

**CaixaBank Global SICAV**  
**Société d'Investissement à Capital Variable**

R.C.S. Luxembourg B-179158

Semi-annual Report as at June 30, 2024 (Unaudited)

CAIXABANK GLOBAL SICAV - CAIXABANK GLOBAL ALBUS FUND

CAIXABANK GLOBAL SICAV - CAIXABANK GLOBAL SHORT DURATION EURO FUND\*

CAIXABANK GLOBAL SICAV – CAIXABANK GLOBAL EURO SHORT DURATION FUND\*

CAIXABANK GLOBAL SICAV - ALTERNATIVE STRATEGIES FUND\*

CAIXABANK GLOBAL SICAV - ABSOLUTE RETURN STRATEGIES FUND\*

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\*Please see Note 1.

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\*Please see Note 1.

## Organisation of the SICAV

### Registered office

60, avenue J.F. Kennedy  
L-1855 Luxembourg  
Grand Duchy of Luxembourg

### Board of Directors of the SICAV

**Mr. Juan Pedro Bernal Aranda** (until 30 April, 2024)

#### Chairman

General Director  
CaixaBank Asset Management S.G.I.I.C., S.A.U.  
Spain

**Mrs. Ana Martín de Santa Olalla Sánchez** (from 19 April, 2024)

General Director  
CaixaBank Asset Management S.G.I.I.C., S.A.U.  
Spain

**Mr. Henry Kelly**

Independent Director  
Grand Duchy of Luxembourg

**Mr. Jean-Michel Loehr**

Independent Director  
Grand Duchy of Luxembourg

**Mrs. Michèle Eisenhuth**

Independent Director  
Partner Arendt & Medernach  
Grand Duchy of Luxembourg

**Mr. Iker Berasategui Torices**

Commercial Director of CaixaBank Wealth  
CaixaBank, S.A.  
Spain

### Management Company

CaixaBank Asset Management Luxembourg S.A.  
46B, avenue J.F. Kennedy  
L-1855 Luxembourg  
Grand Duchy of Luxembourg

### Board of Directors of the Management Company

**Mr. Juan Pedro Bernal Aranda** (until 30 April, 2024)

#### Chairman

General Director  
CaixaBank Asset Management S.G.I.I.C., S.A.U.  
Spain

**Mrs. Ana Martín de Santa Olalla Sánchez**

General Director  
CaixaBank Asset Management S.G.I.I.C., S.A.U.  
Spain

**Mr. Iker Berasategui Torices**

Commercial Director of CaixaBank Wealth  
CaixaBank, S.A.  
Spain

**Organisation of the SICAV (continued)****Board of Directors of the Management Company (continued)****Mrs. Mónica Valladares Martínez**

General Counsel  
Member of Management Committee  
CaixaBank Asset Management S.G.I.I.C., S.A.U.  
Spain

**Mr. Eric Brice Chinchon**

ME Business Solutions S.à.r.l.  
Grand Duchy of Luxembourg

**Mr. Henry Kelly**

Independent Director  
Grand Duchy of Luxembourg

**Mrs. Tracey Elizabeth McDermott Darlington**

Independent Director  
Grand Duchy of Luxembourg

**Conducting Officers of the Management Company****Mr. Nuno Paulo Da Silva Araujo Malheiro**

CaixaBank Asset Management Luxembourg S.A.  
Grand Duchy of Luxembourg

**Mr. Ignacio Najera-Aleson Saiz**

CaixaBank Asset Management Luxembourg S.A.  
Grand Duchy of Luxembourg

**Mrs. Emmanuelle Lemarquis**

CaixaBank Asset Management Luxembourg, S.A.  
Grand Duchy of Luxembourg

**Domiciliary, Depository, Administrative, Registrar and Transfer Agent**

BNP Paribas, Luxembourg Branch  
60, avenue J.F. Kennedy  
L-1855 Luxembourg  
Grand Duchy of Luxembourg

**Investment Manager**

CaixaBank Asset Management S.G.I.I.C., S.A.U.  
189, Paseo de la Castellana  
28046 Madrid  
Spain

**Cabinet de révision agréé / Independent Auditor**

Deloitte Audit  
*Société à responsabilité limitée*  
20, boulevard de Kockelscheuer  
L-1821 Luxembourg  
Grand Duchy of Luxembourg

## Organisation of the SICAV (continued)

### **Luxembourg Legal Adviser**

Arendt & Medernach S.A.  
41A, avenue J.F. Kennedy  
L-2082 Luxembourg  
Grand Duchy of Luxembourg

### **Global Distributor**

CaixaBank, S.A.  
2-4, Calle Pintor Sorolla  
46002 Valencia  
Spain

## Statistics

|  |            | June 30, 2024  | December 31, 2023 | December 31, 2022 |
|--|------------|----------------|-------------------|-------------------|
| <b>CAIXABANK GLOBAL SICAV - CAIXABANK GLOBAL ALBUS FUND</b>                |            |                |                   |                   |
| <b>Net Asset Value</b>   | <b>EUR</b> | 150,081,169.61 | 151,879,013.21    | 191,877,583.78    |
| <b>Net Asset Value per Share</b>   |            |                |                   |                   |
| A  | EUR        | 13.63          | 12.49             | 11.39             |
| C  | EUR        | 14.53          | 13.28             | 12.03             |
| E  | EUR        | 15.01          | 13.69             | 12.38             |
| I  | EUR        | 12.49          | 11.39             | 10.29             |
| M  | EUR        | 11.89          | 10.84             | 9.79              |
| <b>Number of shares</b>  |            |                |                   |                   |
| A  |            | 64,313.78      | 73,688.09         | 109,920.37        |
| C  |            | 7,393,823.30   | 8,187,836.49      | 11,735,751.28     |
| E  |            | 2,001,994.51   | 2,219,640.84      | 2,495,783.61      |
| I  |            | 47,230.13      | 47,230.13         | 47,230.13         |
| M  |            | 934,477.18     | 1,044,947.11      | 1,841,033.32      |
| <b>CAIXABANK GLOBAL SICAV - CAIXABANK GLOBAL SHORT DURATION EURO FUND*</b> |            |                |                   |                   |
| <b>Net Asset Value</b>   | <b>EUR</b> | 31,773,475.01  | 17,097,413.41     | 37,830,104.95     |
| <b>Net Asset Value per Share</b>   |            |                |                   |                   |
| A  | EUR        | 9.85           | 9.75              | 9.44              |
| B  | EUR        | 9.84           | 9.58              | 9.28              |
| C  | EUR        | 10.53          | 9.66              | 9.35              |
| E  | EUR        | 10.75          | 9.67              | 9.36              |
| I  | EUR        | 10.10          | -                 | -                 |
| <b>Number of shares</b>  |            |                |                   |                   |
| A  |            | 41,111.62      | 99,863.58         | 233,150.04        |
| B  |            | 700,096.62     | 56,324.81         | 96,050.82         |
| C  |            | 689,368.60     | 49,588.61         | 147,296.17        |
| E  |            | 225,181.33     | 41,826.00         | 41,826.00         |
| I  |            | 1,466,415.98   | -                 | -                 |
| <b>CaixaBank Global SICAV - CAIXABANK GLOBAL EURO SHORT DURATION FUND*</b> |            |                |                   |                   |
| <b>Net Asset Value</b>   | <b>EUR</b> | -              | 17,097,413.41     | 37,830,104.95     |
| <b>Net Asset Value per Share</b>   |            |                |                   |                   |
| A  | EUR        | -              | 9.75              | 9.44              |
| B  | EUR        | -              | 9.58              | 9.28              |
| C  | EUR        | -              | 9.66              | 9.35              |
| E  | EUR        | -              | 9.67              | 9.36              |
| I  | EUR        | -              | 9.79              | 9.46              |
| <b>Number of shares</b>  |            |                |                   |                   |
| A  |            | -              | 99,863.58         | 233,150.04        |
| B  |            | -              | 56,324.81         | 96,050.82         |
| C  |            | -              | 49,588.61         | 147,296.17        |
| E  |            | -              | 41,826.00         | 41,826.00         |
| I  |            | -              | 1,501,503.33      | 3,486,404.34      |

\*Please see Note 1.

## Statistics (continued)

|  |            | June 30, 2024    | December 31, 2023 | December 31, 2022 |
|--|------------|------------------|-------------------|-------------------|
| <b>CAIXABANK GLOBAL SICAV - ALTERNATIVE STRATEGIES FUND*</b>     |            |                  |                   |                   |
| <b>Net Asset Value</b>   | <b>EUR</b> | 1,423,227,535.38 | -                 | -                 |
| <b>Net Asset Value per Share</b>                                 |            |                  |                   |                   |
| F  | EUR        | 10.12            | -                 | -                 |
| <b>Number of shares</b>  |            |                  |                   |                   |
| F  |            | 140,598,021.79   | -                 | -                 |
| <b>CAIXABANK GLOBAL SICAV - ABSOLUTE RETURN STRATEGIES FUND*</b> |            |                  |                   |                   |
| <b>Net Asset Value</b>   | <b>EUR</b> | 824,622,386.04   | -                 | -                 |
| <b>Net Asset Value per Share</b>                                 |            |                  |                   |                   |
| F  | EUR        | 10.02            | -                 | -                 |
| <b>Number of shares</b>  |            |                  |                   |                   |
| F  |            | 82,274,193.63    | -                 | -                 |

\*Please see Note 1.



## Combined Statement

## Combined Statement of Net Assets as at June 30, 2024

|   | Notes   | EUR                     |
|---|---------|-------------------------|
| <b>Assets</b>   |         |                         |
| Investment in securities at cost                                  |         | 2,082,108,263.67        |
| Unrealised appreciation / (depreciation) on securities            |         | 38,096,804.71           |
| Investment in securities at market value                          | 2.c     | 2,120,205,068.38        |
| Investment in options contracts at market value                   | 2.c, 10 | 1,084,385.09            |
| Cash at bank  | 2.c     | 317,117,589.46          |
| Receivable for investment sold                                    |         | 8,461,298.55            |
| Receivable on subscriptions                                       |         | 399,999.95              |
| Receivable on withholding tax reclaim                             |         | 601,807.48              |
| Receivable on swaps   |         | 70,883.23               |
| Receivable on contracts for difference                            |         | 28,691.24               |
| Net unrealised appreciation on futures contracts                  | 2.c, 9  | 1,175,027.95            |
| Net unrealised appreciation on swaps                              | 2.c, 12 | 4,499,314.59            |
| Dividends and interest receivable                                 |         | 2,954,156.69            |
| Other assets  |         | 7,534,593.45            |
| <b>Total assets</b>   |         | <b>2,464,132,816.06</b> |
| <b>Liabilities</b>  |         |                         |
| Bank overdraft  |         | 2,401,141.63            |
| Accrued expenses  |         | 2,129,593.18            |
| Payable on purchase of investments                                |         | 20,532,815.80           |
| Payable on redemptions  |         | 110,435.19              |
| Payable on swaps  |         | 97,854.33               |
| Payable on contracts for difference                               |         | 220,132.31              |
| Net unrealised depreciation on forward foreign exchange contracts | 2.c, 11 | 563,553.75              |
| Net unrealised depreciation on futures contracts                  | 2.c, 9  | 432,263.89              |
| Unrealised on contracts for difference                            | 2.c     | 406,025.49              |
| Other liabilities   |         | 7,534,434.45            |
| <b>Total liabilities</b>  |         | <b>34,428,250.02</b>    |
| <b>Net assets at the end of the period</b>                        |         | <b>2,429,704,566.04</b> |

## Combined Statement of Operations and Changes in Net Assets for the period ended June 30, 2024

|  | Notes   | EUR                     |
|--|---------|-------------------------|
| <b>Income</b>  |         |                         |
| Dividends (net of withholding taxes)                                 | 2.d     | 4,474,675.18            |
| Interest on bonds  | 2.d     | 781,482.77              |
| Bank interest  |         | 1,635,387.84            |
| Income on Contracts for Difference                                   |         | 720,050.65              |
| Income on swaps  |         | 421,849.38              |
| Other income   |         | 2,172.79                |
| <b>Total income</b>  |         | <b>8,035,618.61</b>     |
| <b>Expenses</b>  |         |                         |
| Global Management fees   | 4       | 3,149,155.49            |
| Depositary fees  | 5       | 157,053.94              |
| Domiciliary, Administrative and Registrar and Transfer Agent's fees  | 6       | 188,520.22              |
| Professional fees  |         | 668,253.89              |
| Distribution fees  |         | 8,721.03                |
| Transaction costs  | 14      | 1,557,218.38            |
| Taxe d'abonnement  | 7       | 109,319.04              |
| Bank interest  |         | 188,690.00              |
| Agent association fees   |         | 104,693.75              |
| Expenses on Contracts for Difference                                 |         | 1,169,338.63            |
| Expenses on swaps  |         | 746,078.97              |
| Dividends on Contracts for Difference                                |         | 2.44                    |
| Other expenses   | 13      | 48,628.90               |
| <b>Total expenses</b>  |         | <b>8,095,674.68</b>     |
| <b>Net investment income / (loss)</b>                                |         | <b>(60,056.07)</b>      |
| Net realised gain / (loss) on:                                       |         |                         |
| Sales of investments   | 2.e     | (9,831,497.63)          |
| Foreign exchange transactions  | 2.b     | (52,839.21)             |
| Futures contracts  | 2.c, 9  | 1,487,562.28            |
| Forward foreign exchange contracts                                   | 2.c, 11 | (5,936,359.69)          |
| Options  | 2.c, 10 | (749,611.35)            |
| Swaps  | 2.c, 12 | 10,223,034.64           |
| Contracts for Difference   | 2.c     | (570,296.77)            |
| <b>Net realised gain / (loss) for the period</b>                     |         | <b>(5,490,063.80)</b>   |
| Net change in unrealised appreciation / (depreciation) on:           |         |                         |
| Investments  | 2.e     | 32,253,362.87           |
| Futures contracts  | 2.c, 9  | 27,393.62               |
| Forward foreign exchange contracts                                   | 2.c, 11 | (1,656,344.42)          |
| Options  | 2.c, 10 | (318,376.99)            |
| Swaps  | 2.c, 12 | 4,499,314.59            |
| Contracts for Difference   | 2.c     | (406,025.49)            |
| <b>Increase / (Decrease) in net assets as a result of operations</b> |         | <b>28,909,260.38</b>    |
| Proceeds received on subscription of shares                          |         | 2,252,690,850.34        |
| Net amount paid on redemption of shares                              |         | (39,080,887.41)         |
| Net assets at the beginning of the period                            |         | 187,185,342.73          |
| <b>Net assets at the end of the period</b>                           |         | <b>2,429,704,566.04</b> |

The accompanying notes are an integral part of these financial statements.

## CAIXABANK GLOBAL SICAV - CAIXABANK GLOBAL ALBUS FUND (in EUR)

## Statement of Net Assets as at June 30, 2024

|  | Notes   | EUR                   |
|--|---------|-----------------------|
| <b>Assets</b>  |         |                       |
| Investment in securities at cost                       |         | 123,349,823.95        |
| Unrealised appreciation / (depreciation) on securities |         | 11,450,562.48         |
| Investment in securities at market value               | 2.c     | 134,800,386.43        |
| Investment in options contracts at market value        | 2.c, 10 | 436,389.08            |
| Cash at bank   | 2.c     | 13,318,713.86         |
| Receivable for investment sold                         |         | 104,303.30            |
| Receivable on subscriptions                            |         | 399,999.95            |
| Receivable on withholding tax reclaim                  |         | 577,842.08            |
| Net unrealised appreciation on futures contracts       | 2.c, 9  | 280,796.14            |
| Dividends and interest receivable                      |         | 439,651.00            |
| <b>Total assets</b>                                    |         | <b>150,358,081.84</b> |
| <b>Liabilities</b>                                     |         |                       |
| Accrued expenses                                       |         | 166,486.88            |
| Payable on redemptions                                 |         | 110,425.35            |
| <b>Total liabilities</b>                               |         | <b>276,912.23</b>     |
| <b>Net assets at the end of the period</b>             |         | <b>150,081,169.61</b> |

## Statement of Operations and Changes in Net Assets for the period ended June 30, 2024

|  | Notes   | EUR                   |
|--|---------|-----------------------|
| <b>Income</b>  |         |                       |
| Dividends (net of withholding taxes)                                 | 2.d     | 504,112.01            |
| Interest on bonds  | 2.d     | 551,045.89            |
| Bank interest  |         | 191,775.74            |
| Other income   |         | 169.83                |
| <b>Total income</b>  |         | <b>1,247,103.47</b>   |
| <b>Expenses</b>  |         |                       |
| Global Management fees   | 4       | 597,233.56            |
| Depositary fees  | 5       | 28,054.97             |
| Domiciliary, Administrative and Registrar and Transfer Agent's fees  | 6       | 44,672.39             |
| Professional fees  |         | 26,467.51             |
| Distribution fees  |         | 1,853.41              |
| Transaction costs  | 14      | 19,979.48             |
| Taxe d'abonnement  | 7       | 37,290.85             |
| Bank interest  |         | 459.07                |
| Other expenses   | 13      | 33,146.23             |
| <b>Total expenses</b>  |         | <b>789,157.47</b>     |
| <b>Net investment income / (loss)</b>                                |         | <b>457,946.00</b>     |
| Net realised gain / (loss) on:                                       |         |                       |
| Sales of investments   | 2.e     | 3,487,208.28          |
| Foreign exchange transactions  | 2.b     | 14,687.48             |
| Futures contracts  | 2.c, 9  | 4,072,384.96          |
| <b>Net realised gain / (loss) for the period</b>                     |         | <b>8,032,226.72</b>   |
| Net change in unrealised appreciation / (depreciation) on:           |         |                       |
| Investments  | 2.e     | 5,746,251.34          |
| Futures contracts  | 2.c, 9  | (352,922.70)          |
| Forward foreign exchange contracts                                   | 2.c, 11 | (12,801.38)           |
| Options  | 2.c, 10 | 170,319.22            |
| <b>Increase / (Decrease) in net assets as a result of operations</b> |         | <b>13,583,073.20</b>  |
| Proceeds received on subscription of shares                          |         | 2,181,010.62          |
| Net amount paid on redemption of shares                              |         | (17,561,927.42)       |
| Net assets at the beginning of the period                            |         | 151,879,013.21        |
| <b>Net assets at the end of the period</b>                           |         | <b>150,081,169.61</b> |

## Statement of Changes in Number of Shares

|   | Number of Shares in issue at the beginning of the period | Number of Shares subscribed | Number of Shares redeemed | Number of Shares in issue at the end of the period |
|---|--|-----------------------------|---------------------------|--|
| A | 73,688.09  | 14,658.04                   | (24,032.35)               | 64,313.78  |
| C | 8,187,836.49   | 69,771.48                   | (863,784.67)              | 7,393,823.30                                       |
| E | 2,219,640.84   | 70,467.20                   | (288,113.53)              | 2,001,994.51                                       |
| I | 47,230.13  | -                           | -                         | 47,230.13  |
| M | 1,044,947.11   | -                           | (110,469.93)              | 934,477.18   |

The accompanying notes are an integral part of these financial statements.

