 | 0.1528 | | | |
| | | | | 01/03/2022 | 04/03/2022 | 0.1528 | | | |
| | | | | 01/04/2022 | 06/04/2022 | 0.1528 | | | |
| | | | | 02/05/2022 | 05/05/2022 | 0.1528 | | | |
| | | | | 01/06/2022 | 07/06/2022 | 0.1528 | | | |
| | | | | C USD MD (D) | USD | LU1882463117 | 01/07/2021 | 06/07/2021 | 0.1725 |
| | | | | 02/08/2021 | 05/08/2021 | 0.1725 | | | |
| | | | | 01/09/2021 | 06/09/2021 | 0.1725 | | | |
| | | | | 01/10/2021 | 06/10/2021 | 0.1725 | | | |
| | | | | 02/11/2021 | 05/11/2021 | 0.1725 | | | |
| | | | | 01/12/2021 | 06/12/2021 | 0.1725 | | | |

| Subfondos | Clases de Acciones | Divisa | Código ISIN | Fecha Ex dividendos | Pago Fecha | Dividendo por Acción |
|--------------------------------|--------------------|--------|--------------|---------------------|------------|----------------------|
| | | | | 03/01/2022 | 06/01/2022 | 0.1725 |
| | | | | 01/02/2022 | 04/02/2022 | 0.1497 |
| | | | | 01/03/2022 | 04/03/2022 | 0.1497 |
| | | | | 01/04/2022 | 06/04/2022 | 0.1497 |
| | | | | 02/05/2022 | 05/05/2022 | 0.1497 |
| | | | | 01/06/2022 | 07/06/2022 | 0.1497 |
| | E2 EUR HGD QTD (D) | EUR | LU1882463463 | 01/07/2021 | 06/07/2021 | 0.0504 |
| | | | | 01/10/2021 | 06/10/2021 | 0.0504 |
| | | | | 03/01/2022 | 06/01/2022 | 0.0504 |
| | | | | 01/04/2022 | 06/04/2022 | 0.0438 |
| | E2 EUR QTD (D) | EUR | LU1882463547 | 01/07/2021 | 06/07/2021 | 0.0516 |
| | | | | 01/10/2021 | 06/10/2021 | 0.0516 |
| | | | | 03/01/2022 | 06/01/2022 | 0.0516 |
| | | | | 01/04/2022 | 06/04/2022 | 0.0487 |
| | F2 EUR QTD (D) | EUR | LU1882463893 | 01/07/2021 | 06/07/2021 | 0.0512 |
| | | | | 01/10/2021 | 06/10/2021 | 0.0512 |
| | | | | 03/01/2022 | 06/01/2022 | 0.0512 |
| | | | | 01/04/2022 | 06/04/2022 | 0.0480 |
| | G2 EUR HGD QTD (D) | EUR | LU2036672991 | 01/07/2021 | 06/07/2021 | 0.0524 |
| | | | | 01/10/2021 | 06/10/2021 | 0.0524 |
| | | | | 03/01/2022 | 06/01/2022 | 0.0524 |
| | | | | 01/04/2022 | 06/04/2022 | 0.0455 |
| | G2 EUR QTD (D) | EUR | LU2036672728 | 01/07/2021 | 06/07/2021 | 0.0484 |
| | | | | 01/10/2021 | 06/10/2021 | 0.0484 |
| | | | | 03/01/2022 | 06/01/2022 | 0.0484 |
| | | | | 01/04/2022 | 06/04/2022 | 0.0455 |
| | H EUR QD (D) | EUR | LU1998914565 | 30/09/2021 | 05/10/2021 | 14.9562 |
| | | | | 31/12/2021 | 05/01/2022 | 17.1689 |
| | | | | 31/03/2022 | 05/04/2022 | 12.0974 |
| | | | | 30/06/2022 | 05/07/2022 | 14.8488 |
| | I2 EUR HGD AD (D) | EUR | LU1882464271 | 14/09/2021 | 17/09/2021 | 50.2600 |
| | I2 EUR HGD QTD (D) | EUR | LU1882464354 | 01/07/2021 | 06/07/2021 | 9.9929 |
| | | | | 01/10/2021 | 06/10/2021 | 9.9929 |
| | | | | 03/01/2022 | 06/01/2022 | 9.9929 |
| | | | | 01/04/2022 | 06/04/2022 | 8.7521 |
| Euro Multi-Asset Target Income | A2 CZK HGD QTI (D) | CZK | LU1882475129 | 27/07/2021 | 30/07/2021 | 7.8475 |
| | | | | 26/10/2021 | 29/10/2021 | 7.8475 |
| | | | | 26/01/2022 | 31/01/2022 | 7.8475 |
| | | | | 26/04/2022 | 29/04/2022 | 8.2732 |
| | A2 EUR QTI (D) | EUR | LU1882475475 | 27/07/2021 | 30/07/2021 | 0.3815 |
| | | | | 26/10/2021 | 29/10/2021 | 0.3815 |
| | | | | 26/01/2022 | 31/01/2022 | 0.3815 |
| | | | | 26/04/2022 | 29/04/2022 | 0.3980 |
| | E2 EUR QTI (D) | EUR | LU1882475558 | 27/07/2021 | 30/07/2021 | 0.0365 |
| | | | | 26/10/2021 | 29/10/2021 | 0.0365 |
| | | | | 26/01/2022 | 31/01/2022 | 0.0365 |
| | | | | 26/04/2022 | 29/04/2022 | 0.0381 |
| | G2 EUR QTI (D) | EUR | LU1882475632 | 27/07/2021 | 30/07/2021 | 0.0362 |
| | | | | 26/10/2021 | 29/10/2021 | 0.0362 |
| | | | | 26/01/2022 | 31/01/2022 | 0.0362 |
| | | | | 26/04/2022 | 29/04/2022 | 0.0377 |
| | I2 EUR QTI (D) | EUR | LU2347634664 | 27/07/2021 | 30/07/2021 | 7.5000 |
| | | | | 26/10/2021 | 29/10/2021 | 7.5000 |
| | | | | 26/01/2022 | 31/01/2022 | 7.5000 |
| | | | | 26/04/2022 | 29/04/2022 | 7.6934 |
| | M2 EUR QTI (D) | EUR | LU1882475715 | 27/07/2021 | 30/07/2021 | 7.4890 |
| | | | | 26/10/2021 | 29/10/2021 | 7.4890 |
| | | | | 26/01/2022 | 31/01/2022 | 7.4890 |

| Subfondos | Clases de Acciones | Divisa | Código ISIN | Fecha Ex dividendos | Pago Fecha | Dividendo por Acción |
|----------------------------------|--------------------|--------------|--------------|---------------------|------------|----------------------|
| | | | | 26/04/2022 | 29/04/2022 | 7.8878 |
| Global Multi-Asset Conservative | A EUR QD (D) | EUR | LU2339089596 | 30/09/2021 | 05/10/2021 | 0.0215 |
| | | | | 31/12/2021 | 05/01/2022 | 0.0397 |
| | | | | 31/03/2022 | 05/04/2022 | 0.0446 |
| | | | | 30/06/2022 | 05/07/2022 | 0.1455 |
| | G EUR QTD (D) | EUR | LU1883329945 | 01/07/2021 | 06/07/2021 | 0.0138 |
| | | | | 01/10/2021 | 06/10/2021 | 0.0138 |
| | | | | 03/01/2022 | 06/01/2022 | 0.0138 |
| | | | | 01/04/2022 | 06/04/2022 | 0.0141 |
| Global Multi-Asset Target Income | A2 CZK HGD QTI (D) | CZK | LU1883330448 | 27/07/2021 | 30/07/2021 | 8.0066 |
| | | | | 26/10/2021 | 29/10/2021 | 8.0066 |
| | | | | 26/01/2022 | 31/01/2022 | 8.0066 |
| | | | | 26/04/2022 | 29/04/2022 | 8.2502 |
| | A2 EUR HGD QTI (D) | EUR | LU1883330877 | 27/07/2021 | 30/07/2021 | 0.3994 |
| | | | | 26/10/2021 | 29/10/2021 | 0.3994 |
| | | | | 26/01/2022 | 31/01/2022 | 0.3994 |
| | | | | 26/04/2022 | 29/04/2022 | 0.4069 |
| | A2 EUR QTI (D) | EUR | LU1883330950 | 27/07/2021 | 30/07/2021 | 0.4844 |
| | | | | 26/10/2021 | 29/10/2021 | 0.4844 |
| | | | | 26/01/2022 | 31/01/2022 | 0.4844 |
| | | | | 26/04/2022 | 29/04/2022 | 0.5363 |
| | A2 HUF HGD QTI (D) | HUF | LU1883331099 | 27/07/2021 | 30/07/2021 | 92.3282 |
| | | | | 26/10/2021 | 29/10/2021 | 92.3282 |
| | | | | 26/01/2022 | 31/01/2022 | 92.3282 |
| | | | | 26/04/2022 | 29/04/2022 | 95.3673 |
| | A2 USD MTI (D) | USD | LU1883331412 | 27/07/2021 | 30/07/2021 | 0.2101 |
| | | | | 26/08/2021 | 31/08/2021 | 0.2101 |
| | | | | 27/09/2021 | 30/09/2021 | 0.2101 |
| | | | | 26/10/2021 | 29/10/2021 | 0.2101 |
| | | | | 25/11/2021 | 30/11/2021 | 0.2101 |
| | | | | 28/12/2021 | 31/12/2021 | 0.2101 |
| | | | | 26/01/2022 | 31/01/2022 | 0.2101 |
| | | | | 23/02/2022 | 28/02/2022 | 0.2162 |
| | | | | 28/03/2022 | 31/03/2022 | 0.2162 |
| | | | | 26/04/2022 | 29/04/2022 | 0.2162 |
| | 25/05/2022 | 31/05/2022 | 0.2162 | | | |
| | 27/06/2022 | 30/06/2022 | 0.2162 | | | |
| | A2 USD QTI (D) | USD | LU1883331503 | 27/07/2021 | 30/07/2021 | 0.5930 |
| | | | | 26/10/2021 | 29/10/2021 | 0.5930 |
| 26/01/2022 | | | | 31/01/2022 | 0.5930 | |
| 26/04/2022 | | | | 29/04/2022 | 0.6101 | |
| C USD QTI (D) | USD | LU1883331768 | 27/07/2021 | 30/07/2021 | 0.4185 | |
| | | | 26/10/2021 | 29/10/2021 | 0.4185 | |
| | | | 26/01/2022 | 31/01/2022 | 0.4185 | |
| | | | 26/04/2022 | 29/04/2022 | 0.4262 | |
| E2 EUR HGD SATI (D) | EUR | LU1883331925 | 27/07/2021 | 30/07/2021 | 0.0820 | |
| | | | 26/01/2022 | 31/01/2022 | 0.0820 | |
| E2 EUR QTI (D) | EUR | LU1883332063 | 27/07/2021 | 30/07/2021 | 0.0483 | |
| | | | 26/10/2021 | 29/10/2021 | 0.0483 | |
| | | | 26/01/2022 | 31/01/2022 | 0.0483 | |
| | | | 26/04/2022 | 29/04/2022 | 0.0535 | |
| E2 EUR SATI (D) | EUR | LU1883332147 | 27/07/2021 | 30/07/2021 | 0.0730 | |
| | | | 26/01/2022 | 31/01/2022 | 0.0730 | |
| G2 EUR HGD QTI (D) | EUR | LU1883332576 | 27/07/2021 | 30/07/2021 | 0.0448 | |
| | | | 26/10/2021 | 29/10/2021 | 0.0448 | |
| | | | 26/01/2022 | 31/01/2022 | 0.0448 | |
| | | | 26/04/2022 | 29/04/2022 | 0.0455 | |

| Subfondos | Clases de Acciones | Divisa | Código ISIN | Fecha Ex dividendos | Pago Fecha | Dividendo por Acción |
|---------------------------------|---------------------|--------------|--------------|--------------------------|--------------------------|----------------------|
| | M2 EUR HGD SATI (D) | EUR | LU2002722697 | 27/07/2021 26/01/2022 | 30/07/2021 31/01/2022 | 20.9660 20.9660 |
| | M2 EUR SATI (D) | EUR | LU1883332907 | 27/07/2021 26/01/2022 | 30/07/2021 31/01/2022 | 20.5788 20.5788 |
| | P2 USD QTI (D) | USD | LU1883333384 | 27/07/2021 | 30/07/2021 | 0.5174 |
| | | | | 26/10/2021 | 29/10/2021 | 0.5174 |
| | | | | 26/01/2022 | 31/01/2022 | 0.5174 |
| | | | | 26/04/2022 | 29/04/2022 | 0.5354 |
| | Q-D USD QTI (D) | USD | LU1883333467 | 27/07/2021 | 30/07/2021 | 0.4297 |
| | | | | 26/10/2021 | 29/10/2021 | 0.4297 |
| | | | | 26/01/2022 | 31/01/2022 | 0.4297 |
| | | | | 26/04/2022 | 29/04/2022 | 0.4376 |
| R2 EUR HGD QTI (D) | EUR | LU1883333624 | 27/07/2021 | 30/07/2021 | 0.4640 | |
| | | | 26/10/2021 | 29/10/2021 | 0.4640 | |
| | | | 26/01/2022 | 31/01/2022 | 0.4640 | |
| | | | 26/04/2022 | 29/04/2022 | 0.4761 | |
| R2 EUR QTI (D) | EUR | LU1883333897 | 27/07/2021 | 30/07/2021 | 0.4938 | |
| | | | 26/10/2021 | 29/10/2021 | 0.4938 | |
| | | | 26/01/2022 | 31/01/2022 | 0.4938 | |
| | | | 26/04/2022 | 29/04/2022 | 0.5505 | |
| R2 USD MTI (D) | USD | LU1883334192 | 27/07/2021 | 30/07/2021 | 0.1692 | |
| | | | 26/08/2021 | 31/08/2021 | 0.1692 | |
| | | | 27/09/2021 | 30/09/2021 | 0.1692 | |
| | | | 26/10/2021 | 29/10/2021 | 0.1692 | |
| | | | 25/11/2021 | 30/11/2021 | 0.1692 | |
| | | | 28/12/2021 | 31/12/2021 | 0.1692 | |
| | | | 26/01/2022 | 31/01/2022 | 0.1692 | |
| | | | 23/02/2022 | 28/02/2022 | 0.1753 | |
| | | | 28/03/2022 | 31/03/2022 | 0.1753 | |
| | | | 26/04/2022 | 29/04/2022 | 0.1753 | |
| 25/05/2022 | 31/05/2022 | 0.1753 | | | | |
| 27/06/2022 | 30/06/2022 | 0.1753 | | | | |
| R2 USD QTI (D) | USD | LU1883331172 | 27/07/2021 | 30/07/2021 | 0.5110 | |
| | | | 26/10/2021 | 29/10/2021 | 0.5110 | |
| | | | 26/01/2022 | 31/01/2022 | 0.5110 | |
| | | | 26/04/2022 | 29/04/2022 | 0.5292 | |
| Sustainable Global Perspectives | A EUR AD (D) | EUR | LU0907915242 | 14/09/2021 | 17/09/2021 | 0.2000 |
| | I EUR AD (D) | EUR | LU0907914609 | 14/09/2021 | 17/09/2021 | 12.9600 |
| | R EUR AD (D) | EUR | LU1049757559 | 14/09/2021 | 17/09/2021 | 0.8700 |
| Multi-Asset Real Return | A EUR AD (D) | EUR | LU1253540410 | 14/09/2021 | 17/09/2021 | 0.3900 |
| | F EUR QTD (D) | EUR | LU2018721030 | 01/07/2021 | 06/07/2021 | 0.0148 |
| | | | | 01/10/2021 | 06/10/2021 | 0.0148 |
| | | | | 03/01/2022 | 06/01/2022 | 0.0148 |
| | | | | 01/04/2022 | 06/04/2022 | 0.0150 |
| | F2 EUR QTD (D) | EUR | LU1327398381 | 01/07/2021 | 06/07/2021 | 0.2891 |
| | | | | 01/10/2021 | 06/10/2021 | 0.2891 |
| | | | | 03/01/2022 | 06/01/2022 | 0.2891 |
| | | | | 01/04/2022 | 06/04/2022 | 0.2921 |
| | G EUR QTD (D) | EUR | LU1327398209 | 01/07/2021 | 06/07/2021 | 0.2927 |
| 01/10/2021 | | | | 06/10/2021 | 0.2927 | |
| 03/01/2022 | | | | 06/01/2022 | 0.2927 | |
| 01/04/2022 | | | | 06/04/2022 | 0.2967 | |
| I EUR AD (D) | EUR | LU1253541145 | 14/09/2021 | 17/09/2021 | 12.4600 | |
| Q-I JPY HGD AD (D) | JPY | LU1253542119 | 14/09/2021 | 17/09/2021 | 1 106.2600 | |
| Pioneer Income Opportunities | A2 EUR HGD QTD (D) | EUR | LU1894680914 | 01/07/2021 | 06/07/2021 | 0.5437 |
| | | | | 01/10/2021 | 06/10/2021 | 0.5437 |
| | | | | 03/01/2022 | 06/01/2022 | 0.5437 |
| | | | | 01/04/2022 | 06/04/2022 | 0.5644 |

| Subfondos | Clases de Acciones | Divisa | Código ISIN | Fecha Ex dividendos | Pago Fecha | Dividendo por Acción |
|---------------------|--------------------|--------------|--------------|---------------------|------------|----------------------|
| | A2 EUR QTD (D) | EUR | LU1894681052 | 01/07/2021 | 06/07/2021 | 0.4686 |
| | | | | 01/10/2021 | 06/10/2021 | 0.4686 |
| | | | | 03/01/2022 | 06/01/2022 | 0.4686 |
| | | | | 01/04/2022 | 06/04/2022 | 0.5289 |
| | A2 USD MGI (D) | USD | LU1894681136 | 01/07/2021 | 06/07/2021 | 0.2064 |
| | | | | 02/08/2021 | 05/08/2021 | 0.2377 |
| | | | | 01/09/2021 | 06/09/2021 | 0.2557 |
| | | | | 01/10/2021 | 06/10/2021 | 0.2290 |
| | | | | 02/11/2021 | 05/11/2021 | 0.2006 |
| | | | | 01/12/2021 | 06/12/2021 | 0.3138 |
| | | | | 03/01/2022 | 06/01/2022 | 0.2539 |
| | | | | 01/02/2022 | 04/02/2022 | 0.2045 |
| | | | | 01/03/2022 | 04/03/2022 | 0.3188 |
| | | | | 01/04/2022 | 06/04/2022 | 0.5593 |
| | | | | 02/05/2022 | 05/05/2022 | 0.4916 |
| | | | | 01/06/2022 | 07/06/2022 | 0.5021 |
| | A2 USD QTD (D) | USD | LU1894681219 | 01/07/2021 | 06/07/2021 | 0.5733 |
| | | | | 01/10/2021 | 06/10/2021 | 0.5733 |
| | | | | 03/01/2022 | 06/01/2022 | 0.5733 |
| | | | | 01/04/2022 | 06/04/2022 | 0.6011 |
| E2 EUR HGD QTI (D) | EUR | LU1883839711 | 27/07/2021 | 30/07/2021 | 0.0361 | |
| | | | 26/10/2021 | 29/10/2021 | 0.0361 | |
| | | | 26/01/2022 | 31/01/2022 | 0.0361 | |
| | | | 26/04/2022 | 29/04/2022 | 0.0381 | |
| E2 EUR PHGD QTI (D) | EUR | LU1894681300 | 27/07/2021 | 30/07/2021 | 0.0456 | |
| | | | 26/10/2021 | 29/10/2021 | 0.0456 | |
| | | | 26/01/2022 | 31/01/2022 | 0.0456 | |
| | | | 26/04/2022 | 29/04/2022 | 0.0502 | |
| E2 EUR QTI (D) | EUR | LU1883839802 | 27/07/2021 | 30/07/2021 | 0.0520 | |
| | | | 26/10/2021 | 29/10/2021 | 0.0520 | |
| | | | 26/01/2022 | 31/01/2022 | 0.0520 | |
| | | | 26/04/2022 | 29/04/2022 | 0.0587 | |
| G EUR HGD QTI (D) | EUR | LU1883840131 | 27/07/2021 | 30/07/2021 | 0.0358 | |
| | | | 26/10/2021 | 29/10/2021 | 0.0358 | |
| | | | 26/01/2022 | 31/01/2022 | 0.0358 | |
| | | | 26/04/2022 | 29/04/2022 | 0.0373 | |
| G EUR PHGD QTI (D) | EUR | LU1894681482 | 27/07/2021 | 30/07/2021 | 0.0451 | |
| | | | 26/10/2021 | 29/10/2021 | 0.0451 | |
| | | | 26/01/2022 | 31/01/2022 | 0.0451 | |
| | | | 26/04/2022 | 29/04/2022 | 0.0486 | |
| G EUR QTI (D) | EUR | LU1883840214 | 27/07/2021 | 30/07/2021 | 0.0514 | |
| | | | 26/10/2021 | 29/10/2021 | 0.0514 | |
| | | | 26/01/2022 | 31/01/2022 | 0.0514 | |
| | | | 26/04/2022 | 29/04/2022 | 0.0572 | |
| I2 EUR HGD QTD (D) | EUR | LU1894681722 | 01/07/2021 | 06/07/2021 | 11.0172 | |
| | | | 01/10/2021 | 06/10/2021 | 11.0172 | |
| | | | 03/01/2022 | 06/01/2022 | 11.0172 | |
| | | | 01/04/2022 | 06/04/2022 | 11.5581 | |
| I2 EUR QTD (D) | EUR | LU1894681995 | 01/07/2021 | 06/07/2021 | 9.4752 | |
| | | | 01/10/2021 | 06/10/2021 | 9.4752 | |
| | | | 03/01/2022 | 06/01/2022 | 9.4752 | |
| | | | 01/04/2022 | 06/04/2022 | 10.8050 | |
| I2 USD QTD (D) | USD | LU1894682027 | 01/07/2021 | 06/07/2021 | 11.5538 | |
| | | | 01/10/2021 | 06/10/2021 | 11.5538 | |
| | | | 03/01/2022 | 06/01/2022 | 11.5538 | |
| | | | 01/04/2022 | 06/04/2022 | 12.2434 | |
| I3 USD QTI (D) | USD | LU2110862112 | 27/07/2021 | 30/07/2021 | 15.3506 | |
| | | | 26/10/2021 | 29/10/2021 | 15.3506 | |

| Subfondos | Clases de Acciones | Divisa | Código ISIN | Fecha Ex dividendos | Pago Fecha | Dividendo por Acción |
|---------------------------|---------------------|--------|--------------|---------------------|------------|----------------------|
| | | | | 26/01/2022 | 31/01/2022 | 15.3506 |
| | | | | 26/04/2022 | 29/04/2022 | 11.6679 |
| | M2 EUR HGD QTD (D) | EUR | LU1883840487 | 01/07/2021 | 06/07/2021 | 10.4453 |
| | | | | 01/10/2021 | 06/10/2021 | 10.4453 |
| | | | | 03/01/2022 | 06/01/2022 | 10.4453 |
| | | | | 01/04/2022 | 06/04/2022 | 10.9472 |
| | R2 USD QTD (D) | USD | LU1894682373 | 01/07/2021 | 06/07/2021 | 0.5749 |
| | | | | 01/10/2021 | 06/10/2021 | 0.5749 |
| | | | | 03/01/2022 | 06/01/2022 | 0.5749 |
| | | | | 01/04/2022 | 06/04/2022 | 0.6067 |
| Real Assets Target Income | A2 EUR HGD MTI (D) | EUR | LU1883866102 | 27/07/2021 | 30/07/2021 | 0.1991 |
| | | | | 26/08/2021 | 31/08/2021 | 0.1991 |
| | | | | 27/09/2021 | 30/09/2021 | 0.1991 |
| | | | | 26/10/2021 | 29/10/2021 | 0.1991 |
| | | | | 25/11/2021 | 30/11/2021 | 0.1991 |
| | | | | 28/12/2021 | 31/12/2021 | 0.1991 |
| | | | | 26/01/2022 | 31/01/2022 | 0.1991 |
| | | | | 23/02/2022 | 28/02/2022 | 0.2118 |
| | | | | 28/03/2022 | 31/03/2022 | 0.2118 |
| | | | | 26/04/2022 | 29/04/2022 | 0.2118 |
| | | | | 25/05/2022 | 31/05/2022 | 0.2118 |
| | | | | 27/06/2022 | 30/06/2022 | 0.2118 |
| | A2 EUR HGD QTI (D) | EUR | LU1883866284 | 27/07/2021 | 30/07/2021 | 0.5987 |
| | | | | 26/10/2021 | 29/10/2021 | 0.5987 |
| | | | | 26/01/2022 | 31/01/2022 | 0.5987 |
| | | | | 26/04/2022 | 29/04/2022 | 0.6359 |
| | A2 EUR QTI (D) | EUR | LU1883866367 | 27/07/2021 | 30/07/2021 | 0.4575 |
| | | | | 26/10/2021 | 29/10/2021 | 0.4575 |
| | | | | 26/01/2022 | 31/01/2022 | 0.4575 |
| | | | | 26/04/2022 | 29/04/2022 | 0.5291 |
| | A2 SGD HGD MTI (D) | SGD | LU2462611562 | 27/06/2022 | 30/06/2022 | 0.2292 |
| | A2 USD QTI (D) | USD | LU1883866524 | 27/07/2021 | 30/07/2021 | 0.5600 |
| | | | | 26/10/2021 | 29/10/2021 | 0.5600 |
| | | | | 26/01/2022 | 31/01/2022 | 0.5600 |
| | | | | 26/04/2022 | 29/04/2022 | 0.6018 |
| | E2 EUR ATI (D) | EUR | LU1883866797 | 26/01/2022 | 31/01/2022 | 0.1896 |
| | E2 EUR HGD SATI (D) | EUR | LU1883866870 | 27/07/2021 | 30/07/2021 | 0.1049 |
| | | | | 26/01/2022 | 31/01/2022 | 0.1049 |
| | F2 EUR ATI (D) | EUR | LU1883867092 | 26/01/2022 | 31/01/2022 | 0.1795 |
| | G2 EUR HGD QTI (D) | EUR | LU1883867258 | 27/07/2021 | 30/07/2021 | 0.0589 |
| | | | | 26/10/2021 | 29/10/2021 | 0.0589 |
| | | | | 26/01/2022 | 31/01/2022 | 0.0589 |
| | | | | 26/04/2022 | 29/04/2022 | 0.0625 |
| | I2 EUR HGD QTI (D) | EUR | LU1883867415 | 27/07/2021 | 30/07/2021 | 12.4337 |
| | | | | 26/10/2021 | 29/10/2021 | 12.4337 |
| | | | | 26/01/2022 | 31/01/2022 | 12.4337 |
| | | | | 26/04/2022 | 29/04/2022 | 13.3519 |
| | M2 EUR HGD SATI (D) | EUR | LU2002723828 | 27/07/2021 | 30/07/2021 | 28.0093 |
| | | | | 26/01/2022 | 31/01/2022 | 28.0093 |
| | M2 USD ATI (D) | USD | LU2002724040 | 26/01/2022 | 31/01/2022 | 57.8133 |
| | Z EUR QD (D) | EUR | LU2070303842 | 30/09/2021 | 05/10/2021 | 6.4865 |
| | | | | 31/12/2021 | 05/01/2022 | 3.3152 |
| | | | | 31/03/2022 | 05/04/2022 | 5.0006 |
| | | | | 30/06/2022 | 05/07/2022 | 10.9682 |
| | Z USD QTI (D) | USD | LU2085675606 | 27/07/2021 | 30/07/2021 | 13.8707 |

| Subfondos | Clases de Acciones | Divisa | Código ISIN | Fecha Ex dividendos | Pago Fecha | Dividendo por Acción |
|---------------------------------|--------------------|--------|--------------|---------------------|------------|----------------------|
| | | | | 26/10/2021 | 29/10/2021 | 13.8707 |
| | | | | 26/01/2022 | 31/01/2022 | 13.8707 |
| | | | | 26/04/2022 | 29/04/2022 | 15.1370 |
| Target Coupon | A2 EUR AD (D) | EUR | LU1386074709 | 26/10/2021 | 29/10/2021 | 2.5000 |
| | F2 EUR AD (D) | EUR | LU1386074964 | 26/10/2021 | 29/10/2021 | 2.0000 |
| | G2 EUR AD (D) | EUR | LU1386074881 | 26/10/2021 | 29/10/2021 | 2.0000 |
| | I2 EUR AD (D) | EUR | LU1386074618 | 26/10/2021 | 29/10/2021 | 2.5000 |
| | M2 EUR AD (D) | EUR | LU2002724396 | 26/10/2021 | 29/10/2021 | 20.0000 |
| | Q-A4 EUR AD (D) | EUR | LU1638825742 | 26/10/2021 | 29/10/2021 | 0.2500 |
| Absolute Return Credit | Q-A3 EUR AD (D) | EUR | LU1622150602 | 14/09/2021 | 17/09/2021 | 1.3500 |
| | Q-I0 EUR AD (D) | EUR | LU1622151089 | 14/09/2021 | 17/09/2021 | 23.2000 |
| Global Macro Bonds & Currencies | F2 EUR MD (D) | EUR | LU1103150238 | 01/07/2021 | 06/07/2021 | 0.1347 |
| | | | | 02/08/2021 | 05/08/2021 | 0.1347 |
| | | | | 01/09/2021 | 06/09/2021 | 0.1347 |
| | | | | 01/10/2021 | 06/10/2021 | 0.1347 |
| | | | | 02/11/2021 | 05/11/2021 | 0.1347 |
| | | | | 01/12/2021 | 06/12/2021 | 0.1347 |
| | | | | 03/01/2022 | 06/01/2022 | 0.1347 |
| | G EUR MD (D) | EUR | LU1103150071 | 01/07/2021 | 06/07/2021 | 0.1356 |
| | | | | 02/08/2021 | 05/08/2021 | 0.1356 |
| | | | | 01/09/2021 | 06/09/2021 | 0.1356 |
| | | | | 01/10/2021 | 06/10/2021 | 0.1356 |
| | | | | 02/11/2021 | 05/11/2021 | 0.1356 |
| | | | | 01/12/2021 | 06/12/2021 | 0.1356 |
| | | | | 03/01/2022 | 06/01/2022 | 0.1356 |
| Multi-Strategy Growth | I EUR AD (D) | EUR | LU1883335918 | 14/09/2021 | 17/09/2021 | 13.0600 |
| | I2 EUR AD (D) | EUR | LU1894679585 | 14/09/2021 | 17/09/2021 | 8.3800 |
| | M2 EUR AD (D) | EUR | LU1883336304 | 14/09/2021 | 17/09/2021 | 13.0000 |
| Cash USD | A2 USD AD (D) | USD | LU0568621709 | 14/09/2021 | 17/09/2021 | 0.2500 |
| | I2 USD AD (D) | USD | LU0568621295 | 14/09/2021 | 17/09/2021 | 2.4200 |
| | Q-X USD AD (D) | USD | LU1327400542 | 14/09/2021 | 17/09/2021 | 3.1500 |

27 SWING PRICING

Desde enero de 2016, el Fondo ha implantado una política de Swing Pricing.

Las entradas y salidas netas con un volumen considerable en el marco de un Subfondo hacen que la Gestora de Inversiones negocie con los títulos de los Subfondos e incurra, por tanto, en costes de negociación.

Con la política de Swing Pricing, el Valor liquidativo por acción de un Subfondo se ajusta para reflejar los costes de negociación originados cuando las suscripciones o reembolsos de los accionistas superan un umbral fijado de antemano para el Subfondo. El Swing Pricing es un mecanismo de valoración que ajusta el Valor liquidativo por acción de un Subfondo para reflejar estos costes de negociación.

El objetivo es proteger los intereses de los accionistas que no realicen negociaciones garantizando que los que lleven a cabo suscripciones o reembolsos considerables contribuyan al coste de sus operaciones.

La Sociedad de gestión tiene en cuenta las condiciones de mercado, los costes de negociación y demás datos del Subfondo a la hora de determinar qué Valor liquidativo por participación del Subfondo puede ser objeto de Swing Pricing, así como el umbral adecuado y el factor de ajuste que deberá aplicarse a cada Subfondo. El Consejo de administración de la Sociedad de gestión revisa estas cuestiones de forma periódica.

El Swing Factor no puede superar el 2% del Valor liquidativo, según se indica en el folleto.

Durante julio de 2021 - junio de 2022, los ajustes en concepto de Swing Pricing fueron aplicables al Valor liquidativo por participación de los siguientes Subfondos:

| Subfondos |
|---|
| Amundi Funds Euroland Equity |
| Amundi Funds European Equity ESG Improvers |
| Amundi Funds Euroland Equity Small Cap |
| Amundi Funds European Equity Green Impact |
| Amundi Funds European Equity Value |
| Amundi Funds European Equity Sustainable Income |
| Amundi Funds European Equity Small Cap |
| Amundi Funds Equity Japan Target |
| Amundi Funds Global Ecology ESG |
| Amundi Funds Global Equity ESG Improvers |
| Amundi Funds Global Equity Sustainable Income |
| Amundi Funds Japan Equity Engagement |
| Amundi Funds Japan Equity Value |
| Amundi Funds Pioneer Global Equity |
| Amundi Funds Pioneer US Equity Dividend Growth |
| Amundi Funds Pioneer US Equity Fundamental Growth |
| Amundi Funds Pioneer US Equity Research |
| Amundi Funds Pioneer US Equity Research Value |
| Amundi Funds Sustainable Top European Players |
| Amundi Funds US Pioneer Fund |
| Amundi Funds Asia Equity Concentrated |
| Amundi Funds China Equity |
| Amundi Funds Emerging Europe and Mediterranean Equity |
| Amundi Funds Emerging Markets Equity Focus |
| Amundi Funds Emerging Markets Equity ESG Improvers |
| Amundi Funds Emerging World Equity |
| Amundi Funds Latin America Equity |
| Amundi Funds Equity MENA |
| Amundi Funds New Silk Road |
| Amundi Funds Russian Equity |
| Amundi Funds SBI FM India Equity |
| Amundi Funds Euroland Equity Dynamic Multi Factors |
| Amundi Funds Euroland Equity Risk Parity |
| Amundi Funds European Equity Conservative |
| Amundi Funds European Equity Dynamic Multi Factors |
| Amundi Funds European Equity Risk Parity |
| Amundi Funds Global Equity Conservative |
| Amundi Funds Global Equity Dynamic Multi Factors |
| Amundi Funds European Convertible Bond |
| Amundi Funds Montpensier Global Convertible Bond |

| Subfondos |
|---|
| Amundi Funds Euro Aggregate Bond |
| Amundi Funds Euro Corporate Bond |
| Amundi Funds Euro Corporate Short Term Green Bond |
| Amundi Funds Euro Government Bond |
| Amundi Funds Euro Inflation Bond |
| Amundi Funds Strategic Bond |
| Amundi Funds Euro High Yield Bond |
| Amundi Funds Euro High Yield Short Term Bond |
| Amundi Funds Global Subordinated Bond |
| Amundi Funds Pioneer Global High Yield Bond |
| Amundi Funds Pioneer US High Yield Bond |
| Amundi Funds European Subordinated Bond ESG |
| Amundi Funds Global Aggregate Bond |
| Amundi Funds Global Bond |
| Amundi Funds Global Corporate Bond |
| Amundi Funds Global Corporate ESG Improvers Bond |
| Amundi Funds Global Inflation Bond |
| Amundi Funds Optimal Yield |
| Amundi Funds Optimal Yield Short Term |
| Amundi Funds Pioneer Strategic Income |
| Amundi Funds Pioneer US Bond |
| Amundi Funds Emerging Markets Blended Bond |
| Amundi Funds Emerging Markets Bond |
| Amundi Funds Emerging Markets Corporate Bond |
| Amundi Funds Emerging Markets Green Bond |
| Amundi Funds Emerging Markets Corporate High Yield Bond |
| Amundi Funds Emerging Markets Hard Currency Bond |
| Amundi Funds Emerging Markets Local Currency Bond |
| Amundi Funds Emerging Markets Short Term Bond |
| Amundi Funds Global Multi-Asset |
| Amundi Funds Global Multi-Asset Conservative |
| Amundi Funds Global Multi-Asset Target Income |
| Amundi Funds Pioneer Flexible Opportunities |
| Amundi Funds Pioneer Income Opportunities |
| Amundi Funds Real Assets Target Income |
| Amundi Funds Absolute Return Credit |
| Amundi Funds Absolute Return Global Opportunities Bond |

Los importes ajustados publicados para el ejercicio cerrado el 30/06/2022 se contabilizan en el "Estado de operaciones y variaciones en el patrimonio neto", en la partida de "suscripciones/reembolsos netas/os".

No se registraron ajustes en concepto de Swing Pricing respecto del Valor liquidativo por acción a 30 de junio de 2022.

28 TÍTULOS RUSOS

Como resultado de la invasión de Ucrania a manos de Rusia el 24 de febrero de 2022 y su efecto en los mercados y títulos rusos, el Consejo de Administración y la Sociedad Gestora decidieron, desde finales de febrero, revisar diariamente y valorar razonablemente las acciones (incluidos los ADR/GDR) y los bonos de Rusia. La valoración razonable tiene en cuenta los regímenes de sanciones en vigor y su efecto en la capacidad de negociación y el proceso de liquidación de los títulos en cuestión.

En el momento de redacción del presente, el proceso de valoración razonable con respecto a estos títulos sigue activo.

A continuación, exponemos la lista de títulos sobre los que se ha efectuado una valoración razonable a 30 de junio de 2022.

| Denominación del Subfondo | Denominación del instrumento | Cantidad | Valor de mercado en la divisa del | |
|---|---|------------|-----------------------------------|----------|
| | | | Subfondo | % del VL |
| Amundi Funds Pioneer Global Equity | MAGNIT PJSC | 107,631 | 0.00 | 0.00 |
| | ROSNEFT OIL COMPANY USD | 2,123,817 | 0.00 | 0.00 |
| Amundi Funds Emerging Europe and Mediterranean Equity | SOLLERS PJSC SHS | 149,455 | 0.00 | 0.00 |
| | ALROSA CJSC | 954,790 | 0.00 | 0.00 |
| | GAZPROM PJSC | 1,793,362 | 0.00 | 0.00 |
| | LUKOIL OAO | 14,534 | 0.00 | 0.00 |
| | SBERBANK OF RUSSIA PJSC REGISTERED SHS | 778,429 | 0.00 | 0.00 |
| | MAGNIT PJSC | 23,857 | 0.00 | 0.00 |
| | POLYUS GOLD | 8,637 | 0.00 | 0.00 |
| | DETSKY MIR PJSC | 321,240 | 0.00 | 0.00 |
| | UNITED COMPANY RUSAL INTERNATIONAL PUBLIC JOINT STOCK COMPANY | 281,450 | 0.00 | 0.00 |
| | FIX PRICE GLOBAL DEPOSITARY RECEIPTS LIMITED | 100,076 | 0.00 | 0.00 |
| | GAZPROM PJSC-SPON ADR REG | 221,778 | 0.00 | 0.00 |
| | GLOBALTRANS INVSESTMENTS PLC GDR | 63,842 | 0.00 | 0.00 |
| | HEADHUNTER GROUP PLC ADR | 14,748 | 0.00 | 0.00 |
| | MINING AND METALLURGICAL COMPANY NORIL SK ADR | 44,214 | 0.00 | 0.00 |
| | NOVATEK OAO-SPONS GDR REG S | 12,764 | 0.00 | 0.00 |
| OIL COMPANY LUKOIL ADR 1 SH | 58,767 | 0.00 | 0.00 | |
| SURGUTNEFTEGAS PUBLIC JOINT STOCK COMPANY | 139,318 | 0.00 | 0.00 | |
| SURGUTNEFTEGAS PUBLIC JOINT STOCK COMPANY | 344,345 | 0.00 | 0.00 | |
| X 5 RETAIL GROUP NV REGS ADR | 57,951 | 0.00 | 0.00 | |
| Amundi Funds Emerging Markets Equity Focus | GAZPROM PJSC | 7,646,700 | 0.00 | 0.00 |
| | OIL COMPANY LUKOIL ADR 1 SH | 179,521 | 0.00 | 0.00 |
| | MINING AND METALLURGICAL COMPANY NORILSK NICKEL PJSC | 23,057 | 0.00 | 0.00 |
| | SBERBANK OF RUSSIA PJSC | 10,596,893 | 0.00 | 0.00 |
| | SISTEMA JSFC | 17,319,300 | 0.00 | 0.00 |
| Amundi Funds Emerging World Equity | DETSKY MIR PJSC | 1,059,007 | 0.00 | 0.00 |
| | GAZPROM PJSC | 2,235,580 | 0.00 | 0.00 |
| | LUKOIL OAO | 104,452 | 0.00 | 0.00 |
| | MINING AND METALLURGICAL COMPANY NORILSK NICKEL PJSC | 7,527 | 0.00 | 0.00 |
| | ROSNEFT OIL COMPANY USD | 353,783 | 0.00 | 0.00 |
| | SBERBANK OF RUSSIA PJSC REGISTERED SHS | 1,259,970 | 0.00 | 0.00 |
| | SBERBANK OF RUSSIA PJSC | 1,982,140 | 0.00 | 0.00 |
| | UNITED COMPANY RUSAL INTERNATIONAL PUBLIC JOINT STOCK COMPANY | 3,868,470 | 0.00 | 0.00 |
| Amundi Funds New Silk Road | HEADHUNTER GROUP PLC ADR | 12,690 | 0.00 | 0.00 |
| | ALROSA CJSC | 681,390 | 0.00 | 0.00 |
| | GAZPROM PJSC-SPON ADR REG | 289,181 | 0.00 | 0.00 |
| | LUKOIL OAO | 18,866 | 0.00 | 0.00 |
| | MINING AND METALLURGICAL COMPANY NORILSK NICKEL PJSC | 5,340 | 0.00 | 0.00 |
| | SBERBANK OF RUSSIA PJSC | 386,890 | 0.00 | 0.00 |
| Amundi Funds Russian Equity | ALROSA CJSC | 2,400,000 | 0.00 | 0.00 |
| | CIAN PLC CRT | 36,000 | 0.00 | 0.00 |
| | DETSKY MIR PJSC | 40,000 | 0.00 | 0.00 |
| | GAZPROM PJSC | 1,855,000 | 0.00 | 0.00 |
| | GAZPROMNEFT PJSC | 180,000 | 0.00 | 0.00 |
| | GROUP OF COMPANIES SEGEZHA PUBLIC JOINT STOCK COMPANY | 1,000,000 | 0.00 | 0.00 |
| | HEADHUNTER GROUP PLC ADR | 20,000 | 0.00 | 0.00 |
| | LUKOIL OAO | 81,500 | 0.00 | 0.00 |
| | MAGNIT PJSC | 42,000 | 0.00 | 0.00 |

| Denominación del Subfondo | Denominación del instrumento | Cantidad | Valor de mercado en la divisa del Subfondo % del VL | |
|---|---|---------------|---|----------|
| | | | Subfondo | % del VL |
| | MAGNITOGORSK IRON & STEEL WORK | 2,500,000 | 0.00 | 0.00 |
| | MINING AND METALLURGICAL COMPANY NORILSK NICKEL PJSC | 12,800 | 0.00 | 0.00 |
| | MOBILE TELESYSTEMS | 365,000 | 0.00 | 0.00 |
| | MOSCOW EXCHANGE MICEX-RTS PJSC | 715,000 | 0.00 | 0.00 |
| | NOVATEK JOINT STOCK COMPANY | 205,000 | 0.00 | 0.00 |
| | NOVATEK OAO-SPONS GDR REG S | 1,000 | 0.00 | 0.00 |
| | NOVOLIPETSK STEEL | 115,000 | 0.00 | 0.00 |
| | NOVOLIPETSK STEEL | 485,000 | 0.00 | 0.00 |
| | OZON HOLDINGS PLC ADR | 20,000 | 0.00 | 0.00 |
| | PHOSAGRO PJSC GDR | 99,360 | 0.00 | 0.00 |
| | PIK SPECIALIZED HOMEBUILDERPUBLIC JOINT STOCK COMPANY | 30,000 | 0.00 | 0.00 |
| | POLYUS GOLD | 20,750 | 0.00 | 0.00 |
| | ROSNEFT OIL COMPANY USD | 545,000 | 0.00 | 0.00 |
| | SBERBANK OF RUSSIA PJSC REGISTERED SHS | 900,000 | 0.00 | 0.00 |
| | SEVERSTAL OAO | 115,000 | 0.00 | 0.00 |
| | SURGUTNEFTEGAS PUBLIC JOINT STOCK COMPANY | 250,000 | 0.00 | 0.00 |
| | TATNEFT PJSC PREF SHS | 210,000 | 0.00 | 0.00 |
| | TATNEFT PJSC | 410,000 | 0.00 | 0.00 |
| | TCS GROUP HOLDING | 20,000 | 0.00 | 0.00 |
| | UNITED COMPANY RUSAL INTERNATIONAL PUBLIC JOINT STOCK COMPANY | 2,030,000 | 0.00 | 0.00 |
| | X 5 RETAIL GROUP NV REGS ADR | 28,000 | 0.00 | 0.00 |
| | UNITED MEDICAL GROUP CY PLC GDR | 8,000 | 0.00 | 0.00 |
| | YANDEX CL A | 88,000 | 0.00 | 0.00 |
| Amundi Funds Global Equity Dynamic Multi Factors | RASPADSKAYA | 1,566 | 0.00 | 0.00 |
| Amundi Funds Emerging Markets Blended Bond | MINISTRY OF FINANCE OF THE RUSSIAN FEDERATION OBO RUSSIAN FEDERATION 6.90% 23/07/2031 | 1,504,500,000 | 1,314,239 | 0.06 |
| Amundi Funds Emerging Markets Bond | OIL COMPANY LUKOIL ADR 1 SH | 65,989 | 0.00 | 0.00 |
| Amundi Funds Emerging Markets Local Currency Bond | RUSSIA 6.90% 23/05/2029 | 700,000,000 | 611,477 | 0.07 |
| | RUSSIA 7.25% 10/05/2034 | 700,000,000 | 611,477 | 0.07 |
| | RUSSIA 7.40% 17/07/2024 | 350,000,000 | 305,739 | 0.03 |
| | RUSSIA 7.65% 10/04/2030 | 700,000,000 | 611,477 | 0.07 |
| | RUSSIA 7.75% 16/09/2026 | 300,000,000 | 262,062 | 0.03 |
| | RUSSIA 7.95% 07/10/2026 | 300,000,000 | 262,062 | 0.03 |
| | RUSSIA 8.15% 03/02/2027 | 800,000,000 | 698,830 | 0.08 |
| | RUSSIA 8.50% 17/09/2031 | 1,100,000,000 | 960,892 | 0.10 |
| Amundi Funds Global Multi-Asset | CS ETF (IE) ON MSCI RUSSIA | 7,535 | 0.00 | 0.00 |
| Amundi Funds Pioneer Flexible Opportunities | OIL COMPANY LUKOIL ADR 1 SH | 14,976 | 0.00 | 0.00 |
| | MAGNIT SP GDR SPONSORED | 19,668 | 0.00 | 0.00 |
| | RUSSIA 7.00% 16/08/2023 | 45,662,000 | 41,700 | 0.07 |
| | RUSSIA 8.15% 03/02/2027 | 47,718,000 | 43,578 | 0.07 |
| Amundi Funds Pioneer Income Opportunities | X 5 RETAIL GROUP NV REGS ADR | 14,317 | 0.00 | 0.00 |
| | OIL COMPANY LUKOIL ADR 1 SH | 16,204 | 0.00 | 0.00 |
| | MAGNIT SP GDR SPONSORED | 201,545 | 0.00 | 0.00 |
| | MAGNIT PJSC | 16,006 | 0.00 | 0.00 |
| | ROSNEFT OIL COMPANY GDR | 426,925 | 0.00 | 0.00 |
| | RUSSIA 7.00% 16/08/2023 | 18,557,000 | 16,947 | 0.00 |
| | RUSSIA 7.70% 23/03/2033 | 19,168,000 | 17,506 | 0.01 |
| | RUSSIA 8.15% 03/02/2027 | 18,298,000 | 16,710 | 0.00 |
| Amundi Funds Real Assets Target Income | MINING AND METALLURGICAL COMPANY NORIL SK ADR | 80,000 | 0.00 | 0.00 |

Un número limitado de posiciones sobre tales títulos, iniciadas inmediatamente antes de la invasión, sigue sin liquidarse. A continuación, exponemos el valor acumulado a 30 de junio de 2022:

| Denominación del Subfondo | Número de posiciones no liquidadas expresadas en USD |
|---|---|
| Amundi Funds Emerging Europe and Mediterranean Equity | 704,189.67 |
| Amundi Funds Emerging Markets Equity Focus | 252,148.38 |
| Amundi Funds Emerging World Equity | 4,080,264.24 |
| Amundi Funds Russian Equity | 1,363,446.97 |
| Amundi Funds Emerging Markets Blended Bond | 3,697,765.21 |
| Amundi Funds Sustainable Global Perspectives | 519,524.78 |

Los importes relativos a estas posiciones se incluyen en el Estado del activo neto, en la partida de Efectivo en bancos y liquidez.

El Consejo de Administración y la Sociedad Gestora están emprendiendo acciones para resolver estas cuestiones en pro del fondo y sus partícipes, teniendo en cuenta la naturaleza sin precedentes de la situación.

El Consejo de Administración y la Sociedad Gestora siguen monitorizando la evolución de la situación y están considerando con atención las opciones disponibles con respecto a los dos subfondos suspendidos, también a la luz del documento de preguntas y respuestas publicado por CCSF el 31 de marzo de 2022.

29 SUCESOS POSTERIORES

El Subfondo Amundi Funds Global Inflation Bond pasará a denominarse Amundi Funds Global Inflation Short Duration Bond el 6 de octubre de 2022.

Se lanzarán los siguientes Subfondos:

- El 22 de julio de 2022: Amundi Funds - China A Shares
- El 7 de noviembre de 2022: Amundi Funds - Net Zero Ambition - Global Corporate Bond
- El 14 de noviembre de 2022: Amundi Funds - China RMB Aggregate Bond and Amundi Funds - Net Zero Ambition - Global Equity.



Informe de auditoría

A los accionistas de
Amundi Funds

Nuestra opinión

En nuestra opinión, estos estados financieros adjuntos ofrecen una imagen fiel y auténtica de la situación financiera de Amundi Funds (en lo sucesivo, el "Fondo") y de cada uno de sus subfondos a 30 de junio de 2022, así como de los resultados de sus operaciones y variaciones en su patrimonio neto correspondientes al ejercicio cerrado en dicha fecha de conformidad con los requisitos legales y normativos de Luxemburgo relativos a la elaboración y presentación de los estados financieros.

Qué hemos auditado

Los estados financieros del Fondo abarcan:

- el estado del patrimonio neto a 30 de junio de 2022;
- la cartera de títulos a 30 de junio de 2022;
- el estado de operaciones y variaciones en el patrimonio neto para el ejercicio cerrado en tal fecha; y
- las notas a los estados financieros, que incluyen un resumen de las principales políticas contables.

Base de la opinión

Llevamos a cabo nuestra auditoría de conformidad con la Ley de 23 de julio de 2016 sobre la profesión de auditoría (Ley de 23 de julio de 2016) y con las Normas Internacionales de Auditoría (NIA) en su versión adoptada en Luxemburgo por la Commission de Surveillance du Secteur Financier (Comisión de supervisión del sector financiero, CSSF). Nuestras responsabilidades en virtud de la Ley de 23 de julio de 2016 y de las NIA adoptadas para Luxemburgo por la CSSF se describen de forma detallada en el apartado "Responsabilidades del Réviseur d'entreprises agréé respecto de la auditoría de los estados financieros" de nuestro informe.

A nuestro parecer, las pruebas que hemos recabado durante la auditoría son suficientes y apropiadas para fundamentar nuestra opinión.

Somos independientes del Fondo de conformidad con el Código Ético Internacional para Contables Profesionales, incluidas las Normas de Independencia Internacionales, emitido por el Consejo de Normas Internacionales de Ética para Contables (Código IESBA, por sus siglas en inglés), aprobado en Luxemburgo por la CSSF, junto con los requisitos éticos relevantes para nuestra auditoría de los estados financieros. Hemos cumplido con nuestras otras responsabilidades éticas en virtud de dichas exigencias.

Párrafo de énfasis

Llamamos la atención sobre la Nota 1 a estos estados financieros, que indica que el Consejo de Administración del Fondo decidió suspender el cálculo del valor liquidativo, la emisión, el reembolso y la conversión de participaciones de los subfondos Russian Equity con efecto el 28 de febrero de 2022 y Emerging Europe y Mediterranean Equity con efecto el 1 de marzo de 2022 tras las actuales tensiones geopolíticas y sanciones impuestas a Rusia, que imposibilitaron la negociación o valoración de la mayoría de activos de los subfondos. Nuestra opinión no se ve modificada a este respecto.

Otra información

El Consejo de Administración del Fondo es responsable del resto de información. Esta otra información comprende los datos especificados en el informe anual, pero no abarca los estados financieros y nuestro informe de auditoría sobre los mismos.

Nuestra opinión sobre los estados financieros no cubre el resto de información, y no podemos emitir ningún tipo de garantía al respecto.

En relación con nuestra auditoría de los estados financieros, es nuestra responsabilidad leer el resto de información identificada anteriormente y, en este proceso, revisar si esta es sustancialmente incoherente con los estados financieros o con los conocimientos adquiridos durante la auditoría, o si parece presentar otro tipo de incorrección sustancial. Si, basándonos en el trabajo que hemos realizado, llegamos a la conclusión de que existe una incorrección sustancial en esta otra información, estamos obligados a notificarlo. No tenemos nada que comunicar a este respecto.

Responsabilidades del Consejo de Administración del Fondo respecto de los estados financieros

El Consejo de administración del Fondo se encarga de la elaboración y presentación fidedigna de los estados financieros de conformidad con los requisitos legales y reglamentarios de Luxemburgo a este respecto así como de los controles internos que el Consejo estime necesarios para permitir la elaboración de unos estados financieros exentos de incorrecciones sustanciales, ya sea por fraude o error.

En la preparación de los estados financieros, el Consejo de Administración del Fondo se encarga de evaluar la capacidad de este último y de cada uno de sus subfondos para continuar su actividad a modo de empresa en funcionamiento; revelar, si procede, aspectos relacionados con la empresa en funcionamiento y emplear esta base de contabilidad, salvo que dicho Consejo tenga intención de liquidar el Fondo o cerrar cualquiera de sus subfondos o interrumpir sus operaciones, o no le quede otra alternativa realista.



Responsabilidades del Réviseur d'entreprises agréé respecto de la auditoría de los estados financieros

Los objetivos de nuestra auditoría son obtener una certeza razonable acerca de si los estados financieros están exentos de incorrecciones sustanciales, ya sea por fraude o error, y emitir un informe de auditoría con nuestra opinión. La certeza razonable constituye un nivel de garantía elevado, si bien no garantiza que una auditoría realizada de conformidad con la Ley de 23 de julio de 2016 y con las NIA adoptadas para Luxemburgo por la CSSF siempre vaya a detectar incorrecciones sustanciales en caso de que existan. Pueden registrarse incorrecciones por fraude o por error, y estas se consideran sustanciales si, individualmente o en conjunto, cabe esperar razonablemente que influyan en las decisiones económicas adoptadas por los usuarios basándose en los estados financieros.

En el marco de una auditoría de conformidad con la Ley de 23 de julio de 2016 y las NIA adoptadas para Luxemburgo por la CSSF, aplicamos nuestro juicio y escepticismo profesional en el transcurso de la auditoría. Asimismo:

- identificamos y evaluamos los riesgos de incorrecciones sustanciales en los estados financieros, ya sea por fraude o error; diseñamos y aplicamos procedimientos de auditoría que respondan a esos riesgos y obtenemos evidencias de auditoría suficientes y adecuadas como para basar nuestra opinión. El riesgo de no detectar una incorrección sustancial derivada de fraude es mayor que en el caso de las causadas por errores, ya que el fraude puede implicar connivencia, falsificación, omisiones intencionadas, tergiversaciones o el incumplimiento de los controles internos;
- obtenemos información sobre los controles internos relevantes para la auditoría de cara a diseñar procedimientos de auditoría adecuados a las circunstancias pero no para expresar una opinión sobre la efectividad de los controles internos del Fondo;
- evaluamos la adecuación de las políticas contables utilizadas y la aptitud de las estimaciones contables y los desgloses realizados por el Consejo de Administración del Fondo;
- llegamos a una conclusión sobre la idoneidad del uso del principio de empresa en funcionamiento a cargo del Consejo de Administración del Fondo y, basándonos en las evidencias de auditoría obtenidas, si existe incertidumbre sustancial respecto de acontecimientos o situaciones que pudieran sembrar dudas significativas sobre la capacidad del Fondo o de cualquiera de sus subfondos para seguir operando como empresa en funcionamiento. Si llegamos a la conclusión de que un existe incertidumbre sustancial, estamos obligados a destacar en nuestro informe de auditoría los desgloses correspondientes en los estados financieros o, en caso de que tales desgloses sean inadecuados, modificar nuestra opinión. Nuestras conclusiones están basadas en las evidencias de auditoría obtenidas hasta la fecha de nuestro informe de auditoría. Sin embargo, situaciones o acontecimientos futuros podrían provocar que el Fondo o cualquiera de sus subfondos dejaran de operar como empresa en funcionamiento;
- evaluamos la presentación general, estructura y contenido de los estados financieros, incluidos los desgloses de información, y si estos reflejan las operaciones y acontecimientos subyacentes de forma que se consiga una presentación fidedigna.

Comunicamos a los responsables del gobierno corporativo, entre otros aspectos, el alcance y el calendario previstos para la auditoría, así como los hallazgos de auditoría significativos, incluidas las deficiencias relevantes en los controles internos que identifiquemos durante nuestra auditoría.

PricewaterhouseCoopers, Société coopérative
Representado por

Luxembourg, 25/10/2022

Christophe Pittie

A los accionistas de Amundi Funds

Por el presente confirmamos que, en nuestra opinión, la Sociedad de gestión del Fondo ha gestionado Amundi Funds, a todos los efectos sustanciales, de conformidad con las disposiciones de la documentación legal del Fondo, en su versión modificada, respecto del ejercicio cerrado a 30 de junio de 2022.

En nombre y representación de
CACEIS Bank Luxembourg S.A.

En caso de que la legislación lo exija, las notificaciones a los accionistas se publicarán en el Mémorial de Luxemburgo, el Luxemburger Wort y en cualesquiera otros periódicos que los Consejeros puedan establecer.

REGLAMENTO SOBRE OPERACIONES DE FINANCIACIÓN DE VALORES (OFV)

Según el Reglamento (UE) 2015/2365 del Parlamento Europeo y del Consejo, de 25 de noviembre de 2015, sobre transparencia de las operaciones de financiación de valores, solo las operaciones con pacto de recompra directa e inversa, de préstamo de títulos y de swaps de rentabilidad estaban sujetas al mismo a 30 de junio de 2022.

■ Pactos de recompra inversa

| | Amundi Funds Strategic Bond | Amundi Funds Global Subordinated Bond | Amundi Funds Global Aggregate Bond | Amundi Funds Global Corporate Bond | Amundi Funds Emerging Markets Blended Bond | Amundi Funds Emerging Markets Bond |
|--|-----------------------------|---------------------------------------|------------------------------------|------------------------------------|--|------------------------------------|
| Importe de los pactos de recompra inversa en cifras absolutas (en la divisa del subfondo) | véase coste en la nota 9 | véase coste en la nota 9 | véase coste en la nota 9 | véase coste en la nota 9 | véase coste en la nota 9 | véase coste en la nota 9 |
| Porcentaje de activos gestionados | 1.59% | 1.62% | 0.99% | 1.53% | 1.22% | 0.28% |

El plazo de vencimiento de los pactos de recompra inversa se desglosa en los siguientes segmentos de vencimiento (en importe absoluto, expresado en la divisa del subfondo)

| | | | | | | |
|---------------------------|----------------------|----------------------|----------------------|----------------------|----------------------|---------------------|
| menos de un día | - | - | - | - | - | - |
| entre un día y una semana | - | - | - | - | - | - |
| entre una semana y un mes | - | - | 10,091,926.07 | 5,244,736.23 | 24,684,400.00 | - |
| entre un mes y tres meses | 15,975,560.21 | 15,087,100.00 | 19,644,557.50 | 5,499,381.73 | 3,811,950.00 | 9,315,605.72 |
| entre tres meses y un año | - | - | - | - | - | - |
| más de un año | - | - | - | - | - | - |
| vencimiento abierto | - | - | - | - | - | - |
| Total | 15,975,560.21 | 15,087,100.00 | 29,736,483.57 | 10,744,117.96 | 28,496,350.00 | 9,315,605.72 |

Contraparte

| | | | | | | |
|---|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| Nombre de la contraparte | véase la nota 9 | véase la nota 9 | véase la nota 9 | véase la nota 9 | véase la nota 9 | véase la nota 9 |
| País de domicilio de la contraparte | véase la nota 9 | véase la nota 9 | véase la nota 9 | véase la nota 9 | véase la nota 9 | véase la nota 9 |
| Volumen bruto de operaciones pendientes | véase coste en la nota 9 | véase coste en la nota 9 | véase coste en la nota 9 | véase coste en la nota 9 | véase coste en la nota 9 | véase coste en la nota 9 |

Datos de la garantía

Tipo de garantía:

| | | | | | | |
|----------|--|--|--|--|--|--|
| Efectivo | véase la nota 18 | - | véase la nota 18 | - | - | - |
| Títulos | véase el valor de mercado en la nota 9 | véase el valor de mercado en la nota 9 | véase el valor de mercado en la nota 9 | véase el valor de mercado en la nota 9 | véase el valor de mercado en la nota 9 | véase el valor de mercado en la nota 9 |

Calidad de la garantía:

| | | | | | | |
|--------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|
| Calificación | véase la nota 9 | véase la nota 9 | véase la nota 9 | véase la nota 9 | véase la nota 9 | véase la nota 9 |
|--------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|

El plazo de vencimiento de las garantías se desglosa en los siguientes segmentos de vencimiento (en la divisa del subfondo)

| | | | | | | |
|---------------------------|-----------------------|----------------------|-----------------------|----------------------|----------------------|---------------------|
| menos de un día | - | - | - | - | - | - |
| entre un día y una semana | - | - | - | - | - | - |
| entre una semana y un mes | - | - | - | - | - | - |
| entre un mes y tres meses | - | - | 8,001,514.67 | - | - | - |
| entre tres meses y un año | - | - | - | - | - | - |
| más de un año | 15,646,788.08 | 14,961,178.00 | 21,068,734.94 | 10,774,700.86 | 28,387,085.00 | 9,436,032.33 |
| vencimiento abierto | véase la nota 18 | - | véase la nota 18 | - | - | - |
| Total | 15,646,788.08* | 14,961,178.00 | 29,070,249.61* | 10,774,700.86 | 28,387,085.00 | 9,436,032.33 |

Custodia de las garantías recibidas por el Fondo en el marco de pactos de recompra inversa

| | | | | | | |
|---------------------|--|--|--|--|--|--|
| Nombre del custodio | CACEIS BANK Luxembourg | CACEIS BANK Luxembourg | CACEIS BANK Luxembourg | CACEIS BANK Luxembourg | CACEIS BANK Luxembourg | CACEIS BANK Luxembourg |
| Efectivo | véase la nota 18 | véase la nota 18 | véase la nota 18 | véase la nota 18 | véase la nota 18 | véase la nota 18 |
| Títulos | véase el valor de mercado en la nota 9 | véase el valor de mercado en la nota 9 | véase el valor de mercado en la nota 9 | véase el valor de mercado en la nota 9 | véase el valor de mercado en la nota 9 | véase el valor de mercado en la nota 9 |

Todas las operaciones son bilaterales.

