

## COMUNICACIÓN DE NÚMERO DE ACCIONISTAS Y PATRIMONIO DE IIC EXTRANJERA

ALLFUNDS BANK, S.A., en calidad de comercializador designado de LOMBARD ODIER FUNDS inscrita en el Registro de instituciones de inversión colectiva extranjeras comercializadas en España de la CNMV con el número 498 , ha realizado la comunicación relativa al número de accionistas y patrimonio a los efectos del artículo 52 del Reglamento del IRPF.

La información que se comunica es la siguiente:

| Denominación   | Fecha      | Participes | Patrimonio     |
|--|------------|------------|----------------|
| ABSOLUTE RETURN BOND P EUR                           | 31/05/2017 | 1.322      | 40.275.856,12  |
| ABSOLUTE RETURN BOND A CHF I                         | 31/05/2017 | 1.322      | 40.275.856,12  |
| ABSOLUTE RETURN BOND A CHF M                         | 31/05/2017 | 1.322      | 40.275.856,12  |
| ABSOLUTE RETURN BOND A USD HEDGE I                   | 31/05/2017 | 1.322      | 40.275.856,12  |
| ABSOLUTE RETURN BOND I EUR                           | 31/05/2017 | 1.322      | 40.275.856,12  |
| ABSOLUTE RETURN BOND M GBP HEDGE                     | 31/05/2017 | 1.322      | 40.275.856,12  |
| ABSOLUTE RETURN BOND M JPY SYS HEDGED CAPITALISATION | 31/05/2017 | 1.322      | 40.275.856,12  |
| ABSOLUTE RETURN BOND MA EUR                          | 31/05/2017 | 1.322      | 40.275.856,12  |
| ABSOLUTE RETURN BOND MA USD                          | 31/05/2017 | 1.322      | 40.275.856,12  |
| ABSOLUTE RETURN BOND N GBP SYS HEDGED CAPITALISATION | 31/05/2017 | 1.322      | 40.275.856,12  |
| ABSOLUTE RETURN BOND N JPY SYS HEDGED CAPITALISATION | 31/05/2017 | 1.322      | 40.275.856,12  |
| ABSOLUTE RETURN BOND P CHF HEDGE                     | 31/05/2017 | 1.322      | 40.275.856,12  |
| ABSOLUTE RETURN BOND P GBP SYS HEDGED CAPITALISATION | 31/05/2017 | 1.322      | 40.275.856,12  |
| ABSOLUTE RETURN BOND P JPY SYS HEDGED CAPITALISATION | 31/05/2017 | 1.322      | 40.275.856,12  |
| ABSOLUTE RETURN BOND P USD HEDGE                     | 31/05/2017 | 1.322      | 40.275.856,12  |
| ABSOLUTE RETURN BOND R CHF CAPITALISATION            | 31/05/2017 | 1.322      | 40.275.856,12  |
| ABSOLUTE RETURN BOND R EUR                           | 31/05/2017 | 1.322      | 40.275.856,12  |
| ABSOLUTE RETURN BOND R GBP SYS HEDGED CAPITALISATION | 31/05/2017 | 1.322      | 40.275.856,12  |
| ABSOLUTE RETURN BOND R USD HEDGE                     | 31/05/2017 | 1.322      | 40.275.856,12  |
| ABSOLUTE RETURN BOND S CHF HEDGE                     | 31/05/2017 | 1.322      | 40.275.856,12  |
| ABSOLUTE RETURN BOND S EUR                           | 31/05/2017 | 1.322      | 40.275.856,12  |
| ABSOLUTE RETURN BOND S GBP SYS HEDGED CAPITALISATION | 31/05/2017 | 1.322      | 40.275.856,12  |
| ABSOLUTE RETURN BOND S JPY SYS HEDGED CAPITALISATION | 31/05/2017 | 1.322      | 40.275.856,12  |
| ABSOLUTE RETURN BOND S USD CAPITALISATION            | 31/05/2017 | 1.322      | 40.275.856,12  |
| ALL ROADS CONSERVATIVE M A CHF HEDGE                 | 31/05/2017 | 1.013      | 210.672.269,91 |
| ALL ROADS CONSERVATIVE M A EUR                       | 31/05/2017 | 1.013      | 210.672.269,91 |

| <b>Denominación</b>                                     | <b>Fecha</b> | <b>Participes</b> | <b>Patrimonio</b> |
|---|--------------|-------------------|-------------------|
| ALL ROADS CONSERVATIVE M GBP SYS HEDGED CAPITALISATION  | 31/05/2017   | 1.013             | 210.672.269,91    |
| ALL ROADS CONSERVATIVE M USD SYS HEDGED CAPITALISATION  | 31/05/2017   | 1.013             | 210.672.269,91    |
| ALL ROADS CONSERVATIVE N A CHF HEDGE                    | 31/05/2017   | 1.013             | 210.672.269,91    |
| ALL ROADS CONSERVATIVE N A EUR                          | 31/05/2017   | 1.013             | 210.672.269,91    |
| ALL ROADS CONSERVATIVE N GBP SYS HEDGED CAPITALISATION  | 31/05/2017   | 1.013             | 210.672.269,91    |
| ALL ROADS CONSERVATIVE N USD SYS HEDGED CAPITALISATION  | 31/05/2017   | 1.013             | 210.672.269,91    |
| ALL ROADS CONSERVATIVE P A CHF HEDGE                    | 31/05/2017   | 1.013             | 210.672.269,91    |
| ALL ROADS CONSERVATIVE P A EUR                          | 31/05/2017   | 1.013             | 210.672.269,00    |
| ALL ROADS CONSERVATIVE P GBP SYS HEDGED CAPITALISATION  | 31/05/2017   | 1.013             | 210.672.269,91    |
| ALL ROADS CONSERVATIVE P USD SYS HEDGED CAPITALISATION  | 31/05/2017   | 1.013             | 210.672.269,91    |
| ALL ROADS CONSERVATIVE R A CHF HEDGE                    | 31/05/2017   | 1.013             | 210.672.269,91    |
| ALL ROADS CONSERVATIVE R A EUR                          | 31/05/2017   | 1.013             | 210.672.269,91    |
| ALL ROADS CONSERVATIVE R GBP SYS HEDGED CAPITALISATION  | 31/05/2017   | 1.013             | 210.672.269,91    |
| ALL ROADS CONSERVATIVE R USD SYS HEDGED CAPITALISATION  | 31/05/2017   | 1.013             | 210.672.269,91    |
| ALL ROADS CONSERVATIVE S A CHF HEDGE                    | 31/05/2017   | 1.013             | 210.672.269,91    |
| ALL ROADS CONSERVATIVE S A EUR                          | 31/05/2017   | 1.013             | 210.672.269,91    |
| ALL ROADS CONSERVATIVES S GBP SYS HEDGED CAPITALISATION | 31/05/2017   | 1.013             | 210.672.269,91    |
| ALL ROADS CONSERVATIVES S USD SYS HEDGED CAPITALISATION | 31/05/2017   | 1.013             | 210.672.269,91    |
| ALL ROADS EUR S A                                       | 31/05/2017   | 1.427             | 487.790.641,67    |
| ALL ROADS GROWTH EUR M A                                | 31/05/2017   | 1.023             | 41.883.364,06     |
| ALL ROADS GROWTH EUR N A                                | 31/05/2017   | 1.023             | 41.883.364,06     |
| ALL ROADS GROWTH EUR P A                                | 31/05/2017   | 1.023             | 41.883.364,06     |
| ALL ROADS GROWTH EUR R A                                | 31/05/2017   | 1.023             | 41.883.364,06     |
| ALL ROADS GROWTH EUR S A                                | 31/05/2017   | 1.023             | 41.883.364,06     |
| ALL ROADS GROWTH M CHF SYS HEDGED CAPITALISATION        | 31/05/2017   | 1.023             | 41.883.364,06     |
| ALL ROADS GROWTH M GBP SYS HEDGED CAPITALISATION        | 31/05/2017   | 1.023             | 41.883.364,06     |
| ALL ROADS GROWTH M USD SYS HEDGED CAPITALISATION        | 31/05/2017   | 1.023             | 41.883.364,06     |
| ALL ROADS GROWTH N CHF SYS HEDGED CAPITALISATION        | 31/05/2017   | 1.023             | 41.883.364,06     |
| ALL ROADS GROWTH N GBP SYS HEDGED CAPITALISATION        | 31/05/2017   | 1.023             | 41.883.364,06     |
| ALL ROADS GROWTH N USD SYS HEDGED CAPITALISATION        | 31/05/2017   | 1.023             | 41.883.364,06     |
| ALL ROADS GROWTH P CHF SYS HEDGED CAPITALISATION        | 31/05/2017   | 1.023             | 41.883.364,06     |
| ALL ROADS GROWTH P GBP SYS HEDGED                       | 31/05/2017   | 1.023             | 41.883.364,06     |

| <b>Denominación</b>                              | <b>Fecha</b> | <b>Participes</b> | <b>Patrimonio</b> |
|--|--------------|-------------------|-------------------|
| CAPITALISATION                                   |              |                   |                   |
| ALL ROADS GROWTH P USD SYS HEDGED CAPITALISATION | 31/05/2017   | 1.023             | 41.883.364,06     |
| ALL ROADS GROWTH R CHF SYS HEDGED CAPITALISATION | 31/05/2017   | 1.023             | 41.883.364,06     |
| ALL ROADS GROWTH R GBP SYS HEDGED CAPITALISATION | 31/05/2017   | 1.023             | 41.883.364,06     |
| ALL ROADS GROWTH R USD SYS HEDGED CAPITALISATION | 31/05/2017   | 1.023             | 41.883.364,06     |
| ALL ROADS GROWTH S CHF SYS HEDGED CAPITALISATION | 31/05/2017   | 1.023             | 41.883.364,06     |
| ALL ROADS GROWTH S GBP SYS HEDGED CAPITALISATION | 31/05/2017   | 1.023             | 41.883.364,06     |
| ALL ROADS GROWTH S USD SYS HEDGED CAPITALISATION | 31/05/2017   | 1.023             | 41.883.364,06     |
| ALL ROADS I A USD HEDGE                          | 31/05/2017   | 1.427             | 487.790.641,67    |
| ALL ROADS I CHF HEDGE                            | 31/05/2017   | 1.427             | 487.790.641,67    |
| ALL ROADS I EUR                                  | 31/05/2017   | 1.427             | 487.790.641,67    |
| ALL ROADS I GBP HEDGE                            | 31/05/2017   | 1.427             | 487.790.641,67    |
| ALL ROADS M CHF HEDGE                            | 31/05/2017   | 1.427             | 487.790.641,67    |
| ALL ROADS M EUR                                  | 31/05/2017   | 1.427             | 487.790.641,67    |
| ALL ROADS M GBP HEDGE                            | 31/05/2017   | 1.427             | 487.790.641,67    |
| ALL ROADS M USD HEDGE                            | 31/05/2017   | 1.427             | 487.790.641,67    |
| ALL ROADS N SEK SYS HEDGED CAPITALISATION        | 31/05/2017   | 1.427             | 487.790.641,67    |
| ALL ROADS P CHF HEDGE                            | 31/05/2017   | 1.427             | 487.790.641,67    |
| ALL ROADS P EUR                                  | 31/05/2017   | 1.427             | 487.790.641,67    |
| ALL ROADS P GBP HEDGE                            | 31/05/2017   | 1.427             | 487.790.641,67    |
| ALL ROADS P USD HEDGE                            | 31/05/2017   | 1.427             | 487.790.641,67    |
| ALL ROADS PA SEK SHDG CAPITALISATION             | 31/05/2017   | 1.427             | 487.790.641,67    |
| ALL ROADS R CHF HEDGED CAPITALISATION            | 31/05/2017   | 1.427             | 487.790.641,67    |
| ALL ROADS R EUR                                  | 31/05/2017   | 1.427             | 487.790.641,67    |
| ALL ROADS R GBP HEDGED CAPITALISATION            | 31/05/2017   | 1.427             | 487.790.641,67    |
| ALL ROADS R USD HEDGED CAPITALISATION            | 31/05/2017   | 1.427             | 487.790.641,67    |
| ALL ROADS RA SEK SYS HEDGED CAPITALISATION       | 31/05/2017   | 1.427             | 487.790.641,67    |
| ALL ROADS S CHF HEDGE                            | 31/05/2017   | 1.427             | 487.790.641,67    |
| ALL ROADS S GBP HEDGED CAPITALISATION            | 31/05/2017   | 1.427             | 487.790.641,67    |
| ALL ROADS S USD HEDGED CAPITALISATION            | 31/05/2017   | 1.427             | 487.790.641,67    |
| ALL ROADS SA SEK SYS HEDGED CAPITALISATION       | 31/05/2017   | 1.427             | 487.790.641,67    |
| ALPHA JAPAN I EUR HEDGE                          | 31/05/2017   | 1.149             | 90.243.997,12     |
| ALPHA JAPAN I USD HEDGE                          | 31/05/2017   | 1.149             | 90.243.997,12     |
| ALPHA JAPAN I-CHF HEDGE                          | 31/05/2017   | 1.149             | 90.243.997,12     |
| ALPHA JAPAN I-JPY                                | 31/05/2017   | 1.149             | 90.243.997,12     |
| ALPHA JAPAN M EUR DISTRIBUTION                   | 31/05/2017   | 1.149             | 90.243.997,12     |
| ALPHA JAPAN MA CHF                               | 31/05/2017   | 1.149             | 90.243.997,12     |