## CAIXABANK GLOBAL SICAV - CAIXABANK GLOBAL ALBUS FUND (in EUR)

## Securities Portfolio as at June 30, 2024

| Quantity/<br>Nominal  | Name                                | Currency | Market Value<br>in EUR | % NAV | Quantity/<br>Nominal | Name                                  | Currency | Market Value<br>in EUR | % NAV       |
|---|-------------------------------------|----------|------------------------|-------|----------------------|---------------------------------------|----------|------------------------|-------------|
| <b>Transferable securities admitted to an official exchange listing</b> |                                     |          |                        |       |                      |                                       |          |                        |             |
| <b>Bonds and other debt instruments</b>                                 |                                     |          |                        |       |                      |                                       |          |                        |             |
| <b>Government</b>   |                                     |          |                        |       |                      |                                       |          |                        |             |
| 1,000,000.00  | CAISSE AMORT DET 0% 20-25/02/2026   | EUR      | 947,175.00             | 0.63  | 100,000.00           | PORTUGUESE OTS 2.125% 18-17/10/2028   | EUR      | 97,432.00              | 0.06        |
| 700,000.00  | SPANISH GOVT 1.4% 18-30/04/2028     | EUR      | 659,694.00             | 0.44  | 100,000.00           | ITALY BTPS 2.05% 17-01/08/2027        | EUR      | 96,187.00              | 0.06        |
| 650,000.00  | FRANCE O.A.T. 2.75% 12-25/10/2027   | EUR      | 643,951.75             | 0.43  | 100,000.00           | IRISH GOVT 0.9% 18-15/05/2028         | EUR      | 93,244.00              | 0.06        |
| 600,000.00  | ITALY BTPS 3.5% 14-01/03/2030       | EUR      | 597,993.00             | 0.40  | 95,000.00            | NETHERLANDS GOVT 0.5% 16-15/07/2026   | EUR      | 90,696.50              | 0.06        |
| 605,000.00  | FRANCE O.A.T. 1% 15-25/11/2025      | EUR      | 586,816.73             | 0.39  | 100,000.00           | DEUTSCHLAND REP 0% 22-15/02/2032      | EUR      | 83,443.00              | 0.06        |
| 527,237.00  | BELGIAN 0.8% 15-22/06/2025          | EUR      | 514,235.34             | 0.34  |                      |                                       |          | <b>12,976,263.02</b>   | <b>8.64</b> |
| 500,000.00  | FRANCE O.A.T. 1.75% 14-25/11/2024   | EUR      | 496,380.00             | 0.33  |                      | <b>Banks</b>                          |          |                        |             |
| 500,000.00  | SPANISH GOVT 1.3% 16-31/10/2026     | EUR      | 480,450.00             | 0.32  | 500,000.00           | SANTANDER ISSUAN 3.25% 16-04/04/2026  | EUR      | 494,940.00             | 0.33        |
| 500,000.00  | DEUTSCHLAND REP 0% 16-15/08/2026    | EUR      | 472,420.00             | 0.31  | 500,000.00           | CAIXABANK 20-10/07/2026 FRN           | EUR      | 485,017.50             | 0.32        |
| 500,000.00  | DEUTSCHLAND REP 0.25% 18-15/08/2028 | EUR      | 457,495.00             | 0.30  | 500,000.00           | UNICAJA ES 21-01/12/2026 FRN          | EUR      | 479,480.00             | 0.32        |
| 471,000.00  | SPANISH GOVT 1.45% 17-31/10/2027    | EUR      | 447,878.61             | 0.30  | 500,000.00           | CAIXABANK 22-21/01/2028 FRN           | EUR      | 465,502.50             | 0.31        |
| 500,000.00  | FRANCE O.A.T. 0.5% 19-25/05/2029    | EUR      | 443,375.00             | 0.30  | 400,000.00           | MEDIOBANCA SPA 24-22/04/2034 FRN      | EUR      | 406,408.00             | 0.27        |
| 450,000.00  | SPANISH GOVT 2.55% 22-31/10/2032    | EUR      | 427,536.00             | 0.28  | 300,000.00           | BANCO BILBAO VIZ 20-16/01/2030 FRN    | EUR      | 293,833.50             | 0.20        |
| 400,000.00  | ITALY BTPS 2% 15-01/12/2025         | EUR      | 392,280.00             | 0.26  | 300,000.00           | BANCO SANTANDER 1.125% 20-23/06/2027  | EUR      | 280,408.50             | 0.19        |
| 390,000.00  | ITALY BTPS 2.8% 18-01/12/2028       | EUR      | 379,978.95             | 0.25  | 300,000.00           | CAIXABANK 21-09/02/2029 FRN           | EUR      | 267,003.00             | 0.18        |
| 400,000.00  | ITALY BTPS 0% 21-01/08/2026         | EUR      | 373,024.00             | 0.25  | 300,000.00           | ABN AMRO BANK NV 0.5% 21-23/09/2029   | EUR      | 254,923.50             | 0.17        |
| 350,000.00  | ITALY BTPS 3.75% 14-01/09/2024      | EUR      | 350,040.25             | 0.23  | 200,000.00           | INTESA SANPAOLO 23-20/02/2034 FRN     | EUR      | 210,148.00             | 0.14        |
| 300,000.00  | ITALY BTPS 4.4% 22-01/05/2033       | EUR      | 311,010.00             | 0.21  | 200,000.00           | UNICREDIT SPA 22-15/11/2027 FRN       | EUR      | 208,830.00             | 0.14        |
| 300,000.00  | SPANISH GOVT 1.6% 15-30/04/2025     | EUR      | 295,584.00             | 0.20  | 200,000.00           | UNICREDIT SPA 24-16/04/2034 FRN       | EUR      | 203,028.00             | 0.14        |
| 300,000.00  | FRANCE O.A.T. 0.5% 16-25/05/2026    | EUR      | 285,726.00             | 0.19  | 200,000.00           | CRED AGRICOLE SA 23-11/07/2029 FRN    | EUR      | 202,809.00             | 0.14        |
| 300,000.00  | ITALY BTPS 1.65% 15-01/03/2032      | EUR      | 258,433.50             | 0.17  | 200,000.00           | BANCO SABADELL 24-27/06/2034 FRN      | EUR      | 201,353.00             | 0.13        |
| 245,000.00  | PORTUGUESE OTS 2.875% 15-15/10/2025 | EUR      | 244,149.85             | 0.16  | 200,000.00           | NORDEA BANK ABP 24-29/05/2035 FRN     | EUR      | 200,281.00             | 0.13        |
| 232,000.00  | BELGIAN 0.8% 17-22/06/2027          | EUR      | 218,662.32             | 0.15  | 200,000.00           | LLOYDS BK GR PLC 24-14/05/2032 FRN    | EUR      | 199,581.00             | 0.13        |
| 200,000.00  | SPANISH GOVT 3.45% 24-31/10/2034    | EUR      | 200,492.00             | 0.13  | 200,000.00           | ING GROEP NV 24-15/08/2034 FRN        | EUR      | 199,209.00             | 0.13        |
| 225,000.00  | EUROPEAN UNION 0% 20-04/10/2030     | EUR      | 187,841.25             | 0.13  | 200,000.00           | CRED AGRICOLE SA 3.375% 22-28/07/2027 | EUR      | 198,728.00             | 0.13        |
| 250,000.00  | EUROPEAN UNION 0% 20-04/07/2035     | EUR      | 178,218.75             | 0.12  | 200,000.00           | JPMORGAN CHASE 24-21/03/2034 FRN      | EUR      | 198,723.00             | 0.13        |
| 184,000.00  | EUROPEAN UNION 0% 20-04/11/2025     | EUR      | 176,441.28             | 0.12  | 200,000.00           | AIB GROUP PLC 24-20/05/2035 FRN       | EUR      | 198,630.00             | 0.13        |
| 200,000.00  | SPANISH GOVT 0.5% 20-30/04/2030     | EUR      | 173,094.00             | 0.12  | 218,000.00           | INTESA SANPAOLO 0.75% 21-16/03/2028   | EUR      | 196,211.99             | 0.13        |
| 180,000.00  | REP OF AUSTRIA 0.75% 18-20/02/2028  | EUR      | 166,838.40             | 0.11  | 200,000.00           | UNICREDIT SPA 4.2% 24-11/06/2034      | EUR      | 196,110.00             | 0.13        |
| 150,000.00  | FINNISH GOVT 0.5% 17-15/09/2027     | EUR      | 139,344.75             | 0.09  | 200,000.00           | CAIXABANK 21-18/06/2031 FRN           | EUR      | 188,708.00             | 0.13        |
| 150,000.00  | IRISH GOVT 1.35% 18-18/03/2031      | EUR      | 136,846.50             | 0.09  | 200,000.00           | BANKINTER SA 0.625% 20-06/10/2027     | EUR      | 181,676.00             | 0.12        |
| 140,000.00  | REP OF AUSTRIA 1.2% 15-20/10/2025   | EUR      | 136,385.90             | 0.09  | 200,000.00           | BANKINTER SA 21-23/12/2032 FRN        | EUR      | 181,511.00             | 0.12        |
| 150,000.00  | NETHERLANDS GOVT 0% 21-15/07/2031   | EUR      | 124,119.00             | 0.08  | 189,000.00           | BARCLAYS PLC 21-22/03/2031 FRN        | EUR      | 178,219.44             | 0.12        |
| 100,000.00  | NETHERLANDS GOVT 5.5% 98-15/01/2028 | EUR      | 109,308.00             | 0.07  | 180,000.00           | BANK OF IRELAND 21-11/08/2031 FRN     | EUR      | 170,168.40             | 0.11        |
| 107,000.00  | IRISH GOVT 1% 16-15/05/2026         | EUR      | 103,242.16             | 0.07  | 127,000.00           | AIB GROUP PLC 23-23/10/2031 FRN       | EUR      | 135,799.83             | 0.09        |
| 101,000.00  | ITALY BTPS 4.5% 10-01/03/2026       | EUR      | 102,739.73             | 0.07  | 100,000.00           | BPCE 23-01/06/2033 FRN                | EUR      | 104,870.00             | 0.07        |
| 100,000.00  | ITALY BTPS 3.7% 23-15/06/2030       | EUR      | 100,214.00             | 0.07  | 100,000.00           | BANKINTER SA 23-13/09/2031 FRN        | EUR      | 104,557.00             | 0.07        |
| 100,000.00  | ITALY BTPS 1.5% 15-01/06/2025       | EUR      | 98,181.50              | 0.07  | 100,000.00           | KBC GROUP NV 4.375% 23-06/12/2031     | EUR      | 104,051.00             | 0.07        |
| 100,000.00  | ITALY BTPS 2.65% 22-01/12/2027      | EUR      | 97,664.00              | 0.07  | 100,000.00           | BANCO SABADELL 23-07/02/2029 FRN      | EUR      | 103,862.50             | 0.07        |

The accompanying notes are an integral part of these financial statements.

## CAIXABANK GLOBAL SICAV - CAIXABANK GLOBAL ALBUS FUND (in EUR)

## Securities Portfolio as at June 30, 2024

| Quantity/<br>Nominal | Name                                  | Currency | Market Value<br>in EUR | % NAV       | Quantity/<br>Nominal | Name                              | Currency | Market Value<br>in EUR | % NAV |
|----------------------|---------------------------------------|----------|------------------------|-------------|----------------------|-----------------------------------|----------|------------------------|-------|
| 100,000.00           | UNICAJA ES 23-21/02/2029 FRN          | EUR      | 103,656.50             | 0.07        |                      |                                   |          |                        |       |
| 100,000.00           | BPCE 4% 22-29/11/2032                 | EUR      | 101,610.00             | 0.07        |                      |                                   |          |                        |       |
| 100,000.00           | BANCO SANTANDER 3.875% 24-22/04/2029  | EUR      | 100,122.50             | 0.07        |                      |                                   |          |                        |       |
| 100,000.00           | ING GROEP NV 21-29/11/2025 FRN        | EUR      | 98,470.50              | 0.07        |                      |                                   |          |                        |       |
| 100,000.00           | LA BANQUE POSTAL 3% 16-09/06/2028     | EUR      | 96,978.00              | 0.06        |                      |                                   |          |                        |       |
| 100,000.00           | LA BANQUE POSTAL 20-26/01/2031 FRN    | EUR      | 95,053.50              | 0.06        |                      |                                   |          |                        |       |
| 100,000.00           | UNICREDIT SPA 0.325% 21-19/01/2026    | EUR      | 95,005.00              | 0.06        |                      |                                   |          |                        |       |
| 100,000.00           | BNP PARIBAS 21-30/05/2028 FRN         | EUR      | 91,093.00              | 0.06        |                      |                                   |          |                        |       |
| 100,000.00           | ERSTE GROUP 0.125% 21-17/05/2028      | EUR      | 88,751.00              | 0.06        |                      |                                   |          |                        |       |
| 100,000.00           | BANQ FED CRD MUT 1.25% 20-03/06/2030  | EUR      | 86,064.50              | 0.06        |                      |                                   |          |                        |       |
|                      |                                       |          | <b>8,451,386.16</b>    | <b>5.63</b> |                      |                                   |          |                        |       |
|                      | <b>Energy</b>                         |          |                        |             |                      |                                   |          |                        |       |
| 400,000.00           | E.ON SE 3.75% 24-15/01/2036           | EUR      | 394,754.00             | 0.26        |                      |                                   |          |                        |       |
| 294,000.00           | BP CAP MKY BV 3.773% 23-12/05/2030    | EUR      | 296,299.08             | 0.20        |                      |                                   |          |                        |       |
| 200,000.00           | IBERDROLA FIN SA 24-16/04/2172 FRN    | EUR      | 203,204.00             | 0.14        |                      |                                   |          |                        |       |
| 200,000.00           | ELEC DE FRANCE 4.125% 12-25/03/2027   | EUR      | 202,687.00             | 0.14        |                      |                                   |          |                        |       |
| 200,000.00           | ENGIE 3.875% 23-06/12/2033            | EUR      | 199,915.00             | 0.13        |                      |                                   |          |                        |       |
| 200,000.00           | ENGIE 3.875% 24-06/03/2036            | EUR      | 197,919.00             | 0.13        |                      |                                   |          |                        |       |
| 194,000.00           | RWE A 3.625% 23-13/02/2029            | EUR      | 196,635.49             | 0.13        |                      |                                   |          |                        |       |
| 200,000.00           | VEOLIA ENVRNMT 1.496% 17-30/11/2026   | EUR      | 191,530.00             | 0.13        |                      |                                   |          |                        |       |
| 200,000.00           | ENI SPA 0.375% 21-14/06/2028          | EUR      | 177,408.00             | 0.12        |                      |                                   |          |                        |       |
| 200,000.00           | REPSOL EUROPE 0.375% 21-06/07/2029    | EUR      | 172,194.00             | 0.11        |                      |                                   |          |                        |       |
| 150,000.00           | ORSTED A/S 1.5% 17-26/11/2029         | EUR      | 134,831.25             | 0.09        |                      |                                   |          |                        |       |
| 100,000.00           | ELEC DE FRANCE 4.75% 22-12/10/2034    | EUR      | 105,010.50             | 0.07        |                      |                                   |          |                        |       |
| 100,000.00           | EDP FINANCE BV 3.875% 22-11/03/2030   | EUR      | 101,142.00             | 0.07        |                      |                                   |          |                        |       |
| 100,000.00           | ENEL FIN INTL NV 3.875% 22-09/03/2029 | EUR      | 101,044.50             | 0.07        |                      |                                   |          |                        |       |
| 100,000.00           | NATL GRID PLC 3.875% 23-16/01/2029    | EUR      | 100,732.00             | 0.07        |                      |                                   |          |                        |       |
| 100,000.00           | ENGIE 3.625% 23-11/01/2030            | EUR      | 99,918.50              | 0.07        |                      |                                   |          |                        |       |
| 100,000.00           | ENGIE 24-14/06/2173 FRN               | EUR      | 99,425.00              | 0.07        |                      |                                   |          |                        |       |
| 100,000.00           | IBERDROLA INTL 20-31/12/2060 FRN      | EUR      | 96,000.00              | 0.06        |                      |                                   |          |                        |       |
| 100,000.00           | TOTAL CAP INTL 1.023% 18-04/03/2027   | EUR      | 94,246.00              | 0.06        |                      |                                   |          |                        |       |
| 100,000.00           | EDP FINANCE BV 0.375% 19-16/09/2026   | EUR      | 93,350.00              | 0.06        |                      |                                   |          |                        |       |
| 100,000.00           | VEOLIA ENVRNMT 1.94% 18-07/01/2030    | EUR      | 91,918.00              | 0.06        |                      |                                   |          |                        |       |
| 100,000.00           | EDP FINANCE BV 1.875% 22-21/09/2029   | EUR      | 91,723.50              | 0.06        |                      |                                   |          |                        |       |
| 100,000.00           | SHELL INTL FIN 1.25% 20-11/11/2032    | EUR      | 83,822.50              | 0.06        |                      |                                   |          |                        |       |
| 100,000.00           | E.ON SE 0.875% 20-20/08/2031          | EUR      | 83,643.00              | 0.06        |                      |                                   |          |                        |       |
| 100,000.00           | ENEL FIN INTL NV 1.125% 19-17/10/2034 | EUR      | 76,688.00              | 0.05        |                      |                                   |          |                        |       |
|                      |                                       |          | <b>3,686,040.32</b>    | <b>2.47</b> |                      |                                   |          |                        |       |
|                      |                                       |          |                        |             |                      | <b>Telecommunication</b>          |          |                        |       |
| 400,000.00           | TELEFONICA EMIS 3.698% 24-24/01/2032  | EUR      | 398,060.00             | 0.27        |                      |                                   |          |                        |       |
| 250,000.00           | VODAFONE GROUP 1.625% 19-24/11/2030   | EUR      | 222,885.00             | 0.15        |                      |                                   |          |                        |       |
| 200,000.00           | VERIZON COMM INC 4.75% 22-31/10/2034  | EUR      | 216,299.00             | 0.14        |                      |                                   |          |                        |       |
| 200,000.00           | VODAFONE INT FIN 3.25% 22-02/03/2029  | EUR      | 198,586.00             | 0.13        |                      |                                   |          |                        |       |
| 200,000.00           | DEUTSCHE TELEKOM 3.25% 24-20/03/2036  | EUR      | 192,384.00             | 0.13        |                      |                                   |          |                        |       |
| 172,000.00           | VODAFONE GROUP 20-27/08/2080 FRN      | EUR      | 165,657.50             | 0.11        |                      |                                   |          |                        |       |
| 150,000.00           | AT&T INC 1.8% 18-05/09/2026           | EUR      | 144,778.50             | 0.10        |                      |                                   |          |                        |       |
| 140,000.00           | AT&T INC 2.35% 18-05/09/2029          | EUR      | 132,128.50             | 0.09        |                      |                                   |          |                        |       |
| 100,000.00           | TELEFONICA EUROP 22-23/11/2171 FRN    | EUR      | 108,745.00             | 0.07        |                      |                                   |          |                        |       |
| 100,000.00           | BRITISH TELECOMM 4.25% 23-06/01/2033  | EUR      | 102,889.50             | 0.07        |                      |                                   |          |                        |       |
| 100,000.00           | ORANGE 3.625% 22-16/11/2031           | EUR      | 100,799.00             | 0.07        |                      |                                   |          |                        |       |
| 100,000.00           | TELEFONICA EMIS 2.592% 22-25/05/2031  | EUR      | 94,156.00              | 0.06        |                      |                                   |          |                        |       |
| 100,000.00           | TELEFONICA EMIS 1.807% 20-21/05/2032  | EUR      | 87,430.00              | 0.06        |                      |                                   |          |                        |       |
|                      |                                       |          | <b>2,164,798.00</b>    | <b>1.45</b> |                      |                                   |          |                        |       |
|                      |                                       |          |                        |             |                      | <b>Building materials</b>         |          |                        |       |
| 500,000.00           | CRH SMW FINANCE 4% 23-11/07/2027      | EUR      | 506,407.50             | 0.34        |                      |                                   |          |                        |       |
| 300,000.00           | CELLNEX FINANCE 3.625% 24-24/01/2029  | EUR      | 297,763.50             | 0.20        |                      |                                   |          |                        |       |
| 200,000.00           | HOLCIM FINANCE L 0.5% 20-23/04/2031   | EUR      | 160,516.00             | 0.11        |                      |                                   |          |                        |       |
| 150,000.00           | SIKA CAPITAL BV 3.75% 23-03/05/2030   | EUR      | 151,548.75             | 0.10        |                      |                                   |          |                        |       |
| 100,000.00           | CIE DE ST GOBAIN 3.875% 23-29/11/2030 | EUR      | 100,910.00             | 0.07        |                      |                                   |          |                        |       |
| 100,000.00           | HEIDELBERG MATER 3.95% 24-19/07/2034  | EUR      | 98,812.00              | 0.07        |                      |                                   |          |                        |       |
|                      |                                       |          | <b>1,315,957.75</b>    | <b>0.89</b> |                      |                                   |          |                        |       |
|                      |                                       |          |                        |             |                      | <b>Auto Parts &amp; Equipment</b> |          |                        |       |
| 200,000.00           | MICHELIN 3.125% 24-16/05/2031         | EUR      | 196,342.00             | 0.13        |                      |                                   |          |                        |       |
| 200,000.00           | STELLANTIS NV 3.5% 24-19/09/2030      | EUR      | 196,077.00             | 0.13        |                      |                                   |          |                        |       |
| 179,000.00           | BMW FINANCE NV 3.875% 23-04/10/2028   | EUR      | 182,711.57             | 0.12        |                      |                                   |          |                        |       |
| 157,000.00           | MER-BENZ CA FIN 3% 22-23/02/2027      | EUR      | 155,592.50             | 0.10        |                      |                                   |          |                        |       |
| 150,000.00           | DAIMLER AG 0.75% 20-10/09/2030        | EUR      | 128,737.50             | 0.09        |                      |                                   |          |                        |       |
| 100,000.00           | VOLVO TREAS AB 3.625% 23-25/05/2027   | EUR      | 100,411.00             | 0.07        |                      |                                   |          |                        |       |
| 100,000.00           | VOLVO TREAS AB 3.5% 23-17/11/2025     | EUR      | 99,765.00              | 0.07        |                      |                                   |          |                        |       |
|                      |                                       |          | <b>1,059,636.57</b>    | <b>0.71</b> |                      |                                   |          |                        |       |
|                      |                                       |          |                        |             |                      | <b>Insurance</b>                  |          |                        |       |
| 200,000.00           | ASSICURAZIONI 3.212% 24-15/01/2029    | EUR      | 197,208.00             | 0.13        |                      |                                   |          |                        |       |
| 200,000.00           | TALANX AG 21-01/12/2042 FRN           | EUR      | 166,517.00             | 0.11        |                      |                                   |          |                        |       |
| 200,000.00           | AXA SA 21-07/10/2041 FRN              | EUR      | 164,160.00             | 0.11        |                      |                                   |          |                        |       |
| 150,000.00           | SAMPO OYJ 20-03/09/2052 FRN           | EUR      | 129,477.00             | 0.09        |                      |                                   |          |                        |       |
| 100,000.00           | ALLIANZ SE 23-25/07/2053 FRN          | EUR      | 109,606.50             | 0.07        |                      |                                   |          |                        |       |
| 100,000.00           | MAPFRE 2.875% 22-13/04/2030           | EUR      | 92,843.50              | 0.06        |                      |                                   |          |                        |       |
|                      |                                       |          | <b>859,812.00</b>      | <b>0.57</b> |                      |                                   |          |                        |       |

The accompanying notes are an integral part of these financial statements.