La garantía de los pactos de recompra inversa no se reutiliza.

Los intereses percibidos y abonados en virtud de los contratos de recompra directa e inversa se desglosan en el Estado de operaciones y variaciones en el patrimonio Neto, para cada Subfondo en las partidas "Intereses percibidos en contratos de recompra directa e inversa" e "Intereses abonados en contratos de recompra directa e inversa".

* El total no incluye las garantías en efectivo.

| | Amundi Funds Emerging Markets Short Term Bond | Amundi Funds Volatility Euro | Amundi Funds Volatility World | Amundi Funds Cash EUR | Amundi Funds Cash USD |
|--|---|--|--|--|--|
| Importe de los pactos de recompra inversa en cifras absolutas (en la divisa del subfondo) | véase coste en la nota 9 | véase coste en la nota 9 | véase coste en la nota 9 | véase coste en la nota 9 | véase coste en la nota 9 |
| Porcentaje de activos gestionados | 3.27% | 11.58% | 39.52% | 6.81% | 3.88% |
| El plazo de vencimiento de los pactos de recompra inversa se desglosa en los siguientes segmentos de vencimiento (en importe absoluto, expresado en la divisa del subfondo) | | | | | |
| menos de un día | - | - | 12,738,000.00 | - | - |
| entre un día y una semana | - | - | 34,805,080.04 | - | 100,000,495.25 |
| entre una semana y un mes | 2,450,000.00 | 43,498,848.90 | 230,198,325.07 | 132,999,381.92 | - |
| entre un mes y tres meses | 8,582,630.28 | 1,635,520.00 | 71,984,137.85 | - | - |
| entre tres meses y un año | - | - | - | - | - |
| más de un año | - | - | - | - | - |
| vencimiento abierto | - | - | - | - | - |
| Total | 11,032,630.28 | 45,134,368.90 | 349,725,542.96 | 132,999,381.92 | 100,000,495.25 |
| Contraparte | | | | | |
| Nombre de la contraparte | véase la nota 9 | véase la nota 9 | véase la nota 9 | véase la nota 9 | véase la nota 9 |
| País de domicilio de la contraparte | véase la nota 9 | véase la nota 9 | véase la nota 9 | véase la nota 9 | véase la nota 9 |
| Volumen bruto de operaciones pendientes | véase coste en la nota 9 | véase coste en la nota 9 | véase coste en la nota 9 | véase coste en la nota 9 | véase coste en la nota 9 |
| Datos de la garantía | | | | | |
| <i>Tipo de garantía:</i> | | | | | |
| Efectivo | véase la nota 18 | véase la nota 18 | véase la nota 18 | véase la nota 18 | véase la nota 18 |
| Títulos | véase el valor de mercado en la nota 9 | véase el valor de mercado en la nota 9 | véase el valor de mercado en la nota 9 | véase el valor de mercado en la nota 9 | véase el valor de mercado en la nota 9 |
| <i>Calidad de la garantía:</i> | | | | | |
| Calificación | véase la nota 9 | véase la nota 9 | véase la nota 9 | véase la nota 9 | véase la nota 9 |
| El plazo de vencimiento de las garantías se desglosa en los siguientes segmentos de vencimiento (en la divisa del subfondo) | | | | | |
| menos de un día | - | - | - | - | - |
| entre un día y una semana | - | - | - | - | - |
| entre una semana y un mes | - | - | - | - | - |
| entre un mes y tres meses | - | - | 2,093,105.90 | - | - |
| entre tres meses y un año | - | - | - | - | - |
| más de un año | 11,073,028.30 | 45,548,244.90 | 348,509,095.78 | 123,887,989.22 | 99,171,584.30 |
| vencimiento abierto | véase la nota 18 | véase la nota 18 | véase la nota 18 | véase la nota 18 | véase la nota 18 |
| Total | 11,073,028.30* | 45,548,244.90* | 350,602,201.68* | 123,887,989.22* | 99,171,584.30* |
| Custodia de las garantías recibidas por el Fondo en el marco de pactos de recompra inversa | | | | | |
| Nombre del custodio | CACEIS BANK Luxembourg | CACEIS BANK Luxembourg | CACEIS BANK Luxembourg | CACEIS BANK Luxembourg | CACEIS BANK Luxembourg |
| Efectivo | véase la nota 18 | véase la nota 18 | véase la nota 18 | véase la nota 18 | véase la nota 18 |
| Títulos | véase el valor de mercado en la nota 9 | véase el valor de mercado en la nota 9 | véase el valor de mercado en la nota 9 | véase el valor de mercado en la nota 9 | véase el valor de mercado en la nota 9 |

Todas las operaciones son bilaterales.

La garantía de los pactos de recompra inversa no se reutiliza.

Los intereses percibidos y abonados en virtud de los contratos de recompra directa e inversa se desglosan en el Estado de operaciones y variaciones en el patrimonio Neto, para cada Subfondo en las partidas "Intereses percibidos en contratos de recompra directa e inversa" e "Intereses abonados en contratos de recompra directa e inversa".

* El total no incluye las garantías en efectivo.

■ Pactos de recompra

| | Amundi Funds Euro Aggregate Bond | Amundi Funds Euro Corporate Bond | Amundi Funds Euro Corporate Short Term Green Bond | Amundi Funds Euro Government Bond | Amundi Funds Euro Inflation Bond | Amundi Funds Strategic Bond |
|--|---|---|---|---|---|---|
| Importe de los pactos de recompra directa en cifras absolutas (en la divisa del subfondo) | véase coste en la nota 10 | véase coste en la nota 10 | véase coste en la nota 10 | véase coste en la nota 10 | véase coste en la nota 10 | véase coste en la nota 10 |
| Porcentaje de activos gestionados | 0.45% | 1.22% | 1.39% | 0.34% | 9.96% | 3.86% |
| El plazo de vencimiento de los pactos de recompra inversa se desglosa en los siguientes segmentos de vencimiento (en importe absoluto, expresado en la divisa del subfondo) | | | | | | |
| menos de un día | - | - | - | - | 2,950,500.00 | 10,459,668.09 |
| entre un día y una semana | 2,211,300.00 | - | - | 1,275,750.00 | 3,847,800.00 | 919,700.03 |
| entre una semana y un mes | 835,200.00 | 7,462,910.00 | 1,473,120.00 | - | 1,218,100.00 | 22,735,128.61 |
| entre un mes y tres meses | - | - | - | - | - | 4,773,000.22 |
| entre tres meses y un año | - | - | - | - | - | - |
| más de un año | - | 2,905,800.00 | 1,002,000.00 | - | - | - |
| vencimiento abierto | - | - | - | - | - | - |
| Total | 3,046,500.00 | 10,368,710.00 | 2,475,120.00 | 1,275,750.00 | 8,016,400.00 | 38,887,496.95 |
| Contraparte | | | | | | |
| Nombre de la contraparte | véase la nota 10 | véase la nota 10 | véase la nota 10 | véase la nota 10 | véase la nota 10 | véase la nota 10 |
| Pais de domicilio de la contraparte | véase la nota 10 | véase la nota 10 | véase la nota 10 | véase la nota 10 | véase la nota 10 | véase la nota 10 |
| Volumen bruto de operaciones pendientes | véase coste en la | véase coste en la | véase coste en la | véase coste en la | véase coste en la | véase coste en la |
| Datos de la garantía | | | | | | |
| <i>Tipo de garantía:</i> | | | | | | |
| Efectivo | - | véase la nota 18 | - | - | véase la nota 18 | véase la nota 18 |
| Títulos | véase el valor de mercado en la nota 10 | véase el valor de mercado en la nota 10 | véase el valor de mercado en la nota 10 | véase el valor de mercado en la nota 10 | véase el valor de mercado en la nota 10 | véase el valor de mercado en la nota 10 |
| <i>Calidad de la garantía:</i> | | | | | | |
| Calificación | véase la nota 10 | véase la nota 10 | véase la nota 10 | véase la nota 10 | véase la nota 10 | véase la nota 10 |
| El plazo de vencimiento de las garantías se desglosa en los siguientes segmentos de vencimiento (en la divisa del subfondo) | | | | | | |
| menos de un día | - | - | - | - | - | - |
| entre un día y una semana | - | - | - | - | - | - |
| entre una semana y un mes | - | - | - | - | - | - |
| entre un mes y tres meses | - | - | - | - | - | - |
| entre tres meses y un año | - | - | - | - | - | - |
| más de un año | 3,050,198.00 | 9,604,396.00 | 2,156,570.00 | 1,270,470.00 | 7,877,026.57 | 32,154,968.56 |
| vencimiento abierto | - | véase la nota 18 | - | - | véase la nota 18 | véase la nota 18 |
| Total | 3,050,198.00 | 9,604,396.00* | 2,156,570.00 | 1,270,470.00 | 7,877,026.57* | 32,154,968.56* |
| Custodia de las garantías recibidas por el Fondo en el marco de pactos de recompra | | | | | | |
| Nombre del custodio | CACEIS BANK Luxembourg | CACEIS BANK Luxembourg | CACEIS BANK Luxembourg | CACEIS BANK Luxembourg | CACEIS BANK Luxembourg | CACEIS BANK Luxembourg |
| Efectivo | véase la nota 18 | véase la nota 18 | véase la nota 18 | véase la nota 18 | véase la nota 18 | véase la nota 18 |
| Títulos | véase el valor de mercado en la nota 10 | véase el valor de mercado en la nota 10 | véase el valor de mercado en la nota 10 | véase el valor de mercado en la nota 10 | véase el valor de mercado en la nota 10 | véase el valor de mercado en la nota 10 |

Todas las operaciones son bilaterales.

Los Subfondos respetan en todo momento la restricción "El efectivo recibido como garantía de los contratos OTC y de los contratos de recompra tiene que ser superior a la suma de los depósitos en entidades de crédito, las inversiones en bonos del Tesoro de alta calidad, las operaciones con pacto de recompra inversa con entidades de crédito y las inversiones en fondos del mercado monetario a corto plazo". El efectivo se gestiona en conjunto; el proceso de gestión de las inversiones no aísla específicamente el efectivo recibido como garantía del resto del efectivo. Las garantías otorgadas por los subfondos en el marco de los contratos de recompra se mantienen en cuentas segregadas.

Los intereses percibidos y abonados en virtud de los contratos de recompra directa e inversa se desglosan en el Estado de operaciones y variaciones en el patrimonio Neto, para cada Subfondo en las partidas "Intereses percibidos en contratos de recompra directa e inversa" e "Intereses abonados en contratos de recompra directa e inversa".

* El total no incluye las garantías en efectivo.

| | Amundi Funds Global Subordinated Bond | Amundi Funds Global Aggregate Bond | Amundi Funds Global Bond | Amundi Funds Global Corporate Bond | Amundi Funds Global Inflation Bond |
|--|--|--|---|--|--|
| Importe de los pactos de recompra directa en cifras absolutas (en la divisa del subfondo) | véase coste en la nota 10 | véase coste en la nota 10 | véase coste en la nota 10 | véase coste en la nota 10 | véase coste en la nota 10 |
| Porcentaje de activos gestionados | 0.69% | 24.93% | 1.61% | 0.07% | 7.77% |
| El plazo de vencimiento de los pactos de recompra inversa se desglosa en los siguientes segmentos de vencimiento (en importe absoluto, expresado en la divisa del subfondo) | | | | | |
| menos de un día | - | - | - | - | 4,917,500.00 |
| entre un día y una semana | 1,408,235.69 | 240,150,951.22 | - | - | 6,753,650.00 |
| entre una semana y un mes | 5,053,082.03 | 536,351,614.89 | 2,063,383.76 | 474,372.94 | - |
| entre un mes y tres meses | - | - | - | - | - |
| entre tres meses y un año | - | - | - | - | - |
| más de un año | - | - | - | - | - |
| vencimiento abierto | - | - | - | - | - |
| Total | 6,461,317.72 | 776,502,566.11 | 2,063,383.76 | 474,372.94 | 11,671,150.00 |
| Contraparte | | | | | |
| Nombre de la contraparte | véase la nota 10 | véase la nota 10 | véase la nota 10 | véase la nota 10 | véase la nota 10 |
| País de domicilio de la contraparte | véase la nota 10 | véase la nota 10 | véase la nota 10 | véase la nota 10 | véase la nota 10 |
| Volumen bruto de operaciones pendientes | véase coste en la nota 10 | véase coste en la nota 10 | véase coste en la nota 10 | véase coste en la nota 10 | véase coste en la nota 10 |
| Datos de la garantía | | | | | |
| <i>Tipo de garantía:</i> | | | | | |
| Efectivo | - | véase la nota 18 | véase la nota 18 | - | véase la nota 18 |
| Títulos | véase el valor de mercado en la nota 10 | véase el valor de mercado en la nota 10 | véase el valor de mercado en la nota 10 | véase el valor de mercado en la nota 10 | véase el valor de mercado en la nota 10 |
| <i>Calidad de la garantía:</i> | | | | | |
| Calificación | véase la nota 10 | véase la nota 10 | véase la nota 10 | véase la nota 10 | véase la nota 10 |
| El plazo de vencimiento de las garantías se desglosa en los siguientes segmentos de vencimiento (en la divisa del subfondo) | | | | | |
| menos de un día | - | - | - | - | - |
| entre un día y una semana | - | - | - | - | - |
| entre una semana y un mes | - | - | - | - | - |
| entre un mes y tres meses | - | - | - | - | - |
| entre tres meses y un año | - | - | - | - | - |
| más de un año | 6,125,418.83 | 779,629,042.45 | 1,551,097.57 | 475,151.80 | 11,375,563.04 |
| vencimiento abierto | - | véase la nota 18 | véase la nota 18 | - | véase la nota 18 |
| Total | 6,125,418.83 | 779,629,042.45* | 1,551,097.57* | 475,151.80 | 11,375,563.04* |
| Custodia de las garantías recibidas por el Fondo en el marco de pactos de recompra | | | | | |
| Nombre del custodio | CACEIS BANK Luxembourg | CACEIS BANK Luxembourg | CACEIS BANK Luxembourg | CACEIS BANK Luxembourg | CACEIS BANK Luxembourg |
| Efectivo | véase la nota 18 | véase la nota 18 | véase la nota 18 | véase la nota 18 | véase la nota 18 |
| Títulos | véase el valor de mercado en la nota 10 | véase el valor de mercado en la nota 10 | véase el valor de mercado en la nota 10 | véase el valor de mercado en la nota 10 | véase el valor de mercado en la nota 10 |

Todas las operaciones son bilaterales.

Los Subfondos respetan en todo momento la restricción "El efectivo recibido como garantía de los contratos OTC y de los contratos de recompra tiene que ser superior a la suma de los depósitos en entidades de crédito, las inversiones en bonos del Tesoro de alta calidad, las operaciones con pacto de recompra inversa con entidades de crédito y las inversiones en fondos del mercado monetario a corto plazo". El efectivo se gestiona en conjunto; el proceso de gestión de las inversiones no aísla específicamente el efectivo recibido como garantía del resto del efectivo. Las garantías otorgadas por los subfondos en el marco de los contratos de recompra se mantienen en cuentas segregadas.

Los intereses percibidos y abonados en virtud de los contratos de recompra directa e inversa se desglosan en el Estado de operaciones y variaciones en el patrimonio Neto, para cada Subfondo en las partidas "Intereses percibidos en contratos de recompra directa e inversa" e "Intereses abonados en contratos de recompra directa e inversa".

* El total no incluye las garantías en efectivo.

| | Amundi Funds Optimal Yield | Amundi Funds Optimal Yield Short Term | Amundi Funds Emerging Markets Blended Bond | Amundi Funds Emerging Markets Bond | Amundi Funds Emerging Markets Corporate Bond |
|--|---|---|--|--|---|
| Importe de los pactos de recompra directa en cifras absolutas (en la divisa del subfondo) | véase coste en la nota 10 | véase coste en la nota 10 | véase coste en la nota 10 | véase coste en la nota 10 | véase coste en la nota 10 |
| Porcentaje de activos gestionados | 1.48% | 1.49% | 0.17% | 0.20% | 0.37% |
| El plazo de vencimiento de los pactos de recompra inversa se desglosa en los siguientes segmentos de vencimiento (en importe absoluto, expresado en la divisa del subfondo) | | | | | |
| menos de un día | - | - | - | - | - |
| entre un día y una semana | 645,680.00 | 1,635,035.53 | - | - | - |
| entre una semana y un mes | 3,408,870.00 | 2,718,930.00 | 4,064,402.90 | 6,718,532.69 | 2,020,000.00 |
| entre un mes y tres meses | 703,900.00 | - | - | - | - |
| entre tres meses y un año | - | - | - | - | - |
| más de un año | - | - | - | - | - |
| vencimiento abierto | - | - | - | - | - |
| Total | 4,758,450.00 | 4,353,965.53 | 4,064,402.90 | 6,718,532.69 | 2,020,000.00 |
| Contraparte | | | | | |
| Nombre de la contraparte | véase la nota 10 | véase la nota 10 | véase la nota 10 | véase la nota 10 | véase la nota 10 |
| País de domicilio de la contraparte | véase la nota 10 | véase la nota 10 | véase la nota 10 | véase la nota 10 | véase la nota 10 |
| Volumen bruto de operaciones pendientes | véase coste en la nota 10 | véase coste en la nota 10 | véase coste en la nota 10 | véase coste en la nota 10 | véase coste en la nota 10 |
| Datos de la garantía | | | | | |
| <i>Tipo de garantía:</i> | | | | | |
| Efectivo | véase la nota 18 | - | - | - | - |
| Títulos | véase el valor de mercado en la nota 10 | véase el valor de mercado en la nota 10 | véase el valor de mercado en la nota 10 | véase el valor de mercado en la nota 10 | véase el valor de mercado en la nota 10 |
| <i>Calidad de la garantía:</i> | | | | | |
| Calificación | véase la nota 10 | véase la nota 10 | véase la nota 10 | véase la nota 10 | véase la nota 10 |
| El plazo de vencimiento de las garantías se desglosa en los siguientes segmentos de vencimiento (en la divisa del subfondo) | | | | | |
| menos de un día | - | - | - | - | - |
| entre un día y una semana | - | - | - | - | - |
| entre una semana y un mes | - | - | - | - | - |
| entre un mes y tres meses | - | - | - | - | - |
| entre tres meses y un año | - | - | - | - | - |
| más de un año | 4,325,306.00 | 4,052,193.59 | 3,872,071.83 | 6,368,784.74 | 1,857,560.00 |
| vencimiento abierto | véase la nota 18 | - | - | - | - |
| Total | 4,325,306.00* | 4,052,193.59 | 3,872,071.83 | 6,368,784.74 | 1,857,560.00 |
| Custodia de las garantías recibidas por el Fondo en el marco de pactos de recompra | | | | | |
| Nombre del custodio | CACEIS BANK Luxembourg | CACEIS BANK Luxembourg | CACEIS BANK Luxembourg | CACEIS BANK Luxembourg | CACEIS BANK Luxembourg |
| Efectivo | véase la nota 18 | véase la nota 18 | véase la nota 18 | véase la nota 18 | véase la nota 18 |
| Títulos | véase el valor de mercado en la nota 10 | véase el valor de mercado en la nota 10 | véase el valor de mercado en la nota 10 | véase el valor de mercado en la nota 10 | véase el valor de mercado en la nota 10 |

Todas las operaciones son bilaterales.
 Los Subfondos respetan en todo momento la restricción "El efectivo recibido como garantía de los contratos OTC y de los contratos de recompra tiene que ser superior a la suma de los depósitos en entidades de crédito, las inversiones en bonos del Tesoro de alta calidad, las operaciones con pacto de recompra inversa con entidades de crédito y las inversiones en fondos del mercado monetario a corto plazo". El efectivo se gestiona en conjunto; el proceso de gestión de las inversiones no aísla específicamente el efectivo recibido como garantía del resto del efectivo. Las garantías otorgadas por los subfondos en el marco de los contratos de recompra se mantienen en cuentas segregadas.
 Los intereses percibidos y abonados en virtud de los contratos de recompra directa e inversa se desglosan en el Estado de operaciones y variaciones en el patrimonio Neto, para cada Subfondo en las partidas "Intereses percibidos en contratos de recompra directa e inversa" e "Intereses abonados en contratos de recompra directa e inversa".

* El total no incluye las garantías en efectivo.

| | Amundi Funds Emerging Markets Hard Currency Bond | Amundi Funds Emerging Markets Short Term Bond |
|--|---|---|
| Importe de los pactos de recompra directa en cifras absolutas (en la divisa del subfondo) | véase coste en la nota 10 | véase coste en la nota 10 |
| Porcentaje de activos gestionados | 0.67% | 2.97% |

El plazo de vencimiento de los pactos de recompra inversa se desglosa en los siguientes segmentos de vencimiento (en importe absoluto, expresado en la divisa del subfondo)

| | | |
|---------------------------|---------------------|----------------------|
| menos de un día | - | - |
| entre un día y una semana | - | 2,431,100.00 |
| entre una semana y un mes | 3,875,128.00 | 7,587,573.89 |
| entre un mes y tres meses | - | - |
| entre tres meses y un año | - | - |
| más de un año | - | - |
| vencimiento abierto | - | - |
| Total | 3,875,128.00 | 10,018,673.89 |

Contraparte

| | | |
|---|------------------------------|------------------------------|
| Nombre de la contraparte | véase la nota 10 | véase la nota 10 |
| País de domicilio de la contraparte | véase la nota 10 | véase la nota 10 |
| Volumen bruto de operaciones pendientes | véase coste en la nota 10 | véase coste en la nota 10 |

Datos de la garantía

Tipo de garantía:

| | | |
|----------|---|---|
| Efectivo | - | véase la nota 18 |
| Títulos | véase el valor de mercado en la nota 10 | véase el valor de mercado en la nota 10 |

Calidad de la garantía:

| | | |
|--------------|------------------|------------------|
| Calificación | véase la nota 10 | véase la nota 10 |
|--------------|------------------|------------------|

El plazo de vencimiento de las garantías se desglosa en los siguientes segmentos de vencimiento (en la divisa del subfondo)

| | | |
|---------------------------|---------------------|----------------------|
| menos de un día | - | - |
| entre un día y una semana | - | - |
| entre una semana y un mes | - | - |
| entre un mes y tres meses | - | - |
| entre tres meses y un año | - | - |
| más de un año | 3,029,384.60 | 9,524,480.66 |
| vencimiento abierto | - | véase la nota 18 |
| Total | 3,029,384.60 | 9,524,480.66* |

Custodia de las garantías recibidas por el Fondo en el marco de pactos de recompra

| | | |
|---------------------|---|---|
| Nombre del custodio | CACEIS BANK Luxembourg | CACEIS BANK Luxembourg |
| Efectivo | véase la nota 18 | véase la nota 18 |
| Títulos | véase el valor de mercado en la nota 10 | véase el valor de mercado en la nota 10 |

Todas las operaciones son bilaterales.

Los Subfondos respetan en todo momento la restricción "El efectivo recibido como garantía de los contratos OTC y de los contratos de recompra tiene que ser superior a la suma de los depósitos en entidades de crédito, las inversiones en bonos del Tesoro de alta calidad, las operaciones con pacto de recompra inversa con entidades de crédito y las inversiones en fondos del mercado monetario a corto plazo". El efectivo se gestiona en conjunto; el proceso de gestión de las inversiones no aísla específicamente el efectivo recibido como garantía del resto del efectivo. Las garantías otorgadas por los subfondos en el marco de los contratos de recompra se mantienen en cuentas segregadas.

Los intereses percibidos y abonados en virtud de los contratos de recompra directa e inversa se desglosan en el Estado de operaciones y variaciones en el patrimonio Neto, para cada Subfondo en las partidas "Intereses percibidos en contratos de recompra directa e inversa" e "Intereses abonados en contratos de recompra directa e inversa".

* El total no incluye las garantías en efectivo.

■ Préstamo de títulos

| | Amundi Funds Euroland Equity | Amundi Funds European Equity ESG Improvers | Amundi Funds Euroland Equity Small Cap | Amundi Funds European Equity Green Impact | Amundi Funds European Equity Value |
|--|---------------------------------|--|--|---|--|
| Cantidad de títulos prestados en cifras absolutas (en la divisa del subfondo) | véase la nota 15 | véase la nota 15 | véase la nota 15 | véase la nota 15 | véase la nota 15 |
| Porcentaje de activos susceptibles de préstamo | 14.93% | 13.84% | 9.83% | 29.56% | 29.62% |
| Porcentaje de activos gestionados | 14.80% | 13.65% | 9.68% | 28.47% | 29.05% |
| Perfil de vencimiento de los préstamos de valores, desglosado con arreglo a los siguientes periodos de vencimiento | | | | | |
| menos de un día | - | - | - | - | - |
| entre un día y una semana | - | - | - | - | - |
| entre una semana y un mes | - | - | - | - | - |
| entre un mes y tres meses | - | - | - | - | - |
| entre tres meses y un año | - | - | - | - | - |
| más de un año | - | - | - | - | - |
| vencimiento abierto | 462,104,400.13 | 80,006,094.61 | 40,433,178.81 | 65,868,468.85 | 1,016,195,517.67 |
| Total | 462,104,400.13 | 80,006,094.61 | 40,433,178.81 | 65,868,468.85 | 1,016,195,517.67 |
| Contraparte | | | | | |
| Nombre de la contraparte | véase la nota 15 | véase la nota 15 | véase la nota 15 | véase la nota 15 | véase la nota 15 |
| País de domicilio de la contraparte | véase la nota 15 | véase la nota 15 | véase la nota 15 | véase la nota 15 | véase la nota 15 |
| Volumen bruto de operaciones pendientes | véase la nota 15 | véase la nota 15 | véase la nota 15 | véase la nota 15 | véase la nota 15 |
| Datos de la garantía | | | | | |
| <i>Tipo de garantía:</i> | | | | | |
| Efectivo | véase la nota 15 | véase la nota 15 | véase la nota 15 | véase la nota 15 | véase la nota 15 |
| Títulos | véase la nota 15 | véase la nota 15 | véase la nota 15 | véase la nota 15 | véase la nota 15 |
| <i>Calidad de la garantía:</i> | | | | | |
| Calificación | véase la nota 15 si aplica | véase la nota 15 si aplica | véase la nota 15 si aplica | véase la nota 15 si aplica | véase la nota 15 si aplica |
| El plazo de vencimiento de las garantías se desglosa en los siguientes segmentos de vencimiento (en la divisa del subfondo) | | | | | |
| menos de un día | - | - | - | - | - |
| entre un día y una semana | - | - | - | - | - |
| entre una semana y un mes | - | - | - | - | - |
| entre un mes y tres meses | - | - | - | - | 35,758,427.70 |
| entre tres meses y un año | - | - | - | 4,522,413.17 | - |
| más de un año | 43,337,155.47 | - | 6,855,516.97 | 9,432,294.00 | 105,664,419.45 |
| vencimiento abierto | 168,808,734.33 | 47,525,045.29 | 8,420,907.91 | 32,020,081.22 | 326,945,950.31 |
| Total | 212,145,889.80 | 47,525,045.29 | 15,276,424.88 | 45,974,788.39 | 468,368,797.46 |
| Custodia de las garantías recibidas por el Fondo en el marco de préstamos de valores | | | | | |
| Nombre del custodio | CACEIS BANK Luxembourg | CACEIS BANK Luxembourg | CACEIS BANK Luxembourg | CACEIS BANK Luxembourg | CACEIS BANK Luxembourg |
| Títulos | véase la nota 15 | véase la nota 15 | véase la nota 15 | véase la nota 15 | véase la nota 15 |
| Efectivo | véase la nota 15 | véase la nota 15 | véase la nota 15 | véase la nota 15 | véase la nota 15 |
| Datos sobre ingresos y costes por préstamo de valores | véase la nota 15 | véase la nota 15 | véase la nota 15 | véase la nota 15 | véase la nota 15 |

Todas las operaciones son bilaterales.
La garantía del préstamo de valores no se reutiliza.

| | Amundi Funds European Equity Sustainable Income | Amundi Funds Global Ecology ESG | Amundi Funds Global Equity Sustainable Ingresos | Amundi Funds Sustainable Top European Players | Amundi Funds Asia Equity Concentrated |
|--|---|------------------------------------|--|--|---|
| Cantidad de títulos prestados en cifras absolutas (en la divisa del subfondo) | véase la nota 15 | véase la nota 15 | véase la nota 15 | véase la nota 15 | véase la nota 15 |
| Porcentaje de activos susceptibles de préstamo | 19.34% | 23.67% | 19.71% | 36.33% | 0.84% |
| Porcentaje de activos gestionados | 19.11% | 19.40% | 19.68% | 36.36% | 0.82% |
| Perfil de vencimiento de los préstamos de valores, desglosado con arreglo a los siguientes periodos de vencimiento | | | | | |
| menos de un día | - | - | - | - | - |
| entre un día y una semana | - | - | - | - | - |
| entre una semana y un mes | - | - | - | - | - |
| entre un mes y tres meses | - | - | - | - | - |
| entre tres meses y un año | - | - | - | - | - |
| más de un año | - | - | - | - | - |
| vencimiento abierto | 137,836,525.94 | 581,755,392.12 | 239,336,430.13 | 194,474,903.93 | 1,484,001.19 |
| Total | 137,836,525.94 | 581,755,392.12 | 239,336,430.13 | 194,474,903.93 | 1,484,001.19 |
| Contraparte | | | | | |
| Nombre de la contraparte | véase la nota 15 | véase la nota 15 | véase la nota 15 | véase la nota 15 | véase la nota 15 |
| País de domicilio de la contraparte | véase la nota 15 | véase la nota 15 | véase la nota 15 | véase la nota 15 | véase la nota 15 |
| Volumen bruto de operaciones pendientes | véase la nota 15 | véase la nota 15 | véase la nota 15 | véase la nota 15 | véase la nota 15 |
| Datos de la garantía | | | | | |
| <i>Tipo de garantía:</i> | | | | | |
| Efectivo | véase la nota 15 | véase la nota 15 | véase la nota 15 | véase la nota 15 | véase la nota 15 |
| Títulos | véase la nota 15 | véase la nota 15 | véase la nota 15 | véase la nota 15 | véase la nota 15 |
| <i>Calidad de la garantía:</i> | | | | | |
| Calificación | véase la nota 15 si aplica | véase la nota 15 si aplica | véase la nota 15 si aplica | véase la nota 15 si aplica | véase la nota 15 si aplica |
| El plazo de vencimiento de las garantías se desglosa en los siguientes segmentos de vencimiento (en la divisa del subfondo) | | | | | |
| menos de un día | - | - | - | - | - |
| entre un día y una semana | - | - | - | - | - |
| entre una semana y un mes | - | - | - | - | - |
| entre un mes y tres meses | - | - | - | - | - |
| entre tres meses y un año | - | - | - | - | - |
| más de un año | 13,443,475.08 | 5,346,060.00 | 9,416,799.31 | - | - |
| vencimiento abierto | 89,727,786.20 | 216,233,266.63 | 107,106,364.12 | 102,418,274.61 | 1,484,008.88 |
| Total | 103,171,261.28 | 221,579,326.63 | 116,523,163.44 | 102,418,274.61 | 1,484,008.88 |
| Custodia de las garantías recibidas por el Fondo en el marco de préstamos de valores | | | | | |
| Nombre del custodio | CACEIS BANK Luxembourg | CACEIS BANK Luxembourg | CACEIS BANK Luxembourg | CACEIS BANK Luxembourg | CACEIS BANK Luxembourg |
| Títulos | véase la nota 15 | véase la nota 15 | véase la nota 15 | véase la nota 15 | véase la nota 15 |
| Efectivo | véase la nota 15 | véase la nota 15 | véase la nota 15 | véase la nota 15 | véase la nota 15 |
| Datos sobre ingresos y costes por préstamo de valores | véase la nota 15 | véase la nota 15 | véase la nota 15 | véase la nota 15 | véase la nota 15 |

Todas las operaciones son bilaterales.
La garantía del préstamo de valores no se reutiliza.

| | Amundi Funds China Equity | Amundi Funds Emerging Markets Equity Focus | Amundi Funds Emerging World Equity | Amundi Funds Latin America Equity | Amundi Funds New Silk Road |
|--|---------------------------------|--|--|---|-------------------------------|
| Cantidad de títulos prestados en cifras absolutas (en la divisa del subfondo) | véase la nota 15 | véase la nota 15 | véase la nota 15 | véase la nota 15 | véase la nota 15 |
| Porcentaje de activos susceptibles de préstamo | 0.71% | 2.60% | 2.02% | 1.43% | 0.65% |
| Porcentaje de activos gestionados | 0.70% | 2.59% | 2.01% | 1.42% | 0.66% |
| Perfil de vencimiento de los préstamos de valores, desglosado con arreglo a los siguientes periodos de vencimiento | | | | | |
| menos de un día | - | - | - | - | - |
| entre una semana y un mes | - | - | - | - | - |
| entre un mes y tres meses | - | - | - | - | - |
| entre tres meses y un año | - | - | - | - | - |
| más de un año | - | - | - | - | - |
| vencimiento abierto | 4,408,863.98 | 44,040,622.46 | 21,373,621.97 | 847,575.29 | 3,121,049.44 |
| Total | 4,408,863.98 | 44,040,622.46 | 21,373,621.97 | 847,575.29 | 3,121,049.44 |
| Contraparte | | | | | |
| Nombre de la contraparte | véase la nota 15 | véase la nota 15 | véase la nota 15 | véase la nota 15 | véase la nota 15 |
| País de domicilio de la contraparte | véase la nota 15 | véase la nota 15 | véase la nota 15 | véase la nota 15 | véase la nota 15 |
| Volumen bruto de operaciones pendientes | véase la nota 15 | véase la nota 15 | véase la nota 15 | véase la nota 15 | véase la nota 15 |
| Datos de la garantía | | | | | |
| <i>Tipo de garantía:</i> | | | | | |
| Efectivo | véase la nota 15 | véase la nota 15 | véase la nota 15 | véase la nota 15 | véase la nota 15 |
| Títulos | véase la nota 15 | véase la nota 15 | véase la nota 15 | véase la nota 15 | véase la nota 15 |
| <i>Calidad de la garantía:</i> | | | | | |
| Calificación | véase la nota 15 si aplica | véase la nota 15 si aplica | véase la nota 15 si aplica | véase la nota 15 si aplica | véase la nota 15 si aplica |
| El plazo de vencimiento de las garantías se desglosa en los siguientes segmentos de vencimiento (en la divisa del subfondo) | | | | | |
| menos de un día | - | - | - | - | - |
| entre un día y una semana | - | - | - | - | - |
| entre una semana y un mes | - | - | - | - | - |
| entre un mes y tres meses | - | - | - | - | - |
| entre tres meses y un año | - | - | - | - | - |
| más de un año | - | - | - | - | - |
| vencimiento abierto | 4,096,054.99 | 5,027,861.54 | 3,757,748.04 | - | 2,967,361.18 |
| Total | 4,096,054.99 | 5,027,861.54 | 3,757,748.04 | - | 2,967,361.18 |
| Custodia de las garantías recibidas por el Fondo en el marco de préstamos de valores | | | | | |
| Nombre del custodio | CACEIS BANK Luxembourg | CACEIS BANK Luxembourg | CACEIS BANK Luxembourg | CACEIS BANK Luxembourg | CACEIS BANK Luxembourg |
| Títulos | véase la nota 15 | véase la nota 15 | véase la nota 15 | véase la nota 15 | véase la nota 15 |
| Efectivo | véase la nota 15 | véase la nota 15 | véase la nota 15 | véase la nota 15 | véase la nota 15 |
| Datos sobre ingresos y costes por préstamo de valores | véase la nota 15 | véase la nota 15 | véase la nota 15 | véase la nota 15 | véase la nota 15 |

Todas las operaciones son bilaterales.
La garantía del préstamo de valores no se reutiliza.

| | Amundi Funds Euroland Equity Dynamic Multi Factors | Amundi Funds Euroland Equity Risk Parity | Amundi Funds European Equity Conservative | Amundi Funds European Equity Dynamic Multi Factors | Amundi Funds European Equity Risk Party |
|--|---|--|---|---|---|
| Cantidad de títulos prestados en cifras absolutas (en la divisa del subfondo) | véase la nota 15 | véase la nota 15 | véase la nota 15 | véase la nota 15 | véase la nota 15 |
| Porcentaje de activos susceptibles de préstamo | 20.89% | 21.86% | 35.90% | 38.90% | 26.37% |
| Porcentaje de activos gestionados | 20.66% | 21.91% | 33.88% | 36.92% | 25.96% |
| Perfil de vencimiento de los préstamos de valores, desglosado con arreglo a los siguientes periodos de vencimiento | | | | | |
| menos de un día | - | - | - | - | - |
| entre un día y una semana | - | - | - | - | - |
| entre una semana y un mes | - | - | - | - | - |
| entre un mes y tres meses | - | - | - | - | - |
| entre tres meses y un año | - | - | - | - | - |
| más de un año | - | - | - | - | - |
| vencimiento abierto | 96,198,785.69 | 87,950,197.44 | 281,922,363.94 | 54,956,803.34 | 18,700,515.86 |
| Total | 96,198,785.69 | 87,950,197.44 | 281,922,363.94 | 54,956,803.34 | 18,700,515.86 |
| Contraparte | | | | | |
| Nombre de la contraparte | véase la nota 15 | véase la nota 15 | véase la nota 15 | véase la nota 15 | véase la nota 15 |
| País de domicilio de la contraparte | véase la nota 15 | véase la nota 15 | véase la nota 15 | véase la nota 15 | véase la nota 15 |
| Volumen bruto de operaciones pendientes | véase la nota 15 | véase la nota 15 | véase la nota 15 | véase la nota 15 | véase la nota 15 |
| Datos de la garantía | | | | | |
| <i>Tipo de garantía:</i> | | | | | |
| Efectivo | véase la nota 15 | véase la nota 15 | véase la nota 15 | véase la nota 15 | véase la nota 15 |
| Títulos | véase la nota 15 | véase la nota 15 | véase la nota 15 | véase la nota 15 | véase la nota 15 |
| <i>Calidad de la garantía:</i> | | | | | |
| Calificación | véase la nota 15 si aplica | véase la nota 15 si aplica | véase la nota 15 si aplica | véase la nota 15 si aplica | véase la nota 15 si aplica |
| El plazo de vencimiento de las garantías se desglosa en los siguientes segmentos de vencimiento (en la divisa del subfondo) | | | | | |
| menos de un día | - | - | - | - | - |
| entre un día y una semana | - | - | - | - | - |
| entre una semana y un mes | - | - | - | - | - |
| entre un mes y tres meses | - | 239,238.64 | - | - | - |
| entre tres meses y un año | - | - | - | - | - |
| más de un año | 9,692,331.31 | 16,035,828.59 | 36,185,453.85 | 4,000,540.89 | 2,487,798.87 |
| vencimiento abierto | 46,390,370.98 | 23,650,613.70 | 104,323,517.90 | 28,200,370.39 | 5,505,559.90 |
| Total | 56,082,702.29 | 39,925,680.93 | 140,508,971.75 | 32,200,911.28 | 7,993,358.77 |
| Custodia de las garantías recibidas por el Fondo en el marco de préstamos de valores | | | | | |
| Nombre del custodio | CACEIS BANK Luxembourg | CACEIS BANK Luxembourg | CACEIS BANK Luxembourg | CACEIS BANK Luxembourg | CACEIS BANK Luxembourg |
| Títulos | véase la nota 15 | véase la nota 15 | véase la nota 15 | véase la nota 15 | véase la nota 15 |
| Efectivo | véase la nota 15 | véase la nota 15 | véase la nota 15 | véase la nota 15 | véase la nota 15 |
| Datos sobre ingresos y costes por préstamo de valores | véase la nota 15 | véase la nota 15 | véase la nota 15 | véase la nota 15 | véase la nota 15 |

Todas las operaciones son bilaterales.
La garantía del préstamo de valores no se reutiliza.

| | Amundi Funds Global Equity Conservative | Amundi Funds European Convertible Bond | Amundi Funds Euro Aggregate Bond | Amundi Funds Euro Corporate Bond | Amundi Funds Euro Government Bond |
|--|---|--|--|--|---|
| Cantidad de títulos prestados en cifras absolutas (en la divisa del subfondo) | véase la nota 15 | véase la nota 15 | véase la nota 15 | véase la nota 15 | véase la nota 15 |
| Porcentaje de activos susceptibles de préstamo | 10.32% | 18.78% | 15.92% | 8.53% | 16.15% |
| Porcentaje de activos gestionados | 10.26% | 17.93% | 15.49% | 7.89% | 15.90% |
| Perfil de vencimiento de los préstamos de valores, desglosado con arreglo a los siguientes periodos de vencimiento | | | | | |
| menos de un día | - | - | - | - | - |
| entre un día y una semana | - | - | - | - | - |
| entre una semana y un mes | - | - | - | - | - |
| entre un mes y tres meses | - | - | - | - | - |
| entre tres meses y un año | - | 195,226.00 | - | - | - |
| más de un año | - | 9,186,067.00 | 105,664,370.71 | 67,186,912.26 | 60,194,519.67 |
| vencimiento abierto | 25,054,577.29 | 441,407.00 | - | - | - |
| Total | 25,054,577.29 | 9,822,700.00 | 105,664,370.71 | 67,186,912.26 | 60,194,519.67 |
| Contraparte | | | | | |
| Nombre de la contraparte | véase la nota 15 | véase la nota 15 | véase la nota 15 | véase la nota 15 | véase la nota 15 |
| País de domicilio de la contraparte | véase la nota 15 | véase la nota 15 | véase la nota 15 | véase la nota 15 | véase la nota 15 |
| Volumen bruto de operaciones pendientes | véase la nota 15 | véase la nota 15 | véase la nota 15 | véase la nota 15 | véase la nota 15 |
| Datos de la garantía | | | | | |
| <i>Tipo de garantía:</i> | | | | | |
| Efectivo | véase la nota 15 | véase la nota 15 | véase la nota 15 | véase la nota 15 | véase la nota 15 |
| Títulos | véase la nota 15 | véase la nota 15 | véase la nota 15 | véase la nota 15 | véase la nota 15 |
| <i>Calidad de la garantía:</i> | | | | | |
| Calificación | véase la nota 15 si aplica | véase la nota 15 si aplica | véase la nota 15 si aplica | véase la nota 15 si aplica | véase la nota 15 si aplica |
| El plazo de vencimiento de las garantías se desglosa en los siguientes segmentos de vencimiento (en la divisa del subfondo) | | | | | |
| menos de un día | - | - | - | - | - |
| entre un día y una semana | - | - | - | - | - |
| entre una semana y un mes | - | - | - | - | - |
| entre un mes y tres meses | - | 965,306.17 | - | - | - |
| entre tres meses y un año | - | 3,148,320.46 | - | 1,850,209.13 | - |
| más de un año | - | 965,306.70 | - | 73,842,958.73 | - |
| vencimiento abierto | 14,140,034.08 | 3,746,796.06 | - | - | - |
| Total | 14,140,034.08 | 8,825,729.39 | - | 75,693,167.86 | - |
| Custodia de las garantías recibidas por el Fondo en el marco de préstamos de valores | | | | | |
| Nombre del custodio | CACEIS BANK Luxembourg | CACEIS BANK Luxembourg | CACEIS BANK Luxembourg | CACEIS BANK Luxembourg | CACEIS BANK Luxembourg |
| Títulos | véase la nota 15 | véase la nota 15 | véase la nota 15 | véase la nota 15 | véase la nota 15 |
| Efectivo | véase la nota 15 | véase la nota 15 | véase la nota 15 | véase la nota 15 | véase la nota 15 |
| Datos sobre ingresos y costes por préstamo de valores | véase la nota 15 | véase la nota 15 | véase la nota 15 | véase la nota 15 | véase la nota 15 |

Todas las operaciones son bilaterales.
La garantía del préstamo de valores no se reutiliza.

| | Amundi Funds Global Subordinated Bond | Amundi Funds Global Aggregate Bond | Amundi Funds Optimal Yield Short Term | Amundi Funds Emerging Markets Short Term Bond |
|--|---|--|---|---|
| Cantidad de títulos prestados en cifras absolutas (en la divisa del subfondo) | véase la nota 15 | véase la nota 15 | véase la nota 15 | véase la nota 15 |
| Porcentaje de activos susceptibles de préstamo | 0.09% | 0.02% | 0.31% | 0.07% |
| Porcentaje de activos gestionados | 0.08% | 0.02% | 0.29% | 0.07% |
| Perfil de vencimiento de los préstamos de valores, desglosado con arreglo a los siguientes periodos de vencimiento | | | | |
| menos de un día | - | - | - | - |
| entre un día y una semana | - | - | - | - |
| entre una semana y un mes | - | - | - | - |
| entre un mes y tres meses | - | - | - | - |
| entre tres meses y un año | - | - | - | - |
| más de un año | 778,615.91 | 631,601.60 | 851,523.32 | 228,819.86 |
| vencimiento abierto | - | - | - | - |
| Total | 778,615.91 | 631,601.60 | 851,523.32 | 228,819.86 |
| Contraparte | | | | |
| Nombre de la contraparte | véase la nota 15 | véase la nota 15 | véase la nota 15 | véase la nota 15 |
| País de domicilio de la contraparte | véase la nota 15 | véase la nota 15 | véase la nota 15 | véase la nota 15 |
| Volumen bruto de operaciones pendientes | véase la nota 15 | véase la nota 15 | véase la nota 15 | véase la nota 15 |
| Datos de la garantía | | | | |
| <i>Tipo de garantía:</i> | | | | |
| Efectivo | véase la nota 15 | véase la nota 15 | véase la nota 15 | véase la nota 15 |
| Títulos | véase la nota 15 | véase la nota 15 | véase la nota 15 | véase la nota 15 |
| <i>Calidad de la garantía:</i> | | | | |
| Calificación | véase la nota 15 si aplica | véase la nota 15 si aplica | véase la nota 15 si aplica | véase la nota 15 si aplica |
| El plazo de vencimiento de las garantías se desglosa en los siguientes segmentos de vencimiento (en la divisa del subfondo) | | | | |
| menos de un día | - | - | - | - |
| entre un día y una semana | - | - | - | - |
| entre una semana y un mes | - | - | - | - |
| entre un mes y tres meses | - | - | - | - |
| entre tres meses y un año | - | - | - | - |
| más de un año | 916,452.93 | 1,263,203.62 | - | - |
| vencimiento abierto | - | - | - | - |
| Total | 916,452.93 | 1,263,203.62 | - | - |
| Custodia de las garantías recibidas por el Fondo en el marco de préstamos de valores | | | | |
| Nombre del custodio | CACEIS BANK Luxembourg | CACEIS BANK Luxembourg | CACEIS BANK Luxembourg | CACEIS BANK Luxembourg |
| Títulos | véase la nota 15 | véase la nota 15 | véase la nota 15 | véase la nota 15 |
| Efectivo | véase la nota 15 | véase la nota 15 | véase la nota 15 | véase la nota 15 |
| Datos sobre ingresos y costes por préstamo de valores | véase la nota 15 | véase la nota 15 | véase la nota 15 | véase la nota 15 |

Todas las operaciones son bilaterales.
La garantía del préstamo de valores no se reutiliza.

| | Amundi Funds Sustainable Global Perspectives | Amundi Funds Multi Asset Real absoluta |
|--|--|--|
| Cantidad de títulos prestados en cifras absolutas (en la divisa del subfondo) | véase la nota 15 | véase la nota 15 |
| Porcentaje de activos susceptibles de préstamo | 3.49% | 19.16% |
| Porcentaje de activos gestionados | 3.13% | 17.82% |
| Perfil de vencimiento de los préstamos de valores, desglosado con arreglo a los siguientes periodos de vencimiento | | |
| menos de un día | - | - |
| entre un día y una semana | - | - |
| entre una semana y un mes | - | - |
| entre un mes y tres meses | - | - |
| entre tres meses y un año | - | - |
| más de un año | - | - |
| vencimiento abierto | 7,881,550.01 | 128,511,269.01 |
| Total | 7,881,550.01 | 128,511,269.01 |
| Contraparte | | |
| Nombre de la contraparte | véase la nota 15 | véase la nota 15 |
| País de domicilio de la contraparte | véase la nota 15 | véase la nota 15 |
| Volumen bruto de operaciones pendientes | véase la nota 15 | véase la nota 15 |
| Datos de la garantía | | |
| <i>Tipo de garantía:</i> | | |
| Efectivo | véase la nota 15 | véase la nota 15 |
| Títulos | véase la nota 15 | véase la nota 15 |
| <i>Calidad de la garantía:</i> | | |
| Calificación | véase la nota 15 si aplica | véase la nota 15 si aplica |
| El plazo de vencimiento de las garantías se desglosa en los siguientes segmentos de vencimiento (en la divisa del subfondo) | | |
| menos de un día | - | - |
| entre un día y una semana | - | - |
| entre una semana y un mes | - | - |
| entre un mes y tres meses | - | - |
| entre tres meses y un año | - | 388,408.88 |
| más de un año | 168,332.11 | 34,510,850.04 |
| vencimiento abierto | 2,092,856.65 | 38,158,248.43 |
| Total | 2,261,188.76 | 73,057,507.35 |
| Custodia de las garantías recibidas por el Fondo en el marco de préstamos de valores | | |
| Nombre del custodio | CACEIS BANK Luxembourg | CACEIS BANK Luxembourg |
| Títulos | véase la nota 15 | véase la nota 15 |
| Efectivo | véase la nota 15 | véase la nota 15 |
| Datos sobre ingresos y costes por préstamo de valores | véase la nota 15 | véase la nota 15 |

Todas las operaciones son bilaterales.

La garantía del préstamo de valores no se reutiliza.

■ Swaps de rentabilidad total

| | Amundi Funds New Silk Road | Amundi Funds Pioneer Flexible Opportunities | Amundi Funds Absolute Return Multi-Strategy | Amundi Funds Multi-Strategy Growth |
|--|---|---|--|--|
| Importe de swaps de renta variable expresado en cantidad absoluta (en la divisa del subfondo) | 839,551.38 | 76,976.48 | 5,325,828.93 | 4,420,019.21 |
| Porcentaje de activos gestionados | 0.18% | 0.12% | 0.29% | 0.28% |
| Perfil de vencimiento de los swaps de renta variable, desglosado con arreglo a los siguientes periodos de vencimiento | | | | |
| menos de un día | - | - | - | - |
| entre un día y una semana | - | - | - | - |
| entre una semana y un mes | - | - | 4,895,808.24 | 3,907,537.18 |
| entre un mes y tres meses | - | - | - | - |
| entre tres meses y un año | 839,551.38 | 76,976.48 | 430,020.69 | 512,482.03 |
| más de un año | - | - | - | - |
| vencimiento abierto | - | - | - | - |
| Total | 839,551.38 | 76,976.48 | 5,325,828.93 | 4,420,019.21 |
| Contraparte | | | | |
| arreglo al nombre de la contraparte, País del domicilio de la contraparte y Volumen bruto de las operaciones pendientes | MORGAN STANLEY BANK AG GERMANY (US) 741,462.71 GOLDMAN SACHS BANK EUROPE SE (US) 98,088.67 | CITIBANK NA (GB) 76,976.48 | JP MORGAN AG FRANKFURT (GB) 4,895,808.24 SGR SOCIETE GENERALE PARIS (FR) 430,020.69 | JP MORGAN AG FRANKFURT (GB) 3,907,537.18 SGR SOCIETE GENERALE PARIS (FR) 512,482.03 |
| Datos de la garantía | | | | |
| <i>Tipo de garantía:</i> | | | | |
| Efectivo | véase la nota 18 | véase la nota 18 | véase la nota 18 | véase la nota 18 |
| Títulos | | | | |
| <i>Calidad de la garantía:</i> | | | | |
| Calificación | - | - | - | - |
| El plazo de vencimiento de las garantías se desglosa en los siguientes segmentos de vencimiento (en la divisa del subfondo) | | | | |
| menos de un día | - | - | - | - |
| entre un día y una semana | - | - | - | - |
| entre una semana y un mes | - | - | - | - |
| entre un mes y tres meses | - | - | - | - |
| entre tres meses y un año | - | - | - | - |
| más de un año | - | - | - | - |
| vencimiento abierto | véase la nota 18 | véase la nota 18 | véase la nota 18 | véase la nota 18 |
| Total | véase la nota 18 | véase la nota 18 | véase la nota 18 | véase la nota 18 |
| Custodia de las garantías recibidas por el Fondo como parte de Swaps de renta variable | | | | |
| Nombre del custodio | CACEIS BANK Luxemburgo | CACEIS BANK Luxemburgo | CACEIS BANK Luxemburgo | CACEIS BANK Luxemburgo |
| Efectivo | véase la nota 18 | véase la nota 18 | véase la nota 18 | véase la nota 18 |
| Títulos | - | - | - | - |

Todas las operaciones son bilaterales.

Para cada contraparte y cada subfondo, se realiza un seguimiento de las posiciones de garantía de forma global para todos los tipos de instrumentos OTC.

La garantía en efectivo se gestiona en conjunto; el proceso de gestión de inversiones no aísla específicamente el efectivo recibido como garantía de otro tipo de efectivo.