| <b>Denominación</b>                                  | <b>Fecha</b> | <b>Participes</b> | <b>Patrimonio</b> |
|--|--------------|-------------------|-------------------|
| ALPHA JAPAN MA EUR                                   | 31/05/2017   | 1.149             | 90.243.997,12     |
| ALPHA JAPAN MA JPY                                   | 31/05/2017   | 1.149             | 90.243.997,12     |
| ALPHA JAPAN MA USD                                   | 31/05/2017   | 1.149             | 90.243.997,12     |
| ALPHA JAPAN P EUR HEDGE                              | 31/05/2017   | 1.149             | 90.243.997,12     |
| ALPHA JAPAN P USD HEDGE                              | 31/05/2017   | 1.149             | 90.243.997,12     |
| ALPHA JAPAN P-CHF HEDGE                              | 31/05/2017   | 1.149             | 90.243.997,12     |
| ALPHA JAPAN P-JPY                                    | 31/05/2017   | 1.149             | 90.243.997,12     |
| ALPHA JAPAN R CHF CAPITALISATION                     | 31/05/2017   | 1.149             | 90.243.997,12     |
| ALPHA JAPAN R EUR HEDGE                              | 31/05/2017   | 1.149             | 90.243.997,12     |
| ALPHA JAPAN R-JPY                                    | 31/05/2017   | 1.149             | 90.243.997,12     |
| ALPHA JAPAN S JPY                                    | 31/05/2017   | 1.149             | 90.243.997,12     |
| ALPHA JAPANS S CHF CAPITALISATION                    | 31/05/2017   | 1.149             | 90.243.997,12     |
| ALPHA JAPANS S EUR CAPITALISATION                    | 31/05/2017   | 1.149             | 90.243.997,12     |
| ALPHA JAPANS S USD CAPITALISATION                    | 31/05/2017   | 1.149             | 90.243.997,12     |
| ALTERNATIVE RISK PREMIA CHF HEDGE I                  | 31/05/2017   | 1.392             | 161.037.113,76    |
| ALTERNATIVE RISK PREMIA CHF HEDGE M                  | 31/05/2017   | 1.392             | 161.037.113,76    |
| ALTERNATIVE RISK PREMIA CHF HEDGE P                  | 31/05/2017   | 1.392             | 161.037.113,76    |
| ALTERNATIVE RISK PREMIA EUR HEDGE I                  | 31/05/2017   | 1.392             | 161.037.113,76    |
| ALTERNATIVE RISK PREMIA EUR HEDGE M                  | 31/05/2017   | 1.392             | 161.037.113,76    |
| ALTERNATIVE RISK PREMIA EUR HEDGE P                  | 31/05/2017   | 1.392             | 161.037.113,76    |
| ALTERNATIVE RISK PREMIA EUR HEDGE R                  | 31/05/2017   | 1.392             | 161.037.113,76    |
| ALTERNATIVE RISK PREMIA EUR HEDGE S                  | 31/05/2017   | 1.392             | 161.037.113,76    |
| ALTERNATIVE RISK PREMIA USD I                        | 31/05/2017   | 1.392             | 161.037.113,76    |
| ALTERNATIVE RISK PREMIA USD M                        | 31/05/2017   | 1.392             | 161.037.113,76    |
| ALTERNATIVE RISK PREMIA USD P                        | 31/05/2017   | 1.392             | 161.037.113,76    |
| ALTERNATIVE RISK PREMIA USD RA                       | 31/05/2017   | 1.392             | 161.037.113,76    |
| ALTERNATIVE RISK PREMIA USD S                        | 31/05/2017   | 1.392             | 161.037.113,76    |
| ASIA HIGH CONVICTION M A CHF HEDGE                   | 31/05/2017   | 513               | 129.541.265,12    |
| ASIA HIGH CONVICTION M A EUR HEDGE                   | 31/05/2017   | 513               | 129.541.265,12    |
| ASIA HIGH CONVICTION M A USD                         | 31/05/2017   | 513               | 129.541.265,12    |
| ASIA HIGH CONVICTION M GBP SYS HEDGED CAPITALISATION | 31/05/2017   | 513               | 129.541.265,12    |
| ASIA HIGH CONVICTION M JPY SYS HEDGED CAPITALISATION | 31/05/2017   | 513               | 129.541.265,12    |
| ASIA HIGH CONVICTION N A EUR HEDGE                   | 31/05/2017   | 513               | 129.541.265,12    |
| ASIA HIGH CONVICTION N A USD                         | 31/05/2017   | 513               | 129.541.265,12    |
| ASIA HIGH CONVICTION N CHF SYS HEDGED CAPITALISATION | 31/05/2017   | 513               | 129.541.265,12    |
| ASIA HIGH CONVICTION N GBP SYS HEDGED CAPITALISATION | 31/05/2017   | 513               | 129.541.265,12    |
| ASIA HIGH CONVICTION N JPY SYS HEDGED CAPITALISATION | 31/05/2017   | 513               | 129.541.265,12    |
| ASIA HIGH CONVICTION P A USD                         | 31/05/2017   | 513               | 129.541.265,12    |
| ASIA HIGH CONVICTION P CHF SYS HEDGED CAPITALISATION | 31/05/2017   | 513               | 129.541.265,12    |
| ASIA HIGH CONVICTION P EUR SYS HEDGED                | 31/05/2017   | 513               | 129.541.265,12    |

| <b>Denominación</b>                                  | <b>Fecha</b> | <b>Participes</b> | <b>Patrimonio</b> |
|--|--------------|-------------------|-------------------|
| CAPITALISATION                                       |              |                   |                   |
| ASIA HIGH CONVICTION P GBP SYS HEDGED CAPITALISATION | 31/05/2017   | 513               | 129.541.265,12    |
| ASIA HIGH CONVICTION P JPY SYS HEDGED CAPITALISATION | 31/05/2017   | 513               | 129.541.265,12    |
| ASIA HIGH CONVICTION R A USD                         | 31/05/2017   | 513               | 129.541.265,12    |
| ASIA HIGH CONVICTION R CHF SYS HEDGED CAPITALISATION | 31/05/2017   | 513               | 129.541.265,12    |
| ASIA HIGH CONVICTION R EUR SYS HEDGED CAPITALISATION | 31/05/2017   | 513               | 129.541.265,12    |
| ASIA HIGH CONVICTION R JPY SYS HEDGED CAPITALISATION | 31/05/2017   | 513               | 129.541.265,12    |
| ASIA HIGH CONVICTION S CHF SYS HEDGED CAPITALISATION | 31/05/2017   | 513               | 129.541.265,12    |
| ASIA HIGH CONVICTION S EUR SYS HEDGED CAPITALISATION | 31/05/2017   | 513               | 129.541.265,12    |
| ASIA HIGH CONVICTION S GBP SYS HEDGED CAPITALISATION | 31/05/2017   | 513               | 129.541.265,12    |
| ASIA HIGH CONVICTION S JPY SYS HEDGED CAPITALISATION | 31/05/2017   | 513               | 129.541.265,12    |
| ASIA HIGH CONVICTION S USD CAPITALISATION            | 31/05/2017   | 513               | 129.541.265,12    |
| ASIA VALUE BOND M A USD                              | 31/05/2017   | 2.151             | 460.046.068,23    |
| ASIA VALUE BOND M CHF SYS HEDGED CAPITALISATION      | 31/05/2017   | 2.151             | 460.046.068,23    |
| ASIA VALUE BOND M EUR SYS HEDGED CAPITALISATION      | 31/05/2017   | 2.151             | 460.046.068,23    |
| ASIA VALUE BOND M GBP SYS HEDGED CAPITALISATION      | 31/05/2017   | 2.151             | 460.046.068,23    |
| ASIA VALUE BOND M JPY SYS HEDGED CAPITALISATION      | 31/05/2017   | 2.151             | 460.046.068,23    |
| ASIA VALUE BOND N A CHF HEDGE                        | 31/05/2017   | 2.151             | 460.046.068,23    |
| ASIA VALUE BOND N A EUR HEDGE                        | 31/05/2017   | 2.151             | 460.046.068,23    |
| ASIA VALUE BOND N A GBP HEDGE                        | 31/05/2017   | 2.151             | 460.046.068,23    |
| ASIA VALUE BOND N A JPY HEDGE                        | 31/05/2017   | 2.151             | 460.046.068,23    |
| ASIA VALUE BOND N A USD                              | 31/05/2017   | 2.151             | 460.046.068,23    |
| ASIA VALUE BOND P A EUR HEDGE                        | 31/05/2017   | 2.151             | 460.046.068,23    |
| ASIA VALUE BOND P A USD                              | 31/05/2017   | 2.151             | 460.046.068,23    |
| ASIA VALUE BOND P CHF SYS HEDGED CAPITALISATION      | 31/05/2017   | 2.151             | 460.046.068,23    |
| ASIA VALUE BOND P GBP SYS HEDGED CAPITALISATION      | 31/05/2017   | 2.151             | 460.046.068,23    |
| ASIA VALUE BOND P JPY SYS HEDGED CAPITALISATION      | 31/05/2017   | 2.151             | 460.046.068,23    |
| ASIA VALUE BOND R CHF SYS HEDGED CAPITALISATION      | 31/05/2017   | 2.151             | 460.046.068,23    |
| ASIA VALUE BOND R EUR SYS HEDGED CAPITALISATION      | 31/05/2017   | 2.151             | 460.046.068,23    |
| ASIA VALUE BOND R GBP SYS HEDGED CAPITALISATION      | 31/05/2017   | 2.151             | 460.046.068,23    |

| <b>Denominación</b>                                     | <b>Fecha</b> | <b>Participes</b> | <b>Patrimonio</b> |
|---|--------------|-------------------|-------------------|
| ASIA VALUE BOND R JPY SYS HEDGED CAPITALISATION         | 31/05/2017   | 2.151             | 460.046.068,23    |
| ASIA VALUE BOND RA USD CAPITALISATION                   | 31/05/2017   | 2.151             | 460.046.068,23    |
| ASIA VALUE BOND S CHF SYS HEDGED CAPITALISATION         | 31/05/2017   | 2.151             | 460.046.068,23    |
| ASIA VALUE BOND S EUR SYS HEDGED CAPITALISATION         | 31/05/2017   | 2.151             | 460.046.068,23    |
| ASIA VALUE BOND S GBP SYS HEDGED CAPITALISATION         | 31/05/2017   | 2.151             | 460.046.068,23    |
| ASIA VALUE BOND S JPY SYS HEDGED CAPITALISATION         | 31/05/2017   | 2.151             | 460.046.068,23    |
| ASIA VALUE BOND SA USD CAPITALISATION                   | 31/05/2017   | 2.151             | 460.046.068,23    |
| COMMODITY RISK PREMIA EUR HEDGE S                       | 31/05/2017   | 5.550             | 252.648.362,17    |
| COMMODITY RISK PREMIA I CHF HEDGE                       | 31/05/2017   | 5.550             | 252.648.362,17    |
| COMMODITY RISK PREMIA I CHF HEDGE                       | 31/05/2017   | 5.550             | 252.648.362,17    |
| COMMODITY RISK PREMIA I EUR HEDGE ACC                   | 31/05/2017   | 5.550             | 252.648.362,17    |
| COMMODITY RISK PREMIA I GBP S HEDGED                    | 31/05/2017   | 5.550             | 252.648.362,17    |
| COMMODITY RISK PREMIA M GBP SYS HEDGED CAPITALISATION   | 31/05/2017   | 5.550             | 252.648.362,17    |
| COMMODITY RISK PREMIA MA CHF                            | 31/05/2017   | 5.550             | 252.648.362,17    |
| COMMODITY RISK PREMIA MA EUR                            | 31/05/2017   | 5.550             | 252.648.362,17    |
| COMMODITY RISK PREMIA MA USD                            | 31/05/2017   | 5.550             | 252.648.362,17    |
| COMMODITY RISK PREMIA P EUR HEDGE ACC                   | 31/05/2017   | 5.550             | 252.648.362,17    |
| COMMODITY RISK PREMIA P USD ACC                         | 31/05/2017   | 5.550             | 252.648.362,17    |
| COMMODITY RISK PREMIA R CHF CAPITALISATION              | 31/05/2017   | 5.550             | 252.648.362,17    |
| COMMODITY RISK PREMIA R EUR                             | 31/05/2017   | 5.550             | 252.648.362,17    |
| COMMODITY RISK PREMIA S CHF HEDGE                       | 31/05/2017   | 5.550             | 252.648.362,17    |
| COMMODITY RISK PREMIA S USD CAPITALISATION              | 31/05/2017   | 5.550             | 252.648.362,17    |
| COMMODITY RISK PREMIA USD ACC                           | 31/05/2017   | 5.550             | 252.648.362,17    |
| CONTINENTAL EUROPE FAMILY LEADERS MA EUR CAPITALISATION | 31/05/2017   | 1.945             | 21.486.325,52     |
| CONTINENTAL EUROPE FAMILY LEADERS NA EUR CAPITALISATION | 31/05/2017   | 1.945             | 21.486.325,52     |
| CONTINENTAL EUROPE FAMILY LEADERS P A EUR               | 31/05/2017   | 1.945             | 21.486.325,52     |
| CONTINENTAL EUROPE FAMILY LEADERS RA EUR CAPITALISATION | 31/05/2017   | 1.945             | 21.486.325,52     |
| CONTINENTAL EUROPE FAMILY LEADERS SA EUR CAPITALISATION | 31/05/2017   | 1.945             | 21.486.325,52     |
| CONTINENTAL EUROPE SMALL & MID LEADERS I                | 31/05/2017   | 2.290             | 489.983.287,47    |
| CONTINENTAL EUROPE SMALL & MID LEADERS MA EUR           | 31/05/2017   | 2.290             | 489.983.287,47    |
| CONTINENTAL EUROPE SMALL & MID LEADERS P-A              | 31/05/2017   | 2.290             | 489.983.287,47    |