## CAIXABANK GLOBAL SICAV - CAIXABANK GLOBAL ALBUS FUND (in EUR)

## Securities Portfolio as at June 30, 2024

| Quantity/<br>Nominal                 | Name                              | Currency | Market Value<br>in EUR | % NAV        |
|--------------------------------------|-----------------------------------|----------|------------------------|--------------|
| 180,000.00                           | ISHARES EDGE MSCI ERP VALUE       | EUR      | 1,528,200.00           | 1.02         |
| 12,100.00                            | ISHARES ST 600 HE CARE DE         | EUR      | 1,467,730.00           | 0.98         |
| 12,000.00                            | LYXOR EURO GOVERNMENT<br>BOND 1-3 | EUR      | 1,459,080.00           | 0.97         |
| 7,900.00                             | ISHARES FTSE 100 ACC              | GBP      | 1,458,217.85           | 0.97         |
|                                      |                                   |          | <b>67,225,513.19</b>   | <b>44.78</b> |
|                                      |                                   |          | <b>67,225,513.19</b>   | <b>44.78</b> |
| <b>Other transferable securities</b> |                                   |          |                        |              |
| <b>Money markets instruments</b>     |                                   |          |                        |              |
| <b>Government</b>                    |                                   |          |                        |              |
| 3,000,000.00                         | ITALY BOTS 0% 23-14/11/2024       | EUR      | 2,959,395.00           | 1.97         |
|                                      |                                   |          | <b>2,959,395.00</b>    | <b>1.97</b>  |
|                                      |                                   |          | <b>2,959,395.00</b>    | <b>1.97</b>  |
| <b>Total securities portfolio</b>    |                                   |          | <b>134,800,386.43</b>  | <b>89.82</b> |

## Financial Derivative Instruments as at June 30, 2024

| Quantity                      | Name                                       | Currency | Commitment<br>in EUR | Unrealised<br>appreciation /<br>(depreciation)<br>in EUR |
|-------------------------------|--|----------|----------------------|--|
| <b>Future contracts</b>       |  |          |                      |  |
| 124.00                        | S&P 500 E-MINI FUTURE 20/09/2024           | USD      | 31,588,501.05        | 87,804.99  |
| 35.00                         | MSCI EMERGING MARKETS INDEX<br>20/09/2024  | USD      | 1,773,676.23         | 20,737.11  |
| 1.00                          | EURO-BTP FUTURE 06/09/2024                 | EUR      | 103,598.00           | (1,650.00)   |
| 5.00                          | EURO OAT FUTURE FREN 10YR 6%<br>06/09/2024 | EUR      | 493,045.00           | (10,450.00)  |
| 28.00                         | EURO / GBP FUTURE 16/09/2024               | GBP      | 4,128,088.69         | 16,099.55  |
| 79.00                         | EURO-SCHATZ FUTURE 06/09/2024              | EUR      | 7,924,727.00         | 24,885.00  |
| (220.00)                      | EURO FX CURR FUT (CME)<br>16/09/2024       | USD      | 25,658,968.98        | 143,369.49   |
| <b>Total Future contracts</b> |  |          |                      | <b>280,796.14</b>  |

| Quantity             | Name  | Currency | Commitment<br>in EUR | Market value<br>in EUR |
|----------------------|---|----------|----------------------|------------------------|
| <b>Options</b>       |   |          |                      |                        |
| 24.00                | CALL S&P 500 E-MINI FUTURE<br>20/12/2024 53 | USD      | 6,113,903.43         | 436,389.08             |
| <b>Total Options</b> |   |          |                      | <b>436,389.08</b>      |

## Summary of net assets

|   |                       | % NAV         |
|---|-----------------------|---------------|
| <b>Total securities portfolio</b>             | <b>134,800,386.43</b> | <b>89.82</b>  |
| <b>Total financial derivative instruments</b> | <b>717,185.22</b>     | <b>0.48</b>   |
| <b>Cash at bank</b>                           | <b>13,318,713.86</b>  | <b>8.87</b>   |
| <b>Other assets and liabilities</b>           | <b>1,244,884.10</b>   | <b>0.83</b>   |
| <b>Total net assets</b>                       | <b>150,081,169.61</b> | <b>100.00</b> |

The accompanying notes are an integral part of these financial statements.

## CAIXABANK GLOBAL SICAV - CAIXABANK GLOBAL ALBUS FUND (in EUR)

## Portfolio Breakdowns

| Nature allocation                      | % of portfolio | % of net assets |
|--|----------------|-----------------|
| Undertakings for collective investment | 49.86          | 44.78           |
| Bonds and other debt instruments       | 24.58          | 22.10           |
| Money markets instruments              | 17.01          | 15.28           |
| Shares                                 | 8.55           | 7.66            |
|  | <b>100.00</b>  | <b>89.82</b>    |

| Country allocation | % of portfolio | % of net assets |
|--------------------|----------------|-----------------|
| Ireland            | 40.42          | 36.27           |
| Italy              | 21.32          | 19.17           |
| France             | 10.43          | 9.39            |
| Luxembourg         | 6.15           | 5.53            |
| Spain              | 5.87           | 5.27            |
| United Kingdom     | 4.12           | 3.69            |
| Germany            | 2.98           | 2.69            |
| Netherlands        | 2.82           | 2.51            |
| Other              | 5.89           | 5.30            |
|                    | <b>100.00</b>  | <b>89.82</b>    |

## Top Ten Holdings

| Top Ten Holdings            | Sector           | Market value<br>EUR | % of net<br>assets |
|-----------------------------|------------------|---------------------|--------------------|
| SPDR S&P 500 UCITS ETF DIST | Open-ended Funds | 23,370,771.17       | 15.56              |
| DBX MSCI USA (DR)           | Open-ended Funds | 12,527,366.46       | 8.34               |
| X MSCI EMERGING MARKETS     | Open-ended Funds | 8,936,770.25        | 5.95               |
| X MSCI JAPAN                | Open-ended Funds | 5,700,695.53        | 3.80               |
| ITALY BOTS 0% 23-14/08/2024 | Government       | 3,982,620.00        | 2.65               |
| ITALY BOTS 0% 24-30/09/2024 | Government       | 3,964,360.00        | 2.64               |
| ITALY BOTS 0% 23-14/10/2024 | Government       | 3,959,420.00        | 2.64               |
| ITALY BOTS 0% 24-29/11/2024 | Government       | 3,939,860.00        | 2.63               |
| ITALY BOTS 0% 24-14/01/2025 | Government       | 3,925,160.00        | 2.62               |
| ITALY BOTS 0% 23-14/11/2024 | Government       | 2,959,395.00        | 1.97               |

The accompanying notes are an integral part of these financial statements.

## CAIXABANK GLOBAL SICAV - CAIXABANK GLOBAL SHORT DURATION EURO FUND\* (in EUR)

## Statement of Net Assets as at June 30, 2024

|  | Notes  | EUR                  |
|--|--------|----------------------|
| <b>Assets</b>  |        |                      |
| Investment in securities at cost                       |        | 27,954,532.18        |
| Unrealised appreciation / (depreciation) on securities |        | 239,647.18           |
| Investment in securities at market value               | 2.c    | 28,194,179.36        |
| Cash at bank   | 2.c    | 3,419,037.93         |
| Receivable on withholding tax reclaim                  |        | 23,965.40            |
| Dividends and interest receivable                      |        | 205,316.36           |
| <b>Total assets</b>                                    |        | <b>31,842,499.05</b> |
| <b>Liabilities</b>                                     |        |                      |
| Accrued expenses                                       |        | 67,034.20            |
| Payable on redemptions                                 |        | 9.84                 |
| Net unrealised depreciation on futures contracts       | 2.c, 9 | 1,980.00             |
| <b>Total liabilities</b>                               |        | <b>69,024.04</b>     |
| <b>Net assets at the end of the period</b>             |        | <b>31,773,475.01</b> |

## Statement of Operations and Changes in Net Assets for the period ended June 30, 2024

|  | Notes   | EUR                  |
|--|---------|----------------------|
| <b>Income</b>  |         |                      |
| Interest on bonds  | 2.d     | 169,266.37           |
| Bank interest  |         | 36,329.10            |
| Other income   |         | 22.30                |
| <b>Total income</b>  |         | <b>205,617.77</b>    |
| <b>Expenses</b>  |         |                      |
| Global Management fees   | 4       | 73,051.94            |
| Depository fees  | 5       | 13,900.13            |
| Domiciliary, Administrative and Registrar and Transfer Agent's fees  | 6       | 29,965.81            |
| Professional fees  |         | 28,768.82            |
| Distribution fees  |         | 1,853.41             |
| Transaction costs  | 14      | 914.96               |
| Taxe d'abonnement  | 7       | 4,992.75             |
| Bank interest  |         | 31.15                |
| Other expenses   | 13      | 11,675.78            |
| <b>Total expenses</b>  |         | <b>165,154.75</b>    |
| <b>Net investment income / (loss)</b>                                |         | <b>40,463.02</b>     |
| Net realised gain / (loss) on:                                       |         |                      |
| Sales of investments   | 2.e     | 282,404.88           |
| Foreign exchange transactions  | 2.b     | (11,401.74)          |
| Futures contracts  | 2.c, 9  | 54,656.96            |
| Options  | 2.c, 10 | (13,684.76)          |
| <b>Net realised gain / (loss) for the period</b>                     |         | <b>352,438.36</b>    |
| Net change in unrealised appreciation / (depreciation) on:           |         |                      |
| Investments  | 2.e     | 1,618.07             |
| Futures contracts  | 2.c, 9  | (51,912.38)          |
| Options  | 2.c, 10 | 9,830.83             |
| <b>Increase / (Decrease) in net assets as a result of operations</b> |         | <b>311,974.88</b>    |
| Proceeds received on subscription of shares                          |         | 17,699,839.78        |
| Net amount paid on redemption of shares                              |         | (4,447,255.76)       |
| Net assets at the beginning of the period                            |         | 18,208,916.11        |
| <b>Net assets at the end of the period</b>                           |         | <b>31,773,475.01</b> |

## Statement of Changes in Number of Shares

|   | Number of Shares in issue at the beginning of the period | Number of Shares subscribed | Number of Shares redeemed | Number of Shares in issue at the end of the period |
|---|--|-----------------------------|---------------------------|--|
| A | 10,963.67  | 101,410.60                  | (71,262.65)               | 41,111.62  |
| B | 707,384.33   | 54,395.97                   | (61,683.68)               | 700,096.62   |
| C | 775,548.61   | 106,375.17                  | (192,555.18)              | 689,368.60   |
| E | 293,933.54   | 37,884.74                   | (106,636.95)              | 225,181.33   |
| I | -  | 1,466,415.98                | -                         | 1,466,415.98                                       |

\*Please see Note 1.

The accompanying notes are an integral part of these financial statements.



## CAIXABANK GLOBAL SICAV - CAIXABANK GLOBAL SHORT DURATION EURO FUND\* (in EUR)

## Securities Portfolio as at June 30, 2024

| Quantity/<br>Nominal  | Name                                   | Currency | Market Value<br>in EUR | % NAV        | Quantity/<br>Nominal              | Name                                  | Currency | Market Value<br>in EUR | % NAV        |
|---|--|----------|------------------------|--------------|-----------------------------------|---------------------------------------|----------|------------------------|--------------|
| <b>Transferable securities admitted to an official exchange listing</b> |  |          |                        |              |                                   |                                       |          |                        |              |
| <b>Bonds and other debt instruments</b>                                 |  |          |                        |              |                                   |                                       |          |                        |              |
| <b>Banks</b>  |  |          |                        |              |                                   |                                       |          |                        |              |
| 900,000.00  | UNICREDIT SPA 0.325% 21-19/01/2026     | EUR      | 855,045.00             | 2.68         | 100,000.00                        | IBERDROLA INTL 20-31/12/2060 FRN      | EUR      | 96,000.00              | 0.30         |
| 800,000.00  | CREDIT AGRICOLE 1.875% 16-20/12/2026   | EUR      | 767,796.00             | 2.42         |                                   |                                       |          | <b>5,620,473.25</b>    | <b>17.70</b> |
| 600,000.00  | CAIXABANK 23-16/05/2027 FRN            | EUR      | 609,264.00             | 1.92         | <b>Government</b>                 |                                       |          |                        |              |
| 600,000.00  | AGENCE FRANCAISE 1.375% 14-17/09/2024  | EUR      | 596,940.00             | 1.88         | 1,000,000.00                      | ITALY BTPS 1.45% 17-15/11/2024        | EUR      | 992,050.00             | 3.11         |
| 572,000.00  | BK NED GEMEENTEN 0.05% 16-13/07/2024   | EUR      | 571,365.08             | 1.80         | 1,000,000.00                      | ITALY BTPS 1.85% 20-01/07/2025        | EUR      | 983,860.00             | 3.09         |
| 600,000.00  | BANKINTER SA 0.875% 19-08/07/2026      | EUR      | 567,969.00             | 1.79         | 300,000.00                        | ITALY BTPS 3.4% 23-28/03/2025         | EUR      | 299,538.00             | 0.94         |
| 500,000.00  | INTESA SANPAOLO 2.125% 20-26/05/2025   | EUR      | 493,075.00             | 1.55         | 300,000.00                        | FRANKREICH 21 25 O A T 0% 25/02/2025  | EUR      | 293,343.00             | 0.92         |
| 500,000.00  | SOCIETE GENERALE 1.125% 18-23/01/2025  | EUR      | 492,347.50             | 1.55         | 300,000.00                        | FRANCE O.A.T. 0% 19-25/03/2025        | EUR      | 292,563.00             | 0.92         |
| 500,000.00  | ABN AMRO BANK NV 1.25% 20-28/05/2025   | EUR      | 489,297.50             | 1.54         | 200,000.00                        | ITALY BTPS 1.75% 19-01/07/2024        | EUR      | 199,987.00             | 0.63         |
| 500,000.00  | CREDIT AGRICOLE 1.25% 16-14/04/2026    | EUR      | 480,685.00             | 1.51         | 200,000.00                        | SPANISH GOVT 0.25% 19-30/07/2024      | EUR      | 199,490.00             | 0.63         |
| 500,000.00  | BPCE 0.25% 20-15/01/2026               | EUR      | 474,305.00             | 1.49         | 200,000.00                        | SPANISH GOVT 2.75% 14-31/10/2024      | EUR      | 199,482.00             | 0.63         |
| 400,000.00  | INTESA SANPAOLO 4.5% 23-02/10/2025     | EUR      | 403,190.00             | 1.27         | 100,000.00                        | SPANISH GOVT 0% 20-31/01/2025         | EUR      | 98,041.50              | 0.31         |
| 300,000.00  | ING BANK NV 4.125% 23-02/10/2026       | EUR      | 304,554.00             | 0.96         |                                   |                                       |          | <b>3,558,354.50</b>    | <b>11.18</b> |
| 300,000.00  | LLOYDS BK GR PLC 20-01/04/2026 FRN     | EUR      | 299,281.50             | 0.94         | <b>Auto Parts &amp; Equipment</b> |                                       |          |                        |              |
| 300,000.00  | UNICREDIT SPA 0.5% 19-09/04/2025       | EUR      | 292,807.50             | 0.92         | 700,000.00                        | TOYOTA MOTOR FIN 3.625% 23-24/04/2025 | EUR      | 699,503.00             | 2.20         |
| 300,000.00  | BPCE 0.625% 20-28/04/2025              | EUR      | 292,593.00             | 0.92         | 700,000.00                        | MERCEDES-BENZ IN 3.4% 23-13/04/2025   | EUR      | 698,264.00             | 2.20         |
| 300,000.00  | BANCO SABADELL 0.875% 19-22/07/2025    | EUR      | 291,184.50             | 0.92         | 600,000.00                        | VOLVO TREAS AB 2.125% 22-01/09/2024   | EUR      | 598,194.00             | 1.88         |
| 250,000.00  | INTESA SANPAOLO 0.625% 21-24/02/2026   | EUR      | 237,197.50             | 0.75         |                                   |                                       |          | <b>1,995,961.00</b>    | <b>6.28</b>  |
| 200,000.00  | ING GROEP NV 21-29/11/2025 FRN         | EUR      | 196,941.00             | 0.62         | <b>Cosmetics</b>                  |                                       |          |                        |              |
| 100,000.00  | SWEDBANK AB 0.25% 19-09/10/2024        | EUR      | 99,033.00              | 0.31         | 400,000.00                        | THERMO FISHER 0.75% 16-12/09/2024     | EUR      | 397,476.00             | 1.25         |
| 100,000.00  | BNP PARIBAS 2.375% 15-17/02/2025       | EUR      | 98,936.00              | 0.31         | 400,000.00                        | PROCTER & GAMBLE 0.5% 17-25/10/2024   | EUR      | 395,850.00             | 1.25         |
| 100,000.00  | NORDEA BANK AB 1.125% 15-12/02/2025    | EUR      | 98,439.00              | 0.31         | 400,000.00                        | UNILEVER NV 1.25% 20-25/03/2025       | EUR      | 393,088.00             | 1.24         |
|   |  |          | <b>9,012,246.08</b>    | <b>28.36</b> | 300,000.00                        | MEDTRONIC GLOBAL 2.625% 22-15/10/2025 | EUR      | 295,681.50             | 0.93         |
| <b>Energy</b>   |  |          |                        |              | 100,000.00                        | BECTON DICKINSON 0.034% 21-13/08/2025 | EUR      | 95,952.50              | 0.30         |
| 800,000.00  | ENEL FIN INTL NV 0.25% 22-17/11/2025   | EUR      | 765,776.00             | 2.41         |                                   |                                       |          | <b>1,578,048.00</b>    | <b>4.97</b>  |
| 750,000.00  | EDP FINANCE BV 1.875% 18-13/10/2025    | EUR      | 733,181.25             | 2.31         | <b>Telecommunication</b>          |                                       |          |                        |              |
| 500,000.00  | TOTALENERGIES CAP 0.625% 17-04/10/2024 | EUR      | 495,902.50             | 1.56         | 400,000.00                        | AT&T INC 3.55% 23-18/11/2025          | EUR      | 399,258.00             | 1.26         |
| 500,000.00  | BP CAPITAL PLC 1.953% 16-03/03/2025    | EUR      | 494,232.50             | 1.56         | 400,000.00                        | BRITISH TELECOMM 0.5% 19-12/09/2025   | EUR      | 385,206.00             | 1.21         |
| 500,000.00  | ENI SPA 1.5% 15-02/02/2026             | EUR      | 485,142.50             | 1.53         | 300,000.00                        | BRITISH TELECOMM 1.75% 16-10/03/2026  | EUR      | 291,274.50             | 0.92         |
| 400,000.00  | E.ON SE 0% 19-28/08/2024               | EUR      | 397,554.00             | 1.25         | 300,000.00                        | VODAFONE GROUP 1.125% 17-20/11/2025   | EUR      | 290,730.00             | 0.92         |
| 400,000.00  | REPSOL INTL FIN 0.125% 20-05/10/2024   | EUR      | 396,156.00             | 1.25         |                                   |                                       |          | <b>1,366,468.50</b>    | <b>4.31</b>  |
| 400,000.00  | NATL GRID PLC 2.179% 22-30/06/2026     | EUR      | 389,016.00             | 1.22         | <b>Building materials</b>         |                                       |          |                        |              |
| 300,000.00  | REPSOL INTL FIN 15-25/03/2075 FRN      | EUR      | 299,550.00             | 0.94         | 600,000.00                        | CIE DE ST GOBAIN 1.625% 22-10/08/2025 | EUR      | 586,938.00             | 1.85         |
| 300,000.00  | SUEZ 1% 17-03/04/2025                  | EUR      | 294,018.00             | 0.93         | 500,000.00                        | HOLCIM FINANCE L 1.5% 22-06/04/2025   | EUR      | 491,552.50             | 1.55         |
| 300,000.00  | IBERDROLA INTL 0.375% 16-15/09/2025    | EUR      | 288,915.00             | 0.91         |                                   |                                       |          | <b>1,078,490.50</b>    | <b>3.40</b>  |
| 300,000.00  | ENI SPA 1.25% 20-18/05/2026            | EUR      | 287,911.50             | 0.91         | <b>Real estate</b>                |                                       |          |                        |              |
| 200,000.00  | E.ON SE 0.875% 22-08/01/2025           | EUR      | 197,118.00             | 0.62         | 495,000.00                        | LOGICOR FIN 0.625% 22-17/11/2025      | EUR      | 470,346.53             | 1.48         |
|   |  |          |                        |              | 300,000.00                        | INMOBILIARIA COL 2% 18-17/04/2026     | EUR      | 291,415.50             | 0.92         |
|   |  |          |                        |              |                                   |                                       |          | <b>761,762.03</b>      | <b>2.40</b>  |
|   |  |          |                        |              | <b>Insurance</b>                  |                                       |          |                        |              |
|   |  |          |                        |              | 600,000.00                        | MAPFRE 1.625% 16-19/05/2026           | EUR      | 579,753.00             | 1.82         |
|   |  |          |                        |              |                                   |                                       |          | <b>579,753.00</b>      | <b>1.82</b>  |
|   |  |          |                        |              | *Please see Note 1.               |                                       |          |                        |              |