Las rentabilidades y los costes originados por operaciones de swaps de rendimiento durante el ejercicio cerrado a 30 de junio de 2022 se incluyen en la valoración de los swaps.

| Subfondo | Divisa | Diez principales emisores de garantías en todas las OFV y swaps de rentabilidad total | Volúmenes de los títulos de garantía y materias primas recibidos |
|---|--------|---|--|
| Amundi Funds Euroland Equity | EUR | BNP PARIBAS | 55,506,084.41 |
| | | FRENCH REPUBLIC | 43,337,155.47 |
| | | RIO TINTO PLC | 27,896,278.67 |
| | | AXA SA | 27,103,354.01 |
| | | FIAT INVESTMENTS NV | 20,259,563.94 |
| | | BP PLC | 10,664,255.79 |
| | | UNICREDIT SPA | 9,827,269.46 |
| | | BOLLORE | 8,627,766.00 |
| | | K+S AKTUELL AG | 2,700,189.73 |
| | | CAIXABANK SA | 2,618,615.68 |
| Amundi Funds European Equity ESG Improvers | EUR | RYANAIR HOLDINGS PLC | 42,621,487.81 |
| | | RIO TINTO PLC | 3,499,806.40 |
| | | FACEBOOK INC | 1,403,751.28 |
| Amundi Funds Euroland Equity Small Cap | EUR | BUNDESREPUBLIK DEUTSCHLAND | 6,842,282.21 |
| | | BANK OF IRELAND GROUP PLC | 3,167,802.83 |
| | | RWE AG | 1,492,115.80 |
| | | NEWBELCO S.A. | 1,391,381.47 |
| | | INFINEON TECHNOLOGIES AG | 1,283,783.55 |
| | | AMUNDI INDEX SOLUTIONS | 503,746.34 |
| | | RYANAIR HOLDINGS PLC | 382,736.15 |
| | | CARREFOUR | 108,541.65 |
| | | HERMES INTERNATIONAL SA | 76,225.61 |
| | | AMUNDI ETF PEA MSCI EUROPE UCITS ETF | 14,574.51 |
| Amundi Funds European Equity Green Impact | EUR | BUNDESREPUBLIK DEUTSCHLAND | 13,954,707.17 |
| | | RYANAIR HOLDINGS PLC | 11,215,822.48 |
| | | FACEBOOK INC | 9,475,502.79 |
| | | SWATCH GROUP SA | 4,290,410.91 |
| | | AMAZON COM INC | 3,767,812.99 |
| | | ENERGIAS DE PORTUGAL - EDP | 3,254,283.65 |
| | | ALIBABA GRP HOLD LTD | 16,248.40 |
| Amundi Funds European Equity Value | EUR | FRENCH REPUBLIC | 92,094,308.07 |
| | | ROYAL DUTCH SHELL P.L.C. | 70,640,242.32 |
| | | BUNDESREPUBLIK DEUTSCHLAND | 49,328,539.08 |
| | | EURONEXT NV | 25,296,991.30 |
| | | EUROPEAN AERONAUTIC DEFENCE AND SPACE COMPANY NV | 22,777,126.04 |
| | | CRH PLC | 18,856,460.10 |
| | | INDUSTRIA DE DISEÑO TEXTIL SA | 16,959,850.12 |
| | | MEDIOBANCA-BCA CREDITO FINANZ | 14,702,290.99 |
| | | FONCIERE DES REGIONS | 14,106,807.96 |
| | | AENA SA | 13,542,172.18 |
| Amundi Funds European Equity Sustainable Income | USD | GAMESA CORPORATION TECNOLOGICA | 50,242,055.67 |
| | | RYANAIR HOLDINGS PLC | 16,057,088.24 |
| | | Dexia Credit Local SA | 13,443,475.08 |
| | | UNICREDIT SPA | 9,793,628.54 |
| | | BP PLC | 9,573,465.71 |
| | | CELLNEX TELECOM S.A. | 4,061,548.04 |
| Amundi Funds Global Ecology ESG | EUR | ROYAL DUTCH SHELL P.L.C. | 52,915,998.40 |
| | | TELEFONICA SA | 35,725,979.39 |
| | | STMICROELECTRONICS NV | 28,690,865.00 |
| | | SMURFIT KAPPA GROUP PLC | 26,723,015.07 |
| | | EIFFAGE | 16,344,858.25 |
| | | CELLNEX TELECOM S.A. | 16,120,114.22 |
| | | SSP GROUP | 15,207,086.88 |
| | | AMADEUS IT GROUP S.A | 9,023,061.83 |
| | | NORDEA BANK ABP | 8,008,834.00 |
| | | TOTAL | 6,579,512.47 |
| Amundi Funds Global Equity Sustainable Income | USD | RYANAIR HOLDINGS PLC | 81,119,725.52 |
| | | TOTAL | 18,925,755.28 |
| | | BUNDESREPUBLIK DEUTSCHLAND | 9,416,799.31 |
| | | BP PLC | 7,060,883.33 |
| Amundi Funds Sustainable Top European Players | EUR | RYANAIR HOLDINGS PLC | 37,097,390.99 |
| | | CELLNEX TELECOM S.A. | 22,812,511.80 |
| | | BANCO SANTANDER SA | 20,031,981.47 |
| | | GAMESA CORPORATION TECNOLOGICA | 16,209,991.31 |
| | | E ON AG | 3,919,870.10 |
| | | K+S AKTUELL AG | 1,905,753.56 |
| Amundi Funds Asia Equity Concentrated | USD | TELEFONICA SA | 440,775.38 |
| | | ABN AMRO BANK N.V. | 1,484,008.88 |
| Amundi Funds China Equity | EUR | BANK OF IRELAND GROUP PLC | 4,096,054.99 |
| Amundi Funds Emerging Markets Equity Focus | USD | BANK OF IRELAND GROUP PLC | 4,952,878.66 |
| | | NEWBELCO S.A. | 74,982.87 |
| Amundi Funds Emerging World Equity | USD | BANK OF IRELAND GROUP PLC | 1,902,206.00 |
| | | INFINEON TECHNOLOGIES AG | 1,624,586.21 |
| | | MARATHON OIL CORP | 230,955.84 |
| Amundi Funds New Silk Road | USD | BANK OF IRELAND GROUP PLC | 2,967,361.18 |

| Subfondo | Divisa | Diez principales emisores de garantías en todas las OFV y swaps de rentabilidad total | Volúmenes de los títulos de garantía y materias primas recibidos |
|--|--------|---|--|
| Amundi Funds Euroland Equity Dynamic Multi Factors | EUR | ELECTRICITE DE FRANCE EDF | 15,689,179.71 |
| | | RYANAIR HOLDINGS PLC | 14,375,847.49 |
| | | BUNDESREPUBLIK DEUTSCHLAND | 9,225,274.86 |
| | | BANCO SANTANDER SA | 4,768,997.92 |
| | | K+S AKTUELL AG | 3,085,811.10 |
| | | SIKA AG | 2,994,732.14 |
| | | INDUSTRIA DE DISENO TEXTIL SA | 2,349,882.20 |
| | | NEWBELCO S.A. | 1,379,767.88 |
| | | AIR FRANCE -KLM | 866,979.85 |
| | | SOCIETE GENERALE | 417,014.63 |
| Amundi Funds Euroland Equity Risk Parity | EUR | ENERGIAS DE PORTUGAL - EDP | 13,949,631.09 |
| | | BUNDESREPUBLIK DEUTSCHLAND | 10,854,670.98 |
| | | CAIXABANK SA | 3,764,934.03 |
| | | DEXIA CREDIT LOCAL SA | 3,109,375.19 |
| | | INFINEON TECHNOLOGIES AG | 1,280,307.48 |
| | | IRELAND REPUBLIC | 1,210,429.80 |
| | | NEWBELCO S.A. | 572,387.87 |
| | | E ON AG | 518,257.92 |
| | | COMMUNAUTE EUROPEENNE | 425,526.84 |
| | | K+S AKTUELL AG | 311,287.38 |
| Amundi Funds European Equity Conservative | EUR | RYANAIR HOLDINGS PLC | 55,143,729.75 |
| | | CELLNEX TELECOM S.A. | 32,799,341.63 |
| | | FRENCH REPUBLIC | 31,302,510.71 |
| | | ALIBABA GRP HOLD LTD | 5,494,940.64 |
| | | RIO TINTO PLC | 4,228,754.11 |
| | | BP PLC | 3,877,778.28 |
| | | UNITED STATES | 2,441,017.15 |
| | | BASF SE | 2,228,494.13 |
| | | NEWBELCO S.A. | 1,996,937.61 |
| | | GEA GROUP | 782,035.88 |
| Amundi Funds European Equity Dynamic Multi Factors | EUR | ENERGIAS DE PORTUGAL - EDP | 11,990,820.19 |
| | | RYANAIR HOLDINGS PLC | 7,156,139.90 |
| | | BUNDESREPUBLIK DEUTSCHLAND | 3,286,796.88 |
| | | RIO TINTO PLC | 2,057,464.94 |
| | | INFINEON TECHNOLOGIES AG | 1,221,682.24 |
| | | NEWBELCO S.A. | 1,212,173.79 |
| | | ACCIONA SA | 1,073,838.92 |
| | | FRENCH REPUBLIC | 630,763.85 |
| | | CELLNEX TELECOM S.A. | 343,876.99 |
| | | UNITED KINGDOM | 82,980.16 |
| Amundi Funds European Equity Risk Parity | EUR | BANK OF IRELAND GROUP PLC | 3,141,355.48 |
| | | BUNDESREPUBLIK DEUTSCHLAND | 2,142,777.87 |
| | | ALIBABA GRP HOLD LTD | 1,099,234.94 |
| | | TRIGANO | 669,148.24 |
| | | RIO TINTO PLC | 159,826.58 |
| | | BANCO SANTANDER SA | 138,944.23 |
| | | CELLNEX TELECOM S.A. | 134,610.32 |
| | | UNITED STATES | 116,169.85 |
| | | FINLAND REPUBLIC | 103,316.04 |
| | | COMMUNAUTE EUROPEENNE | 103,261.56 |
| Amundi Funds Global Equity Conservative | USD | BANK OF IRELAND GROUP PLC | 6,497,120.24 |
| | | BP PLC | 3,290,817.59 |
| | | RIO TINTO PLC | 2,291,521.37 |
| | | RYANAIR HOLDINGS PLC | 1,611,185.81 |
| | | E ON AG | 449,389.08 |
| Amundi Funds European Convertible Bond | EUR | BUNDESREPUBLIK DEUTSCHLAND | 5,078,933.33 |
| | | SIEMENS HEALTHINEERS AG | 1,276,084.32 |
| | | RWE AG | 1,148,284.20 |
| | | ATLANTIA SPA / EX AUTOSTRADA SPA | 942,235.60 |
| | | ALIBABA GRP HOLD LTD | 380,191.94 |
| Amundi Funds Euro Aggregate Bond | EUR | HELLENIC REPUBLIC | 2,202,148.00 |
| | | KREDITANSTALT FUER WIEDERAUFBAU | 848,050.00 |
| Amundi Funds Euro Corporate Bond | EUR | FRENCH REPUBLIC | 54,508,040.67 |
| | | BUNDESREPUBLIK DEUTSCHLAND | 9,544,015.14 |
| | | UNITED STATES | 4,300,133.90 |
| | | CAISSE FRANCAISE DE FINANCEMENT LOCAL | 4,291,404.76 |
| | | STE DES AUTOROUTES PARIS RHIN RH | 4,131,135.00 |
| | | SOCIETE DE FINANCEMENT LOCAL | 3,049,573.39 |
| | | UNIBAIL RODAMCO SE | 2,157,397.00 |
| | | KONINKLIJKE AHOLD NV | 1,418,565.00 |
| | | BOUYGUES | 848,502.00 |
| | | UNICREDIT SPA | 570,372.00 |
| Amundi Funds Euro Corporate Short Term Green Bond | EUR | ENBW ENERGIE | 1,412,640.00 |
| | | UNIBAIL-RODAMCO SE | 743,930.00 |
| Amundi Funds Euro Government Bond | EUR | HELLENIC REPUBLIC | 1,270,470.00 |
| Amundi Funds Euro Inflation Bond | EUR | BUNDESREPUBLIK DEUTSCHLAND | 4,929,916.57 |
| | | SPAIN KINGDOM | 2,947,110.00 |

| Subfondo | Divisa | Diez principales emisores de garantías en todas las OFV y swaps de rentabilidad total | Volúmenes de los títulos de garantía y materias primas recibidos |
|--|----------------|---|--|
| Amundi Funds Strategic Bond | EUR | COCA COLA FEMSA SAB DE CV | 11,400,228.08 |
| | | CREDIT SUISSE GROUP AG | 9,385,145.16 |
| | | GENERAL MOTORS FINANCIAL CO | 4,246,560.00 |
| | | INTESA SANPAOLO SPA | 4,005,800.00 |
| | | VIVION INVESTMENTS | 4,516,616.00 |
| | | BANCA MONTE DI PASCHI DI SIENA S | 3,639,382.00 |
| | | KCA DEUTAG UK FINANCE PLC | 2,922,990.10 |
| | | UNICREDIT SPA | 2,388,070.00 |
| | | NEXI S.P.A. | 2,101,950.00 |
| | | BANCO BPM | 1,797,080.00 |
| Amundi Funds Global Subordinated Bond | EUR | ASAHI GROUP HOLDINGS | 6,768,020.00 |
| | | MEDTRONIC GLOBAL HOLDINGS | 4,974,950.00 |
| | | PERNOD RICARD SA | 3,218,208.00 |
| | | VOLKSWAGEN INTERNATIONAL FINANCE NV | 1,536,624.00 |
| | | ITAU UNIBANCO HOLDING | 1,353,809.36 |
| | | SOCIETE GENERALE | 1,317,107.47 |
| | | INTESA SANPAOLO SPA | 1,297,928.00 |
| | | CADES CAISSE D AMORTISSEMENT ET DE LA DETTE SOCIAL | 916,452.93 |
| | | AROUNDTOWN SA | 619,950.00 |
| | | Amundi Funds Global Aggregate Bond | USD |
| KINGDOM OF SPAIN | 193,705,157.80 | | |
| KINGDOM OF BELGIUM | 73,383,480.93 | | |
| NOVARTIS FINANCE SA | 13,500,104.94 | | |
| TELSTRA CORPORATION LTD | 8,001,514.67 | | |
| CAISSE D AMORTISSEMENT DE LA DETTE SOCIALE | 5,719,510.58 | | |
| LA BANQUE POSTALE | 5,313,045.90 | | |
| ABBVIE INC | 4,741,450.00 | | |
| KREDITANSTALT FUR WIEDERAUFBAU | 4,475,897.62 | | |
| INTESA SANPAOLO SPA | 2,785,254.44 | | |
| Amundi Funds Global Bond | USD | ITALY REPUBLIC | 1,551,097.57 |
| Amundi Funds Global Corporate Bond | USD | DANAHER CORP | 5,231,902.25 |
| | | COCA COLA FEMSA SAB DE CV | 4,491,400.00 |
| | | PERNOD RICARD SA | 1,051,398.61 |
| | | LA BANQUE POSTALE | 475,151.80 |
| Amundi Funds Global Inflation Bond | EUR | FRENCH REPUBLIC | 5,164,594.68 |
| | | KINGDOM OF SPAIN | 4,911,850.00 |
| | | BUNDESREPUBLIK DEUTSCHLAND | 1,299,118.36 |
| Amundi Funds Optimal Yield | EUR | PROMONTORIA HOLDING | 1,508,778.00 |
| | | INTESA SANPAOLO SPA | 1,201,740.00 |
| | | NOBEL BIDCO BV | 542,768.00 |
| | | WEPA HYGIENEPRODUKTE GMBH | 538,440.00 |
| | | CPI PROPERTY GROUP S.A. | 533,580.00 |
| Amundi Funds Optimal Yield Short Term | EUR | AZURE POWER SOLAR ENERGY | 996,686.59 |
| | | NEXI SPA | 910,845.00 |
| | | VIVION INVESTMENTS | 868,580.00 |
| | | INTESA SANPAOLO SPA | 801,160.00 |
| | | NOBEL BIDCO BV | 474,922.00 |
| Amundi Funds Emerging Markets Blended Bond | EUR | SAP SE | 13,033,670.00 |
| | | GLAXOSMITHKLINE CAPITAL PLC | 11,529,765.00 |
| | | FOMENTO ECONOMICO MEXICANO SAB | 3,823,650.00 |
| | | GOVERNMENT EMIRATE OF SHARJAH | 2,389,781.91 |
| | | REPUBLIC MONGOLIA | 1,482,289.92 |
| Amundi Funds Emerging Markets Bond | EUR | BRISTOL MYERS SQUIBB CO | 9,436,032.33 |
| | | KCA DEUTAG UK FINANCE PLC | 3,379,707.31 |
| | | REPUBLIC MONGOLIA | 1,630,518.92 |
| | | BANCO MERCAN DEL NORTE SA | 1,358,558.51 |
| Amundi Funds Emerging Markets Corporate Bond | USD | PETROBRAS GLOBAL FINANCE BV | 1,857,560.00 |
| Amundi Funds Emerging Markets Hard Currency Bond | EUR | PERU REPUBLIC | 2,533,385.60 |
| | | MEXICO REPUBLIC | 495,999.00 |
| Amundi Funds Emerging Markets Short Term Bond | USD | ABBOTT LABORATORIES | 5,040,850.00 |
| | | BOPARAN FINANCE PLC | 3,030,554.06 |
| | | APPLE INC | 2,454,000.00 |
| | | COCA COLA FEMSA SAB DE CV | 2,245,700.00 |
| | | CATHAY PACIFIC MTN FIN HK | 1,826,980.00 |
| | | CASINO GUICHARD PERRACHON SA | 1,682,005.69 |
| | | FOMENTO ECONOMICO MEXICANO SAB DE | 1,332,478.30 |
| | | PLT VII FINANCE SARL | 920,006.45 |
| | | VIVION INVESTMENTS | 908,056.96 |
| | | BANCO MERCAN DEL NORTE SA | 710,152.50 |
| | | BP PLC | 490,852.96 |
| | | ABN AMRO BANK N.V. | 456,551.00 |
| | | RENAULT SA | 366,392.53 |
| E ON AG | 334,559.23 | | |
| RYANAIR HOLDINGS PLC | 225,249.58 | | |
| ALIBABA GRP HOLD LTD | 202,899.30 | | |
| BUNDESREPUBLIK DEUTSCHLAND | 165,685.39 | | |
| Amundi Funds Sustainable Global Perspectives | EUR | | |

| Subfondo | Divisa | Diez principales emisores de garantías en todas las OFV y swaps de rentabilidad total | Volúmenes de los títulos de garantía y materias primas recibidos |
|--------------------------------------|---------------|--|---|
| | | SWISS RE AG | 8,109.32 |
| | | BANCO BILBAO VIZCAYA ARGENTARIA SA | 7,412.03 |
| | | FRENCH REPUBLIC | 2,646.72 |
| Amundi Funds Multi-Asset Real Return | EUR | BP PLC | 20,282,127.78 |
| | | BANQUE INTERNATIONALE POUR LA RECONSTRUCTION | 16,180,084.09 |
| | | FRENCH REPUBLIC | 10,430,682.55 |
| | | AIR FRANCE -KLM | 7,865,188.15 |
| | | RYANAIR HOLDINGS PLC | 4,212,303.44 |
| | | KINGDOM OF SPAIN | 3,347,806.81 |
| | | BUNDESREPUBLIK DEUTSCHLAND | 2,218,306.58 |
| | | BANK OF IRELAND GROUP PLC | 1,817,203.99 |
| | | AUSTRIA REPUBLIC | 1,549,329.60 |
| | | ALIBABA GRP HOLD LTD | 1,454,128.73 |
| Amundi Funds Volatility Euro | EUR | BPCE SA | 20,348,100.00 |
| | | GOLDMAN SACHS | 6,938,038.40 |
| | | ABBVIE INC | 5,909,280.00 |
| | | SOCIETE GENERALE | 5,216,278.50 |
| | | TELENOR | 3,933,740.00 |
| | | ACEA SPA | 1,625,680.00 |
| | | MERCK & CO INC | 1,577,128.00 |
| Amundi Funds Volatility World | USD | HEWLETT PACKARD ENTERPRISE | 51,700,238.94 |
| | | PFIZER INC | 49,622,600.00 |
| | | WALT DISNEY COMPANY | 39,193,379.63 |
| | | UNITED STATES | 20,549,118.41 |
| | | MIZUHO BANK LTD | 19,661,225.61 |
| | | KREDITANSTALT FUR WIEDERAUFBAU | 19,335,400.00 |
| | | COCA COLA FEMSA SAB DE CV | 13,923,340.00 |
| | | ASIAN DEVELOPMENT BANK ADB | 12,706,400.00 |
| | | LANDWIRTSCHAFTLICHE RENTENBANK | 12,418,140.00 |
| | | STATNETT SF | 10,152,835.40 |
| Amundi Funds Cash EUR | EUR | ITALY REPUBLIC | 123,887,989.22 |
| Amundi Funds Cash USD | USD | UNITED STATES | 99,171,584.30 |

POLÍTICA Y PRÁCTICAS DE REMUNERACIÓN

La política de remuneración de Amundi Luxembourg S.A. cumple con los requisitos detallados en la Directiva Europea 2014/91/UE, en vigor desde el 18 de marzo de 2016 y traspuesta a la legislación luxemburguesa el 10 de mayo de 2016.

La política de remuneración se basa en el marco de remuneración del grupo Amundi, es objeto de revisión anual y la aprueba el Consejo de Amundi Luxembourg S.A. La política está sujeta a una revisión independiente a cargo del departamento interno de Cumplimiento.

En 2021 no se registraron cambios significativos en la política de remuneración aprobada en años anteriores.

La revisión de 2021 tuvo lugar el 9 de febrero de 2021.

La política aplicable para 2021 fue aprobada por el Consejo de Amundi Luxembourg S.A. el 15 de abril de 2021.

El Comité de remuneración del Grupo Amundi revisa anualmente la política de remuneración del grupo.

La política de remuneración y los objetivos de prácticas fomentan una gestión sólida y eficaz del riesgo y son coherentes con este fin, puesto que alinean la remuneración con los resultados y los riesgos a largo plazo para evitar conflictos de intereses. Los componentes de la remuneración fija están vinculados a las funciones cubiertas, los servicios profesionales prestados y el alcance de las responsabilidades, reflejando así el nivel de cualificación académica, los niveles de remuneración del mercado, la experiencia y las habilidades necesarias para cada puesto, así como el nivel de excelencia demostrado. La remuneración variable está concebida para promover un desarrollo sostenible a largo plazo de la Sociedad de Gestión y un sistema de gestión de riesgos sólido y eficaz. Los otorgamientos de retribución variable tienen en cuenta el desempeño del empleado, de su unidad de negocio y del grupo Amundi en su conjunto, y se basan en criterios tanto financieros como no financieros.

Amundi Luxembourg S.A. y el grupo Amundi han definido a todo el personal identificado como con autoridad o influencia sobre los fondos que Amundi gestiona, y que por tanto es probable que influyan en la rentabilidad o el perfil de riesgo de nuestros fondos.

■ IMPORTES OTORGADOS EN CONCEPTO DE REMUNERACIÓN

Amundi Luxembourg S.A., la Sociedad de Gestión, actúa a 31.12.2021 como Sociedad de Gestión o gestora de FIA para varios OICVM y FIA paraguas y autónomos. La remuneración total expresada en euros abonada por Amundi Luxembourg S.A. a su personal en el año natural 2021 es como sigue:

| | N.º de beneficiarios | Remuneración fija | Remuneración variable | Total |
|-------------------------|----------------------|-------------------|-----------------------|-----------|
| Personal | 82 | 7,662,788 | 1,192,475 | 8,855,263 |
| Del cual | | | | |
| - Personal identificado | 9 | 1,479,885 | 494,995 | 1,974,880 |
| - Resto del personal | 73 | 6,182,903 | 697,480 | 6,880,383 |

A 31/12/2021 y a 30/06/2022, Amundi Funds SICAV representaba respectivamente alrededor del 37% y el 36.9% los Activos gestionados netos totales de Amundi Luxembourg S.A.

Las cifras de remuneración total expuestas anteriormente aluden a las actividades respecto de todos los fondos gestionados.

Los empleados de Amundi Luxembourg S.A. y del grupo Amundi designados como miembros del Consejo de Administración de la Sociedad de Gestión y de los Fondos renuncian al derecho a cualquier tipo de remuneración respecto de todos los fondos gestionados.

Ningún empleado de la Sociedad de Gestión recibe ningún importe, incluidos intereses devengados y comisiones de rentabilidad, abonado directamente por los OICVM o FIA gestionados.

REMUNERACIÓN DE LOS DELEGADOS

En caso de ser facilitados a la Sociedad gestora, los datos de remuneración de 2021 en relación con la Gestora de inversiones se detallan a continuación.

- Amundi Asset Management registraba unos activos gestionados por valor de EUR 961,630 millones, de los cuales, EUR 17,767 millones representados por los subfondos en la estructura paraguas (un 1,85% de los activos totales gestionados por la Gestora de inversiones y un 23.77% de los activos gestionados totales de la estructura paraguas, respectivamente). La parte proporcional de la remuneración total del personal identificado atribuible a la gestión de estos subfondos fue de EUR 663,124, de los cuales EUR 260,560 en retribución fija y EUR 402,564 en variable. La parte proporcional de la remuneración total del personal atribuible a la gestión de estos subfondos fue de EUR 3,118,105, de los cuales EUR 2,056,747 en retribución fija y EUR 1,061,358 en variable. Amundi Asset Management contaba con un total de 69 empleados identificados de una plantilla total de 1,400 empleados en 2021.

- Amundi Asset Management US Inc. registraba unos activos gestionados por valor de EUR 93,450 millones, de los cuales, EUR 14,473 millones representados por los subfondos en la estructura paraguas (un 15.49% de los activos totales gestionados por la Gestora de inversiones y un 19.36% de los activos gestionados totales de la estructura paraguas, respectivamente). La parte proporcional de la remuneración total del personal identificado atribuible a la gestión de estos subfondos fue de EUR 4,676,917, de los cuales EUR 1,728,527 en retribución fija y EUR 2,948,390 en variable. La parte proporcional de la remuneración total del personal atribuible a la gestión de estos subfondos fue de EUR 7,818,391, de los cuales EUR 3,879,308 en retribución fija y EUR 3,939,083 en variable. Amundi Asset Management US Inc. contaba con un total de 48 empleados identificados de una plantilla total de 165 empleados en 2021.

- Amundi Deutschland GmbH registraba unos activos gestionados por valor de EUR 20,780 millones, de los cuales, EUR 1,241 millones representados por los subfondos en la estructura paraguas (un 5.95% de los activos totales gestionados por la Gestora de inversiones y un 1.66% de los activos gestionados totales de la estructura paraguas, respectivamente). La parte proporcional de la remuneración total del personal identificado atribuible a la gestión de estos subfondos fue de EUR 237,519, de los cuales EUR 155,488 en retribución fija y EUR 82,031 en variable. La parte proporcional de la remuneración total del personal atribuible a la gestión de estos subfondos fue de EUR 1,026,211, de los cuales EUR 729,564 en retribución fija y EUR 296,647 en variable. Amundi Deutschland GmbH contaba con un total de 15 empleados identificados de una plantilla total de 125 empleados en 2021.

- Amundi Hong Kong Ltd registraba unos activos gestionados por valor de EUR 6,780 millones, de los cuales, EUR 378 millones representados por el subfondo en la estructura paraguas (un 5.5% de los activos totales gestionados por la Gestora de inversiones y un 0.51% de los activos gestionados totales de la estructura paraguas, respectivamente). La parte proporcional de la remuneración total del personal identificado atribuible a la gestión de estos subfondos fue de EUR 72,587, de los cuales EUR 50,689 en retribución fija y EUR 21,898 en variable. La parte proporcional de la remuneración total del personal atribuible a la gestión de estos subfondos fue de EUR 467,516, de los cuales EUR 348,655 en retribución fija y EUR 118,861 en variable. Amundi Hong Kong Ltd. contaba con un total de 5 empleados identificados de una plantilla total de 48 empleados en 2021.

- Amundi Ireland Limited registraba unos activos gestionados por valor de EUR 41,670 millones, de los cuales, EUR 13,790 millones representados por los subfondos en la estructura paraguas (un 33.09% de los activos totales gestionados por la Gestora de inversiones y un 18.45% de los activos gestionados totales de la estructura paraguas, respectivamente). La parte proporcional de la remuneración total del personal identificado atribuible a la gestión de estos subfondos fue de EUR 2,152,847, de los cuales EUR 774,422 en retribución fija y EUR 1,378,425 en variable. La parte proporcional de la remuneración total del personal atribuible a la gestión de estos subfondos fue de EUR 13,130,952, de los cuales EUR 9,026,470 en retribución fija y EUR 4,104,482 en variable. Amundi Ireland Ltd. contaba con un total de 11 empleados identificados de una plantilla total de 312 empleados en 2021.

- Amundi Japan registraba unos activos gestionados por valor de EUR 27,580 millones, de los cuales, EUR 207 millones representados por los subfondos en la estructura paraguas (un 0.75% de los activos totales gestionados por la Gestora de inversiones y un 0.28% de los activos gestionados totales de la estructura paraguas, respectivamente). La parte proporcional de la remuneración total del personal identificado atribuible a la gestión de estos subfondos fue de EUR 24,595, de los cuales EUR 17,411 en retribución fija y EUR 7,184 en variable. La parte proporcional de la remuneración total del personal atribuible a la gestión de estos subfondos fue de

EUR 148,123, de los cuales EUR 117,773 en retribución fija y EUR 30,350 en variable. Amundi Japan contaba con un total de 12 empleados identificados de una plantilla total de 160 empleados en 2021.

- Amundi SGR S.p.A. registraba unos activos gestionados por valor de EUR 118,820 millones, de los cuales, EUR 8,586 millones representados por los subfondos en la estructura paraguas (un 7.23% de los activos totales gestionados por la Gestora de inversiones y un 11.49% de los activos gestionados totales de la estructura paraguas, respectivamente). La parte proporcional de la remuneración total del personal identificado atribuible a la gestión de estos subfondos fue de EUR 915,747, de los cuales EUR 416,171 en retribución fija y EUR 499.576 en variable. La parte proporcional de la remuneración total del personal atribuible a la gestión de estos subfondos fue de EUR 2,743,115, de los cuales EUR 1,791,101 en retribución fija y EUR 952,014 en variable. Amundi SGR S.p.A. contaba con un total de 42 empleados identificados de una plantilla total de 358 empleados en 2021.

- Amundi UK Ltd. registraba unos activos gestionados por valor de EUR 49,100 millones, de los cuales, EUR 15,890 millones representados por los subfondos en la estructura paraguas (un 32.36% de los activos totales gestionados por la Gestora de inversiones y un 21.25% de los activos gestionados totales de la estructura paraguas, respectivamente). La parte proporcional de la remuneración total del personal identificado atribuible a la gestión de estos subfondos fue de EUR 4,122,217, de los cuales EUR 1,874,484 en retribución fija y EUR 2.247.733 en variable. La parte proporcional de la remuneración total del personal atribuible a la gestión de estos subfondos fue de EUR 12,919,739, de los cuales EUR 7,364,309 en retribución fija y EUR 5,555,430 en variable. Amundi UK Ltd. contaba con un total de 24 empleados identificados de una plantilla total de 156 empleados en 2021.

- Amundi Austria GmbH registraba unos activos gestionados por valor de EUR 20,760 millones, de los cuales, EUR 1,551 millones representados por el subfondo en la estructura paraguas (un 7.47% de los activos totales gestionados por la Gestora de inversiones y un 2.07% de los activos gestionados totales de la estructura paraguas, respectivamente). La parte proporcional de la remuneración total del personal identificado atribuible a la gestión de estos subfondos fue de EUR 455,355, de los cuales EUR 300,094 en retribución fija y EUR 155.261 en variable. La parte proporcional de la remuneración total del personal atribuible a la gestión de estos subfondos fue de EUR 1,185,424, de los cuales EUR 939,705 en retribución fija y EUR 245,719 en variable. Amundi Austria GmbH contaba con un total de 27 empleados identificados de una plantilla total de 150 empleados en 2021.

- Polen Capital Management LLC registraba unos activos gestionados por valor de EUR 71,630 millones, de los cuales, EUR 703 millones representados por el subfondo en la estructura paraguas (un 0.98% de los activos totales gestionados por la Gestora de inversiones y un 0.94% de los activos gestionados totales de la estructura paraguas, respectivamente). La parte proporcional de la remuneración total del personal identificado atribuible a la gestión de estos subfondos fue de EUR 129,220, de los cuales EUR 129,220 en retribución fija y EUR en variable. La parte proporcional de la remuneración total del personal atribuible a la gestión de estos subfondos fue de EUR 628,887, de los cuales EUR 628,887 en retribución fija y EUR en variable. Polen Capital Management LLC contaba con un total de 9 empleados identificados de una plantilla total de 145 empleados en 2021.

- Resona Asset Management Co. Ltd. registraba unos activos gestionados por valor de EUR 81,058.84 millones, de los cuales, EUR 107 millones representados por el subfondo en la estructura paraguas (un 0.01% de los activos totales gestionados por la Gestora de inversiones y un 0.14% de los activos gestionados totales de la estructura paraguas, respectivamente). La parte proporcional de la remuneración total del personal identificado atribuible a la gestión de estos subfondos fue de EUR, de los cuales EUR en retribución fija y EUR en variable. La parte proporcional de la remuneración total del personal atribuible a la gestión de estos subfondos fue de EUR, de los cuales EUR en retribución fija y EUR en variable. Resona Asset Management Co. Ltd. contaba con un total de 3 empleados identificados de una plantilla total de 6 empleados en 2021.

Montpensier Finance pasó a ser Gestora de inversiones del subfondo MONTPENSIER GLOBAL CONVERTIBLE BOND el 8 de junio de 2022, por lo que no se divulga la información relativa a la remuneración de 2021.

EXPOSICIÓN GLOBAL

■ ENFOQUE DEL COMPROMISO

Los siguientes subfondos emplean el enfoque del compromiso con el objetivo de supervisar y medir la exposición global:

| | |
|---|---|
| Amundi Funds Euroland Equity | Amundi Funds Equity Emerging Conservative ² |
| Amundi Funds European Equity ESG Improvers | Amundi Funds Euroland Equity Dynamic Multi Factors |
| Amundi Funds Euroland Equity Small Cap | Amundi Funds Euroland Equity Risk Parity |
| Amundi Funds European Equity Green Impact | Amundi Funds European Equity Conservative |
| Amundi Funds European Equity Value | Amundi Funds European Equity Dynamic Multi Factors |
| Amundi Funds European Equity Sustainable Income | Amundi Funds European Equity Risk Parity |
| Amundi Funds European Equity Small Cap | Amundi Funds Global Equity Conservative |
| Amundi Funds Equity Japan Target | Amundi Funds Global Equity Dynamic Multi Factors |
| Amundi Funds Global Ecology ESG | Amundi Funds European Convertible Bond |
| Amundi Funds Global Equity ESG Improvers ¹ | Amundi Funds Montpensier Global Convertible Bond |
| Amundi Funds Global Equity Sustainable Income | Amundi Funds Euro Aggregate Bond |
| Amundi Funds Japan Equity Engagement | Amundi Funds Euro Corporate Bond |
| Amundi Funds Japan Equity Value | Amundi Funds Euro Corporate Short Term Green Bond |
| Amundi Funds Montpensier Great European Models SRI ¹ | Amundi Funds Euro Government Bond |
| Amundi Funds Montpensier M Climate Solutions ¹ | Amundi Funds Euro Inflation Bond |
| Amundi Funds Pioneer Global Equity | Amundi Funds Euro High Yield Bond |
| Amundi Funds Pioneer US Equity Dividend Growth | Amundi Funds Euro High Yield Short Term Bond |
| Amundi Funds Pioneer US Equity ESG Improvers | Amundi Funds Pioneer Global High Yield Bond |
| Amundi Funds Pioneer US Equity Fundamental Growth | Amundi Funds Pioneer Global High Yield ESG Improvers Bond |
| Amundi Funds Pioneer US Equity Research | Amundi Funds Pioneer US High Yield Bond |
| Amundi Funds Pioneer US Equity Research Value | Amundi Funds European Subordinated Bond ESG |
| Amundi Funds Polen Capital Global Growth | Amundi Funds Global High Yield Bond |
| Amundi Funds Sustainable Top European Players | Amundi Funds Global Inflation Bond |
| Amundi Funds US Pioneer Fund | Amundi Funds Impact Green Bonds ¹ |
| Amundi Funds Pioneer US Equity Mid Cap | Amundi Funds Pioneer Strategic Income |
| Amundi Funds Asia Equity Concentrated | Amundi Funds Pioneer US Bond |
| Amundi Funds China Equity | Amundi Funds Pioneer US Corporate Bond |
| Amundi Funds Emerging Europe and Mediterranean Equity | Amundi Funds Pioneer US Short Term Bond |
| Amundi Funds Emerging Markets Equity Focus | Amundi Funds Emerging Markets Bond |
| Amundi Funds Emerging Markets Equity ESG Improvers ¹ | Amundi Funds Emerging Markets Corporate Bond |
| Amundi Funds Emerging World Equity | Amundi Funds Emerging Markets Green Bond |
| Amundi Funds Latin America Equity | Amundi Funds Multi-Asset Sustainable Future |
| Amundi Funds Equity MENA | Amundi Funds Protect 90 |
| Amundi Funds New Silk Road | Amundi Funds Cash EUR |
| Amundi Funds Russian Equity | Amundi Funds Cash USD |
| Amundi Funds SBI FM India Equity | |

¹ Este Subfondo ha sido lanzado, véase más información en la Nota 1.

² Este Subfondo se ha liquidado, véase más información en la Nota 1.

■ ENFOQUE DEL VAR ABSOLUTO

Los siguientes subfondos emplean el enfoque del Valor en riesgo (Value at Risk - VaR) absoluto (intervalo de confianza del 99%, periodo de tenencia de 1 mes) con el objetivo de supervisar y medir la exposición global en un periodo de observación de un ejercicio.

| Subfondo | VaR Enfoque | VaR Modelo | Cartera de referencia | VaR Limite | Menor VaR | Precio VaR | VaR (30.06.2022) | Mediasuso del VaR durante el ejercicio | Nivel de apalancamiento durante el ejercicio |
|---|--------------|------------|--------------------------|------------|-----------|------------|------------------|--|--|
| Amundi Funds Strategic Bond | Rentabilidad | Histórico | Sin índice de referencia | 20% | 1.48% | 9.21% | 6.50% | 4.02% | 171.66% |
| Amundi Funds Global Aggregate Bond | Rentabilidad | Histórico | Sin índice de referencia | 20% | 1.66% | 3.53% | 3.04% | 2.24% | 362.35% |
| Amundi Funds Global Bond | Rentabilidad | Histórico | Sin índice de referencia | 20% | 2.70% | 4.45% | 4.44% | 3.26% | 361.44% |
| Amundi Funds Global Corporate Bond | Rentabilidad | Histórico | Sin índice de referencia | 20% | 1.71% | 4.34% | 4.34% | 2.54% | 117.64% |
| Amundi Funds Global Corporate ESG Improvers Bond | Rentabilidad | Histórico | Sin índice de referencia | 20% | 1.73% | 4.26% | 4.11% | 2.49% | 107.01% |
| Amundi Funds Global Total Return Bond ¹ | Rentabilidad | Histórico | Sin índice de referencia | 20% | 3.23% | 6.82% | 5.89% | 4.64% | 0.00% |
| Amundi Funds Optimal Yield | Rentabilidad | Histórico | Sin índice de referencia | 20% | 0.38% | 6.43% | 6.42% | 2.51% | 43.38% |
| Amundi Funds Optimal Yield Short Term | Rentabilidad | Histórico | Sin índice de referencia | 20% | 0.60% | 6.55% | 6.55% | 2.96% | 75.07% |
| Amundi Funds Emerging Markets Short Term Bond | Rentabilidad | Histórico | Sin índice de referencia | 20% | 1.20% | 5.87% | 5.32% | 2.93% | 80.06% |
| Amundi Funds Euro Multi-Asset Target Income | Rentabilidad | Histórico | Sin índice de referencia | 20% | 2.54% | 5.06% | 4.79% | 3.62% | 250.48% |
| Amundi Funds Global Multi-Asset | Rentabilidad | Histórico | Sin índice de referencia | 20% | 3.95% | 8.35% | 7.57% | 5.37% | 80.54% |
| Amundi Funds Global Multi-Asset Conservative | Rentabilidad | Histórico | Sin índice de referencia | 20% | 1.93% | 4.54% | 4.54% | 2.96% | 70.96% |
| Amundi Funds Global Multi-Asset Target Income | Rentabilidad | Histórico | Sin índice de referencia | 20% | 2.09% | 4.92% | 4.44% | 3.17% | 227.56% |
| Amundi Funds Sustainable Global Perspectives ² | Rentabilidad | Histórico | Sin índice de referencia | 20% | 3.72% | 7.22% | 6.95% | 5.04% | 103.78% |

| Subfondo | VaR Enfoque | VaR Modelo | Cartera de referencia | VaR Límite | Menor VaR | Precio VaR | VaR (30.06.2022) | Mediasuso del VaR durante el ejercicio | Nivel de apalancamiento durante el ejercicio |
|---|--------------|------------|--------------------------|------------|-----------|------------|------------------|--|--|
| Amundi Funds Multi-Asset Real Return | Rentabilidad | Histórico | Sin índice de referencia | 20% | 1.80% | 3.48% | 3.17% | 2.40% | 43.36% |
| Amundi Funds Pioneer Flexible Opportunities | Rentabilidad | Histórico | Sin índice de referencia | 20% | 6.60% | 11.46% | 10.63% | 9.00% | 15.95% |
| Amundi Funds Pioneer Income Opportunities | Rentabilidad | Histórico | Sin índice de referencia | 20% | 3.65% | 6.75% | 5.79% | 4.69% | 35.67% |
| Amundi Funds Target Coupon ¹ | Rentabilidad | Histórico | Sin índice de referencia | 20% | 1.05% | 5.33% | 5.33% | 2.70% | 0.00% |
| Amundi Funds Absolute Return Credit | Rentabilidad | Histórico | Sin índice de referencia | 20% | 0.72% | 4.60% | 2.97% | 1.78% | 133.15% |
| Amundi Funds Absolute Return European Equity | Rentabilidad | Histórico | Sin índice de referencia | 20% | 1.88% | 3.21% | 2.56% | 2.44% | 123.80% |
| Amundi Funds Absolute Return Multi-Strategy | Rentabilidad | Histórico | Sin índice de referencia | 20% | 1.78% | 4.31% | 3.57% | 2.70% | 758.26% |
| Amundi Funds Absolute Return Global Opportunities Bond ² | Rentabilidad | Histórico | Sin índice de referencia | 20% | 0.78% | 5.14% | 5.14% | 1.97% | 527.84% |
| Amundi Funds Absolute Return Global Opportunities Bond Dynamic ² | Rentabilidad | Histórico | Sin índice de referencia | 20% | 1.29% | 6.62% | 6.62% | 2.73% | 966.91% |
| Amundi Funds Global Macro Bonds & Currencies | Rentabilidad | Histórico | Sin índice de referencia | 20% | 1.05% | 6.11% | 6.11% | 2.50% | 865.47% |
| Amundi Funds Global Macro Bonds & Currencies Low Vol | Rentabilidad | Histórico | Sin índice de referencia | 20% | 0.42% | 2.99% | 2.95% | 1.16% | 258.49% |
| Amundi Funds Absolute Return Forex | Rentabilidad | Histórico | Sin índice de referencia | 20% | 0.42% | 2.20% | 0.42% | 1.41% | 294.19% |
| Amundi Funds Multi-Strategy Growth | Rentabilidad | Histórico | Sin índice de referencia | 20% | 3.47% | 6.92% | 5.75% | 5.05% | 1121.46% |
| Amundi Funds Volatility Euro | Rentabilidad | Histórico | Sin índice de referencia | 20% | 1.43% | 12.46% | 6.05% | 5.08% | 406.23% |
| Amundi Funds Volatility World | Rentabilidad | Histórico | Sin índice de referencia | 20% | 1.32% | 5.20% | 3.94% | 3.63% | 352.45% |

¹ Este Subfondo es un fondo subordinado que no utiliza derivados (cifra de apalancamiento: 0%). Las cifras de VaR comunicadas son de los Fondos principales.

² Este Subfondo ha cambiado de denominación, véase más información en la Nota 1.

■ ENFOQUE DEL VaR RELATIVO

Los siguientes subfondos emplean el enfoque del Valor en riesgo (Value at Risk - VaR) relativo (intervalo de confianza del 99%, periodo de tenencia de 1 mes) con el objetivo de supervisar y medir la exposición global en un periodo de observación de un ejercicio.

| Subfondo | VaR Enfoque | VaR Modelo | Cartera de referencia | VaR Límite | Menor VaR | Precio VaR | VaR (30.06.2022) | Media uso del VaR durante el ejercicio | Nivel de apalancamiento durante el ejercicio |
|---|--------------|------------|--|------------|-----------|------------|------------------|--|--|
| Amundi Funds Global Subordinated Bond | Rentabilidad | Histórico | 50% ICE BofA ML Contingent Capital Index (con cobertura frente al EUR) / 50% iBoxx € Non-Financials Subordinated Total Return Index | 200% | 63.41% | 115.95% | 75.15% | 84.21% | 77.53% |
| Amundi Funds Emerging Markets Blended Bond | Rentabilidad | Histórico | 50% JP Morgan EMBI Global Diversified Index (cubierto en EUR) / 50% JP Morgan ELM1+ Index (no cubierto en Euro) | 200% | 67.92% | 152.26% | 89.97% | 101.34% | 329.94% |
| Amundi Funds Emerging Markets Corporate High Yield Bond | Rentabilidad | Histórico | JP Morgan CEMBI Broad Diversified Non IG Index | 200% | 76.66% | 117.69% | 99.03% | 98.87% | 32.63% |
| Amundi Funds Emerging Markets Hard Currency Bond | Rentabilidad | Histórico | JP Morgan EMBI Global Diversified Index (cubierto en EUR) | 200% | 87.24% | 118.55% | 101.11% | 96.40% | 130.67% |
| Amundi Funds Emerging Markets Local Currency Bond | Rentabilidad | Histórico | JP Morgan GBI-EM Global Diversified Index | 200% | 85.97% | 113.80% | 99.82% | 101.61% | 76.36% |
| Amundi Funds Real Assets Target Income | Rentabilidad | Histórico | 15% MSCI AC World REITS Index / 10% MSCI World, Food Beverage and Tobacco Index / 10% MSCI World Materials Index / 10% MSCI World Energy Index / 7.5% MSCI World Transport Infrastructure Index / 7.5% ICE BofA ML U.S. High Yield Index / 5% MSCI World Utility Index / 5% Alerian MLPs Index / 5% iBoxx € Non-Financial Corporate Europe Index / 5% ICE BofA ML Global Governments Inflation-Linked Index / 5% ICE BofA ML Non-Financial Corporate USA Index / 5% ICE BofA ML Euro High Yield Index / 5% Bloomberg Commodity Total Return Index / 5% Bloomberg Gold Total Return Index | 200% | 75.67% | 108.79% | 100.16% | 90.78% | 89.43% |

REGLAMENTO DE DIVULGACIÓN (INFORMACIÓN NO AUDITADA)

El 18 de diciembre de 2019, el Consejo Europeo y el Parlamento Europeo anunciaron que habían alcanzado un acuerdo político sobre el Reglamento de divulgación, buscando así establecer un marco paneuropeo para facilitar la inversión sostenible. El Reglamento de divulgación establece un enfoque armonizado respecto a la divulgación de información relacionada con la sostenibilidad a los inversores en el sector de los servicios financieros del Espacio Económico Europeo.

A los efectos del Reglamento de divulgación, la Sociedad gestora cumple los criterios de «participante del mercado financiero», mientras que cada Subfondo se califica como «producto financiero».

En el marco de la Política de Inversión Responsable de Amundi, esta última ha desarrollado su propio enfoque de calificación ESG. La calificación ESG de Amundi tiene por objeto cuantificar el desempeño ESG de un emisor, es decir, su capacidad para anticipar y gestionar los riesgos de sostenibilidad y las oportunidades inherentes a su sector y circunstancias individuales. Al utilizar las calificaciones ESG de Amundi, los gestores de carteras tienen en cuenta los riesgos de sostenibilidad en sus decisiones de inversión. Amundi aplica políticas de exclusión selectiva a todas las estrategias de inversión activa de Amundi, y excluye a las empresas contrarias a la Política de Inversión Responsable, como aquellas que no respetan los convenios internacionales, los marcos reconocidos internacionalmente o las normativas nacionales.

Para obtener más detalles sobre de qué manera un Subfondo cumple con los requisitos del Reglamento de divulgación, consulte el suplemento del Subfondo en cuestión. Consulte también el apartado sobre «Inversión sostenible» en el Folleto del Fondo y la Política de Inversión Responsable de Amundi, disponible en www.amundi.com.

De conformidad con el artículo 11 del Reglamento de divulgación, el Fondo formula las siguientes declaraciones.

■ Subfondos según el artículo 6

En vista de la orientación de la inversión y las clases de activos/sectores en los que invierten, los gestores de inversiones de todos los demás Subfondos no clasificados de conformidad con el artículo 8 o 9 del Reglamento de divulgación no integraron la consideración de actividades económicas medioambientalmente sostenibles en el proceso de inversión del Subfondo. Por tanto, cabe señalar que las inversiones subyacentes a estos Subfondos no tuvieron en cuenta los criterios de la UE para las actividades económicas medioambientalmente sostenibles.

Lista de Subfondos según el art. 6 a 30 de junio de 2022

AMUNDI FUNDS GLOBAL BOND
 AMUNDI FUNDS EURO INFLATION BOND
 AMUNDI FUNDS GLOBAL MACRO BONDS & CURRENCIES LOW VOL
 AMUNDI FUNDS VOLATILITY EURO
 AMUNDI FUNDS JAPAN EQUITY VALUE
 AMUNDI FUNDS VOLATILITY WORLD
 AMUNDI FUNDS GLOBAL INFLATION BOND
 AMUNDI FUNDS EURO GOVERNMENT BOND
 AMUNDI FUNDS EQUITY JAPAN TARGET
 AMUNDI FUNDS PIONEER US EQUITY MID CAP
 AMUNDI FUNDS EQUITY MENA
 AMUNDI FUNDS ABSOLUTE RETURN FOREX
 AMUNDI FUNDS GLOBAL MACRO BONDS & CURRENCIES
 AMUNDI FUNDS GLOBAL TOTAL RETURN BOND

■ Subfondos según el artículo 8 (requerido según el art. 11.1)

Los Subfondos que se enumeran a continuación están clasificados de conformidad con el artículo 8 del Reglamento de divulgación y tienen por objeto promover características medioambientales y/o sociales. Además de aplicar la Política de Inversión Responsable de Amundi, estos Subfondos según el artículo 8 tienen por objeto promover estas características a través de inversiones que resulten en una puntuación ESG de sus carteras superior a la de su respectivo índice de referencia o universo de inversión.

List of Art. 8 Sub-Funds as of 30th June 2022

AMUNDI FUNDS EMERGING WORLD EQUITY
 AMUNDI FUNDS LATIN AMERICA EQUITY
 AMUNDI FUNDS GLOBAL CORPORATE BOND
 AMUNDI FUNDS ASIA EQUITY CONCENTRATED
 AMUNDI FUNDS EURO CORPORATE BOND
 AMUNDI FUNDS EMERGING MARKETS EQUITY FOCUS
 AMUNDI FUNDS EURO HIGH YIELD BOND
 AMUNDI FUNDS GLOBAL AGGREGATE BOND
 AMUNDI FUNDS MONTPENSIER GLOBAL CONVERTIBLE BOND
 AMUNDI FUNDS SBI FM INDIA EQUITY
 AMUNDI FUNDS EUROLAND EQUITY SMALL CAP
 AMUNDI FUNDS EUROPEAN CONVERTIBLE BOND
 AMUNDI FUNDS CASH EUR
 AMUNDI FUNDS CASH USD
 AMUNDI FUNDS EURO AGGREGATE BOND
 AMUNDI FUNDS EMERGING MARKETS CORPORATE BOND
 AMUNDI FUNDS EUROPEAN EQUITY CONSERVATIVE
 AMUNDI FUNDS GLOBAL EQUITY CONSERVATIVE
 AMUNDI FUNDS EURO HIGH YIELD SHORT TERM BOND
 AMUNDI FUNDS EMERGING MARKETS HARD CURRENCY BOND
 AMUNDI FUNDS PIONEER US CORPORATE BOND
 AMUNDI FUNDS GLOBAL HIGH YIELD BOND
 AMUNDI FUNDS EMERGING MARKETS BLENDED BOND
 AMUNDI FUNDS MULTI-ASSET REAL RETURN
 AMUNDI FUNDS EUROPEAN SUBORDINATED BOND ESG
 AMUNDI FUNDS EUROLAND EQUITY RISK PARITY
 AMUNDI FUNDS TARGET COUPON
 AMUNDI FUNDS PROTECT 90
 AMUNDI FUNDS EUROPEAN EQUITY GREEN IMPACT
 AMUNDI FUNDS ABSOLUTE RETURN CREDIT
 AMUNDI FUNDS EUROPEAN EQUITY RISK PARITY
 AMUNDI FUNDS EUROLAND EQUITY DYNAMIC MULTI FACTORS

AMUNDI FUNDS EUROPEAN EQUITY DYNAMIC MULTI FACTORS
AMUNDI FUNDS GLOBAL EQUITY DYNAMIC MULTI FACTORS
AMUNDI FUNDS POLEN CAPITAL GLOBAL GROWTH
AMUNDI FUNDS US PIONEER FUND
AMUNDI FUNDS EURO MULTI-ASSET TARGET INCOME
AMUNDI FUNDS ABSOLUTE RETURN EUROPEAN EQUITY
AMUNDI FUNDS ABSOLUTE RETURN MULTI-STRATEGY
AMUNDI FUNDS GLOBAL MULTI-ASSET TARGET INCOME
AMUNDI FUNDS GLOBAL MULTI-ASSET CONSERVATIVE
AMUNDI FUNDS EMERGING EUROPE AND MEDITERRANEAN EQUITY
AMUNDI FUNDS EMERGING MARKETS BOND
AMUNDI FUNDS EMERGING MARKETS CORPORATE HIGH YIELD BOND
AMUNDI FUNDS EMERGING MARKETS LOCAL CURRENCY BOND
AMUNDI FUNDS EMERGING MARKETS SHORT TERM BOND
AMUNDI FUNDS ABSOLUTE RETURN GLOBAL OPPORTUNITIES BOND
AMUNDI FUNDS GLOBAL SUBORDINATED BOND
AMUNDI FUNDS RUSSIAN EQUITY
AMUNDI FUNDS REAL ASSETS TARGET INCOME
AMUNDI FUNDS PIONEER US SHORT TERM BOND
AMUNDI FUNDS PIONEER US HIGH YIELD BOND
AMUNDI FUNDS PIONEER US EQUITY RESEARCH VALUE
AMUNDI FUNDS PIONEER US EQUITY RESEARCH
AMUNDI FUNDS PIONEER US EQUITY FUNDAMENTAL GROWTH
AMUNDI FUNDS PIONEER US EQUITY DIVIDEND GROWTH
AMUNDI FUNDS EUROLAND EQUITY
AMUNDI FUNDS STRATEGIC BOND
AMUNDI FUNDS EUROPEAN EQUITY SUSTAINABLE INCOME
AMUNDI FUNDS EUROPEAN EQUITY VALUE
AMUNDI FUNDS GLOBAL EQUITY SUSTAINABLE INCOME
AMUNDI FUNDS GLOBAL MULTI-ASSET
AMUNDI FUNDS PIONEER US BOND
AMUNDI FUNDS EUROPEAN EQUITY SMALL CAP
AMUNDI FUNDS MULTI-STRATEGY GROWTH
AMUNDI FUNDS OPTIMAL YIELD
AMUNDI FUNDS OPTIMAL YIELD SHORT TERM
AMUNDI FUNDS PIONEER GLOBAL EQUITY
AMUNDI FUNDS PIONEER GLOBAL HIGH YIELD BOND
AMUNDI FUNDS PIONEER INCOME OPPORTUNITIES
AMUNDI FUNDS PIONEER STRATEGIC INCOME
AMUNDI FUNDS PIONEER FLEXIBLE OPPORTUNITIES
AMUNDI FUNDS CHINA EQUITY
AMUNDI FUNDS JAPAN EQUITY ENGAGEMENT
AMUNDI FUNDS NEW SILK ROAD
AMUNDI FUNDS EUROPEAN EQUITY ESG IMPROVERS
AMUNDI FUNDS PIONEER US EQUITY ESG IMPROVERS
AMUNDI FUNDS ABSOLUTE RETURN GLOBAL OPPORTUNITIES BOND DYNAMIC
AMUNDI FUNDS GLOBAL CORPORATE ESG IMPROVERS BOND
AMUNDI FUNDS PIONEER GLOBAL HIGH YIELD ESG IMPROVERS BOND
AMUNDI FUNDS GLOBAL EQUITY ESG IMPROVERS
AMUNDI FUNDS EMERGING MARKETS EQUITY ESG IMPROVERS

■ **Subfondos según el artículo 9**

Los Subfondos que se enumeran a continuación tienen por objeto la inversión sostenible de conformidad con el artículo 9 del Reglamento de divulgación y siguen un proceso de gestión que pretende seleccionar valores que contribuyen a un objetivo medioambiental y/o social y de emisores que siguen prácticas de buen gobierno.

Lista de Subfondos según el art. 9 a 30 de junio de 2022

AMUNDI FUNDS SUSTAINABLE GLOBAL PERSPECTIVES
AMUNDI FUNDS EURO CORPORATE SHORT TERM GREEN BOND
AMUNDI FUNDS SUSTAINABLE TOP EUROPEAN PLAYERS
AMUNDI FUNDS GLOBAL ECOLOGY ESG
AMUNDI FUNDS MULTI-ASSET SUSTAINABLE FUTURE
AMUNDI FUNDS EMERGING MARKETS GREEN BOND
AMUNDI FUNDS MONTPENSIER M CLIMATE SOLUTIONS
AMUNDI FUNDS MONTPENSIER GREAT EUROPEAN MODELS SRI
AMUNDI FUNDS IMPACT GREEN BONDS

El Ratio de Gastos Totales (Total expense ratio, TER) se fijará de la siguiente manera:

| AMUNDI FUNDS | Moneda | Isin | Clases de acciones | TER % |
|-------------------------------|--------------|------------------|--------------------|-------|
| Euroland Equity | CHF | LU1883303551 | - A CHF Hgd (C) | 1.83% |
| | EUR | LU1883303635 | - A EUR (C) | 1.83% |
| | EUR | LU1883303718 | - A EUR AD (D) | 1.83% |
| | USD | LU1883303809 | - A USD (C) | 1.83% |
| | USD | LU1883303981 | - A USD AD (D) | 1.83% |
| | USD | LU1883304013 | - A USD Hgd (C) | 1.84% |
| | EUR | LU2032055621 | - A5 EUR (C) | 1.48% |
| | EUR | LU2032055548 | - A6 EUR (C) | 1.84% |
| | USD | LU1883304104 | - B USD (C) | 2.83% |
| | EUR | LU1883304286 | - C EUR (C) | 2.85% |
| | USD | LU1883304369 | - C USD (C) | 2.83% |
| | EUR | LU1883304443 | - E2 EUR (C) | 1.83% |
| | EUR | LU1883304526 | - F EUR (C) | 2.48% |
| | EUR | LU1880391898 | - F2 EUR (C) | 2.73% |
| | EUR | LU1883304799 | - G EUR (C) | 2.08% |
| | EUR | LU1880391971 | - I EUR (C) | 0.70% |
| | EUR | LU1880392193 | - I EUR AD (D) | 0.69% |
| | EUR | LU1883304872 | - I2 EUR (C) | 0.79% |
| | EUR | LU1883304955 | - I2 EUR AD (D) | 0.79% |
| | GBP | LU1897304546 | - I2 GBP (C) | 0.79% |
| | USD | LU1883305093 | - I2 USD (C) | 0.78% |
| | USD | LU1883305176 | - I2 USD Hgd (C) | 0.79% |
| | EUR | LU1883305259 | - J2 EUR (C) | 0.60% |
| | EUR | LU1880392276 | - M EUR (C) | 0.84% |
| | EUR | LU1883305333 | - M2 EUR (C) | 0.89% |
| | EUR | LU1880392359 | - O EUR (C) | 0.15% |
| | EUR | LU1880392433 | - OR EUR (C) | 0.15% |
| | USD | LU1883305416 | - P2 USD (C) | 1.29% |
| | USD | LU1883305507 | - P2 USD Hgd (C) | 1.28% |
| | CHF | LU1883305762 | - R2 CHF Hgd (C) | 1.23% |
| | EUR | LU1883305846 | - R2 EUR (C) | 1.23% |
| | GBP | LU1883305929 | - R2 GBP (C) | 1.23% |
| | USD | LU1883306067 | - R2 USD (C) | 1.23% |
| USD | LU1883306141 | - R2 USD Hgd (C) | 1.24% | |
| EUR | LU2034727730 | - X EUR (C) | 0.15% | |
| EUR | LU1880392607 | - Z EUR (C) | 0.47% | |
| EUR | LU1880392789 | - Z EUR AD (D) | 0.46% | |
| European Equity ESG Improvers | CZK | LU2368112392 | - A CZK Hgd (C)* | 1.74% |
| | EUR | LU2151176349 | - A EUR (C) | 1.74% |
| | USD | LU2359307068 | - A USD (C)* | 1.74% |
| | CHF | LU2359306847 | - A2 CHF (C)* | 1.94% |
| | EUR | LU2359306920 | - A2 EUR (C)* | 1.94% |
| | EUR | LU2359307498 | - C EUR (C)* | 2.74% |
| | EUR | LU2151176695 | - E2 EUR (C) | 1.75% |
| | EUR | LU2151176778 | - F EUR (C) | 2.54% |
| | EUR | LU2151176851 | - G EUR (C) | 1.90% |
| | EUR | LU2151176935 | - H EUR (C) | 0.58% |
| | EUR | LU2151177073 | - I EUR (C) | 0.87% |
| | EUR | LU2330497277 | - I2 EUR (C) | 0.93% |
| | GBP | LU2359306763 | - I2 GBP (C)* | 0.97% |
| | USD | LU2359307571 | - I2 USD (C)* | 0.96% |
| | EUR | LU2151177156 | - M EUR (C) | 0.92% |
| | EUR | LU2151177230 | - M2 EUR (C) | 0.94% |
| | EUR | LU2359306508 | - R EUR (C)* | 1.10% |
| | EUR | LU2359307654 | - R2 EUR (C)* | 1.30% |
| GBP | LU2359306680 | - R2 GBP (C)* | 1.30% | |
| EUR | LU2151177313 | - Z EUR (C) | 0.59% | |
| Euroland Equity Small Cap | EUR | LU0568607203 | - A EUR (C) | 2.02% |
| | EUR | LU0568607385 | - A EUR AD (D) | 2.01% |
| | USD | LU1049754531 | - A2 USD (C) | 2.16% |
| | EUR | LU2032055894 | - A5 EUR (C) | 1.46% |
| | EUR | LU2018720578 | - F EUR (C) | 2.67% |
| | EUR | LU0568607542 | - F2 EUR (C) | 2.91% |
| | EUR | LU0568607468 | - G EUR (C) | 2.21% |
| | USD | LU1103155112 | - G USD (C) | 2.21% |
| | EUR | LU0568606817 | - I EUR (C) | 0.87% |
| | EUR | LU0568606908 | - I EUR AD (D) | 0.87% |
| | USD | LU1103154818 | - I USD (C) | 0.87% |
| | EUR | LU2031984771 | - I2 EUR (C) | 0.97% |
| | USD | LU2330497194 | - I2 USD (C) | 0.97% |
| | EUR | LU0568607039 | - M EUR (C) | 0.87% |
| | EUR | LU0568607112 | - O EUR (C)* | 0.11% |
| | EUR | LU0906532022 | - OR EUR (C) | 0.13% |
| | EUR | LU0945156379 | - R EUR (C) | 1.11% |

| AMUNDI FUNDS | Moneda | Isin | Clases de acciones | TER % |
|------------------------------------|--------|--------------|-----------------------|-------|
| | EUR | LU2034728209 | - X EUR (C) | 0.13% |
| | EUR | LU1600319138 | - Z EUR (C) | 0.47% |
| | EUR | LU1638831393 | - Z EUR AD (D) | 0.46% |
| European Equity Green Impact | EUR | LU1579337525 | - A EUR (C) | 1.81% |
| | EUR | LU2085676919 | - A EUR AD (D) | 1.81% |
| | EUR | LU2018721972 | - F EUR (C) | 2.76% |
| | EUR | LU1579337871 | - F2 EUR (C) | 3.01% |
| | EUR | LU1579337798 | - G EUR (C) | 2.31% |
| | EUR | LU1579337442 | - I EUR (C) | 0.77% |
| | GBP | LU2359308033 | - I2 GBP (C)* | 0.88% |
| | EUR | LU1954166648 | - M EUR (C) | 0.97% |
| | EUR | LU2359307811 | - R EUR AD (D)* | 1.17% |
| | GBP | LU2359307902 | - R2 GBP (C)* | 1.26% |
| | EUR | LU2305762382 | - Z EUR (C) | 0.48% |
| European Equity Value | CZK | LU2176991771 | - A CZK Hgd (C) | 1.81% |
| | EUR | LU1883314244 | - A EUR (C) | 1.80% |
| | EUR | LU1883314327 | - A EUR AD (D) | 1.81% |
| | EUR | LU1883314673 | - A EUR QD (D) | 1.80% |
| | USD | LU1883314756 | - A USD (C) | 1.80% |
| | USD | LU1883314830 | - A USD Hgd (C) | 1.80% |
| | EUR | LU2339089836 | - A2 EUR (C)* | 1.97% |
| | USD | LU2339090099 | - A2 USD (C) | 1.95% |
| | EUR | LU2032056272 | - A5 EUR (C) | 1.45% |
| | EUR | LU2032056199 | - A6 EUR (C) | 1.80% |
| | EUR | LU1883314913 | - C EUR (C) | 2.81% |
| | EUR | LU1883315134 | - E2 EUR (C) | 1.80% |
| | EUR | LU1883315217 | - F EUR (C) | 2.45% |
| | EUR | LU1883315308 | - G EUR (C) | 2.06% |
| | EUR | LU1998915455 | - H EUR (C) | 0.47% |
| | EUR | LU2477811371 | - I17 EUR (C)* | 0.95% |
| | EUR | LU1883315480 | - I2 EUR (C) | 0.86% |
| | EUR | LU2490079600 | - I2 EUR AD (D)* | 0.95% |
| | GBP | LU1897305436 | - I2 GBP (C) | 0.87% |
| | USD | LU2359308116 | - I2 USD (C)* | 0.87% |
| | EUR | LU1883315647 | - J2 EUR (C) | 0.62% |
| | EUR | LU1883315720 | - J2 EUR AD (D) | 0.63% |
| | GBP | LU2052286916 | - J3 GBP (C) | 0.80% |
| | GBP | LU2052287054 | - J3 GBP AD (D) | 0.80% |
| | EUR | LU1883315993 | - M2 EUR (C) | 0.86% |
| | USD | LU1883316025 | - P2 USD (C) | 1.29% |
| | EUR | LU2183143846 | - R EUR (C) | 1.00% |
| | EUR | LU1883316298 | - R2 EUR (C) | 1.21% |
| | GBP | LU2259108475 | - R3 GBP (C) | 0.83% |
| | GBP | LU2259108558 | - R3 GBP AD (D) | 0.85% |
| | EUR | LU1894679239 | - X EUR (C) | 0.12% |
| | EUR | LU2040440310 | - Z EUR (C) | 0.48% |
| European Equity Sustainable Income | AUD | LU1883310846 | - A2 AUD Hgd QTI (D) | 1.78% |
| | CHF | LU1883310929 | - A2 CHF Hgd SATI (D) | 1.78% |
| | CZK | LU1883311067 | - A2 CZK Hgd (C) | 1.78% |
| | CZK | LU1883311141 | - A2 CZK Hgd SATI (D) | 1.78% |
| | EUR | LU1883311224 | - A2 EUR (C) | 1.78% |
| | EUR | LU1883311497 | - A2 EUR Hgd QTI (D) | 1.78% |
| | EUR | LU1883311570 | - A2 EUR MTI (D) | 1.78% |
| | EUR | LU1883311653 | - A2 EUR SATI (D) | 1.78% |
| | SGD | LU1883311737 | - A2 SGD Hgd QTI (D) | 1.77% |
| | USD | LU1883311810 | - A2 USD Hgd QTI (D) | 1.78% |
| | EUR | LU2070307595 | - A5 EUR (C) | 1.43% |
| | EUR | LU1883312032 | - C EUR (C) | 2.78% |
| | EUR | LU1883312115 | - C EUR SATI (D) | 2.78% |
| | EUR | LU1883312206 | - E2 EUR (C) | 1.79% |
| | EUR | LU1883312388 | - E2 EUR SATI (D) | 1.78% |
| | EUR | LU1883312461 | - G2 EUR SATI (D) | 2.03% |
| | EUR | LU1998915372 | - H EUR SATI (D) | 0.45% |
| | EUR | LU1883312545 | - I2 EUR (C) | 0.74% |
| | EUR | LU1883312628 | - I2 EUR Hgd SATI (D) | 0.73% |
| | EUR | LU1883312891 | - I2 EUR SATI (D) | 0.74% |
| | EUR | LU1883312974 | - J2 EUR (C) | 0.60% |
| | EUR | LU1883313196 | - J2 EUR ATI (D) | 0.60% |
| | EUR | LU1883313279 | - M2 EUR (C) | 0.84% |
| | EUR | LU1883313436 | - M2 EUR SATI (D) | 0.84% |
| | EUR | LU1883313519 | - R2 EUR (C) | 1.18% |
| | EUR | LU1883313600 | - R2 EUR SATI (D) | 1.18% |
| | GBP | LU1883313782 | - R2 GBP SATI (D) | 1.18% |