| <b>Denominación</b>   | <b>Fecha</b> | <b>Participes</b> | <b>Patrimonio</b> |
|---|--------------|-------------------|-------------------|
| CONTINENTAL EUROPE SMALL & MID LEADERS R                                | 31/05/2017   | 2.290             | 489.983.287,47    |
| CONTINENTAL EUROPE SMALL & MID LEADERS S EUR                            | 31/05/2017   | 2.290             | 489.983.287,47    |
| CONTINENTAL EUROPE SMALL & MID LEADERS M USD HEDGE A                    | 31/05/2017   | 2.290             | 489.983.287,47    |
| CONTINENTAL EUROPE SMALL & MID LEADERS N USD SYS HEDGED CAPITALISATION  | 31/05/2017   | 2.290             | 489.983.287,47    |
| CONTINENTAL EUROPE SMALL & MID LEADERS PA USD SYS HEDGED CAPITALISATION | 31/05/2017   | 2.290             | 489.983.287,47    |
| CONTINENTAL EUROPE SMALL & MID LEADERS RA USD SYS HEDGED CAPITALISATION | 31/05/2017   | 2.290             | 489.983.287,47    |
| CONTINENTAL EUROPE SMALL & MID LEADERS SA USD SYS HEDGED CAPITALISATION | 31/05/2017   | 2.290             | 489.983.287,47    |
| CONVERTIBLE BOND ASIA I CHF   | 31/05/2017   | 4.463             | 608.048.861,47    |
| CONVERTIBLE BOND ASIA I EUR   | 31/05/2017   | 4.463             | 608.048.861,47    |
| CONVERTIBLE BOND ASIA I USD   | 31/05/2017   | 4.463             | 608.048.861,47    |
| CONVERTIBLE BOND ASIA MA CHF  | 31/05/2017   | 4.463             | 608.048.861,47    |
| CONVERTIBLE BOND ASIA MA EUR  | 31/05/2017   | 4.463             | 608.048.861,47    |
| CONVERTIBLE BOND ASIA MA USD  | 31/05/2017   | 4.463             | 608.048.861,47    |
| CONVERTIBLE BOND ASIA P CHF   | 31/05/2017   | 4.463             | 608.048.861,47    |
| CONVERTIBLE BOND ASIA P EUR   | 31/05/2017   | 4.463             | 608.048.861,47    |
| CONVERTIBLE BOND ASIA P USD   | 31/05/2017   | 4.463             | 608.048.861,47    |
| CONVERTIBLE BOND ASIA R CHF CAPITALISATION                              | 31/05/2017   | 4.463             | 608.048.861,47    |
| CONVERTIBLE BOND ASIA R USD   | 31/05/2017   | 4.463             | 608.048.861,47    |
| CONVERTIBLE BOND ASIA R-EUR   | 31/05/2017   | 4.463             | 608.048.861,47    |
| CONVERTIBLE BOND ASIA S CHF   | 31/05/2017   | 4.463             | 608.048.861,47    |
| CONVERTIBLE BOND ASIA S CHF HEDGE                                       | 31/05/2017   | 4.463             | 608.048.861,47    |
| CONVERTIBLE BOND ASIA S-EUR   | 31/05/2017   | 4.463             | 608.048.861,47    |
| CONVERTIBLE BOND CHF HEDGE I  | 31/05/2017   | 15.188            | 4.653.654.650,91  |
| CONVERTIBLE BOND CHF HEDGE M  | 31/05/2017   | 15.188            | 4.653.654.650,91  |
| CONVERTIBLE BOND GBP HEDGE I A  | 31/05/2017   | 15.188            | 4.653.654.650,91  |
| CONVERTIBLE BOND GBP HEDGE M A  | 31/05/2017   | 15.188            | 4.653.654.650,91  |
| CONVERTIBLE BOND IA EUR   | 31/05/2017   | 15.188            | 4.653.654.650,91  |
| CONVERTIBLE BOND I-EUR  | 31/05/2017   | 15.188            | 4.653.654.650,91  |
| CONVERTIBLE BOND M EUR DISTRIBUTION                                     | 31/05/2017   | 15.188            | 4.653.654.650,91  |
| CONVERTIBLE BOND M SEK SYS HEDGED CAPITALISATION                        | 31/05/2017   | 15.188            | 4.653.654.650,91  |
| CONVERTIBLE BOND M USD HEDGE  | 31/05/2017   | 15.188            | 4.653.654.650,91  |
| CONVERTIBLE BOND MA EUR   | 31/05/2017   | 15.188            | 4.653.654.650,91  |
| CONVERTIBLE BOND N SEK SYS HEDGED CAPITALISATION                        | 31/05/2017   | 15.188            | 4.653.654.650,91  |
| CONVERTIBLE BOND P CHF HEDGE  | 31/05/2017   | 15.188            | 4.653.654.650,91  |

| <b>Denominación</b>   | <b>Fecha</b> | <b>Participes</b> | <b>Patrimonio</b> |
|---|--------------|-------------------|-------------------|
| CONVERTIBLE BOND P GBP SHDG CAPITALISATION                      | 31/05/2017   | 15.188            | 4.653.654.650,91  |
| CONVERTIBLE BOND P-A EUR  | 31/05/2017   | 15.188            | 4.653.654.650,91  |
| CONVERTIBLE BOND PA SEK SYS HEDGED CAPITALISATION               | 31/05/2017   | 15.188            | 4.653.654.650,91  |
| CONVERTIBLE BOND R CHF SYS HEDGED CAPITALISATION                | 31/05/2017   | 15.188            | 4.653.654.650,91  |
| CONVERTIBLE BOND R GBP SYS HEDGED CAPITALISATION                | 31/05/2017   | 15.188            | 4.653.654.650,91  |
| CONVERTIBLE BOND R USD SYS HEDGED CAPITALISATION                | 31/05/2017   | 15.188            | 4.653.654.650,91  |
| CONVERTIBLE BOND RA SEK SYS HEDGED CAPITALISATION               | 31/05/2017   | 15.188            | 4.653.654.650,91  |
| CONVERTIBLE BOND R-EUR  | 31/05/2017   | 15.188            | 4.653.654.650,91  |
| CONVERTIBLE BOND S CHF HEDGE                                    | 31/05/2017   | 15.188            | 4.653.654.650,91  |
| CONVERTIBLE BOND S GBP SYS HEDGED CAPITALISATION                | 31/05/2017   | 15.188            | 4.653.654.650,91  |
| CONVERTIBLE BOND S USD SYS HEDGED CAPITALISATION                | 31/05/2017   | 15.188            | 4.653.654.650,91  |
| CONVERTIBLE BOND SA SEK SYS HEDGED CAPITALISATION               | 31/05/2017   | 15.188            | 4.653.654.650,91  |
| CONVERTIBLE BOND S-EUR  | 31/05/2017   | 15.188            | 4.653.654.650,91  |
| CONVERTIBLE BOND USD HEDGE I                                    | 31/05/2017   | 15.188            | 4.653.654.650,91  |
| CONVERTIBLE BOND USD HEDGE P                                    | 31/05/2017   | 15.188            | 4.653.654.650,91  |
| EMERGING EQUITY FACTOR ENHANCED EUR NONHEDGE S                  | 31/05/2017   | 1.855             | 141.886.421,16    |
| EMERGING EQUITY FACTOR ENHANCED M EUR SYS HEDGED CAPITALISATION | 31/05/2017   | 1.855             | 141.886.421,16    |
| EMERGING EQUITY FACTOR ENHANCED N EUR SYS HEDGED CAPITALISATION | 31/05/2017   | 1.855             | 141.886.421,16    |
| EMERGING EQUITY FACTOR ENHANCED P EUR SYS HEDGED CAPITALISATION | 31/05/2017   | 1.855             | 141.886.421,16    |
| EMERGING EQUITY FACTOR ENHANCED PARITY I EUR                    | 31/05/2017   | 1.855             | 141.886.421,16    |
| EMERGING EQUITY FACTOR ENHANCED PARITY I USD                    | 31/05/2017   | 1.855             | 141.886.421,16    |
| EMERGING EQUITY FACTOR ENHANCED PARITY IP USD ACC               | 31/05/2017   | 1.855             | 141.886.421,16    |
| EMERGING EQUITY FACTOR ENHANCED PARITY MA EUR                   | 31/05/2017   | 1.855             | 141.886.421,16    |
| EMERGING EQUITY FACTOR ENHANCED PARITY MA USD                   | 31/05/2017   | 1.855             | 141.886.421,16    |
| EMERGING EQUITY FACTOR ENHANCED PARITY P EUR NONHEDGE ACC       | 31/05/2017   | 1.855             | 141.886.421,16    |
| EMERGING EQUITY FACTOR ENHANCED PARITY R EUR NONHEDGE ACC       | 31/05/2017   | 1.855             | 141.886.421,16    |
| EMERGING EQUITY FACTOR ENHANCED PARITY USD S A                  | 31/05/2017   | 1.855             | 141.886.421,16    |
| EMERGING EQUITY FACTOR ENHANCED R EUR                           | 31/05/2017   | 1.855             | 141.886.421,16    |



| <b>Denominación</b>   | <b>Fecha</b> | <b>Participes</b> | <b>Patrimonio</b> |
|---|--------------|-------------------|-------------------|
| EMERGING EQUITY FACTOR ENHANCED R EUR SYS HEDGED CAPITALISATION                                   | 31/05/2017   | 1.855             | 141.886.421,16    |
| EMERGING EQUITY FACTOR ENHANCED S EUR SYS HEDGED CAPITALISATION                                   | 31/05/2017   | 1.855             | 141.886.421,16    |
| EMERGING HIGH CONVICTION I EUR HEDGE  | 31/05/2017   | 5.362             | 690.164.461,04    |
| EMERGING HIGH CONVICTION I EUR HEDGE  | 31/05/2017   | 5.362             | 690.164.461,04    |
| EMERGING HIGH CONVICTION I GBP NONHEDGE ACC   | 31/05/2017   | 5.362             | 690.164.461,04    |
| EMERGING HIGH CONVICTION I USD  | 31/05/2017   | 5.362             | 690.164.461,04    |
| EMERGING HIGH CONVICTION M GBP CAPITALISATION   | 31/05/2017   | 5.362             | 690.164.461,04    |
| EMERGING HIGH CONVICTION M GBP SYS HEDGED CAPITALISATION  | 31/05/2017   | 5.362             | 690.164.461,04    |
| EMERGING HIGH CONVICTION M USD DISTRIBUTION   | 31/05/2017   | 5.362             | 690.164.461,04    |
| EMERGING HIGH CONVICTION MA CHF   | 31/05/2017   | 5.362             | 690.164.461,04    |
| EMERGING HIGH CONVICTION MA EUR   | 31/05/2017   | 5.362             | 690.164.461,04    |
| EMERGING HIGH CONVICTION MA USD   | 31/05/2017   | 5.362             | 690.164.461,04    |
| EMERGING HIGH CONVICTION N GBP SYS HEDGED CAPITALISATION  | 31/05/2017   | 5.362             | 690.164.461,04    |
| EMERGING HIGH CONVICTION P CHF HEDGE  | 31/05/2017   | 5.362             | 690.164.461,04    |
| EMERGING HIGH CONVICTION P CHF SYS HEDGED CAPITALISATION  | 31/05/2017   | 5.362             | 690.164.461,04    |
| EMERGING HIGH CONVICTION P EUR HEDGE  | 31/05/2017   | 5.362             | 690.164.461,04    |
| EMERGING HIGH CONVICTION P GBP CAPITALISATION   | 31/05/2017   | 5.362             | 690.164.461,04    |
| EMERGING HIGH CONVICTION P GBP SYS HEDGED CAPITALISATION  | 31/05/2017   | 5.362             | 690.164.461,04    |
| EMERGING HIGH CONVICTION P USD  | 31/05/2017   | 5.362             | 690.164.461,04    |
| EMERGING HIGH CONVICTION R EUR HEDGE  | 31/05/2017   | 5.362             | 690.164.461,04    |
| EMERGING HIGH CONVICTION R GBP CAPITALISATION   | 31/05/2017   | 5.362             | 690.164.461,04    |
| EMERGING HIGH CONVICTION R GBP SYS HEDGED CAPITALISATION  | 31/05/2017   | 5.362             | 690.164.461,04    |
| EMERGING HIGH CONVICTION S CHF HEDGE  | 31/05/2017   | 5.362             | 690.164.461,04    |
| EMERGING HIGH CONVICTION S EUR HEDGE  | 31/05/2017   | 5.362             | 690.164.461,04    |
| EMERGING HIGH CONVICTION S GBP CAPITALISATION   | 31/05/2017   | 5.362             | 690.164.461,04    |
| EMERGING HIGH CONVICTION S GBP SYS HEDGED CAPITALISATION  | 31/05/2017   | 5.362             | 690.164.461,04    |
| EMERGING HIGH CONVICTION S USD CAPITALISATION   | 31/05/2017   | 5.362             | 690.164.461,04    |
| EMERGING LOCAL CURRENCY BOND FUNDAMENTAL I CHF HEDGED AT THE DISCRETION OF THE INVESTMENT MANAGER | 31/05/2017   | 2.213             | 177.098.579,72    |
| EMERGING LOCAL CURRENCY BOND FUNDAMENTAL I EUR  | 31/05/2017   | 2.213             | 177.098.579,72    |
| EMERGING LOCAL CURRENCY BOND FUNDAMENTAL I NONHEDGE CHF ACC                                       | 31/05/2017   | 2.213             | 177.098.579,72    |

| <b>Denominación</b>   | <b>Fecha</b> | <b>Participes</b> | <b>Patrimonio</b> |
|---|--------------|-------------------|-------------------|
| EMERGING LOCAL CURRENCY BOND FUNDAMENTAL IA   | 31/05/2017   | 2.213             | 177.098.579,72    |
| EMERGING LOCAL CURRENCY BOND FUNDAMENTAL I-EUR NONHEDGE   | 31/05/2017   | 2.213             | 177.098.579,72    |
| EMERGING LOCAL CURRENCY BOND FUNDAMENTAL I-USD  | 31/05/2017   | 2.213             | 177.098.579,72    |
| EMERGING LOCAL CURRENCY BOND FUNDAMENTAL M EUR NONHEDGED DISTRIBUTION                             | 31/05/2017   | 2.213             | 177.098.579,72    |
| EMERGING LOCAL CURRENCY BOND FUNDAMENTAL M EUR SYS HEDGED CAPITALISATION                          | 31/05/2017   | 2.213             | 177.098.579,72    |
| EMERGING LOCAL CURRENCY BOND FUNDAMENTAL MA CHF   | 31/05/2017   | 2.213             | 177.098.579,72    |
| EMERGING LOCAL CURRENCY BOND FUNDAMENTAL MA CHF   | 31/05/2017   | 2.213             | 177.098.579,72    |
| EMERGING LOCAL CURRENCY BOND FUNDAMENTAL MA EUR   | 31/05/2017   | 2.213             | 177.098.579,72    |
| EMERGING LOCAL CURRENCY BOND FUNDAMENTAL MA USD   | 31/05/2017   | 2.213             | 177.098.579,72    |
| EMERGING LOCAL CURRENCY BOND FUNDAMENTAL N EUR SYS HEDGED CAPITALISATION                          | 31/05/2017   | 2.213             | 177.098.579,72    |
| EMERGING LOCAL CURRENCY BOND FUNDAMENTAL P CHF HEDGED AT THE DISCRETION OF THE INVESTMENT MANAGER | 31/05/2017   | 2.213             | 177.098.579,72    |
| EMERGING LOCAL CURRENCY BOND FUNDAMENTAL P EUR HEDGE  | 31/05/2017   | 2.213             | 177.098.579,72    |
| EMERGING LOCAL CURRENCY BOND FUNDAMENTAL P EUR SYS HEDGED CAPITALISATION                          | 31/05/2017   | 2.213             | 177.098.579,72    |
| EMERGING LOCAL CURRENCY BOND FUNDAMENTAL P-CHF NONHEDGE   | 31/05/2017   | 2.213             | 177.098.579,72    |
| EMERGING LOCAL CURRENCY BOND FUNDAMENTAL P-EUR NONHEDGE   | 31/05/2017   | 2.213             | 177.098.579,72    |
| EMERGING LOCAL CURRENCY BOND FUNDAMENTAL P-USD  | 31/05/2017   | 2.213             | 177.098.579,72    |
| EMERGING LOCAL CURRENCY BOND FUNDAMENTAL R CHF CAPITALISATION                                     | 31/05/2017   | 2.213             | 177.098.579,72    |
| EMERGING LOCAL CURRENCY BOND FUNDAMENTAL R CHF DYN HEDGED CAPITALISATION                          | 31/05/2017   | 2.213             | 177.098.579,72    |
| EMERGING LOCAL CURRENCY BOND FUNDAMENTAL R-EUR NONHEDGE   | 31/05/2017   | 2.213             | 177.098.579,72    |
| EMERGING LOCAL CURRENCY BOND FUNDAMENTAL R-USD  | 31/05/2017   | 2.213             | 177.098.579,72    |
| EMERGING LOCAL CURRENCY BOND FUNDAMENTAL S CHF DYN HEDGED CAPITALISATION                          | 31/05/2017   | 2.213             | 177.098.579,72    |
| EMERGING LOCAL CURRENCY BOND FUNDAMENTAL S CHF NOT HEDGED   | 31/05/2017   | 2.213             | 177.098.579,72    |
| EMERGING LOCAL CURRENCY BOND  | 31/05/2017   | 2.213             | 177.098.579,72    |