The accompanying notes are an integral part of these financial statements.

## CAIXABANK GLOBAL SICAV - CAIXABANK GLOBAL SHORT DURATION EURO FUND\* (in EUR)

## Securities Portfolio as at June 30, 2024

| Quantity/<br>Nominal                | Name                                 | Currency | Market Value<br>in EUR | % NAV        |
|-------------------------------------|--------------------------------------|----------|------------------------|--------------|
| <b>Distribution &amp; Wholesale</b> |                                      |          |                        |              |
| 400,000.00                          | MCDONALDS CORP 2.375% 12-27/11/2024  | EUR      | 397,638.00             | 1.25         |
|                                     |                                      |          | <b>397,638.00</b>      | <b>1.25</b>  |
| <b>Food services</b>                |                                      |          |                        |              |
| 300,000.00                          | CARREFOUR SA 1.875% 22-30/10/2026    | EUR      | 288,670.50             | 0.91         |
|                                     |                                      |          | <b>288,670.50</b>      | <b>0.91</b>  |
| <b>Transportation</b>               |                                      |          |                        |              |
| 300,000.00                          | RYANAIR DAC 0.875% 21-25/05/2026     | EUR      | 284,706.00             | 0.90         |
|                                     |                                      |          | <b>284,706.00</b>      | <b>0.90</b>  |
| <b>Diversified machinery</b>        |                                      |          |                        |              |
| 300,000.00                          | ALSTOM S 0.25% 19-14/10/2026         | EUR      | 277,969.50             | 0.87         |
|                                     |                                      |          | <b>277,969.50</b>      | <b>0.87</b>  |
| <b>Financial services</b>           |                                      |          |                        |              |
| 100,000.00                          | SANTAN CONS FIN 0.375% 20-17/01/2025 | EUR      | 98,215.50              | 0.31         |
|                                     |                                      |          | <b>98,215.50</b>       | <b>0.31</b>  |
|                                     |                                      |          | <b>26,898,756.36</b>   | <b>84.66</b> |
| <b>Money markets instruments</b>    |                                      |          |                        |              |
| <b>Government</b>                   |                                      |          |                        |              |
| 800,000.00                          | LETRAS 0% 23-05/07/2024              | EUR      | 799,768.00             | 2.51         |
| 500,000.00                          | LETRAS 0% 23-04/10/2024              | EUR      | 495,655.00             | 1.56         |
|                                     |                                      |          | <b>1,295,423.00</b>    | <b>4.07</b>  |
|                                     |                                      |          | <b>1,295,423.00</b>    | <b>4.07</b>  |
| <b>Total securities portfolio</b>   |                                      |          | <b>28,194,179.36</b>   | <b>88.73</b> |

## Financial Derivative Instruments as at June 30, 2024

| Quantity                      | Name                          | Currency | Commitment<br>in EUR | Unrealised<br>appreciation /<br>(depreciation)<br>in EUR |
|-------------------------------|-------------------------------|----------|----------------------|--|
| <b>Future contracts</b>       |                               |          |                      |  |
| (6.00)                        | EURO-SCHATZ FUTURE 06/09/2024 | EUR      | 601,878.00           | (1,980.00)   |
| <b>Total Future contracts</b> |                               |          |                      | <b>(1,980.00)</b>  |

## Summary of net assets

|  |                      | % NAV         |
|--|----------------------|---------------|
| Total securities portfolio             | 28,194,179.36        | 88.73         |
| Total financial derivative instruments | (1,980.00)           | (0.01)        |
| Cash at bank                           | 3,419,037.93         | 10.76         |
| Other assets and liabilities           | 162,237.72           | 0.51          |
| <b>Total net assets</b>                | <b>31,773,475.01</b> | <b>100.00</b> |

\*Please see Note 1.

The accompanying notes are an integral part of these financial statements.

## CAIXABANK GLOBAL SICAV - CAIXABANK GLOBAL SHORT DURATION EURO FUND\* (in EUR)

## Portfolio Breakdowns

| Nature allocation                | % of portfolio | % of net assets |
|----------------------------------|----------------|-----------------|
| Bonds and other debt instruments | 95.40          | 84.66           |
| Money markets instruments        | 4.60           | 4.07            |
|                                  | <b>100.00</b>  | <b>88.73</b>    |

| Country allocation | % of portfolio | % of net assets |
|--------------------|----------------|-----------------|
| Netherlands        | 19.66          | 17.44           |
| Italy              | 19.61          | 17.38           |
| France             | 15.91          | 14.11           |
| Spain              | 15.01          | 13.32           |
| United Kingdom     | 13.43          | 11.94           |
| United States      | 5.98           | 5.31            |
| Luxembourg         | 4.46           | 3.96            |
| Sweden             | 2.47           | 2.19            |
| Other              | 3.47           | 3.08            |
|                    | <b>100.00</b>  | <b>88.73</b>    |

## Top Ten Holdings

| Top Ten Holdings                      | Sector                 | Market value<br>EUR | % of net<br>assets |
|---------------------------------------|------------------------|---------------------|--------------------|
| ITALY BTPS 1.45% 17-15/11/2024        | Government             | 992,050.00          | 3.11               |
| ITALY BTPS 1.85% 20-01/07/2025        | Government             | 983,860.00          | 3.09               |
| UNICREDIT SPA 0.325% 21-19/01/2026    | Banks                  | 855,045.00          | 2.68               |
| LETRAS 0% 23-05/07/2024               | Government             | 799,768.00          | 2.51               |
| CREDIT AGRICOLE 1.875% 16-20/12/2026  | Banks                  | 767,796.00          | 2.42               |
| ENEL FIN INTL NV 0.25% 22-17/11/2025  | Energy                 | 765,776.00          | 2.41               |
| EDP FINANCE BV 1.875% 18-13/10/2025   | Energy                 | 733,181.25          | 2.31               |
| TOYOTA MOTOR FIN 3.625% 23-24/04/2025 | Auto Parts & Equipment | 699,503.00          | 2.20               |
| MERCEDES-BENZ IN 3.4% 23-13/04/2025   | Auto Parts & Equipment | 698,264.00          | 2.20               |
| CAIXABANK 23-16/05/2027 FRN           | Banks                  | 609,264.00          | 1.92               |

\*Please see Note 1.

The accompanying notes are an integral part of these financial statements.

## CAIXABANK GLOBAL SICAV – CAIXABANK GLOBAL EURO SHORT DURATION FUND\* (in EUR)

## Statement of Net Assets as at January 29, 2024

|  | Notes | EUR |
|--|-------|-----|
| <b>Assets</b>                              |       |     |
| <b>Expenses</b>                            |       |     |
| <b>Net assets at the end of the period</b> |       | -   |

## Statement of Operations and Changes in Net Assets for the period ended January 29, 2024

|  | Notes  | EUR                |
|--|--------|--------------------|
| <b>Income</b>  |        |                    |
| Interest on bonds  | 2.d    | 14,810.47          |
| Bank interest  |        | 5,823.47           |
| <b>Total income</b>  |        | <b>20,633.94</b>   |
| <b>Expenses</b>  |        |                    |
| Global Management fees   | 4      | 4,094.65           |
| Depositary fees  | 5      | 1,669.78           |
| Domiciliary, Administrative and Registrar and Transfer Agent's fees  | 6      | 4,908.46           |
| Professional fees  |        | 1,119.86           |
| Distribution fees  |        | 615.45             |
| Taxe d'abonnement  | 7      | 213.74             |
| Other expenses   | 11     | 2,789.60           |
| <b>Total expenses</b>  |        | <b>15,411.54</b>   |
| <b>Net investment income / (loss)</b>                                |        | <b>5,222.40</b>    |
| Net realised gain / (loss) on:                                       |        |                    |
| Sales of investments   | 2.e    | (100,937.51)       |
| Foreign exchange transactions  | 2.b    | 2,826.74           |
| <b>Net realised gain / (loss) for the period</b>                     |        | <b>(92,888.37)</b> |
| Net change in unrealised appreciation / (depreciation) on:           |        |                    |
| Investments  | 2.e    | 98,898.41          |
| Futures contracts  | 2.c, 9 | (31,719.22)        |
| <b>Increase / (Decrease) in net assets as a result of operations</b> |        | <b>(25,709.18)</b> |
| Proceeds received on subscription of shares                          |        | -                  |
| Net amount paid on redemption of shares                              |        | (17,071,704.23)    |
| Net assets at the beginning of the period                            |        | 17,097,413.41      |
| <b>Net assets at the end of the period</b>                           |        | <b>-</b>           |

## Statement of Changes in Number of Shares

|   | Number of Shares in issue at the beginning of the period | Number of Shares subscribed | Number of Shares redeemed | Number of Shares in issue at the end of the period |
|---|--|-----------------------------|---------------------------|--|
| A | 99,863.58  | -                           | (99,863.58)               | -  |
| B | 56,324.81  | -                           | (56,324.81)               | -  |
| C | 49,588.61  | -                           | (49,588.61)               | -  |
| E | 41,826.00  | -                           | (41,826.00)               | -  |
| I | 1,501,503.33   | -                           | (1,501,503.33)            | -  |

\*Please see Note 1.

The accompanying notes are an integral part of these financial statements.

## CAIXABANK GLOBAL SICAV - ALTERNATIVE STRATEGIES FUND\* (in EUR)

## Statement of Net Assets as at June 30, 2024

|   | Notes   | EUR                     |
|---|---------|-------------------------|
| <b>Assets</b>   |         |                         |
| Investment in securities at cost                                  |         | 1,261,155,569.80        |
| Unrealised appreciation / (depreciation) on securities            |         | 23,964,667.03           |
| Investment in securities at market value                          | 2.c     | 1,285,120,236.83        |
| Investment in options contracts at market value                   | 2.c, 10 | 388,295.77              |
| Cash at bank  | 2.c     | 133,418,976.41          |
| Receivable for investment sold                                    |         | 8,252,503.94            |
| Receivable on swaps   |         | 69,721.37               |
| Net unrealised appreciation on swaps                              | 2.c, 12 | 4,319,751.54            |
| Dividends and interest receivable                                 |         | 1,416,726.70            |
| Other assets  |         | 5,741,586.82            |
| <b>Total assets</b>   |         | <b>1,438,727,799.38</b> |
| <b>Liabilities</b>  |         |                         |
| Accrued expenses  |         | 1,539,661.00            |
| Payable on purchase of investments                                |         | 7,450,206.96            |
| Payable on contracts for difference                               |         | 119,865.70              |
| Net unrealised depreciation on forward foreign exchange contracts | 2.c, 11 | 218,861.53              |
| Net unrealised depreciation on futures contracts                  | 2.c, 9  | 430,283.89              |
| Other liabilities   |         | 5,741,384.92            |
| <b>Total liabilities</b>  |         | <b>15,500,264.00</b>    |
| <b>Net assets at the end of the period</b>                        |         | <b>1,423,227,535.38</b> |

## Statement of Operations and Changes in Net Assets for the period ended June 30, 2024

|  | Notes   | EUR                     |
|--|---------|-------------------------|
| <b>Income</b>  |         |                         |
| Dividends (net of withholding taxes)                                 | 2.d     | 3,948,750.28            |
| Interest on bonds  | 2.d     | 31,202.05               |
| Bank interest  |         | 1,214,531.80            |
| Income on Contracts for Difference                                   |         | 664,639.89              |
| Income on swaps  |         | 407,207.45              |
| Other income   |         | 1,980.66                |
| <b>Total income</b>  |         | <b>6,268,312.13</b>     |
| <b>Expenses</b>  |         |                         |
| Global Management fees   | 4       | 2,263,560.19            |
| Depository fees  | 5       | 93,897.57               |
| Domiciliary, Administrative and Registrar and Transfer Agent's fees  | 6       | 86,999.11               |
| Professional fees  |         | 547,566.35              |
| Distribution fees  |         | 3,360.55                |
| Transaction costs  | 14      | 1,498,099.61            |
| Taxe d'abonnement  | 7       | 46,675.10               |
| Bank interest  |         | 158,056.93              |
| Agent association fees   |         | 79,983.44               |
| Expenses on Contracts for Difference                                 |         | 1,056,401.21            |
| Expenses on swaps  |         | 634,745.94              |
| Other expenses   | 13      | 777.18                  |
| <b>Total expenses</b>  |         | <b>6,470,123.18</b>     |
| <b>Net investment income / (loss)</b>                                |         | <b>(201,811.05)</b>     |
| Net realised gain / (loss) on:                                       |         |                         |
| Sales of investments   | 2.e     | (13,529,091.95)         |
| Foreign exchange transactions  | 2.b     | 207,996.89              |
| Futures contracts  | 2.c, 9  | (2,893,251.23)          |
| Forward foreign exchange contracts                                   | 2.c, 11 | (5,740,876.28)          |
| Options  | 2.c, 10 | (456,436.82)            |
| Swaps  | 2.c, 12 | 10,144,911.24           |
| Contracts for Difference   | 2.c     | (418,419.83)            |
| <b>Net realised gain / (loss) for the period</b>                     |         | <b>(12,886,979.03)</b>  |
| Net change in unrealised appreciation / (depreciation) on:           |         |                         |
| Investments  | 2.e     | 23,964,667.03           |
| Futures contracts  | 2.c, 9  | (430,283.89)            |
| Forward foreign exchange contracts                                   | 2.c, 11 | (1,296,099.27)          |
| Options  | 2.c, 10 | (493,520.97)            |
| Swaps  | 2.c, 12 | 4,319,751.54            |
| <b>Increase / (Decrease) in net assets as a result of operations</b> |         | <b>13,177,535.41</b>    |
| Proceeds received on subscription of shares                          |         | 1,410,049,999.97        |
| Net amount paid on redemption of shares                              |         | -                       |
| <b>Net assets at the end of the period</b>                           |         | <b>1,423,227,535.38</b> |

## Statement of Changes in Number of Shares

|   | Number of Shares in issue at the beginning of the period | Number of Shares subscribed | Number of Shares redeemed | Number of Shares in issue at the end of the period |
|---|--|-----------------------------|---------------------------|--|
| F | -  | 140,598,021.79              | -                         | 140,598,021.79                                     |

\*Please see Note 1.

The accompanying notes are an integral part of these financial statements.