| AMUNDI FUNDS | Moneda | Isin | Clases de acciones | TER % |
|---------------------------|--------|--------------|-------------------------|-------|
| | USD | LU1883313949 | - R2 USD Hgd SATI (D) | 1.18% |
| | USD | LU1883314087 | - R2 USD SATI (D) | 1.17% |
| European Equity Small Cap | EUR | LU1883306497 | - A EUR (C) | 2.11% |
| | EUR | LU1880395964 | - A EUR AD (D) | 2.10% |
| | USD | LU1883306570 | - A USD (C) | 2.11% |
| | USD | LU1883306653 | - A USD Hgd (C) | 2.11% |
| | EUR | LU2070307322 | - A5 EUR (C) | 1.71% |
| | EUR | LU1883306737 | - B EUR (C) | 2.81% |
| | USD | LU1883306810 | - B USD (C) | 2.81% |
| | EUR | LU1883306901 | - C EUR (C) | 2.81% |
| | USD | LU1883307032 | - C USD (C) | 2.80% |
| | USD | LU1883307115 | - C USD Hgd (C) | 2.81% |
| | EUR | LU1883307206 | - E2 EUR (C) | 1.80% |
| | EUR | LU1883307388 | - F EUR (C) | 2.66% |
| | EUR | LU1880396004 | - F2 EUR (C) | 2.91% |
| | EUR | LU1883307461 | - G EUR (C) | 2.20% |
| | EUR | LU1998915299 | - H EUR (C) | 0.47% |
| | EUR | LU1880396186 | - I EUR (C) | 0.81% |
| | EUR | LU1883307545 | - I2 EUR (C) | 0.92% |
| | USD | LU1883307628 | - I2 USD (C) | 0.92% |
| | USD | LU1883307891 | - I2 USD Hgd (C) | 0.91% |
| | EUR | LU1880396426 | - M EUR (C) | 0.86% |
| | EUR | LU1883307974 | - M2 EUR (C) | 0.92% |
| | USD | LU1883308196 | - P2 USD (C) | 1.25% |
| | EUR | LU1880396939 | - R EUR (C) | 1.12% |
| | EUR | LU1880397077 | - R EUR AD (D) | 1.14% |
| | EUR | LU1883308279 | - R2 EUR (C) | 1.25% |
| | GBP | LU1883308352 | - R2 GBP (C) | 1.26% |
| | USD | LU1883310093 | - R2 USD (C) | 1.26% |
| | EUR | LU1883310176 | - T EUR (C) | 2.78% |
| | USD | LU1883310259 | - T USD (C) | 2.82% |
| | USD | LU1883310333 | - T USD Hgd (C) | 2.81% |
| | EUR | LU1883310416 | - U EUR (C) | 2.81% |
| | USD | LU1883310507 | - U USD (C) | 2.81% |
| | USD | LU1883310689 | - U USD Hgd (C) | 2.81% |
| | EUR | LU1880397317 | - Z EUR (C) | 0.44% |
| | EUR | LU1880397408 | - Z EUR AD (D) | 0.45% |
| Equity Japan Target | EUR | LU0568583420 | - A EUR (C) | 2.16% |
| | EUR | LU0568583776 | - A EUR AD (D) | 2.16% |
| | EUR | LU0568583933 | - A EUR Hgd (C) | 2.16% |
| | JPY | LU0568583008 | - A JPY (C) | 2.16% |
| | JPY | LU0568583263 | - A JPY AD (D) | 2.15% |
| | USD | LU0987202867 | - A USD Hgd (C) | 2.16% |
| | EUR | LU2018721626 | - F EUR Hgd (C) | 2.71% |
| | EUR | LU0568584584 | - F2 EUR Hgd (C) | 2.96% |
| | JPY | LU0568584311 | - F2 JPY (C) | 2.95% |
| | EUR | LU0797053732 | - G EUR Hgd (C) | 2.26% |
| | JPY | LU0568584154 | - G JPY (C) | 2.26% |
| | EUR | LU0797053906 | - I EUR Hgd (C) | 0.92% |
| | JPY | LU0568582299 | - I JPY (C) | 1.82% |
| | JPY | LU0568582455 | - I JPY AD (D) | 0.88% |
| | GBP | LU1897303902 | - I2 GBP (C) | 1.01% |
| | GBP | LU2031983617 | - I2 GBP QD (D) | 1.02% |
| | EUR | LU0797053815 | - M EUR HGD (C) | 0.92% |
| | JPY | LU0568582612 | - M JPY (C) | 0.92% |
| | EUR | LU1049755694 | - O EUR Hgd (C) | 0.18% |
| | EUR | LU0823046064 | - R EUR Hgd AD (D)* | 1.05% |
| | JPY | LU0823046148 | - R JPY (C) | 1.06% |
| | USD | LU2034728464 | - X USD (C) | 0.17% |
| Global Ecology ESG | CHF | LU1883318666 | - A CHF (C) | 2.11% |
| | EUR | LU1883318740 | - A EUR (C) | 2.11% |
| | EUR | LU1883318823 | - A EUR AD (D) | 2.11% |
| | USD | LU1883319045 | - A USD (C) | 2.11% |
| | USD | LU1883319128 | - A USD AD (D) | 2.11% |
| | EUR | LU2070309450 | - A2 EUR (C) | 2.26% |
| | USD | LU2391858789 | - A2 USD MD3 (D)* | 2.28% |
| | ZAR | LU2391858862 | - A2 ZAR Hgd MD3 (D)* | 2.28% |
| | EUR | LU2032056439 | - A5 EUR (C) | 1.71% |
| | USD | LU1883319391 | - B USD (C) | 2.81% |
| | EUR | LU1883319474 | - C EUR (C) | 2.81% |
| | USD | LU1883319557 | - C USD (C) | 2.81% |
| | EUR | LU1883319714 | - E2 EUR (C) | 1.81% |
| | EUR | LU1883319805 | - F EUR (C) | 2.76% |
| | EUR | LU1883319987 | - G EUR (C) | 2.31% |

| AMUNDI FUNDS | Moneda | Isin | Clases de acciones | TER % |
|--|--------|--------------|------------------------|-------|
| | EUR | LU1998915539 | - H EUR (C) | 0.48% |
| | EUR | LU2305762549 | - H EUR QD (D) | 0.48% |
| | EUR | LU1883320050 | - I2 EUR (C) | 0.92% |
| | EUR | LU1883320134 | - I2 EUR AD (D) | 0.92% |
| | GBP | LU2176991342 | - I2 GBP (C) | 0.92% |
| | USD | LU1883320217 | - I2 USD (C) | 0.92% |
| | EUR | LU2305762465 | - J12 EUR (C) | 0.67% |
| | EUR | LU1883320308 | - M2 EUR (C) | 1.02% |
| | EUR | LU2279408673 | - M2 EUR QD (D) | 1.02% |
| | EUR | LU2183143929 | - R EUR (C) | 1.11% |
| | EUR | LU1883320480 | - R2 EUR (C) | 1.31% |
| | USD | LU1883320563 | - R2 USD (C) | 1.31% |
| | USD | LU1883320647 | - U USD (C) | 2.81% |
| | USD | LU2391858516 | - U USD MD3 (D)* | 2.82% |
| | ZAR | LU2391858607 | - U ZAR Hgd MD3 (D)* | 2.80% |
| | USD | LU2034728118 | - X USD (C) | 0.12% |
| | EUR | LU2085675358 | - Z EUR (C) | 0.49% |
| Global Equity ESG Improvers ¹ | USD | LU2344284976 | - A2 USD (C)* | 1.80% |
| | EUR | LU2344286328 | - E2 EUR (C)* | 1.61% |
| | EUR | LU2490079782 | - F EUR (C)* | 2.91% |
| | EUR | LU2490079865 | - G EUR (C)* | 2.26% |
| | EUR | LU2344286245 | - H EUR (C)* | 0.42% |
| | USD | LU2344285353 | - I2 USD (C)* | 0.82% |
| | EUR | LU2440106289 | - M2 EUR (C)* | 0.83% |
| | USD | LU2344285601 | - R2 USD (C)* | 1.15% |
| | GBP | LU2462612370 | - R3 GBP (C)* | 0.84% |
| | USD | LU2344285940 | - Z USD (C)* | 0.45% |
| Global Equity Sustainable Income | CZK | LU1883320720 | - A2 CZK Hgd QTI (D) | 1.78% |
| | EUR | LU1883320993 | - A2 EUR (C) | 1.81% |
| | EUR | LU1883321025 | - A2 EUR MTI (D) | 1.84% |
| | EUR | LU1883321298 | - A2 EUR QTI (D) | 1.78% |
| | USD | LU1883321371 | - A2 USD (C) | 1.79% |
| | USD | LU1883321538 | - A2 USD QTI (D) | 1.78% |
| | USD | LU1883321611 | - C USD (C) | 2.78% |
| | USD | LU1883321702 | - C USD QTI (D) | 2.78% |
| | EUR | LU1883321884 | - E2 EUR (C) | 1.78% |
| | EUR | LU1883321967 | - E2 EUR QTI (D) | 1.79% |
| | EUR | LU1883322007 | - E2 EUR SATI (D) | 1.78% |
| | EUR | LU1883322429 | - F2 EUR (C) | 2.68% |
| | EUR | LU1883322775 | - G2 EUR SATI (D) | 2.04% |
| | EUR | LU1998915612 | - H EUR QTI (D) | 0.45% |
| | EUR | LU1883322932 | - I2 EUR (C) | 0.77% |
| | EUR | LU1883323070 | - I2 EUR QTI (D) | 0.79% |
| | USD | LU1883323153 | - I2 USD (C) | 0.76% |
| | EUR | LU2002722341 | - M2 EUR (C) | 0.85% |
| | EUR | LU1883323310 | - M2 EUR Hgd QTI (D) | 0.85% |
| | EUR | LU2002722424 | - M2 EUR SATI (D) | 0.85% |
| | USD | LU1883323666 | - P2 USD (C) | 1.24% |
| | USD | LU1883323740 | - P2 USD QTI (D) | 1.24% |
| | USD | LU1883324045 | - Q-D USD QTI (D) | 2.78% |
| | EUR | LU1883324128 | - R2 EUR (C) | 1.25% |
| | EUR | LU1883324391 | - R2 EUR MTI (D) | 1.18% |
| | EUR | LU1883324474 | - R2 EUR QTI (D) | 1.17% |
| | GBP | LU1883324557 | - R2 GBP MTI (D) | 1.17% |
| | USD | LU1883324631 | - R2 USD MTI (D) | 1.18% |
| | USD | LU1883324714 | - R2 USD QTI (D) | 1.18% |
| Japan Equity Engagement | EUR | LU1926208726 | - A EUR (C) | 1.73% |
| | USD | LU1923161894 | - A USD (C) | 1.72% |
| | EUR | LU1923162355 | - C EUR (C) | 2.97% |
| | USD | LU1923162272 | - C USD (C) | 2.98% |
| | EUR | LU1923162512 | - E2 EUR (C) | 1.67% |
| | EUR | LU1923162439 | - E2 EUR Hgd (C) | 1.67% |
| | EUR | LU1923162603 | - F EUR (C) | 2.52% |
| | EUR | LU1923162785 | - G EUR (C) | 1.77% |
| | EUR | LU1926209294 | - I EUR (C) | 0.88% |
| | JPY | LU2249602553 | - I JPY (C) | 0.88% |
| | EUR | LU1923163163 | - I2 EUR (C) | 1.00% |
| | GBP | LU2176991425 | - I2 GBP (C) | 0.98% |
| | USD | LU1923163080 | - I2 USD (C) | 0.98% |
| | EUR | LU1923162942 | - M2 EUR (C) | 0.88% |
| | EUR | LU1923162868 | - M2 EUR Hgd (C) | 0.89% |
| | EUR | LU1926209377 | - R EUR (C) | 1.03% |
| | EUR | LU1923163320 | - R2 EUR (C) | 1.18% |
| | GBP | LU2259110539 | - R2 GBP (C) | 1.17% |

| AMUNDI FUNDS | Moneda | Isin | Clases de acciones | TER % |
|--|--------|--------------|--------------------|-------|
| | USD | LU1923163247 | - R2 USD (C) | 1.18% |
| | EUR | LU2237438382 | - Z EUR (C) | 0.53% |
| Japan Equity Value | CZK | LU1049755934 | - A2 CZK Hgd (C) | 1.79% |
| | EUR | LU0557866588 | - A2 EUR (C) | 1.79% |
| | EUR | LU0557867800 | - A2 EUR AD (D) | 1.79% |
| | EUR | LU0945155991 | - A2 EUR Hgd (C) | 1.80% |
| | JPY | LU0248702192 | - A2 JPY (C) | 1.79% |
| | JPY | LU0248702275 | - A2 JPY AD (D) | 1.79% |
| | EUR | LU0945156296 | - F2 EUR Hgd (C) | 2.69% |
| | JPY | LU0557868360 | - F2 JPY (C) | 2.69% |
| | EUR | LU0945156023 | - G2 EUR Hgd (C) | 2.04% |
| | JPY | LU0248702358 | - G2 JPY (C) | 2.04% |
| | EUR | LU0945155728 | - I2 EUR Hgd (C) | 0.95% |
| | JPY | LU0248702432 | - I2 JPY (C) | 0.95% |
| | JPY | LU0276941282 | - I2 JPY MD (D) | 0.95% |
| | EUR | LU1971433393 | - M2 EUR Hgd (C) | 0.85% |
| | JPY | LU0329447360 | - M2 JPY (C) | 0.85% |
| | JPY | LU0351776801 | - Q-I9 JPY (C) | 0.60% |
| Montpensier Great European Models SRI ¹ | EUR | LU2349693155 | - A2 EUR (C)* | 2.17% |
| | EUR | LU2414850482 | - A5 EUR (C)* | 1.36% |
| | EUR | LU2349693403 | - E2 EUR (C)* | 2.03% |
| | EUR | LU2490079279 | - F EUR (C)* | 2.89% |
| | EUR | LU2490079352 | - G EUR (C)* | 2.23% |
| | EUR | LU2349693239 | - I2 EUR (C)* | 1.07% |
| | EUR | LU2349693312 | - R2 EUR (C)* | 1.11% |
| Montpensier M Climate Solutions ¹ | EUR | LU2349693585 | - A2 EUR (C)* | 2.23% |
| | EUR | LU2442834896 | - A5 EUR (C)* | 1.17% |
| | EUR | LU2349693825 | - E2 EUR (C)* | 1.78% |
| | EUR | LU2490078974 | - F EUR (C)* | 2.88% |
| | EUR | LU2490079196 | - G EUR (C)* | 2.23% |
| | EUR | LU2349693668 | - I2 EUR (C)* | 1.05% |
| | EUR | LU2349693742 | - R2 EUR (C)* | 1.09% |
| Pioneer Global Equity | CZK | LU1894680591 | - A CZK Hgd (C) | 1.91% |
| | EUR | LU1883342377 | - A EUR (C) | 1.91% |
| | EUR | LU1883342534 | - A EUR AD (D) | 1.91% |
| | EUR | LU1880398125 | - A EUR Hgd (C) | 1.91% |
| | EUR | LU1880398398 | - A EUR Hgd AD (D) | 1.91% |
| | USD | LU1883342617 | - A USD (C) | 1.91% |
| | USD | LU1883342708 | - A USD AD (D) | 1.91% |
| | EUR | LU2070309377 | - A2 EUR (C) | 2.07% |
| | USD | LU1880398471 | - A2 USD (C) | 2.06% |
| | USD | LU1880398554 | - A2 USD AD (D) | 2.06% |
| | EUR | LU1883342880 | - C EUR (C) | 2.76% |
| | USD | LU1883342963 | - C USD (C) | 2.77% |
| | EUR | LU1883833607 | - E2 EUR (C) | 1.76% |
| | EUR | LU1883833789 | - F EUR (C) | 2.41% |
| | EUR | LU1880398638 | - F2 EUR Hgd (C) | 2.66% |
| | USD | LU1880398711 | - F2 USD (C) | 2.66% |
| | EUR | LU1883833862 | - G EUR (C) | 2.01% |
| | EUR | LU1880398802 | - G EUR Hgd (C) | 2.01% |
| | USD | LU1880398984 | - G USD (C) | 2.01% |
| | EUR | LU1880399016 | - I EUR (C) | 0.72% |
| | USD | LU1880399362 | - I USD (C) | 0.72% |
| | EUR | LU1883833946 | - I2 EUR (C) | 0.82% |
| | USD | LU1883834084 | - I2 USD (C)* | 0.82% |
| | USD | LU1880400046 | - M USD (C) | 0.77% |
| | EUR | LU1883834167 | - M2 EUR (C) | 0.82% |
| | USD | LU2002723075 | - M2 USD (C) | 0.82% |
| | USD | LU1883834241 | - P2 USD (C) | 1.21% |
| | EUR | LU1883834324 | - R2 EUR (C) | 1.17% |
| | USD | LU1883834597 | - R2 USD (C) | 1.16% |
| | GBP | LU2490080012 | - R3 GBP (C)* | 3.04% |
| | USD | LU2034728035 | - X USD (C) | 0.07% |
| | EUR | LU1880401010 | - Z EUR (C) | 0.40% |
| | USD | LU2040440666 | - Z USD (C) | 0.44% |
| Pioneer US Equity Dividend Growth | USD | LU1883848118 | - A USD (C) | 1.75% |
| | USD | LU1883848209 | - C USD (C) | 2.75% |
| | USD | LU1883848381 | - E2 USD (C) | 1.75% |
| | USD | LU1883848548 | - M2 USD (C) | 0.82% |
| | USD | LU1883848621 | - P2 USD (C) | 1.26% |
| Pioneer US Equity ESG Improvers | CZK | LU2368112475 | - A CZK Hgd (C)* | 1.63% |
| | EUR | LU2146567529 | - A EUR (C) | 1.63% |
| | EUR | LU2146567792 | - A EUR AD (D) | 1.63% |
| | EUR | LU2146567875 | - A EUR Hgd (C) | 1.63% |

| AMUNDI FUNDS | Moneda | Isin | Clases de acciones | TER % |
|--------------------------------------|--------|--------------|---------------------|-------|
| | USD | LU2146567289 | - A USD (C) | 1.63% |
| | USD | LU2146567958 | - B USD (C) | 2.63% |
| | EUR | LU2146568170 | - C EUR (C) | 2.63% |
| | USD | LU2146568097 | - C USD (C) | 2.63% |
| | EUR | LU2146568253 | - E2 EUR (C) | 1.63% |
| | EUR | LU2146568337 | - F EUR (C) | 2.43% |
| | EUR | LU2146568410 | - G EUR (C) | 1.78% |
| | USD | LU2146567446 | - I USD (C)* | 0.73% |
| | EUR | LU2146568501 | - I2 EUR (C) | 0.84% |
| | GBP | LU2359306250 | - I2 GBP (C)* | 0.84% |
| | USD | LU2146568683 | - I2 USD (C) | 0.82% |
| | EUR | LU2146568766 | - M2 EUR (C) | 0.84% |
| | USD | LU2146568840 | - P2 USD (C) | 1.22% |
| | USD | LU2359306417 | - R USD (C)* | 0.99% |
| | EUR | LU2146569061 | - R2 EUR (C)* | 1.21% |
| | GBP | LU2359306334 | - R2 GBP (C)* | 1.18% |
| | USD | LU2146568923 | - R2 USD (C)* | 1.22% |
| | USD | LU2146569228 | - T USD (C) | 2.52% |
| | USD | LU2146569574 | - U USD (C) | 2.52% |
| | USD | LU2146569657 | - Z USD (C) | 0.56% |
| Pioneer US Equity Fundamental Growth | EUR | LU1883854199 | - A EUR (C) | 1.75% |
| | EUR | LU1883854272 | - A EUR Hgd (C) | 1.76% |
| | USD | LU1883854355 | - A USD (C) | 1.75% |
| | USD | LU1883854439 | - A USD AD (D) | 1.75% |
| | EUR | LU2032056603 | - A5 EUR (C) | 1.65% |
| | EUR | LU1883854603 | - C EUR (C) | 2.75% |
| | USD | LU1883854785 | - C USD (C) | 2.75% |
| | EUR | LU1883854868 | - E2 EUR (C) | 1.75% |
| | EUR | LU1883854942 | - E2 EUR Hgd (C) | 1.75% |
| | EUR | LU1883855089 | - F EUR (C) | 2.40% |
| | EUR | LU1883855162 | - G EUR (C) | 2.01% |
| | EUR | LU2036673700 | - G EUR Hgd (C) | 2.00% |
| | EUR | LU2361678019 | - I EUR (C)* | 0.71% |
| | EUR | LU1883855246 | - I2 EUR (C) | 0.81% |
| | EUR | LU1883855329 | - I2 EUR Hgd (C) | 0.81% |
| | EUR | LU1883855592 | - I2 EUR Hgd AD (D) | 0.81% |
| | GBP | LU1897311590 | - I2 GBP (C) | 0.81% |
| | USD | LU1883855675 | - I2 USD (C) | 0.81% |
| | USD | LU1883855758 | - I2 USD AD (D) | 0.81% |
| | GBP | LU1883855832 | - J2 GBP (C) | 0.57% |
| | USD | LU1883855915 | - J2 USD (C) | 0.57% |
| | GBP | LU2052287484 | - J3 GBP (C) | 0.64% |
| | GBP | LU2052287567 | - J3 GBP AD (D) | 0.65% |
| | EUR | LU1883856053 | - M2 EUR (C) | 0.81% |
| | EUR | LU2002723661 | - M2 EUR Hgd (C) | 0.82% |
| | USD | LU1883856137 | - P2 USD (C) | 1.20% |
| | USD | LU1883856210 | - Q-D USD (C) | 2.75% |
| | EUR | LU1883856301 | - R2 EUR (C) | 1.15% |
| | EUR | LU1883856483 | - R2 EUR Hgd (C) | 1.15% |
| | GBP | LU1883856566 | - R2 GBP (C) | 1.15% |
| | USD | LU1883856640 | - R2 USD (C) | 1.15% |
| | GBP | LU2259109283 | - R3 GBP (C) | 0.69% |
| | GBP | LU2259109366 | - R3 GBP AD (D) | 0.69% |
| | USD | LU2034727813 | - X USD (C) | 0.07% |
| | USD | LU2040440740 | - Z USD (C) | 0.43% |
| Pioneer US Equity Research | EUR | LU1883859230 | - A EUR (C) | 1.76% |
| | EUR | LU1883859313 | - A EUR Hgd (C) | 1.76% |
| | USD | LU1883859404 | - A USD (C) | 1.76% |
| | EUR | LU2070308486 | - A5 EUR (C) | 1.66% |
| | EUR | LU1883859586 | - C EUR (C) | 2.50% |
| | USD | LU1883859669 | - C USD (C) | 2.50% |
| | EUR | LU1883859743 | - E2 EUR (C) | 1.76% |
| | EUR | LU1883859826 | - E2 EUR Hgd (C) | 1.76% |
| | EUR | LU1883860089 | - F EUR (C) | 2.41% |
| | EUR | LU1883860162 | - G EUR (C) | 2.01% |
| | EUR | LU1883860246 | - I2 EUR (C) | 0.77% |
| | USD | LU1883860329 | - I2 USD (C) | 0.77% |
| | EUR | LU1883860592 | - M2 EUR (C) | 0.82% |
| | EUR | LU1883860675 | - M2 EUR Hgd (C) | 0.82% |
| | USD | LU1883860758 | - P2 USD (C) | 1.20% |
| | EUR | LU1883860832 | - R2 EUR (C) | 1.15% |
| | USD | LU1883860915 | - R2 USD (C) | 1.17% |
| | USD | LU2031986800 | - Z USD (C) | 0.45% |

| AMUNDI FUNDS | Moneda | Isin | Clases de acciones | TER % |
|---|--------------|------------------|--------------------|-------|
| Pioneer US Equity Research Value | CZK | LU1894682613 | - A CZK Hgd (C) | 1.76% |
| | EUR | LU1894682704 | - A EUR (C) | 1.76% |
| | EUR | LU1894682886 | - A EUR AD (D) | 1.77% |
| | EUR | LU1894682969 | - A EUR Hgd (C) | 1.77% |
| | USD | LU1894683009 | - A USD (C) | 1.76% |
| | USD | LU1894683181 | - A USD AD (D) | 1.76% |
| | USD | LU1894683264 | - A2 USD (C) | 1.90% |
| | USD | LU1894683348 | - A2 USD AD (D) | 1.90% |
| | USD | LU1894683421 | - B USD (C) | 2.77% |
| | EUR | LU1894683694 | - C EUR (C) | 2.76% |
| | USD | LU1894683777 | - C USD (C) | 2.76% |
| | EUR | LU1894683850 | - E2 EUR (C) | 1.76% |
| | EUR | LU1894683934 | - E2 EUR Hgd (C) | 1.76% |
| | EUR | LU1894684072 | - F EUR (C) | 2.41% |
| | EUR | LU1894684155 | - F2 EUR Hgd (C) | 2.66% |
| | USD | LU1894684239 | - F2 USD (C) | 2.66% |
| | EUR | LU1894684312 | - G EUR (C) | 2.01% |
| | EUR | LU1894684403 | - G EUR Hgd (C) | 2.01% |
| | USD | LU1894684585 | - G USD (C) | 2.01% |
| | EUR | LU1998916859 | - H EUR (C) | 0.43% |
| | EUR | LU1894684668 | - I EUR Hgd (C) | 0.72% |
| | USD | LU1894684742 | - I USD (C) | 0.72% |
| | USD | LU1894684825 | - I USD AD (D) | 0.72% |
| | EUR | LU1894685046 | - I2 EUR (C) | 0.82% |
| | USD | LU1894685129 | - I2 USD (C) | 0.82% |
| | EUR | LU1894685392 | - M EUR HGD (C) | 0.77% |
| | USD | LU1894685475 | - M USD (C) | 0.77% |
| | EUR | LU1894685558 | - M2 EUR (C) | 0.82% |
| | USD | LU1894685632 | - P2 USD (C) | 1.28% |
| | USD | LU1894685715 | - Q-D USD (C) | 2.82% |
| | USD | LU1894686366 | - R USD (C) | 0.97% |
| | USD | LU1894686440 | - R USD AD (D) | 0.96% |
| EUR | LU1894686523 | - R2 EUR (C) | 1.18% | |
| EUR | LU1894686796 | - R2 EUR Hgd (C) | 1.17% | |
| USD | LU1894686879 | - R2 USD (C) | 1.16% | |
| GBP | LU2490078545 | - R3 GBP (C)* | 3.04% | |
| USD | LU2110862203 | - Z USD (C) | 0.42% | |
| Polen Capital Global Growth | CZK | LU2199618476 | - A2 CZK Hgd (C) | 2.11% |
| | EUR | LU1956955550 | - A2 EUR (C) | 2.11% |
| | EUR | LU2237438200 | - A2 EUR AD (D) | 2.11% |
| | EUR | LU1956955477 | - A2 EUR Hgd (C) | 2.11% |
| | SGD | LU2414850300 | - A2 SGD Hgd (C)* | 2.14% |
| | USD | LU1691799644 | - A2 USD (C) | 2.11% |
| | USD | LU2162036235 | - C USD (C) | 3.11% |
| | EUR | LU2199619011 | - E2 EUR (C) | 1.82% |
| | EUR | LU2199619102 | - E2 EUR Hgd (C) | 1.81% |
| | EUR | LU2199619367 | - F EUR Hgd (C) | 2.66% |
| | USD | LU2199619284 | - F USD (C) | 2.66% |
| | EUR | LU2199618807 | - G EUR (C) | 2.23% |
| | EUR | LU2199618989 | - G EUR Hgd (C) | 2.21% |
| | USD | LU2176991938 | - G USD (C) | 2.20% |
| | EUR | LU1956955634 | - I2 EUR (C) | 1.02% |
| | EUR | LU1956955717 | - I2 EUR Hgd (C) | 1.01% |
| | GBP | LU2052289001 | - I2 GBP (C) | 1.02% |
| | USD | LU1691799990 | - I2 USD (C) | 1.01% |
| | GBP | LU2110862385 | - J3 GBP (C) | 0.86% |
| | GBP | LU2110862468 | - J3 GBP AD (D) | 0.86% |
| | GBP | LU2224462106 | - J3 GBP Hgd (C) | 0.85% |
| | EUR | LU2002723745 | - M2 EUR (C) | 0.86% |
| | USD | LU2052289779 | - P2 USD (C) | 1.35% |
| | EUR | LU2183143259 | - R EUR (C) | 1.12% |
| | EUR | LU2183143333 | - R EUR Hgd (C) | 1.10% |
| | USD | LU2183143176 | - R USD (C) | 1.11% |
| GBP | LU2208987334 | - R3 GBP (C) | 0.89% | |
| GBP | LU2208988142 | - R3 GBP AD (D) | 0.91% | |
| Sustainable Top European Players ² | CZK | LU1883868736 | - A CZK Hgd (C) | 1.81% |
| | EUR | LU1883868819 | - A EUR (C) | 1.81% |
| | EUR | LU1880406910 | - A EUR AD (D) | 1.81% |
| | USD | LU1883868900 | - A USD (C) | 1.81% |
| | USD | LU1883869031 | - A USD AD (D) | 1.81% |
| | USD | LU1883869114 | - A USD Hgd (C) | 1.81% |
| | USD | LU1880407132 | - A2 USD (C) | 1.95% |
| | USD | LU1880407215 | - A2 USD AD (D) | 1.96% |
| | EUR | LU2070308569 | - A5 EUR (C) | 1.48% |

| AMUNDI FUNDS | Moneda | Isin | Clases de acciones | TER % |
|--|--------|--------------|--------------------|-------|
| | EUR | LU1883869205 | - B EUR (C) | 2.81% |
| | USD | LU1883869387 | - B USD (C) | 2.82% |
| | USD | LU1883869460 | - B USD AD (D) | 2.82% |
| | EUR | LU1883869544 | - C EUR (C) | 2.81% |
| | USD | LU1883869627 | - C USD (C) | 2.81% |
| | USD | LU1883869890 | - C USD Hgd (C) | 2.81% |
| | EUR | LU1883869973 | - E2 EUR (C) | 1.81% |
| | EUR | LU1883870047 | - F EUR (C) | 2.46% |
| | EUR | LU1880407306 | - F2 EUR (C) | 2.71% |
| | EUR | LU1883870120 | - G EUR (C) | 2.06% |
| | EUR | LU1880407488 | - I EUR (C) | 0.77% |
| | EUR | LU1880407561 | - I EUR AD (D) | 0.71% |
| | EUR | LU1883870393 | - I2 EUR (C) | 0.87% |
| | USD | LU1883870476 | - I2 USD (C) | 0.87% |
| | USD | LU1883870559 | - I2 USD Hgd (C) | 0.88% |
| | EUR | LU1883870633 | - J2 EUR (C) | 0.63% |
| | EUR | LU1883870716 | - J2 EUR AD (D) | 0.63% |
| | EUR | LU1880407645 | - M EUR (C) | 0.42% |
| | EUR | LU1883870807 | - M2 EUR (C) | 0.87% |
| | USD | LU1883870989 | - P2 USD (C) | 1.25% |
| | USD | LU1883871011 | - P2 USD Hgd (C) | 1.26% |
| | EUR | LU1883871102 | - R2 EUR (C) | 1.20% |
| | GBP | LU1883871284 | - R2 GBP (C) | 1.21% |
| | USD | LU1883871367 | - R2 USD (C) | 1.21% |
| | USD | LU1883871441 | - R2 USD Hgd (C) | 1.21% |
| | EUR | LU1883871953 | - U EUR (C) | 2.80% |
| | USD | LU1883872092 | - U USD (C) | 2.81% |
| | USD | LU1883872175 | - U USD Hgd (C) | 2.81% |
| | EUR | LU1998917402 | - X EUR (C) | 0.13% |
| | EUR | LU1880408379 | - Z EUR (C) | 0.45% |
| | EUR | LU1880408452 | - Z EUR AD (D) | 0.44% |
| US Pioneer Fund | CZK | LU1883872258 | - A CZK Hgd (C) | 1.76% |
| | EUR | LU1883872332 | - A EUR (C) | 1.76% |
| | EUR | LU2330498838 | - A EUR AD (D)* | 1.76% |
| | USD | LU1883872415 | - A USD (C) | 1.75% |
| | EUR | LU2070308726 | - A2 EUR (C) | 1.91% |
| | USD | LU2237438978 | - A2 USD (C) | 1.91% |
| | USD | LU1883872506 | - B USD (C) | 2.51% |
| | EUR | LU1883872688 | - C EUR (C) | 2.50% |
| | EUR | LU1883872761 | - C EUR Hgd (C) | 2.50% |
| | USD | LU1883872845 | - C USD (C) | 2.50% |
| | EUR | LU1883872928 | - E2 EUR (C) | 1.75% |
| | EUR | LU1883873066 | - E2 EUR Hgd (C) | 1.75% |
| | EUR | LU1883873140 | - F EUR (C) | 2.40% |
| | EUR | LU1883873223 | - G EUR (C) | 2.01% |
| | USD | LU2428739630 | - I15 USD (C)* | 0.76% |
| | EUR | LU1883873496 | - I2 EUR (C) | 0.81% |
| | EUR | LU1883873579 | - I2 EUR Hgd (C) | 0.81% |
| | USD | LU1883873652 | - I2 USD (C) | 0.81% |
| | EUR | LU1883873736 | - M2 EUR (C) | 0.81% |
| | EUR | LU1883873819 | - M2 EUR Hgd (C) | 0.81% |
| | USD | LU1883873900 | - P2 USD (C) | 1.21% |
| | EUR | LU2450198820 | - R EUR (C)* | 1.00% |
| | EUR | LU2450198747 | - R EUR Hgd (C)* | 1.00% |
| | USD | LU2450199042 | - R USD (C)* | 0.99% |
| | EUR | LU1883874031 | - R2 EUR (C) | 1.17% |
| | USD | LU1883874114 | - R2 USD (C) | 1.16% |
| | GBP | LU2490080103 | - R3 GBP (C)* | 3.02% |
| | USD | LU1883874205 | - T USD (C) | 2.51% |
| | USD | LU1883874387 | - U USD (C) | 2.51% |
| | USD | LU2034727904 | - X USD (C) | 0.07% |
| | EUR | LU2040440823 | - Z EUR (C) | 0.43% |
| | USD | LU2031987014 | - Z USD (C) | 0.44% |
| Pioneer US Equity Mid Cap ² | EUR | LU0568602824 | - A EUR (C) | 2.12% |
| | EUR | LU0568603129 | - A EUR Hgd (C) | 2.12% |
| | USD | LU0568602667 | - A USD (C) | 2.12% |
| | USD | LU0568602741 | - A USD AD (D) | 2.12% |
| | EUR | LU2018723085 | - F EUR Hgd (C) | 2.76% |
| | EUR | LU0568603558 | - F2 EUR Hgd (C) | 3.02% |
| | USD | LU0568603475 | - F2 USD (C) | 3.02% |
| | EUR | LU0797054037 | - G EUR Hgd (C) | 2.31% |
| | USD | LU0568603392 | - G USD (C) | 2.32% |
| | EUR | LU0568585391 | - I EUR Hgd (C) | 0.98% |
| | USD | LU0568584741 | - I USD (C) | 0.98% |

| AMUNDI FUNDS | Moneda | Isin | Clases de acciones | TER % |
|--|--------|--------------|--------------------|-------|
| | USD | LU0568585045 | - I USD AD (D) | 0.99% |
| | USD | LU2330499059 | - I2 USD (C) | 1.07% |
| | EUR | LU0568585714 | - M EUR HGD (C) | 0.97% |
| | USD | LU2199618393 | - P2 USD (C) | 1.37% |
| | USD | LU1600319724 | - Q-I13 USD (C) | 1.43% |
| | USD | LU1737509940 | - Q-S2 USD (C) | 2.92% |
| Asia Equity Concentrated | EUR | LU0557854147 | - A EUR (C) | 2.12% |
| | USD | LU0119085271 | - A USD (C) | 2.12% |
| | USD | LU0119085867 | - A USD AD (D) | 2.12% |
| | USD | LU0823038988 | - A2 USD (C) | 2.32% |
| | USD | LU0823039010 | - A2 USD AD (D) | 2.32% |
| | EUR | LU2032055381 | - A5 EUR (C) | 1.72% |
| | EUR | LU1882444166 | - C EUR (C) | 3.28% |
| | USD | LU1882444240 | - C USD (C) | 3.28% |
| | EUR | LU1882444323 | - E2 EUR (C) | 1.92% |
| | EUR | LU1882444596 | - F EUR (C) | 2.88% |
| | USD | LU0557854493 | - F2 USD (C) | 3.13% |
| | EUR | LU1882444679 | - G EUR (C) | 2.42% |
| | EUR | LU1103154735 | - G EUR Hgd (C) | 2.42% |
| | USD | LU0119086162 | - G USD (C) | 2.42% |
| | USD | LU0119082419 | - I USD (C) | 1.03% |
| | USD | LU1882444836 | - I2 USD (C) | 1.13% |
| | USD | LU1880382806 | - I2 USD AD (D) | 1.13% |
| | USD | LU0329440605 | - M USD (C) | 1.03% |
| | EUR | LU1882444919 | - M2 EUR (C) | 1.08% |
| | EUR | LU1882445056 | - M2 EUR AD (D) | 1.08% |
| | EUR | LU1882445130 | - R2 EUR (C) | 1.38% |
| | USD | LU1882445213 | - R2 USD (C) | 1.38% |
| | USD | LU1882445304 | - T USD (C)* | 3.28% |
| | EUR | LU2040439908 | - Z EUR (C) | 0.60% |
| China Equity | EUR | LU1882445569 | - A EUR (C) | 2.28% |
| | EUR | LU1880383101 | - A EUR AD (D) | 2.22% |
| | USD | LU1882445643 | - A USD (C) | 2.27% |
| | USD | LU1880383283 | - A USD AD (D) | 2.29% |
| | USD | LU1880383366 | - A2 USD (C) | 2.42% |
| | USD | LU1880383440 | - A2 USD AD (D) | 2.42% |
| | EUR | LU2070305623 | - A5 EUR (C) | 1.84% |
| | USD | LU1882445726 | - B USD (C) | 2.96% |
| | EUR | LU1882445999 | - C EUR (C) | 2.97% |
| | USD | LU1882446021 | - C USD (C) | 2.98% |
| | EUR | LU1882446294 | - E2 EUR (C) | 1.98% |
| | EUR | LU1882446377 | - F EUR (C) | 2.93% |
| | USD | LU1880383523 | - F2 USD (C) | 3.17% |
| | EUR | LU1882446450 | - G EUR (C) | 2.49% |
| | USD | LU1880383796 | - G USD (C) | 2.48% |
| | EUR | LU2339089240 | - H EUR (C) | 0.67% |
| | USD | LU1880383879 | - I USD (C) | 0.95% |
| | EUR | LU1882446534 | - I2 EUR (C) | 1.08% |
| | GBP | LU2259109523 | - I2 GBP (C) | 1.09% |
| | USD | LU1882446617 | - I2 USD (C) | 1.08% |
| | USD | LU1880384091 | - I2 USD MD2 (D) | 1.09% |
| | USD | LU1880384174 | - M USD (C) | 1.08% |
| | EUR | LU1882446708 | - M2 EUR (C) | 1.14% |
| | USD | LU1882446880 | - P2 USD (C) | 1.32% |
| | USD | LU1880384331 | - Q-I4 USD (C) | 0.99% |
| | USD | LU1880384687 | - Q-X USD (C)* | 0.95% |
| | USD | LU1880385148 | - R USD (C) | 1.22% |
| | EUR | LU1882446963 | - R2 EUR (C) | 1.33% |
| | GBP | LU2259109879 | - R2 GBP (C) | 1.32% |
| | USD | LU1882447003 | - R2 USD (C) | 1.32% |
| | USD | LU1882447185 | - T USD (C) | 2.97% |
| | USD | LU1882447268 | - U USD (C) | 2.96% |
| | USD | LU2034728381 | - X USD (C) | 0.24% |
| | EUR | LU2040440070 | - Z EUR (C) | 0.71% |
| Emerging Europe and Mediterranean Equity | CZK | LU1882447342 | - A CZK (C) | 1.76% |
| | EUR | LU1882447425 | - A EUR (C) | 1.74% |
| | USD | LU1882447698 | - A USD (C) | 1.73% |
| | USD | LU1882447771 | - A USD AD (D) | 1.73% |
| | EUR | LU1882447854 | - B EUR (C) | 2.80% |
| | USD | LU1882447938 | - B USD (C) | 2.48% |
| | EUR | LU1882448076 | - C EUR (C) | 2.52% |
| | USD | LU1882448159 | - C USD (C) | 2.54% |
| | USD | LU1882448233 | - C USD AD (D) | 2.51% |
| | EUR | LU1882448316 | - E2 EUR (C) | 1.53% |

| AMUNDI FUNDS | Moneda | Isin | Clases de acciones | TER % |
|--|--------|--------------|---------------------|-------|
| | EUR | LU1882448407 | - F EUR (C) | 2.25% |
| | EUR | LU1882448589 | - G EUR (C) | 1.92% |
| | EUR | LU1882448662 | - I2 EUR (C) | 0.81% |
| | USD | LU1882448746 | - I2 USD (C) | 0.81% |
| | EUR | LU1882448829 | - M2 EUR (C) | 0.57% |
| | EUR | LU1882449041 | - R2 EUR (C) | 1.02% |
| | EUR | LU1882449124 | - T EUR (C) | 2.61% |
| | USD | LU1882449397 | - T USD (C) | 2.54% |
| | EUR | LU1882449470 | - U EUR (C) | 2.58% |
| | USD | LU1882449553 | - U USD (C) | 2.40% |
| | EUR | LU2110860090 | - Z EUR (C)* | 0.57% |
| Emerging Markets Equity Focus | CHF | LU1808314444 | - A CHF Hgd (C) | 2.11% |
| | EUR | LU0552028184 | - A EUR (C) | 2.11% |
| | EUR | LU0552028341 | - A EUR AD (D) | 2.11% |
| | EUR | LU0613075240 | - A EUR Hgd (C) | 2.11% |
| | USD | LU0319685854 | - A USD (C) | 2.11% |
| | USD | LU0319686076 | - A USD AD (D) | 2.11% |
| | EUR | LU2070309880 | - A2 EUR (C) | 2.26% |
| | USD | LU0823040885 | - A2 USD (C) | 2.26% |
| | EUR | LU2032055209 | - A5 EUR (C) | 1.70% |
| | EUR | LU2032055464 | - A6 EUR (C) | 2.11% |
| | EUR | LU2036674005 | - E2 EUR (C) | 1.92% |
| | USD | LU2018721543 | - F USD (C) | 2.86% |
| | USD | LU0557857595 | - F2 USD (C) | 3.11% |
| | EUR | LU0552028770 | - G EUR (C) | 2.41% |
| | USD | LU0319686159 | - G USD (C) | 2.41% |
| | USD | LU1998918046 | - H USD (C) | 0.57% |
| | EUR | LU1534104887 | - I EUR Hgd (C)* | 1.00% |
| | USD | LU0319685342 | - I USD (C) | 1.02% |
| | EUR | LU2098275659 | - I2 EUR (C) | 1.12% |
| | GBP | LU1897303738 | - I2 GBP (C) | 1.11% |
| | SEK | LU2384576026 | - I2 SEK (C)* | 1.13% |
| | USD | LU2085675788 | - J2 USD (C) | 0.83% |
| | USD | LU0329442304 | - M USD (C) | 1.03% |
| | EUR | LU2237439190 | - M2 EUR (C) | 1.10% |
| | USD | LU2002720568 | - M2 USD (C) | 1.07% |
| | USD | LU2052289340 | - P2 USD (C) | 1.25% |
| | CZK | LU1706528780 | - Q-A5 CZK (C) | 2.27% |
| | PLN | LU1706531222 | - Q-A5 PLN Hgd (C) | 2.12% |
| | USD | LU1706528947 | - Q-A5 USD (C) | 2.32% |
| | GBP | LU1891089317 | - Q-I GBP (C) | 0.52% |
| | USD | LU0729060128 | - Q-I4 USD (C) | 0.56% |
| | USD | LU0906530919 | - Q-I8 USD (C) | 0.91% |
| | EUR | LU1600318916 | - Q-OF EUR (C) | 0.23% |
| | USD | LU0319685698 | - Q-X USD (C) | 0.75% |
| | EUR | LU0823040455 | - R EUR Hgd (C) | 1.21% |
| | EUR | LU0823040539 | - R EUR Hgd AD (D)* | 1.20% |
| | GBP | LU0987197331 | - R GBP Hgd (C) | 1.21% |
| | USD | LU1661675402 | - R USD (C) | 1.19% |
| | USD | LU1998920885 | - X USD (C) | 0.17% |
| Emerging Markets Equity ESG Improvers ¹ | EUR | LU2386146430 | - A2 EUR (C)* | 2.22% |
| | USD | LU2386146513 | - A2 USD (C)* | 2.18% |
| | EUR | LU2386147164 | - E2 EUR (C)* | 1.98% |
| | EUR | LU2490078628 | - F EUR (C)* | 3.43% |
| | EUR | LU2490078891 | - G EUR (C)* | 2.85% |
| | USD | LU2386146786 | - H USD QD (D)* | 0.63% |
| | USD | LU2386146604 | - I2 USD (C)* | 0.96% |
| | USD | LU2386146869 | - M2 USD QD (D)* | 1.07% |
| | USD | LU2386147081 | - R2 USD (C)* | 1.39% |
| | GBP | LU2462612297 | - R3 GBP (C)* | 1.16% |
| | USD | LU2386146943 | - Z USD QD (D)* | 0.89% |
| Emerging World Equity | CZK | LU1049754457 | - A CZK Hgd (C) | 2.10% |
| | EUR | LU0557858130 | - A EUR (C) | 2.11% |
| | EUR | LU0557858213 | - A EUR AD (D) | 2.11% |
| | USD | LU0347592197 | - A USD (C) | 2.10% |
| | USD | LU0347592270 | - A USD AD (D) | 2.10% |
| | USD | LU1882465674 | - B USD (C) | 3.25% |
| | EUR | LU1882465757 | - C EUR (C) | 3.23% |
| | USD | LU1882465831 | - C USD (C) | 3.23% |
| | EUR | LU1882465914 | - E2 EUR (C) | 1.90% |
| | EUR | LU1882466052 | - F EUR (C) | 2.85% |
| | USD | LU0557858304 | - F2 USD (C) | 3.10% |
| | EUR | LU1882466136 | - G EUR (C) | 2.39% |
| | USD | LU0347592353 | - G USD (C) | 2.40% |

| AMUNDI FUNDS | Moneda | Isin | Clases de acciones | TER % |
|----------------------|--------|--------------|--------------------|-------|
| | EUR | LU1998918392 | - H EUR (C) | 0.56% |
| | EUR | LU0906531487 | - I EUR (C) | 1.02% |
| | USD | LU0347592437 | - I USD (C) | 1.02% |
| | EUR | LU1882466219 | - I2 EUR (C) | 1.11% |
| | GBP | LU2052289266 | - I2 GBP (C) | 1.11% |
| | USD | LU1882466300 | - I2 USD (C) | 1.12% |
| | USD | LU0347591975 | - M USD (C) | 1.02% |
| | EUR | LU1882466482 | - M2 EUR (C) | 1.07% |
| | EUR | LU1327395288 | - O EUR (C) | 0.17% |
| | USD | LU1882466565 | - P2 USD (C) | 1.44% |
| | USD | LU0552028853 | - Q-O1 USD (C) | 0.27% |
| | EUR | LU1737510872 | - R EUR (C) | 1.21% |
| | USD | LU0823041859 | - R USD (C) | 1.18% |
| | USD | LU0823041933 | - R USD AD (D)* | 1.18% |
| | EUR | LU1882466649 | - R2 EUR (C) | 1.34% |
| | USD | LU1882466722 | - R2 USD (C) | 1.35% |
| | EUR | LU1882467456 | - X EUR (C) | 0.17% |
| | USD | LU2031984854 | - Z USD (C) | 0.59% |
| Latin America Equity | EUR | LU0552029406 | - A EUR (C) | 2.13% |
| | USD | LU0201575346 | - A USD (C) | 2.13% |
| | USD | LU0201602173 | - A USD AD (D) | 2.13% |
| | USD | LU0823046494 | - A2 USD (C) | 2.29% |
| | USD | LU0823046577 | - A2 USD AD (D) | 2.28% |
| | EUR | LU2070308213 | - A5 EUR (C) | 1.73% |
| | USD | LU0557869764 | - F2 USD (C) | 3.13% |
| | EUR | LU0552029661 | - G EUR (C) | 2.43% |
| | USD | LU0201575858 | - G USD (C) | 2.43% |
| | USD | LU0201576070 | - I USD (C) | 1.03% |
| | USD | LU0201602413 | - I USD AD (D) | 1.04% |
| | GBP | LU2052288961 | - I2 GBP (C) | 1.14% |
| | USD | LU0329447527 | - M USD (C) | 1.03% |
| | USD | LU0276938817 | - Q-X USD (C) | 0.91% |
| | USD | LU0823047039 | - R USD (C) | 1.23% |
| | USD | LU0823047112 | - R USD AD (D) | 1.23% |
| Equity MENA | EUR | LU0569690554 | - A EUR (C) | 2.38% |
| | EUR | LU0569690471 | - A EUR Hgd (C) | 2.39% |
| | USD | LU0568613946 | - A USD (C) | 2.38% |
| | USD | LU0568614084 | - A USD AD (D) | 2.37% |
| | USD | LU0823047385 | - A2 USD (C) | 2.53% |
| | EUR | LU0568614597 | - F2 EUR Hgd (C) | 3.40% |
| | USD | LU0568614324 | - F2 USD (C) | 3.37% |
| | EUR | LU0568614241 | - G EUR Hgd (C) | 2.68% |
| | USD | LU0568614167 | - G USD (C) | 2.70% |
| | EUR | LU0568613607 | - I EUR Hgd (C) | 1.25% |
| | USD | LU0568613433 | - I USD (C) | 1.29% |
| | USD | LU0568613516 | - I USD AD (D) | 1.29% |
| | USD | LU0568613789 | - M USD (C) | 1.32% |
| | USD | LU2070304147 | - Z USD QD (D)* | 1.07% |
| New Silk Road | EUR | LU1941681014 | - A EUR (C) | 1.88% |
| | EUR | LU2018721386 | - F EUR (C) | 2.83% |
| | EUR | LU1941681105 | - F2 EUR (C) | 3.07% |
| | EUR | LU1941681873 | - G EUR (C) | 2.08% |
| | EUR | LU2036674690 | - H EUR (C) | 0.60% |
| | EUR | LU1941681287 | - I EUR (C) | 0.94% |
| | USD | LU1941681360 | - I USD (C) | 0.94% |
| | GBP | LU2031984268 | - I2 GBP (C) | 1.04% |
| | EUR | LU1941681444 | - M EUR (C) | 1.04% |
| | EUR | LU1941681790 | - R EUR (C) | 1.15% |
| | USD | LU1941681527 | - R USD (C) | 1.13% |
| Russian Equity | EUR | LU1883867761 | - A EUR (C) | 2.57% |
| | USD | LU1883867845 | - A USD (C) | 2.56% |
| | EUR | LU1883867928 | - C EUR (C) | 3.27% |
| | HUF | LU1883868066 | - C HUF (C) | 3.30% |
| | EUR | LU1883868140 | - E2 EUR (C) | 2.27% |
| | EUR | LU1883868223 | - F EUR (C) | 3.19% |
| | EUR | LU1883868496 | - G EUR (C) | 2.78% |
| | EUR | LU1883868579 | - M2 EUR (C) | 1.45% |
| | EUR | LU1883868652 | - R2 EUR (C) | 1.65% |
| | EUR | LU2414850565 | - Z EUR (C)* | 1.58% |
| SBI FM India Equity | EUR | LU0552029232 | - A EUR (C) | 2.12% |
| | EUR | LU0552029315 | - A EUR AD (D) | 2.12% |
| | USD | LU0236501697 | - A USD (C) | 2.12% |
| | USD | LU0236502158 | - A USD AD (D) | 2.12% |
| | USD | LU0823045413 | - A2 USD (C) | 2.27% |

| AMUNDI FUNDS | Moneda | Isin | Clases de acciones | TER % |
|---|--------|--------------|--------------------|--------|
| | EUR | LU2032056785 | - A5 EUR (C) | 1.72% |
| | USD | LU0557865937 | - F2 USD (C) | 3.12% |
| | USD | LU0236502315 | - G USD (C) | 2.42% |
| | USD | LU0236502588 | - I USD (C) | 1.03% |
| | USD | LU0236502661 | - I USD AD (D) | 1.03% |
| | GBP | LU2052289183 | - I2 GBP (C) | 1.13% |
| | USD | LU2330498754 | - I2 USD (C) | 1.13% |
| | USD | LU0276940391 | - I2 USD MD (D) | 1.13% |
| | USD | LU0329446719 | - M USD (C) | 1.03% |
| | USD | LU2002724123 | - M2 USD (C) | 1.08% |
| | USD | LU0557866406 | - O USD (C) | 0.18% |
| | USD | LU2052289852 | - P2 USD (C) | 1.27% |
| | USD | LU0236503040 | - Q-I4 USD (C) | 0.93% |
| | USD | LU1880406837 | - Q-I6 USD (C) | 1.28% |
| | USD | LU0351777106 | - Q-I9 USD (C) | 0.78% |
| | GBP | LU2259110612 | - R2 GBP (C) | 1.37% |
| | USD | LU2034728548 | - X USD (C) | 0.18% |
| Equity Emerging Conservative ³ | EUR | LU0945154085 | - AHE (C)* | 14.09% |
| | USD | LU0945153863 | - AU (C)* | 14.11% |
| | EUR | LU0945154671 | - FHE (C)* | 15.50% |
| | USD | LU0945154598 | - FU (C)* | 15.52% |
| | EUR | LU0945153277 | - IHE (C)* | 13.19% |
| | USD | LU0945152972 | - IU (C)* | 13.18% |
| | EUR | LU0945154242 | - SHE (C)* | 14.49% |
| | USD | LU0945154168 | - SU (C)* | 14.51% |
| Euroland Equity Dynamic Multi Factors | EUR | LU1691800590 | - A EUR (C) | 1.05% |
| | EUR | LU1691800673 | - I EUR (C) | 0.47% |
| | EUR | LU1691800830 | - Q-X EUR (C) | 0.47% |
| | EUR | LU1691800756 | - R EUR (C) | 0.79% |
| Euroland Equity Risk Parity | EUR | LU1328850950 | - A EUR (C) | 0.86% |
| | EUR | LU2070306944 | - A5 EUR (C) | 0.85% |
| | EUR | LU1328850448 | - I EUR (C) | 0.46% |
| | EUR | LU1328850521 | - I EUR AD (D) | 0.47% |
| | EUR | LU2034727490 | - X EUR (C) | 0.17% |
| European Equity Conservative | CHF | LU1808314287 | - A CHF Hgd (C) | 1.85% |
| | EUR | LU0755949848 | - A EUR (C) | 1.86% |
| | EUR | LU0755949921 | - A EUR AD (D) | 1.85% |
| | EUR | LU1103154495 | - A2 EUR (C) | 2.01% |
| | EUR | LU2032055977 | - A5 EUR (C) | 1.50% |
| | EUR | LU2018720651 | - F EUR (C) | 2.51% |
| | EUR | LU0755950184 | - F2 EUR (C) | 2.75% |
| | EUR | LU0755950002 | - G EUR (C) | 2.10% |
| | EUR | LU1998919283 | - H EUR (C) | 0.53% |
| | EUR | LU0755949418 | - I EUR (C) | 0.71% |
| | EUR | LU0755949509 | - I EUR AD (D) | 0.59% |
| | EUR | LU2031984698 | - I2 EUR (C) | 0.81% |
| | EUR | LU0755949681 | - M EUR (C) | 0.86% |
| | EUR | LU2002721533 | - M2 EUR (C) | 0.90% |
| | EUR | LU1103155468 | - Q-I11 EUR (C) | 0.71% |
| | EUR | LU1737510526 | - Q-I17 EUR (C) | 0.70% |
| | EUR | LU1567497968 | - Q-OF EUR (C) | 0.36% |
| | EUR | LU0945156700 | - R EUR (C) | 0.95% |
| | EUR | LU2034727656 | - X EUR (C) | 0.17% |
| | EUR | LU1638831559 | - Z EUR AD (D) | 0.47% |
| European Equity Dynamic Multi Factors | EUR | LU1691800913 | - A EUR (C) | 1.13% |
| | EUR | LU2070307165 | - A5 EUR (C) | 1.12% |
| | EUR | LU1691801051 | - I EUR (C) | 0.54% |
| | EUR | LU2298072187 | - M2 EUR (C) | 0.66% |
| | EUR | LU1691801218 | - Q-X EUR (C) | 0.54% |
| | EUR | LU1691801135 | - R EUR (C) | 0.87% |
| European Equity Risk Parity | EUR | LU1691800087 | - A EUR (C) | 0.95% |
| | EUR | LU2070307249 | - A5 EUR (C) | 0.94% |
| | EUR | LU1691800160 | - I EUR (C) | 0.56% |
| | EUR | LU1691800244 | - I EUR AD (D) | 0.55% |
| Global Equity Conservative | EUR | LU0985951127 | - A EUR (C) | 1.71% |
| | EUR | LU0985951473 | - A EUR AD (D) | 1.71% |
| | EUR | LU0987200739 | - A EUR Hgd (C) | 1.71% |
| | USD | LU0801842559 | - A USD (C) | 1.71% |
| | USD | LU0801842716 | - A USD AD (D) | 1.71% |
| | USD | LU1534099194 | - A2 USD (C) | 2.06% |
| | USD | LU0801842989 | - F2 USD (C) | 2.81% |
| | EUR | LU1534099434 | - G EUR (C) | 2.16% |
| | EUR | LU1534098543 | - G EUR Hgd (C) | 2.16% |
| | USD | LU0801842807 | - G USD (C) | 2.16% |