| Denominación   | Fecha      | Participes | Patrimonio     |
|--|------------|------------|----------------|
| FUNDAMENTAL S EUR NONHEDGE   |            |            |                |
| EMERGING LOCAL CURRENCY BOND FUNDAMENTAL S EUR SYS HEDGED CAPITALISATION | 31/05/2017 | 2.213      | 177.098.579,72 |
| EMERGING LOCAL CURRENCY BOND FUNDAMENTAL S-USD                           | 31/05/2017 | 2.213      | 177.098.579,72 |
| EURO BBB-BB FUNDAMENTAL I CHF  | 31/05/2017 | 2.868      | 549.751.975,06 |
| EURO BBB-BB FUNDAMENTAL I EUR  | 31/05/2017 | 2.868      | 549.751.975,06 |
| EURO BBB-BB FUNDAMENTAL I USD HEDGE                                      | 31/05/2017 | 2.868      | 549.751.975,06 |
| EURO BBB-BB FUNDAMENTAL IA   | 31/05/2017 | 2.868      | 549.751.975,06 |
| EURO BBB-BB FUNDAMENTAL MA CHF   | 31/05/2017 | 2.868      | 549.751.975,06 |
| EURO BBB-BB FUNDAMENTAL MA EUR   | 31/05/2017 | 2.868      | 549.751.975,06 |
| EURO BBB-BB FUNDAMENTAL MA GBP   | 31/05/2017 | 2.868      | 549.751.975,06 |
| EURO BBB-BB FUNDAMENTAL MA USD   | 31/05/2017 | 2.868      | 549.751.975,06 |
| EURO BBB-BB FUNDAMENTAL N GBP SYS HEDGED CAPITALISATION                  | 31/05/2017 | 2.868      | 549.751.975,06 |
| EURO BBB-BB FUNDAMENTAL P CHF  | 31/05/2017 | 2.868      | 549.751.975,06 |
| EURO BBB-BB FUNDAMENTAL P EUR  | 31/05/2017 | 2.868      | 549.751.975,06 |
| EURO BBB-BB FUNDAMENTAL P GBP HEDGE                                      | 31/05/2017 | 2.868      | 549.751.975,06 |
| EURO BBB-BB FUNDAMENTAL P USD HEDGE                                      | 31/05/2017 | 2.868      | 549.751.975,06 |
| EURO BBB-BB FUNDAMENTAL R CHF SYS HEDGED CAPITALISATION                  | 31/05/2017 | 2.868      | 549.751.975,06 |
| EURO BBB-BB FUNDAMENTAL R EUR  | 31/05/2017 | 2.868      | 549.751.975,06 |
| EURO BBB-BB FUNDAMENTAL R GBP SYS HEDGED CAPITALISATION                  | 31/05/2017 | 2.868      | 549.751.975,06 |
| EURO BBB-BB FUNDAMENTAL S CHF GBP HEDGED CAPITALISATION                  | 31/05/2017 | 2.868      | 549.751.975,06 |
| EURO BBB-BB FUNDAMENTAL S CHF SYS HEDGED CAPITALISATION                  | 31/05/2017 | 2.868      | 549.751.975,06 |
| EURO BBB-BB FUNDAMENTAL S EUR  | 31/05/2017 | 2.868      | 549.751.975,06 |
| EURO BBB-BB FUNDAMENTAL USD HEDGE S                                      | 31/05/2017 | 2.868      | 549.751.975,06 |
| EURO RESPONSIBLE CORPORATE FUNDAMENTAL I EUR                             | 31/05/2017 | 526        | 84.659.857,36  |
| EURO RESPONSIBLE CORPORATE FUNDAMENTAL M EUR                             | 31/05/2017 | 526        | 84.659.857,36  |
| EURO RESPONSIBLE CORPORATE FUNDAMENTAL P EUR                             | 31/05/2017 | 526        | 84.659.857,36  |
| EURO RESPONSIBLE CORPORATE FUNDAMENTAL R EUR                             | 31/05/2017 | 526        | 84.659.857,36  |
| EURO RESPONSIBLE CORPORATE FUNDAMENTAL S EUR                             | 31/05/2017 | 526        | 84.659.857,36  |
| EUROPE EQUITY FACTOR ENHANCED EUR I A                                    | 31/05/2017 | 1.393      | 84.310.467,69  |
| EUROPE EQUITY FACTOR ENHANCED EUR P A                                    | 31/05/2017 | 1.393      | 84.310.467,69  |
| EUROPE EQUITY FACTOR ENHANCED EUR S A                                    | 31/05/2017 | 1.393      | 84.310.467,69  |
| EUROPE EQUITY FACTOR ENHANCED GBP HEDGE M A                              | 31/05/2017 | 1.393      | 84.310.467,69  |

| <b>Denominación</b>   | <b>Fecha</b> | <b>Participes</b> | <b>Patrimonio</b> |
|---|--------------|-------------------|-------------------|
| EUROPE EQUITY FACTOR ENHANCED M CHF SYS HEDGED CAPITALISATION | 31/05/2017   | 1.393             | 84.310.467,69     |
| EUROPE EQUITY FACTOR ENHANCED M JPY SYS HEDGED CAPITALISATION | 31/05/2017   | 1.393             | 84.310.467,69     |
| EUROPE EQUITY FACTOR ENHANCED M UNHEDGED CAPITALISATION       | 31/05/2017   | 1.393             | 84.310.467,69     |
| EUROPE EQUITY FACTOR ENHANCED M USD SYS HEDGED CAPITALISATION | 31/05/2017   | 1.393             | 84.310.467,69     |
| EUROPE EQUITY FACTOR ENHANCED N CHF SYS HEDGED CAPITALISATION | 31/05/2017   | 1.393             | 84.310.467,69     |
| EUROPE EQUITY FACTOR ENHANCED N GBP SYS HEDGED CAPITALISATION | 31/05/2017   | 1.393             | 84.310.467,69     |
| EUROPE EQUITY FACTOR ENHANCED N JPY SYS HEDGED CAPITALISATION | 31/05/2017   | 1.393             | 84.310.467,69     |
| EUROPE EQUITY FACTOR ENHANCED P CHF SYS HEDGED CAPITALISATION | 31/05/2017   | 1.393             | 84.310.467,69     |
| EUROPE EQUITY FACTOR ENHANCED P GBP SYS HEDGED CAPITALISATION | 31/05/2017   | 1.393             | 84.310.467,69     |
| EUROPE EQUITY FACTOR ENHANCED P USD SYS HEDGED CAPITALISATION | 31/05/2017   | 1.393             | 84.310.467,69     |
| EUROPE EQUITY FACTOR ENHANCED R CHF SYS HEDGED CAPITALISATION | 31/05/2017   | 1.393             | 84.310.467,69     |
| EUROPE EQUITY FACTOR ENHANCED R EUR CAPITALISATION            | 31/05/2017   | 1.393             | 84.310.467,69     |
| EUROPE EQUITY FACTOR ENHANCED R GBP SYS HEDGED CAPITALISATION | 31/05/2017   | 1.393             | 84.310.467,69     |
| EUROPE EQUITY FACTOR ENHANCED R JPY SYS HEDGED CAPITALISATION | 31/05/2017   | 1.393             | 84.310.467,69     |
| EUROPE EQUITY FACTOR ENHANCED R USD SYS HEDGED CAPITALISATION | 31/05/2017   | 1.393             | 84.310.467,69     |
| EUROPE EQUITY FACTOR ENHANCED S CHF SYS HEDGED CAPITALISATION | 31/05/2017   | 1.393             | 84.310.467,69     |
| EUROPE EQUITY FACTOR ENHANCED S GBP SYS HEDGED CAPITALISATION | 31/05/2017   | 1.393             | 84.310.467,69     |
| EUROPE EQUITY FACTOR ENHANCED S JPY SYS HEDGED CAPITALISATION | 31/05/2017   | 1.393             | 84.310.467,69     |
| EUROPE EQUITY FACTOR ENHANCED USD HEDGE I A                   | 31/05/2017   | 1.393             | 84.310.467,69     |
| EUROPE EQUITY FACTOR ENHANCED USD HEDGE S A                   | 31/05/2017   | 1.393             | 84.310.467,69     |
| EUROPE HIGH CONVICTION CHF HEDGE I                            | 31/05/2017   | 6.515             | 1.143.167.296,29  |
| EUROPE HIGH CONVICTION CHF HEDGE M                            | 31/05/2017   | 6.515             | 1.143.167.296,29  |
| EUROPE HIGH CONVICTION CHF P                                  | 31/05/2017   | 6.515             | 1.143.167.296,29  |
| EUROPE HIGH CONVICTION I-A EUR                                | 31/05/2017   | 6.515             | 1.143.167.296,29  |
| EUROPE HIGH CONVICTION M EUR DISTRIBUTION                     | 31/05/2017   | 6.515             | 1.143.167.296,29  |
| EUROPE HIGH CONVICTION M GBP                                  | 31/05/2017   | 6.515             | 1.143.167.296,29  |
| EUROPE HIGH CONVICTION M GBP CAPITALISATION                   | 31/05/2017   | 6.515             | 1.143.167.296,29  |
| EUROPE HIGH CONVICTION M USD HEDGE                            | 31/05/2017   | 6.515             | 1.143.167.296,29  |

| <b>Denominación</b>   | <b>Fecha</b> | <b>Participes</b> | <b>Patrimonio</b> |
|---|--------------|-------------------|-------------------|
| EUROPE HIGH CONVICTION MA EUR                                 | 31/05/2017   | 6.515             | 1.143.167.296,29  |
| EUROPE HIGH CONVICTION N GBP CAPITALISATION                   | 31/05/2017   | 6.515             | 1.143.167.296,29  |
| EUROPE HIGH CONVICTION N GBP SYS HEDGED CAPITALISATION        | 31/05/2017   | 6.515             | 1.143.167.296,29  |
| EUROPE HIGH CONVICTION P GBP CAPITALISATION                   | 31/05/2017   | 6.515             | 1.143.167.296,29  |
| EUROPE HIGH CONVICTION P GBP SYS HEDGED CAPITALISATION        | 31/05/2017   | 6.515             | 1.143.167.296,29  |
| EUROPE HIGH CONVICTION P-A EUR                                | 31/05/2017   | 6.515             | 1.143.167.296,29  |
| EUROPE HIGH CONVICTION R CHF SYS HEDGED CAPITALISATION        | 31/05/2017   | 6.515             | 1.143.167.296,29  |
| EUROPE HIGH CONVICTION R GBP CAPITALISATION                   | 31/05/2017   | 6.515             | 1.143.167.296,29  |
| EUROPE HIGH CONVICTION R GBP SYS HEDGED CAPITALISATION        | 31/05/2017   | 6.515             | 1.143.167.296,29  |
| EUROPE HIGH CONVICTION R USD SYS HEDGED CAPITALISATION        | 31/05/2017   | 6.515             | 1.143.167.296,29  |
| EUROPE HIGH CONVICTION R-EUR                                  | 31/05/2017   | 6.515             | 1.143.167.296,29  |
| EUROPE HIGH CONVICTION S CHF SHDG CAPITALISATION              | 31/05/2017   | 6.515             | 1.143.167.296,29  |
| EUROPE HIGH CONVICTION S EUR                                  | 31/05/2017   | 6.515             | 1.143.167.296,29  |
| EUROPE HIGH CONVICTION S GBP CAPITALISATION                   | 31/05/2017   | 6.515             | 1.143.167.296,29  |
| EUROPE HIGH CONVICTION S GBP HEDGED CAPITALISATION            | 31/05/2017   | 6.515             | 1.143.167.296,29  |
| EUROPE HIGH CONVICTION S USD HEDGE                            | 31/05/2017   | 6.515             | 1.143.167.296,29  |
| EUROPE HIGH CONVICTION USD HEDGE I A                          | 31/05/2017   | 6.515             | 1.143.167.296,29  |
| EUROPE HIGH CONVICTION USD HEDGE P                            | 31/05/2017   | 6.515             | 1.143.167.296,29  |
| FUNDAMENTAL EQUITY LONG/SHORT CHF HEDGE I                     | 31/05/2017   | 1.319             | 346.580.084,98    |
| FUNDAMENTAL EQUITY LONG/SHORT CHF HEDGE M                     | 31/05/2017   | 1.319             | 346.580.084,98    |
| FUNDAMENTAL EQUITY LONG/SHORT CHF HEDGE P                     | 31/05/2017   | 1.319             | 346.580.084,98    |
| FUNDAMENTAL EQUITY LONG/SHORT EUR HEDGE I                     | 31/05/2017   | 1.319             | 346.580.084,98    |
| FUNDAMENTAL EQUITY LONG/SHORT EUR HEDGE M                     | 31/05/2017   | 1.319             | 346.580.084,98    |
| FUNDAMENTAL EQUITY LONG/SHORT EUR HEDGE P                     | 31/05/2017   | 1.319             | 346.580.084,98    |
| FUNDAMENTAL EQUITY LONG/SHORT M CHF SYS HEDGED CAPITALISATION | 31/05/2017   | 1.319             | 346.580.084,98    |
| FUNDAMENTAL EQUITY LONG/SHORT M EUR SYS HEDGED CAPITALISATION | 31/05/2017   | 1.319             | 346.580.084,98    |
| FUNDAMENTAL EQUITY LONG/SHORT M GBP SYS HEDGED CAPITALISATION | 31/05/2017   | 1.319             | 346.580.084,98    |
| FUNDAMENTAL EQUITY LONG/SHORT M USD CAPITALISATION            | 31/05/2017   | 1.319             | 346.580.084,98    |
| FUNDAMENTAL EQUITY LONG/SHORT N CHF                           | 31/05/2017   | 1.319             | 346.580.084,98    |