CAIXABANK GLOBAL SICAV - ALTERNATIVE STRATEGIES FUND\* (in EUR)

Securities Portfolio as at June 30, 2024

| Quantity/<br>Nominal  | Name                              | Currency | Market Value<br>in EUR | % NAV | Quantity/<br>Nominal             | Name                         | Currency | Market Value<br>in EUR | % NAV        |
|---|-----------------------------------|----------|------------------------|-------|----------------------------------|------------------------------|----------|------------------------|--------------|
| <b>Transferable securities admitted to an official exchange listing</b> |                                   |          |                        |       |                                  |                              |          |                        |              |
| <b>Shares</b>   |                                   |          |                        |       |                                  |                              |          |                        |              |
| <b>Cosmetics</b>  |                                   |          |                        |       |                                  |                              |          |                        |              |
| 158,436.00  | AMEDISYS INC                      | USD      | 13,570,725.26          | 0.95  | 62,971.00                        | REDE DOR SAO LUIZ SA         | BRL      | 287,724.78             | 0.02         |
| 307,770.00  | CEREVEL THERAPEUTICS HOLDING      | USD      | 11,742,211.62          | 0.83  | 8,978.00                         | MORPHIC HOLDING INC          | USD      | 285,402.81             | 0.02         |
| 465,322.00  | OLINK HOLDING AB - ADR            | USD      | 11,062,658.79          | 0.78  | 6,144.00                         | APOGEE THERAPEUTICS INC      | USD      | 225,580.97             | 0.02         |
| 170,496.00  | AXONICS INC                       | USD      | 10,695,074.49          | 0.75  | 8,745.00                         | LONGBOARD PHARMACEUTICALS IN | USD      | 220,552.69             | 0.02         |
| 190,252.00  | CATALENT INC                      | USD      | 9,981,684.12           | 0.70  | 10,335.00                        | INTELLIA THERAPEUTICS INC    | USD      | 215,812.74             | 0.02         |
| 64,340.00   | NOVO NORDISK A/S-B                | DKK      | 8,675,928.64           | 0.61  | 4,508.00                         | INARI MEDICAL INC            | USD      | 202,528.76             | 0.01         |
| 79,408.00   | NOVARTIS AG-REG                   | CHF      | 7,929,668.62           | 0.56  | 5,150.00                         | AVIDITY BIOSCIENCES INC      | USD      | 196,293.45             | 0.01         |
| 12,789.00   | VERTEX PHARMACEUTICALS INC        | USD      | 5,593,151.46           | 0.39  | 8,235.00                         | ARCTURUS THERAPEUTICS HOLDIN | USD      | 187,097.97             | 0.01         |
| 53,500.00   | SANOFI                            | EUR      | 4,824,095.00           | 0.34  | 6,414.00                         | PTC THERAPEUTICS INC         | USD      | 183,009.21             | 0.01         |
| 4,755.00  | REGENERON PHARMACEUTICALS         | USD      | 4,663,072.22           | 0.33  | 38,970.00                        | GERON CORP                   | USD      | 154,171.03             | 0.01         |
| 26,418.00   | PROCTER & GAMBLE CO/THE           | USD      | 4,065,179.90           | 0.29  | 2,993.00                         | GRAIL INC                    | USD      | 42,922.71              | 0.00         |
| 77,517.00   | UNILEVER PLC                      | EUR      | 3,975,071.76           | 0.28  |                                  |                              |          | <b>154,874,288.53</b>  | <b>10.87</b> |
| 26,484.00   | JOHNSON & JOHNSON                 | USD      | 3,611,757.82           | 0.25  | <b>Internet</b>                  |                              |          |                        |              |
| 6,978.00  | UNITEDHEALTH GROUP INC            | USD      | 3,315,713.81           | 0.23  | 96,955.00                        | AMAZON.COM INC               | USD      | 17,482,205.51          | 1.23         |
| 23,227.00   | UCB SA                            | EUR      | 3,221,584.90           | 0.23  | 82,059.00                        | ALPHABET INC-CL A            | USD      | 13,946,393.15          | 0.98         |
| 7,359.00  | INTUITIVE SURGICAL INC            | USD      | 3,054,491.39           | 0.21  | 26,408.00                        | META PLATFORMS INC-CLASS A   | USD      | 12,424,018.44          | 0.87         |
| 5,486.00  | THERMO FISHER SCIENTIFIC INC      | USD      | 2,830,658.27           | 0.20  | 13,019.00                        | NETFLIX INC                  | USD      | 8,198,052.46           | 0.58         |
| 61,203.00   | SURMODICS INC                     | USD      | 2,400,722.30           | 0.17  | 97,920.00                        | UBER TECHNOLOGIES INC        | USD      | 6,640,378.44           | 0.47         |
| 27,997.00   | GALDERMA GROUP AG                 | CHF      | 2,150,104.48           | 0.15  | 21,000.00                        | OKTA INC                     | USD      | 1,834,205.74           | 0.13         |
| 8,239.00  | ROCHE HOLDING AG-GENUSSCHEIN      | CHF      | 2,134,500.29           | 0.15  | 28,225.00                        | SHOPIFY INC - CLASS A        | USD      | 1,739,455.33           | 0.12         |
| 38,500.00   | SIEMENS HEALTHINEERS AG           | EUR      | 2,071,300.00           | 0.15  | 84,142.00                        | HIMS & HERS HEALTH INC       | USD      | 1,585,096.32           | 0.11         |
| 165,000.00  | SMITH & NEPHEW PLC                | GBP      | 1,908,344.64           | 0.13  | 10,976.00                        | AIRBNB INC-CLASS A           | USD      | 1,552,872.29           | 0.11         |
| 4,231.00  | ATRION CORPORATION                | USD      | 1,786,080.08           | 0.13  | 8,470.00                         | NASPERS LTD-N SHS            | ZAR      | 1,543,899.94           | 0.11         |
| 17,959.00   | ILLUMINA INC                      | USD      | 1,749,065.01           | 0.12  | 86,297.00                        | MAGNITE INC                  | USD      | 1,070,106.96           | 0.08         |
| 48,000.00   | SANDOZ GROUP AG                   | CHF      | 1,621,847.26           | 0.11  | 3,198.00                         | SPOTIFY TECHNOLOGY SA        | USD      | 936,319.50             | 0.07         |
| 16,590.00   | ABBOTT LABORATORIES               | USD      | 1,608,459.90           | 0.11  | 14,872.00                        | SQUARESPACE INC - CLASS A    | USD      | 605,426.04             | 0.04         |
| 55,000.00   | FRESENIUS SE & CO KGAA            | EUR      | 1,533,400.00           | 0.11  | 156,547.00                       | GRAB HOLDINGS LTD - CL A     | USD      | 518,536.83             | 0.04         |
| 4,401.00  | STRYKER CORP                      | USD      | 1,397,191.74           | 0.10  | 29,172.00                        | EVENTBRITE INC-CLASS A       | USD      | 131,740.13             | 0.01         |
| 1,563.00  | ELI LILLY & CO                    | USD      | 1,320,372.23           | 0.09  |                                  |                              |          | <b>70,208,707.08</b>   | <b>4.95</b>  |
| 31,429.00   | EDGEWELL PERSONAL CARE CO         | USD      | 1,178,569.17           | 0.08  | <b>Computer software</b>         |                              |          |                        |              |
| 26,888.00   | EXACT SCIENCES CORP               | USD      | 1,059,965.48           | 0.07  | 42,894.00                        | ANSYS INC                    | USD      | 12,867,199.44          | 0.90         |
| 7,233.00  | ASTRAZENECA PLC                   | GBP      | 1,054,089.14           | 0.07  | 25,054.00                        | MICROSOFT CORP               | USD      | 10,448,225.14          | 0.73         |
| 18,155.00   | PROCEPT BIROBOTICS CORP           | USD      | 1,034,839.23           | 0.07  | 51,129.00                        | ORACLE CORP                  | USD      | 6,736,099.65           | 0.47         |
| 4,947.00  | ELF BEAUTY INC                    | USD      | 972,644.59             | 0.07  | 23,969.00                        | SALESFORCE INC               | USD      | 5,749,876.28           | 0.40         |
| 31,627.00   | INTEGRA LIFESCIENCES HOLDING      | USD      | 859,912.09             | 0.06  | 24,266.00                        | AUTODESK INC                 | USD      | 5,602,632.80           | 0.39         |
| 14,825.00   | HALOZYME THERAPEUTICS INC         | USD      | 724,270.59             | 0.05  | 974,904.00                       | MATTERPORT INC               | USD      | 4,066,079.66           | 0.29         |
| 10,134.00   | VAXCYTE INC                       | USD      | 713,989.59             | 0.05  | 1,273.00                         | CONSTELLATION SOFTWARE INC   | CAD      | 3,421,644.84           | 0.24         |
| 6,717.00  | BLUEPRINT MEDICINES CORP          | USD      | 675,491.73             | 0.05  | 8,460.00                         | WORKDAY INC-CLASS A          | USD      | 1,764,700.35           | 0.12         |
| 4,641.00  | TRANSMEDICS GROUP INC             | USD      | 652,229.92             | 0.05  | 67,747.00                        | VERRA MOBILITY CORP          | USD      | 1,719,354.70           | 0.12         |
| 17,918.00   | REVOLUTION MEDICINES INC          | USD      | 648,843.09             | 0.05  | 8,500.00                         | SAP SE                       | EUR      | 1,610,920.00           | 0.11         |
| 8,767.00  | MEDTRONIC PLC                     | USD      | 643,854.04             | 0.05  | 6,809.00                         | MONGODB INC                  | USD      | 1,588,036.05           | 0.11         |
| 9,986.00  | ACADIA HEALTHCARE CO INC          | USD      | 629,302.02             | 0.04  | 2,000.00                         | SERVICENOW INC               | USD      | 1,468,010.26           | 0.10         |
| 25,660.00   | ARTIVION INC                      | USD      | 614,116.17             | 0.04  | 2,646.00                         | HUBSPOT INC                  | USD      | 1,456,108.55           | 0.10         |
| 9,472.00  | INTRA-CELLULAR THERAPIES INC      | USD      | 605,306.54             | 0.04  | 35,619.00                        | POWERSCHOOL HOLDINGS INC-A   | USD      | 744,118.88             | 0.05         |
| 5,139.00  | GLAUKOS CORP                      | USD      | 567,483.69             | 0.04  | 7,249.00                         | AGILYSYS INC                 | USD      | 704,372.16             | 0.05         |
| 4,462.00  | INSPIRE MEDICAL SYSTEMS INC       | USD      | 557,172.34             | 0.04  | 22,414.00                        | VERINT SYSTEMS INC           | USD      | 673,413.39             | 0.05         |
| 20,667.00   | OMNICELL INC                      | USD      | 522,002.04             | 0.04  | 51,565.00                        | ADEIA INC                    | USD      | 538,142.79             | 0.04         |
| 7,161.00  | ASTRAZENECA SP ADS SHS REP 1/2 SH | USD      | 521,097.63             | 0.04  | 41,570.00                        | SOLARWINDS CORP              | USD      | 467,383.72             | 0.03         |
| 11,901.00   | CRINETICS PHARMACEUTICALS IN      | USD      | 497,360.20             | 0.03  | 26,853.00                        | CLEARWATER ANALYTICS HDS-A   | USD      | 464,023.85             | 0.03         |
| 23,701.00   | ROCKET PHARMACEUTICALS INC        | USD      | 476,120.86             | 0.03  | 10,789.00                        | INTAPP INC                   | USD      | 369,146.38             | 0.03         |
| 9,155.00  | CYTOKINETICS INC                  | USD      | 462,811.20             | 0.03  | 1,488.00                         | MANHATTAN ASSOCIATES INC     | USD      | 342,486.44             | 0.02         |
| 17,022.00   | PFIZER INC                        | USD      | 444,390.54             | 0.03  | 14,363.00                        | DOUBLEVERIFY HOLDINGS INC    | USD      | 260,926.16             | 0.02         |
| 16,618.00   | PACIRA BIOSCIENCES INC            | USD      | 443,611.83             | 0.03  | 3,152.00                         | TOPICUS.COM INC-SUB VOTING   | CAD      | 251,463.64             | 0.02         |
| 2,817.00  | MERCK KGAA                        | EUR      | 435,930.75             | 0.03  | 1,194.00                         | DUOLINGO                     | USD      | 232,472.11             | 0.02         |
| 12,463.00   | CELLEX THERAPEUTICS INC           | USD      | 430,376.14             | 0.03  | 4,848.00                         | FIVE9 INC                    | USD      | 199,483.83             | 0.01         |
| 19,925.00   | SYNDAX PHARMACEUTICALS INC        | USD      | 381,675.06             | 0.03  | 8,710.00                         | JAMF HOLDING CORP            | USD      | 134,093.77             | 0.01         |
| 20,515.00   | CALLIDITAS THERAPEUTICS-B         | SEK      | 371,619.74             | 0.03  |                                  |                              |          | <b>63,880,414.84</b>   | <b>4.46</b>  |
|   |                                   |          |                        |       | <b>Electric &amp; Electronic</b> |                              |          |                        |              |
|   |                                   |          |                        |       | 170,426.00                       | NVIDIA CORP                  | USD      | 19,644,906.03          | 1.38         |
|   |                                   |          |                        |       | 10,242.00                        | ASML HOLDING NV              | EUR      | 9,875,336.40           | 0.69         |
|   |                                   |          |                        |       | 111,281.00                       | INFINEON TECHNOLOGIES AG     | EUR      | 3,817,494.71           | 0.27         |

The accompanying notes are an integral part of these financial statements.







## CAIXABANK GLOBAL SICAV - ALTERNATIVE STRATEGIES FUND\* (in EUR)

## Securities Portfolio as at June 30, 2024

| Quantity/<br>Nominal | Name                             | Currency | Market Value<br>in EUR | % NAV       | Quantity/<br>Nominal | Name                                   | Currency | Market Value<br>in EUR | % NAV        |
|----------------------|----------------------------------|----------|------------------------|-------------|----------------------|--|----------|------------------------|--------------|
|                      | <b>Real estate</b>               |          |                        |             |                      |  |          | <b>6,387,771.76</b>    | <b>0.45</b>  |
| 99,040.00            | MCGRATH RENTCORP                 | USD      | 9,846,243.99           | 0.69        |                      | <b>Entertainment</b>                   |          |                        |              |
| 280,000.00           | BRITISH LAND CO PLC              | GBP      | 1,359,297.05           | 0.10        | 20,780.00            | BLACKSTONE INC                         | USD      | 2,400,339.63           | 0.17         |
| 339,600.00           | CK ASSET HOLDINGS LTD            | HKD      | 1,187,114.58           | 0.08        | 14,293.00            | MONARCH CASINO & RESORT INC            | USD      | 908,590.71             | 0.06         |
| 12,593.00            | RYMAN HOSPITALITY PROPERTIES     | USD      | 1,173,349.18           | 0.08        | 2,681.00             | FLUTTER ENTERTAINMENT PLC-DI           | GBP      | 457,400.07             | 0.03         |
| 59,601.00            | MACERICH CO/THE                  | USD      | 858,632.55             | 0.06        |                      |  |          | <b>3,766,330.41</b>    | <b>0.26</b>  |
| 23,734.00            | MARCUS & MILLICHAP INC           | USD      | 698,013.23             | 0.05        |                      | <b>Diversified machinery</b>           |          |                        |              |
| 34,775.00            | PEBBLEBROOK HOTEL TRUST          | USD      | 446,145.32             | 0.03        | 38,086.00            | STURM RUGER & CO INC                   | USD      | 1,480,085.75           | 0.10         |
| 120,821.00           | UNITI GROUP INC                  | USD      | 329,178.75             | 0.02        | 2,300.00             | VAT GROUP AG                           | CHF      | 1,216,572.35           | 0.09         |
| 20,706.00            | PIEDMONT OFFICE REALTY TRU-A     | USD      | 140,068.58             | 0.01        | 44,048.00            | XOMETRY INC-A                          | USD      | 475,106.02             | 0.03         |
|                      |                                  |          | <b>16,038,043.23</b>   | <b>1.12</b> |                      |  |          | <b>3,171,764.12</b>    | <b>0.22</b>  |
|                      | <b>Computer hardware</b>         |          |                        |             |                      | <b>Office &amp; Business equipment</b> |          |                        |              |
| 49,161.00            | APPLE INC                        | USD      | 9,661,105.50           | 0.68        | 33,532.00            | EXLSERVICE HOLDINGS INC                | USD      | 981,164.94             | 0.07         |
| 23,362.00            | QUALCOMM INC                     | USD      | 4,341,724.43           | 0.31        | 60,353.00            | INTERFACE INC                          | USD      | 826,668.57             | 0.06         |
|                      |                                  |          | <b>14,002,829.93</b>   | <b>0.99</b> | 43,880.00            | NCR VOYIX CORP                         | USD      | 505,638.44             | 0.04         |
|                      | <b>Storage &amp; Warehousing</b> |          |                        |             |                      |  |          | <b>2,313,471.95</b>    | <b>0.17</b>  |
| 275,728.00           | WESTROCK CO-WHEN ISSUED          | USD      | 12,930,337.56          | 0.91        |                      | <b>Forest products &amp; Paper</b>     |          |                        |              |
| 3,031.00             | GREIF INC-CL A                   | USD      | 162,530.04             | 0.01        | 47,569.00            | SMURFIT KAPPA GROUP PLC                | EUR      | 1,978,870.40           | 0.14         |
|                      |                                  |          | <b>13,092,867.60</b>   | <b>0.92</b> |                      |  |          | <b>1,978,870.40</b>    | <b>0.14</b>  |
|                      | <b>Chemical</b>                  |          |                        |             |                      | <b>Lodging &amp; Restaurants</b>       |          |                        |              |
| 60,993.00            | SCHLUMBERGER LTD                 | USD      | 2,685,000.92           | 0.19        | 255,448.00           | SANDS CHINA LTD                        | HKD      | 496,999.55             | 0.03         |
| 20,000.00            | DSM-FIRMENICH AG                 | EUR      | 2,112,000.00           | 0.15        | 10,589.00            | HILTON GRAND VACATIONS INC             | USD      | 399,452.55             | 0.03         |
| 56,895.00            | HALLIBURTON CO                   | USD      | 1,793,247.59           | 0.13        | 870.00               | CHOICE HOTELS INTL INC                 | USD      | 96,599.02              | 0.01         |
| 15,961.00            | CABOT CORP                       | USD      | 1,368,468.66           | 0.10        |                      |  |          | <b>993,051.12</b>      | <b>0.07</b>  |
| 12,585.00            | MINERALS TECHNOLOGIES INC        | USD      | 976,504.41             | 0.07        |                      | <b>Advertising</b>                     |          |                        |              |
| 15,239.00            | FMC CORP                         | USD      | 818,292.00             | 0.06        | 166,379.00           | TABOOLA.COM LTD                        | USD      | 534,027.30             | 0.04         |
| 14,000.00            | NOVOZYMES A/S-B SHARES           | DKK      | 799,924.91             | 0.06        | 86,964.00            | NATIONAL CINEMEDIA INC                 | USD      | 356,213.63             | 0.03         |
| 8,492.00             | SENSIENT TECHNOLOGIES CORP       | USD      | 587,843.69             | 0.04        |                      |  |          | <b>890,240.93</b>      | <b>0.07</b>  |
| 28,779.00            | MATIV HOLDINGS INC               | USD      | 455,415.76             | 0.03        |                      | <b>Engineering &amp; Research</b>      |          |                        |              |
| 935.00               | LINDE PLC                        | USD      | 382,820.01             | 0.03        | 23,689.00            | SPIRIT AEROSYSTEMS HOLD-CL A           | USD      | 726,528.98             | 0.05         |
| 455.00               | SHERWIN-WILLIAMS CO/THE          | USD      | 126,695.26             | 0.01        |                      |  |          | <b>726,528.98</b>      | <b>0.05</b>  |
| 82,952.00            | PGS ASA                          | NOK      | 64,986.28              | 0.00        |                      |  |          | <b>774,071,759.64</b>  | <b>54.45</b> |
|                      |                                  |          | <b>12,171,199.49</b>   | <b>0.87</b> |                      | <b>Money markets instruments</b>       |          |                        |              |
|                      | <b>Transportation</b>            |          |                        |             |                      | <b>Government</b>                      |          |                        |              |
| 331,741.00           | HAWAIIAN HOLDINGS INC            | USD      | 3,847,483.68           | 0.27        | 23,220,000.00        | GERMAN T-BILL 0% 23-18/09/2024         | EUR      | 23,052,932.10          | 1.62         |
| 25,468.00            | EXPEDITORS INTL WASH INC         | USD      | 2,965,385.33           | 0.21        | 22,920,000.00        | FRENCH BTF 0% 23-27/11/2024            | EUR      | 22,586,284.80          | 1.59         |
| 21,297.00            | GREENBRIER COMPANIES INC         | USD      | 984,619.87             | 0.07        | 22,520,000.00        | LETRAS 0% 23-04/10/2024                | EUR      | 22,324,301.20          | 1.57         |
| 21,329.00            | DELTA AIR LINES INC              | USD      | 944,108.01             | 0.07        | 22,500,000.00        | FRENCH BTF 0% 24-18/09/2024            | EUR      | 22,323,375.00          | 1.57         |
| 36,059.00            | MARTEN TRANSPORT LTD             | USD      | 620,749.76             | 0.04        | 22,400,000.00        | GERMAN T-BILL 0% 23-16/10/2024         | EUR      | 22,181,040.00          | 1.56         |
| 7,851.00             | KNIGHT-SWIFT TRANSPORTATION      | USD      | 365,684.09             | 0.03        | 22,400,000.00        | LETRAS 0% 23-06/12/2024                | EUR      | 22,101,184.00          | 1.55         |
| 2,140.00             | RYDER SYSTEM INC                 | USD      | 247,355.45             | 0.02        | 21,300,000.00        | ITALY BOTS 0% 23-13/12/2024            | EUR      | 20,954,833.50          | 1.47         |
| 1,567.00             | UNITED PARCEL SERVICE-CL B       | USD      | 200,087.66             | 0.01        | 12,090,000.00        | US TREASURY BILL 0% 23-05/09/2024      | USD      | 11,167,882.99          | 0.78         |
| 1,461.00             | CANADIAN NATL RAILWAY CO         | CAD      | 161,048.22             | 0.01        | 12,040,000.00        | US TREASURY BILL 0% 23-08/08/2024      | USD      | 11,166,870.55          | 0.78         |
|                      |                                  |          | <b>10,336,522.07</b>   | <b>0.73</b> | 11,990,000.00        | US TREASURY BILL 0% 23-11/07/2024      | USD      | 11,166,151.91          | 0.78         |
|                      | <b>Textile</b>                   |          |                        |             | 12,465,000.00        | US TREASURY BILL 0% 24-17/04/2025      | USD      | 11,166,088.27          | 0.78         |
| 206,382.00           | CAPRI HOLDINGS LTD               | USD      | 6,370,064.44           | 0.45        | 12,135,000.00        | US TREASURY BILL 0% 23-03/10/2024      | USD      | 11,164,380.03          | 0.78         |
| 7,300.00             | ADIDAS AG                        | EUR      | 1,627,900.00           | 0.11        | 12,510,000.00        | US TREASURY BILL 0% 24-15/05/2025      | USD      | 11,163,652.03          | 0.78         |
| 9,938.00             | KONTOOR BRANDS INC               | USD      | 613,388.10             | 0.04        | 12,180,000.00        | US TREASURY BILL 0% 23-31/10/2024      | USD      | 11,160,383.70          | 0.78         |
| 12,300.00            | STEVEN MADDEN LTD                | USD      | 485,458.36             | 0.03        | 12,310,000.00        | US TREASURY BILL 0% 24-23/01/2025      | USD      | 11,160,062.80          | 0.78         |
| 6,807.00             | CARTERS INC                      | USD      | 393,589.73             | 0.03        | 12,360,000.00        | US TREASURY BILL 0% 24-20/02/2025      | USD      | 11,156,249.59          | 0.78         |
| 1,369.00             | CROCS INC                        | USD      | 186,416.48             | 0.01        | 12,405,000.00        | US TREASURY BILL 0% 24-20/03/2025      | USD      | 11,153,419.71          | 0.78         |
| 922.00               | NIKE INC -CL B                   | USD      | 64,838.95              | 0.00        |                      |  |          |                        |              |
|                      |                                  |          | <b>9,741,656.06</b>    | <b>0.67</b> |                      |  |          |                        |              |
|                      | <b>Building materials</b>        |          |                        |             |                      |  |          |                        |              |
| 262.00               | NVR INC                          | USD      | 1,855,099.34           | 0.13        |                      |  |          |                        |              |
| 30,065.00            | FLUOR CORP                       | USD      | 1,221,675.53           | 0.09        |                      |  |          |                        |              |
| 30,813.00            | AZEK CO INC/THE                  | USD      | 1,211,244.87           | 0.09        |                      |  |          |                        |              |
| 1,853.00             | LENNOX INTERNATIONAL INC         | USD      | 924,952.59             | 0.06        |                      |  |          |                        |              |
| 4,500.00             | AENA SME SA                      | EUR      | 846,000.00             | 0.06        |                      |  |          |                        |              |
| 2,534.00             | DAIKIN INDUSTRIES LTD            | JPY      | 328,799.43             | 0.02        |                      |  |          |                        |              |