| AMUNDI FUNDS | Moneda | Isin | Clases de acciones | TER % |
|--|--------|--------------|--------------------|-------|
| | USD | LU1998919952 | - H USD (C) | 0.57% |
| | EUR | LU0801841585 | - I EUR (C) | 0.77% |
| | USD | LU0801841312 | - I USD (C) | 0.79% |
| | EUR | LU2002722267 | - M2 EUR (C) | 0.97% |
| | USD | LU0801843102 | - O USD (C) | 0.22% |
| | USD | LU1650130260 | - Q-I13 USD (C) | 0.52% |
| | EUR | LU1638825668 | - R EUR (C) | 0.53% |
| | USD | LU2034727573 | - X USD (C) | 0.22% |
| | EUR | LU1743287739 | - Z EUR (C) | 0.53% |
| Global Equity Dynamic Multi Factors | USD | LU1691801309 | - A USD (C) | 1.14% |
| | EUR | LU1860902680 | - I EUR | 0.53% |
| | USD | LU1691801564 | - I USD (C) | 0.44% |
| | USD | LU1691802026 | - Q-X USD (C) | 0.51% |
| | USD | LU1691801721 | - R USD (C) | 0.84% |
| | CAD | LU2279408830 | - X CAD (C) | 0.24% |
| European Convertible Bond | EUR | LU0568615057 | - A EUR (C) | 1.55% |
| | EUR | LU0568615214 | - A EUR AD (D) | 1.54% |
| | EUR | LU2070307082 | - A5 EUR (C) | 1.05% |
| | EUR | LU2018721899 | - F EUR (C) | 2.04% |
| | EUR | LU0568615487 | - F2 EUR (C) | 2.19% |
| | EUR | LU0568615305 | - G EUR (C) | 1.74% |
| | EUR | LU0568614670 | - I EUR (C) | 0.71% |
| | EUR | LU0568614753 | - I EUR AD (D)* | 0.68% |
| | EUR | LU0568614837 | - M EUR (C) | 0.66% |
| | EUR | LU2002721459 | - M2 EUR AD (D) | 0.71% |
| | EUR | LU0987194742 | - R EUR (C) | 0.85% |
| | EUR | LU0987194825 | - R EUR AD (D) | 0.84% |
| | EUR | LU2132231197 | - Z EUR (C)* | 0.50% |
| Montpensier Global Convertible Bond ² | EUR | LU0119108826 | - A EUR (C) | 1.59% |
| | EUR | LU0119109048 | - A EUR AD (D) | 1.59% |
| | EUR | LU2070307751 | - A5 EUR (C) | 1.10% |
| | EUR | LU0557862835 | - F2 EUR (C) | 2.22% |
| | EUR | LU0119109550 | - G EUR (C) | 1.80% |
| | EUR | LU2036674344 | - H EUR (C) | 0.48% |
| | EUR | LU0119108156 | - I EUR (C) | 0.79% |
| | EUR | LU0194910997 | - I EUR AD (D) | 0.80% |
| | USD | LU0613078699 | - I USD Hgd (C) | 0.82% |
| | GBP | LU2259109796 | - I2 GBP (C) | 0.92% |
| | EUR | LU2002721962 | - M2 EUR AD (D) | 0.78% |
| | EUR | LU0557862918 | - O EUR (C)* | 0.18% |
| | EUR | LU0839541918 | - R EUR (C) | 0.93% |
| | GBP | LU2259110455 | - R2 GBP (C) | 1.06% |
| | EUR | LU2224462015 | - Z EUR (C)* | 0.49% |
| Euro Aggregate Bond | EUR | LU0616241476 | - A EUR (C) | 1.12% |
| | EUR | LU0616241559 | - A EUR AD (D) | 1.11% |
| | EUR | LU1103159536 | - A2 EUR (C) | 1.22% |
| | EUR | LU1103159619 | - A2 EUR AD (D) | 1.22% |
| | EUR | LU1882467613 | - A2 EUR MD (D) | 1.22% |
| | EUR | LU1882467704 | - A2 EUR QTD (D) | 1.22% |
| | USD | LU1882467886 | - A2 USD Hgd (C) | 1.22% |
| | EUR | LU2070306357 | - A5 EUR (C) | 1.03% |
| | EUR | LU1882467969 | - C EUR (C) | 2.22% |
| | EUR | LU1882468009 | - E2 EUR (C) | 1.02% |
| | EUR | LU1882468181 | - E2 EUR AD (D) | 1.02% |
| | EUR | LU1882468264 | - E2 EUR QTD (D) | 1.01% |
| | EUR | LU1882468348 | - F EUR (C) | 1.52% |
| | EUR | LU1882468421 | - F EUR AD (D) | 1.52% |
| | EUR | LU0616241989 | - F2 EUR (C) | 1.67% |
| | EUR | LU0616241807 | - G EUR (C) | 1.22% |
| | EUR | LU1998918475 | - H EUR (C) | 0.28% |
| | EUR | LU0616240585 | - I EUR (C) | 0.53% |
| | EUR | LU1882468694 | - I2 EUR (C) | 0.60% |
| | EUR | LU0616240825 | - I2 EUR MD (D) | 0.61% |
| | EUR | LU1882468777 | - I2 EUR QTD (D) | 0.58% |
| | USD | LU1882468850 | - I2 USD Hgd (C) | 0.59% |
| | EUR | LU1882468934 | - J2 EUR (C) | 0.45% |
| | EUR | LU0616241047 | - M EUR (C) | 0.58% |
| | EUR | LU1882469072 | - M2 EUR (C) | 0.62% |
| | EUR | LU1882469155 | - M2 EUR AD (D) | 0.64% |
| | EUR | LU1882469239 | - M2 EUR QTD (D) | 0.63% |
| | EUR | LU0616241393 | - O EUR (C) | 0.14% |
| | EUR | LU1250881981 | - Q-X EUR (C) | 0.43% |
| | EUR | LU0839528493 | - R EUR (C) | 0.66% |
| | EUR | LU0839528733 | - R EUR AD (D) | 0.65% |

| AMUNDI FUNDS | Moneda | Isin | Clases de acciones | TER % |
|---|--------|--------------|---------------------|-------|
| | EUR | LU1882469312 | - R2 EUR (C)* | 0.79% |
| | EUR | LU1882469403 | - R2 EUR AD (D) | 0.77% |
| | EUR | LU1882469585 | - R2 EUR MD (D) | 0.77% |
| | USD | LU1882469668 | - R2 USD Hgd AD (D) | 0.77% |
| | EUR | LU2085674898 | - Z EUR (C) | 0.38% |
| Euro Corporate Bond | CZK | LU1049751511 | - A CZK Hgd (C) | 1.10% |
| | EUR | LU0119099819 | - A EUR (C) | 1.10% |
| | EUR | LU0119100179 | - A EUR AD (D) | 1.10% |
| | EUR | LU0839528907 | - A2 EUR (C) | 1.20% |
| | EUR | LU0839529202 | - A2 EUR AD (D) | 1.21% |
| | EUR | LU1882469742 | - A2 EUR MD (D) | 1.20% |
| | USD | LU0987187969 | - A2 USD (C) | 1.21% |
| | USD | LU1882470088 | - A2 USD Hgd MD (D) | 1.21% |
| | USD | LU1882470161 | - A2 USD MD (D) | 1.21% |
| | EUR | LU2070306431 | - A5 EUR (C) | 1.02% |
| | EUR | LU1882470245 | - C EUR (C) | 2.20% |
| | USD | LU1882470591 | - C USD (C) | 2.21% |
| | USD | LU1882470674 | - C USD MD (D) | 2.18% |
| | EUR | LU1882521765 | - E2 EUR (C) | 1.00% |
| | EUR | LU1882522060 | - E2 EUR QTD (D) | 1.00% |
| | EUR | LU1882522144 | - F EUR (C) | 1.50% |
| | EUR | LU0557859294 | - F2 EUR (C) | 1.65% |
| | EUR | LU0119100252 | - G EUR (C) | 1.20% |
| | EUR | LU1998918715 | - H EUR QTD (D) | 0.29% |
| | EUR | LU0119099496 | - I EUR (C) | 0.52% |
| | EUR | LU0194910054 | - I EUR AD (D)* | 0.48% |
| | EUR | LU1882472373 | - I2 EUR (C) | 0.58% |
| | EUR | LU1882472456 | - I2 EUR AD (D) | 0.57% |
| | EUR | LU0158083906 | - I2 EUR MD (D) | 0.56% |
| | EUR | LU1882472530 | - I2 EUR QTD (D) | 0.60% |
| | EUR | LU0329442999 | - M EUR (C) | 0.57% |
| | EUR | LU1882472704 | - M2 EUR (C) | 0.62% |
| | EUR | LU1882472886 | - M2 EUR AD (D) | 0.62% |
| | EUR | LU1882472969 | - M2 EUR QTD (D) | 0.62% |
| | EUR | LU1250882104 | - Q-X EUR (C)* | 0.43% |
| | EUR | LU0839529467 | - R EUR (C) | 0.65% |
| | EUR | LU0839529897 | - R EUR AD (D) | 0.66% |
| | EUR | LU1882473009 | - R2 EUR (C) | 0.81% |
| | USD | LU1882473181 | - R2 USD (C) | 0.77% |
| | EUR | LU1998921008 | - X EUR (C) | 0.13% |
| | EUR | LU2070304063 | - Z EUR (C) | 0.42% |
| Euro Corporate Short Term Green Bond ² | EUR | LU0945151578 | - A EUR (C) | 0.91% |
| | EUR | LU0945151818 | - F2 EUR (C) | 1.55% |
| | EUR | LU0945151735 | - G EUR (C) | 1.10% |
| | EUR | LU2036674260 | - H EUR (C) | 0.29% |
| | EUR | LU0945150927 | - I EUR (C) | 0.47% |
| | EUR | LU0945151065 | - I EUR AD (D) | 0.47% |
| | EUR | LU0945151149 | - M EUR (C) | 0.47% |
| | EUR | LU2002721020 | - M2 EUR (C) | 0.52% |
| | EUR | LU0945151495 | - OR EUR (C) | 0.18% |
| | EUR | LU0987188264 | - R EUR (C) | 0.67% |
| | EUR | LU1998921180 | - X EUR (C) | 0.14% |
| Euro Government Bond | EUR | LU0518421895 | - A EUR (C) | 1.02% |
| | EUR | LU0518421978 | - A EUR AD (D) | 1.02% |
| | EUR | LU1882473264 | - A2 EUR (C) | 1.12% |
| | EUR | LU1882473348 | - A2 EUR AD (D) | 1.12% |
| | EUR | LU1882473421 | - A2 EUR MD (D) | 1.12% |
| | USD | LU1882473694 | - A2 USD (C) | 1.12% |
| | USD | LU1882473777 | - A2 USD MD (D) | 1.11% |
| | EUR | LU2070306514 | - A5 EUR (C) | 1.03% |
| | EUR | LU1882473850 | - C EUR (C) | 2.22% |
| | EUR | LU1882473934 | - C EUR MD (D) | 2.22% |
| | USD | LU1882474072 | - C USD (C) | 2.22% |
| | USD | LU1882474155 | - C USD MD (D) | 2.22% |
| | EUR | LU1882474239 | - E2 EUR (C) | 0.92% |
| | EUR | LU1882474312 | - E2 EUR QTD (D) | 0.92% |
| | EUR | LU1882474403 | - F EUR (C) | 1.42% |
| | EUR | LU0557859450 | - F2 EUR (C) | 1.57% |
| | EUR | LU0557859708 | - G EUR (C) | 1.12% |
| | EUR | LU1998918988 | - H EUR QTD (D) | 0.29% |
| | EUR | LU0518422273 | - I EUR (C) | 0.53% |
| | EUR | LU1882474585 | - I2 EUR (C) | 0.58% |
| | EUR | LU0557859534 | - M EUR (C) | 0.53% |
| | EUR | LU1882474668 | - M2 EUR (C) | 0.58% |

| AMUNDI FUNDS | Moneda | Isin | Clases de acciones | TER % |
|----------------------|--------|--------------|----------------------|-------|
| | EUR | LU1882474742 | - M2 EUR QTD (D) | 0.58% |
| | EUR | LU0557859617 | - O EUR (C) | 0.14% |
| | EUR | LU1103151475 | - R EUR (C) | 0.67% |
| | EUR | LU1882474825 | - R2 EUR (C) | 0.72% |
| | EUR | LU1998921263 | - X EUR (C) | 0.14% |
| | EUR | LU2085674971 | - Z EUR (C) | 0.29% |
| Euro Inflation Bond | EUR | LU0201576401 | - A EUR (C) | 1.11% |
| | EUR | LU0201602504 | - A EUR AD (D) | 1.10% |
| | EUR | LU2070306860 | - A5 EUR (C) | 1.07% |
| | EUR | LU2018720495 | - F EUR (C) | 1.47% |
| | EUR | LU0557860110 | - F2 EUR (C) | 1.61% |
| | EUR | LU0201576666 | - G EUR (C) | 1.16% |
| | EUR | LU0201577045 | - I EUR (C) | 0.56% |
| | EUR | LU0201602843 | - I EUR AD (D) | 0.56% |
| | EUR | LU0329443377 | - M EUR (C) | 0.57% |
| | EUR | LU0906523039 | - OR EUR (C) | 0.18% |
| | EUR | LU0752741818 | - Q-X EUR (C) | 0.57% |
| | EUR | LU0839532099 | - R EUR (C) | 0.71% |
| | EUR | LU0839532255 | - R EUR AD (D) | 0.71% |
| Strategic Bond | CZK | LU1882475806 | - A CZK Hgd (C) | 1.59% |
| | EUR | LU1882475988 | - A EUR (C) | 1.59% |
| | EUR | LU1882476010 | - A EUR AD (D) | 1.59% |
| | EUR | LU1882476101 | - C EUR (C) | 2.33% |
| | EUR | LU1882476283 | - E2 EUR (C) | 1.53% |
| | EUR | LU1882476366 | - E2 EUR AD (D) | 1.53% |
| | EUR | LU1882476440 | - E2 EUR QTD (D) | 1.53% |
| | EUR | LU1882476523 | - F EUR (C) | 2.04% |
| | EUR | LU1882476796 | - F EUR AD (D) | 2.03% |
| | EUR | LU1882476879 | - F EUR QTD (D) | 2.03% |
| | EUR | LU1894679072 | - G EUR AD (D) | 1.74% |
| | EUR | LU1894679155 | - G EUR QD (D) | 1.74% |
| | EUR | LU1998915026 | - H EUR QTD (D) | 0.55% |
| | EUR | LU1883302660 | - I2 EUR (C) | 0.86% |
| | EUR | LU1883302744 | - I2 EUR QD (D) | 0.84% |
| | EUR | LU1883302827 | - M2 EUR (C) | 0.80% |
| | EUR | LU1883303049 | - M2 EUR AD (D) | 0.80% |
| | EUR | LU1883303395 | - R2 EUR (C) | 0.98% |
| | EUR | LU1883303478 | - R2 EUR AD (D) | 0.99% |
| | EUR | LU2085675192 | - Z EUR (C) | 0.51% |
| Euro High Yield Bond | CZK | LU1049751867 | - A CZK Hgd (C) | 1.51% |
| | EUR | LU0119110723 | - A EUR (C) | 1.50% |
| | EUR | LU0119110996 | - A EUR AD (D) | 1.50% |
| | USD | LU0987188777 | - A USD Hgd (C) | 1.50% |
| | AUD | LU2098274686 | - A2 AUD Hgd MD3 (D) | 1.61% |
| | EUR | LU0839530044 | - A2 EUR (C) | 1.62% |
| | EUR | LU2098274769 | - A2 EUR MD3 (D) | 1.62% |
| | USD | LU1650130187 | - A2 USD Hgd MD (D) | 1.62% |
| | USD | LU2098274843 | - A2 USD Hgd MD3 (D) | 1.62% |
| | ZAR | LU2098274926 | - A2 ZAR Hgd MD3 (D) | 1.61% |
| | EUR | LU2070306605 | - A5 EUR (C) | 1.01% |
| | EUR | LU2018719729 | - F EUR (C) | 2.01% |
| | EUR | LU2018719992 | - F EUR MD (D) | 2.01% |
| | EUR | LU0557859880 | - F2 EUR (C) | 2.15% |
| | EUR | LU0906522494 | - F2 EUR MD (D) | 2.15% |
| | AUD | LU1327396179 | - G AUD Hgd MD (D) | 1.66% |
| | EUR | LU0119111028 | - G EUR (C) | 1.70% |
| | EUR | LU0906522734 | - G EUR MD (D) | 1.70% |
| | USD | LU1327396336 | - G USD Hgd MD (D) | 1.71% |
| | EUR | LU1998919010 | - H EUR (C) | 0.27% |
| | EUR | LU0119109980 | - I EUR (C) | 0.61% |
| | EUR | LU0194908405 | - I EUR AD (D) | 0.62% |
| | USD | LU0987188850 | - I USD Hgd (C) | 0.62% |
| | EUR | LU0187736193 | - I2 EUR MD (D) | 0.67% |
| | GBP | LU1897298805 | - I2 GBP (C) | 0.67% |
| | GBP | LU1897298987 | - I2 GBP Hgd (C) | 0.67% |
| | EUR | LU2036672561 | - J EUR AD (D) | 0.48% |
| | EUR | LU0329443294 | - M EUR (C) | 0.66% |
| | EUR | LU0557859963 | - O EUR (C) | 0.12% |
| | EUR | LU0839530630 | - R EUR (C) | 0.80% |
| | AUD | LU2070304733 | - U AUD HGD MD3 (D) | 2.62% |
| | EUR | LU2070304816 | - U EUR MD3 (D) | 2.62% |
| | USD | LU2070304907 | - U USD HGD MD3 (D) | 2.61% |
| | ZAR | LU2070305037 | - U ZAR HGD MD3 (D) | 2.61% |

| AMUNDI FUNDS | Moneda | Isin | Clases de acciones | TER % |
|---------------------------------|--------|--------------|----------------------|-------|
| | EUR | LU1998921347 | - X EUR (C) | 0.12% |
| | EUR | LU2132230207 | - Z EUR (C)* | 0.48% |
| Euro High Yield Short Term Bond | CZK | LU1049751941 | - A CZK Hgd (C) | 1.41% |
| | EUR | LU0907331507 | - A EUR (C) | 1.41% |
| | EUR | LU0907331689 | - A EUR AD (D) | 1.41% |
| | EUR | LU2070306787 | - A5 EUR (C) | 1.02% |
| | EUR | LU2018720065 | - F EUR (C) | 1.92% |
| | EUR | LU2018720222 | - F EUR MD (D) | 1.89% |
| | EUR | LU0907331929 | - F2 EUR (C) | 2.06% |
| | EUR | LU0945157427 | - F2 EUR MD (D) | 2.06% |
| | EUR | LU0907331846 | - G EUR (C) | 1.61% |
| | EUR | LU0945157344 | - G EUR MD (D) | 1.61% |
| | EUR | LU0907330798 | - I EUR (C) | 0.58% |
| | EUR | LU0907330871 | - I EUR AD (D) | 0.57% |
| | EUR | LU0907331176 | - M EUR (C) | 0.63% |
| | EUR | LU2002721293 | - M2 EUR (C) | 0.68% |
| | EUR | LU2002721376 | - M2 EUR AD (D) | 0.67% |
| | EUR | LU0907331259 | - O EUR (C) | 0.13% |
| | EUR | LU0987189072 | - R EUR (C) | 0.71% |
| | EUR | LU2036674187 | - X EUR (C) | 0.13% |
| Global Subordinated Bond | EUR | LU1883334275 | - A EUR (C) | 1.49% |
| | USD | LU2183144141 | - A2 USD Hgd (C) | 1.59% |
| | EUR | LU2070308130 | - A5 EUR (C) | 0.98% |
| | EUR | LU1883334358 | - E2 EUR (C) | 1.49% |
| | EUR | LU1883334432 | - E2 EUR QTD (D) | 1.49% |
| | EUR | LU2085676752 | - G EUR (C) | 1.69% |
| | EUR | LU2085676836 | - G EUR QTD (D) | 1.69% |
| | EUR | LU2098276202 | - H EUR (C) | 0.25% |
| | EUR | LU1998915703 | - H EUR QTD (D) | 0.25% |
| | USD | LU2085675945 | - I USD Hgd (C) | 0.60% |
| | EUR | LU1883334515 | - I2 EUR (C) | 0.70% |
| | EUR | LU1883334606 | - I2 EUR QD (D) | 0.70% |
| | GBP | LU1897308299 | - I2 GBP (C) | 0.71% |
| | GBP | LU2132230629 | - I2 GBP Hgd (C) | 0.70% |
| | USD | LU2085676083 | - I2 USD Hgd (C) | 0.70% |
| | EUR | LU2237439273 | - J4 EUR QTD (D) | 0.31% |
| | EUR | LU1883334861 | - M2 EUR (C) | 0.75% |
| | EUR | LU1883334945 | - M2 EUR QTD (D) | 0.74% |
| | EUR | LU1883334788 | - Q-J2 EUR AD (D) | 0.51% |
| | EUR | LU1883335082 | - R2 EUR (C) | 0.83% |
| | GBP | LU2259109440 | - R3 GBP Hgd (C) | 0.74% |
| | EUR | LU2085675432 | - Z EUR QD (D)* | 0.40% |
| Pioneer Global High Yield Bond | AUD | LU1883834670 | - A AUD MD3 (D) | 1.61% |
| | CZK | LU1883834753 | - A CZK Hgd (C) | 1.61% |
| | EUR | LU1883834837 | - A EUR (C) | 1.61% |
| | EUR | LU1883834910 | - A EUR AD (D) | 1.61% |
| | USD | LU1883835057 | - A USD (C) | 1.61% |
| | USD | LU1883835131 | - A USD MD (D) | 1.61% |
| | USD | LU1883835214 | - A USD MD3 (D) | 1.61% |
| | USD | LU1883835305 | - A USD MGI (D) | 1.61% |
| | ZAR | LU1883835487 | - A ZAR MD3 (D) | 1.61% |
| | USD | LU1883835990 | - B USD MD3 (D) | 2.49% |
| | EUR | LU1883836378 | - C EUR (C) | 2.46% |
| | USD | LU1883836451 | - C USD (C) | 2.46% |
| | USD | LU1883836535 | - C USD MD (D) | 2.46% |
| | EUR | LU1883836618 | - E2 EUR (C) | 1.46% |
| | EUR | LU1883836709 | - E2 EUR QTD (D) | 1.46% |
| | EUR | LU1883836881 | - F EUR (C) | 1.96% |
| | EUR | LU1883836964 | - F EUR QTD (D) | 1.96% |
| | EUR | LU1894680674 | - G EUR Hgd AD (D) | 1.66% |
| | EUR | LU1998916263 | - H EUR Hgd QTD (D) | 0.38% |
| | EUR | LU1883837004 | - I2 EUR (C) | 0.62% |
| | EUR | LU1883837186 | - I2 EUR Hgd (C) | 0.62% |
| | USD | LU1883837343 | - I2 USD (C) | 0.62% |
| | EUR | LU1883837426 | - M2 EUR (C) | 0.67% |
| | EUR | LU1883837699 | - M2 EUR AD (D) | 0.67% |
| | EUR | LU1883837772 | - M2 EUR Hgd (C) | 0.67% |
| | EUR | LU1883837855 | - M2 EUR Hgd QTD (D) | 0.67% |
| | USD | LU1883838077 | - P2 USD MD (D) | 0.97% |
| | USD | LU1883838150 | - Q-D USD MD (D) | 2.46% |
| | GBP | LU1883838317 | - R2 GBP (C) | 0.86% |
| | USD | LU1883838408 | - R2 USD (C) | 0.91% |
| | ZAR | LU1883838747 | - T ZAR MD3 (D) | 2.46% |
| | USD | LU1883838820 | - U USD (C)* | 2.52% |

| AMUNDI FUNDS | Moneda | Isin | Clases de acciones | TER % |
|--|--------|--------------|--------------------|-------|
| | USD | LU1883839042 | - U USD MD3 (D) | - |
| | USD | LU2031986123 | - Z USD (C) | 0.44% |
| Pioneer Global High Yield ESG Improvers Bond | EUR | LU2359304396 | - A2 EUR (C)* | 1.46% |
| | USD | LU2280507844 | - A2 USD (C) | 1.49% |
| | USD | LU2359304479 | - A2 USD AD (D)* | 1.48% |
| | EUR | LU2280508578 | - E2 EUR (C) | 1.48% |
| | EUR | LU2280508495 | - E2 EUR Hgd (C) | 1.47% |
| | EUR | LU2490079436 | - F EUR (C)* | 2.58% |
| | EUR | LU2490079519 | - G EUR (C)* | 2.28% |
| | EUR | LU2330498671 | - H EUR Hgd QD (D) | 0.39% |
| | USD | LU2280509204 | - H USD (C) | 0.40% |
| | GBP | LU2359304719 | - I2 GBP (C)* | 0.63% |
| | USD | LU2280508909 | - I2 USD (C) | 0.62% |
| | EUR | LU2450199398 | - M2 EUR Hgd (C)* | 0.70% |
| | USD | LU2280509113 | - M2 USD (C) | 0.67% |
| | GBP | LU2359304636 | - R2 GBP (C)* | 0.87% |
| | USD | LU2280508735 | - R2 USD (C) | 0.87% |
| | USD | LU2359304552 | - R2 USD AD (D)* | 0.88% |
| | USD | LU2280509030 | - Z USD (C) | 0.45% |
| Pioneer US High Yield Bond | AUD | LU1883861053 | - A AUD MD3 (D) | 1.61% |
| | EUR | LU1883861137 | - A EUR (C) | 1.61% |
| | EUR | LU1883861210 | - A EUR Hgd (C) | 1.61% |
| | EUR | LU1883861301 | - A EUR MD (D) | 1.61% |
| | USD | LU1883861483 | - A USD (C) | 1.61% |
| | USD | LU1883861566 | - A USD MD (D) | 1.61% |
| | USD | LU1883861640 | - A USD MD3 (D) | 1.62% |
| | USD | LU1883861723 | - A USD MGI (D) | 1.61% |
| | ZAR | LU1883861996 | - A ZAR MD3 (D) | 1.61% |
| | AUD | LU1883862028 | - B AUD MD3 (D) | 2.46% |
| | USD | LU1883862374 | - B USD (C) | 2.45% |
| | USD | LU1883862531 | - B USD MD3 (D) | 2.46% |
| | USD | LU1883862614 | - B USD MGI (D) | 2.46% |
| | ZAR | LU1883862705 | - B ZAR MD3 (D) | 2.46% |
| | EUR | LU1883862887 | - C EUR (C) | 2.46% |
| | USD | LU1883863000 | - C USD (C) | 2.46% |
| | USD | LU1883863182 | - C USD MD (D) | 2.46% |
| | EUR | LU1883863265 | - E2 EUR (C) | 1.45% |
| | EUR | LU1883863349 | - E2 EUR Hgd (C) | 1.46% |
| | EUR | LU1883863422 | - F EUR (C) | 1.96% |
| | EUR | LU1998916933 | - H EUR (C) | 0.22% |
| | EUR | LU2098276111 | - H EUR Hgd (C) | 0.23% |
| | EUR | LU1883863695 | - I2 EUR (C) | 0.62% |
| | EUR | LU1883863778 | - I2 EUR Hgd (C) | 0.62% |
| | GBP | LU1897311913 | - I2 GBP Hgd (C) | 0.61% |
| | USD | LU1883863851 | - I2 USD (C) | 0.62% |
| | USD | LU1883863935 | - I2 USD QD (D) | 0.62% |
| | EUR | LU1883864073 | - M2 EUR (C) | 0.67% |
| | EUR | LU1883864156 | - M2 EUR Hgd (C) | 0.67% |
| | USD | LU1883864230 | - P2 USD (C) | 0.95% |
| | USD | LU1883864313 | - P2 USD MD (D) | 0.98% |
| | USD | LU1883864404 | - Q-D USD MD (D) | 2.46% |
| | EUR | LU1883864586 | - R2 EUR (C) | 0.90% |
| | EUR | LU1883864669 | - R2 EUR Hgd (C) | 0.86% |
| | USD | LU1883864743 | - R2 USD (C) | 0.86% |
| | AUD | LU1883864826 | - T AUD MD3 (D) | 2.46% |
| | USD | LU1883865047 | - T USD (C)* | 2.45% |
| | USD | LU1883865393 | - T USD MGI (D) | 2.46% |
| | ZAR | LU1883865476 | - T ZAR MD3 (D) | 2.46% |
| | AUD | LU1883865559 | - U AUD MD3 (D) | 2.42% |
| | USD | LU1883865633 | - U USD (C)* | 2.42% |
| | USD | LU1883865716 | - U USD MD3 (D)* | 2.42% |
| | USD | LU1883865807 | - U USD MGI (D)* | 2.42% |
| | ZAR | LU1883865989 | - U ZAR MD3 (D) | 2.42% |
| | USD | LU2031986636 | - Z USD (C) | 0.43% |
| European Subordinated Bond ESG ² | EUR | LU1328849358 | - A2 EUR (C) | 1.53% |
| | EUR | LU1328849432 | - A2 EUR AD (D) | 1.54% |
| | EUR | LU2414850052 | - A5 EUR (C)* | 1.05% |
| | EUR | LU2401725424 | - A6 EUR (C)* | 1.04% |
| | EUR | LU1328849606 | - F2 EUR (C) | 2.20% |
| | EUR | LU1328849515 | - G EUR (C) | 1.75% |
| | EUR | LU1998920455 | - H EUR (C) | 0.33% |
| | EUR | LU2279408590 | - H EUR QTD (D) | 0.32% |
| | EUR | LU1328848970 | - I EUR (C) | 0.76% |
| | EUR | LU2477812007 | - I2 EUR AD (D)* | 0.82% |

| AMUNDI FUNDS | Moneda | Isin | Clases de acciones | TER % |
|-----------------------|--------|--------------|-----------------------|-------|
| | EUR | LU2002724479 | - M2 EUR (C) | 0.81% |
| | EUR | LU2279408327 | - M2 EUR QTD (D) | 0.80% |
| | EUR | LU1328849788 | - R2 EUR (C) | 1.88% |
| | EUR | LU1328849861 | - R2 EUR AD (D) | 0.88% |
| | EUR | LU2132230389 | - Z EUR (C) | 0.47% |
| Global Aggregate Bond | CHF | LU0945157773 | - A CHF Hgd (C) | 1.15% |
| | CZK | LU1049752758 | - A CZK Hgd (C) | 1.15% |
| | EUR | LU0557861274 | - A EUR (C) | 1.15% |
| | EUR | LU0557861357 | - A EUR AD (D) | 1.14% |
| | EUR | LU0906524193 | - A EUR Hgd (C) | 1.13% |
| | EUR | LU0906524276 | - A EUR Hgd AD (D) | 1.14% |
| | EUR | LU1327396765 | - A EUR MD (D) | 1.14% |
| | USD | LU0319688015 | - A USD (C) | 1.14% |
| | USD | LU0319688288 | - A USD AD (D) | 1.14% |
| | USD | LU0906524433 | - A USD MD (D) | 1.11% |
| | EUR | LU1883316371 | - A2 EUR (C) | 1.30% |
| | EUR | LU2070309617 | - A2 EUR AD (D) | 1.30% |
| | EUR | LU1883316454 | - A2 EUR MD (D) | 1.30% |
| | SGD | LU1327396849 | - A2 SGD (C) | 1.29% |
| | SGD | LU1049752089 | - A2 SGD Hgd MD (D) | 1.29% |
| | SGD | LU1327396922 | - A2 SGD MD (D) | 1.29% |
| | USD | LU1049752592 | - A2 USD (C) | 1.31% |
| | USD | LU1049752162 | - A2 USD MD (D) | 1.30% |
| | EUR | LU2032056355 | - A5 EUR (C) | 1.04% |
| | USD | LU1883316702 | - B USD MD (D) | 2.30% |
| | EUR | LU1883316884 | - C EUR (C) | 2.30% |
| | USD | LU1883317007 | - C USD (C) | 2.29% |
| | USD | LU1883317189 | - C USD MD (D) | 2.30% |
| | EUR | LU1883317262 | - E2 EUR (C) | 1.14% |
| | EUR | LU1883317346 | - E2 EUR QTD (D) | 1.15% |
| | EUR | LU1883317429 | - F EUR (C) | 1.65% |
| | EUR | LU2208986013 | - F EUR Hgd (C) | 1.65% |
| | EUR | LU2018719646 | - F EUR Hgd MD (D) | 1.64% |
| | USD | LU2208986872 | - F USD (C) | 1.65% |
| | EUR | LU0613077535 | - F2 EUR Hgd (C) | 1.79% |
| | EUR | LU0613077709 | - F2 EUR Hgd MD (D) | 1.79% |
| | USD | LU0557861431 | - F2 USD (C) | 1.79% |
| | USD | LU1250884811 | - F2 USD MD (D) | 1.80% |
| | EUR | LU0613076990 | - G EUR Hgd (C) | 1.34% |
| | EUR | LU0613077295 | - G EUR Hgd MD (D) | 1.34% |
| | EUR | LU1706545289 | - G EUR Hgd QD (D) | 1.34% |
| | GBP | LU0797053575 | - G GBP Hgd AD (D) | 1.32% |
| | USD | LU0319688361 | - G USD (C) | 1.35% |
| | USD | LU1327397060 | - G USD MD (D) | 1.35% |
| | EUR | LU1998919440 | - H EUR Hgd (C)* | 0.46% |
| | EUR | LU1998919796 | - H EUR Hgd QTD (D) | 0.47% |
| | CAD | LU0906524789 | - I CAD Hgd AD (D) | 0.60% |
| | CHF | LU0945157690 | - I CHF Hgd (C) | 0.61% |
| | EUR | LU0839535514 | - I EUR (C) | 0.61% |
| | EUR | LU0839535860 | - I EUR AD (D) | 0.61% |
| | EUR | LU0839535357 | - I EUR Hgd (C) | 0.61% |
| | EUR | LU0987191722 | - I EUR Hgd AD (D) | 0.60% |
| | GBP | LU0987191565 | - I GBP Hgd (C) | 0.60% |
| | GBP | LU0987191649 | - I GBP Hgd AD (D) | 0.60% |
| | USD | LU0319687637 | - I USD (C) | 0.61% |
| | USD | LU0319687710 | - I USD AD (D) | 0.60% |
| | USD | LU1327396419 | - I USD MD (D) | 0.60% |
| | EUR | LU1883317692 | - I2 EUR (C) | 0.65% |
| | EUR | LU1883317775 | - I2 EUR Hgd (C) | 0.66% |
| | GBP | LU1897299365 | - I2 GBP (C) | 0.67% |
| | GBP | LU2031983880 | - I2 GBP QD (D) | 0.67% |
| | USD | LU1883317858 | - I2 USD (C) | 0.66% |
| | USD | LU2330497350 | - I2 USD AD (D) | 0.64% |
| | USD | LU2330497434 | - I2 USD MD (D) | 0.64% |
| | EUR | LU0613076487 | - M EUR HGD (C) | 0.61% |
| | USD | LU0329444938 | - M USD (C) | 0.61% |
| | EUR | LU1883317932 | - M2 EUR (C) | 0.65% |
| | EUR | LU2002721889 | - M2 EUR Hgd (C) | 0.66% |
| | EUR | LU2002721616 | - M2 EUR Hgd AD (D) | 0.66% |
| | EUR | LU1883318070 | - M2 EUR Hgd QTD (D) | 0.66% |
| | EUR | LU1883318153 | - M2 EUR QTD (D) | 0.65% |
| | USD | LU2002721707 | - M2 USD (C) | 0.66% |
| | USD | LU0557861514 | - O USD (C) | 0.17% |
| | USD | LU1392371701 | - OR USD AD (D) | 0.17% |

| AMUNDI FUNDS | Moneda | Isin | Clases de acciones | TER % |
|-----------------------|--------|--------------|------------------------|-------|
| | USD | LU1883318237 | - P2 USD (C) | 0.89% |
| | EUR | LU1378916545 | - Q-I0 EUR Hgd (C) | 0.66% |
| | EUR | LU1327396500 | - Q-I0 EUR Hgd AD (D)* | 0.62% |
| | GBP | LU1049752915 | - Q-I0 GBP Hgd (C) | 0.59% |
| | USD | LU1103162241 | - Q-I11 USD (C) | 0.71% |
| | EUR | LU1854487383 | - Q-I19 EUR | 0.60% |
| | EUR | LU1854487466 | - Q-I19 EUR Hgd | 0.53% |
| | EUR | LU1832661448 | - Q-I8 EUR Hgd | 0.48% |
| | GBP | LU0839533659 | - Q-R GBP (C) | 0.94% |
| | GBP | LU0839533816 | - Q-R GBP AD (D) | 0.95% |
| | GBP | LU0906524862 | - Q-R GBP Hgd (C) | 0.93% |
| | GBP | LU0906524946 | - Q-R GBP Hgd AD (D) | 0.93% |
| | EUR | LU1508889729 | - Q-R2 EUR Hgd (C) | 0.45% |
| | CHF | LU1250884738 | - R CHF Hgd (C) | 0.72% |
| | CHF | LU1873222944 | - R CHF Hgd AD (D) | 0.72% |
| | EUR | LU1327397144 | - R EUR (C) | 0.75% |
| | EUR | LU1327397227 | - R EUR AD (D) | 0.74% |
| | EUR | LU0839534111 | - R EUR Hgd (C) | 0.73% |
| | EUR | LU0839534384 | - R EUR Hgd AD (D) | 0.74% |
| | USD | LU0839534624 | - R USD (C) | 0.75% |
| | USD | LU0839534970 | - R USD AD (D) | 0.75% |
| | GBP | LU2259110299 | - R2 GBP (C) | 0.80% |
| | USD | LU1883318583 | - R2 USD (C) | 0.79% |
| | EUR | LU2085676323 | - X EUR Hgd AD (D) | 0.17% |
| Global Bond | EUR | LU0557861860 | - A EUR (C) | 1.16% |
| | EUR | LU0557861944 | - A EUR AD (D) | 1.16% |
| | USD | LU0119133188 | - A USD (C) | 1.16% |
| | USD | LU0119133691 | - A USD AD (D) | 1.16% |
| | USD | LU0839533063 | - A2 USD (C) | 1.26% |
| | USD | LU0839533220 | - A2 USD AD (D) | 1.26% |
| | EUR | LU2070307678 | - A5 EUR (C) | 1.07% |
| | EUR | LU2018722194 | - F EUR Hgd MD (D) | 1.46% |
| | EUR | LU0557862082 | - F2 EUR Hgd (C) | 1.61% |
| | EUR | LU0613078343 | - F2 EUR Hgd MD (D) | 1.61% |
| | USD | LU0557862165 | - F2 USD (C) | 1.61% |
| | EUR | LU0557862678 | - G EUR Hgd (C) | 1.15% |
| | EUR | LU0613078186 | - G EUR Hgd MD (D) | 1.15% |
| | USD | LU0119133931 | - G USD (C) | 1.16% |
| | USD | LU0119131489 | - I USD (C) | 0.58% |
| | GBP | LU2052288888 | - I2 GBP (C) | 0.63% |
| | EUR | LU1971432742 | - M EUR (C) | 0.59% |
| | EUR | LU1971432825 | - M EUR AD (D) | 0.59% |
| | EUR | LU0557862322 | - M EUR HGD (C) | 0.61% |
| | USD | LU0329445158 | - M USD (C) | 0.57% |
| | USD | LU2052289423 | - P2 USD (C) | 0.87% |
| | EUR | LU0228160049 | - Q-I15 EUR AD (D) | 0.82% |
| | GBP | LU2259110372 | - R2 GBP (C) | 0.76% |
| Global Corporate Bond | EUR | LU0557863056 | - A EUR (C) | 1.24% |
| | EUR | LU0557863130 | - A EUR AD (D) | 1.24% |
| | EUR | LU0839536322 | - A EUR Hgd (C) | 1.25% |
| | EUR | LU0906525240 | - A EUR Hgd MD (D) | 1.23% |
| | USD | LU0319688791 | - A USD (C) | 1.24% |
| | USD | LU0319688874 | - A USD AD (D) | 1.23% |
| | USD | LU1103153331 | - A2 USD (C) | 1.33% |
| | EUR | LU2070307835 | - A5 EUR (C) | 1.04% |
| | EUR | LU2018722780 | - F EUR Hgd MD (D) | 1.64% |
| | EUR | LU1103153091 | - F2 EUR Hgd MD (D) | 1.78% |
| | USD | LU0557863213 | - F2 USD (C) | 1.79% |
| | EUR | LU1103152879 | - G EUR Hgd MD (D) | 1.33% |
| | USD | LU0319688957 | - G USD (C) | 1.34% |
| | EUR | LU1998919879 | - H EUR Hgd (C) | 0.46% |
| | EUR | LU2110861148 | - H EUR Hgd QTD (D) | 0.46% |
| | EUR | LU0839536082 | - I EUR Hgd (C) | 0.60% |
| | USD | LU0319688445 | - I USD (C) | 0.60% |
| | USD | LU2183143416 | - I2 USD (C) | 0.63% |
| | EUR | LU1971433120 | - M EUR HGD (C) | 0.60% |
| | USD | LU0329445315 | - M USD (C) | 0.60% |
| | EUR | LU2002722002 | - M2 EUR Hgd (C) | 0.65% |
| | EUR | LU2110861221 | - M2 EUR Hgd QTD (D) | 0.65% |
| | USD | LU2002722184 | - M2 USD (C) | 0.66% |
| | EUR | LU1103153174 | - O EUR Hgd (C) | 0.16% |
| | USD | LU0557863304 | - O USD (C) | 0.16% |
| | EUR | LU1732799140 | - Q-I12 EUR Hgd (C) | 0.35% |
| | USD | LU1327397573 | - Q-I4 USD (C) | 0.75% |

| AMUNDI FUNDS | Moneda | Isin | Clases de acciones | TER % |
|-------------------------------------|--------|--------------|----------------------|-------|
| | GBP | LU0906525752 | - Q-R GBP Hgd (C) | 0.92% |
| | EUR | LU0906525596 | - R EUR Hgd (C) | 0.79% |
| | EUR | LU0906525679 | - R EUR Hgd AD (D) | 0.79% |
| | USD | LU1737510443 | - R USD AD (D)* | 0.77% |
| | EUR | LU1998921693 | - X EUR Hgd (C) | 0.16% |
| | USD | LU2401725697 | - X USD (C)* | 0.18% |
| Global Corporate ESG Improvers Bond | EUR | LU2330497517 | - A2 EUR Hgd (C) | 1.38% |
| | USD | LU2280506101 | - A2 USD (C) | 1.39% |
| | USD | LU2359305369 | - A2 USD AD (D)* | 1.39% |
| | EUR | LU2280506879 | - E2 EUR (C) | 1.22% |
| | EUR | LU2280506796 | - E2 EUR Hgd (C) | 1.18% |
| | EUR | LU2280506523 | - F EUR (C)* | 2.49% |
| | EUR | LU2280506366 | - G EUR (C)* | 2.21% |
| | USD | LU2280507505 | - H USD (C) | 0.51% |
| | EUR | LU2330497608 | - I2 EUR Hgd (C) | 0.69% |
| | GBP | LU2359305872 | - I2 GBP (C)* | 0.69% |
| | USD | LU2280507257 | - I2 USD (C) | 0.68% |
| | USD | LU2359305443 | - I2 USD AD (D)* | 0.67% |
| | EUR | LU2450199125 | - M2 EUR Hgd (C)* | 0.78% |
| | USD | LU2280507414 | - M2 USD (C) | 0.68% |
| | GBP | LU2359305799 | - R2 GBP (C)* | 0.93% |
| | USD | LU2280507091 | - R2 USD (C) | 0.94% |
| | USD | LU2359305526 | - R2 USD AD (D)* | 0.93% |
| | EUR | LU2330497780 | - Z EUR Hgd (C) | 0.51% |
| | USD | LU2280507331 | - Z USD (C) | 0.51% |
| Global High Yield Bond | EUR | LU1162499526 | - A EUR Hgd (C) | 1.38% |
| | USD | LU1162499369 | - A USD (C) | 1.37% |
| | EUR | LU2070307918 | - A5 EUR (C) | 0.97% |
| | EUR | LU2018722863 | - F EUR Hgd MD (D) | 2.00% |
| | EUR | LU1162500042 | - F2 EUR Hgd (C) | 2.13% |
| | EUR | LU1250883417 | - F2 EUR Hgd MD (D) | 2.13% |
| | USD | LU1162499955 | - F2 USD (C) | 2.13% |
| | EUR | LU1162499872 | - G EUR Hgd (C) | 1.68% |
| | EUR | LU1250883334 | - G EUR Hgd MD (D) | 1.68% |
| | USD | LU1162499799 | - G USD (C) | 1.68% |
| | USD | LU1998920026 | - H USD (C) | 0.41% |
| | EUR | LU1162498981 | - I EUR Hgd (C) | 0.59% |
| | USD | LU1162498718 | - I USD (C) | 0.58% |
| | GBP | LU2330497947 | - I14 GBP Hgd QD (D) | 0.38% |
| | GBP | LU1897300478 | - I2 GBP (C) | 0.64% |
| | GBP | LU2031984003 | - I2 GBP QD (D) | 0.64% |
| | USD | LU2330497863 | - I2 USD (C) | 0.63% |
| | GBP | LU2052287138 | - J3 GBP (C) | 0.63% |
| | GBP | LU2110861650 | - J3 GBP Hgd (C) | 0.63% |
| | GBP | LU2052287211 | - J3 GBP QD (D) | 0.64% |
| | USD | LU1162499286 | - O USD (C) | 0.10% |
| | USD | LU2052289696 | - P2 USD (C) | 0.98% |
| | GBP | LU1891089077 | - Q-I21 GBP Hgd (C) | 0.38% |
| | GBP | LU2259108806 | - R3 GBP (C) | 0.66% |
| | GBP | LU2259108988 | - R3 GBP Hgd (C) | 0.67% |
| | GBP | LU2259109010 | - R3 GBP QD (D) | 0.67% |
| | USD | LU1998921776 | - X USD (C) | 0.10% |
| Global Inflation Bond | EUR | LU0442405998 | - A EUR (C) | 1.11% |
| | EUR | LU0442406376 | - A EUR AD (D) | 1.11% |
| | EUR | LU0906528699 | - A EUR MD (D)* | 1.08% |
| | USD | LU0752742972 | - A USD Hgd (C) | 1.12% |
| | EUR | LU1883324805 | - A2 EUR (C) | 1.21% |
| | EUR | LU2070308056 | - A5 EUR (C) | 1.08% |
| | EUR | LU1883324987 | - E2 EUR (C) | 0.96% |
| | EUR | LU2018722277 | - F EUR (C) | 1.47% |
| | EUR | LU0557864377 | - F2 EUR (C) | 1.61% |
| | EUR | LU0442406459 | - G EUR (C) | 1.16% |
| | USD | LU0752743277 | - G USD Hgd (C) | 1.16% |
| | EUR | LU1998920299 | - H EUR (C) | 0.25% |
| | EUR | LU0442406616 | - I EUR (C) | 0.57% |
| | USD | LU0752743194 | - I USD Hgd (C) | 0.57% |
| | EUR | LU0442406533 | - M EUR (C) | 0.57% |
| | EUR | LU1883325109 | - M2 EUR (C) | 0.61% |
| | EUR | LU0557864534 | - O EUR (C) | 0.16% |
| | EUR | LU1272328227 | - Q-I13 EUR (C) | 0.26% |
| | GBP | LU1272326791 | - Q-I13 GBP Hgd (C) | 0.19% |
| | USD | LU1272326445 | - Q-I13 USD Hgd (C) | 0.26% |
| | EUR | LU0839539771 | - R EUR (C) | 0.71% |
| | EUR | LU0839539938 | - R EUR AD (D) | 0.71% |

| AMUNDI FUNDS | Moneda | Isin | Clases de acciones | TER % |
|---------------------------------|--------|--------------|---------------------|-------|
| | EUR | LU1883325281 | - R2 EUR (C) | 0.77% |
| | EUR | LU2347636107 | - Z EUR (C)* | 0.43% |
| Global Total Return Bond | EUR | LU1253539594 | - A EUR (C) | 0.93% |
| | EUR | LU1253539677 | - A EUR AD (D) | 0.93% |
| | EUR | LU1253539750 | - A EUR QD (D) | 0.55% |
| | EUR | LU2018722350 | - F EUR QTD (D) | 1.44% |
| | EUR | LU1253540097 | - F2 EUR (C) | 1.56% |
| | EUR | LU1583992539 | - F2 EUR QD (D) | 1.56% |
| | EUR | LU1253539917 | - G EUR (C) | 1.11% |
| | EUR | LU1583994071 | - G EUR QD (D) | 1.11% |
| | EUR | LU1253539248 | - I EUR (C) | 0.44% |
| | EUR | LU1253539321 | - I EUR AD (D) | 0.45% |
| | EUR | LU2002722853 | - M2 EUR (C) | 0.52% |
| Impact Green Bonds ¹ | EUR | LU2349692348 | - A2 EUR (C)* | 1.67% |
| | EUR | LU2349692421 | - E2 EUR (C)* | 1.10% |
| | EUR | LU2349692694 | - F2 EUR (C)* | 1.53% |
| | EUR | LU2349692777 | - G2 EUR (C)* | 1.02% |
| | EUR | LU2349692850 | - I2 EUR (C)* | 1.25% |
| | GBP | LU2401725770 | - I2 GBP (C)* | 0.62% |
| | EUR | LU2349692934 | - J2 EUR (C)* | 1.18% |
| | JPY | LU2440106446 | - J2 JPY Hgd (C)* | 0.24% |
| | EUR | LU2349693072 | - R2 EUR (C)* | 1.56% |
| | GBP | LU2414850136 | - R2 GBP (C)* | 0.99% |
| Optimal Yield | EUR | LU1883336569 | - A EUR (C) | 1.53% |
| | EUR | LU1883336643 | - A EUR AD (D) | 1.53% |
| | SEK | LU1883336726 | - A SEK Hgd (C) | 1.53% |
| | USD | LU1883336999 | - A USD Hgd (C) | 1.53% |
| | USD | LU1883337021 | - A USD Hgd MD (D) | 1.53% |
| | EUR | LU2259111180 | - A2 EUR (C) | 1.69% |
| | EUR | LU2259111263 | - A2 EUR AD (D) | 1.68% |
| | EUR | LU1883337294 | - C EUR (C) | 2.46% |
| | EUR | LU1883337377 | - E2 EUR (C) | 1.48% |
| | EUR | LU1883337450 | - E2 EUR QTD (D) | 1.48% |
| | EUR | LU1883337534 | - F EUR (C) | 1.98% |
| | EUR | LU1883337617 | - F EUR QTD (D) | 1.98% |
| | EUR | LU2176991185 | - G EUR (C) | 1.68% |
| | EUR | LU1894680088 | - G EUR QD (D) | 1.68% |
| | EUR | LU2098276038 | - H EUR (C) | 0.25% |
| | EUR | LU1998916008 | - H EUR QTD (D) | 0.24% |
| | EUR | LU1883337708 | - I2 EUR (C) | 0.64% |
| | USD | LU1883337963 | - I2 USD Hgd (C) | 0.64% |
| | EUR | LU1883338003 | - M2 EUR (C) | 0.69% |
| | EUR | LU1883338185 | - M2 EUR QTD (D)* | 0.68% |
| | EUR | LU1883338268 | - R2 EUR (C) | 0.88% |
| | EUR | LU1883338342 | - R2 EUR AD (D) | 0.88% |
| | GBP | LU1883338425 | - R2 GBP (C) | 0.88% |
| | SEK | LU1883338771 | - R2 SEK Hgd (C) | 0.88% |
| | USD | LU1883338854 | - R2 USD AD (D) | 0.87% |
| | USD | LU1883338938 | - R2 USD Hgd (C) | 0.88% |
| | USD | LU1883339076 | - R2 USD Hgd MD (D) | 0.88% |
| | EUR | LU2428739713 | - X EUR (C)* | 0.11% |
| Optimal Yield Short Term | EUR | LU1883339233 | - A EUR (C) | 1.18% |
| | EUR | LU1883339316 | - E2 EUR (C) | 1.17% |
| | EUR | LU1883339407 | - E2 EUR QTD (D) | 1.17% |
| | EUR | LU1883339589 | - F EUR (C) | 1.67% |
| | EUR | LU1883339662 | - F EUR QTD (D) | 1.67% |
| | EUR | LU1894680161 | - G EUR (C) | 1.37% |
| | EUR | LU1894680245 | - G EUR AD (D) | 1.37% |
| | EUR | LU1883339746 | - I2 EUR (C) | 0.63% |
| | EUR | LU1883339829 | - M2 EUR (C) | 0.63% |
| | EUR | LU1883340082 | - M2 EUR QTD (D) | 0.62% |
| | EUR | LU1883340165 | - R2 EUR (C) | 0.86% |
| Pioneer Strategic Income | AUD | LU1883840644 | - A AUD MD3 (D) | 1.75% |
| | CHF | LU1883840727 | - A CHF Hgd (C) | 1.75% |
| | CZK | LU1883840990 | - A CZK Hgd (C) | 1.75% |
| | EUR | LU1883841022 | - A EUR (C) | 1.75% |
| | EUR | LU1883841295 | - A EUR Hgd (C) | 1.75% |
| | EUR | LU1883841378 | - A EUR Hgd AD (D) | 1.74% |
| | EUR | LU1883841451 | - A EUR Hgd MGI (D) | 1.75% |
| | USD | LU1883841535 | - A USD (C) | 1.75% |
| | USD | LU1883841618 | - A USD MD (D) | 1.75% |
| | USD | LU1883841709 | - A USD MD3 (D) | 1.75% |
| | USD | LU1883841881 | - A USD MGI (D) | 1.75% |
| | ZAR | LU1883841964 | - A ZAR MD3 (D) | 1.75% |

| AMUNDI FUNDS | Moneda | Isin | Clases de acciones | TER % |
|-----------------|--------|--------------|----------------------|-------|
| | EUR | LU2070309294 | - A2 EUR (C) | 1.95% |
| | EUR | LU2070308999 | - A2 EUR AD (D) | 1.95% |
| | EUR | LU2032056512 | - A5 EUR (C) | 0.95% |
| | AUD | LU1883842004 | - B AUD MD3 (D) | 2.25% |
| | USD | LU1883842186 | - B USD (C) | 2.25% |
| | USD | LU1883842269 | - B USD MD (D) | 2.24% |
| | USD | LU1883842343 | - B USD MD3 (D) | 2.25% |
| | USD | LU1883842426 | - B USD MGI (D) | 2.25% |
| | ZAR | LU1883842699 | - B ZAR MD3 (D) | 2.25% |
| | EUR | LU1883842772 | - C EUR (C) | 2.25% |
| | EUR | LU1883842855 | - C EUR Hgd (C) | 2.25% |
| | EUR | LU1883842939 | - C EUR Hgd MGI (D) | 2.25% |
| | USD | LU1883843077 | - C USD (C) | 2.25% |
| | USD | LU1883843150 | - C USD MD (D) | 2.25% |
| | EUR | LU1883843234 | - E2 EUR (C) | 1.45% |
| | EUR | LU1883843317 | - E2 EUR AD (D) | 1.45% |
| | EUR | LU1883843408 | - E2 EUR Hgd (C) | 1.45% |
| | EUR | LU1883843580 | - E2 EUR Hgd AD (D) | 1.45% |
| | EUR | LU1883843663 | - E2 EUR Hgd QTD (D) | 1.45% |
| | EUR | LU1883843747 | - E2 EUR QTD (D) | 1.45% |
| | EUR | LU1883843820 | - F EUR (C) | 1.95% |
| | EUR | LU1883844042 | - F EUR AD (D) | 1.95% |
| | EUR | LU1883844125 | - F EUR Hgd (C) | 1.95% |
| | EUR | LU1883844398 | - F EUR Hgd AD (D) | 1.94% |
| | EUR | LU1883844471 | - F EUR QTD (D) | 1.95% |
| | EUR | LU2036673379 | - G EUR (C) | 1.66% |
| | EUR | LU2036673619 | - G EUR Hgd (C) | 1.65% |
| | EUR | LU1894682456 | - G EUR Hgd AD (D) | 1.66% |
| | EUR | LU1894682530 | - G EUR Hgd QD (D) | 1.65% |
| | EUR | LU2036673452 | - G EUR QTD (D) | 1.66% |
| | EUR | LU1998916420 | - H EUR Hgd QTD (D) | 0.40% |
| | EUR | LU1883844554 | - I2 EUR (C) | 0.77% |
| | EUR | LU1883844638 | - I2 EUR Hgd (C) | 0.76% |
| | EUR | LU1883844711 | - I2 EUR Hgd QTD (D) | 0.76% |
| | EUR | LU1883844802 | - I2 EUR QD (D) | 0.76% |
| | GBP | LU1883844984 | - I2 GBP Hgd (C) | 0.76% |
| | USD | LU1883845106 | - I2 USD (C) | 0.76% |
| | USD | LU1883845288 | - I2 USD QD (D) | 0.76% |
| | USD | LU2347634748 | - I4 USD QTD (D) | 0.54% |
| | EUR | LU1883845361 | - M2 EUR (C) | 0.71% |
| | EUR | LU2002723232 | - M2 EUR Hgd (C) | 0.72% |
| | USD | LU1883845528 | - P2 USD (C) | 1.05% |
| | USD | LU1883845791 | - P2 USD MD (D) | 1.04% |
| | USD | LU1883845874 | - Q-D USD MD (D) | 2.25% |
| | EUR | LU1883846096 | - R2 EUR (C) | 0.95% |
| | EUR | LU1883846179 | - R2 EUR AD (D) | 0.95% |
| | EUR | LU1883846252 | - R2 EUR Hgd (C) | 0.95% |
| | EUR | LU1883846336 | - R2 EUR Hgd AD (D) | 0.95% |
| | EUR | LU1883846419 | - R2 EUR Hgd MGI (D) | 0.96% |
| | GBP | LU1883846500 | - R2 GBP (C) | 0.96% |
| | GBP | LU1883846682 | - R2 GBP AD (D) | 0.95% |
| | USD | LU1883846765 | - R2 USD (C) | 0.96% |
| | USD | LU1883846849 | - R2 USD AD (D) | 0.96% |
| | AUD | LU1883847060 | - T AUD MD3 (D) | 2.23% |
| | USD | LU1883847144 | - T USD (C) | 2.24% |
| | USD | LU1883847227 | - T USD MD3 (D) | 2.24% |
| | USD | LU1883847490 | - T USD MGI (D) | 2.24% |
| | ZAR | LU1883847573 | - T ZAR MD3 (D) | 2.24% |
| | AUD | LU1883847656 | - U AUD MD3 (D) | 2.24% |
| | USD | LU1883847730 | - U USD (C) | 2.24% |
| | USD | LU1883847813 | - U USD MD3 (D) | 2.24% |
| | USD | LU1883847904 | - U USD MGI (D) | 2.24% |
| | ZAR | LU1883848035 | - U ZAR MD3 (D) | 2.24% |
| | EUR | LU2085675515 | - Z EUR HGD QTD (D) | 0.42% |
| Pioneer US Bond | EUR | LU1880401101 | - A EUR (C) | 1.01% |
| | EUR | LU1880401283 | - A EUR AD (D) | 1.01% |
| | EUR | LU1880401366 | - A EUR Hgd (C) | 1.00% |
| | USD | LU1880401523 | - A USD (C) | 1.00% |
| | USD | LU1880401796 | - A USD AD (D) | 1.00% |
| | AUD | LU2070305110 | - A2 AUD Hgd MD3 (D) | 1.31% |
| | CHF | LU1883848894 | - A2 CHF Hgd (C)* | 1.31% |
| | EUR | LU1883848977 | - A2 EUR (C) | 1.33% |
| | EUR | LU2070309021 | - A2 EUR AD (D) | 1.31% |
| | EUR | LU1883849199 | - A2 EUR Hgd (C) | 1.30% |

| AMUNDI FUNDS | Moneda | Isin | Clases de acciones | TER % |
|--------------|--------|--------------|----------------------|-------|
| | EUR | LU1883849272 | - A2 EUR MD (D) | 1.31% |
| | EUR | LU1883849355 | - A2 EUR QD (D) | 1.30% |
| | GBP | LU1883849439 | - A2 GBP Hgd QD (D) | 1.30% |
| | SGD | LU1883849512 | - A2 SGD Hgd (C) | 1.31% |
| | SGD | LU2237438549 | - A2 SGD Hgd MGI (D) | 1.31% |
| | USD | LU1883849603 | - A2 USD (C) | 1.31% |
| | USD | LU1883849785 | - A2 USD AD (D) | 1.30% |
| | USD | LU1883849868 | - A2 USD MD (D) | 1.30% |
| | USD | LU1883849942 | - A2 USD MD3 (D) | 1.31% |
| | USD | LU1883850015 | - A2 USD MGI (D) | 1.31% |
| | ZAR | LU2098275063 | - A2 ZAR Hgd MD3 (D) | 1.30% |
| | ZAR | LU1883850288 | - A2 ZAR MD3 (D) | 1.31% |
| | USD | LU2347634235 | - A2-7 USD (C) | 1.27% |
| | EUR | LU2070308304 | - A5 EUR (C) | 0.97% |
| | AUD | LU2070305201 | - B AUD Hgd MD3 (D) | 2.26% |
| | USD | LU1883850361 | - B USD (C) | 2.26% |
| | USD | LU1883850528 | - B USD MD3 (D) | 2.26% |
| | USD | LU1883850791 | - B USD MGI (D) | 2.26% |
| | ZAR | LU2070305383 | - B ZAR Hgd MD3 (D) | 2.26% |
| | USD | LU1883850874 | - C USD (C) | 2.25% |
| | USD | LU1883850957 | - C USD MD (D) | 2.25% |
| | CHF | LU1883851096 | - E2 CHF Hgd (C) | 1.05% |
| | EUR | LU1883851179 | - E2 EUR (C) | 1.06% |
| | EUR | LU1883851252 | - E2 EUR Hgd (C) | 1.06% |
| | USD | LU1883851336 | - E2 USD (C) | 1.05% |
| | EUR | LU1883851419 | - F EUR (C) | 1.56% |
| | EUR | LU2018722947 | - F EUR Hgd QTD (D) | 1.55% |
| | USD | LU2208987094 | - F USD (C) | 1.57% |
| | EUR | LU1880402091 | - F2 EUR Hgd (C) | 1.70% |
| | EUR | LU1880402174 | - F2 EUR Hgd QTD (D) | 1.70% |
| | USD | LU1880402257 | - F2 USD (C) | 1.70% |
| | EUR | LU1880402331 | - G EUR Hgd (C) | 1.25% |
| | EUR | LU1880402414 | - G EUR Hgd MD (D) | 1.25% |
| | EUR | LU1880402505 | - G EUR Hgd QTD (D) | 1.25% |
| | USD | LU1880402687 | - G USD (C) | 1.25% |
| | EUR | LU1998916693 | - H EUR (C)* | 0.22% |
| | USD | LU1998916776 | - H USD (C) | 0.23% |
| | EUR | LU1880402760 | - I EUR Hgd (C) | 0.47% |
| | USD | LU1880402844 | - I USD (C) | 0.47% |
| | USD | LU1880402927 | - I USD AD (D) | 0.47% |
| | CHF | LU2162036151 | - I2 CHF Hgd (C) | 0.51% |
| | EUR | LU1883851500 | - I2 EUR (C) | 0.51% |
| | EUR | LU1883851682 | - I2 EUR Hgd (C) | 0.52% |
| | GBP | LU1897310782 | - I2 GBP (C) | 0.52% |
| | GBP | LU2031984185 | - I2 GBP QD (D) | 0.52% |
| | USD | LU1883851765 | - I2 USD (C) | 0.51% |
| | USD | LU1883851849 | - I2 USD AD (D) | 0.52% |
| | USD | LU2176990534 | - J2 USD (C) | 0.43% |
| | EUR | LU1880403065 | - M EUR HGD (C) | 0.51% |
| | USD | LU1880403149 | - M USD (C) | 0.51% |
| | EUR | LU1883851922 | - M2 EUR (C) | 0.57% |
| | USD | LU2002723406 | - M2 USD (C) | 0.56% |
| | USD | LU1880403222 | - O USD (C) | 0.08% |
| | USD | LU1883852060 | - P2 USD (C) | 0.81% |
| | USD | LU1883852144 | - P2 USD MD (D) | 0.80% |
| | USD | LU1883852227 | - Q-D USD MD (D) | 2.25% |
| | EUR | LU1880404204 | - Q-OF EUR (C) | 0.22% |
| | EUR | LU2183144067 | - R EUR (C) | 0.63% |
| | EUR | LU1880404626 | - R EUR Hgd (C) | 0.58% |
| | USD | LU1880405276 | - R USD (C) | 0.61% |
| | USD | LU1880405359 | - R USD AD (D) | 0.61% |
| | CHF | LU1883852490 | - R2 CHF Hgd (C)* | 0.71% |
| | EUR | LU1883852573 | - R2 EUR (C) | 0.69% |
| | EUR | LU1883852656 | - R2 EUR Hgd (C) | 0.71% |
| | EUR | LU1883852730 | - R2 EUR QD (D) | 0.70% |
| | USD | LU1883852904 | - R2 USD (C) | 0.70% |
| | USD | LU1883853118 | - T USD (C) | 2.25% |
| | USD | LU1883853209 | - T USD MD3 (D) | 2.25% |
| | USD | LU1883853381 | - T USD MGI (D) | 2.25% |
| | ZAR | LU1883853464 | - T ZAR MD3 (D) | 2.25% |
| | AUD | LU2070305466 | - U AUD HGD MD3 (D) | 2.25% |
| | USD | LU1883853548 | - U USD (C) | 2.25% |
| | USD | LU1883853621 | - U USD MD3 (D) | 2.25% |
| | USD | LU1883853894 | - U USD MGI (D) | 2.25% |