| <b>Denominación</b>  | <b>Fecha</b> | <b>Participes</b> | <b>Patrimonio</b> |
|--|--------------|-------------------|-------------------|
| SYS HEDGED CAPITALISATION  |              |                   |                   |
| FUNDAMENTAL EQUITY LONG/SHORT N EUR<br>SYS HEDGED CAPITALISATION | 31/05/2017   | 1.319             | 346.580.084,98    |
| FUNDAMENTAL EQUITY LONG/SHORT N GBP<br>SYS HEDGED CAPITALISATION | 31/05/2017   | 1.319             | 346.580.084,98    |
| FUNDAMENTAL EQUITY LONG/SHORT N USD<br>CAPITALISATION            | 31/05/2017   | 1.319             | 346.580.084,98    |
| FUNDAMENTAL EQUITY LONG/SHORT P CHF<br>SYS HEDGED CAPITALISATION | 31/05/2017   | 1.319             | 346.580.084,98    |
| FUNDAMENTAL EQUITY LONG/SHORT P EUR<br>SYS HEDGED CAPITALISATION | 31/05/2017   | 1.319             | 346.580.084,98    |
| FUNDAMENTAL EQUITY LONG/SHORT P GBP<br>SYS HEDGED CAPITALISATION | 31/05/2017   | 1.319             | 346.580.084,98    |
| FUNDAMENTAL EQUITY LONG/SHORT P USD<br>CAPITALISATION            | 31/05/2017   | 1.319             | 346.580.084,98    |
| FUNDAMENTAL EQUITY LONG/SHORT S CHF<br>SYS HEDGED CAPITALISATION | 31/05/2017   | 1.319             | 346.580.084,98    |
| FUNDAMENTAL EQUITY LONG/SHORT S EUR<br>HEDGE                     | 31/05/2017   | 1.319             | 346.580.084,98    |
| FUNDAMENTAL EQUITY LONG/SHORT S GBP<br>SYS HEDGED CAPITALISATION | 31/05/2017   | 1.319             | 346.580.084,98    |
| FUNDAMENTAL EQUITY LONG/SHORT S USD<br>CAPITALISATION            | 31/05/2017   | 1.319             | 346.580.084,98    |
| FUNDAMENTAL EQUITY LONG/SHORT USD I                              | 31/05/2017   | 1.319             | 346.580.084,98    |
| FUNDAMENTAL EQUITY LONG/SHORT USD I<br>A CONNECT                 | 31/05/2017   | 1.319             | 346.580.084,98    |
| FUNDAMENTAL EQUITY LONG/SHORT USD M                              | 31/05/2017   | 1.319             | 346.580.084,98    |
| FUNDAMENTAL EQUITY LONG/SHORT USD P                              | 31/05/2017   | 1.319             | 346.580.084,98    |
| GENERATION GLOBAL I-CHF  | 31/05/2017   | 4.781             | 1.236.329.001,69  |
| GENERATION GLOBAL I-EUR NONHEDGE                                 | 31/05/2017   | 4.781             | 1.236.329.001,69  |
| GENERATION GLOBAL I-JPY  | 31/05/2017   | 4.781             | 1.236.329.001,69  |
| GENERATION GLOBAL I-USD  | 31/05/2017   | 4.781             | 1.236.329.001,69  |
| GENERATION GLOBAL MA CHF   | 31/05/2017   | 4.781             | 1.236.329.001,69  |
| GENERATION GLOBAL MA EUR   | 31/05/2017   | 4.781             | 1.236.329.001,69  |
| GENERATION GLOBAL MA USD   | 31/05/2017   | 4.781             | 1.236.329.001,69  |
| GENERATION GLOBAL P-CHF  | 31/05/2017   | 4.781             | 1.236.329.001,69  |
| GENERATION GLOBAL P-EUR  | 31/05/2017   | 4.781             | 1.236.329.001,69  |
| GENERATION GLOBAL P-USD  | 31/05/2017   | 4.781             | 1.236.329.001,69  |
| GENERATION GLOBAL R-CHF  | 31/05/2017   | 4.781             | 1.236.329.001,69  |
| GENERATION GLOBAL R-EUR  | 31/05/2017   | 4.781             | 1.236.329.001,69  |
| GENERATION GLOBAL R-USD  | 31/05/2017   | 4.781             | 1.236.329.001,69  |
| GENERATION GLOBAL S CHF NONHEDGE                                 | 31/05/2017   | 4.781             | 1.236.329.001,69  |
| GENERATION GLOBAL S EUR<br>CAPITALISATION                        | 31/05/2017   | 4.781             | 1.236.329.001,69  |
| GENERATION GLOBAL S USD<br>CAPITALISATION                        | 31/05/2017   | 4.781             | 1.236.329.001,69  |
| GLOBAL BBB-BB FUNDAMENTAL A CHF<br>HEDGE                         | 31/05/2017   | 2.371             | 269.592.689,73    |

| <b>Denominación</b>                                       | <b>Fecha</b> | <b>Participes</b> | <b>Patrimonio</b> |
|---|--------------|-------------------|-------------------|
| GLOBAL BBB-BB FUNDAMENTAL EUR HEDGE R A                   | 31/05/2017   | 2.371             | 269.592.689,73    |
| GLOBAL BBB-BB FUNDAMENTAL EUR HEDGE S                     | 31/05/2017   | 2.371             | 269.592.689,73    |
| GLOBAL BBB-BB FUNDAMENTAL I CHF NONHEDGE                  | 31/05/2017   | 2.371             | 269.592.689,73    |
| GLOBAL BBB-BB FUNDAMENTAL I CHFHEDGE                      | 31/05/2017   | 2.371             | 269.592.689,73    |
| GLOBAL BBB-BB FUNDAMENTAL I EUR                           | 31/05/2017   | 2.371             | 269.592.689,73    |
| GLOBAL BBB-BB FUNDAMENTAL I EUR HEDGE                     | 31/05/2017   | 2.371             | 269.592.689,73    |
| GLOBAL BBB-BB FUNDAMENTAL IA (EUR)                        | 31/05/2017   | 2.371             | 269.592.689,73    |
| GLOBAL BBB-BB FUNDAMENTAL M CHF                           | 31/05/2017   | 2.371             | 269.592.689,73    |
| GLOBAL BBB-BB FUNDAMENTAL M CHF SYS HEDGED CAPITALISATION | 31/05/2017   | 2.371             | 269.592.689,73    |
| GLOBAL BBB-BB FUNDAMENTAL M EUR                           | 31/05/2017   | 2.371             | 269.592.689,73    |
| GLOBAL BBB-BB FUNDAMENTAL M EUR                           | 31/05/2017   | 2.371             | 269.592.689,73    |
| GLOBAL BBB-BB FUNDAMENTAL M GBP CAPITALISATION            | 31/05/2017   | 2.371             | 269.592.689,73    |
| GLOBAL BBB-BB FUNDAMENTAL M GBP SYS HEDGED CAPITALISATION | 31/05/2017   | 2.371             | 269.592.689,73    |
| GLOBAL BBB-BB FUNDAMENTAL M USD CAPITALISATION            | 31/05/2017   | 2.371             | 269.592.689,73    |
| GLOBAL BBB-BB FUNDAMENTAL M USD HEDGE                     | 31/05/2017   | 2.371             | 269.592.689,73    |
| GLOBAL BBB-BB FUNDAMENTAL N GBP CAPITALISATION            | 31/05/2017   | 2.371             | 269.592.689,73    |
| GLOBAL BBB-BB FUNDAMENTAL N GBP SYS HEDGED CAPITALISATION | 31/05/2017   | 2.371             | 269.592.689,73    |
| GLOBAL BBB-BB FUNDAMENTAL N USD CAPITALISATION            | 31/05/2017   | 2.371             | 269.592.689,73    |
| GLOBAL BBB-BB FUNDAMENTAL P CHF                           | 31/05/2017   | 2.371             | 269.592.689,73    |
| GLOBAL BBB-BB FUNDAMENTAL P CHF HEDGE                     | 31/05/2017   | 2.371             | 269.592.689,73    |
| GLOBAL BBB-BB FUNDAMENTAL P EUR                           | 31/05/2017   | 2.371             | 269.592.689,73    |
| GLOBAL BBB-BB FUNDAMENTAL P EUR HEDGE                     | 31/05/2017   | 2.371             | 269.592.689,73    |
| GLOBAL BBB-BB FUNDAMENTAL P GBP CAPITALISATION            | 31/05/2017   | 2.371             | 269.592.689,73    |
| GLOBAL BBB-BB FUNDAMENTAL P GBP SYS HEDGED CAPITALISATION | 31/05/2017   | 2.371             | 269.592.689,73    |
| GLOBAL BBB-BB FUNDAMENTAL P USD CAPITALISATION            | 31/05/2017   | 2.371             | 269.592.689,73    |
| GLOBAL BBB-BB FUNDAMENTAL P USD HEDGE                     | 31/05/2017   | 2.371             | 269.592.689,73    |
| GLOBAL BBB-BB FUNDAMENTAL R CHF CAPITALISATION            | 31/05/2017   | 2.371             | 269.592.689,73    |
| GLOBAL BBB-BB FUNDAMENTAL R CHF SYS HEDGED CAPITALISATION | 31/05/2017   | 2.371             | 269.592.689,73    |
| GLOBAL BBB-BB FUNDAMENTAL R EUR                           | 31/05/2017   | 2.371             | 269.592.689,73    |

| <b>Denominación</b>                                       | <b>Fecha</b> | <b>Participes</b> | <b>Patrimonio</b> |
|---|--------------|-------------------|-------------------|
| GLOBAL BBB-BB FUNDAMENTAL R GBP CAPITALISATION            | 31/05/2017   | 2.371             | 269.592.689,73    |
| GLOBAL BBB-BB FUNDAMENTAL R GBP SYS HEDGED CAPITALISATION | 31/05/2017   | 2.371             | 269.592.689,73    |
| GLOBAL BBB-BB FUNDAMENTAL R USD CAPITALISATION            | 31/05/2017   | 2.371             | 269.592.689,73    |
| GLOBAL BBB-BB FUNDAMENTAL R USD SYS HEDGED CAPITALISATION | 31/05/2017   | 2.371             | 269.592.689,73    |
| GLOBAL BBB-BB FUNDAMENTAL S A USD                         | 31/05/2017   | 2.371             | 269.592.689,73    |
| GLOBAL BBB-BB FUNDAMENTAL S CHF                           | 31/05/2017   | 2.371             | 269.592.689,73    |
| GLOBAL BBB-BB FUNDAMENTAL S EUR CAPITALISATION            | 31/05/2017   | 2.371             | 269.592.689,73    |
| GLOBAL BBB-BB FUNDAMENTAL S GBP CAPITALISATION            | 31/05/2017   | 2.371             | 269.592.689,73    |
| GLOBAL BBB-BB FUNDAMENTAL S GBP SYS HEDGED CAPITALISATION | 31/05/2017   | 2.371             | 269.592.689,73    |
| GLOBAL BBB-BB FUNDAMENTAL S USD SYS HEDGED CAPITALISATION | 31/05/2017   | 2.371             | 269.592.689,73    |
| GLOBAL CLIMATE BOND I CHF SYST HEDGED CAPITALISATION      | 31/05/2017   | 4.311             | 220.198.650,54    |
| GLOBAL CLIMATE BOND I EUR SYST HEDGED CAPITALISATION      | 31/05/2017   | 4.311             | 220.198.650,54    |
| GLOBAL CLIMATE BOND I GBP SYST HEDGED CAPITALISATION      | 31/05/2017   | 4.311             | 220.198.650,54    |
| GLOBAL CLIMATE BOND I USD SYST HEDGED CAPITALISATION      | 31/05/2017   | 4.311             | 220.198.650,54    |
| GLOBAL CLIMATE BOND I USD UH CAPITALISATION               | 31/05/2017   | 4.311             | 220.198.650,54    |
| GLOBAL CLIMATE BOND M CHF SYST HEDGED CAPITALISATION      | 31/05/2017   | 4.311             | 220.198.650,54    |
| GLOBAL CLIMATE BOND M EUR SYST HEDGED CAPITALISATION      | 31/05/2017   | 4.311             | 220.198.650,54    |
| GLOBAL CLIMATE BOND M GBP SYST HEDGED CAPITALISATION      | 31/05/2017   | 4.311             | 220.198.650,54    |
| GLOBAL CLIMATE BOND M JPY CAPITALISATION                  | 31/05/2017   | 4.311             | 220.198.650,54    |
| GLOBAL CLIMATE BOND M JPY SYS HEDGED CAPITALISATION       | 31/05/2017   | 4.311             | 220.198.650,54    |
| GLOBAL CLIMATE BOND M USD SYST HEDGED CAPITALISATION      | 31/05/2017   | 4.311             | 220.198.650,54    |
| GLOBAL CLIMATE BOND M USD UH CAPITALISATION               | 31/05/2017   | 4.311             | 220.198.650,54    |
| GLOBAL CLIMATE BOND N JPY CAPITALISATION                  | 31/05/2017   | 4.311             | 220.198.650,54    |
| GLOBAL CLIMATE BOND N JPY SYS HEDGED CAPITALISATION       | 31/05/2017   | 4.311             | 220.198.650,54    |
| GLOBAL CLIMATE BOND N USD CAPITALISATION                  | 31/05/2017   | 4.311             | 220.198.650,54    |
| GLOBAL CLIMATE BOND P CHF SYST HEDGED CAPITALISATION      | 31/05/2017   | 4.311             | 220.198.650,54    |
| GLOBAL CLIMATE BOND P EUR SYST                            | 31/05/2017   | 4.311             | 220.198.650,54    |