The accompanying notes are an integral part of these financial statements.

## CAIXABANK GLOBAL SICAV - ALTERNATIVE STRATEGIES FUND\* (in EUR)

## Securities Portfolio as at June 30, 2024

| Quantity/<br>Nominal  | Name                                  | Currency | Market Value<br>in EUR  | % NAV        |
|---|---------------------------------------|----------|-------------------------|--------------|
| 12,220,000.00   | US TREASURY BILL 0% 23-29/11/2024     | USD      | 11,152,441.19           | 0.78         |
| 12,265,000.00   | US TREASURY BILL 0% 23-26/12/2024     | USD      | 11,150,027.67           | 0.78         |
| 10,000,000.00   | FRENCH BTF 0% 24-14/08/2024           | EUR      | 9,956,100.00            | 0.70         |
| 8,815,000.00  | US TREASURY BILL 0% 24-20/08/2024     | USD      | 8,161,430.77            | 0.57         |
| 6,500,000.00  | FRENCH BTF 0% 24-14/11/2024           | EUR      | 6,413,160.00            | 0.45         |
| 6,000,000.00  | FRENCH BTF 0% 23-07/08/2024           | EUR      | 5,978,160.00            | 0.42         |
| 6,000,000.00  | FRENCH BTF 0% 24-21/08/2024           | EUR      | 5,969,670.00            | 0.42         |
| 6,000,000.00  | FRENCH BTF 0% 24-28/08/2024           | EUR      | 5,965,140.00            | 0.42         |
| 6,000,000.00  | FRENCH BTF 0% 23-04/09/2024           | EUR      | 5,961,180.00            | 0.42         |
| 2,840,000.00  | US TREASURY BILL 0% 24-29/08/2024     | USD      | 2,625,866.78            | 0.18         |
| 2,220,000.00  | ITALY BOTS 0% 23-13/09/2024           | EUR      | 2,204,559.90            | 0.15         |
| 2,200,000.00  | LETRAS 0% 23-06/09/2024               | EUR      | 2,186,338.00            | 0.15         |
| 2,200,000.00  | FRENCH BTF 0% 23-02/10/2024           | EUR      | 2,179,837.00            | 0.15         |
| 2,200,000.00  | ITALY BOTS 0% 23-14/10/2024           | EUR      | 2,177,681.00            | 0.15         |
| 2,200,000.00  | LETRAS 0% 23-08/11/2024               | EUR      | 2,173,171.00            | 0.15         |
| 1,570,000.00  | FRENCH BTF 0% 23-30/10/2024           | EUR      | 1,551,317.00            | 0.11         |
|   |                                       |          | <b>352,955,172.49</b>   | <b>24.73</b> |
|   |                                       |          | <b>352,955,172.49</b>   | <b>24.73</b> |
| <b>Bonds and other debt instruments</b>                             |                                       |          |                         |              |
| <b>Government</b>   |                                       |          |                         |              |
| 1,500,000.00  | ITALY BTPTS 2.5% 14-01/12/2024        | EUR      | 1,492,920.00            | 0.10         |
| 1,500,000.00  | BUNDESSCHATZANW 2.2% 22-12/12/2024    | EUR      | 1,492,492.50            | 0.10         |
| 1,500,000.00  | BUNDESSCHATZANW 0.4% 22-13/09/2024    | EUR      | 1,490,925.00            | 0.10         |
| 1,500,000.00  | FRANCE O.A.T. 1.75% 14-25/11/2024     | EUR      | 1,489,140.00            | 0.10         |
|   |                                       |          | <b>5,965,477.50</b>     | <b>0.40</b>  |
|   |                                       |          | <b>5,965,477.50</b>     | <b>0.40</b>  |
| <b>Rights</b>   |                                       |          |                         |              |
| <b>Diversified services</b>   |                                       |          |                         |              |
| 153.00  | LOCALIZA RENT A CAR SA RTS 06/08/2024 | BRL      | 231.31                  | 0.00         |
|   |                                       |          | <b>231.31</b>           | <b>0.00</b>  |
|   |                                       |          | <b>231.31</b>           | <b>0.00</b>  |
| <b>Funds</b>  |                                       |          |                         |              |
| <b>Undertakings for collective investment</b>                       |                                       |          |                         |              |
| <b>Open-ended Funds</b>   |                                       |          |                         |              |
| 2,831,934.84  | GMO EQTY DISCL INV FD-K-EUR           | EUR      | 64,086,685.52           | 4.51         |
| 35,400.52   | ASSENAGON ALPHA VOLATILITY-I          | EUR      | 37,279,580.65           | 2.63         |
| 165,326.58  | LYXOR EPSILON GLOBAL TR-I-EUR         | EUR      | 27,974,513.01           | 1.98         |
|   |                                       |          | <b>129,340,779.18</b>   | <b>9.12</b>  |
|   |                                       |          | <b>129,340,779.18</b>   | <b>9.12</b>  |
| <b>Other transferable securities</b>                                |                                       |          |                         |              |
| <b>Money markets instruments</b>                                    |                                       |          |                         |              |
| <b>Government</b>   |                                       |          |                         |              |
| 22,560,000.00   | ITALY BOTS 0% 23-14/11/2024           | EUR      | 22,254,650.40           | 1.56         |
|   |                                       |          | <b>22,254,650.40</b>    | <b>1.56</b>  |
|   |                                       |          | <b>22,254,650.40</b>    | <b>1.56</b>  |
| <b>Transferable securities dealt in on another regulated market</b> |                                       |          |                         |              |
| <b>Shares</b>   |                                       |          |                         |              |
| <b>Internet</b>   |                                       |          |                         |              |
| 60,818.00   | ALLEGRO.EU SA                         | PLN      | 532,166.32              | 0.04         |
|   |                                       |          | <b>532,166.32</b>       | <b>0.04</b>  |
|   |                                       |          | <b>532,166.32</b>       | <b>0.04</b>  |
| <b>Total securities portfolio</b>                                   |                                       |          | <b>1,285,120,236.84</b> | <b>90.30</b> |

## Financial Derivative Instruments as at June 30, 2024

| Quantity                                  | Name                                     | Currency       | Commitment<br>in EUR | Unrealised<br>appreciation /<br>(depreciation)<br>in EUR |                |              |
|---|--|----------------|----------------------|--|----------------|--------------|
| <b>Future contracts</b>                   |  |                |                      |  |                |              |
| (312.00)                                  | EURO STOXX 50 - FUTURE 20/09/2024        | EUR            | 11,990,349.00        | (89,803.55)  |                |              |
| (27.00)                                   | DAX INDEX - FUTURE 20/09/2024            | EUR            | 12,308,928.75        | (118,886.37)   |                |              |
| 85.00                                     | FTSE 250 INDEX 20/09/2024                | GBP            | 4,067,494.37         | (25,564.66)  |                |              |
| 160.00                                    | STOXX 600 OIL&GAS 20/09/2024             | EUR            | 2,944,560.00         | (22,640.00)  |                |              |
| (60.00)                                   | STOXX 600 AUTO EUX(SXAP) 20/09/2024      | EUR            | 1,876,440.00         | 46,310.00  |                |              |
| (52.00)                                   | STOXX 600 CHEMICALS 20/09/2024           | EUR            | 3,255,850.00         | 67,502.22  |                |              |
| 70.00                                     | STOXX 600 HEALTHCARE 20/09/2024          | EUR            | 4,220,825.00         | (15,400.00)  |                |              |
| 210.00                                    | STOXX 600 INSURANCE FUTURE 20/09/2024    | EUR            | 3,936,135.00         | (4,200.00)   |                |              |
| 220.00                                    | STOXX 600 MEDIA 20/09/2024               | EUR            | 5,115,770.00         | (42,700.00)  |                |              |
| (400.00)                                  | STOXX 600 TELECOMMUNIC (SXKP) 20/09/2024 | EUR            | 4,102,400.00         | (50,200.00)  |                |              |
| (100.00)                                  | STXE 600 PR+HO EUR PR 20/09/2024         | EUR            | 5,187,850.00         | 144,400.91   |                |              |
| (60.00)                                   | EURO STOXX FOOD AND BEVERAGE 20/09/2024  | EUR            | 2,050,800.00         | 9,480.00   |                |              |
| 210.00                                    | STOXX 600 UTILITIES INDEX 20/09/2024     | EUR            | 3,873,765.00         | (122,410.00)   |                |              |
| (90.00)                                   | EURO STOXX 600 INDUS G&S FUT 20/09/2024  | EUR            | 3,785,445.00         | 19,120.25  |                |              |
| (870.00)                                  | RUSSELL 2000 E MINI INDEX FUT 20/09/2024 | USD            | 83,111,321.20        | (107,338.46)   |                |              |
| (26.00)                                   | S&P 500 E-MINI FUTURE 20/09/2024         | USD            | 6,623,395.38         | (22,031.71)  |                |              |
| (11.00)                                   | S&P / TSE 60 IX FUTURE 19/09/2024        | CAD            | 1,957,355.70         | (19,153.80)  |                |              |
| (233.00)                                  | MSCI EMERGING MARKETS INDEX 20/09/2024   | USD            | 11,807,616.05        | (66,035.69)  |                |              |
| (28.00)                                   | FTSE 100 INDEX 20/09/2024                | GBP            | 2,696,176.92         | (10,733.03)  |                |              |
| <b>Total Future contracts</b>             |  |                |                      | <b>(430,283.89)</b>                                      |                |              |
| <b>Forward foreign exchange contracts</b> |  |                |                      |  |                |              |
| 14,854,786.10                             | EUR                                      | 110,700,000.00 | DKK                  | 12/07/24   | 14,844,216.19  | 8,020.26     |
| 22,105,349.75                             | EUR                                      | 21,400,000.00  | CHF                  | 12/07/24   | 22,221,068.48  | (138,350.87) |
| 4,207,037.89                              | USD                                      | 3,710,000.00   | CHF                  | 18/09/24   | 7,777,735.20   | 35,330.97    |
| 8,829,776.19                              | EUR                                      | 101,300,000.00 | NOK                  | 12/07/24   | 8,877,010.03   | (44,931.91)  |
| 56,576.57                                 | EUR                                      | 667,000.00     | NOK                  | 19/07/24   | 58,449.81      | (1,850.43)   |
| 4,960,982.19                              | EUR                                      | 56,500,000.00  | SEK                  | 12/07/24   | 4,977,973.57   | (17,262.81)  |
| 39,891,278.77                             | EUR                                      | 43,300,000.00  | USD                  | 12/07/24   | 43,900,163.28  | (485,219.65) |
| 220,322,747.29                            | EUR                                      | 237,340,000.00 | USD                  | 08/08/24   | 223,876,836.95 | (720,294.16) |
| 275,657,380.52                            | EUR                                      | 295,000,000.00 | USD                  | 30/07/24   | 275,250,758.11 | 804,772.76   |
| 273,985,000.00                            | EUR                                      | 293,329,994.76 | USD                  | 31/07/24   | 273,692,554.01 | 700,707.30   |
| 54,000,000.00                             | NOK                                      | 4,636,052.68   | EUR                  | 12/07/24   | 4,732,068.53   | 94,782.52    |
| 17,900,000.00                             | USD                                      | 16,672,517.42  | EUR                  | 12/07/24   | 18,027,808.04  | 18,797.68    |
| 8,468,911.50                              | USD                                      | 7,904,572.56   | EUR                  | 08/08/24   | 7,901,946.82   | (17,226.62)  |
| 4,115,070.51                              | USD                                      | 3,830,000.00   | EUR                  | 18/09/24   | 4,586,023.34   | (4,390.41)   |
| 56,500,000.00                             | SEK                                      | 4,865,832.09   | EUR                  | 12/07/24   | 4,977,973.57   | 112,413.85   |
| 17,300,000.00                             | GBP                                      | 20,210,362.42  | EUR                  | 12/07/24   | 20,404,552.69  | 183,005.60   |
| 1,913,000.00                              | GBP                                      | 2,255,107.47   | EUR                  | 29/08/24   | 2,256,295.34   | (4,145.84)   |
| 1,100,000.00                              | CHF                                      | 1,131,265.93   | EUR                  | 12/07/24   | 1,142,204.45   | 12,109.15    |

The accompanying notes are an integral part of these financial statements.

## CAIXABANK GLOBAL SICAV - ALTERNATIVE STRATEGIES FUND\* (in EUR)

## Securities Portfolio as at June 30, 2024

| Purchase  |     | Sale          |     | Maturity Date | Commitment in EUR | Unrealised appreciation / (depreciation) in EUR |
|---|-----|---------------|-----|---------------|-------------------|---|
| 5,000,000.00                                    | DKK | 670,961.90    | EUR | 12/07/24      | 670,470.47        | (376.33)  |
| 62,216,641.55                                   | EUR | 53,400,000.00 | GBP | 12/07/24      | 62,982,838.95     | (732,074.93)                                    |
| 2,778,810.91                                    | USD | 2,182,000.00  | GBP | 18/09/24      | 5,166,347.45      | 17,699.22                                       |
| 5,745,394.25                                    | EUR | 8,488,000.00  | CAD | 23/08/24      | 5,787,733.12      | (34,848.36)                                     |
| 1,363,292.47                                    | USD | 1,870,000.00  | CAD | 18/09/24      | 2,547,126.13      | (5,528.52)                                      |
| <b>Total Forward foreign exchange contracts</b> |     |               |     |               |                   | <b>(218,861.53)</b>                             |

| Quantity | Name | Currency | Commitment in EUR | Unrealised appreciation / (depreciation) in EUR |
|----------|------|----------|-------------------|---|
|----------|------|----------|-------------------|---|

**Contracts for Difference**

|              |                              |     |              |      |
|--------------|------------------------------|-----|--------------|------|
| (14,000.00)  | MERCEDES-BENZ GROUP AG       | EUR | 903,980.00   | 0.00 |
| (70,000.00)  | RYANAIR HOLDINGS PLC         | EUR | 1,143,100.00 | 0.00 |
| (70.00)      | CHOCOLADEFABRIKEN LINDT-PC   | CHF | 762,473.39   | 0.00 |
| (4,000.00)   | SONOVA HOLDING AG-REG        | CHF | 1,153,003.48 | 0.00 |
| (37,000.00)  | REXEL SA                     | EUR | 893,920.00   | 0.00 |
| (13,500.00)  | BNP PARIBAS                  | EUR | 803,655.00   | 0.00 |
| (12,500.00)  | NESTLE SA-REG                | CHF | 1,190,488.55 | 0.00 |
| (85,000.00)  | ABN AMRO BANK NV-CVA         | EUR | 1,304,750.00 | 0.00 |
| (120,000.00) | SVENSKA HANDELSBANKEN-A SHS  | SEK | 1,067,312.78 | 0.00 |
| (200,000.00) | TELIA CO AB                  | SEK | 500,969.16   | 0.00 |
| (8,000.00)   | CAPGEMINI SE                 | EUR | 1,485,600.00 | 0.00 |
| (300,000.00) | TELEFONICA SA                | EUR | 1,188,000.00 | 0.00 |
| (50,000.00)  | SAGE GROUP PLC/THE           | GBP | 641,917.79   | 0.00 |
| (19,000.00)  | AMADEUS IT GROUP SA          | EUR | 1,180,660.00 | 0.00 |
| (80,000.00)  | SKANDINAVISKA ENSKILDA BAN-A | SEK | 1,103,083.70 | 0.00 |
| (54,000.00)  | WORLDDLINE SA - WI           | EUR | 546,480.00   | 0.00 |
| (30,000.00)  | DASSAULT SYSTEMES SE         | EUR | 1,059,000.00 | 0.00 |
| (15,500.00)  | LOGITECH INTERNATIONAL-REG   | CHF | 1,398,951.25 | 0.00 |
| (6,500.00)   | PERNOD RICARD SA             | EUR | 823,550.00   | 0.00 |
| (58,000.00)  | UBS GROUP AG-REG             | CHF | 1,592,959.87 | 0.00 |
| (140,000.00) | TERNA-RETE ELETTRICA NAZIONA | EUR | 1,010,520.00 | 0.00 |
| (220,000.00) | NIBE INDUSTRIER AB-B SHS     | SEK | 871,083.70   | 0.00 |
| (22,000.00)  | DAIMLER TRUCK HOLDING AG     | EUR | 817,740.00   | 0.00 |
| (60,000.00)  | KONINKLIJKE AHOLD DELHAIZE N | EUR | 1,655,400.00 | 0.00 |
| 60,000.00    | SHELL PLC                    | GBP | 2,005,543.43 | 0.00 |
| (8,000.00)   | ASTRAZENECA PLC              | GBP | 1,165,866.60 | 0.00 |
| (295,000.00) | NOKIA OYJ                    | EUR | 1,049,757.50 | 0.00 |
| (5,000.00)   | SALESFORCE INC               | USD | 1,199,440.17 | 0.00 |
| 53,000.00    | ANGLO AMERICAN PLC           | GBP | 1,564,026.66 | 0.00 |
| (8,500.00)   | CARL ZEISS MEDITEC AG - BR   | EUR | 558,025.00   | 0.00 |
| (83,000.00)  | CASTELLUM AB                 | SEK | 946,273.13   | 0.00 |
| (190,000.00) | B&M EUROPEAN VALUE RETAIL SA | GBP | 979,748.78   | 0.00 |
| (8,500.00)   | PAYCHEX INC                  | USD | 940,293.91   | 0.00 |
| (2,600.00)   | FERRARI NV                   | EUR | 989,820.00   | 0.00 |
| (18,500.00)  | DEMANT A/S                   | DKK | 747,695.26   | 0.00 |
| (27,000.00)  | ORSTED A/S                   | DKK | 1,341,772.32 | 0.00 |
| (16,000.00)  | RESTAURANT BRANDS INTERN     | USD | 1,050,543.50 | 0.00 |
| (9,500.00)   | FLOOR & DECOR HOLDINGS INC-A | USD | 881,170.98   | 0.00 |
| (22,000.00)  | FRESENIUS MEDICAL CARE AG    | EUR | 786,720.00   | 0.00 |
| (4,000.00)   | CATERPILLAR INC              | USD | 1,243,200.37 | 0.00 |
| (11,000.00)  | GARMIN LTD                   | USD | 1,672,143.69 | 0.00 |

| Quantity    | Name                     | Currency | Commitment in EUR | Unrealised appreciation / (depreciation) in EUR |
|-------------|--------------------------|----------|-------------------|---|
| (11,000.00) | STRAUMANN HOLDING AG-REG | CHF      | 1,271,273.56      | 0.00  |
| (35,000.00) | MAPLEBEAR INC            | USD      | 1,049,591.79      | 0.00  |
| (53,000.00) | EQUINOR ASA              | NOK      | 1,411,676.82      | 0.00  |
| (5,500.00)  | DUOLINGO                 | USD      | 1,070,851.41      | 0.00  |
| (18,000.00) | FORTINET INC             | USD      | 1,012,232.33      | 0.00  |
| (45,000.00) | ENDESA SA                | EUR      | 789,075.00        | 0.00  |
| (13,000.00) | CONTINENTAL AG           | EUR      | 687,700.00        | 0.00  |
| (7,500.00)  | DARDEN RESTAURANTS INC   | USD      | 1,058,922.32      | 0.00  |
| (23,000.00) | COMCAST CORP-CLASS A     | USD      | 840,382.55        | 0.00  |
| (28,000.00) | HUGO BOSS AG -ORD        | EUR      | 1,169,560.00      | 0.00  |