| AMUNDI FUNDS | Moneda | Isin | Clases de acciones | TER % |
|-------------------------------|--------|--------------|----------------------|-------|
| | ZAR | LU1883853977 | - U ZAR MD3 (D) | 2.25% |
| | USD | LU1998917311 | - X USD (C)* | 0.12% |
| | USD | LU2031986479 | - Z USD (C)* | 1.26% |
| Pioneer US Corporate Bond | EUR | LU1162498122 | - A EUR Hgd (C) | 1.16% |
| | USD | LU1162497827 | - A USD (C) | 1.16% |
| | USD | LU1162498049 | - A USD AD (D) | 1.17% |
| | EUR | LU1162498635 | - F2 EUR Hgd (C) | 1.71% |
| | USD | LU1162498551 | - F2 USD (C) | 1.71% |
| | EUR | LU1162498478 | - G EUR Hgd (C) | 1.26% |
| | USD | LU1162498395 | - G USD (C) | 1.26% |
| | EUR | LU1162497314 | - I EUR Hgd (C) | 0.47% |
| | USD | LU1162497157 | - I USD (C) | 0.47% |
| | EUR | LU2162036078 | - I2 EUR Hgd (C)* | 0.53% |
| | JPY | LU2401725853 | - I2 JPY (C)* | 0.53% |
| | EUR | LU1162497660 | - M EUR HGD (C) | 0.52% |
| | USD | LU1162497587 | - M USD (C) | 0.52% |
| | EUR | LU2085676166 | - M2 EUR (C) | 0.58% |
| | EUR | LU2002723588 | - M2 EUR Hgd (C) | 0.57% |
| | EUR | LU2305762622 | - M2 EUR Hgd QTD (D) | 0.57% |
| | USD | LU1162497744 | - O USD (C) | 0.09% |
| | SEK | LU1408339320 | - Q-A3 SEK Hgd (C) | 0.86% |
| | EUR | LU2347636016 | - Z EUR Hgd (C)* | 0.32% |
| Pioneer US Short Term Bond | EUR | LU1882441816 | - A2 EUR (C) | 1.08% |
| | USD | LU1882441907 | - A2 USD (C) | 1.07% |
| | USD | LU1882442111 | - A2 USD AD (D) | 1.07% |
| | USD | LU1882442202 | - A2 USD MD (D) | 1.07% |
| | USD | LU1882442467 | - B USD (C) | 2.19% |
| | EUR | LU1882442541 | - C EUR (C) | 2.20% |
| | USD | LU1882442897 | - C USD (C) | 2.18% |
| | USD | LU1882442970 | - C USD MD (D) | 2.17% |
| | EUR | LU1882443192 | - E2 EUR (C) | 0.87% |
| | EUR | LU1882443275 | - F EUR (C) | 1.37% |
| | EUR | LU2085676596 | - G EUR (C) | 1.09% |
| | EUR | LU1998917071 | - H EUR (C) | 0.24% |
| | USD | LU1882443358 | - I2 USD (C) | 0.38% |
| | EUR | LU1882443432 | - M2 EUR (C) | 0.48% |
| | USD | LU1882443515 | - P2 USD (C) | 0.72% |
| | EUR | LU1882443606 | - R2 EUR (C) | 0.62% |
| | USD | LU1882443788 | - R2 USD (C) | 0.62% |
| | USD | LU1882443861 | - T USD (C) | 2.16% |
| | USD | LU1882443945 | - U USD (C) | 2.19% |
| Emerging Markets Blended Bond | EUR | LU1161086159 | - A EUR (C) | 1.51% |
| | EUR | LU1161086316 | - A EUR AD (D) | 1.52% |
| | USD | LU1543731449 | - A USD Hgd (C) | 1.52% |
| | EUR | LU1534096844 | - A2 EUR (C) | 1.72% |
| | EUR | LU2070310110 | - A2 EUR AD (D) | 1.72% |
| | SGD | LU1534096091 | - A2 SGD Hgd (C) | 1.72% |
| | SGD | LU1534095879 | - A2 SGD Hgd MD (D) | 1.70% |
| | EUR | LU2070305896 | - A5 EUR (C) | 1.01% |
| | EUR | LU2036673965 | - E2 EUR (C) | 1.62% |
| | EUR | LU2018719489 | - F EUR (C) | 2.12% |
| | EUR | LU2018719562 | - F EUR QTD (D) | 2.12% |
| | EUR | LU1161086589 | - F2 EUR (C) | 2.27% |
| | EUR | LU1600318759 | - F2 EUR QD (D) | 2.27% |
| | EUR | LU1161086407 | - G EUR (C) | 1.82% |
| | EUR | LU1600318833 | - G EUR QD (D) | 1.81% |
| | EUR | LU1161085698 | - I EUR (C) | 0.74% |
| | EUR | LU2034727227 | - J2 EUR (C) | 0.68% |
| | EUR | LU1161085938 | - M EUR (C) | 0.73% |
| | EUR | LU2002720485 | - M2 EUR (C) | 0.78% |
| | EUR | LU1534097065 | - OR EUR AD (D) | 0.18% |
| | EUR | LU1161085854 | - Q-I11 EUR (C) | 0.43% |
| | GBP | LU1361117796 | - Q-I14 GBP Hgd (C) | 0.26% |
| | EUR | LU1600318676 | - Q-OF EUR AD (D) | 0.23% |
| | EUR | LU2347636289 | - Z EUR (C)* | 0.53% |
| Emerging Markets Bond | AUD | LU1882449637 | - A AUD MD3 (D) | 1.65% |
| | CZK | LU1882449710 | - A CZK Hgd (C) | 1.66% |
| | EUR | LU1882449801 | - A EUR (C) | 1.66% |
| | EUR | LU1882449983 | - A EUR AD (D) | 1.66% |
| | EUR | LU1882450056 | - A EUR Hgd (C) | 1.65% |
| | EUR | LU1882450130 | - A EUR Hgd AD (D) | 1.65% |
| | EUR | LU1882450213 | - A EUR MD (D) | 1.66% |
| | USD | LU1882450304 | - A USD (C) | 1.65% |
| | USD | LU1882450486 | - A USD AD (D) | 1.66% |

| AMUNDI FUNDS | Moneda | Isin | Clases de acciones | TER % |
|--------------|--------|--------------|-----------------------|-------|
| | USD | LU1882450569 | - A USD MD (D) | 1.66% |
| | USD | LU1882450643 | - A USD MD3 (D) | 1.66% |
| | USD | LU1882450726 | - A USD MGI (D) | 1.65% |
| | ZAR | LU1882450999 | - A ZAR MD3 (D) | 1.66% |
| | AUD | LU2110860256 | - A2 AUD Hgd MD3 (D)* | 1.77% |
| | EUR | LU2070310037 | - A2 EUR (C) | 1.75% |
| | EUR | LU2070309963 | - A2 EUR AD (D) | 1.76% |
| | HKD | LU2110860330 | - A2 HKD MD3 (D)* | 1.79% |
| | CNH | LU2401860049 | - A2 RMB Hgd MD3 (D)* | 1.77% |
| | SGD | LU2237438622 | - A2 SGD Hgd MGI (D) | 1.76% |
| | USD | LU2110860504 | - A2 USD (C) | 1.75% |
| | USD | LU2110860769 | - A2 USD MD3 (D) | 1.76% |
| | USD | LU2237438895 | - A2 USD MGI (D) | 1.73% |
| | AUD | LU1882451021 | - B AUD MD3 (D) | 2.50% |
| | EUR | LU1882451294 | - B EUR (C) | 2.50% |
| | USD | LU1882451377 | - B USD (C) | 2.50% |
| | USD | LU1882451450 | - B USD MD (D)* | 2.51% |
| | USD | LU1882451534 | - B USD MD3 (D) | 2.50% |
| | USD | LU1882451617 | - B USD MGI (D) | 2.50% |
| | ZAR | LU1882451708 | - B ZAR MD3 (D) | 2.50% |
| | EUR | LU1882451880 | - C EUR (C) | 2.50% |
| | EUR | LU1882451963 | - C EUR MD (D) | 2.51% |
| | USD | LU1882452003 | - C USD (C) | 2.51% |
| | USD | LU1882452185 | - C USD MD (D) | 2.50% |
| | EUR | LU1882452268 | - E2 EUR (C) | 1.51% |
| | EUR | LU1882452425 | - E2 EUR Hgd (C) | 1.50% |
| | EUR | LU1882452698 | - E2 EUR QTD (D) | 1.51% |
| | USD | LU1882452771 | - E2 USD (C) | 1.51% |
| | USD | LU1882452854 | - E2 USD AD (D) | 1.51% |
| | EUR | LU1882452938 | - F EUR (C) | 2.01% |
| | EUR | LU1882453076 | - F EUR QTD (D) | 2.01% |
| | EUR | LU2036673023 | - G EUR (C) | 1.71% |
| | EUR | LU1894676722 | - G EUR Hgd AD (D) | 1.71% |
| | EUR | LU2036673296 | - G EUR QTD (D) | 1.71% |
| | EUR | LU1998914052 | - H EUR (C) | 0.57% |
| | EUR | LU1998914136 | - H EUR Hgd (C) | 0.57% |
| | EUR | LU1998914219 | - H EUR QTD (D) | 0.57% |
| | EUR | LU1882453159 | - I2 EUR (C) | 0.72% |
| | EUR | LU1882453233 | - I2 EUR Hgd (C) | 0.72% |
| | EUR | LU1882453316 | - I2 EUR Hgd AD (D) | 0.72% |
| | EUR | LU1882453407 | - I2 EUR QTD (D) | 0.72% |
| | GBP | LU1897302250 | - I2 GBP (C) | 0.70% |
| | GBP | LU1882453589 | - I2 GBP Hgd QD (D) | 0.72% |
| | USD | LU1882453662 | - I2 USD (C) | 0.72% |
| | USD | LU1882453746 | - I2 USD QD (D) | 0.73% |
| | USD | LU1882453829 | - I2 USD QTD (D) | 0.72% |
| | EUR | LU1882454124 | - J2 EUR Hgd (C) | 0.61% |
| | GBP | LU2052287724 | - J3 GBP (C) | 0.76% |
| | GBP | LU2052287997 | - J3 GBP QD (D) | 0.74% |
| | EUR | LU2085676240 | - M EUR (C) | 0.66% |
| | EUR | LU1882454553 | - M2 EUR (C) | 0.72% |
| | EUR | LU1882454637 | - M2 EUR AD (D) | 0.72% |
| | EUR | LU1882454710 | - M2 EUR Hgd (C) | 0.72% |
| | USD | LU1882454983 | - P2 USD (C) | 1.00% |
| | USD | LU1882455014 | - P2 USD MD (D) | 1.01% |
| | USD | LU1882455105 | - Q-D USD MD (D) | 2.51% |
| | EUR | LU1882455287 | - R2 EUR (C) | 0.97% |
| | EUR | LU1882455360 | - R2 EUR Hgd (C) | 0.91% |
| | GBP | LU1882455444 | - R2 GBP (C) | 0.91% |
| | USD | LU1882455527 | - R2 USD (C) | 0.92% |
| | USD | LU1882455790 | - R2 USD AD (D) | 0.91% |
| | GBP | LU2259108632 | - R3 GBP (C) | 0.80% |
| | GBP | LU2259108715 | - R3 GBP QD (D) | 0.79% |
| | AUD | LU1882455873 | - T AUD MD3 (D) | 2.49% |
| | EUR | LU1882455956 | - T EUR (C) | 2.50% |
| | USD | LU1882456095 | - T USD (C) | 2.50% |
| | USD | LU1882456178 | - T USD MD3 (D) | 2.50% |
| | USD | LU1882456251 | - T USD MGI (D) | 2.50% |
| | ZAR | LU1882456335 | - T ZAR MD3 (D) | 2.50% |
| | AUD | LU1882456418 | - U AUD MD3 (D) | 2.50% |
| | EUR | LU1882456509 | - U EUR (C) | 2.50% |
| | USD | LU1882456681 | - U USD (C) | 2.50% |
| | USD | LU1882456764 | - U USD MD3 (D) | 2.50% |
| | USD | LU1882456848 | - U USD MGI (D) | 2.50% |

| AMUNDI FUNDS | Moneda | Isin | Clases de acciones | TER % |
|--|--------|--------------|-----------------------|-------|
| | ZAR | LU1882456921 | - U ZAR MD3 (D) | 2.50% |
| | EUR | LU1882457069 | - X EUR (C) | 0.17% |
| | EUR | LU2085674625 | - Z EUR Hgd AD (D) | 0.56% |
| | USD | LU2040440153 | - Z USD (C) | 0.56% |
| Emerging Markets Corporate Bond | EUR | LU0755948790 | - A EUR (C) | 1.83% |
| | EUR | LU0755948873 | - A EUR AD (D) | 1.82% |
| | EUR | LU0755948956 | - A EUR Hgd (C) | 1.82% |
| | USD | LU0755948444 | - A USD (C) | 1.82% |
| | USD | LU0755948527 | - A USD AD (D) | 1.83% |
| | EUR | LU2070305979 | - A5 EUR (C) | 0.98% |
| | EUR | LU2018722608 | - F EUR Hgd MD (D) | 2.18% |
| | EUR | LU0755949335 | - F2 EUR Hgd (C) | 2.32% |
| | EUR | LU0945158151 | - F2 EUR Hgd MD (D) | 2.32% |
| | USD | LU0755949251 | - F2 USD (C) | 2.32% |
| | EUR | LU0755949178 | - G EUR Hgd (C) | 1.88% |
| | EUR | LU0945158078 | - G EUR Hgd MD (D) | 1.87% |
| | USD | LU0755949095 | - G USD (C) | 1.87% |
| | USD | LU1998917824 | - H USD (C) | 0.54% |
| | EUR | LU0755947982 | - I EUR (C) | 0.69% |
| | EUR | LU0755948014 | - I EUR AD (D) | 0.69% |
| | EUR | LU0755947800 | - I EUR Hgd (C) | 0.69% |
| | EUR | LU2339089083 | - I EUR Hgd AD (D) | 0.69% |
| | USD | LU0755947636 | - I USD (C) | 0.69% |
| | USD | LU0755947719 | - I USD AD (D) | 0.69% |
| | EUR | LU2176992076 | - J2 EUR AD (D) | 0.59% |
| | EUR | LU1971433047 | - M EUR (C) | 0.74% |
| | EUR | LU0755948287 | - M EUR HGD (C) | 0.74% |
| | USD | LU0755948105 | - M USD (C) | 0.74% |
| | EUR | LU1103155898 | - O EUR Hgd (C) | 0.14% |
| | USD | LU0755948360 | - O USD (C) | 0.14% |
| | EUR | LU2052290199 | - Z EUR QD (D) | 0.53% |
| | USD | LU2036672488 | - Z USD (C) | 0.53% |
| | USD | LU2052289936 | - Z USD QD (D) | 0.53% |
| Emerging Markets Green Bond | USD | LU2138398024 | - A USD (C) | 1.69% |
| | AUD | LU2305762200 | - A2 AUD Hgd MD3 (D)* | 1.84% |
| | HKD | LU2305762119 | - A2 HKD MD3 (D)* | 1.83% |
| | CNH | LU2305763786 | - A2 RMB Hgd MD3 (D)* | 1.85% |
| | USD | LU2138387506 | - A2 USD (C) | 1.84% |
| | USD | LU2305762036 | - A2 USD MD3 (D)* | 1.85% |
| | EUR | LU2138390393 | - E2 EUR (C) | 1.64% |
| | EUR | LU2259110968 | - E2 EUR Hgd (C) | 1.64% |
| | EUR | LU2138390716 | - F EUR (C) | 2.09% |
| | EUR | LU2138390559 | - G EUR (C) | 1.69% |
| | EUR | LU2259111008 | - G EUR Hgd (C) | 1.69% |
| | EUR | LU2138389544 | - H EUR (C) | 0.56% |
| | EUR | LU2339089166 | - H EUR QD (D) | 0.56% |
| | USD | LU2138388066 | - I USD (C) | 0.74% |
| | EUR | LU2138388736 | - I2 EUR Hgd (C) | 0.81% |
| | GBP | LU2359303745 | - I2 GBP (C)* | 0.80% |
| | GBP | LU2138388579 | - I2 GBP Hgd (C) | 0.80% |
| | USD | LU2138388223 | - I2 USD (C) | 0.80% |
| | EUR | LU2138389387 | - J EUR Hgd (C) | 0.60% |
| | USD | LU2138388900 | - J USD (C) | 0.59% |
| | EUR | LU2138389460 | - J2 EUR Hgd (C) | 0.65% |
| | USD | LU2138389114 | - J2 USD (C) | 0.63% |
| | EUR | LU2138389890 | - M2 EUR (C) | 0.81% |
| | EUR | LU2138390047 | - M2 EUR Hgd (C) | 0.80% |
| | USD | LU2138387688 | - R USD (C) | 1.04% |
| | GBP | LU2259109952 | - R2 GBP (C) | 1.15% |
| | GBP | LU2347634581 | - R2 GBP Hgd (C) | 1.14% |
| | USD | LU2138387845 | - R2 USD (C) | 1.14% |
| | EUR | LU2347636875 | - R4 EUR Hgd (C)* | 0.57% |
| | EUR | LU2368111824 | - R4 EUR Hgd (D)* | 0.56% |
| | GBP | LU2368111741 | - R4 GBP H AD (D)* | 0.56% |
| | GBP | LU2347634318 | - R4 GBP Hgd (C)* | 0.56% |
| | USD | LU2347634409 | - R4 USD (C)* | 0.55% |
| | USD | LU2368112046 | - R4 USD AD (D)* | 0.56% |
| | EUR | LU2138391102 | - SE EUR Hgd (C) | 0.76% |
| | USD | LU2138390989 | - SE USD (C) | 0.76% |
| | EUR | LU2279408756 | - Z EUR Hgd (C) | 0.89% |
| Emerging Markets Corporate High Yield Bond | EUR | LU1882457143 | - A EUR (C) | 1.95% |
| | EUR | LU1882457226 | - A EUR AD (D) | 1.94% |
| | USD | LU1882457572 | - A USD (C) | 1.94% |
| | USD | LU1882457655 | - A USD MD (D) | 1.94% |

| AMUNDI FUNDS | Moneda | Isin | Clases de acciones | TER % |
|--------------------------------------|--------|--------------|---------------------|-------|
| | EUR | LU1882457739 | - C EUR (C) | 2.94% |
| | USD | LU1882457903 | - C USD (C) | 2.95% |
| | USD | LU1882458034 | - C USD MD (D) | 2.95% |
| | EUR | LU1882458117 | - E2 EUR (C) | 1.80% |
| | EUR | LU1882458208 | - E2 EUR QTD (D) | 1.79% |
| | EUR | LU1882458380 | - F EUR QTD (D) | 2.29% |
| | EUR | LU2085676679 | - G EUR QTD (D) | 1.99% |
| | EUR | LU1882458463 | - I2 EUR (C) | 0.95% |
| | EUR | LU1882458547 | - I2 EUR Hgd (C) | 0.95% |
| | USD | LU1882458620 | - I2 USD (C) | 0.95% |
| | EUR | LU1882458893 | - M2 EUR (C) | 0.90% |
| | USD | LU1882458976 | - P2 USD (C) | 1.18% |
| | EUR | LU1882459271 | - R2 EUR (C) | 1.13% |
| | EUR | LU1882459354 | - R2 EUR AD (D) | 1.15% |
| | USD | LU1882459438 | - R2 USD (C) | 1.14% |
| | EUR | LU2098275733 | - Z EUR (C) | 0.64% |
| | USD | LU2052290272 | - Z USD (C) | 0.64% |
| Emerging Markets Hard Currency Bond | EUR | LU0907913460 | - A EUR (C) | 1.59% |
| | EUR | LU0907913544 | - A EUR AD (D) | 1.60% |
| | EUR | LU1534102832 | - A2 EUR (C) | 1.68% |
| | EUR | LU1534103137 | - A2 EUR MD (D) | 1.69% |
| | SGD | LU1534103723 | - A2 SGD Hgd (C) | 1.69% |
| | SGD | LU1534104291 | - A2 SGD Hgd MD (D) | 1.68% |
| | USD | LU1534102592 | - A2 USD Hgd MD (D) | 1.69% |
| | EUR | LU2070306191 | - A5 EUR (C) | 0.99% |
| | EUR | LU0907913890 | - F2 EUR (C) | 2.24% |
| | EUR | LU0907913627 | - G EUR (C) | 1.79% |
| | EUR | LU0907912579 | - I EUR (C) | 0.61% |
| | EUR | LU0907912652 | - I EUR AD (D) | 0.61% |
| | USD | LU1543737727 | - I USD (C) | 0.61% |
| | USD | LU0907912736 | - I USD Hgd (C) | 0.59% |
| | CHF | LU2070304659 | - I2 CHF Hgd (C) | 0.71% |
| | GBP | LU2052288706 | - I2 GBP (C) | 0.69% |
| | EUR | LU0907913031 | - M EUR (C) | 0.71% |
| | EUR | LU2002720642 | - M2 EUR (C) | 0.76% |
| | EUR | LU2002720725 | - M2 EUR AD (D) | 0.76% |
| | EUR | LU0907913114 | - O EUR (C) | 0.16% |
| | EUR | LU1706539126 | - Q-A5 EUR (C) | 0.64% |
| | USD | LU1778762168 | - Q-A5 USD Hgd (C) | 0.65% |
| | USD | LU1191004966 | - Q-I0 USD Hgd (C) | 0.51% |
| | USD | LU1543738535 | - Q-I13 USD Hgd (C) | 0.75% |
| | USD | LU1602583905 | - Q-I14 USD Hgd (C) | 0.86% |
| | EUR | LU1756691595 | - R EUR (C) | 0.89% |
| | EUR | LU1998920968 | - X EUR (C) | 0.16% |
| | EUR | LU2279408244 | - Z EUR (C)* | 1.21% |
| Emerging Markets Local Currency Bond | CZK | LU1880385494 | - A CZK Hgd (C) | 1.77% |
| | EUR | LU1882459511 | - A EUR (C) | 1.78% |
| | EUR | LU1882459602 | - A EUR AD (D) | 1.77% |
| | USD | LU1882459784 | - A USD (C) | 1.76% |
| | USD | LU1882459867 | - A USD AD (D) | 1.77% |
| | USD | LU1882459941 | - A USD MD3 (D) | 1.77% |
| | USD | LU1882460014 | - A USD MGI (D) | 1.77% |
| | EUR | LU2070309708 | - A2 EUR AD (D) | 1.86% |
| | USD | LU1880385817 | - A2 USD (C) | 1.86% |
| | USD | LU1880385908 | - A2 USD AD (D) | 1.85% |
| | EUR | LU2070306274 | - A5 EUR (C) | 1.03% |
| | USD | LU1882460105 | - B USD MD3 (D) | 2.62% |
| | USD | LU1882460287 | - B USD MGI (D) | 2.62% |
| | USD | LU1882460360 | - C USD (C)* | 2.61% |
| | EUR | LU1882460444 | - E2 EUR (C) | 1.72% |
| | EUR | LU1882460527 | - E2 EUR AD (D) | 1.71% |
| | EUR | LU1882460790 | - E2 EUR QTD (D) | 1.71% |
| | EUR | LU1882460873 | - F EUR (C) | 2.22% |
| | EUR | LU1882460956 | - F EUR AD (D) | 2.21% |
| | EUR | LU1882461178 | - F EUR QTD (D) | 2.22% |
| | EUR | LU1880386039 | - F2 EUR Hgd (C) | 2.36% |
| | EUR | LU1880386112 | - F2 EUR Hgd MD (D) | 2.36% |
| | USD | LU1880386203 | - F2 USD (C) | 2.36% |
| | EUR | LU1880386385 | - G EUR Hgd (C) | 1.91% |
| | EUR | LU1880386468 | - G EUR Hgd MD (D) | 1.91% |
| | USD | LU1880386542 | - G USD (C) | 1.92% |
| | EUR | LU1998914300 | - H EUR (C) | 0.58% |
| | USD | LU1998914482 | - H USD (C)* | 0.56% |
| | EUR | LU1880386625 | - I EUR Hgd (C) | 0.68% |

| AMUNDI FUNDS | Moneda | Isin | Clases de acciones | TER % |
|----------------------------------|--------|--------------|----------------------|-------|
| | USD | LU1880387607 | - I USD (C) | 0.68% |
| | USD | LU1880387789 | - I USD AD (D) | 0.68% |
| | EUR | LU2297685658 | - I11 EUR Hgd (C) | 0.73% |
| | EUR | LU1882461251 | - I2 EUR (C) | 0.73% |
| | EUR | LU1882461335 | - I2 EUR AD (D) | 0.73% |
| | EUR | LU1882461418 | - I2 EUR QD (D) | 0.73% |
| | GBP | LU2031984425 | - I2 GBP QD (D) | 0.73% |
| | USD | LU1882461509 | - I2 USD (C) | 0.73% |
| | EUR | LU1895000252 | - J2 EUR (C) | 0.65% |
| | EUR | LU2428739804 | - J2 EUR AD (D)* | 0.63% |
| | USD | LU2176989957 | - J2 USD (C)* | 0.60% |
| | EUR | LU1880387946 | - M EUR HGD (C) | 0.76% |
| | USD | LU1880388084 | - M USD (C) | 0.77% |
| | EUR | LU1882461681 | - M2 EUR (C) | 0.83% |
| | EUR | LU1882461764 | - M2 EUR AD (D) | 0.83% |
| | USD | LU2002720998 | - M2 USD (C) | 0.83% |
| | USD | LU1880388167 | - O USD (C) | 0.18% |
| | USD | LU1880388910 | - R USD (C) | 0.06% |
| | EUR | LU2391858433 | - R11 EUR Hgd (C)* | 0.78% |
| | EUR | LU1882461848 | - R2 EUR (C) | 1.02% |
| | GBP | LU2259110026 | - R2 GBP (C) | 1.01% |
| | USD | LU1882461921 | - R2 USD (C) | 1.02% |
| | USD | LU1882462069 | - T USD MD3 (D) | 2.62% |
| | USD | LU1882462143 | - T USD MGI (D) | 2.61% |
| | USD | LU1882462226 | - U USD MD3 (D) | 2.61% |
| | USD | LU1882462499 | - U USD MGI (D) | 2.61% |
| | USD | LU1998917238 | - X USD (C) | 0.18% |
| | EUR | LU2052288532 | - Z EUR AD (D) | 0.56% |
| | EUR | LU2052288458 | - Z EUR QD (D) | 0.57% |
| Emerging Markets Short Term Bond | CZK | LU1882462572 | - A2 CZK Hgd (C) | 1.51% |
| | EUR | LU1882462655 | - A2 EUR (C) | 1.50% |
| | EUR | LU1882462739 | - A2 EUR Hgd (C) | 1.51% |
| | USD | LU1882462812 | - A2 USD (C) | 1.51% |
| | USD | LU1882462903 | - A2 USD MD (D) | 1.51% |
| | USD | LU1882463034 | - C USD (C) | 2.51% |
| | USD | LU1882463117 | - C USD MD (D) | 2.51% |
| | EUR | LU1882463208 | - E2 EUR (C) | 1.51% |
| | EUR | LU1882463380 | - E2 EUR Hgd (C) | 1.51% |
| | EUR | LU1882463463 | - E2 EUR Hgd QTD (D) | 1.51% |
| | EUR | LU1882463547 | - E2 EUR QTD (D) | 1.51% |
| | EUR | LU1882463893 | - F2 EUR QTD (D) | 2.16% |
| | EUR | LU2036672645 | - G2 EUR (C) | 1.71% |
| | EUR | LU1894676995 | - G2 EUR Hgd (C) | 1.71% |
| | EUR | LU2036672991 | - G2 EUR Hgd QTD (D) | 1.71% |
| | EUR | LU2036672728 | - G2 EUR QTD (D) | 1.71% |
| | EUR | LU1998914565 | - H EUR QD (D) | 0.58% |
| | USD | LU1998914722 | - H USD (C)* | 0.59% |
| | EUR | LU1882463976 | - I2 EUR (C) | 0.72% |
| | EUR | LU1882464198 | - I2 EUR Hgd (C) | 0.72% |
| | EUR | LU1882464271 | - I2 EUR Hgd AD (D) | 0.72% |
| | EUR | LU1882464354 | - I2 EUR Hgd QTD (D) | 0.72% |
| | GBP | LU1897303142 | - I2 GBP (C) | 0.72% |
| | GBP | LU2176991268 | - I2 GBP Hgd (C) | 0.72% |
| | USD | LU1882464511 | - I2 USD (C)* | 0.75% |
| | EUR | LU1882464602 | - M2 EUR (C) | 0.73% |
| | EUR | LU1882464784 | - M2 EUR Hgd (C) | 0.72% |
| | USD | LU1882464941 | - P2 USD (C) | 1.10% |
| | EUR | LU1882465088 | - R2 EUR (C) | 1.01% |
| | EUR | LU1882465161 | - R2 EUR Hgd (C) | 1.01% |
| | EUR | LU1882464438 | - X EUR (C) | 0.17% |
| Euro Multi-Asset Target Income | CZK | LU1882475046 | - A2 CZK Hgd (C) | 1.82% |
| | CZK | LU1882475129 | - A2 CZK Hgd QTI (D) | 1.82% |
| | EUR | LU1882475392 | - A2 EUR (C) | 1.81% |
| | EUR | LU1882475475 | - A2 EUR QTI (D) | 1.81% |
| | EUR | LU1882475558 | - E2 EUR QTI (D) | 1.81% |
| | EUR | LU1882475632 | - G2 EUR QTI (D) | 2.01% |
| | EUR | LU2347634664 | - I2 EUR QTI (D) | 0.75% |
| | EUR | LU2490078461 | - M2 EUR (C)* | 1.06% |
| | EUR | LU1882475715 | - M2 EUR QTI (D) | 0.88% |
| Global Multi-Asset | EUR | LU1883327816 | - A EUR (C) | 1.90% |
| | USD | LU1883327907 | - A USD (C) | 1.89% |
| | EUR | LU2183143689 | - A2 EUR (C) | 2.11% |
| | USD | LU2183143762 | - A2 USD (C) | 2.10% |
| | EUR | LU1883328038 | - C EUR (C) | 2.89% |

| AMUNDI FUNDS | Moneda | Isin | Clases de acciones | TER % |
|--|--------|--------------|-----------------------|-------|
| | USD | LU1883328111 | - C USD (C) | 2.89% |
| | EUR | LU1883328202 | - E2 EUR (C) | 1.90% |
| | EUR | LU1883328384 | - F EUR (C) | 2.39% |
| | EUR | LU1883328467 | - G EUR (C) | 2.10% |
| | CZK | LU2199618633 | - I2 CZK Hgd (C) | 0.86% |
| | EUR | LU1883328541 | - I2 EUR (C) | 0.87% |
| | GBP | LU1897306830 | - I2 GBP (C) | 0.85% |
| | USD | LU1883328624 | - I2 USD (C) | 0.88% |
| | USD | LU1883328897 | - I2 USD Hgd (C) | 0.85% |
| | EUR | LU1883328970 | - M2 EUR (C) | 0.96% |
| | EUR | LU1883329192 | - R2 EUR (C) | 1.25% |
| Global Multi-Asset Conservative | CHF | LU1883329358 | - A CHF Hgd (C) | 1.58% |
| | EUR | LU1883329432 | - A EUR (C) | 1.58% |
| | EUR | LU2339089596 | - A EUR QD (D) | 1.57% |
| | USD | LU2339089323 | - A USD Hgd (C)* | 1.59% |
| | EUR | LU2183143507 | - A2 EUR (C) | 1.73% |
| | EUR | LU1883329515 | - C EUR (C) | 2.57% |
| | EUR | LU1883329606 | - E2 EUR (C) | 1.48% |
| | EUR | LU2330498085 | - E2 EUR AD (D) | 1.47% |
| | EUR | LU1883329788 | - F EUR (C) | 2.13% |
| | EUR | LU1883329861 | - G EUR (C) | 1.78% |
| | EUR | LU1883329945 | - G EUR QTD (D) | 1.78% |
| | EUR | LU2079696212 | - I EUR (C) | 0.64% |
| | CZK | LU2199618559 | - I2 CZK Hgd (C)* | 0.75% |
| | EUR | LU2079696568 | - I2 EUR (C) | 0.74% |
| | GBP | LU1897307218 | - I2 GBP (C) | 0.73% |
| | JPY | LU2450199471 | - I2 JPY Hgd (C)* | 0.73% |
| | USD | LU1883330018 | - I2 USD Hgd (C) | 0.74% |
| | JPY | LU2359305955 | - J2 JPY Hgd (C)* | 0.63% |
| | EUR | LU1883330109 | - M2 EUR (C) | 0.74% |
| | EUR | LU1883330281 | - R2 EUR (C) | 1.13% |
| | EUR | LU2391858359 | - R5 EUR (C)* | 0.94% |
| Global Multi-Asset Target Income | CZK | LU1883330364 | - A2 CZK Hgd (C) | 1.83% |
| | CZK | LU1883330448 | - A2 CZK Hgd QTI (D) | 1.83% |
| | EUR | LU1883330521 | - A2 EUR (C) | 1.86% |
| | EUR | LU1883330794 | - A2 EUR Hgd (C) | 1.82% |
| | EUR | LU1883330877 | - A2 EUR Hgd QTI (D) | 1.83% |
| | EUR | LU1883330950 | - A2 EUR QTI (D) | 1.84% |
| | GBP | LU2368112129 | - A2 GBP Hgd (C)* | 1.87% |
| | HUF | LU1883331099 | - A2 HUF Hgd QTI (D) | 1.82% |
| | RON | LU1883331255 | - A2 RON Hgd (C) | 1.83% |
| | USD | LU1883331339 | - A2 USD (C) | 1.84% |
| | USD | LU1883331412 | - A2 USD MTI (D) | 1.83% |
| | USD | LU1883331503 | - A2 USD QTI (D) | 1.83% |
| | USD | LU1883331685 | - C USD (C) | 2.83% |
| | USD | LU1883331768 | - C USD QTI (D) | 2.82% |
| | EUR | LU1883331842 | - E2 EUR (C) | 1.83% |
| | EUR | LU1883331925 | - E2 EUR Hgd SATI (D) | 1.82% |
| | EUR | LU1883332063 | - E2 EUR QTI (D) | 1.83% |
| | EUR | LU1883332147 | - E2 EUR SATI (D) | 1.82% |
| | EUR | LU1883332576 | - G2 EUR Hgd QTI (D) | 2.04% |
| | USD | LU1883332659 | - I2 USD (C) | 0.76% |
| | EUR | LU1883332816 | - M2 EUR Hgd (C) | 0.89% |
| | EUR | LU2002722697 | - M2 EUR Hgd SATI (D) | 0.89% |
| | EUR | LU1883332907 | - M2 EUR SATI (D) | 0.89% |
| | USD | LU1883333038 | - M2 USD (C) | 0.89% |
| | USD | LU1883333202 | - P2 USD (C) | 1.27% |
| | USD | LU1883333384 | - P2 USD QTI (D) | 1.28% |
| | USD | LU1883333467 | - Q-D USD QTI (D) | 2.83% |
| | EUR | LU1883333541 | - R2 EUR (C) | 1.26% |
| | EUR | LU1883333624 | - R2 EUR Hgd QTI (D) | 1.18% |
| | EUR | LU1883333897 | - R2 EUR QTI (D) | 1.25% |
| | USD | LU1883333970 | - R2 USD (C) | 1.16% |
| | USD | LU1883334192 | - R2 USD MTI (D) | 1.19% |
| | USD | LU1883331172 | - R2 USD QTI (D) | 1.20% |
| Sustainable Global Perspectives ² | CZK | LU1327398548 | - A CZK Hgd (C) | 1.79% |
| | EUR | LU0907915168 | - A EUR (C) | 1.79% |
| | EUR | LU0907915242 | - A EUR AD (D) | 1.79% |
| | EUR | LU2018720735 | - F EUR (C) | 2.39% |
| | EUR | LU0907915598 | - F2 EUR (C) | 2.64% |
| | EUR | LU0907915325 | - G EUR (C) | 2.09% |
| | EUR | LU0907914518 | - I EUR (C) | 0.86% |
| | EUR | LU0907914609 | - I EUR AD (D) | 0.86% |
| | USD | LU2330498168 | - I USD (C) | 0.90% |

| AMUNDI FUNDS | Moneda | Isin | Clases de acciones | TER % |
|--------------------------------|--------|--------------|-----------------------|-------|
| | CZK | LU2199618716 | - I2 CZK Hgd (C) | 0.96% |
| | EUR | LU0907914781 | - M EUR (C) | 1.01% |
| | USD | LU1399297131 | - M USD (C)* | 0.86% |
| | EUR | LU2002722770 | - M2 EUR (C) | 1.25% |
| | EUR | LU1049757476 | - R EUR (C) | 1.20% |
| | EUR | LU1049757559 | - R EUR AD (D) | 1.18% |
| Multi-Asset Real Return | CZK | LU1650130344 | - A CZK Hgd (C) | 1.30% |
| | EUR | LU1253540170 | - A EUR (C) | 1.30% |
| | EUR | LU1253540410 | - A EUR AD (D) | 1.30% |
| | EUR | LU2018720818 | - F EUR (C) | 2.11% |
| | EUR | LU2018721030 | - F EUR QTD (D) | 2.10% |
| | EUR | LU1253541814 | - F2 EUR (C) | 2.30% |
| | EUR | LU1327398381 | - F2 EUR QD (D) | 2.29% |
| | EUR | LU1253541574 | - G EUR (C) | 1.75% |
| | EUR | LU1327398209 | - G EUR QD (D) | 1.75% |
| | EUR | LU1253540840 | - I EUR (C) | 0.56% |
| | EUR | LU1253541145 | - I EUR AD (D) | 0.47% |
| | EUR | LU1327398035 | - M EUR (C) | 0.66% |
| | JPY | LU1253542036 | - Q-I JPY Hgd (C) | 0.56% |
| | JPY | LU1253542119 | - Q-I JPY Hgd AD (D) | 0.56% |
| | EUR | LU1253542200 | - Q-I4 EUR (C) | 0.46% |
| | EUR | LU1600318593 | - Q-OF EUR (C) | 0.09% |
| Multi-Asset Sustainable Future | CHF | LU2110861817 | - A CHF Hgd (C) | 1.48% |
| | CZK | LU2176991698 | - A CZK Hgd (C) | 1.48% |
| | EUR | LU1941681956 | - A EUR (C) | 1.48% |
| | EUR | LU1941682095 | - A EUR AD (D) | 1.48% |
| | USD | LU1941682681 | - A USD (C) | 1.49% |
| | EUR | LU2040441128 | - A2 EUR (C) | 1.63% |
| | EUR | LU2036673882 | - E2 EUR (C) | 1.43% |
| | EUR | LU2018721113 | - F EUR (C) | 2.28% |
| | EUR | LU1941682418 | - F2 EUR (C) | 2.43% |
| | EUR | LU1941682335 | - G EUR (C) | 1.53% |
| | EUR | LU1941682178 | - I EUR (C) | 0.59% |
| | EUR | LU2031984342 | - I2 EUR (C) | 0.69% |
| | GBP | LU2359308629 | - I2 GBP (C)* | 0.70% |
| | EUR | LU2085675861 | - J2 EUR (C) | 0.58% |
| | EUR | LU1941682509 | - M EUR (C) | 0.64% |
| | EUR | LU2011223687 | - M2 EUR (C) | 0.69% |
| | EUR | LU1941682251 | - R EUR (C) | 0.92% |
| | EUR | LU2359306094 | - R EUR AD (D)* | 0.95% |
| | GBP | LU2359308546 | - R2 GBP (C)* | 1.03% |
| | EUR | LU2391859084 | - R5 EUR (C)* | 0.74% |
| Pioneer Flexible Opportunities | CZK | LU1883340249 | - A CZK Hgd (C) | 1.86% |
| | EUR | LU1883340322 | - A EUR (C) | 1.86% |
| | EUR | LU1883340595 | - A EUR Hgd (C) | 1.86% |
| | USD | LU1883340678 | - A USD (C) | 1.86% |
| | EUR | LU1883340751 | - C EUR Hgd (C) | 2.86% |
| | USD | LU1883340835 | - C USD (C) | 2.86% |
| | EUR | LU1883340918 | - E2 EUR (C) | 1.86% |
| | EUR | LU1883341056 | - E2 EUR Hgd (C) | 1.86% |
| | EUR | LU1883341130 | - F EUR (C) | 2.36% |
| | EUR | LU1894680328 | - G EUR (C) | 2.07% |
| | EUR | LU1883341213 | - G EUR Hgd (C) | 2.06% |
| | USD | LU1883341486 | - I USD (C) | 0.71% |
| | USD | LU2330498598 | - I2 USD (C) | 0.80% |
| | USD | LU1883341643 | - P USD (C) | 1.21% |
| | USD | LU1883341726 | - Q-D USD AD (D) | 2.86% |
| | EUR | LU1837136800 | - R EUR (C) | 1.10% |
| | EUR | LU1883341999 | - R EUR Hgd (C) | 1.11% |
| | GBP | LU1883342021 | - R GBP (C) | 1.11% |
| | USD | LU1883342294 | - R USD (C) | 1.11% |
| Pioneer Income Opportunities | EUR | LU1894680757 | - A2 EUR (C) | 1.78% |
| | EUR | LU1894680831 | - A2 EUR Hgd (C) | 1.76% |
| | EUR | LU1894680914 | - A2 EUR Hgd QTD (D) | 1.76% |
| | EUR | LU1894681052 | - A2 EUR QTD (D) | 1.75% |
| | USD | LU1883839398 | - A2 USD (C) | 1.77% |
| | USD | LU1894681136 | - A2 USD MGI (D) | 1.76% |
| | USD | LU1894681219 | - A2 USD QTD (D) | 1.76% |
| | USD | LU1883839471 | - C USD (C) | 2.75% |
| | EUR | LU1883839554 | - E2 EUR (C) | 1.75% |
| | EUR | LU1883839638 | - E2 EUR Hgd (C) | 1.75% |
| | EUR | LU1883839711 | - E2 EUR Hgd QTI (D) | 1.75% |
| | EUR | LU1894681300 | - E2 EUR PHgd QTI (D) | 1.75% |
| | EUR | LU1883839802 | - E2 EUR QTI (D) | 1.75% |

| AMUNDI FUNDS | Moneda | Isin | Clases de acciones | TER % |
|---------------------------------|--------|--------------|-------------------------|-------|
| | EUR | LU1883839984 | - G EUR (C) | 1.96% |
| | EUR | LU1883840057 | - G EUR Hgd (C) | 1.96% |
| | EUR | LU1883840131 | - G EUR Hgd QTI (D) | 1.96% |
| | EUR | LU1894681482 | - G EUR PHgd QTI (D) | 1.96% |
| | EUR | LU1883840214 | - G EUR QTI (D) | 1.96% |
| | EUR | LU1894681565 | - I2 EUR (C) | 0.72% |
| | EUR | LU1894681649 | - I2 EUR Hgd (C) | 0.72% |
| | EUR | LU1894681722 | - I2 EUR Hgd QTD (D) | 0.72% |
| | EUR | LU1894681995 | - I2 EUR QTD (D) | 0.73% |
| | USD | LU1883840305 | - I2 USD (C) | 0.72% |
| | USD | LU1894682027 | - I2 USD QTD (D) | 0.72% |
| | USD | LU2110862112 | - I3 USD QTI (D) | 0.72% |
| | EUR | LU2002723158 | - M2 EUR (C) | 0.82% |
| | EUR | LU1883840487 | - M2 EUR Hgd QTD (D) | 0.82% |
| | USD | LU1883840560 | - P2 USD (C) | 1.20% |
| | USD | LU1894682290 | - R2 USD (C) | 1.10% |
| | USD | LU1894682373 | - R2 USD QTD (D) | 1.11% |
| Real Assets Target Income | EUR | LU1883866011 | - A2 EUR (C) | 1.91% |
| | EUR | LU1883866102 | - A2 EUR Hgd MTI (D) | 1.91% |
| | EUR | LU1883866284 | - A2 EUR Hgd QTI (D) | 1.91% |
| | EUR | LU1883866367 | - A2 EUR QTI (D) | 1.90% |
| | SGD | LU2462611562 | - A2 SGD Hgd MTI (D)* | 2.07% |
| | USD | LU1883866441 | - A2 USD (C) | 1.90% |
| | USD | LU1883866524 | - A2 USD QTI (D) | 1.91% |
| | EUR | LU2477811538 | - E2 EUR (C)* | 1.99% |
| | EUR | LU1883866797 | - E2 EUR ATI (D) | 1.89% |
| | EUR | LU1883866870 | - E2 EUR Hgd SATI (D) | 1.89% |
| | EUR | LU1883867092 | - F2 EUR ATI (D) | 2.64% |
| | EUR | LU2477811454 | - G2 EUR (C)* | 2.18% |
| | EUR | LU1883867258 | - G2 EUR Hgd QTI (D) | 2.10% |
| | USD | LU2237438465 | - H USD (C) | 0.47% |
| | EUR | LU1883867332 | - I2 EUR (C) | 0.88% |
| | EUR | LU1883867415 | - I2 EUR Hgd QTI (D) | 0.86% |
| | USD | LU1883867506 | - I2 USD (C)* | 0.89% |
| | EUR | LU2477811611 | - M2 EUR (C)* | 0.95% |
| | EUR | LU2002723828 | - M2 EUR Hgd SATI (D) | 0.96% |
| | USD | LU2002724040 | - M2 USD ATI (D) | 0.95% |
| | EUR | LU1883867688 | - R2 EUR (C) | 1.28% |
| | EUR | LU2070303842 | - Z EUR QD (D) | 0.50% |
| | USD | LU2085675606 | - Z USD QTI (D) | 0.49% |
| Target Coupon | EUR | LU1386074709 | - A2 EUR AD (D) | 1.02% |
| | EUR | LU1386074964 | - F2 EUR AD (D) | 1.61% |
| | EUR | LU1386074881 | - G2 EUR AD (D) | 1.21% |
| | EUR | LU1386074618 | - I2 EUR AD (D) | 0.52% |
| | EUR | LU2002724396 | - M2 EUR AD (D) | 0.62% |
| | EUR | LU1638825742 | - Q-A4 EUR AD (D) | 1.01% |
| Absolute Return Credit | EUR | LU1622150198 | - A EUR (C) | 1.12% |
| | USD | LU1622150867 | - A USD (C) | 1.12% |
| | USD | LU1622150941 | - A USD Hgd (C) | 1.18% |
| | EUR | LU1622151246 | - F2 EUR (C) | 2.07% |
| | EUR | LU1622151329 | - G EUR (C) | 1.52% |
| | EUR | LU1622150271 | - I EUR (C) | 0.58% |
| | EUR | LU1622151089 | - I EUR AD (D) | 0.55% |
| | GBP | LU1622150438 | - I GBP Hgd (C) | 0.58% |
| | GBP | LU2052288615 | - I2 GBP (C) | 0.65% |
| | EUR | LU1622151592 | - M EUR (C) | 0.52% |
| | EUR | LU1622150511 | - O EUR (C) | 0.14% |
| | EUR | LU1622150602 | - Q-A3 EUR AD (D) | 1.49% |
| | EUR | LU1622151162 | - R EUR (C) | 0.81% |
| Absolute Return European Equity | EUR | LU1882436733 | - A EUR (C) | 1.86% |
| | EUR | LU1882436907 | - A EUR AD (D) | 1.85% |
| | HUF | LU1882437038 | - A HUF Hgd (C) | 1.86% |
| | USD | LU1882437202 | - A USD (C) | 1.85% |
| | EUR | LU2070305540 | - A5 EUR (C) | 1.30% |
| | EUR | LU1882437541 | - E2 EUR (C) | 1.56% |
| | USD | LU1882437624 | - E2 USD Hgd (C) | 1.56% |
| | EUR | LU1882437970 | - G EUR (C) | 1.86% |
| | EUR | LU1998913831 | - H EUR (C) | 0.30% |
| | EUR | LU1882438358 | - I EUR (C) | 0.43% |
| | USD | LU1882438432 | - I USD Hgd (C) | 0.92% |
| | EUR | LU1882438606 | - M2 EUR (C) | 0.87% |
| | EUR | LU1882438788 | - R EUR (C) | 1.05% |
| | USD | LU1882438945 | - R USD (C) | 1.07% |

| AMUNDI FUNDS | Moneda | Isin | Clases de acciones | TER % |
|--|--------|--------------|---------------------|-------|
| | USD | LU1882439083 | - R USD Hgd (C) | 1.06% |
| | EUR | LU2040439817 | - Z EUR (C) | 0.40% |
| Absolute Return Multi-Strategy | CZK | LU1882439240 | - A CZK Hgd (C) | 1.50% |
| | EUR | LU1882439323 | - A EUR (C) | 1.50% |
| | USD | LU1882439679 | - A USD Hgd (C) | 1.50% |
| | EUR | LU2070310201 | - A2 EUR (C) | 1.70% |
| | EUR | LU2032054905 | - A5 EUR (C) | 1.37% |
| | EUR | LU1882439752 | - C EUR (C) | 2.51% |
| | USD | LU1882439919 | - C USD Hgd (C) | 2.50% |
| | EUR | LU1882440099 | - E2 EUR (C) | 1.40% |
| | EUR | LU1882440255 | - F EUR (C) | 2.05% |
| | EUR | LU1882440339 | - G EUR (C) | 1.70% |
| | EUR | LU1998913914 | - H EUR (C) | 0.34% |
| | EUR | LU1882440503 | - I EUR (C) | 0.71% |
| | GBP | LU1894676300 | - I GBP (C) | 0.72% |
| | GBP | LU1894676482 | - I GBP Hgd (C) | 0.71% |
| | EUR | LU1882440685 | - I2 EUR (C) | 0.81% |
| | GBP | LU1897298045 | - I2 GBP (C) | 0.81% |
| | GBP | LU2047618173 | - I2 GBP Hgd (C) | 0.81% |
| | EUR | LU1882440925 | - J EUR (C) | 0.62% |
| | GBP | LU2052286833 | - J3 GBP (C) | 0.70% |
| | EUR | LU1882441147 | - M2 EUR (C) | 0.71% |
| | USD | LU2098276384 | - P2 USD Hgd (C) | 1.21% |
| | EUR | LU1894676565 | - Q-I22 EUR QTD (D) | 0.66% |
| | EUR | LU1882441220 | - R EUR (C) | 0.98% |
| | GBP | LU1882441576 | - R GBP Hgd (C) | 1.00% |
| | USD | LU1882441659 | - R USD Hgd (C) | 0.99% |
| | GBP | LU2259108392 | - R3 GBP (C) | 0.75% |
| | EUR | LU1894676649 | - X EUR (C) | 0.13% |
| | EUR | LU2110859837 | - Z EUR (C) | 0.40% |
| Absolute Return Global Opportunities Bond ² | CZK | LU1894677373 | - A CZK Hgd (C) | 1.11% |
| | EUR | LU1894677027 | - A EUR (C) | 1.13% |
| | USD | LU1894677290 | - A USD (C) | 1.10% |
| | EUR | LU1894677613 | - C EUR (C) | 2.11% |
| | EUR | LU1894677704 | - C EUR MD (D) | 2.12% |
| | USD | LU1894677886 | - C USD (C) | 2.11% |
| | EUR | LU1894678009 | - E2 EUR (C) | 1.21% |
| | EUR | LU1894678181 | - F EUR (C) | 1.86% |
| | EUR | LU1894678264 | - G EUR (C) | 1.51% |
| | EUR | LU1998914995 | - H EUR (C) | 0.27% |
| | EUR | LU1894678348 | - I EUR (C) | 0.53% |
| | EUR | LU2339089752 | - I2 EUR (C) | 0.54% |
| | EUR | LU1894678694 | - M2 EUR (C) | 0.62% |
| | EUR | LU1837134698 | - R EUR (C) | 0.72% |
| | GBP | LU1894678777 | - R GBP (C) | 0.71% |
| | EUR | LU1894678934 | - SE EUR (C) | 0.14% |
| | EUR | LU2040440237 | - Z EUR (C) | 0.37% |
| Absolute Return Global Opportunities Bond Dynamic ² | USD | LU2247575652 | - A2 USD (C) | 1.51% |
| | USD | LU2247577195 | - H USD (C) | 0.43% |
| | USD | LU2247576031 | - I2 USD (C) | 0.66% |
| | USD | LU2247575819 | - R2 USD (C) | 1.02% |
| | EUR | LU2247576205 | - Z EUR Hgd (C) | 0.39% |
| | USD | LU2247576387 | - Z USD (C) | 0.39% |
| Global Macro Bonds & Currencies | EUR | LU0996172093 | - A EUR (C) | 1.34% |
| | EUR | LU0996172176 | - A EUR AD (D) | 1.34% |
| | USD | LU1073017714 | - A USD Hgd AD (D) | 1.34% |
| | EUR | LU2018724992 | - F EUR (C) | 1.91% |
| | EUR | LU0996172507 | - F2 EUR (C) | 2.09% |
| | EUR | LU1103150238 | - F2 EUR MD (D) | 2.09% |
| | EUR | LU0996172333 | - G EUR (C) | 1.54% |
| | EUR | LU1103150071 | - G EUR MD (D) | 1.54% |
| | USD | LU0996172416 | - G USD Hgd (C) | 1.55% |
| | EUR | LU0996171368 | - I EUR (C) | 0.60% |
| | EUR | LU0996171798 | - M EUR (C) | 0.61% |
| | EUR | LU0996171954 | - O EUR (C) | 0.16% |
| Global Macro Bonds & Currencies Low Vol | EUR | LU0210817283 | - AE (C) | 0.91% |
| | EUR | LU0244994728 | - AE (D) | 0.90% |
| | GBP | LU0615785101 | - AHG (C) | 0.96% |
| | USD | LU0752743517 | - AHU (C) | 0.93% |
| | USD | LU0752743608 | - AHU (D) | 0.84% |
| | EUR | LU0557852794 | - FE (C) | 1.22% |
| | EUR | LU0210817879 | - IE (C) | 0.47% |
| | EUR | LU0329439698 | - ME (C) | 0.61% |
| | EUR | LU0557852950 | - OE (C) | 0.17% |

| AMUNDI FUNDS | Moneda | Isin | Clases de acciones | TER % |
|-----------------------|--------|--------------|--------------------|-------|
| | EUR | LU0906519359 | - OR (C) | 0.18% |
| | EUR | LU0987185328 | - RE (C) | 0.73% |
| | EUR | LU0210817440 | - SE (C) | 1.01% |
| | USD | LU0752743863 | - SHU (C) | 1.02% |
| Absolute Return Forex | EUR | LU0568619638 | - A EUR (C) | 1.16% |
| | EUR | LU0568619711 | - A EUR AD (D) | 1.16% |
| | USD | LU1883326172 | - A USD (C) | 1.09% |
| | EUR | LU1883326768 | - C EUR (C) | 1.91% |
| | USD | LU1883326925 | - C USD (C) | 1.91% |
| | USD | LU1883327063 | - C USD MD (D) | 1.69% |
| | EUR | LU1883327147 | - E2 EUR (C) | 1.00% |
| | EUR | LU1883327220 | - F EUR (C) | 1.66% |
| | EUR | LU0568620057 | - F2 EUR (C) | 1.85% |
| | EUR | LU0568619802 | - G EUR (C) | 1.30% |
| | EUR | LU0568619042 | - I EUR (C) | 0.67% |
| | EUR | LU0568619398 | - M EUR (C) | 0.69% |
| | EUR | LU1883327576 | - M2 EUR (C) | 0.70% |
| | EUR | LU0568619554 | - O EUR (C) | 0.23% |
| | EUR | LU0987184941 | - R EUR (C) | 1.07% |
| | USD | LU1883327659 | - R USD (C) | 1.04% |
| | EUR | LU1883327733 | - X EUR (C) | 0.38% |
| | EUR | LU2040440401 | - Z EUR (C) | 0.50% |
| Multi-Strategy Growth | EUR | LU1883335165 | - A EUR (C) | 1.62% |
| | EUR | LU1883335249 | - A EUR AD (D) | 1.62% |
| | USD | LU1883335322 | - A USD Hgd (C) | 1.62% |
| | EUR | LU1883335678 | - E2 EUR (C) | 1.52% |
| | EUR | LU1883335751 | - G EUR (C) | 1.82% |
| | EUR | LU1998915968 | - H EUR (C) | 0.37% |
| | EUR | LU1883335835 | - I EUR (C) | 0.81% |
| | EUR | LU1883335918 | - I EUR AD (D) | 0.76% |
| | GBP | LU1894679312 | - I GBP (C) | 0.79% |
| | GBP | LU1894679403 | - I GBP Hgd (C) | 0.79% |
| | USD | LU1883336056 | - I USD Hgd (C) | 0.78% |
| | CHF | LU2359308207 | - I2 CHF Hgd (C)* | 0.88% |
| | EUR | LU1883336130 | - I2 EUR (C) | 0.88% |
| | EUR | LU1894679585 | - I2 EUR AD (D) | 0.87% |
| | GBP | LU1897309008 | - I2 GBP (C) | 0.89% |
| | GBP | LU2049412971 | - I2 GBP Hgd (C) | 0.88% |
| | NOK | LU1894679742 | - I2 NOK Hgd (C) | 0.88% |
| | GBP | LU2052287302 | - J3 GBP (C) | 0.72% |
| | EUR | LU1883336213 | - M2 EUR (C) | 0.79% |
| | EUR | LU1883336304 | - M2 EUR AD (D) | 0.79% |
| | USD | LU2098276467 | - P2 USD Hgd (C) | 1.28% |
| | EUR | LU1837136479 | - R EUR (C) | 1.08% |
| | GBP | LU2259109101 | - R3 GBP (C) | 0.76% |
| | GBP | LU2330498242 | - R3 GBP Hgd (C) | 0.80% |
| | EUR | LU1894679825 | - X EUR (C) | 0.15% |
| | USD | LU2224462288 | - X USD Hgd (C) | 0.14% |
| Volatility Euro | CHF | LU0613079408 | - A CHF Hgd (C) | 1.61% |
| | EUR | LU0272941971 | - A EUR (C) | 1.61% |
| | EUR | LU0272942359 | - A EUR AD (D) | 1.61% |
| | EUR | LU2070308643 | - A5 EUR (C) | 1.46% |
| | EUR | LU2018721469 | - F EUR (C) | 2.41% |
| | EUR | LU0557872123 | - F2 EUR (C) | 2.56% |
| | EUR | LU0272942433 | - G EUR (C) | 2.02% |
| | EUR | LU1998920539 | - H EUR (C) | 0.58% |
| | CHF | LU0613079150 | - I CHF Hgd (C) | 0.96% |
| | EUR | LU0272941112 | - I EUR (C) | 1.02% |
| | EUR | LU0272941385 | - I EUR AD (D) | 0.96% |
| | GBP | LU1897298128 | - I2 GBP (C) | 1.07% |
| | EUR | LU2098275220 | - J EUR (C)* | 1.28% |
| | EUR | LU0329449069 | - M EUR (C) | 0.96% |
| | EUR | LU2002724552 | - M2 EUR (C) | 1.07% |
| | EUR | LU0557872396 | - O EUR (C) | 0.18% |
| | EUR | LU0272944215 | - Q-H EUR (C) | 2.31% |
| | EUR | LU1638825312 | - Q-R3 EUR AD (D) | 0.86% |
| | EUR | LU0839525630 | - R EUR (C) | 1.23% |
| | EUR | LU0839525986 | - R EUR AD (D) | 0.99% |
| | GBP | LU0906520951 | - R GBP Hgd AD (D) | 1.19% |
| | EUR | LU2040441045 | - Z EUR (C) | 0.85% |
| Volatility World | CHF | LU0752741651 | - A CHF Hgd (C) | 1.57% |
| | EUR | LU0557872479 | - A EUR (C) | 1.60% |
| | EUR | LU0557872552 | - A EUR AD (D) | 1.60% |
| | EUR | LU0442406889 | - A EUR Hgd (C) | 1.57% |

| AMUNDI FUNDS | Moneda | Isin | Clases de acciones | TER % |
|--------------|--------|--------------|-----------------------|-------|
| | EUR | LU0644000290 | - A EUR Hgd AD (D) | 1.57% |
| | GBP | LU0615786091 | - A GBP Hgd (C) | 1.57% |
| | SGD | LU0752742626 | - A SGD Hgd (C) | 1.64% |
| | USD | LU0319687124 | - A USD (C) | 1.57% |
| | USD | LU0319687397 | - A USD AD (D) | 1.57% |
| | USD | LU1103150824 | - A2 USD (C) | 1.73% |
| | EUR | LU2018722434 | - F EUR Hgd (C) | 2.33% |
| | USD | LU2018722517 | - F USD (C) | 2.34% |
| | EUR | LU0644000456 | - F2 EUR Hgd (C) | 2.51% |
| | USD | LU0557872800 | - F2 USD (C) | 2.52% |
| | EUR | LU0644000373 | - G EUR Hgd (C) | 1.97% |
| | USD | LU0319687470 | - G USD (C) | 1.98% |
| | EUR | LU1998920612 | - H EUR Hgd (C) | 0.53% |
| | CHF | LU0752741578 | - I CHF Hgd (C) | 0.94% |
| | EUR | LU0487547167 | - I EUR Hgd (C) | 0.93% |
| | GBP | LU0442407184 | - I GBP Hgd AD (D) | 0.94% |
| | USD | LU0319686829 | - I USD (C) | 0.93% |
| | USD | LU0319687041 | - I USD AD (D) | 0.95% |
| | GBP | LU1897298391 | - I2 GBP (C) | 1.03% |
| | EUR | LU2098275147 | - J EUR (C)* | 0.88% |
| | EUR | LU2098275493 | - J EUR Hgd (C) | 0.81% |
| | EUR | LU1954167539 | - M EUR HGD (C) | 0.92% |
| | USD | LU0329449143 | - M USD (C) | 0.94% |
| | EUR | LU2002724636 | - M2 EUR Hgd (C) | 0.97% |
| | USD | LU0557873014 | - O USD (C)* | 0.17% |
| | USD | LU0319687553 | - Q-H USD (C) | 2.29% |
| | AUD | LU1120874604 | - Q-10 AUD Hgd AD (D) | 1.03% |
| | EUR | LU1120874786 | - Q-10 EUR Hgd (C) | 1.03% |
| | USD | LU1120874356 | - Q-10 USD (C) | 1.03% |
| | EUR | LU1638825403 | - Q-R3 EUR Hgd AD (D) | 0.82% |
| | USD | LU1638825585 | - Q-R3 USD AD (D) | 0.82% |
| | EUR | LU0839526877 | - R EUR (C) | 1.08% |
| | EUR | LU0839527339 | - R EUR Hgd (C) | 1.07% |
| | USD | LU0839527842 | - R USD (C) | 1.08% |
| | GBP | LU2259110703 | - R2 GBP (C) | 1.17% |
| Protect 90 | EUR | LU1433245245 | - A2 EUR (C) | 1.41% |
| | EUR | LU1534106825 | - G2 EUR (C) | 1.40% |
| Cash EUR | EUR | LU0568620560 | - A2 EUR (C) | 0.31% |
| | EUR | LU0568620644 | - A2 EUR AD (D) | 0.31% |
| | EUR | LU0568620990 | - F2 EUR (C) | 0.31% |
| | EUR | LU0568620727 | - G2 EUR (C) | 0.31% |
| | EUR | LU1998917584 | - H EUR (C) | 0.10% |
| | EUR | LU0568620131 | - I2 EUR (C) | 0.24% |
| | EUR | LU0568620214 | - I2 EUR AD (D) | 0.24% |
| | EUR | LU2297685492 | - J2-10 EUR (C) | 0.09% |
| | EUR | LU0568620305 | - M2 EUR (C) | 0.22% |
| | EUR | LU0568620487 | - O EUR (C)* | 0.09% |
| | EUR | LU1327400203 | - Q-X EUR (C)* | 0.12% |
| | EUR | LU1327400385 | - Q-X EUR AD (D) | 0.12% |
| | EUR | LU0987193264 | - R2 EUR (C) | 0.32% |
| | EUR | LU0987193348 | - R2 EUR AD (D) | 0.32% |
| Cash USD | USD | LU0568621618 | - A2 USD (C) | 0.18% |
| | USD | LU0568621709 | - A2 USD AD (D) | 0.18% |
| | USD | LU0568622186 | - F2 USD (C) | 0.18% |
| | USD | LU0568622004 | - G2 USD (C) | 0.18% |
| | USD | LU0568621022 | - I2 USD (C) | 0.11% |
| | USD | LU0568621295 | - I2 USD AD (D) | 0.11% |
| | USD | LU2009162558 | - J2 USD (C) | 0.08% |
| | USD | LU0568621378 | - M2 USD (C) | 0.11% |
| | USD | LU2110859910 | - P2 USD (C) | 0.19% |
| | USD | LU1327400468 | - Q-X USD (C) | 0.11% |
| | USD | LU1327400542 | - Q-X USD AD (D) | 0.11% |
| | USD | LU0987193777 | - R2 USD (C) | 0.18% |
| | USD | LU2359308389 | - Z USD (C)* | 0.08% |

¹ Este Subfondo ha sido lanzado durante el periodo de información, véase más información en la Nota 1.