| <b>Denominación</b>  | <b>Fecha</b> | <b>Participes</b> | <b>Patrimonio</b> |
|--|--------------|-------------------|-------------------|
| HEDGED CAPITALISATION                                      |              |                   |                   |
| GLOBAL CLIMATE BOND P GBP SYST HEDGED CAPITALISATION       | 31/05/2017   | 4.311             | 220.198.650,54    |
| GLOBAL CLIMATE BOND P JPY CAPITALISATION                   | 31/05/2017   | 4.311             | 220.198.650,54    |
| GLOBAL CLIMATE BOND P JPY SYS HEDGED CAPITALISATION        | 31/05/2017   | 4.311             | 220.198.650,54    |
| GLOBAL CLIMATE BOND P USD SYST HEDGED CAPITALISATION       | 31/05/2017   | 4.311             | 220.198.650,54    |
| GLOBAL CLIMATE BOND P USD UH CAPITALISATION                | 31/05/2017   | 4.311             | 220.198.650,54    |
| GLOBAL CLIMATE BOND R CHF SYST HEDGED CAPITALISATION       | 31/05/2017   | 4.311             | 220.198.650,54    |
| GLOBAL CLIMATE BOND R EUR SYST HEDGED CAPITALISATION       | 31/05/2017   | 4.311             | 220.198.650,54    |
| GLOBAL CLIMATE BOND R GBP SYST HEDGED CAPITALISATION       | 31/05/2017   | 4.311             | 220.198.650,54    |
| GLOBAL CLIMATE BOND R JPY CAPITALISATION                   | 31/05/2017   | 4.311             | 220.198.650,54    |
| GLOBAL CLIMATE BOND R JPY SYS HEDGED CAPITALISATION        | 31/05/2017   | 4.311             | 220.198.650,54    |
| GLOBAL CLIMATE BOND R JPY SYS HEDGED DISTRIBUTION          | 31/05/2017   | 4.311             | 220.198.650,54    |
| GLOBAL CLIMATE BOND R USD SYST HEDGED CAPITALISATION       | 31/05/2017   | 4.311             | 220.198.650,54    |
| GLOBAL CLIMATE BOND R USD UH CAPITALISATION                | 31/05/2017   | 4.311             | 220.198.650,54    |
| GLOBAL CLIMATE BOND S CHF SYST HEDGED CAPITALISATION       | 31/05/2017   | 4.311             | 220.198.650,54    |
| GLOBAL CLIMATE BOND S EUR SYST HEDGED CAPITALISATION       | 31/05/2017   | 4.311             | 220.198.650,54    |
| GLOBAL CLIMATE BOND S GBP SYST HEDGED CAPITALISATION       | 31/05/2017   | 4.311             | 220.198.650,54    |
| GLOBAL CLIMATE BOND S JPY CAPITALISATION                   | 31/05/2017   | 4.311             | 220.198.650,54    |
| GLOBAL CLIMATE BOND S JPY SYS HEDGED CAPITALISATION        | 31/05/2017   | 4.311             | 220.198.650,54    |
| GLOBAL CLIMATE BOND S USD SYST HEDGED CAPITALISATION       | 31/05/2017   | 4.311             | 220.198.650,54    |
| GLOBAL CLIMATE BOND S USD UH CAPITALISATION                | 31/05/2017   | 4.311             | 220.198.650,54    |
| GLOBAL CONVERTIBLE BOND DEFENSIVE DELTA CHF HEDGE I A SEED | 31/05/2017   | 683               | 93.722.428,99     |
| GLOBAL CONVERTIBLE BOND DEFENSIVE DELTA CHF HEDGE M A SEED | 31/05/2017   | 683               | 93.722.428,99     |
| GLOBAL CONVERTIBLE BOND DEFENSIVE DELTA CHF HEDGE P A SEED | 31/05/2017   | 683               | 93.722.428,99     |
| GLOBAL CONVERTIBLE BOND DEFENSIVE DELTA EUR I A            | 31/05/2017   | 683               | 93.722.428,99     |
| GLOBAL CONVERTIBLE BOND DEFENSIVE DELTA EUR I A SEED       | 31/05/2017   | 683               | 93.722.428,99     |

| <b>Denominación</b>  | <b>Fecha</b> | <b>Participes</b> | <b>Patrimonio</b> |
|--|--------------|-------------------|-------------------|
| GLOBAL CONVERTIBLE BOND DEFENSIVE DELTA EUR M A SEED                         | 31/05/2017   | 683               | 93.722.428,99     |
| GLOBAL CONVERTIBLE BOND DEFENSIVE DELTA EUR P A SEED                         | 31/05/2017   | 683               | 93.722.428,99     |
| GLOBAL CONVERTIBLE BOND DEFENSIVE DELTA GBP HEDGE M A SEED                   | 31/05/2017   | 683               | 93.722.428,99     |
| GLOBAL CONVERTIBLE BOND DEFENSIVE DELTA M CHF SYS HEDGED CAPITALISATION      | 31/05/2017   | 683               | 93.722.428,99     |
| GLOBAL CONVERTIBLE BOND DEFENSIVE DELTA M EUR CAPITALISATION                 | 31/05/2017   | 683               | 93.722.428,99     |
| GLOBAL CONVERTIBLE BOND DEFENSIVE DELTA M GBP SYS HEDGED CAPITALISATION      | 31/05/2017   | 683               | 93.722.428,99     |
| GLOBAL CONVERTIBLE BOND DEFENSIVE DELTA M USD SYS HEDGED CAPITALISATION      | 31/05/2017   | 683               | 93.722.428,99     |
| GLOBAL CONVERTIBLE BOND DEFENSIVE DELTA N CHF SYS HEDGED CAPITALISATION      | 31/05/2017   | 683               | 93.722.428,99     |
| GLOBAL CONVERTIBLE BOND DEFENSIVE DELTA N GBP SYS HEDGED CAPITALISATION      | 31/05/2017   | 683               | 93.722.428,99     |
| GLOBAL CONVERTIBLE BOND DEFENSIVE DELTA N GBP SYS HEDGED SEED CAPITALISATION | 31/05/2017   | 683               | 93.722.428,99     |
| GLOBAL CONVERTIBLE BOND DEFENSIVE DELTA P CHF SYS HEDGED CAPITALISATION      | 31/05/2017   | 683               | 93.722.428,99     |
| GLOBAL CONVERTIBLE BOND DEFENSIVE DELTA P EUR CAPITALISATION                 | 31/05/2017   | 683               | 93.722.428,99     |
| GLOBAL CONVERTIBLE BOND DEFENSIVE DELTA P GBP SYS HEDGED CAPITALISATION      | 31/05/2017   | 683               | 93.722.428,99     |
| GLOBAL CONVERTIBLE BOND DEFENSIVE DELTA P GBP SYS HEDGED SEED CAPITALISATION | 31/05/2017   | 683               | 93.722.428,99     |
| GLOBAL CONVERTIBLE BOND DEFENSIVE DELTA P USD HEDGED SEED CAPITALISATION     | 31/05/2017   | 683               | 93.722.428,99     |
| GLOBAL CONVERTIBLE BOND DEFENSIVE DELTA P USD SYS HEDGED CAPITALISATION      | 31/05/2017   | 683               | 93.722.428,99     |
| GLOBAL CONVERTIBLE BOND DEFENSIVE DELTA R CHF SYS HEDGED CAPITALISATION      | 31/05/2017   | 683               | 93.722.428,99     |
| GLOBAL CONVERTIBLE BOND DEFENSIVE DELTA R EUR CAPITALISATION                 | 31/05/2017   | 683               | 93.722.428,99     |
| GLOBAL CONVERTIBLE BOND DEFENSIVE DELTA R GBP SYS HEDGED CAPITALISATION      | 31/05/2017   | 683               | 93.722.428,99     |
| GLOBAL CONVERTIBLE BOND DEFENSIVE DELTA R USD SYS HEDGED CAPITALISATION      | 31/05/2017   | 683               | 93.722.428,99     |
| GLOBAL CONVERTIBLE BOND DEFENSIVE DELTA S CHF SYS HEDGED CAPITALISATION      | 31/05/2017   | 683               | 93.722.428,99     |
| GLOBAL CONVERTIBLE BOND DEFENSIVE DELTA S EUR CAPITALISATION                 | 31/05/2017   | 683               | 93.722.428,99     |
| GLOBAL CONVERTIBLE BOND DEFENSIVE DELTA S GBP SYS HEDGED CAPITALISATION      | 31/05/2017   | 683               | 93.722.428,99     |
| GLOBAL CONVERTIBLE BOND DEFENSIVE DELTA S USD SYS HEDGED CAPITALISATION      | 31/05/2017   | 683               | 93.722.428,99     |
| GLOBAL CONVERTIBLE BOND DEFENSIVE  | 31/05/2017   | 683               | 93.722.428,99     |

| <b>Denominación</b>  | <b>Fecha</b> | <b>Participes</b> | <b>Patrimonio</b> |
|--|--------------|-------------------|-------------------|
| DELTA USD HEDGE I A  |              |                   |                   |
| GLOBAL CONVERTIBLE BOND DEFENSIVE<br>DELTA USD HEDGE I A SEED    | 31/05/2017   | 683               | 93.722.428,99     |
| GLOBAL CONVERTIBLE BOND DEFENSIVE<br>DELTA USD HEDGE M A SEED    | 31/05/2017   | 683               | 93.722.428,99     |
| GLOBAL CORPORATE FUNDAMENTAL A CHF<br>HEDGE                      | 31/05/2017   | 1.124             | 171.236.754,67    |
| GLOBAL CORPORATE FUNDAMENTAL EUR<br>HEDGE S A                    | 31/05/2017   | 1.124             | 171.236.754,67    |
| GLOBAL CORPORATE FUNDAMENTAL I A<br>USD HEDGE                    | 31/05/2017   | 1.124             | 171.236.754,67    |
| GLOBAL CORPORATE FUNDAMENTAL I CHF<br>HEDGE                      | 31/05/2017   | 1.124             | 171.236.754,67    |
| GLOBAL CORPORATE FUNDAMENTAL I USD                               | 31/05/2017   | 1.124             | 171.236.754,67    |
| GLOBAL CORPORATE FUNDAMENTAL M CHF<br>SYS HEDGED CAPITALISATION  | 31/05/2017   | 1.124             | 171.236.754,67    |
| GLOBAL CORPORATE FUNDAMENTAL M EUR<br>SYS HEDGED CAPITALISATION  | 31/05/2017   | 1.124             | 171.236.754,67    |
| GLOBAL CORPORATE FUNDAMENTAL M USD<br>CAPITALISATION             | 31/05/2017   | 1.124             | 171.236.754,67    |
| GLOBAL CORPORATE FUNDAMENTAL M USD<br>SYS HEDGED CAPITALISATION  | 31/05/2017   | 1.124             | 171.236.754,67    |
| GLOBAL CORPORATE FUNDAMENTAL N EUR<br>SYS HEDGED CAPITALISATION  | 31/05/2017   | 1.124             | 171.236.754,67    |
| GLOBAL CORPORATE FUNDAMENTAL P CHF<br>SYS HEDGED CAPITALISATION  | 31/05/2017   | 1.124             | 171.236.754,67    |
| GLOBAL CORPORATE FUNDAMENTAL P EUR<br>HEDGE                      | 31/05/2017   | 1.124             | 171.236.754,67    |
| GLOBAL CORPORATE FUNDAMENTAL P USD                               | 31/05/2017   | 1.124             | 171.236.754,67    |
| GLOBAL CORPORATE FUNDAMENTAL P USD<br>SYS HEDGED CAPITALISATION  | 31/05/2017   | 1.124             | 171.236.754,67    |
| GLOBAL CORPORATE FUNDAMENTAL R CHF<br>SYS HEDGED CAPITALISATION  | 31/05/2017   | 1.124             | 171.236.754,67    |
| GLOBAL CORPORATE FUNDAMENTAL R USD<br>SYS HEDGED CAPITALISATION  | 31/05/2017   | 1.124             | 171.236.754,67    |
| GLOBAL CORPORATE FUNDAMENTAL S A<br>USD                          | 31/05/2017   | 1.124             | 171.236.754,67    |
| GLOBAL CORPORATE FUNDAMENTAL S USD<br>SYS HEDGED CAPITALISATION  | 31/05/2017   | 1.124             | 171.236.754,67    |
| GLOBAL GOVERNMENT FUNDAMENTAL EUR<br>HEDGE S A                   | 31/05/2017   | 750               | 139.952.461,28    |
| GLOBAL GOVERNMENT FUNDAMENTAL I<br>CHF HEDGE                     | 31/05/2017   | 750               | 139.952.461,28    |
| GLOBAL GOVERNMENT FUNDAMENTAL I<br>CHF NONHEDGE                  | 31/05/2017   | 750               | 139.952.461,28    |
| GLOBAL GOVERNMENT FUNDAMENTAL I<br>EUR HEDGE                     | 31/05/2017   | 750               | 139.952.461,28    |
| GLOBAL GOVERNMENT FUNDAMENTAL I<br>EUR NON-HEDGED                | 31/05/2017   | 750               | 139.952.461,28    |
| GLOBAL GOVERNMENT FUNDAMENTAL M<br>CHF DYN HEDGED CAPITALISATION | 31/05/2017   | 750               | 139.952.461,28    |

| <b>Denominación</b>   | <b>Fecha</b> | <b>Participes</b> | <b>Patrimonio</b> |
|---|--------------|-------------------|-------------------|
| GLOBAL GOVERNMENT FUNDAMENTAL M CHF HEDGE                     | 31/05/2017   | 750               | 139.952.461,28    |
| GLOBAL GOVERNMENT FUNDAMENTAL M CHF NONHEDGE                  | 31/05/2017   | 750               | 139.952.461,28    |
| GLOBAL GOVERNMENT FUNDAMENTAL M EUR CAPITALISATION            | 31/05/2017   | 750               | 139.952.461,28    |
| GLOBAL GOVERNMENT FUNDAMENTAL M EUR DYN HEDGED CAPITALISATION | 31/05/2017   | 750               | 139.952.461,28    |
| GLOBAL GOVERNMENT FUNDAMENTAL M EUR SYS HEDGED CAPITALISATION | 31/05/2017   | 750               | 139.952.461,28    |
| GLOBAL GOVERNMENT FUNDAMENTAL M GBP CAPITALISATION            | 31/05/2017   | 750               | 139.952.461,28    |
| GLOBAL GOVERNMENT FUNDAMENTAL M GBP DYN HEDGED CAPITALISATION | 31/05/2017   | 750               | 139.952.461,28    |
| GLOBAL GOVERNMENT FUNDAMENTAL M GBP SYS HEDGED CAPITALISATION | 31/05/2017   | 750               | 139.952.461,28    |
| GLOBAL GOVERNMENT FUNDAMENTAL M USD CAPITALISATION            | 31/05/2017   | 750               | 139.952.461,28    |
| GLOBAL GOVERNMENT FUNDAMENTAL M USD DYN HEDGED CAPITALISATION | 31/05/2017   | 750               | 139.952.461,28    |
| GLOBAL GOVERNMENT FUNDAMENTAL M USD SYS HEDGED CAPITALISATION | 31/05/2017   | 750               | 139.952.461,28    |
| GLOBAL GOVERNMENT FUNDAMENTAL N CHF DYN HEDGED CAPITALISATION | 31/05/2017   | 750               | 139.952.461,28    |
| GLOBAL GOVERNMENT FUNDAMENTAL N EUR DYN HEDGED CAPITALISATION | 31/05/2017   | 750               | 139.952.461,28    |
| GLOBAL GOVERNMENT FUNDAMENTAL N GBP CAPITALISATION            | 31/05/2017   | 750               | 139.952.461,28    |
| GLOBAL GOVERNMENT FUNDAMENTAL N GBP DYN HEDGED CAPITALISATION | 31/05/2017   | 750               | 139.952.461,28    |
| GLOBAL GOVERNMENT FUNDAMENTAL N GBP SYS HEDGED CAPITALISATION | 31/05/2017   | 750               | 139.952.461,28    |
| GLOBAL GOVERNMENT FUNDAMENTAL N USD CAPITALISATION            | 31/05/2017   | 750               | 139.952.461,28    |
| GLOBAL GOVERNMENT FUNDAMENTAL N USD DYN HEDGED CAPITALISATION | 31/05/2017   | 750               | 139.952.461,28    |
| GLOBAL GOVERNMENT FUNDAMENTAL N USD SYS HEDGED CAPITALISATION | 31/05/2017   | 750               | 139.952.461,28    |
| GLOBAL GOVERNMENT FUNDAMENTAL P CHF DYN HEDGED CAPITALISATION | 31/05/2017   | 750               | 139.952.461,28    |
| GLOBAL GOVERNMENT FUNDAMENTAL P CHF HEDGE                     | 31/05/2017   | 750               | 139.952.461,28    |
| GLOBAL GOVERNMENT FUNDAMENTAL P EUR DYN HEDGED CAPITALISATION | 31/05/2017   | 750               | 139.952.461,28    |
| GLOBAL GOVERNMENT FUNDAMENTAL P EUR HEDGE                     | 31/05/2017   | 750               | 139.952.461,28    |
| GLOBAL GOVERNMENT FUNDAMENTAL P EUR NON-HEDGED                | 31/05/2017   | 750               | 139.952.461,28    |
| GLOBAL GOVERNMENT FUNDAMENTAL P EUR NON-HEDGED                | 31/05/2017   | 750               | 139.952.461,28    |
| GLOBAL GOVERNMENT FUNDAMENTAL P GBP CAPITALISATION            | 31/05/2017   | 750               | 139.952.461,28    |