**Total Contracts for Difference**

-

\*Please see Note 1.

| Name | Maturity Date | Currency | Notional | Unrealised appreciation / (depreciation) in EUR |
|------|---------------|----------|----------|---|
|------|---------------|----------|----------|---|

**Equity Swaps**

|  |            |     |                |              |
|--|------------|-----|----------------|--------------|
| REDROW PLC 02/06/2034                    | 02/06/2034 | GBP | 1,517,532.00   | (782,616.51) |
| TYMAN PLC 19/10/2026                     | 19/10/2026 | GBP | 855,541.00     | (45,413.48)  |
| WILLSCOT MOBILE MINI HOLDING 01/06/2034  | 01/06/2034 | USD | (111,760.00)   | 186,657.71   |
| MACATAWA BANK CORP 19/10/2026            | 19/10/2026 | USD | 143,009.00     | 88,846.40    |
| INTERNATIONAL PAPER CO 19/10/2026        | 19/10/2026 | GBP | (327,835.00)   | (448,815.26) |
| WINTRUST FINANCIAL CORP 19/10/2026       | 19/10/2026 | USD | (11,430.00)    | (19,403.80)  |
| DS SMITH PLC 19/10/2026                  | 19/10/2026 | GBP | 2,551,251.00   | 1,632,424.56 |
| MSALP19 13/03/2025                       | 13/03/2025 | USD | 1,415,684.75   | 3,227,642.35 |
| QUANEX BUILDING PRODUCTS CORP 19/10/2026 | 19/10/2026 | GBP | (49,206.00)    | 160,065.52   |
| BARRATT DEVELOPMENTS PLC 02/06/2034      | 02/06/2034 | GBP | (2,185,246.00) | 786,006.07   |
| HEARTLAND FINANCIAL USA INC 19/10/2026   | 19/10/2026 | USD | 15,414.00      | 10,935.47    |
| VIRGIN MONEY UK PLC 19/10/2026           | 19/10/2026 | GBP | 548,818.00     | 3,351.62     |
| PGS ASA 19/10/2026                       | 19/10/2026 | NOK | 1,864,171.00   | 22,024.06    |
| PGS ASA 02/06/2034                       | 02/06/2034 | NOK | 4,028,563.00   | (170,158.83) |
| ENCAVIS AG-TEND 19/10/2026               | 19/10/2026 | EUR | 26,997.00      | 4,583.09     |
| SMURFIT KAPPA GROUP PLC 19/10/2026       | 19/10/2026 | USD | (275,728.00)   | (242,141.55) |
| UMB FINANCIAL CORP 15/07/2025            | 15/07/2025 | USD | (97,332.00)    | (181,260.29) |
| FIRST ADVANTAGE CORP 01/06/2034          | 01/06/2034 | USD | (17,459.00)    | (162.91)     |
| FIRST ADVANTAGE CORP 19/10/2026          | 19/10/2026 | USD | (44,325.00)    | (16,801.21)  |
| PERFICIENT INC 19/10/2026                | 19/10/2026 | USD | 49,694.00      | 66,934.60    |
| COSTAR GROUP INC 15/07/2025              | 15/07/2025 | USD | (23,397.00)    | 254,097.42   |
| HIBBETT INC 19/10/2026                   | 19/10/2026 | USD | 34,748.00      | 33,245.18    |
| PLAYAGS INC 19/10/2026                   | 19/10/2026 | USD | 68,929.00      | 12,201.74    |
| MSABSCME 19/10/2026                      | 19/10/2026 | USD | 135,350.00     | 25,699.78    |
| EVERBRIDGE INC 19/10/2026                | 19/10/2026 | USD | 21,874.00      | 4,957.93     |
| TGS ASA 29/03/2034                       | 29/03/2034 | NOK | (408,079.00)   | 314,690.90   |
| CAPITAL ONE FINANCIAL CORP 01/06/2034    | 01/06/2034 | USD | (93,233.00)    | (71,332.91)  |

The accompanying notes are an integral part of these financial statements.

## CAIXABANK GLOBAL SICAV - ALTERNATIVE STRATEGIES FUND\* (in EUR)

## Securities Portfolio as at June 30, 2024

| Name                                    | Maturity Date | Currency | Notional     | Unrealised appreciation / depreciation) in EUR |
|---|---------------|----------|--------------|--|
| CONSOLIDATED COMMUNICATIONS 01/06/2034  | 01/06/2034    | USD      | 21,864.00    | 0.00   |
| DARKTRACE PLC 19/10/2026                | 19/10/2026    | USD      | 351,487.00   | (9,622.21)                                     |
| SYNOPSIS INC 01/06/2034                 | 01/06/2034    | USD      | (14,798.00)  | (473,038.94)                                   |
| NETWORK INTERNATIONAL HOLDIN 02/06/2034 | 02/06/2034    | GBP      | 2,862,043.00 | (67,512.95)                                    |
| SPIRENT COMMUNICATIONS PLC 19/10/2026   | 19/10/2026    | GBP      | 826,915.00   | (5,985.15)                                     |
| MSABRPUS 19/10/2026                     | 19/10/2026    | USD      | 142,705.00   | 19,653.14                                      |
| <b>Total Equity Swaps</b>               |               |          |              | <b>4,319,751.54</b>                            |

| Quantity | Name | Currency | Commitment in EUR | Market value in EUR |
|----------|------|----------|-------------------|---------------------|
|----------|------|----------|-------------------|---------------------|

**Options**

|         |   |     |               |                   |
|---------|---|-----|---------------|-------------------|
| 55.00   | PUT S&P 500 INDEX - SPX 18/10/2024 4975 | USD | 3,382,262.33  | 157,700.02        |
| (53.00) | PUT S&P 500 INDEX - SPX 20/09/2024 4325 | USD | 617,290.26    | (28,187.54)       |
| 54.00   | PUT S&P 500 INDEX - SPX 19/07/2024 4700 | USD | 230,555.30    | 5,038.49          |
| (54.00) | PUT S&P 500 INDEX - SPX 19/07/2024 4250 | USD | 86,114.33     | (2,267.32)        |
| 61.00   | PUT MSCI EAFE 16/08/2024 2225           | USD | 13,174,007.93 | 68,299.51         |
| 53.00   | PUT S&P 500 INDEX - SPX 20/09/2024 4825 | USD | 1,790,303.77  | 74,177.74         |
| 27.00   | PUT S&P 500 INDEX - SPX 16/08/2024 5000 | USD | 874,899.58    | 24,940.52         |
| 27.00   | PUT S&P 500 INDEX - SPX 16/08/2024 5150 | USD | 1,543,730.05  | 43,154.65         |
| (55.00) | PUT S&P 500 INDEX - SPX 18/10/2024 4450 | USD | 1,125,646.05  | (61,581.53)       |
| 62.00   | PUT MSCI EAFE 20/09/2024 2250           | USD | 13,389,975.27 | 107,021.23        |
|         | <b>Total Options</b>                    |     |               | <b>388,295.77</b> |

## Summary of net assets

|   |                         | % NAV         |
|---|-------------------------|---------------|
| <b>Total securities portfolio</b>             | <b>1,285,120,236.83</b> | <b>90.30</b>  |
| <b>Total financial derivative instruments</b> | <b>4,058,901.89</b>     | <b>0.29</b>   |
| <b>Cash at bank</b>                           | <b>133,418,976.41</b>   | <b>9.37</b>   |
| <b>Other assets and liabilities</b>           | <b>629,420.25</b>       | <b>0.04</b>   |
| <b>Total net assets</b>                       | <b>1,423,227,535.38</b> | <b>100.00</b> |

\*Please see Note 1.

The accompanying notes are an integral part of these financial statements.

## CAIXABANK GLOBAL SICAV - ALTERNATIVE STRATEGIES FUND\* (in EUR)

## Portfolio Breakdowns

| Nature allocation                      | % of portfolio | % of net assets |
|--|----------------|-----------------|
| Shares                                 | 60.24          | 54.49           |
| Money markets instruments              | 29.21          | 26.29           |
| Undertakings for collective investment | 10.07          | 9.12            |
| Bonds and other debt instruments       | 0.48           | 0.40            |
|  | <b>100.00</b>  | <b>90.30</b>    |

| Country allocation | % of portfolio | % of net assets |
|--------------------|----------------|-----------------|
| United States      | 52.31          | 47.19           |
| France             | 8.38           | 7.58            |
| Ireland            | 7.45           | 6.74            |
| Germany            | 5.28           | 4.75            |
| Italy              | 4.81           | 4.34            |
| Spain              | 4.27           | 3.85            |
| United Kingdom     | 3.78           | 3.39            |
| Luxembourg         | 2.90           | 2.63            |
| Switzerland        | 2.24           | 2.02            |
| Other              | 8.58           | 7.81            |
|                    | <b>100.00</b>  | <b>90.30</b>    |

## Top Ten Holdings

| Top Ten Holdings               | Sector           | Market value<br>EUR | % of net<br>assets |
|--------------------------------|------------------|---------------------|--------------------|
| GMO EQTY DISCL INV FD-K-EUR    | Open-ended Funds | 64,086,685.52       | 4.51               |
| ASSENAGON ALPHA VOLATILITY-I   | Open-ended Funds | 37,279,580.65       | 2.63               |
| LYXOR EPSILON GLOBAL TR-IEUR   | Open-ended Funds | 27,974,513.01       | 1.98               |
| GERMAN T-BILL 0% 23-18/09/2024 | Government       | 23,052,932.10       | 1.62               |
| FRENCH BTF 0% 23-27/11/2024    | Government       | 22,586,284.80       | 1.59               |
| LETRAS 0% 23-04/10/2024        | Government       | 22,324,301.20       | 1.57               |
| FRENCH BTF 0% 24-18/09/2024    | Government       | 22,323,375.00       | 1.57               |
| ITALY BOTS 0% 23-14/11/2024    | Government       | 22,254,650.40       | 1.56               |
| GERMAN T-BILL 0% 23-16/10/2024 | Government       | 22,181,040.00       | 1.56               |
| LETRAS 0% 23-06/12/2024        | Government       | 22,101,184.00       | 1.55               |

\*Please see Note 1.

The accompanying notes are an integral part of these financial statements.

## CAIXABANK GLOBAL SICAV - ABSOLUTE RETURN STRATEGIES FUND\* (in EUR)

## Statement of Net Assets as at June 30, 2024

|   | Notes   | EUR                   |
|---|---------|-----------------------|
| <b>Assets</b>   |         |                       |
| Investment in securities at cost                                  |         | 669,648,337.74        |
| Unrealised appreciation / (depreciation) on securities            |         | 2,441,928.02          |
| Investment in securities at market value                          | 2.c     | 672,090,265.76        |
| Investment in options contracts at market value                   | 2.c, 10 | 259,700.24            |
| Cash at bank  | 2.c     | 166,960,861.26        |
| Receivable for investment sold                                    |         | 104,491.31            |
| Receivable on swaps   |         | 1,161.86              |
| Receivable on contracts for difference                            |         | 28,691.24             |
| Net unrealised appreciation on futures contracts                  | 2.c, 9  | 894,231.81            |
| Net unrealised appreciation on swaps                              | 2.c, 12 | 179,563.05            |
| Dividends and interest receivable                                 |         | 892,462.63            |
| Other assets  |         | 1,793,006.63          |
| <b>Total assets</b>   |         | <b>843,204,435.79</b> |
| <b>Liabilities</b>  |         |                       |
| Bank overdraft  |         | 2,401,141.63          |
| Accrued expenses  |         | 356,411.10            |
| Payable on purchase of investments                                |         | 13,082,608.84         |
| Payable on swaps  |         | 97,854.33             |
| Payable on contracts for difference                               |         | 100,266.61            |
| Net unrealised depreciation on forward foreign exchange contracts | 2.c, 11 | 344,692.22            |
| Unrealised on contracts for difference                            | 2.c     | 406,025.49            |
| Other liabilities   |         | 1,793,049.53          |
| <b>Total liabilities</b>  |         | <b>18,582,049.75</b>  |
| <b>Net assets at the end of the period</b>                        |         | <b>824,622,386.04</b> |

## Statement of Operations and Changes in Net Assets for the period ended June 30, 2024

|  | Notes   | EUR                   |
|--|---------|-----------------------|
| <b>Income</b>  |         |                       |
| Dividends (net of withholding taxes)                                 | 2.d     | 21,812.89             |
| Interest on bonds  | 2.d     | 15,157.99             |
| Bank interest  |         | 186,927.73            |
| Income on Contracts for Difference                                   |         | 55,410.76             |
| Income on swaps  |         | 14,641.93             |
| <b>Total income</b>  |         | <b>293,951.30</b>     |
| <b>Expenses</b>  |         |                       |
| Global Management fees   | 4       | 211,215.15            |
| Depositary fees  | 5       | 19,531.49             |
| Domiciliary, Administrative and Registrar and Transfer Agent's fees  | 6       | 21,974.45             |
| Professional fees  |         | 64,331.35             |
| Distribution fees  |         | 1,038.21              |
| Transaction costs  | 14      | 38,224.33             |
| Taxe d'abonnement  | 7       | 20,146.60             |
| Bank interest  |         | 30,142.85             |
| Agent association fees   |         | 24,710.31             |
| Expenses on Contracts for Difference                                 |         | 112,937.42            |
| Expenses on swaps  |         | 111,333.03            |
| Dividends on Contracts for Difference                                |         | 2.44                  |
| Other expenses   | 13      | 240.11                |
| <b>Total expenses</b>  |         | <b>655,827.74</b>     |
| <b>Net investment income / (loss)</b>                                |         | <b>(361,876.44)</b>   |
| Net realised gain / (loss) on:                                       |         |                       |
| Sales of investments   | 2.e     | 28,918.67             |
| Foreign exchange transactions  | 2.b     | (266,948.58)          |
| Futures contracts  | 2.c, 9  | 253,771.59            |
| Forward foreign exchange contracts                                   | 2.c, 11 | (195,483.41)          |
| Options  | 2.c, 10 | (279,489.77)          |
| Swaps  | 2.c, 12 | 78,123.40             |
| Contracts for Difference   | 2.c     | (151,876.94)          |
| <b>Net realised gain / (loss) for the period</b>                     |         | <b>(894,861.48)</b>   |
| Net change in unrealised appreciation / (depreciation) on:           |         |                       |
| Investments  | 2.e     | 2,441,928.02          |
| Futures contracts  | 2.c, 9  | 894,231.81            |
| Forward foreign exchange contracts                                   | 2.c, 11 | (347,443.77)          |
| Options  | 2.c, 10 | (5,006.07)            |
| Swaps  | 2.c, 12 | 179,563.05            |
| Contracts for Difference   | 2.c     | (406,025.49)          |
| <b>Increase / (Decrease) in net assets as a result of operations</b> |         | <b>1,862,386.07</b>   |
| Proceeds received on subscription of shares                          |         | 822,759,999.97        |
| Net amount paid on redemption of shares                              |         | -                     |
| <b>Net assets at the end of the period</b>                           |         | <b>824,622,386.04</b> |

## Statement of Changes in Number of Shares

|   | Number of Shares in issue at the beginning of the period | Number of Shares subscribed | Number of Shares redeemed | Number of Shares in issue at the end of the period |
|---|--|-----------------------------|---------------------------|--|
| F | -  | 82,274,193.63               | -                         | 82,274,193.63                                      |

\*Please see Note 1.

The accompanying notes are an integral part of these financial statements.