² Este Subfondo ha cambiado de denominación durante el periodo de información, véase más información en la Nota 1.

³ Este Subfondo se ha liquidado durante el periodo de información, véase más información en la Nota 1.

* En determinados casos (cuando se haya resuelto, liquidado o lanzado un subfondo en los últimos 12 meses, cuando se haya lanzado o liquidado cualquier clase de acciones en los últimos 12 meses, cuando se hayan incrementado o reducido significativamente los activos gestionados de cualquier clase de acciones en los últimos 12 meses, o cuando haya muy pocos activos gestionados respecto de cualquier clase), los Ratios de Gastos Totales calculados con carácter anual (periodo de referencia de 12 meses) podrán no ser indicativos del valor real.

REGLAMENTO SOBRE LAS COMISIONES DE GESTIÓN SOBRE RESULTADOS

Tras las Directrices de la Autoridad Europea de Valores y Mercados sobre las comisiones de gestión sobre resultados (ESMA34-39-992), el efecto de estas comisiones a 30 de junio de 2022 es el siguiente:

| Clases de Acciones | Código ISIN | Importe de las comisiones de gestión sobre resultados realizado a cierre del periodo analizado en la divisa del Subfondo | % basado en el VL a cierre del periodo analizado ⁽¹⁾ | Importe de las comisiones de gestión sobre resultados materializado durante el ejercicio contable debido a reembolsos (en la divisa del Subfondo) | % basado en el VL medio durante el periodo contable ⁽²⁾ | Importe de las comisiones de gestión sobre resultados a cierre de ejercicio (cierre del periodo contable en la divisa del Subfondo) | % basado en el VL a cierre del periodo contable ⁽³⁾ |
|---|--------------|--|---|---|--|---|--|
| Amundi Funds Euroland Equity - EUR | | | | | | | |
| Clase A CHF Hgd (C) | LU1883303551 | 23,695.27 | 1.04% | 48.05 | 0.00% | 4,869.79 | 0.24% |
| Clase A EUR AD (D) | LU1883303718 | 29,087.49 | 0.97% | 34.55 | 0.00% | 5,878.41 | 0.22% |
| Clase A EUR (C) | LU1883303635 | 7,262,184.95 | 0.89% | 112,620.31 | 0.01% | 1,313,255.82 | 0.22% |
| Clase A USD AD (D) | LU1883303981 | 7,073.91 | 0.75% | 172.91 | 0.02% | 1,765.76 | 0.23% |
| Clase A USD (C) | LU1883303809 | 44,855.91 | 0.65% | 1,605.48 | 0.03% | 11,147.27 | 0.20% |
| Clase A USD Hgd (C) | LU1883304013 | 24,262.22 | 0.89% | - | - | 6,726.94 | 0.27% |
| Clase A5 EUR (C) | LU2032055621 | 1,047,258.12 | 0.92% | 184,653.74 | 0.18% | 130,639.49 | 0.25% |
| Clase A6 EUR (C) | LU2032055548 | 1,184.58 | 0.55% | 10.61 | 0.01% | 529.09 | 0.21% |
| Clase F EUR (C) | LU1883304526 | 258,722.72 | 0.90% | 1,946.59 | 0.01% | 38,393.05 | 0.17% |
| Clase G EUR (C) | LU1883304799 | 252,859.52 | 0.73% | 4,469.94 | 0.01% | 61,165.90 | 0.20% |
| Clase I EUR AD (D) | LU1880392193 | 4,188.96 | 1.28% | 972.61 | 0.26% | 385.85 | 0.35% |
| Clase I EUR (C) | LU1880391971 | 1,309,311.16 | 0.71% | 5,389.88 | 0.00% | 306,318.42 | 0.32% |
| Clase M EUR (C) | LU1880392276 | 4,560.01 | 1.11% | 335.28 | 0.08% | 739.10 | 0.20% |
| Clase Z EUR AD (D) | LU1880392789 | 4,167,395.21 | 1.19% | 15,527.79 | 0.00% | 1,020,410.24 | 0.33% |
| Clase Z EUR (C) | LU1880392607 | 4,897,978.66 | 0.85% | 37,202.97 | 0.01% | 1,750,070.17 | 0.31% |
| Amundi Funds European Equity ESG Improvers - EUR | | | | | | | |
| Clase A EUR (C) | LU2151176349 | - | - | 295.60 | 0.00% | - | - |
| Clase A USD (C) | LU2359307068 | - | - | 10.66 | 0.01% | - | - |
| Clase F EUR (C) | LU2151176778 | - | - | 128.51 | 0.00% | - | - |
| Clase G EUR (C) | LU2151176851 | - | - | 5,845.65 | 0.01% | - | - |
| Clase I EUR (C) | LU2151177073 | - | - | 1,652.56 | 0.02% | - | - |
| Clase M EUR (C) | LU2151177156 | 24.06 | 0.34% | - | - | - | - |
| Clase Z EUR (C) | LU2151177313 | - | - | 1,337.73 | 0.00% | - | - |
| Amundi Funds Euroland Equity Small Cap - EUR | | | | | | | |
| Clase A EUR AD (D) | LU0568607385 | 0.14 | 0.00% | - | - | - | - |
| Clase A EUR (C) | LU0568607203 | 14.26 | 0.00% | - | - | - | - |
| Clase G EUR (C) | LU0568607468 | 0.44 | 0.00% | - | - | - | - |
| Clase M EUR (C) | LU0568607039 | 0.19 | 0.00% | - | - | - | - |

| Clases de Acciones | Código ISIN | Importe de las comisiones de gestión sobre resultados realizado a cierre del periodo analizado en la divisa del Subfondo | % basado en el VL a cierre del periodo analizado ⁽¹⁾ | Importe de las comisiones de gestión sobre resultados materializado durante el ejercicio contable debido a reembolsos (en la divisa del Subfondo) | % basado en el VL medio durante el periodo contable ⁽²⁾ | Importe de las comisiones de gestión sobre resultados a cierre de ejercicio (cierre del periodo contable en la divisa del Subfondo) | % basado en el VL a cierre del periodo contable ⁽³⁾ |
|--|--------------|--|---|---|--|---|--|
| Amundi Funds European Equity Green Impact - EUR | | | | | | | |
| Clase Z EUR (C) | LU2305762382 | 12,097.63 | 0.24% | - | - | - | - |
| Amundi Funds European Equity Value - EUR | | | | | | | |
| Clase A CZK Hgd (C) | LU2176991771 | 25,762.37 | 1.89% | 33.25 | 0.00% | - | - |
| Clase A EUR (C) | LU1883314244 | - | - | 5,329.35 | 0.00% | - | - |
| Clase A EUR QD (D) | LU1883314673 | 4,700.77 | 0.06% | 21.01 | 0.00% | - | - |
| Clase A USD (C) | LU1883314756 | - | - | 136.05 | 0.00% | - | - |
| Clase A USD Hgd (C) | LU1883314830 | - | - | 22.89 | 0.00% | - | - |
| Clase A5 EUR (C) | LU2032056272 | 133,367.61 | 0.21% | 51.81 | 0.00% | - | - |
| Clase A6 EUR (C) | LU2032056199 | - | - | 0.27 | 0.00% | - | - |
| Clase F EUR (C) | LU1883315217 | - | - | 62.50 | 0.00% | - | - |
| Clase G EUR (C) | LU1883315308 | - | - | 608.63 | 0.00% | - | - |
| Clase R EUR (C) | LU2183143846 | - | - | 13,065.75 | 0.00% | - | - |
| Clase Z EUR (C) | LU2040440310 | - | - | 5,340.00 | 0.05% | - | - |
| Amundi Funds European Equity Small Cap - EUR | | | | | | | |
| Clase A EUR AD (D) | LU1880395964 | - | - | 7.47 | 0.00% | - | - |
| Clase A EUR (C) | LU1883306497 | - | - | 968.91 | 0.00% | - | - |
| Clase A USD (C) | LU1883306570 | - | - | 170.08 | 0.00% | - | - |
| Clase A USD Hgd (C) | LU1883306653 | - | - | 79.33 | 0.00% | - | - |
| Clase F EUR (C) | LU1883307388 | - | - | 462.48 | 0.00% | - | - |
| Clase G EUR (C) | LU1883307461 | - | - | 99.44 | 0.00% | - | - |
| Clase I EUR (C) | LU1880396186 | - | - | 1,122.66 | 0.07% | - | - |
| Clase M EUR (C) | LU1880396426 | 3.58 | 0.04% | - | - | - | - |
| Clase Z EUR AD (D) | LU1880397408 | 5.94 | 0.10% | - | - | - | - |
| Clase Z EUR (C) | LU1880397317 | 9,819.32 | 0.05% | 3,058.99 | 0.02% | - | - |
| Amundi Funds Equity Japan Target - JPY | | | | | | | |
| Clase A EUR AD (D) | LU0568583776 | 3,520,591.00 | 0.93% | - | - | - | - |
| Clase A EUR (C) | LU0568583420 | 25,827,222.00 | 0.90% | - | - | - | - |
| Clase A EUR Hgd (C) | LU0568583933 | 42,639,106.00 | 0.94% | - | - | - | - |
| Clase A JPY AD (D) | LU0568583263 | 1,448,479.00 | 0.93% | - | - | - | - |
| Clase A JPY (C) | LU0568583008 | 6,460,512.00 | 0.95% | - | - | - | - |

| Clases de Acciones | Código ISIN | Importe de las comisiones de gestión sobre resultados realizado a cierre del periodo analizado en la divisa del Subfondo | % basado en el VL a cierre del periodo analizado ⁽¹⁾ | Importe de las comisiones de gestión sobre resultados materializado durante el ejercicio contable debido a reembolsos (en la divisa del Subfondo) | % basado en el VL medio durante el periodo contable ⁽²⁾ | Importe de las comisiones de gestión sobre resultados a cierre de ejercicio (cierre del periodo contable en la divisa del Subfondo) | % basado en el VL a cierre del periodo contable ⁽³⁾ |
|---|--------------|--|---|---|--|---|--|
| Clase A USD Hgd (C) | LU0987202867 | 1,845,816.00 | 0.95% | - | - | - | - |
| Clase F EUR Hgd (C) | LU2018721626 | 198,471.00 | 1.00% | - | - | - | - |
| Clase G EUR Hgd (C) | LU0797053732 | 4,896,044.00 | 0.97% | - | - | - | - |
| Clase G JPY (C) | LU0568584154 | 646,747.00 | 0.90% | - | - | - | - |
| Clase I EUR Hgd (C) | LU0797053906 | 719,045.00 | 1.31% | - | - | - | - |
| Clase I JPY AD (D) | LU0568582455 | 1,708.00 | 1.15% | - | - | - | - |
| Clase M EUR Hgd (C) | LU0797053815 | 3,611,131.00 | 1.20% | - | - | - | - |
| Clase M JPY (C) | LU0568582612 | 20,911,174.00 | 1.16% | - | - | - | - |
| Clase R JPY (C) | LU0823046148 | 9,477.00 | 1.29% | - | - | - | - |
| Amundi Funds Global Ecology ESG - EUR | | | | | | | |
| Clase A CHF (C) | LU1883318666 | - | - | 111.60 | 0.00% | - | - |
| Clase A EUR AD (D) | LU1883318823 | - | - | 752.38 | 0.00% | - | - |
| Clase A EUR (C) | LU1883318740 | - | - | 11,911.12 | 0.00% | - | - |
| Clase A USD AD (D) | LU1883319128 | - | - | 55.71 | 0.01% | - | - |
| Clase A USD (C) | LU1883319045 | - | - | 1,702.87 | 0.01% | - | - |
| Clase A5 EUR (C) | LU2032056439 | - | - | 473.49 | 0.00% | - | - |
| Clase F EUR (C) | LU1883319805 | - | - | 176.71 | 0.00% | - | - |
| Clase G EUR (C) | LU1883319987 | - | - | 3,650.18 | 0.00% | - | - |
| Amundi Funds Japan Equity Engagement - JPY | | | | | | | |
| Clase A EUR (C) | LU1926208726 | - | - | 194,788.00 | 0.00% | - | - |
| Clase A USD (C) | LU1923161894 | - | - | 4,861.00 | 0.00% | - | - |
| Clase F EUR (C) | LU1923162603 | - | - | 91,084.00 | 0.01% | - | - |
| Clase G EUR (C) | LU1923162785 | - | - | 8,905.00 | 0.03% | - | - |
| Amundi Funds Montpensier Great European Models SRI - EUR | | | | | | | |
| Clase F EUR (C) | LU2490079279 | - | - | - | - | 1.04 | 0.02% |
| Clase G EUR (C) | LU2490079352 | - | - | - | - | 1.14 | 0.02% |
| Amundi Funds Pioneer Global Equity - EUR | | | | | | | |
| Clase A CZK Hgd (C) | LU1894680591 | 86,889.07 | 0.67% | 875.58 | 0.01% | 36,888.68 | 0.22% |
| Clase A EUR AD (D) | LU1883342534 | 18,197.05 | 0.64% | 270.88 | 0.01% | 3,396.59 | 0.12% |
| Clase A EUR (C) | LU1883342377 | 4,624,813.40 | 0.80% | 45,173.82 | 0.01% | 664,090.51 | 0.13% |
| Clase A EUR Hgd AD (D) | LU1880398398 | 10,908.23 | 0.87% | 0.99 | 0.00% | 3,224.72 | 0.30% |

| Clases de Acciones | Código ISIN | Importe de las comisiones de gestión sobre resultados realizado a cierre del periodo analizado en la divisa del Subfondo | % basado en el VL a cierre del periodo analizado ⁽¹⁾ | Importe de las comisiones de gestión sobre resultados contabilizado durante el ejercicio contable debido a reembolsos (en la divisa del Subfondo) | % basado en el VL medio durante el periodo contable ⁽²⁾ | Importe de las comisiones de gestión sobre resultados a cierre de ejercicio (cierre del periodo contable en la divisa del Subfondo) | % basado en el VL a cierre del periodo contable ⁽³⁾ |
|---------------------|--------------|--|---|---|--|---|--|
| Clase A EUR Hgd (C) | LU1880398125 | 139,903.17 | 0.93% | 459.42 | 0.00% | 40,600.36 | 0.31% |
| Clase A USD AD (D) | LU1883342708 | 17,727.21 | 0.76% | 93.51 | 0.00% | 2,652.07 | 0.12% |
| Clase A USD (C) | LU1883342617 | 311,471.63 | 0.68% | 6,614.41 | 0.02% | 55,233.91 | 0.11% |
| Clase F EUR (C) | LU1883833789 | 120,750.90 | 0.72% | 2,024.85 | 0.01% | 11,583.34 | 0.08% |
| Clase G EUR (C) | LU1883833862 | 14,549.44 | 0.69% | 344.85 | 0.02% | 2,747.47 | 0.09% |
| Clase G EUR Hgd (C) | LU1880398802 | 47,767.16 | 0.88% | 474.49 | 0.01% | 15,207.67 | 0.31% |
| Clase G USD (C) | LU1880398984 | 26,120.70 | 0.77% | 198.13 | 0.01% | 3,910.24 | 0.12% |
| Clase I EUR (C) | LU1880399016 | 495,577.33 | 0.94% | - | - | 98,837.79 | 0.19% |
| Clase I USD (C) | LU1880399362 | 20,384.96 | 0.92% | - | - | 4,557.32 | 0.22% |
| Clase M USD (C) | LU1880400046 | 71,691.20 | 1.01% | 742.61 | 0.01% | 11,359.95 | 0.22% |
| Clase Z EUR (C) | LU1880401010 | 408,502.67 | 0.82% | 23,658.64 | 0.05% | 112,594.96 | 0.27% |
| Clase Z USD (C) | LU2040440666 | 74.91 | 1.10% | - | - | 15.27 | 0.24% |

Amundi Funds Pioneer US Equity Dividend Growth - USD

| | | | | | | | |
|-----------------|--------------|---|---|--------|-------|---|---|
| Clase A USD (C) | LU1883848118 | - | - | 792.02 | 0.00% | - | - |
|-----------------|--------------|---|---|--------|-------|---|---|

Amundi Funds Pioneer US Equity ESG Improvers - USD

| | | | | | | | |
|---------------------|--------------|------------|-------|-----------|-------|------------|-------|
| Clase A CZK Hgd (C) | LU2368112475 | - | - | - | - | 509.42 | 0.52% |
| Clase A EUR AD (D) | LU2146567792 | 26,461.78 | 0.57% | - | - | - | - |
| Clase A EUR (C) | LU2146567529 | 307,529.04 | 0.58% | - | - | - | - |
| Clase A EUR Hgd (C) | LU2146567875 | 8,394.26 | 0.80% | - | - | - | - |
| Clase A USD (C) | LU2146567289 | - | - | 24,913.25 | 0.05% | 218,776.22 | 0.58% |
| Clase F EUR (C) | LU2146568337 | - | - | 1,359.97 | 0.03% | 21,015.58 | 0.48% |
| Clase G EUR (C) | LU2146568410 | - | - | 1,788.32 | 0.05% | 16,385.21 | 0.52% |
| Clase R USD (C) | LU2359306417 | - | - | 185.00 | 0.22% | 816.06 | 0.66% |

Amundi Funds Pioneer US Equity Fundamental Growth - EUR

| | | | | | | | |
|---------------------|--------------|------------|-------|-----------|-------|------------|-------|
| Clase A EUR (C) | LU1883854199 | 895,622.34 | 0.17% | 50,748.82 | 0.01% | 456,433.43 | 0.20% |
| Clase A EUR Hgd (C) | LU1883854272 | 91,945.25 | 0.14% | 5,763.32 | 0.01% | 131,253.02 | 0.27% |
| Clase A USD AD (D) | LU1883854439 | 7,878.21 | 0.17% | 36.58 | 0.00% | 6,355.63 | 0.20% |
| Clase A USD (C) | LU1883854355 | 593,470.37 | 0.17% | 42,065.45 | 0.01% | 534,737.36 | 0.19% |
| Clase A5 EUR (C) | LU2032056603 | 169.22 | 0.04% | 110.08 | 0.02% | 1,217.13 | 0.30% |
| Clase F EUR (C) | LU1883855089 | 24,490.30 | 0.05% | 1,678.49 | 0.00% | 57,109.47 | 0.14% |
| Clase G EUR (C) | LU1883855162 | 73,991.46 | 0.16% | 6,839.43 | 0.01% | 95,428.56 | 0.19% |

| Clases de Acciones | Código ISIN | Importe de las comisiones de gestión sobre resultados realizado a cierre del periodo analizado en la divisa del Subfondo | % basado en el VL a cierre del periodo analizado ⁽¹⁾ | Importe de las comisiones de gestión sobre resultados contabilizado durante el ejercicio contable debido a reembolsos (en la divisa del Subfondo) | % basado en el VL medio durante el periodo contable ⁽²⁾ | Importe de las comisiones de gestión sobre resultados a cierre de ejercicio (cierre del periodo contable en la divisa del Subfondo) | % basado en el VL a cierre del periodo contable ⁽³⁾ |
|---------------------|--------------|--|---|---|--|---|--|
| Clase G EUR Hgd (C) | LU2036673700 | - | - | 880.02 | 0.01% | 19,638.79 | 0.22% |
| Clase I EUR (C) | LU2361678019 | - | - | 271,122.96 | 1.06% | 263.14 | 0.94% |
| Clase Z USD (C) | LU2040440740 | 21,593.80 | 0.40% | 455.06 | 0.01% | 11,031.25 | 0.43% |

Amundi Funds Pioneer US Equity Research - EUR

| | | | | | | | |
|---------------------|--------------|-----------|-------|----------|-------|---|---|
| Clase A EUR (C) | LU1883859230 | - | - | 2,508.98 | 0.00% | - | - |
| Clase A EUR Hgd (C) | LU1883859313 | - | - | 1,071.89 | 0.01% | - | - |
| Clase A USD (C) | LU1883859404 | 67,645.05 | 0.13% | 1,897.07 | 0.00% | - | - |
| Clase A5 EUR (C) | LU2070308486 | 11.61 | 0.16% | - | - | - | - |
| Clase F EUR (C) | LU1883860089 | 8,952.53 | 0.01% | 3,235.45 | 0.01% | - | - |
| Clase G EUR (C) | LU1883860162 | 2,074.93 | 0.13% | 126.14 | 0.01% | - | - |
| Clase Z USD (C) | LU2031986800 | 18,515.63 | 0.36% | 2,579.07 | 0.06% | - | - |

Amundi Funds Pioneer US Equity Research Value - EUR

| | | | | | | | |
|---------------------|--------------|--------------|-------|----------|-------|---|---|
| Clase A CZK Hgd (C) | LU1894682613 | - | - | 39.94 | 0.00% | - | - |
| Clase A EUR AD (D) | LU1894682886 | 10,854.49 | 0.76% | - | - | - | - |
| Clase A EUR (C) | LU1894682704 | 2,914,648.67 | 0.89% | 5,494.15 | 0.00% | - | - |
| Clase A EUR Hgd (C) | LU1894682969 | 650,717.91 | 0.54% | 451.75 | 0.00% | - | - |
| Clase A USD AD (D) | LU1894683181 | 13,691.72 | 0.91% | 4.02 | 0.00% | - | - |
| Clase A USD (C) | LU1894683009 | 739,422.80 | 0.89% | 657.49 | 0.00% | - | - |
| Clase F EUR (C) | LU1894684072 | 44,365.24 | 0.90% | 77.85 | 0.00% | - | - |
| Clase G EUR (C) | LU1894684312 | 4,265.21 | 0.71% | 22.30 | 0.00% | - | - |
| Clase G EUR Hgd (C) | LU1894684403 | 11,844.83 | 0.82% | 123.09 | 0.01% | - | - |
| Clase G USD (C) | LU1894684585 | 22,474.69 | 0.80% | 240.95 | 0.01% | - | - |
| Clase I EUR Hgd (C) | LU1894684668 | 59,265.59 | 1.07% | - | - | - | - |
| Clase I USD AD (D) | LU1894684825 | 68,726.04 | 0.47% | 187.09 | 0.00% | - | - |
| Clase I USD (C) | LU1894684742 | 283,488.80 | 0.83% | 1,608.38 | 0.00% | - | - |
| Clase M EUR Hgd (C) | LU1894685392 | 79.38 | 1.13% | 0.15 | 0.00% | - | - |
| Clase M USD (C) | LU1894685475 | 76,033.01 | 0.47% | 1,666.39 | 0.01% | - | - |
| Clase R USD AD (D) | LU1894686440 | 7,002.31 | 1.06% | - | - | - | - |
| Clase R USD (C) | LU1894686366 | 10,642.07 | 0.49% | - | - | - | - |
| Clase Z USD (C) | LU2110862203 | 84,232.35 | 0.92% | 146.87 | 0.00% | - | - |

| Clases de Acciones | Código ISIN | Importe de las comisiones de gestión sobre resultados realizado a cierre del periodo analizado en la divisa del Subfondo | % basado en el VL a cierre del periodo analizado ⁽¹⁾ | Importe de las comisiones de gestión sobre resultados contabilizado durante el ejercicio contable debido a reembolsos (en la divisa del Subfondo) | % basado en el VL medio durante el periodo contable ⁽²⁾ | Importe de las comisiones de gestión sobre resultados a cierre de ejercicio (cierre del periodo contable en la divisa del Subfondo) | % basado en el VL a cierre del periodo contable ⁽³⁾ |
|--|--------------|--|---|---|--|---|--|
| Amundi Funds Polen Capital Global Growth - USD | | | | | | | |
| Clase F USD (C) | LU2199619284 | - | - | 1.65 | 0.00% | - | - |
| Clase G EUR Hgd (C) | LU2199618989 | - | - | 25.50 | 0.00% | - | - |
| Clase G USD (C) | LU2176991938 | - | - | 42.17 | 0.00% | - | - |
| Amundi Funds Sustainable Top European Players - EUR | | | | | | | |
| Clase A CZK Hgd (C) | LU1883868736 | 148,552.03 | 0.29% | 57.69 | 0.00% | - | - |
| Clase A EUR AD (D) | LU1880406910 | 7,043.94 | 0.30% | 4.35 | 0.00% | - | - |
| Clase A EUR (C) | LU1883868819 | 621,851.54 | 0.38% | 201.62 | 0.00% | - | - |
| Clase A USD AD (D) | LU1883869031 | 3,178.03 | 0.42% | - | - | - | - |
| Clase A USD (C) | LU1883868900 | 15,781.55 | 0.18% | 3.42 | 0.00% | - | - |
| Clase A USD Hgd (C) | LU1883869114 | 3,307.85 | 0.08% | 0.71 | 0.00% | - | - |
| Clase A5 EUR (C) | LU2070308569 | - | - | 2.21 | 0.00% | - | - |
| Clase F EUR (C) | LU1883870047 | 221,468.78 | 0.30% | 223.71 | 0.00% | - | - |
| Clase G EUR (C) | LU1883870120 | 14,003.42 | 0.29% | 2.84 | 0.02% | - | - |
| Clase I EUR (AD) | LU1880407561 | 9.95 | 0.63% | - | - | - | - |
| Clase I EUR (C) | LU1880407488 | 53.76 | 0.63% | - | - | - | - |
| Clase M EUR (C) | LU1880407645 | 1.73 | 0.62% | - | - | - | - |
| Clase Z EUR (AD) | LU1880408452 | 504,387.67 | 0.65% | - | - | - | - |
| Clase Z EUR (C) | LU1880408379 | 7,095.25 | 0.16% | 815.78 | 0.02% | - | - |
| Amundi Funds US Pioneer Fund - EUR | | | | | | | |
| Clase A CZK Hgd (C) | LU1883872258 | 276,383.74 | 0.27% | 2,764.80 | 0.00% | - | - |
| Clase A EUR AD (D) | LU2330498838 | - | - | 20.52 | 0.01% | - | - |
| Clase A EUR (C) | LU1883872332 | 1,186,931.00 | 0.16% | 21,946.30 | 0.00% | - | - |
| Clase A USD (C) | LU1883872415 | 1,306,754.52 | 0.17% | 18,362.86 | 0.00% | - | - |
| Clase F EUR (C) | LU1883873140 | 12,190.37 | 0.05% | 1,662.21 | 0.01% | - | - |
| Clase G EUR (C) | LU1883873223 | 683.35 | 0.01% | 531.11 | 0.01% | - | - |
| Clase Z EUR (C) | LU2040440823 | 4,764.79 | 0.44% | - | - | - | - |
| Clase Z USD (C) | LU2031987014 | 130,166.19 | 0.08% | 3,510.04 | 0.00% | - | - |
| Amundi Funds Pioneer US Equity Mid Cap - USD | | | | | | | |
| Clase A EUR (C) | LU0568602824 | 10,765.00 | 0.08% | 816.37 | 0.01% | 16,088.10 | 0.14% |
| Clase A EUR Hgd (C) | LU0568603129 | - | - | 0.07 | 0.00% | 1,323.21 | 0.09% |

| Clases de Acciones | Código ISIN | Importe de las comisiones de gestión sobre resultados realizado a cierre del periodo analizado en la divisa del Subfondo | % basado en el VL a cierre del periodo analizado ⁽¹⁾ | Importe de las comisiones de gestión sobre resultados materializado durante el ejercicio contable debido a reembolsos (en la divisa del Subfondo) | % basado en el VL medio durante el periodo contable ⁽²⁾ | Importe de las comisiones de gestión sobre resultados a cierre de ejercicio (cierre del periodo contable en la divisa del Subfondo) | % basado en el VL a cierre del periodo contable ⁽³⁾ |
|--|--------------|--|---|---|--|---|--|
| Clase A USD AD (D) | LU0568602741 | 568.74 | 0.07% | 11.21 | 0.00% | 970.57 | 0.14% |
| Clase A USD (C) | LU0568602667 | 17,286.81 | 0.08% | 483.75 | 0.00% | 25,239.20 | 0.14% |
| Clase F EUR Hgd (C) | LU2018723085 | - | - | - | - | 178.75 | 0.08% |
| Clase G EUR Hgd (C) | LU0797054037 | - | - | 33.37 | 0.00% | 574.77 | 0.09% |
| Clase G USD (C) | LU0568603392 | 4,440.41 | 0.11% | 440.07 | 0.01% | 4,364.35 | 0.13% |
| Clase I EUR Hgd (C) | LU0568585391 | - | - | - | - | 6.90 | 0.11% |
| Clase I USD AD (D) | LU0568585045 | 30.78 | 0.30% | - | - | 14.28 | 0.16% |
| Clase I USD (C) | LU0568584741 | 237.14 | 0.30% | - | - | 109.81 | 0.16% |
| Clase M EUR Hgd (C) | LU0568585714 | 41.77 | 0.85% | - | - | - | - |
| Amundi Funds Asia Equity Concentrated - USD | | | | | | | |
| Clase A5 EUR (C) | LU2032055381 | 0.70 | 0.01% | - | - | - | - |
| Clase I USD (C) | LU0119082419 | 805.55 | 0.14% | - | - | - | - |
| Clase M USD (C) | LU0329440605 | 5.03 | 0.16% | - | - | - | - |
| Clase Z EUR (C) | LU2040439908 | 633.56 | 0.25% | - | - | - | - |
| Amundi Funds China Equity - EUR | | | | | | | |
| Clase A EUR AD (D) | LU1880383101 | - | - | 2.36 | 0.01% | - | - |
| Clase A EUR (C) | LU1882445569 | - | - | 399.89 | 0.00% | - | - |
| Clase A USD (C) | LU1882445643 | - | - | 421.20 | 0.00% | - | - |
| Clase A5 EUR (C) | LU2070305623 | - | - | 52.28 | 0.00% | - | - |
| Clase F EUR (C) | LU1882446377 | - | - | 46.73 | 0.00% | - | - |
| Clase G EUR (C) | LU1882446450 | - | - | 104.55 | 0.00% | - | - |
| Clase G USD (C) | LU1880383796 | - | - | 192.66 | 0.00% | - | - |
| Clase M USD (C) | LU1880384174 | - | - | 1.38 | 0.00% | - | - |
| Amundi Funds Emerging Europe and Mediterranean Equity - EUR | | | | | | | |
| Clase A CZK (C) | LU1882447342 | 253.23 | 0.00% | - | - | - | - |
| Clase A EUR (C) | LU1882447425 | 1,731.02 | 0.00% | - | - | - | - |
| Clase A USD (C) | LU1882447698 | 1,036.74 | 0.01% | - | - | - | - |
| Clase F EUR (C) | LU1882448407 | 797.74 | 0.01% | - | - | - | - |
| Amundi Funds Emerging Markets Equity Focus - USD | | | | | | | |
| Clase A EUR AD (D) | LU0552028341 | 15,032.31 | 0.07% | - | - | - | - |
| Clase A EUR (C) | LU0552028184 | 613,920.20 | 0.15% | - | - | - | - |

| Clases de Acciones | Código ISIN | Importe de las comisiones de gestión sobre resultados realizado a cierre del periodo analizado en la divisa del Subfondo | % basado en el VL a cierre del periodo analizado ⁽¹⁾ | Importe de las comisiones de gestión sobre resultados materializado durante el ejercicio contable debido a reembolsos (en la divisa del Subfondo) | % basado en el VL medio durante el periodo contable ⁽²⁾ | Importe de las comisiones de gestión sobre resultados a cierre de ejercicio (cierre del periodo contable en la divisa del Subfondo) | % basado en el VL a cierre del periodo contable ⁽³⁾ |
|---------------------|--------------|--|---|---|--|---|--|
| Clase A USD AD (D) | LU0319686076 | 25,983.15 | 0.17% | - | - | - | - |
| Clase A USD (C) | LU0319685854 | 45,959.12 | 0.06% | - | - | - | - |
| Clase A5 EUR (C) | LU2032055209 | 424,076.02 | 0.27% | - | - | - | - |
| Clase G EUR (C) | LU0552028770 | 106,388.46 | 0.08% | - | - | - | - |
| Clase G USD (C) | LU0319686159 | 26,556.34 | 0.12% | - | - | - | - |
| Clase I USD (C) | LU0319685342 | 660,275.34 | 0.36% | - | - | - | - |
| Clase M USD (C) | LU0329442304 | 214,246.16 | 0.30% | - | - | - | - |
| Clase Q-X USD (C) | LU0319685698 | 61,285.81 | 0.48% | - | - | - | - |
| Clase R GBP Hgd (C) | LU0987197331 | 88.35 | 0.30% | - | - | - | - |
| Clase R USD (C) | LU1661675402 | 2,325.98 | 0.33% | - | - | - | - |

Amundi Funds Emerging World Equity - USD

| | | | | | | | |
|---------------------|--------------|------------|-------|----------|-------|----------|-------|
| Clase A CZK Hgd (C) | LU1049754457 | 19,437.21 | 0.26% | 210.06 | 0.00% | 1,823.18 | 0.04% |
| Clase A EUR AD (D) | LU0557858213 | 12,761.33 | 0.34% | 105.31 | 0.00% | - | - |
| Clase A EUR (C) | LU0557858130 | 575,543.48 | 0.32% | 4,272.75 | 0.00% | - | - |
| Clase A USD AD (D) | LU0347592270 | 18,901.58 | 0.42% | 21.56 | 0.00% | - | - |
| Clase A USD (C) | LU0347592197 | 206,937.73 | 0.37% | 861.29 | 0.00% | - | - |
| Clase F EUR (C) | LU1882466052 | 62,764.13 | 0.26% | 322.66 | 0.00% | - | - |
| Clase G EUR (C) | LU1882466136 | 1,319.20 | 0.22% | 5.00 | 0.00% | - | - |
| Clase G USD (C) | LU0347592353 | 16,379.88 | 0.32% | 129.19 | 0.00% | - | - |
| Clase I EUR (C) | LU0906531487 | 647,804.18 | 0.61% | - | - | - | - |
| Clase I USD (C) | LU0347592437 | 151,147.48 | 0.54% | 1,050.40 | 0.00% | - | - |
| Clase M USD (C) | LU0347591975 | 122,113.68 | 0.58% | 44.95 | 0.00% | - | - |
| Clase R EUR (C) | LU1737510872 | 103.22 | 0.31% | - | - | - | - |
| Clase R USD (C) | LU0823041859 | 4,200.94 | 0.54% | - | - | - | - |
| Clase Z USD (C) | LU2031984854 | 13,666.10 | 0.54% | - | - | - | - |

Amundi Funds Latin America Equity - USD

| | | | | | | | |
|--------------------|--------------|----------|-------|------|-------|---|---|
| Clase A EUR (C) | LU0552029406 | 1,746.65 | 0.03% | 3.53 | 0.00% | - | - |
| Clase A USD AD (D) | LU0201602173 | 850.27 | 0.04% | - | - | - | - |
| Clase A USD (C) | LU0201575346 | 2,405.64 | 0.01% | - | - | - | - |
| Clase A5 EUR (C) | LU2070308213 | 3.48 | 0.08% | - | - | - | - |
| Clase G EUR (C) | LU0552029661 | 250.74 | 0.02% | - | - | - | - |

| Clases de Acciones | Código ISIN | Importe de las comisiones de gestión sobre resultados realizado a cierre del periodo analizado en la divisa del Subfondo | % basado en el VL a cierre del periodo analizado ⁽¹⁾ | Importe de las comisiones de gestión sobre resultados contabilizado durante el ejercicio contable debido a reembolsos (en la divisa del Subfondo) | % basado en el VL medio durante el periodo contable ⁽²⁾ | Importe de las comisiones de gestión sobre resultados a cierre de ejercicio (cierre del periodo contable en la divisa del Subfondo) | % basado en el VL a cierre del periodo contable ⁽³⁾ |
|---|--------------|--|---|---|--|---|--|
| Clase I USD AD (D) | LU0201602413 | 51.66 | 0.21% | - | - | - | - |
| Clase I USD (C) | LU0201576070 | 1,522.00 | 0.13% | 2,435.61 | 0.10% | - | - |
| Clase M USD (C) | LU0329447527 | 12,659.12 | 0.30% | - | - | - | - |
| Clase Q-X USD (C) | LU0276938817 | 2.94 | 0.24% | - | - | - | - |
| Clase R USD AD (D) | LU0823047112 | 99.61 | 0.18% | - | - | - | - |
| Clase R USD (C) | LU0823047039 | 473.30 | 0.16% | - | - | - | - |
| Amundi Funds Equity MENA - USD | | | | | | | |
| Clase A EUR (C) | LU0569690554 | 154.47 | 0.00% | - | - | - | - |
| Clase A EUR Hgd (C) | LU0569690471 | 0.29 | 0.00% | - | - | - | - |
| Clase A USD AD (D) | LU0568614084 | 0.44 | 0.00% | - | - | - | - |
| Clase A USD (C) | LU0568613946 | 1.29 | 0.00% | - | - | - | - |
| Clase G USD (C) | LU0568614167 | 10.04 | 0.00% | - | - | - | - |
| Clase I USD (C) | LU0568613433 | 110.84 | 0.00% | - | - | - | - |
| Clase M USD (C) | LU0568613789 | 2.02 | 0.00% | - | - | - | - |
| Amundi Funds New Silk Road - USD | | | | | | | |
| Clase M EUR (C) | LU1941681444 | - | - | 11.65 | 0.00% | 2,872.61 | 0.07% |
| Amundi Funds Russian Equity - EUR | | | | | | | |
| Clase A EUR (C) | LU1883867761 | 18,435.73 | 0.26% | - | - | - | - |
| Clase A USD (C) | LU1883867845 | 1,207.66 | 0.09% | - | - | - | - |
| Clase C EUR (C) | LU1883867928 | 195.61 | 0.09% | - | - | - | - |
| Clase C HUF (C) | LU1883868066 | 119.26 | 0.69% | - | - | - | - |
| Clase F EUR (C) | LU1883868223 | 5,282.34 | 0.11% | - | - | - | - |
| Clase G EUR (C) | LU1883868496 | 5,920.38 | 0.18% | - | - | - | - |
| Amundi Funds SBI FM India Equity - USD | | | | | | | |
| Clase A EUR AD (D) | LU0552029315 | - | - | 3.62 | 0.00% | - | - |
| Clase A EUR (C) | LU0552029232 | - | - | 87.66 | 0.00% | - | - |
| Clase A USD AD (D) | LU0236502158 | - | - | 3.48 | 0.00% | - | - |
| Clase A USD (C) | LU0236501697 | - | - | 5.17 | 0.00% | - | - |
| Clase G USD (C) | LU0236502315 | - | - | 44.76 | 0.00% | - | - |
| Clase I USD (C) | LU0236502588 | - | - | - | - | 53.21 | - |
| Clase M USD (C) | LU0329446719 | - | - | 513.00 | 0.01% | - | - |

| Clases de Acciones | Código ISIN | Importe de las comisiones de gestión sobre resultados realizado a cierre del periodo analizado en la divisa del Subfondo | % basado en el VL a cierre del periodo analizado ⁽¹⁾ | Importe de las comisiones de gestión sobre resultados materializado durante el ejercicio contable debido a reembolsos (en la divisa del Subfondo) | % basado en el VL medio durante el periodo contable ⁽²⁾ | Importe de las comisiones de gestión sobre resultados a cierre de ejercicio (cierre del periodo contable en la divisa del Subfondo) | % basado en el VL a cierre del periodo contable ⁽³⁾ |
|---|--------------|--|---|---|--|---|--|
| Amundi Funds Equity Emerging Conservative - USD | | | | | | | |
| Clase AHE (C) | LU0945154085 | 41,849.23 | 0.41% | - | - | - | - |
| Clase AU (C) | LU0945153863 | 647.69 | 0.52% | - | - | - | - |
| Clase FHE (C) | LU0945154671 | 1,260.31 | 0.40% | - | - | - | - |
| Clase FU (C) | LU0945154598 | 486.79 | 0.51% | - | - | - | - |
| Clase IHE (C) | LU0945153277 | 355.46 | 0.42% | - | - | - | - |
| Clase IU (C) | LU0945152972 | 19.49 | 0.52% | - | - | - | - |
| Clase SHE (C) | LU0945154242 | 5,729.29 | 0.41% | - | - | - | - |
| Clase SU (C) | LU0945154168 | 1,897.17 | 0.51% | - | - | - | - |
| Amundi Funds Euroland Equity Dynamic Multi Factors - EUR | | | | | | | |
| Clase A EUR (C) | LU1691800590 | - | - | 1,641.39 | 0.01% | 64,084.48 | 0.23% |
| Clase I EUR (C) | LU1691800673 | - | - | 15,933.12 | 0.02% | 191,521.68 | 0.26% |
| Clase Q-X EUR (C) | LU1691800830 | 54,560.17 | 0.01% | 71,321.58 | 0.02% | 1,035,452.32 | 0.28% |
| Clase R EUR (C) | LU1691800756 | 2.74 | 0.05% | - | - | 13.34 | 0.26% |
| Amundi Funds Euroland Equity Risk Parity - EUR | | | | | | | |
| Clase A EUR (C) | LU1328850950 | - | - | 71.43 | 0.01% | 3,663.37 | 0.69% |
| Clase A5 EUR (C) | LU2070306944 | - | - | - | - | 35.47 | 0.71% |
| Clase I EUR AD (D) | LU1328850521 | - | - | 124,683.60 | 0.07% | 994,918.87 | 0.69% |
| Clase I EUR (C) | LU1328850448 | - | - | 227,912.94 | 0.06% | 1,948,025.16 | 0.76% |
| Amundi Funds European Equity Conservative - EUR | | | | | | | |
| Clase A EUR AD (D) | LU0755949921 | - | - | 178.14 | 0.00% | - | - |
| Clase A EUR (C) | LU0755949848 | - | - | 943.08 | 0.00% | - | - |
| Clase A5 EUR (C) | LU2032055977 | - | - | 0.14 | 0.00% | - | - |
| Clase G EUR (C) | LU0755950002 | - | - | 166.12 | 0.00% | - | - |
| Clase I EUR (C) | LU0755949418 | - | - | 7,476.44 | 0.00% | - | - |
| Clase M EUR (C) | LU0755949681 | - | - | 120.61 | 0.00% | - | - |
| Clase Q-I17 EUR (C) | LU1737510526 | - | - | 901.74 | 0.00% | - | - |
| Clase R EUR (C) | LU0945156700 | - | - | 90.69 | 0.00% | - | - |
| Amundi Funds European Equity Dynamic Multi Factors - EUR | | | | | | | |
| Clase A EUR (C) | LU1691800913 | - | - | 0.01 | 0.00% | - | - |
| Clase I EUR (C) | LU1691801051 | 24,611.90 | 0.02% | 0.23 | 0.00% | - | - |

| Clases de Acciones | Código ISIN | Importe de las comisiones de gestión sobre resultados realizado a cierre del periodo analizado en la divisa del Subfondo | % basado en el VL a cierre del periodo analizado ⁽¹⁾ | Importe de las comisiones de gestión sobre resultados materializado durante el ejercicio contable debido a reembolsos (en la divisa del Subfondo) | % basado en el VL medio durante el periodo contable ⁽²⁾ | Importe de las comisiones de gestión sobre resultados a cierre de ejercicio (cierre del periodo contable en la divisa del Subfondo) | % basado en el VL a cierre del periodo contable ⁽³⁾ |
|---|--------------|--|---|---|--|---|--|
| Clase Q-X EUR (C) | LU1691801218 | 10,535.46 | 0.02% | - | - | - | - |
| Clase R EUR (C) | LU1691801135 | 4.30 | 0.07% | - | - | - | - |
| Amundi Funds European Equity Risk Parity - EUR | | | | | | | |
| Clase A5 EUR (C) | LU2070307249 | - | - | - | - | 3.22 | 0.06% |
| Clase I EUR AD (D) | LU1691800244 | - | - | - | - | 17,830.87 | 0.09% |
| Clase I EUR (C) | LU1691800160 | - | - | 2,340.58 | 0.00% | 47,163.81 | 0.09% |
| Amundi Funds Global Equity Conservative - USD | | | | | | | |
| Clase A EUR AD (D) | LU0985951473 | 254,031.26 | 1.34% | - | - | - | - |
| Clase A EUR (C) | LU0985951127 | 1,047,224.82 | 1.30% | - | - | - | - |
| Clase A EUR Hgd (C) | LU0987200739 | 17,347.39 | 0.61% | - | - | - | - |
| Clase A USD AD (D) | LU0801842716 | 15,482.95 | 1.38% | - | - | - | - |
| Clase A USD (C) | LU0801842559 | 302,070.66 | 1.39% | - | - | - | - |
| Clase G EUR (C) | LU1534099434 | 14,449.65 | 1.03% | - | - | - | - |
| Clase G EUR Hgd (C) | LU1534098543 | 13,237.71 | 0.53% | - | - | - | - |
| Clase G USD (C) | LU0801842807 | 64,177.07 | 1.33% | - | - | - | - |
| Clase I EUR (C) | LU0801841585 | 343,706.47 | 1.53% | - | - | - | - |
| Clase I USD (C) | LU0801841312 | 38.23 | 1.53% | - | - | - | - |
| Clase R EUR (C) | LU1638825668 | 2.33 | 1.59% | - | - | - | - |
| Clase Z EUR (C) | LU1743287739 | 415,843.43 | 1.03% | - | - | - | - |
| Amundi Funds Global Equity Dynamic Multi Factors - USD | | | | | | | |
| Clase A USD (C) | LU1691801309 | 118.13 | 0.24% | 26.13 | 0.06% | 121.84 | 0.22% |
| Clase I USD (C) | LU1691801564 | 3.54 | 0.23% | - | - | 4.87 | 0.37% |
| Clase Q-X USD (C) | LU1691802026 | 251,189.28 | 0.24% | 14,527.55 | 0.01% | 297,700.78 | 0.33% |
| Clase R USD (C) | LU1691801721 | 17.84 | 0.30% | - | - | 17.01 | 0.33% |
| Amundi Funds European Convertible Bond - EUR | | | | | | | |
| Clase A EUR AD (D) | LU0568615214 | 0.15 | 0.00% | - | - | - | - |
| Clase A EUR (C) | LU0568615057 | 6.69 | 0.00% | - | - | - | - |
| Clase G EUR (C) | LU0568615305 | 9.97 | 0.00% | - | - | - | - |
| Clase I EUR (C) | LU0568614670 | 3.12 | 0.00% | - | - | - | - |
| Clase M EUR (C) | LU0568614837 | 3.76 | 0.00% | - | - | - | - |

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|---|--------------|--|---|---|--|---|--|
| Amundi Funds Montpensier Global Convertible Bond - EUR | | | | | | | |
| Clase A EUR AD (D) | LU0119109048 | - | - | 0.87 | 0.00% | 3,965.66 | 0.17% |
| Clase A EUR (C) | LU0119108826 | - | - | 1,697.90 | 0.00% | 51,480.96 | 0.16% |
| Clase A5 EUR (C) | LU2070307751 | - | - | - | - | 11.29 | 0.22% |
| Clase G EUR (C) | LU0119109550 | - | - | 34.77 | 0.00% | 6,428.14 | 0.15% |
| Clase I EUR AD (D) | LU0194910997 | - | - | - | - | 10,617.50 | 0.25% |
| Clase I EUR (C) | LU0119108156 | - | - | - | - | 14,864.36 | 0.09% |
| Clase I USD Hgd (C) | LU0613078699 | - | - | - | - | 680.30 | 0.17% |
| Clase R EUR (C) | LU0839541918 | - | - | - | - | 115.46 | 0.26% |
| Clase Z EUR (C) | LU2224462015 | - | - | - | - | 6,391.17 | 0.13% |
| Amundi Funds Euro Aggregate Bond - EUR | | | | | | | |
| Clase A EUR AD (D) | LU0616241559 | 33.01 | 0.00% | - | - | - | - |
| Clase A EUR (C) | LU0616241476 | 54.44 | 0.00% | - | - | - | - |
| Clase F EUR AD (D) | LU1882468421 | 0.14 | 0.00% | - | - | - | - |
| Clase F EUR (C) | LU1882468348 | 0.07 | 0.00% | - | - | - | - |
| Clase G EUR (C) | LU0616241807 | 53.41 | 0.00% | - | - | - | - |
| Clase I EUR (C) | LU0616240585 | 6,369.13 | 0.01% | - | - | - | - |
| Clase M EUR (C) | LU0616241047 | 362.36 | 0.00% | - | - | - | - |
| Clase R EUR (C) | LU0839528493 | 10.37 | 0.01% | - | - | - | - |
| Clase Z EUR (C) | LU2085674898 | 3,089.20 | 0.14% | - | - | - | - |
| Amundi Funds Euro Corporate Bond - EUR | | | | | | | |
| Clase A CZK Hgd (C) | LU1049751511 | 6,472.67 | 0.25% | 794.80 | 0.03% | 9,204.45 | 0.43% |
| Clase A EUR AD (D) | LU0119100179 | 13,399.31 | 0.10% | 283.73 | 0.00% | - | - |
| Clase A EUR (C) | LU0119099819 | 33,917.00 | 0.09% | 1,320.32 | 0.00% | - | - |
| Clase A5 EUR (C) | LU2070306431 | 6.08 | 0.12% | - | - | - | - |
| Clase F EUR (C) | LU1882522144 | 4,790.39 | 0.02% | 330.05 | 0.00% | - | - |
| Clase G EUR (C) | LU0119100252 | 15,690.25 | 0.08% | 850.60 | 0.00% | - | - |
| Clase I EUR (C) | LU0119099496 | 832,749.80 | 0.19% | 14,109.11 | 0.00% | - | - |
| Clase M EUR (C) | LU0329442999 | 1,896.12 | 0.19% | 39.77 | 0.00% | - | - |
| Clase R EUR AD (D) | LU0839529897 | 468.41 | 0.19% | - | - | - | - |
| Clase R EUR (C) | LU0839529467 | 2,005.20 | 0.13% | 144.68 | 0.01% | - | - |

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|--|--------------|--|---|---|--|---|--|
| Clase Z EUR (C) | LU2070304063 | 146.99 | 0.01% | - | - | - | - |
| Amundi Funds Euro Corporate Short Term Green Bond - EUR | | | | | | | |
| Clase I EUR (C) | LU0945150927 | 432.55 | 0.00% | - | - | - | - |
| Clase M EUR (C) | LU0945151149 | 18.29 | 0.00% | - | - | - | - |
| Amundi Funds Euro Government Bond - EUR | | | | | | | |
| Clase F EUR (C) | LU1882474403 | 2.26 | 0.00% | - | - | - | - |
| Clase G EUR (C) | LU0557859708 | 1.42 | 0.00% | - | - | - | - |
| Clase I EUR (C) | LU0518422273 | 2,069.16 | 0.00% | - | - | - | - |
| Amundi Funds Euro Inflation Bond - EUR | | | | | | | |
| Clase A EUR AD (D) | LU0201602504 | - | - | 4.01 | 0.00% | - | - |
| Clase A EUR (C) | LU0201576401 | - | - | 2.45 | 0.00% | - | - |
| Clase F EUR (C) | LU2018720495 | - | - | 0.38 | 0.00% | - | - |
| Clase G EUR (C) | LU0201576666 | - | - | 5.83 | 0.00% | - | - |
| Clase I EUR (C) | LU0201577045 | - | - | 2,029.19 | 0.01% | - | - |
| Clase Q-X EUR (C) | LU0752741818 | 11,635.62 | 0.26% | - | - | - | - |
| Clase R EUR (C) | LU0839532099 | - | - | 1.29 | 0.00% | - | - |
| Amundi Funds Strategic Bond - EUR | | | | | | | |
| Clase A CZK Hgd (C) | LU1882475806 | - | - | 121.03 | 0.00% | - | - |
| Clase A EUR AD (D) | LU1882476010 | - | - | 10.53 | 0.00% | - | - |
| Clase A EUR (C) | LU1882475988 | - | - | 122.43 | 0.00% | - | - |
| Clase F EUR AD (D) | LU1882476796 | - | - | 121.66 | 0.00% | - | - |
| Clase F EUR (C) | LU1882476523 | - | - | 386.88 | 0.00% | - | - |
| Clase F EUR QTD (D) | LU1882476879 | - | - | 143.64 | 0.00% | - | - |
| Clase G EUR AD (D) | LU1894679072 | - | - | 7.05 | 0.00% | - | - |
| Clase Z EUR (C) | LU2085675192 | 15,369.40 | 0.42% | 81.82 | 0.00% | - | - |
| Amundi Funds Euro High Yield Bond - EUR | | | | | | | |
| Clase A CZK Hgd (C) | LU1049751867 | - | - | 49.93 | 0.00% | - | - |
| Clase A EUR AD (D) | LU0119110996 | - | - | 45.64 | 0.00% | - | - |
| Clase A EUR (C) | LU0119110723 | - | - | 5,625.43 | 0.01% | - | - |
| Clase A USD Hgd (C) | LU0987188777 | - | - | 0.04 | 0.00% | - | - |
| Clase F EUR MD (D) | LU2018719992 | - | - | 0.09 | 0.00% | - | - |

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|------------------------|--------------|--|---|---|--|---|--|
| Clase G AUD Hgd MD (D) | LU1327396179 | - | - | 0.01 | 0.00% | - | - |
| Clase G EUR (C) | LU0119111028 | - | - | 135.55 | 0.00% | - | - |
| Clase G EUR MD (D) | LU0906522734 | - | - | 69.57 | 0.00% | - | - |
| Clase G USD Hgd MD (D) | LU1327396336 | - | - | 4.56 | 0.00% | - | - |
| Clase I EUR AD (D) | LU0194908405 | - | - | 4,170.49 | 0.00% | - | - |
| Clase I EUR (C) | LU0119109980 | - | - | 24,832.39 | 0.01% | - | - |
| Clase M EUR (C) | LU0329443294 | - | - | 1,156.34 | 0.00% | - | - |
| Clase R EUR (C) | LU0839530630 | - | - | 11.44 | 0.00% | - | - |

Amundi Funds Global Subordinated Bond - EUR

| | | | | | | | |
|---------------------|--------------|-----------|-------|----------|-------|---|---|
| Clase A EUR (C) | LU1883334275 | 15,962.64 | 0.08% | 9,043.39 | 0.05% | - | - |
| Clase A5 EUR (C) | LU2070308130 | 10.64 | 0.20% | - | - | - | - |
| Clase G EUR (C) | LU2085676752 | 11,151.08 | 0.04% | 4,115.89 | 0.02% | - | - |
| Clase G EUR QTD (D) | LU2085676836 | 11,890.18 | 0.04% | 3,796.28 | 0.02% | - | - |
| Clase I USD Hgd (C) | LU2085675945 | 399.36 | 0.41% | - | - | - | - |

Amundi Funds Pioneer Global High Yield Bond - EUR

| | | | | | | | |
|------------------------|--------------|--------------|-------|-----------|-------|------------|-------|
| Clase A AUD MD3 (D) | LU1883834670 | 16,855.13 | 0.27% | 133.52 | 0.00% | 1,142.86 | 0.02% |
| Clase A CZK Hgd (C) | LU1883834753 | 49,937.81 | 0.65% | 477.88 | 0.01% | 180.14 | - |
| Clase A EUR AD (D) | LU1883834910 | 1,832.87 | 0.57% | - | - | 891.23 | 0.30% |
| Clase A EUR (C) | LU1883834837 | 17,381.88 | 0.58% | 426.36 | 0.01% | 7,306.31 | 0.30% |
| Clase A USD (C) | LU1883835057 | 38,492.25 | 0.50% | 515.28 | 0.01% | 19,845.61 | 0.30% |
| Clase A USD MD (D) | LU1883835131 | 68,344.03 | 0.60% | 943.70 | 0.01% | 25,132.09 | 0.30% |
| Clase A USD MD3 (D) | LU1883835214 | 13,017.93 | 0.44% | 137.53 | 0.00% | 7,641.72 | 0.30% |
| Clase A USD MGI (D) | LU1883835305 | 1,152,986.24 | 0.61% | 20,116.29 | 0.01% | 478,681.68 | 0.30% |
| Clase A ZAR MD3 (D) | LU1883835487 | 276,053.72 | 1.49% | 121.11 | 0.00% | - | - |
| Clase F EUR (C) | LU1883836881 | 26,795.53 | 0.52% | 915.12 | 0.02% | 11,204.65 | 0.27% |
| Clase F EUR QTD (D) | LU1883836964 | 22,363.88 | 0.53% | 505.64 | 0.01% | 9,772.00 | 0.27% |
| Clase G EUR Hgd AD (D) | LU1894680674 | 67.29 | 0.04% | - | - | 61.44 | 0.04% |
| Clase Z USD (C) | LU2031986123 | 65,721.70 | 1.25% | - | - | 19,421.27 | 0.40% |

Amundi Funds Pioneer Global High Yield ESG Improvers Bond - USD

| | | | | | | | |
|-----------------|--------------|---|---|---|---|------|-------|
| Clase F EUR (C) | LU2490079436 | - | - | - | - | 0.51 | 0.01% |
| Clase G EUR (C) | LU2490079519 | - | - | - | - | 0.57 | 0.01% |