| <b>Denominación</b>  | <b>Fecha</b> | <b>Participes</b> | <b>Patrimonio</b> |
|--|--------------|-------------------|-------------------|
| GLOBAL GOVERNMENT FUNDAMENTAL P<br>GBP DYN HEDGED CAPITALISATION | 31/05/2017   | 750               | 139.952.461,28    |
| GLOBAL GOVERNMENT FUNDAMENTAL P<br>GBP SYS HEDGED CAPITALISATION | 31/05/2017   | 750               | 139.952.461,28    |
| GLOBAL GOVERNMENT FUNDAMENTAL P<br>USD CAPITALISATION            | 31/05/2017   | 750               | 139.952.461,28    |
| GLOBAL GOVERNMENT FUNDAMENTAL P<br>USD DYN HEDGED CAPITALISATION | 31/05/2017   | 750               | 139.952.461,28    |
| GLOBAL GOVERNMENT FUNDAMENTAL P<br>USD SYS HEDGED CAPITALISATION | 31/05/2017   | 750               | 139.952.461,28    |
| GLOBAL GOVERNMENT FUNDAMENTAL R<br>CHF CAPITALISATION            | 31/05/2017   | 750               | 139.952.461,28    |
| GLOBAL GOVERNMENT FUNDAMENTAL R<br>CHF DYN HEDGED CAPITALISATION | 31/05/2017   | 750               | 139.952.461,28    |
| GLOBAL GOVERNMENT FUNDAMENTAL R<br>CHF SYS HEDGED CAPITALISATION | 31/05/2017   | 750               | 139.952.461,28    |
| GLOBAL GOVERNMENT FUNDAMENTAL R<br>EUR DYN HEDGED CAPITALISATION | 31/05/2017   | 750               | 139.952.461,28    |
| GLOBAL GOVERNMENT FUNDAMENTAL R<br>EUR NON-HEDGED                | 31/05/2017   | 750               | 139.952.461,28    |
| GLOBAL GOVERNMENT FUNDAMENTAL R<br>GBP CAPITALISATION            | 31/05/2017   | 750               | 139.952.461,28    |
| GLOBAL GOVERNMENT FUNDAMENTAL R<br>GBP DYN HEDGED CAPITALISATION | 31/05/2017   | 750               | 139.952.461,28    |
| GLOBAL GOVERNMENT FUNDAMENTAL R<br>GBP SYS HEDGED CAPITALISATION | 31/05/2017   | 750               | 139.952.461,28    |
| GLOBAL GOVERNMENT FUNDAMENTAL R<br>USD CAPITALISATION            | 31/05/2017   | 750               | 139.952.461,28    |
| GLOBAL GOVERNMENT FUNDAMENTAL R<br>USD DYN HEDGED CAPITALISATION | 31/05/2017   | 750               | 139.952.461,28    |
| GLOBAL GOVERNMENT FUNDAMENTAL R<br>USD SYS HEDGED CAPITALISATION | 31/05/2017   | 750               | 139.952.461,28    |
| GLOBAL GOVERNMENT FUNDAMENTAL S A<br>USD                         | 31/05/2017   | 750               | 139.952.461,28    |
| GLOBAL GOVERNMENT FUNDAMENTAL S<br>CHF DYN HEDGED CAPITALISATION | 31/05/2017   | 750               | 139.952.461,28    |
| GLOBAL GOVERNMENT FUNDAMENTAL S<br>CHF HEDGE                     | 31/05/2017   | 750               | 139.952.461,28    |
| GLOBAL GOVERNMENT FUNDAMENTAL S<br>CHF NONHEDGE                  | 31/05/2017   | 750               | 139.952.461,28    |
| GLOBAL GOVERNMENT FUNDAMENTAL S<br>EUR CAPITALISATION            | 31/05/2017   | 750               | 139.952.461,28    |
| GLOBAL GOVERNMENT FUNDAMENTAL S<br>EUR DYN HEDGED CAPITALISATION | 31/05/2017   | 750               | 139.952.461,28    |
| GLOBAL GOVERNMENT FUNDAMENTAL S<br>GBP CAPITALISATION            | 31/05/2017   | 750               | 139.952.461,28    |
| GLOBAL GOVERNMENT FUNDAMENTAL S<br>GBP DYN HEDGED CAPITALISATION | 31/05/2017   | 750               | 139.952.461,28    |
| GLOBAL GOVERNMENT FUNDAMENTAL S<br>GBP SYS HEDGED CAPITALISATION | 31/05/2017   | 750               | 139.952.461,28    |
| GLOBAL GOVERNMENT FUNDAMENTAL S<br>USD DYN HEDGED CAPITALISATION | 31/05/2017   | 750               | 139.952.461,28    |

| <b>Denominación</b>  | <b>Fecha</b> | <b>Participes</b> | <b>Patrimonio</b> |
|--|--------------|-------------------|-------------------|
| GLOBAL GOVERNMENT FUNDAMENTAL S<br>USD SYS HEDGED CAPITALISATION | 31/05/2017   | 750               | 139.952.461,28    |
| GLOBAL MACRO CHF HEDGE I A                                       | 31/05/2017   | 991               | 100.297.668,27    |
| GLOBAL MACRO CHF HEDGE M A                                       | 31/05/2017   | 991               | 100.297.668,27    |
| GLOBAL MACRO CHF HEDGE P A                                       | 31/05/2017   | 991               | 100.297.668,27    |
| GLOBAL MACRO CHF HEDGE R A                                       | 31/05/2017   | 991               | 100.297.668,27    |
| GLOBAL MACRO CHF HEDGE S A                                       | 31/05/2017   | 991               | 100.297.668,27    |
| GLOBAL MACRO EUR HEDGE I A                                       | 31/05/2017   | 991               | 100.297.668,27    |
| GLOBAL MACRO EUR HEDGE M A                                       | 31/05/2017   | 991               | 100.297.668,27    |
| GLOBAL MACRO EUR HEDGE P A                                       | 31/05/2017   | 991               | 100.297.668,27    |
| GLOBAL MACRO EUR HEDGE R A                                       | 31/05/2017   | 991               | 100.297.668,27    |
| GLOBAL MACRO EUR HEDGE S A                                       | 31/05/2017   | 991               | 100.297.668,27    |
| GLOBAL MACRO GBP HEDGE I A                                       | 31/05/2017   | 991               | 100.297.668,27    |
| GLOBAL MACRO GBP HEDGE M A                                       | 31/05/2017   | 991               | 100.297.668,27    |
| GLOBAL MACRO GBP HEDGE P A                                       | 31/05/2017   | 991               | 100.297.668,27    |
| GLOBAL MACRO GBP HEDGE R A                                       | 31/05/2017   | 991               | 100.297.668,27    |
| GLOBAL MACRO GBP HEDGE S A                                       | 31/05/2017   | 991               | 100.297.668,27    |
| GLOBAL MACRO USD I A   | 31/05/2017   | 991               | 100.297.668,27    |
| GLOBAL MACRO USD M A   | 31/05/2017   | 991               | 100.297.668,27    |
| GLOBAL MACRO USD P A   | 31/05/2017   | 991               | 100.297.668,27    |
| GLOBAL MACRO USD R A   | 31/05/2017   | 991               | 100.297.668,27    |
| GLOBAL MACRO USD S A   | 31/05/2017   | 991               | 100.297.668,27    |
| GOLDEN AGE I-CHF   | 31/05/2017   | 3.224             | 527.907.795,35    |
| GOLDEN AGE I-EUR   | 31/05/2017   | 3.224             | 527.907.795,35    |
| GOLDEN AGE I-USD   | 31/05/2017   | 3.224             | 527.907.795,35    |
| GOLDEN AGE M GBP SYS HEDGED<br>CAPITALISATION                    | 31/05/2017   | 3.224             | 527.907.795,35    |
| GOLDEN AGE M USD DISTRIBUTION                                    | 31/05/2017   | 3.224             | 527.907.795,35    |
| GOLDEN AGE M USD SYS HEDGED<br>CAPITALISATION                    | 31/05/2017   | 3.224             | 527.907.795,35    |
| GOLDEN AGE MA CHF  | 31/05/2017   | 3.224             | 527.907.795,35    |
| GOLDEN AGE MA EUR  | 31/05/2017   | 3.224             | 527.907.795,35    |
| GOLDEN AGE MA USD  | 31/05/2017   | 3.224             | 527.907.795,35    |
| GOLDEN AGE N GBP SYS HEDGED<br>CAPITALISATION                    | 31/05/2017   | 3.224             | 527.907.795,35    |
| GOLDEN AGE N USD SYS HEDGED<br>CAPITALISATION                    | 31/05/2017   | 3.224             | 527.907.795,35    |
| GOLDEN AGE P - USD   | 31/05/2017   | 3.224             | 527.907.795,35    |
| GOLDEN AGE P GBP HEDGE   | 31/05/2017   | 3.224             | 527.907.795,35    |
| GOLDEN AGE P USD SYS HEDGED<br>CAPITALISATION                    | 31/05/2017   | 3.224             | 527.907.795,35    |
| GOLDEN AGE P-CHF HEDGE   | 31/05/2017   | 3.224             | 527.907.795,35    |
| GOLDEN AGE P-EUR   | 31/05/2017   | 3.224             | 527.907.795,35    |
| GOLDEN AGE P-EUR UH CAPITALISATION                               | 31/05/2017   | 3.224             | 527.907.795,35    |
| GOLDEN AGE R CHF HEDGED<br>CAPITALISATION                        | 31/05/2017   | 3.224             | 527.907.795,35    |

| <b>Denominación</b>                        | <b>Fecha</b> | <b>Participes</b> | <b>Patrimonio</b> |
|--|--------------|-------------------|-------------------|
| GOLDEN AGE R GBP SYS HEDGED CAPITALISATION | 31/05/2017   | 3.224             | 527.907.795,35    |
| GOLDEN AGE R USD SYS HEDGED CAPITALISATION | 31/05/2017   | 3.224             | 527.907.795,35    |
| GOLDEN AGE R-EUR                           | 31/05/2017   | 3.224             | 527.907.795,35    |
| GOLDEN AGE R-USD                           | 31/05/2017   | 3.224             | 527.907.795,35    |
| GOLDEN AGE S                               | 31/05/2017   | 3.224             | 527.907.795,35    |
| GOLDEN AGE S CHF HEDGED CAPITALISATION     | 31/05/2017   | 3.224             | 527.907.795,35    |
| GOLDEN AGE S EUR HEDGE                     | 31/05/2017   | 3.224             | 527.907.795,35    |
| GOLDEN AGE S GBP SYS HEDGED CAPITALISATION | 31/05/2017   | 3.224             | 527.907.795,35    |
| GOLDEN AGE S USD SYS HEDGED CAPITALISATION | 31/05/2017   | 3.224             | 527.907.795,35    |
| HIGH YIELD M A CHF HEDGE                   | 31/05/2017   | 1.362             | 77.665.802,65     |
| HIGH YIELD M A EUR HEDGE                   | 31/05/2017   | 1.362             | 77.665.802,65     |
| HIGH YIELD M A USD HEDGE                   | 31/05/2017   | 1.362             | 77.665.802,65     |
| HIGH YIELD N A CHF HEDGE                   | 31/05/2017   | 1.362             | 77.665.802,65     |
| HIGH YIELD N A EUR HEDGE                   | 31/05/2017   | 1.362             | 77.665.802,65     |
| HIGH YIELD P A CHF HEDGE                   | 31/05/2017   | 1.362             | 77.665.802,65     |
| HIGH YIELD P A EUR HEDGE                   | 31/05/2017   | 1.362             | 77.665.802,65     |
| JAPAN EQUITY FACTER ENHANCED CHF HEDGE I A | 31/05/2017   | 1.668             | 35.037.638,26     |
| JAPAN EQUITY FACTER ENHANCED CHF HEDGE M A | 31/05/2017   | 1.668             | 35.037.638,26     |
| JAPAN EQUITY FACTER ENHANCED CHF HEDGE P A | 31/05/2017   | 1.668             | 35.037.638,26     |
| JAPAN EQUITY FACTER ENHANCED CHF HEDGE R A | 31/05/2017   | 1.668             | 35.037.638,26     |
| JAPAN EQUITY FACTER ENHANCED CHF HEDGE S A | 31/05/2017   | 1.668             | 35.037.638,26     |
| JAPAN EQUITY FACTER ENHANCED EUR HEDGE I A | 31/05/2017   | 1.668             | 35.037.638,26     |
| JAPAN EQUITY FACTER ENHANCED EUR HEDGE M A | 31/05/2017   | 1.668             | 35.037.638,26     |
| JAPAN EQUITY FACTER ENHANCED EUR HEDGE P A | 31/05/2017   | 1.668             | 35.037.638,26     |
| JAPAN EQUITY FACTER ENHANCED EUR HEDGE R A | 31/05/2017   | 1.668             | 35.037.638,26     |
| JAPAN EQUITY FACTER ENHANCED EUR HEDGE S A | 31/05/2017   | 1.668             | 35.037.638,26     |
| JAPAN EQUITY FACTER ENHANCED GBP HEDGE I A | 31/05/2017   | 1.668             | 35.037.638,26     |
| JAPAN EQUITY FACTER ENHANCED GBP HEDGE M A | 31/05/2017   | 1.668             | 35.037.638,26     |
| JAPAN EQUITY FACTER ENHANCED GBP HEDGE P A | 31/05/2017   | 1.668             | 35.037.638,26     |
| JAPAN EQUITY FACTER ENHANCED GBP HEDGE R A | 31/05/2017   | 1.668             | 35.037.638,26     |
| JAPAN EQUITY FACTER ENHANCED GBP           | 31/05/2017   | 1.668             | 35.037.638,26     |

| <b>Denominación</b>                           | <b>Fecha</b> | <b>Participes</b> | <b>Patrimonio</b> |
|---|--------------|-------------------|-------------------|
| HEDGE S A                                     |              |                   |                   |
| JAPAN EQUITY FACTER ENHANCED JPY I A          | 31/05/2017   | 1.668             | 35.037.638,26     |
| JAPAN EQUITY FACTER ENHANCED JPY M A          | 31/05/2017   | 1.668             | 35.037.638,26     |
| JAPAN EQUITY FACTER ENHANCED JPY P A          | 31/05/2017   | 1.668             | 35.037.638,26     |
| JAPAN EQUITY FACTER ENHANCED JPY R A          | 31/05/2017   | 1.668             | 35.037.638,26     |
| JAPAN EQUITY FACTER ENHANCED JPY S A          | 31/05/2017   | 1.668             | 35.037.638,26     |
| JAPAN EQUITY FACTER ENHANCED USD HEDGE I A    | 31/05/2017   | 1.668             | 35.037.638,26     |
| JAPAN EQUITY FACTER ENHANCED USD HEDGE M A    | 31/05/2017   | 1.668             | 35.037.638,26     |
| JAPAN EQUITY FACTER ENHANCED USD HEDGE P A    | 31/05/2017   | 1.668             | 35.037.638,26     |
| JAPAN EQUITY FACTER ENHANCED USD HEDGE R A    | 31/05/2017   | 1.668             | 35.037.638,26     |
| JAPAN EQUITY FACTER ENHANCED USD HEDGE S A    | 31/05/2017   | 1.668             | 35.037.638,26     |
| SHORT-TERM MONEY MARKET (CHF) CHF I A         | 31/05/2017   | 582               | 254.071.925,08    |
| SHORT-TERM MONEY MARKET (CHF) M A CHF         | 31/05/2017   | 582               | 254.071.925,08    |
| SHORT-TERM MONEY MARKET (CHF) P A CHF         | 31/05/2017   | 582               | 254.071.925,08    |
| SHORT-TERM MONEY MARKET (EUR) I-EUR           | 31/05/2017   | 4.701             | 654.246.926,21    |
| SHORT-TERM MONEY MARKET (EUR) MA              | 31/05/2017   | 4.701             | 654.246.926,21    |
| SHORT-TERM MONEY MARKET (EUR) P-A EUR         | 31/05/2017   | 4.701             | 654.246.926,21    |
| SHORT-TERM MONEY MARKET (EUR) R-EUR           | 31/05/2017   | 4.701             | 654.246.926,21    |
| SHORT-TERM MONEY MARKET (EUR) R-EUR I CAP EUR | 31/05/2017   | 4.701             | 654.246.926,21    |
| SHORT-TERM MONEY MARKET (EUR) S EUR           | 31/05/2017   | 4.701             | 654.246.926,21    |
| SHORT-TERM MONEY MARKET (GBP) M A GBP         | 31/05/2017   | 529               | 133.422.297,43    |
| SHORT-TERM MONEY MARKET (GBP) N A GBP         | 31/05/2017   | 529               | 133.422.297,43    |
| SHORT-TERM MONEY MARKET (GBP) P A GBP         | 31/05/2017   | 529               | 133.422.297,43    |
| SHORT-TERM MONEY MARKET (GBP) R A GBP         | 31/05/2017   | 529               | 133.422.297,43    |
| SHORT-TERM MONEY MARKET (USD) I-USD           | 31/05/2017   | 1.314             | 633.005.604,14    |
| SHORT-TERM MONEY MARKET (USD) MA              | 31/05/2017   | 1.314             | 633.005.604,14    |
| SHORT-TERM MONEY MARKET (USD) P-USD           | 31/05/2017   | 1.314             | 633.005.604,14    |
| SHORT-TERM MONEY MARKET (USD) R-USD           | 31/05/2017   | 1.314             | 633.005.604,14    |
| SHORT-TERM MONEY MARKET (USD) R-USD           | 31/05/2017   | 1.314             | 633.005.604,14    |
| SHORT-TERM MONEY MARKET (USD) S USD           | 31/05/2017   | 1.314             | 633.005.604,14    |
| SHORT-TERM MONEY MARKET S GBP CAPITALISATION  | 31/05/2017   | 529               | 133.422.297,43    |
| SWISS EQUITY I CHF CAPITALISATION             | 31/05/2017   | 585               | 164.518.141,63    |
| SWISS EQUITY M CHF CAPITALISATION             | 31/05/2017   | 585               | 164.518.141,63    |
| SWISS EQUITY MA-EUR SYS HEDGED                | 31/05/2017   | 585               | 164.518.141,63    |



| <b>Denominación</b>                                       | <b>Fecha</b> | <b>Participes</b> | <b>Patrimonio</b> |
|---|--------------|-------------------|-------------------|
| CAPITALISATION  |              |                   |                   |
| SWISS EQUITY N EUR SYS HEDGED CAPITALISATION              | 31/05/2017   | 585               | 164.518.141,63    |
| SWISS EQUITY P CHF CAPITALISATION                         | 31/05/2017   | 585               | 164.518.141,63    |
| SWISS EQUITY PA-EUR SYS HEDGED CAPITALISATION             | 31/05/2017   | 585               | 164.518.141,63    |
| SWISS EQUITY R CHF CAPITALISATION                         | 31/05/2017   | 585               | 164.518.141,63    |
| SWISS EQUITY RA-EUR SYS HEDGED CAPITALISATION             | 31/05/2017   | 585               | 164.518.141,63    |
| SWISS EQUITY S CHF CAPITALISATION                         | 31/05/2017   | 585               | 164.518.141,63    |
| SWISS EQUITY SA-EUR SYS HEDGED CAPITALISATION             | 31/05/2017   | 585               | 164.518.141,63    |
| SWISS FRANC CREDIT BOND (FOREIGN) I CHF                   | 31/05/2017   | 2.135             | 422.071.070,41    |
| SWISS FRANC CREDIT BOND (FOREIGN) M CHF                   | 31/05/2017   | 2.135             | 422.071.070,41    |
| SWISS FRANC CREDIT BOND (FOREIGN) P CHF                   | 31/05/2017   | 2.135             | 422.071.070,41    |
| SWISS FRANC CREDIT BOND (FOREIGN) R CHF                   | 31/05/2017   | 2.135             | 422.071.070,41    |
| SWISS FRANC CREDIT BOND (FOREIGN) S CHF CAPITALISATION    | 31/05/2017   | 2.135             | 422.071.070,41    |
| ULTRA LOW DURATION (EUR) P A EUR                          | 31/05/2017   | 2.268             | 25.540.739,99     |
| ULTRA LOW DURATION (USD) M USD CAPITALISATION             | 31/05/2017   | 2.526             | 21.109.307,86     |
| ULTRA LOW DURATION (USD) N USD CAPITALISATION             | 31/05/2017   | 2.526             | 21.109.307,86     |
| ULTRA LOW DURATION (USD) P A USD                          | 31/05/2017   | 2.526             | 21.109.307,86     |
| ULTRA LOW DURATION (USD) R USD CAPITALISATION             | 31/05/2017   | 2.526             | 21.109.307,86     |
| ULTRA LOW DURATION (USD) S USD CAPITALISATION             | 31/05/2017   | 2.526             | 21.109.307,86     |
| ULTRA LOW DURATION M EUR CAPITALISATION                   | 31/05/2017   | 2.268             | 25.540.739,99     |
| ULTRA LOW DURATION N EUR CAPITALISATION                   | 31/05/2017   | 2.268             | 25.540.739,99     |
| ULTRA LOW DURATION R EUR CAPITALISATION                   | 31/05/2017   | 2.268             | 25.540.739,99     |
| ULTRA LOW DURATION S EUR CAPITALISATION                   | 31/05/2017   | 2.268             | 25.540.739,99     |
| US EQUITY FACTOR ENHANCED GBP HEDGE M A                   | 31/05/2017   | 1.131             | 138.666.534,75    |
| US EQUITY FACTOR ENHANCED M CHF SYS HEDGED CAPITALISATION | 31/05/2017   | 1.131             | 138.666.534,75    |
| US EQUITY FACTOR ENHANCED M EUR SYS HEDGED CAPITALISATION | 31/05/2017   | 1.131             | 138.666.534,75    |
| US EQUITY FACTOR ENHANCED M JPY SYS HEDGED CAPITALISATION | 31/05/2017   | 1.131             | 138.666.534,75    |
| US EQUITY FACTOR ENHANCED N CHF SYS HEDGED CAPITALISATION | 31/05/2017   | 1.131             | 138.666.534,75    |

| <b>Denominación</b>                                       | <b>Fecha</b> | <b>Participes</b> | <b>Patrimonio</b> |
|---|--------------|-------------------|-------------------|
| US EQUITY FACTOR ENHANCED N EUR SYS HEDGED CAPITALISATION | 31/05/2017   | 1.131             | 138.666.534,75    |
| US EQUITY FACTOR ENHANCED N GBP SYS HEDGED CAPITALISATION | 31/05/2017   | 1.131             | 138.666.534,75    |
| US EQUITY FACTOR ENHANCED N JPY SYS HEDGED CAPITALISATION | 31/05/2017   | 1.131             | 138.666.534,75    |
| US EQUITY FACTOR ENHANCED P CHF SYS HEDGED CAPITALISATION | 31/05/2017   | 1.131             | 138.666.534,75    |
| US EQUITY FACTOR ENHANCED P EUR SYS HEDGED CAPITALISATION | 31/05/2017   | 1.131             | 138.666.534,75    |
| US EQUITY FACTOR ENHANCED P GBP SYS HEDGED CAPITALISATION | 31/05/2017   | 1.131             | 138.666.534,75    |
| US EQUITY FACTOR ENHANCED P JPY SYS HEDGED CAPITALISATION | 31/05/2017   | 1.131             | 138.666.534,75    |
| US EQUITY FACTOR ENHANCED R CHF SYS HEDGED CAPITALISATION | 31/05/2017   | 1.131             | 138.666.534,75    |
| US EQUITY FACTOR ENHANCED R EUR SYS HEDGED CAPITALISATION | 31/05/2017   | 1.131             | 138.666.534,75    |
| US EQUITY FACTOR ENHANCED R GBP SYS HEDGED CAPITALISATION | 31/05/2017   | 1.131             | 138.666.534,75    |
| US EQUITY FACTOR ENHANCED R JPY SYS HEDGED CAPITALISATION | 31/05/2017   | 1.131             | 138.666.534,75    |
| US EQUITY FACTOR ENHANCED R USD CAPITALISATION            | 31/05/2017   | 1.131             | 138.666.534,75    |
| US EQUITY FACTOR ENHANCED S CHF SYS HEDGED CAPITALISATION | 31/05/2017   | 1.131             | 138.666.534,75    |
| US EQUITY FACTOR ENHANCED S EUR SYS HEDGED CAPITALISATION | 31/05/2017   | 1.131             | 138.666.534,75    |
| US EQUITY FACTOR ENHANCED S GBP SYS HEDGED CAPITALISATION | 31/05/2017   | 1.131             | 138.666.534,75    |
| US EQUITY FACTOR ENHANCED S JPY SYS HEDGED CAPITALISATION | 31/05/2017   | 1.131             | 138.666.534,75    |
| US EQUITY FACTOR ENHANCED USD I A                         | 31/05/2017   | 1.131             | 138.666.534,75    |
| US EQUITY FACTOR ENHANCED USD M A                         | 31/05/2017   | 1.131             | 138.666.534,75    |
| US EQUITY FACTOR ENHANCED USD P A                         | 31/05/2017   | 1.131             | 138.666.534,75    |
| US EQUITY FACTOR ENHANCED USD S A                         | 31/05/2017   | 1.131             | 138.666.534,75    |
| WORLD GOLD EXPERTISE I-CHF HEDGE                          | 31/05/2017   | 850               | 84.537.566,88     |
| WORLD GOLD EXPERTISE I-EUR HEDGE                          | 31/05/2017   | 850               | 84.537.566,88     |
| WORLD GOLD EXPERTISE I-USD                                | 31/05/2017   | 850               | 84.537.566,88     |
| WORLD GOLD EXPERTISE MA CHF                               | 31/05/2017   | 850               | 84.537.566,88     |
| WORLD GOLD EXPERTISE MA EUR                               | 31/05/2017   | 850               | 84.537.566,88     |
| WORLD GOLD EXPERTISE MA USD                               | 31/05/2017   | 850               | 84.537.566,88     |
| WORLD GOLD EXPERTISE P USD                                | 31/05/2017   | 850               | 84.537.566,88     |
| WORLD GOLD EXPERTISE P-CHF HEDGE                          | 31/05/2017   | 850               | 84.537.566,88     |
| WORLD GOLD EXPERTISE P-EUR HEDGE                          | 31/05/2017   | 850               | 84.537.566,88     |
| WORLD GOLD EXPERTISE R CHF CAPITALISATION                 | 31/05/2017   | 850               | 84.537.566,88     |
| WORLD GOLD EXPERTISE R-EUR HEDGE                          | 31/05/2017   | 850               | 84.537.566,88     |
| WORLD GOLD EXPERTISE R-USD                                | 31/05/2017   | 850               | 84.537.566,88     |

| <b>Denominación</b>                          | <b>Fecha</b> | <b>Participes</b> | <b>Patrimonio</b> |
|--|--------------|-------------------|-------------------|
| WORLD GOLD EXPERTISE S CHF<br>CAPITALISATION | 31/05/2017   | 850               | 84.537.566,88     |
| WORLD GOLD EXPERTISE S EUR<br>CAPITALISATION | 31/05/2017   | 850               | 84.537.566,88     |
| WORLD GOLD EXPERTISE S-USD                   | 31/05/2017   | 850               | 84.537.566,88     |