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|--|--------------|--|---|---|--|---|--|
| Amundi Funds Pioneer US High Yield Bond - EUR | | | | | | | |
| Clase A AUD MD3 (D) | LU1883861053 | 75,621.63 | 0.17% | 3,764.61 | 0.01% | 71,586.69 | 0.20% |
| Clase A EUR (C) | LU1883861137 | 18,037.91 | 0.16% | 839.52 | 0.01% | 14,884.22 | 0.15% |
| Clase A EUR Hgd (C) | LU1883861210 | - | - | 109.10 | 0.01% | 2,470.30 | 0.23% |
| Clase A EUR MD (D) | LU1883861301 | 568.64 | 0.16% | 1.99 | 0.00% | 477.12 | 0.16% |
| Clase A USD (C) | LU1883861483 | 62,300.37 | 0.15% | 2,949.67 | 0.01% | 57,893.68 | 0.15% |
| Clase A USD MD (D) | LU1883861566 | 12,438.72 | 0.19% | 185.85 | 0.00% | 9,403.21 | 0.15% |
| Clase A USD MD3 (D) | LU1883861640 | 4,005.83 | 0.10% | 903.70 | 0.03% | 4,958.36 | 0.15% |
| Clase A USD MGI (D) | LU1883861723 | 266,022.00 | 0.18% | 13,650.01 | 0.01% | 191,797.34 | 0.15% |
| Clase A ZAR MD3 (D) | LU1883861996 | 62,904.98 | 0.10% | 3,699.45 | 0.01% | 78,261.96 | 0.16% |
| Clase F EUR (C) | LU1883863422 | 4,083.67 | 0.12% | 158.65 | 0.00% | 3,766.33 | 0.12% |
| Clase Z USD (C) | LU2031986636 | 33,402.91 | 0.46% | 1,835.84 | 0.02% | 16,648.84 | 0.16% |
| Amundi Funds European Subordinated Bond ESG - EUR | | | | | | | |
| Clase A6 EUR (C) | LU2401725424 | - | - | - | - | 9.39 | 0.21% |
| Clase G EUR (C) | LU1328849515 | 19,240.64 | 0.62% | 3,164.63 | 0.11% | 5,385.99 | 0.22% |
| Clase Z EUR (C) | LU2132230389 | 494,209.92 | 0.46% | 375,226.55 | 0.38% | 59,948.34 | 0.08% |
| Amundi Funds Global Aggregate Bond - USD | | | | | | | |
| Clase A CHF Hgd (C) | LU0945157773 | - | - | 10,229.97 | 0.09% | 47,893.53 | 0.52% |
| Clase A CZK Hgd (C) | LU1049752758 | - | - | 16,617.61 | 0.05% | 144,707.64 | 0.46% |
| Clase A EUR AD (D) | LU0557861357 | - | - | 66,230.24 | 0.04% | 668,699.19 | 0.52% |
| Clase A EUR (C) | LU0557861274 | - | - | 82,474.44 | 0.05% | 640,907.81 | 0.48% |
| Clase A EUR Hgd AD (D) | LU0906524276 | - | - | 74,473.95 | 0.12% | 216,170.01 | 0.59% |
| Clase A EUR Hgd (C) | LU0906524193 | - | - | 677,856.99 | 0.24% | 652,261.60 | 0.58% |
| Clase A EUR MD (D) | LU1327396765 | - | - | 38,473.81 | 0.06% | 260,499.23 | 0.52% |
| Clase A USD AD (D) | LU0319688288 | - | - | 14,991.71 | 0.05% | 122,542.21 | 0.52% |
| Clase A USD (C) | LU0319688015 | - | - | 76,266.53 | 0.07% | 493,424.58 | 0.52% |
| Clase A USD MD (D) | LU0906524433 | - | - | 2,775.63 | 0.12% | 3,830.06 | 0.48% |
| Clase A5 EUR (C) | LU2032056355 | - | - | 319.55 | 0.11% | 1,066.06 | 0.54% |
| Clase F EUR (C) | LU1883317429 | - | - | 1,375.45 | 0.06% | 9,714.71 | 0.41% |
| Clase F EUR Hgd (C) | LU2208986013 | - | - | - | - | 518.83 | 0.51% |
| Clase F EUR Hgd MD (D) | LU2018719646 | - | - | 14.75 | 0.01% | 706.38 | 0.51% |

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|---------------------------|--------------|--|---|--|--|---|--|
| Clase F USD (C) | LU2208986872 | - | - | - | - | 146.60 | 0.41% |
| Clase G EUR Hgd (C) | LU0613076990 | - | - | 118,750.48 | 0.07% | 655,260.09 | 0.55% |
| Clase G EUR Hgd MD (D) | LU0613077295 | - | - | 231,709.82 | 0.09% | 1,007,085.57 | 0.56% |
| Clase G EUR Hgd QTD (D) | LU1706545289 | - | - | 3,847.64 | 0.06% | 25,703.48 | 0.55% |
| Clase G GBP Hgd AD (D) | LU0797053575 | - | - | 2,812.68 | 0.17% | 4,162.29 | 0.55% |
| Clase G USD (C) | LU0319688361 | - | - | 86,970.49 | 0.06% | 605,336.79 | 0.49% |
| Clase G USD MD (D) | LU1327397060 | - | - | 64.21 | 0.01% | 3,978.29 | 0.47% |
| Clase I CAD Hgd AD (D) | LU0906524789 | - | - | 350.91 | 0.05% | 3,038.07 | 0.60% |
| Clase I CHF Hgd (C) | LU0945157690 | - | - | 1,075.49 | 0.01% | 118,146.45 | 0.61% |
| Clase I EUR AD (D) | LU0839535860 | - | - | 865.67 | 0.02% | 24,674.39 | 0.49% |
| Clase I EUR (C) | LU0839535514 | - | - | 14,065.48 | 0.06% | 83,705.56 | 0.30% |
| Clase I EUR Hgd AD (D) | LU0987191722 | - | - | 98,651.60 | 0.12% | 333,645.17 | 0.64% |
| Clase I EUR Hgd (C) | LU0839535357 | - | - | 355,930.53 | 0.26% | 486,713.11 | 0.64% |
| Clase I GBP Hgd AD (D) | LU0987191649 | - | - | 88.39 | 0.08% | 409.95 | 0.64% |
| Clase I GBP Hgd (C) | LU0987191565 | - | - | 8,690.87 | 0.11% | 20,165.12 | 0.62% |
| Clase I USD AD (D) | LU0319687710 | - | - | 17,512.09 | 0.19% | 32,514.06 | 0.59% |
| Clase I USD (C) | LU0319687637 | - | - | 299,036.31 | 0.25% | 429,111.25 | 0.54% |
| Clase I USD MD (D) | LU1327396419 | - | - | 3,868.46 | 0.06% | 27,470.46 | 0.58% |
| Clase M EUR Hgd (C) | LU0613076487 | - | - | 160,451.64 | 0.10% | 732,285.20 | 0.60% |
| Clase M USD (C) | LU0329444938 | - | - | 121,225.82 | 0.22% | 222,387.69 | 0.48% |
| Clase Q-119 EUR (C) | LU1854487383 | - | - | - | - | 35.85 | 0.59% |
| Clase Q-119 EUR Hgd (C) | LU1854487466 | - | - | 132,970.66 | 0.07% | 1,015,358.66 | 0.59% |
| Clase Q-18 EUR Hgd AD (D) | LU1832661448 | - | - | - | - | 606.83 | 0.65% |
| Clase Q-R2 EUR Hgd (C) | LU1508889729 | - | - | 28,218.45 | 0.13% | 77,266.24 | 0.32% |
| Clase R CHF Hgd AD (D) | LU1873222944 | - | - | 2,283.33 | 0.19% | 2,305.96 | 0.61% |
| Clase R CHF Hgd (C) | LU1250884738 | - | - | 2,192.08 | 0.29% | 1,287.39 | 0.60% |
| Clase R EUR AD (D) | LU1327397227 | - | - | 481.37 | 0.09% | 2,477.66 | 0.57% |
| Clase R EUR (C) | LU1327397144 | - | - | 1,574.41 | 0.02% | 31,385.91 | 0.53% |
| Clase R EUR Hgd AD (D) | LU0839534384 | - | - | 2,364.29 | 0.13% | 7,657.49 | 0.63% |
| Clase R EUR Hgd (C) | LU0839534111 | - | - | 17,970.62 | 0.21% | 23,532.73 | 0.60% |
| Clase R USD AD (D) | LU0839534970 | - | - | 102.88 | 0.00% | 55,323.25 | 0.58% |
| Clase R USD (C) | LU0839534624 | - | - | 9,970.56 | 0.22% | 13,495.56 | 0.72% |

| Clases de Acciones | Código ISIN | Importe de las comisiones de gestión sobre resultados realizado a cierre del periodo analizado en la divisa del Subfondo | % basado en el VL a cierre del periodo analizado ⁽¹⁾ | Importe de las comisiones de gestión sobre resultados materializado durante el ejercicio contable debido a reembolsos (en la divisa del Subfondo) | % basado en el VL medio durante el periodo contable ⁽²⁾ | Importe de las comisiones de gestión sobre resultados a cierre de ejercicio (cierre del periodo contable en la divisa del Subfondo) | % basado en el VL a cierre del periodo contable ⁽³⁾ |
|---|--------------|--|---|---|--|---|--|
| Amundi Funds Global Bond - USD | | | | | | | |
| Clase A EUR AD (D) | LU0557861944 | - | - | 27,362.27 | 0.06% | 125,168.39 | 0.36% |
| Clase A EUR (C) | LU0557861860 | - | - | 10,623.98 | 0.03% | 102,790.19 | 0.36% |
| Clase A USD AD (D) | LU0119133691 | - | - | 462.52 | 0.02% | 6,174.02 | 0.36% |
| Clase A USD (C) | LU0119133188 | - | - | 5,383.92 | 0.02% | 74,362.11 | 0.35% |
| Clase A5 EUR (C) | LU2070307678 | - | - | - | - | 17.56 | 0.37% |
| Clase F EUR Hgd MD (D) | LU2018722194 | - | - | 0.60 | 0.00% | - | - |
| Clase G EUR Hgd (C) | LU0557862678 | - | - | 172.74 | 0.00% | - | - |
| Clase G EUR Hgd MD (D) | LU0613078186 | - | - | 1,517.85 | 0.02% | - | - |
| Clase G USD (C) | LU0119133931 | - | - | 4,577.92 | 0.05% | 25,157.12 | 0.35% |
| Clase I USD (C) | LU0119131489 | - | - | - | - | 900.30 | 0.43% |
| Clase M EUR AD (D) | LU1971432825 | - | - | - | - | 21.34 | 0.43% |
| Clase M EUR (C) | LU1971432742 | - | - | 5,814.35 | 0.06% | 33,321.82 | 0.30% |
| Clase M EUR Hgd (C) | LU0557862322 | - | - | 1.23 | 0.00% | - | - |
| Clase M USD (C) | LU0329445158 | - | - | 7,967.17 | 0.07% | 37,912.88 | 0.41% |
| Amundi Funds Global Corporate Bond - USD | | | | | | | |
| Clase A EUR AD (D) | LU0557863130 | 355.99 | 0.03% | 5.01 | 0.00% | - | - |
| Clase A EUR (C) | LU0557863056 | 2,439.50 | 0.02% | 88.93 | 0.00% | - | - |
| Clase A EUR Hgd (C) | LU0839536322 | 973.86 | 0.03% | 177.22 | 0.00% | - | - |
| Clase A EUR Hgd MD (D) | LU0906525240 | 77.43 | 0.01% | 0.75 | 0.00% | - | - |
| Clase A USD AD (D) | LU0319688874 | 301.09 | 0.01% | 51.33 | 0.00% | - | - |
| Clase A USD (C) | LU0319688791 | 3,657.70 | 0.03% | 2.21 | 0.00% | - | - |
| Clase A5 EUR (C) | LU2070307835 | 4.25 | 0.07% | - | - | - | - |
| Clase F EUR Hgd MD (D) | LU2018722780 | - | - | 0.05 | 0.00% | - | - |
| Clase G EUR Hgd MD (D) | LU1103152879 | 923.43 | 0.01% | 431.67 | 0.00% | - | - |
| Clase G USD (C) | LU0319688957 | 855.77 | 0.01% | 57.95 | 0.00% | - | - |
| Clase I EUR Hgd (C) | LU0839536082 | 899.21 | 0.13% | 150.11 | 0.03% | - | - |
| Clase I USD (C) | LU0319688445 | 1,973.54 | 0.01% | 1,085.77 | 0.01% | - | - |
| Clase M EUR HGD (C) | LU1971433120 | 14,665.07 | 0.14% | 126.06 | 0.00% | - | - |
| Clase M USD (C) | LU0329445315 | 293.34 | 0.16% | 1.89 | 0.00% | - | - |
| Clase R EUR Hgd AD (D) | LU0906525679 | 72.63 | 0.13% | - | - | - | - |

| Clases de Acciones | Código ISIN | Importe de las comisiones de gestión sobre resultados realizado a cierre del periodo analizado en la divisa del Subfondo | % basado en el VL a cierre del periodo analizado ⁽¹⁾ | Importe de las comisiones de gestión sobre resultados materializado durante el ejercicio contable debido a reembolsos (en la divisa del Subfondo) | % basado en el VL medio durante el periodo contable ⁽²⁾ | Importe de las comisiones de gestión sobre resultados a cierre de ejercicio (cierre del periodo contable en la divisa del Subfondo) | % basado en el VL a cierre del periodo contable ⁽³⁾ |
|---------------------|--------------|--|---|---|--|---|--|
| Clase R EUR Hgd (C) | LU0906525596 | 460.16 | 0.07% | 456.91 | 0.05% | - | - |

Amundi Funds Global High Yield Bond - USD

| | | | | | | | |
|------------------------|--------------|------------|-------|-----------|-------|------------|-------|
| Clase A EUR Hgd (C) | LU1162499526 | 1,145.62 | 0.15% | 536.35 | 0.08% | 1,453.96 | 0.30% |
| Clase A USD (C) | LU1162499369 | 1,764.29 | 0.44% | 360.81 | 0.09% | 553.39 | 0.30% |
| Clase A5 EUR (C) | LU2070307918 | 133.77 | 2.28% | - | - | 28.55 | 0.57% |
| Clase F EUR Hgd MD (D) | LU2018722863 | 177.78 | 0.07% | 37.65 | 0.01% | 630.55 | 0.21% |
| Clase G EUR Hgd (C) | LU1162499872 | 25,503.00 | 0.39% | 3,017.96 | 0.05% | 13,209.76 | 0.32% |
| Clase G EUR Hgd MD (D) | LU1250883334 | 182,949.81 | 0.40% | 10,089.49 | 0.02% | 104,752.28 | 0.33% |
| Clase G USD (C) | LU1162499799 | 17,050.71 | 0.36% | 1,830.01 | 0.04% | 8,538.74 | 0.26% |
| Clase I EUR Hgd (C) | LU1162498981 | 15,383.62 | 0.62% | 858.11 | 0.04% | 7,234.23 | 0.44% |
| Clase I USD (C) | LU1162498718 | 147,499.66 | 0.55% | 59,009.85 | 0.35% | 2,930.07 | 0.36% |

Amundi Funds Global Inflation Bond - EUR

| | | | | | | | |
|---------------------|--------------|---|---|-----------|-------|---|---|
| Clase A EUR AD (D) | LU0442406376 | - | - | 28.16 | 0.00% | - | - |
| Clase A EUR (C) | LU0442405998 | - | - | 930.98 | 0.01% | - | - |
| Clase A USD Hgd (C) | LU0752742972 | - | - | 46.17 | 0.08% | - | - |
| Clase A5 EUR (C) | LU2070308056 | - | - | 2,102.35 | 0.01% | - | - |
| Clase F EUR (C) | LU2018722277 | - | - | 11.41 | 0.00% | - | - |
| Clase G EUR (C) | LU0442406459 | - | - | 1,320.25 | 0.01% | - | - |
| Clase I EUR (C) | LU0442406616 | - | - | 22,939.08 | 0.10% | - | - |
| Clase M EUR (C) | LU0442406533 | - | - | 8,927.46 | 0.04% | - | - |
| Clase R EUR AD (D) | LU0839539938 | - | - | 2.19 | 0.00% | - | - |
| Clase R EUR (C) | LU0839539771 | - | - | 0.14 | 0.00% | - | - |

Amundi Funds Global Total Return Bond - EUR

| | | | | | | | |
|---------------------|--------------|------------|-------|-----------|-------|---|---|
| Clase A EUR AD (D) | LU1253539677 | 5,363.20 | 0.47% | 237.77 | 0.02% | - | - |
| Clase A EUR (C) | LU1253539594 | 27,331.11 | 0.51% | 364.98 | 0.01% | - | - |
| Clase A EUR QTD (D) | LU1253539750 | 0.51 | 0.50% | - | - | - | - |
| Clase F EUR QTD (D) | LU2018722350 | 59.64 | 0.18% | 0.96 | 0.00% | - | - |
| Clase G EUR (C) | LU1253539917 | 49,289.45 | 0.46% | 4,197.87 | 0.04% | - | - |
| Clase G EUR QTD (D) | LU1583994071 | 273,233.19 | 0.39% | 26,208.31 | 0.04% | - | - |
| Clase I EUR AD (D) | LU1253539321 | 6.03 | 0.60% | - | - | - | - |
| Clase I EUR (C) | LU1253539248 | 6.76 | 0.60% | - | - | - | - |

| Clases de Acciones | Código ISIN | Importe de las comisiones de gestión sobre resultados realizado a cierre del periodo analizado en la divisa del Subfondo | % basado en el VL a cierre del periodo analizado ⁽¹⁾ | Importe de las comisiones de gestión sobre resultados contabilizado durante el ejercicio contable debido a reembolsos (en la divisa del Subfondo) | % basado en el VL medio durante el periodo contable ⁽²⁾ | Importe de las comisiones de gestión sobre resultados a cierre de ejercicio (cierre del periodo contable en la divisa del | % basado en el VL a cierre del periodo contable ⁽³⁾ | |
|--|--------------|--|---|---|--|---|--|--|
| Amundi Funds Optimal Yield - EUR | | | | | | | | |
| Clase A EUR (C) | LU1883336569 | - | - | 2.43 | 0.00% | - | - | |
| Clase F EUR (C) | LU1883337534 | - | - | 10.77 | 0.00% | - | - | |
| Clase F EUR QTD (D) | LU1883337617 | - | - | 5.13 | 0.00% | - | - | |
| Clase G EUR (C) | LU2176991185 | - | - | 4.47 | 0.00% | - | - | |
| Clase G EUR QD (D) | LU1894680088 | - | - | 2.67 | 0.00% | - | - | |
| Amundi Funds Optimal Yield Short Term - EUR | | | | | | | | |
| Clase F EUR (C) | LU1883339589 | - | - | 59.55 | 0.00% | - | - | |
| Clase F EUR QTD (D) | LU1883339662 | - | - | 28.49 | 0.00% | - | - | |
| Clase G EUR AD (D) | LU1894680245 | - | - | 8.27 | 0.00% | - | - | |
| Clase G EUR (C) | LU1894680161 | - | - | 236.01 | 0.00% | - | - | |
| Amundi Funds Pioneer Strategic Income - EUR | | | | | | | | |
| Clase A AUD MD3 (D) | LU1883840644 | 141,939.51 | 0.38% | 8,975.99 | 0.02% | - | - | |
| Clase A CHF Hgd (C) | LU1883840727 | 2,579.98 | 0.56% | - | - | 178.40 | 0.04% | |
| Clase A CZK Hgd (C) | LU1883840990 | 335,136.97 | 0.52% | 11,582.26 | 0.02% | 752.80 | - | |
| Clase A EUR (C) | LU1883841022 | 51,785.11 | 0.37% | 1,701.52 | 0.01% | - | - | |
| Clase A EUR Hgd AD (D) | LU1883841378 | 4,109.63 | 0.28% | 532.88 | 0.03% | 933.54 | 0.08% | |
| Clase A EUR Hgd (C) | LU1883841295 | 48,086.63 | 0.24% | 3,849.25 | 0.02% | 7,766.41 | 0.04% | |
| Clase A EUR Hgd MGI (D) | LU1883841451 | 136,240.02 | 0.25% | 7,481.35 | 0.01% | 29,105.28 | 0.06% | |
| Clase A USD (C) | LU1883841535 | 546,837.65 | 0.40% | 16,714.36 | 0.01% | - | - | |
| Clase A USD MD (D) | LU1883841618 | 101,480.52 | 0.43% | 2,362.81 | 0.01% | - | - | |
| Clase A USD MD3 (D) | LU1883841709 | 117,167.31 | 0.32% | 11,398.33 | 0.03% | - | - | |
| Clase A USD MGI (D) | LU1883841881 | 720,532.88 | 0.42% | 26,519.39 | 0.02% | - | - | |
| Clase A ZAR MD3 (D) | LU1883841964 | 870,643.95 | 0.99% | 52,556.03 | 0.06% | 137,232.01 | 0.17% | |
| Clase A5 EUR (C) | LU2032056512 | 170.69 | 0.59% | 3.45 | 0.01% | 17.56 | 0.06% | |
| Clase F EUR AD (D) | LU1883844042 | 5,112.61 | 0.37% | 181.35 | 0.01% | - | - | |
| Clase F EUR (C) | LU1883843820 | 33,591.67 | 0.40% | 1,130.90 | 0.01% | - | - | |
| Clase F EUR Hgd AD (D) | LU1883844398 | 14,248.71 | 0.23% | 1,143.49 | 0.02% | 2,537.10 | 0.05% | |
| Clase F EUR Hgd (C) | LU1883844125 | 30,097.82 | 0.23% | 2,375.05 | 0.02% | 5,899.29 | 0.06% | |
| Clase F EUR QTD (D) | LU1883844471 | 11,699.85 | 0.40% | 736.04 | 0.02% | - | - | |
| Clase G EUR (C) | LU2036673379 | 4,790.61 | 0.14% | 1,272.98 | 0.04% | - | - | |

| Clases de Acciones | Código ISIN | Importe de las comisiones de gestión sobre resultados realizado a cierre del periodo analizado en la divisa del Subfondo | % basado en el VL a cierre del periodo analizado ⁽¹⁾ | Importe de las comisiones de gestión sobre resultados materializado durante el ejercicio contable debido a reembolsos (en la divisa del Subfondo) | % basado en el VL medio durante el periodo contable ⁽²⁾ | Importe de las comisiones de gestión sobre resultados a cierre de ejercicio (cierre del periodo contable en la divisa del Subfondo) | % basado en el VL a cierre del periodo contable ⁽³⁾ |
|-------------------------|--------------|--|---|---|--|---|--|
| Clase G EUR Hgd AD (D) | LU1894682456 | 3,135.29 | 0.04% | 2,252.34 | 0.03% | 3,112.55 | 0.05% |
| Clase G EUR Hgd (C) | LU2036673619 | 883.66 | 0.06% | 421.21 | 0.04% | 424.47 | 0.03% |
| Clase G EUR Hgd QD (D) | LU1894682530 | 5,852.38 | 0.09% | 1,934.12 | 0.03% | 3,118.29 | 0.05% |
| Clase G EUR QTD (D) | LU2036673452 | 3,389.11 | 0.22% | 419.52 | 0.03% | - | - |
| Clase Z EUR HGD QTD (D) | LU2085675515 | - | - | 5.75 | 0.00% | 978.55 | 0.26% |

Amundi Funds Pioneer US Bond - EUR

| | | | | | | | |
|-------------------------|--------------|------------|-------|-----------|-------|-----------|-------|
| Clase A EUR AD (D) | LU1880401283 | 25.87 | 0.24% | - | - | - | - |
| Clase A EUR (C) | LU1880401101 | 9,864.45 | 0.21% | 50.11 | 0.00% | - | - |
| Clase A EUR Hgd (C) | LU1880401366 | 24,136.12 | 0.21% | 639.69 | 0.01% | - | - |
| Clase A USD AD (D) | LU1880401796 | 10,197.28 | 0.23% | 54.18 | 0.00% | - | - |
| Clase A USD (C) | LU1880401523 | 58,821.35 | 0.21% | 146.98 | 0.00% | - | - |
| Clase A5 EUR (C) | LU2070308304 | 12.87 | 0.25% | - | - | - | - |
| Clase F EUR (C) | LU1883851419 | 6,820.65 | 0.10% | 5.23 | 0.00% | - | - |
| Clase F EUR Hgd QTD (D) | LU2018722947 | 190.08 | 0.14% | - | - | - | - |
| Clase F USD (C) | LU2208987094 | 25.64 | 0.05% | - | - | - | - |
| Clase G EUR Hgd (C) | LU1880402331 | 9,495.98 | 0.18% | 230.39 | 0.00% | - | - |
| Clase G EUR Hgd MD (D) | LU1880402414 | 1,659.35 | 0.20% | 9.35 | 0.00% | - | - |
| Clase G EUR Hgd QTD (D) | LU1880402505 | 10,604.33 | 0.19% | 91.71 | 0.00% | - | - |
| Clase G USD (C) | LU1880402687 | 19,237.37 | 0.17% | 29.99 | 0.00% | - | - |
| Clase I EUR Hgd (C) | LU1880402760 | 468,086.49 | 0.30% | 39,004.66 | 0.03% | 20,197.34 | 0.02% |
| Clase I USD AD (D) | LU1880402927 | 10,906.57 | 0.25% | 147.66 | 0.00% | - | - |
| Clase I USD (C) | LU1880402844 | 80,202.48 | 0.31% | 64.45 | 0.00% | - | - |
| Clase M EUR Hgd (C) | LU1880403065 | 47,403.80 | 0.26% | 3,372.79 | 0.02% | 1,802.33 | 0.02% |
| Clase M USD (C) | LU1880403149 | 173.42 | 0.32% | - | - | - | - |
| Clase R EUR (C) | LU2183144067 | 1,750.42 | 0.11% | 8.70 | 0.00% | - | - |
| Clase R EUR Hgd (C) | LU1880404626 | - | - | 1,256.87 | 0.57% | 181.50 | 0.16% |
| Clase R USD AD (D) | LU1880405359 | 239.96 | 0.32% | - | - | - | - |
| Clase R USD (C) | LU1880405276 | 9,019.38 | 0.30% | 147.67 | 0.00% | - | - |

Amundi Funds Pioneer US Corporate Bond - USD

| | | | | | | | |
|---------------------|--------------|--------|-------|--------|-------|---|---|
| Clase A EUR Hgd (C) | LU1162498122 | 2.92 | 0.00% | 497.79 | 0.01% | - | - |
| Clase A USD AD (D) | LU1162498049 | 191.44 | 0.07% | - | - | - | - |

| Clases de Acciones | Código ISIN | Importe de las comisiones de gestión sobre resultados realizado a cierre del periodo analizado en la divisa del Subfondo | % basado en el VL a cierre del periodo analizado ⁽¹⁾ | Importe de las comisiones de gestión sobre resultados materializado durante el ejercicio contable debido a reembolsos (en la divisa del Subfondo) | % basado en el VL medio durante el periodo contable ⁽²⁾ | Importe de las comisiones de gestión sobre resultados a cierre de ejercicio (cierre del periodo contable en la divisa del Subfondo) | % basado en el VL a cierre del periodo contable ⁽³⁾ |
|---------------------|--------------|--|---|---|--|---|--|
| Clase A USD (C) | LU1162497827 | 1,028.54 | 0.07% | 26.15 | 0.00% | - | - |
| Clase G EUR Hgd (C) | LU1162498478 | 449.54 | 0.04% | 19.97 | 0.00% | - | - |
| Clase G USD (C) | LU1162498395 | 4,081.89 | 0.06% | 79.64 | 0.00% | - | - |
| Clase I EUR Hgd (C) | LU1162497314 | 48,078.79 | 0.22% | - | - | - | - |
| Clase I USD (C) | LU1162497157 | 394,546.61 | 0.19% | 1,386.54 | 0.00% | - | - |
| Clase M EUR Hgd (C) | LU1162497660 | 43,601.27 | 0.21% | 254.58 | 0.00% | - | - |
| Clase M USD (C) | LU1162497587 | 9,674.56 | 0.18% | 755.54 | 0.02% | - | - |

Amundi Funds Emerging Markets Blended Bond - EUR

| | | | | | | | |
|---------------------|--------------|------------|-------|---|---|----------|-------|
| Clase A EUR AD (D) | LU1161086316 | 17,186.41 | 0.13% | - | - | - | - |
| Clase A EUR (C) | LU1161086159 | 628,401.30 | 0.28% | - | - | - | - |
| Clase A USD Hgd (C) | LU1543731449 | 201.82 | 1.56% | - | - | - | - |
| Clase A5 EUR (C) | LU2070305896 | 8.12 | 0.18% | - | - | - | - |
| Clase F EUR (C) | LU2018719489 | 16.52 | 0.04% | - | - | - | - |
| Clase F EUR QTD (D) | LU2018719562 | 0.39 | 0.00% | - | - | - | - |
| Clase G EUR (C) | LU1161086407 | 134,569.01 | 0.06% | - | - | - | - |
| Clase G EUR QTD (D) | LU1600318833 | 158,688.15 | 0.07% | - | - | - | - |
| Clase I EUR (C) | LU1161085698 | 15,971.28 | 0.27% | - | - | - | - |
| Clase M EUR (C) | LU1161085938 | 167,386.47 | 0.29% | - | - | - | - |
| Clase Q-111 EUR (C) | LU1161085854 | 779,659.91 | 0.38% | - | - | - | - |
| Clase Z EUR (C) | LU2347636289 | - | - | - | - | 1,280.55 | 0.44% |

Amundi Funds Emerging Markets Bond - EUR

| | | | | | | | |
|------------------------|--------------|---|---|-----------|-------|------------|-------|
| Clase A AUD MD3 (D) | LU1882449637 | - | - | 68,302.12 | 0.05% | 505,766.86 | 0.43% |
| Clase A CZK Hgd (C) | LU1882449710 | - | - | 5,251.87 | 0.07% | 63,614.48 | 1.05% |
| Clase A EUR AD (D) | LU1882449983 | - | - | 38,927.92 | 0.06% | 335,044.05 | 0.63% |
| Clase A EUR (C) | LU1882449801 | - | - | 46,649.57 | 0.07% | 302,811.12 | 0.59% |
| Clase A EUR Hgd AD (D) | LU1882450130 | - | - | 19,043.13 | 0.06% | 127,574.30 | 0.64% |
| Clase A EUR Hgd (C) | LU1882450056 | - | - | 2,635.37 | 0.07% | 17,025.97 | 0.63% |
| Clase A EUR MD (D) | LU1882450213 | - | - | 3,548.06 | 0.03% | 72,458.18 | 0.64% |
| Clase A USD AD (D) | LU1882450486 | - | - | 4,133.24 | 0.07% | 29,429.09 | 0.64% |
| Clase A USD (C) | LU1882450304 | - | - | 27,287.89 | 0.05% | 271,345.63 | 0.61% |
| Clase A USD MD (D) | LU1882450569 | - | - | 13,546.70 | 0.02% | 329,782.50 | 0.64% |

| Clases de Acciones | Código ISIN | Importe de las comisiones de gestión sobre resultados realizado a cierre del periodo analizado en la divisa del Subfondo | % basado en el VL a cierre del periodo analizado ⁽¹⁾ | Importe de las comisiones de gestión sobre resultados materializado durante el ejercicio contable debido a reembolsos (en la divisa del Subfondo) | % basado en el VL medio durante el periodo contable ⁽²⁾ | Importe de las comisiones de gestión sobre resultados a cierre de ejercicio (cierre del periodo contable en la divisa del Subfondo) | % basado en el VL a cierre del periodo contable ⁽³⁾ |
|------------------------|--------------|--|---|---|--|---|--|
| Clase A USD MD3 (D) | LU1882450643 | - | - | 127,737.46 | 0.10% | 565,678.81 | 0.43% |
| Clase A USD MGI (D) | LU1882450726 | - | - | 102,579.82 | 0.05% | 989,597.08 | 0.58% |
| Clase A ZAR MD3 (D) | LU1882450999 | 3,351,173.42 | 0.43% | 1,870,907.82 | 0.25% | 3,770,957.53 | 0.57% |
| Clase F EUR (C) | LU1882452938 | - | - | 13,446.43 | 0.04% | 177,462.41 | 0.61% |
| Clase F EUR QTD (D) | LU1882453076 | - | - | 3,579.81 | 0.04% | 49,741.16 | 0.61% |
| Clase G EUR (C) | LU2036673023 | - | - | 8,237.26 | 0.07% | 58,327.51 | 0.60% |
| Clase G EUR Hgd AD (D) | LU1894676722 | - | - | 3,745.41 | 0.05% | 35,922.03 | 0.61% |
| Clase G EUR QTD (D) | LU2036673296 | - | - | 2,695.79 | 0.06% | 26,998.15 | 0.60% |
| Clase M EUR (C) | LU2085676240 | 7.52 | 0.15% | - | - | 33.09 | 0.72% |
| Clase Z EUR Hgd AD (D) | LU2085674625 | 1,854.98 | 0.02% | 11,803.34 | 0.15% | 22,488.71 | 0.49% |
| Clase Z USD (C) | LU2040440153 | 10,403.01 | 0.15% | 896.46 | 0.01% | 39,272.41 | 0.73% |

Amundi Funds Emerging Markets Corporate Bond - USD

| | | | | | | | |
|------------------------|--------------|---|---|----------|-------|---|---|
| Clase A EUR AD (D) | LU0755948873 | - | - | 1.17 | 0.00% | - | - |
| Clase A EUR (C) | LU0755948790 | - | - | 17.50 | 0.00% | - | - |
| Clase A EUR Hgd (C) | LU0755948956 | - | - | 9,850.76 | 0.02% | - | - |
| Clase F EUR Hgd MD (D) | LU2018722608 | - | - | 12.14 | 0.00% | - | - |
| Clase G EUR Hgd (C) | LU0755949178 | - | - | 407.80 | 0.01% | - | - |
| Clase G EUR Hgd MD (D) | LU0945158078 | - | - | 713.55 | 0.01% | - | - |
| Clase G USD (C) | LU0755949095 | - | - | 78.29 | 0.00% | - | - |
| Clase I EUR (C) | LU0755947982 | - | - | 163.67 | 0.00% | - | - |
| Clase I EUR Hgd (C) | LU0755947800 | - | - | 1,143.60 | 0.00% | - | - |
| Clase I USD AD (D) | LU0755947719 | - | - | 1,508.76 | 0.05% | - | - |
| Clase I USD (C) | LU0755947636 | - | - | 486.15 | 0.00% | - | - |
| Clase M EUR Hgd (C) | LU0755948287 | - | - | 8.82 | 0.00% | - | - |
| Clase M USD (C) | LU0755948105 | - | - | 208.96 | 0.01% | - | - |
| Clase Z EUR QD (D) | LU2052290199 | - | - | 6,752.36 | 0.01% | - | - |
| Clase Z USD (C) | LU2036672488 | - | - | 5,952.88 | 0.04% | - | - |
| Clase Z USD QD (D) | LU2052289936 | - | - | 0.04 | 0.00% | - | - |

Amundi Funds Emerging Markets Green Bond - USD

| | | | | | | | |
|-----------------|--------------|----------|-------|-------|-------|---|---|
| Clase A USD (C) | LU2138398024 | - | - | 11.62 | 0.00% | - | - |
| Clase F EUR (C) | LU2138390716 | 2,158.48 | 0.21% | - | - | - | - |

| Clases de Acciones | Código ISIN | Importe de las comisiones de gestión sobre resultados realizado a cierre del periodo analizado en la divisa del Subfondo | % basado en el VL a cierre del periodo analizado ⁽¹⁾ | Importe de las comisiones de gestión sobre resultados materializado durante el ejercicio contable debido a reembolsos (en la divisa del Subfondo) | % basado en el VL medio durante el periodo contable ⁽²⁾ | Importe de las comisiones de gestión sobre resultados a cierre de ejercicio (cierre del periodo contable en la divisa del Subfondo) | % basado en el VL a cierre del periodo contable ⁽³⁾ |
|--|--------------|--|---|---|--|---|--|
| Clase G EUR (C) | LU2138390559 | 123,630.69 | 0.29% | 105.87 | 0.00% | - | - |
| Clase G EUR Hgd (C) | LU2259111008 | - | - | 1.78 | 0.00% | - | - |
| Clase J USD (C) | LU2138388900 | 5.33 | 0.10% | - | - | - | - |
| Amundi Funds Emerging Markets Corporate High Yield Bond - EUR | | | | | | | |
| Clase A EUR AD (D) | LU1882457226 | - | - | 2.70 | 0.00% | - | - |
| Clase A EUR (C) | LU1882457143 | - | - | 61.31 | 0.00% | - | - |
| Clase A USD MD (D) | LU1882457655 | - | - | 34.89 | 0.00% | - | - |
| Clase C USD MD (D) | LU1882458034 | - | - | 3.05 | 0.00% | - | - |
| Clase F EUR QTD (D) | LU1882458380 | - | - | 148.17 | 0.01% | - | - |
| Clase G EUR QTD (D) | LU2085676679 | - | - | 3.45 | 0.00% | - | - |
| Clase Z EUR (C) | LU2098275733 | - | - | 152.91 | 0.00% | - | - |
| Amundi Funds Emerging Markets Hard Currency Bond - EUR | | | | | | | |
| Clase A EUR AD (D) | LU0907913544 | 2,169.49 | 0.64% | - | - | - | - |
| Clase A EUR (C) | LU0907913460 | 226,204.90 | 0.89% | - | - | - | - |
| Clase A5 EUR (C) | LU2070306191 | 27.98 | 0.67% | - | - | - | - |
| Clase G EUR (C) | LU0907913627 | 15,688.03 | 0.56% | - | - | - | - |
| Clase I EUR AD (D) | LU0907912652 | 506,990.62 | 0.75% | - | - | - | - |
| Clase I EUR (C) | LU0907912579 | 996,721.95 | 1.21% | - | - | - | - |
| Clase I USD (C) | LU1543737727 | 162.90 | 0.76% | - | - | - | - |
| Clase I USD Hgd (C) | LU0907912736 | 2,691.27 | 0.25% | - | - | - | - |
| Clase M EUR (C) | LU0907913031 | 36,413.65 | 0.91% | - | - | - | - |
| Clase R EUR (C) | LU1756691595 | 14,049.02 | 0.79% | - | - | - | - |
| Amundi Funds Emerging Markets Local Currency Bond - EUR | | | | | | | |
| Clase A CZK Hgd (C) | LU1880385494 | - | - | 92.54 | 0.01% | - | - |
| Clase A EUR AD (D) | LU1882459602 | - | - | 3,024.04 | 0.03% | 32,245.02 | 0.33% |
| Clase A EUR (C) | LU1882459511 | - | - | 29,187.29 | 0.12% | - | - |
| Clase A USD AD (D) | LU1882459867 | - | - | 35.15 | 0.01% | 1,432.02 | 0.34% |
| Clase A USD (C) | LU1882459784 | - | - | 939.73 | 0.02% | 10,656.26 | 0.33% |
| Clase A USD MD3 (D) | LU1882459941 | - | - | 53,166.84 | 0.11% | 115,321.28 | 0.23% |
| Clase A USD MGI (D) | LU1882460014 | - | - | 5,743.25 | 0.16% | 4,607.31 | 0.17% |

| Clases de Acciones | Código ISIN | Importe de las comisiones de gestión sobre resultados realizado a cierre del periodo analizado en la divisa del Subfondo | % basado en el VL a cierre del periodo analizado ⁽¹⁾ | Importe de las comisiones de gestión sobre resultados contabilizado durante el ejercicio contable debido a reembolsos (en la divisa del Subfondo) | % basado en el VL medio durante el periodo contable ⁽²⁾ | Importe de las comisiones de gestión sobre resultados a cierre de ejercicio (cierre del periodo contable en la divisa del Subfondo) | % basado en el VL a cierre del periodo contable ⁽³⁾ |
|---|--------------|--|---|---|--|---|--|
| Clase A5 EUR (C) | LU2070306274 | - | - | - | - | 17.67 | 0.40% |
| Clase F EUR AD (D) | LU1882460956 | - | - | 677.03 | 0.02% | 7,605.26 | 0.30% |
| Clase F EUR (C) | LU1882460873 | - | - | 3,427.75 | 0.02% | 50,705.23 | 0.30% |
| Clase F EUR QTD (D) | LU1882461178 | - | - | 235.68 | 0.01% | 4,541.98 | 0.30% |
| Clase G EUR Hgd (C) | LU1880386385 | - | - | 331.25 | 0.02% | - | - |
| Clase G EUR Hgd MD (D) | LU1880386468 | - | - | 2,234.61 | 0.05% | - | - |
| Clase G USD (C) | LU1880386542 | - | - | 751.71 | 0.01% | 15,314.76 | 0.32% |
| Clase I EUR Hgd (C) | LU1880386625 | - | - | 25,304.47 | 0.05% | - | - |
| Clase I USD AD (D) | LU1880387789 | 3,126.13 | 0.05% | - | - | 23,139.25 | 0.39% |
| Clase I USD (C) | LU1880387607 | 42,239.17 | 0.06% | 77,775.85 | 0.11% | 243,417.67 | 0.42% |
| Clase M USD (C) | LU1880388084 | - | - | 49,491.21 | 0.51% | 232.29 | 0.41% |
| Clase R USD (C) | LU1880388910 | 0.15 | 0.16% | - | - | 0.41 | 0.48% |
| Clase Z EUR AD (D) | LU2052288532 | 37.83 | 0.00% | - | - | 5,123.66 | 0.44% |
| Clase Z EUR QD (D) | LU2052288458 | 3.70 | 0.09% | 0.22 | 0.01% | 17.13 | 0.44% |
| Amundi Funds Global Multi-Asset - EUR | | | | | | | |
| Clase A EUR (C) | LU1883327816 | 285,617.75 | 0.67% | 2,450.76 | 0.01% | - | - |
| Clase A USD (C) | LU1883327907 | - | - | 59.82 | 0.00% | - | - |
| Clase F EUR (C) | LU1883328384 | 153,683.78 | 0.63% | 1,324.24 | 0.01% | - | - |
| Clase G EUR (C) | LU1883328467 | 948,462.65 | 0.60% | 10,336.90 | 0.01% | - | - |
| Amundi Funds Global Multi-Asset Conservative - EUR | | | | | | | |
| Clase A CHF Hgd (C) | LU1883329358 | 5,410.77 | 0.06% | 2,728.03 | 0.03% | 4,149.34 | 0.05% |
| Clase A EUR (C) | LU1883329432 | - | - | 119,282.92 | 0.02% | - | - |
| Clase A USD Hgd (C) | LU2339089323 | - | - | 996.27 | 0.05% | 7,017.87 | 0.24% |
| Clase C EUR (C) | LU1883329515 | - | - | 1,408.45 | 0.01% | - | - |
| Clase F EUR (C) | LU1883329788 | - | - | 14,423.48 | 0.01% | - | - |
| Clase G EUR (C) | LU1883329861 | - | - | 172,056.87 | 0.02% | - | - |
| Clase G EUR QTD (D) | LU1883329945 | - | - | 9,526.73 | 0.01% | - | - |
| Amundi Funds Sustainable Global Perspectives - EUR | | | | | | | |
| Clase A CZK Hgd (C) | LU1327398548 | 2,157.94 | 0.01% | - | - | - | - |
| Clase A EUR AD (D) | LU0907915242 | 4,728.48 | 0.02% | - | - | - | - |
| Clase A EUR (C) | LU0907915168 | 14,257.89 | 0.02% | - | - | - | - |

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|--------------------|--------------|--|---|---|--|---|--|
| Clase F EUR (C) | LU2018720735 | 299.40 | 0.02% | - | - | - | - |
| Clase G EUR (C) | LU0907915325 | 30,095.54 | 0.03% | - | - | - | - |
| Clase I EUR AD (D) | LU0907914609 | 9.10 | 0.00% | - | - | - | - |
| Clase I EUR (C) | LU0907914518 | 538.42 | 0.01% | - | - | - | - |
| Clase M EUR (C) | LU0907914781 | 1,054.39 | 0.02% | - | - | - | - |
| Clase R EUR AD (D) | LU1049757559 | 0.03 | 0.00% | - | - | - | - |
| Clase R EUR (C) | LU1049757476 | 23.54 | 0.00% | - | - | - | - |

Amundi Funds Multi-Asset Real Return - EUR

| | | | | | | | |
|---------------------|--------------|------------|-------|-------|-------|---|---|
| Clase A CZK Hgd (C) | LU1650130344 | - | - | 5.55 | 0.00% | - | - |
| Clase A EUR AD (D) | LU1253540410 | 4,520.69 | 0.30% | - | - | - | - |
| Clase A EUR (C) | LU1253540170 | 966.46 | 0.15% | - | - | - | - |
| Clase F EUR QTD (D) | LU2018721030 | 15.61 | 0.04% | - | - | - | - |
| Clase G EUR (C) | LU1253541574 | 177,006.86 | 0.05% | 33.95 | 0.00% | - | - |
| Clase G EUR QTD (D) | LU1327398209 | 196,331.93 | 0.19% | 26.07 | 0.00% | - | - |
| Clase I EUR AD (D) | LU1253541145 | 4.94 | 0.46% | - | - | - | - |
| Clase I EUR (C) | LU1253540840 | 17,422.97 | 0.14% | - | - | - | - |
| Clase M EUR (C) | LU1327398035 | 73,380.97 | 0.37% | - | - | - | - |

Amundi Funds Multi-Asset Sustainable Future - EUR

| | | | | | | | |
|---------------------|--------------|---|---|-----------|-------|--------------|-------|
| Clase A CHF Hgd (C) | LU2110861817 | - | - | 1,040.84 | 0.02% | 19,852.15 | 0.35% |
| Clase A CZK Hgd (C) | LU2176991698 | - | - | 13,599.87 | 0.04% | 257,181.42 | 0.63% |
| Clase A EUR AD (D) | LU1941682095 | - | - | 1,149.50 | 0.01% | 39,653.89 | 0.36% |
| Clase A EUR (C) | LU1941681956 | - | - | 48,165.62 | 0.01% | 1,430,350.10 | 0.37% |
| Clase A USD (C) | LU1941682681 | - | - | 891.48 | 0.05% | 9,840.57 | 0.29% |
| Clase F EUR (C) | LU2018721113 | - | - | 207.53 | 0.01% | 8,784.69 | 0.31% |
| Clase G EUR (C) | LU1941682335 | - | - | 96,469.44 | 0.01% | 2,538,614.53 | 0.36% |
| Clase I EUR (C) | LU1941682178 | - | - | 8,540.20 | 0.02% | 120,487.43 | 0.41% |
| Clase M EUR (C) | LU1941682509 | - | - | 10,474.54 | 0.01% | 417,131.87 | 0.43% |
| Clase R EUR AD (D) | LU2359306094 | - | - | - | - | 6.13 | 0.14% |
| Clase R EUR (C) | LU1941682251 | - | - | 6,200.36 | 0.08% | 14,615.56 | 0.46% |

Amundi Funds Pioneer Flexible Opportunities - USD

| | | | | | | | |
|---------------------|--------------|---|---|--------|-------|---|---|
| Clase A CZK Hgd (C) | LU1883340249 | - | - | 172.62 | 0.00% | - | - |
|---------------------|--------------|---|---|--------|-------|---|---|

| Clases de Acciones | Código ISIN | Importe de las comisiones de gestión sobre resultados realizado a cierre del periodo analizado en la divisa del Subfondo | % basado en el VL a cierre del periodo analizado ⁽¹⁾ | Importe de las comisiones de gestión sobre resultados materializado durante el ejercicio contable debido a reembolsos (en la divisa del Subfondo) | % basado en el VL medio durante el periodo contable ⁽²⁾ | Importe de las comisiones de gestión sobre resultados a cierre de ejercicio (cierre del periodo contable en la divisa del Subfondo) | % basado en el VL a cierre del periodo contable ⁽³⁾ |
|---|--------------|--|---|---|--|---|--|
| Clase A EUR (C) | LU1883340322 | 1,677.58 | 0.06% | 120.20 | 0.00% | - | - |
| Clase A EUR Hgd (C) | LU1883340595 | - | - | 11.81 | 0.00% | - | - |
| Clase A USD (C) | LU1883340678 | - | - | 157.91 | 0.00% | - | - |
| Clase C EUR Hgd (C) | LU1883340751 | - | - | 170.49 | 0.02% | - | - |
| Clase C USD (C) | LU1883340835 | - | - | 359.53 | 0.01% | - | - |
| Clase F EUR (C) | LU1883341130 | 6,602.22 | 0.33% | 71.71 | 0.00% | - | - |
| Clase G EUR (C) | LU1894680328 | 597.45 | 0.06% | 7.98 | 0.00% | - | - |
| Clase G EUR Hgd (C) | LU1883341213 | - | - | 4,028.24 | 0.01% | - | - |
| Clase R GBP (C) | LU1883342021 | 942.42 | 0.66% | - | - | - | - |
| Amundi Funds Pioneer Income Opportunities - USD | | | | | | | |
| Clase G EUR (C) | LU1883839984 | 362,281.14 | 0.92% | 2,998.51 | 0.01% | - | - |
| Clase G EUR Hgd (C) | LU1883840057 | 216,580.76 | 0.83% | 1,451.28 | 0.01% | - | - |
| Clase G EUR Hgd QTI (D) | LU1883840131 | 324,606.55 | 1.04% | 1,575.35 | 0.01% | - | - |
| Clase G EUR PHgd QTI (D) | LU1894681482 | 1,955,604.89 | 2.10% | 1,353.73 | 0.00% | - | - |
| Clase G EUR QTI (D) | LU1883840214 | 749,946.51 | 1.23% | 4,171.49 | 0.01% | - | - |
| Amundi Funds Absolute Return Credit - EUR | | | | | | | |
| Clase A EUR (C) | LU1622150198 | - | - | 2.04 | 0.00% | - | - |
| Amundi Funds Absolute Return Multi-Strategy - EUR | | | | | | | |
| Clase A CZK Hgd (C) | LU1882439240 | - | - | 1,049.06 | 0.00% | - | - |
| Clase A EUR (C) | LU1882439323 | - | - | 3,327.22 | 0.00% | - | - |
| Clase A5 EUR (C) | LU2032054905 | - | - | 2,626.73 | 0.00% | - | - |
| Clase C EUR (C) | LU1882439752 | - | - | 0.30 | 0.00% | - | - |
| Clase F EUR (C) | LU1882440255 | - | - | 1,003.94 | 0.00% | - | - |
| Clase G EUR (C) | LU1882440339 | - | - | 3,201.44 | 0.01% | - | - |
| Clase I EUR (C) | LU1882440503 | - | - | 84,353.63 | 0.04% | - | - |
| Clase J EUR (C) | LU1882440925 | 2,954.22 | 0.00% | 209.32 | 0.00% | - | - |
| Clase R EUR (C) | LU1882441220 | - | - | 167.08 | 0.01% | - | - |
| Clase R USD Hgd (C) | LU1882441659 | - | - | 363.94 | 0.06% | - | - |
| Clase Z EUR (C) | LU2110859837 | - | - | 131.01 | 0.00% | - | - |
| Amundi Funds Absolute Return Global Opportunities Bond - EUR | | | | | | | |
| Clase A CZK Hgd (C) | LU1894677373 | - | - | 3.51 | 0.00% | - | - |

| Clases de Acciones | Código ISIN | Importe de las comisiones de gestión sobre resultados realizado a cierre del periodo analizado en la divisa del Subfondo | % basado en el VL a cierre del periodo analizado ⁽¹⁾ | Importe de las comisiones de gestión sobre resultados materializado durante el ejercicio contable debido a reembolsos (en la divisa del Subfondo) | % basado en el VL medio durante el periodo contable ⁽²⁾ | Importe de las comisiones de gestión sobre resultados a cierre de ejercicio (cierre del periodo contable en la divisa del Subfondo) | % basado en el VL a cierre del periodo contable ⁽³⁾ |
|---|--------------|--|---|---|--|---|--|
| Clase A EUR (C) | LU1894677027 | - | - | 6.97 | 0.00% | - | - |
| Clase A USD (C) | LU1894677290 | - | - | 0.01 | 0.00% | - | - |
| Clase F EUR (C) | LU1894678181 | - | - | 197.96 | 0.00% | - | - |
| Clase G EUR (C) | LU1894678264 | - | - | 33.58 | 0.00% | - | - |
| Clase I EUR (C) | LU1894678348 | - | - | 29.89 | 0.00% | - | - |
| Clase R EUR (C) | LU1837134698 | - | - | 2.53 | 0.00% | - | - |
| Amundi Funds Global Macro Bonds & Currencies Low Vol - EUR | | | | | | | |
| Clase IE (C) | LU0210817879 | 6,805.52 | 0.05% | - | - | - | - |
| Clase ME (C) | LU0329439698 | - | - | 7.33 | 0.01% | - | - |
| Clase SE (C) | LU0210817440 | - | - | 5.10 | 0.00% | - | - |
| Amundi Funds Absolute Return Forex - EUR | | | | | | | |
| Clase A EUR AD (D) | LU0568619711 | 240.31 | 0.35% | 21.37 | 0.03% | - | - |
| Clase A EUR (C) | LU0568619638 | 13,125.51 | 0.31% | 1,187.06 | 0.03% | - | - |
| Clase A USD (C) | LU1883326172 | 54.54 | 0.35% | 419.31 | 0.24% | - | - |
| Clase C EUR (C) | LU1883326768 | 23.67 | 0.24% | - | - | - | - |
| Clase C USD (C) | LU1883326925 | 3,653.96 | 0.24% | 251.55 | 0.02% | - | - |
| Clase C USD MD (D) | LU1883327063 | 2.13 | 0.27% | - | - | - | - |
| Clase F EUR (C) | LU1883327220 | 610.81 | 0.21% | 91.32 | 0.03% | - | - |
| Clase G EUR (C) | LU0568619802 | 3,335.01 | 0.30% | 529.70 | 0.04% | - | - |
| Clase I EUR (C) | LU0568619042 | 153,462.23 | 0.33% | 30,997.56 | 0.07% | - | - |
| Clase M EUR (C) | LU0568619398 | 703.02 | 0.05% | 533.05 | 0.10% | - | - |
| Clase R EUR (C) | LU0987184941 | 77.84 | 0.36% | - | - | - | - |
| Clase R USD (C) | LU1883327659 | 15.58 | 0.37% | - | - | - | - |
| Clase Z EUR (C) | LU2040440401 | 811.79 | 0.45% | - | - | - | - |
| Amundi Funds Multi-Strategy Growth - EUR | | | | | | | |
| Clase A EUR AD (D) | LU1883335249 | - | - | 135.83 | 0.00% | - | - |
| Clase A EUR (C) | LU1883335165 | - | - | 3,463.27 | 0.02% | - | - |
| Clase A USD Hgd (C) | LU1883335322 | - | - | 22.33 | 0.00% | - | - |
| Clase G EUR (C) | LU1883335751 | - | - | 473.82 | 0.01% | - | - |
| Clase I EUR (C) | LU1883335835 | - | - | 44,567.23 | 0.18% | - | - |
| Clase I GBP (C) | LU1894679312 | 0.19 | 0.00% | - | - | - | - |

| Clases de Acciones | Código ISIN | Importe de las comisiones de gestión sobre resultados realizado a cierre del periodo analizado en la divisa del Subfondo | % basado en el VL a cierre del periodo analizado ⁽¹⁾ | Importe de las comisiones de gestión sobre resultados materializado durante el ejercicio contable debido a reembolsos (en la divisa del Subfondo) | % basado en el VL medio durante el periodo contable ⁽²⁾ | Importe de las comisiones de gestión sobre resultados a cierre de ejercicio (cierre del periodo contable en la divisa del Subfondo) | % basado en el VL a cierre del periodo contable ⁽³⁾ |
|---------------------|--------------|--|---|---|--|---|--|
| Clase I USD Hgd (C) | LU1883336056 | 41.95 | 0.04% | - | - | - | - |

Amundi Funds Volatility Euro - EUR

| | | | | | | | |
|------------------------|--------------|---|---|------------|-------|------------|-------|
| Clase A CHF Hgd (C) | LU0613079408 | - | - | 994.11 | 0.63% | 2,188.42 | 1.41% |
| Clase A EUR AD (D) | LU0272942359 | - | - | 4,926.62 | 0.17% | 45,182.68 | 1.36% |
| Clase A EUR (C) | LU0272941971 | - | - | 364,185.27 | 1.10% | 300,326.45 | 0.95% |
| Clase A5 EUR (C) | LU2070308643 | - | - | - | - | 107.95 | 1.71% |
| Clase F EUR (C) | LU2018721469 | - | - | 4,712.06 | 0.20% | 38,939.80 | 1.22% |
| Clase G EUR (C) | LU0272942433 | - | - | 174,633.39 | 0.39% | 635,083.27 | 1.34% |
| Clase I CHF Hgd (C) | LU0613079150 | - | - | - | - | 2,206.68 | 1.73% |
| Clase I EUR AD (D) | LU0272941385 | - | - | - | - | 14,855.05 | 1.67% |
| Clase I EUR (C) | LU0272941112 | - | - | 158,829.01 | 0.63% | 285,604.19 | 0.30% |
| Clase J EUR (C) | LU2098275220 | - | - | - | - | 20,203.40 | 0.11% |
| Clase M EUR (C) | LU0329449069 | - | - | 92,339.38 | 0.40% | 241,611.75 | 0.76% |
| Clase Q-H EUR (C) | LU0272944215 | - | - | 1,278.45 | 0.31% | 5,717.63 | 0.71% |
| Clase Q-R3 EUR AD (D) | LU1638825312 | - | - | 14.75 | 0.01% | 3,576.23 | 1.79% |
| Clase R EUR AD (D) | LU0839525986 | - | - | - | - | 13.74 | 1.00% |
| Clase R EUR (C) | LU0839525630 | - | - | 1,525.28 | 0.03% | 24,992.40 | 0.18% |
| Clase R GBP Hgd AD (D) | LU0906520951 | - | - | - | - | 17.25 | 1.75% |
| Clase Z EUR (C) | LU2040441045 | - | - | 75,978.51 | 0.29% | 418,293.04 | 0.37% |

Amundi Funds Volatility World - USD

| | | | | | | | |
|------------------------|--------------|---|---|-----------|-------|------------|-------|
| Clase A EUR AD (D) | LU0557872552 | - | - | 286.06 | 0.04% | 7,059.40 | 0.31% |
| Clase A EUR (C) | LU0557872479 | - | - | 23,669.18 | 0.24% | 63,756.43 | 0.25% |
| Clase A EUR Hgd AD (D) | LU0644000290 | - | - | 1,696.67 | 0.07% | 20,398.07 | 0.87% |
| Clase A EUR Hgd (C) | LU0442406889 | - | - | 30,376.81 | 0.08% | 361,572.23 | 0.91% |
| Clase A GBP Hgd (C) | LU0615786091 | - | - | - | - | 602.41 | 1.01% |
| Clase A SGD Hgd (C) | LU0752742626 | - | - | 1,361.27 | 0.05% | 12,243.15 | 0.11% |
| Clase A USD AD (D) | LU0319687397 | - | - | 6,055.64 | 0.29% | 14,377.62 | 0.60% |
| Clase A USD (C) | LU0319687124 | - | - | 74,850.53 | 0.30% | 154,571.75 | 0.51% |
| Clase F EUR Hgd (C) | LU2018722434 | - | - | 312.66 | 0.04% | 6,395.51 | 0.56% |
| Clase F USD (C) | LU2018722517 | - | - | 4.49 | 0.00% | 3,017.42 | 0.62% |
| Clase G EUR Hgd (C) | LU0644000373 | - | - | 27,530.23 | 0.11% | 210,558.24 | 0.82% |

| Clases de Acciones | Código ISIN | Importe de las comisiones de gestión sobre resultados realizado a cierre del periodo analizado en la divisa del Subfondo | % basado en el VL a cierre del periodo analizado ⁽¹⁾ | Importe de las comisiones de gestión sobre resultados materializado durante el ejercicio contable debido a reembolsos (en la divisa del Subfondo) | % basado en el VL medio durante el periodo contable ⁽²⁾ | Importe de las comisiones de gestión sobre resultados a cierre de ejercicio (cierre del periodo contable en la divisa del Subfondo) | % basado en el VL a cierre del periodo contable ⁽³⁾ |
|---------------------------|--------------|--|---|---|--|---|--|
| Clase G USD (C) | LU0319687470 | - | - | 38,961.32 | 0.18% | 181,677.64 | 0.66% |
| Clase I CHF Hgd (C) | LU0752741578 | - | - | 108.15 | 0.01% | 9,488.80 | 0.90% |
| Clase I EUR Hgd (C) | LU0487547167 | - | - | 132,698.57 | 0.11% | 1,136,736.78 | 0.87% |
| Clase I GBP Hgd AD (D) | LU0442407184 | - | - | - | - | 60.59 | 1.09% |
| Clase I USD AD (D) | LU0319687041 | - | - | 8,533.99 | 0.20% | 29,717.34 | 0.23% |
| Clase I USD (C) | LU0319686829 | - | - | 67,046.91 | 0.21% | 315,212.09 | 0.86% |
| Clase J EUR (C) | LU2098275147 | - | - | - | - | 3.58 | 0.04% |
| Clase J EUR Hgd (C) | LU2098275493 | - | - | 356,167.15 | 0.60% | 309,314.80 | 0.36% |
| Clase M EUR HGD (C) | LU1954167539 | - | - | 27,289.69 | 0.36% | 50,640.75 | 0.93% |
| Clase M USD (C) | LU0329449143 | - | - | 10,667.58 | 0.26% | 22,536.27 | 0.23% |
| Clase Q-H USD (C) | LU0319687553 | - | - | 28.66 | 0.00% | 8,866.46 | 0.51% |
| Clase Q-R3 EUR Hgd AD (D) | LU1638825403 | - | - | - | - | 1,263.18 | 1.08% |
| Clase Q-R3 USD AD (D) | LU1638825585 | - | - | - | - | 886.94 | 1.09% |
| Clase R EUR (C) | LU0839526877 | - | - | 51,230.38 | 0.07% | 486,130.35 | 0.42% |
| Clase R EUR Hgd (C) | LU0839527339 | - | - | 81,317.74 | 0.26% | 267,549.16 | 0.66% |
| Clase R USD (C) | LU0839527842 | - | - | - | - | 4,467.78 | 1.01% |

(1) Importe de las comisiones de gestión sobre resultados realizado a cierre del periodo analizado en la divisa del Subfondo dividido entre el VL a cierre del periodo analizado

(2) Importe de las comisiones de gestión sobre resultados materializado durante el ejercicio contable debido a reembolsos en la divisa del Subfondo dividido entre el VL medio durante el periodo contable

(3) Importe de las comisiones de gestión sobre resultados acumulado a cierre del ejercicio (cierre del periodo contable) en la divisa del Subfondo dividido entre el VL a cierre del periodo contable

Las clases de acciones activas sin comisiones de gestión sobre resultados materializadas durante el ejercicio o sin comisiones de gestión sobre resultados a cierre del ejercicio no se incluyen en la tabla.

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