## CAIXABANK GLOBAL SICAV - ABSOLUTE RETURN STRATEGIES FUND\* (in EUR)

## Securities Portfolio as at June 30, 2024

| Quantity/ Nominal   | Name                                    | Currency | Market Value in EUR   | % NAV        | Quantity/ Nominal                 | Name                                  | Currency | Market Value in EUR   | % NAV        |
|---|---|----------|-----------------------|--------------|-----------------------------------|---------------------------------------|----------|-----------------------|--------------|
| <b>Transferable securities admitted to an official exchange listing</b> |   |          |                       |              |                                   |                                       |          |                       |              |
| <b>Money markets instruments</b>  |   |          |                       |              |                                   |                                       |          |                       |              |
| <b>Government</b>   |   |          |                       |              |                                   |                                       |          |                       |              |
| 33,630,842.00   | FRENCH BTF 0% 24-31/07/2024             | EUR      | 33,531,126.55         | 4.08         | 4,770,000,000.00                  | COLOMBIA TES 13.25% 23-09/02/2033     | COP      | 1,221,783.40          | 0.15         |
| 33,643,291.00   | FRENCH BTF 0% 24-14/08/2024             | EUR      | 33,495,596.95         | 4.07         | 4,240,000.00                      | MALAYSIA GOVT 4.921% 18-06/07/2048    | MYR      | 926,665.59            | 0.11         |
| 33,649,410.00   | FRENCH BTF 0% 24-21/08/2024             | EUR      | 33,479,312.23         | 4.07         | 30,517,290.00                     | THAILAND GOVT 1.25% 13-12/03/2028     | THB      | 749,983.31            | 0.09         |
| 27,655,621.00   | FRENCH BTF 0% 24-28/08/2024             | EUR      | 27,494,941.84         | 3.33         | 28,500,000.00                     | THAILAND GOVT 4% 22-17/06/2072        | THB      | 745,253.11            | 0.09         |
| 25,000,000.00   | FRENCH BTF 0% 24-17/07/2024             | EUR      | 24,962,000.00         | 3.03         | 12,360,000,000.00                 | INDONESIA GOVT 7% 19-15/09/2030       | IDR      | 706,323.16            | 0.09         |
| 24,000,000.00   | FRENCH BTF 0% 24-24/07/2024             | EUR      | 23,946,360.00         | 2.90         | 25,000,000.00                     | PHILIPPINES(REP) 6.25% 11-14/01/2036  | PHP      | 375,354.96            | 0.05         |
| 24,000,000.00   | FRENCH BTF 0% 23-07/08/2024             | EUR      | 23,912,640.00         | 2.90         |                                   |                                       |          | <b>108,801,234.74</b> | <b>13.19</b> |
| 15,500,000.00   | FRENCH BTF 0% 23-10/07/2024             | EUR      | 15,487,677.50         | 1.88         | <b>Banks</b>                      |                                       |          |                       |              |
| 15,000,000.00   | FRENCH BTF 0% 23-04/09/2024             | EUR      | 14,902,950.00         | 1.81         | 1,120,000.00                      | SANTANDER HOLD 24-31/05/2027 FRN      | USD      | 1,049,032.70          | 0.13         |
| 15,000,000.00   | FRENCH BTF 0% 24-25/09/2024             | EUR      | 14,869,800.00         | 1.80         | 740,000.00                        | CITIGROUP INC 4.4% 15-10/06/2025      | USD      | 681,428.32            | 0.08         |
| 12,500,000.00   | FRENCH BTF 0% 24-11/09/2024             | EUR      | 12,409,500.00         | 1.50         | 590,000.00                        | TORONTO DOM BANK 22-31/10/2082 FRN    | USD      | 570,501.24            | 0.07         |
| 8,668,220.00  | GERMAN T-BILL 0% 23-18/09/2024          | EUR      | 8,605,852.16          | 1.04         | 510,000.00                        | FIFTH THIRD BANK 2.375% 19-28/01/2025 | USD      | 466,768.37            | 0.06         |
| 8,646,434.00  | GERMAN T-BILL 0% 23-21/08/2024          | EUR      | 8,605,795.76          | 1.04         | 400,000.00                        | BANCO SANTANDER 3.496% 22-24/03/2025  | USD      | 367,720.08            | 0.04         |
| 12,701,000.00   | CANADA T-BILL 0% 23-12/09/2024          | CAD      | 8,577,494.41          | 1.04         | 370,000.00                        | PNC FINANCIAL 23-12/06/2026 FRN       | USD      | 345,602.61            | 0.04         |
| 12,634,000.00   | CANADA T-BILL 0% 24-01/08/2024          | CAD      | 8,577,431.12          | 1.04         | 370,000.00                        | LLOYDS BK GR PLC 5.679% 24-05/01/2035 | USD      | 344,332.17            | 0.04         |
| 10,947,000.00   | CANADA T-BILL 0% 24-04/07/2024          | CAD      | 7,458,747.09          | 0.90         | 370,000.00                        | BARCLAYS PLC 5.304% 22-09/08/2026     | USD      | 343,075.53            | 0.04         |
| 10,966,000.00   | CANADA T-BILL 0% 23-18/07/2024          | CAD      | 7,458,345.57          | 0.90         | 370,000.00                        | LLOYDS BK GR PLC 4.45% 18-08/05/2025  | USD      | 341,717.05            | 0.04         |
| 7,430,487.00  | GERMAN T-BILL 0% 23-17/07/2024          | EUR      | 7,420,344.39          | 0.90         | 370,000.00                        | LLOYDS BK GR PLC 20-05/02/2026 FRN    | USD      | 338,294.10            | 0.04         |
| 7,420,746.00  | FRENCH BTF 0% 24-03/07/2024             | EUR      | 7,420,003.93          | 0.90         | 360,000.00                        | MITSUB UFJ FIN 23-20/02/2026 FRN      | USD      | 335,862.28            | 0.04         |
| 1,257,250,000.00  | JAPAN T-BILL 0% 24-09/09/2024           | JPY      | 7,292,269.80          | 0.88         | 340,000.00                        | GOLDMAN SACHS GP 3.5% 20-01/04/2025   | USD      | 312,308.28            | 0.04         |
| 837,700,000.00  | JAPAN T-BILL 0% 24-19/08/2024           | JPY      | 4,858,855.04          | 0.59         | 250,000.00                        | UBS GROUP 4.55% 16-17/04/2026         | USD      | 229,428.50            | 0.03         |
| 2,500,000.00  | FRENCH BTF 0% 24-18/12/2024             | EUR      | 2,458,150.00          | 0.30         | 200,000.00                        | FIFTH THIRD BANK 3.85% 16-15/03/2026  | USD      | 181,036.62            | 0.02         |
| 2,500,000.00  | FRENCH BTF 0% 24-26/03/2025             | EUR      | 2,437,212.50          | 0.30         |                                   |                                       |          | <b>5,907,107.85</b>   | <b>0.71</b>  |
| 200,000,000.00  | JAPAN T-BILL 0% 24-16/07/2024           | JPY      | 1,160,069.77          | 0.14         | <b>Financial services</b>         |                                       |          |                       |              |
|   |   |          | <b>340,822,476.61</b> | <b>41.34</b> | 520,000.00                        | ALLY FINANCIAL 23-03/01/2030 FRN      | USD      | 498,714.81            | 0.06         |
|   |   |          | <b>340,822,476.61</b> | <b>41.34</b> | 575,000.00                        | AERCAP IRELAND 3% 21-29/10/2028       | USD      | 487,930.49            | 0.06         |
| <b>Bonds and other debt instruments</b>                                 |   |          |                       |              | 490,000.00                        | CAPITAL ONE FINL 23-08/06/2034 FRN    | USD      | 468,735.81            | 0.06         |
| <b>Government</b>   |   |          |                       |              | 480,000.00                        | CAPITAL ONE FINL 23-08/06/2029 FRN    | USD      | 458,059.06            | 0.06         |
| 23,887,000.00   | US TREASURY N/B 4.5% 24-31/05/2029      | USD      | 22,444,987.44         | 2.72         | 480,000.00                        | CHARLES SCHWAB 23-19/05/2029 FRN      | USD      | 453,468.44            | 0.05         |
| 11,813,000.00   | UK TSY GILT 0.125% 20-30/01/2026        | GBP      | 13,072,254.51         | 1.59         | 380,000.00                        | CAPITAL ONE FINL 22-03/03/2026 FRN    | USD      | 346,979.80            | 0.04         |
| 12,800,000.00   | US TREASURY N/B 0.375% 21-15/09/2024    | USD      | 11,822,255.56         | 1.43         | 370,000.00                        | CAPITAL ONE FINL 4.25% 18-30/04/2025  | USD      | 341,007.60            | 0.04         |
| 10,556,754.00   | US TSY INFL IX N/B 0.125% 20-15/04/2025 | USD      | 9,582,794.34          | 1.16         | 300,000.00                        | AERCAP IRELAND 6.15% 23-30/09/2030    | USD      | 289,794.26            | 0.04         |
| 8,195,440.00  | UK TSY I/L GILT 0.125% 15-22/03/2026    | GBP      | 9,573,687.12          | 1.16         |                                   |                                       |          | <b>3,344,690.27</b>   | <b>0.41</b>  |
| 1,185,000,000.00  | JAPAN GOVT 2-YR 0.4% 24-01/06/2026      | JPY      | 6,882,555.10          | 0.83         | <b>Supranational organisation</b> |                                       |          |                       |              |
| 6,324,173.10  | DEUTSCHLAND I/L 0.1% 15-15/04/2026      | EUR      | 6,171,254.59          | 0.75         | 179,100,000.00                    | INT BK RECON&DEV 6.75% 23-13/07/2029  | INR      | 1,977,152.03          | 0.24         |
| 9,121,000.00  | NEW ZEALAND GVT 5% 24-15/05/2054        | NZD      | 5,213,596.48          | 0.63         |                                   |                                       |          | <b>1,977,152.03</b>   | <b>0.24</b>  |
| 15,390,000.00   | POLAND GOVT BOND 5% 24-25/10/2034       | PLN      | 3,370,083.16          | 0.41         | <b>Auto Parts &amp; Equipment</b> |                                       |          |                       |              |
| 3,000,000.00  | US TREASURY N/B 4.25% 24-28/02/2029     | USD      | 2,782,868.27          | 0.34         | 540,000.00                        | FORD MOTOR CRED 5.8% 24-05/03/2027    | USD      | 503,717.84            | 0.06         |
| 4,660,000.00  | NEW ZEALAND GVT 4.25% 22-15/05/2034     | NZD      | 2,562,344.26          | 0.31         | 470,000.00                        | FORD MOTOR CRED 5.125% 20-16/06/2025  | USD      | 435,224.17            | 0.05         |
| 2,440,000,000.00  | TESORERIA PESOS 6% 23-01/04/2033 FLAT   | CLP      | 2,422,027.26          | 0.29         | 360,000.00                        | FORD MOTOR CRED 2.3% 22-10/02/2025    | USD      | 328,472.50            | 0.04         |
| 3,420,000.00  | CANADA-GOVT 3% 23-01/06/2034            | CAD      | 2,234,735.81          | 0.27         |                                   |                                       |          |                       |              |
| 2,400,000.00  | US TREASURY N/B 1.375% 20-31/01/2025    | USD      | 2,189,248.99          | 0.27         |                                   |                                       |          |                       |              |
| 2,151,252.00  | US TSY INFL IX N/B 0.125% 21-15/04/2026 | USD      | 1,917,691.37          | 0.23         |                                   |                                       |          |                       |              |
| 8,920,000.00  | MALAYSIA GOVT 4.457% 23-31/03/2053      | MYR      | 1,833,486.95          | 0.22         |                                   |                                       |          |                       |              |

The accompanying notes are an integral part of these financial statements.

**CAIXABANK GLOBAL SICAV - ABSOLUTE RETURN STRATEGIES FUND\* (in EUR)**

**Securities Portfolio as at June 30, 2024**

| Quantity/<br>Nominal | Name                                   | Currency | Market Value<br>in EUR | % NAV        | Quantity/<br>Nominal | Name                             | Currency | Market Value<br>in EUR | % NAV       |
|----------------------|--|----------|------------------------|--------------|----------------------|----------------------------------|----------|------------------------|-------------|
| 350,000.00           | GEN MOTORS FIN 6.05% 22-10/10/2025     | USD      | 327,888.03             | 0.04         | 7,313.00             | BOSTON SCIENTIFIC CORP           | USD      | 525,471.55             | 0.06        |
|                      |  |          |                        |              | 1,616.00             | CALLIDITAS THERAPEUTICS-B        | SEK      | 29,273.09              | 0.00        |
|                      |  |          | <b>1,595,302.54</b>    | <b>0.19</b>  |                      |                                  |          | <b>32,083,267.37</b>   | <b>3.89</b> |
|                      | <b>Energy</b>                          |          |                        |              |                      | <b>Computer software</b>         |          |                        |             |
| 370,000.00           | EXELON GENERATIO 3.25% 20-01/06/2025   | USD      | 337,689.95             | 0.04         | 14,478.00            | ANSYS INC                        | USD      | 4,343,062.28           | 0.53        |
| 360,000.00           | OCCIDENTAL PETE 5.875% 20-01/09/2025   | USD      | 336,241.85             | 0.04         | 5,729.00             | MICROSOFT CORP                   | USD      | 2,389,154.70           | 0.29        |
| 360,000.00           | OVINTIV INC 5.65% 23-15/05/2025        | USD      | 335,566.69             | 0.04         | 2,982.00             | INTUIT INC                       | USD      | 1,828,598.29           | 0.22        |
| 350,000.00           | NEXTERA ENERGY 6.051% 23-01/03/2025    | USD      | 327,270.82             | 0.04         | 2,240.00             | SERVICENOW INC                   | USD      | 1,644,171.50           | 0.20        |
| 220,000.00           | DCP MIDSTREAM OP 5.375% 18-15/07/2025  | USD      | 204,612.83             | 0.02         | 6,161.00             | SALESFORCE INC                   | USD      | 1,477,950.17           | 0.18        |
|                      |  |          | <b>1,541,382.14</b>    | <b>0.18</b>  | 6,740.00             | WORKDAY INC-CLASS A              | USD      | 1,405,919.66           | 0.17        |
|                      | <b>Telecommunication</b>               |          |                        |              | 47,440.00            | CONFLUENT INC-CLASS A            | USD      | 1,307,117.52           | 0.16        |
| 360,000.00           | SPRINT CORP 7.625% 18-01/03/2026       | USD      | 345,049.13             | 0.04         | 6,416.00             | ORACLE CORP                      | USD      | 845,289.67             | 0.10        |
| 370,000.00           | ROGERS COMM INC 2.95% 23-15/03/2025    | USD      | 338,584.09             | 0.04         | 79,200.00            | MATTERPORT INC                   | USD      | 330,323.30             | 0.04        |
|                      |  |          | <b>683,633.22</b>      | <b>0.08</b>  | 7,385.00             | EVERBRIDGE INC                   | USD      | 241,102.08             | 0.03        |
|                      | <b>Cosmetics</b>                       |          |                        |              |                      |                                  |          | <b>15,812,689.17</b>   | <b>1.92</b> |
| 360,000.00           | HCA INC 5.375% 15-01/02/2025           | USD      | 334,820.99             | 0.04         |                      | <b>Diversified services</b>      |          |                        |             |
| 360,000.00           | ABBVIE INC 3.8% 20-15/03/2025          | USD      | 331,801.26             | 0.04         | 69,975.00            | STERICYCLE INC                   | USD      | 3,795,331.70           | 0.46        |
|                      |  |          | <b>666,622.25</b>      | <b>0.08</b>  | 37,159.00            | RELX PLC                         | EUR      | 1,596,350.64           | 0.19        |
|                      | <b>Real estate</b>                     |          |                        |              | 41,272.00            | NUVEI CORP-SUBORDINATE VTG       | USD      | 1,246,920.79           | 0.15        |
| 370,000.00           | KILROY REALTY LP 3.45% 17-15/12/2024   | USD      | 341,394.26             | 0.04         | 10,557.00            | PENTAIR PLC                      | USD      | 755,218.28             | 0.09        |
|                      |  |          | <b>341,394.26</b>      | <b>0.04</b>  | 40,786.00            | STERLING CHECK CORP              | USD      | 563,221.65             | 0.07        |
|                      | <b>Entertainment</b>                   |          |                        |              | 11,664.00            | UL SOLUTIONS INC - CLASS A       | USD      | 459,159.47             | 0.06        |
| 370,000.00           | WARNERMEDIA HLDG 3.638% 23-15/03/2025  | USD      | 339,937.39             | 0.04         | 23,335.00            | PARK LAWN CORP                   | CAD      | 413,857.93             | 0.05        |
|                      |  |          | <b>339,937.39</b>      | <b>0.04</b>  | 9,668.00             | RENTOKIL INITIAL PLC-SP ADR      | USD      | 267,465.55             | 0.03        |
|                      | <b>Chemical</b>                        |          |                        |              | 9,922.00             | AARONS CO INC/THE                | USD      | 92,392.40              | 0.01        |
| 360,000.00           | CELANESE US HLDS 6.05% 22-15/03/2025   | USD      | 336,211.62             | 0.04         |                      |                                  |          | <b>9,189,918.41</b>    | <b>1.11</b> |
|                      |  |          | <b>336,211.62</b>      | <b>0.04</b>  |                      | <b>Financial services</b>        |          |                        |             |
|                      | <b>Office &amp; Business equipment</b> |          |                        |              | 31,003.00            | DISCOVER FINANCIAL SERVICES      | USD      | 3,784,000.40           | 0.46        |
| 360,000.00           | REYNOLDS AMERICA 4.45% 15-12/06/2025   | USD      | 331,962.49             | 0.04         | 5,284.00             | MASTERCARD INC - A               | USD      | 2,175,030.97           | 0.26        |
|                      |  |          | <b>331,962.49</b>      | <b>0.04</b>  | 42,123.00            | ASSETMARK FINANCIAL HOLDINGS     | USD      | 1,357,918.96           | 0.16        |
|                      | <b>Building materials</b>              |          |                        |              | 2,876.00             | CME GROUP INC                    | USD      | 527,568.56             | 0.06        |
| 340,000.00           | CARRIER GLOBAL 2.242% 20-15/02/2025    | USD      | 310,373.13             | 0.04         | 5,986.00             | AERCAP HOLDINGS NV               | USD      | 520,546.02             | 0.06        |
|                      |  |          | <b>310,373.13</b>      | <b>0.04</b>  |                      |                                  |          | <b>8,365,064.91</b>    | <b>1.00</b> |
|                      |  |          | <b>126,177,003.93</b>  | <b>15.28</b> |                      | <b>Banks</b>                     |          |                        |             |
|                      | <b>Shares</b>                          |          |                        |              | 46,213.00            | HDFC BANK LTD-ADR                | USD      | 2,773,857.98           | 0.34        |
|                      | <b>Cosmetics</b>                       |          |                        |              | 59,534.00            | HEARTLAND FINANCIAL USA INC      | USD      | 2,469,126.48           | 0.30        |
| 51,183.00            | AMEDISYS INC                           | USD      | 4,384,044.23           | 0.53         | 86,304.00            | ICICI BANK LTD-SPON ADR          | USD      | 2,319,961.04           | 0.28        |
| 103,879.00           | CEREVEL THERAPEUTICS HOLDING           | USD      | 3,963,249.18           | 0.48         | 12,650.00            | MACATAWA BANK CORP               | USD      | 172,325.64             | 0.02        |
| 57,546.00            | AXONICS INC                            | USD      | 3,609,813.46           | 0.44         |                      |                                  |          | <b>7,735,271.14</b>    | <b>0.94</b> |
| 65,457.00            | CATALENT INC                           | USD      | 3,434,240.36           | 0.42         |                      | <b>Electric &amp; Electronic</b> |          |                        |             |
| 123,887.00           | OLINK HOLDING AB - ADR                 | USD      | 2,945,314.45           | 0.36         | 36,176.00            | SAMSUNG ELECTRONICS CO LTD       | KRW      | 1,998,519.72           | 0.24        |
| 2,269.00             | ELI LILLY & CO                         | USD      | 1,916,778.37           | 0.23         | 12,064.00            | TAIWAN SEMICONDUCTOR-SP ADR      | USD      | 1,956,467.31           | 0.24        |
| 3,309.00             | THERMO FISHER SCIENTIFIC INC           | USD      | 1,707,372.99           | 0.21         | 9,079.00             | SK HYNIX INC                     | KRW      | 1,455,457.22           | 0.18        |
| 7,506.00             | BECTON DICKINSON AND CO                | USD      | 1,636,787.74           | 0.20         | 5,614.00             | LEGRAND SA                       | EUR      | 520,080.96             | 0.06        |
| 2,605.00             | LONZA GROUP AG-REG                     | CHF      | 1,326,506.41           | 0.16         | 3,893.00             | EMERSON ELECTRIC CO              | USD      | 400,142.65             | 0.05        |
| 3,049.00             | INTUITIVE SURGICAL INC                 | USD      | 1,265,544.81           | 0.15         | 1,488.00             | ANALOG DEVICES INC               | USD      | 316,912.41             | 0.04        |
| 34,249.00            | BAXTER INTERNATIONAL INC               | USD      | 1,068,933.10           | 0.13         | 1,680.00             | AMETEK INC                       | USD      | 261,322.88             | 0.03        |
| 9,056.00             | MERCK & CO. INC.                       | USD      | 1,046,076.79           | 0.13         |                      |                                  |          | <b>6,908,903.15</b>    | <b>0.84</b> |
| 6,835.00             | NOVO NORDISK A/S-B                     | DKK      | 921,665.72             | 0.11         |                      | <b>Food services</b>             |          |                        |             |
| 5,294.00             | PENUMBRA INC                           | USD      | 888,977.07             | 0.11         | 231,037.00           | ALBERTSONS COS INC - CLASS A     | USD      | 4,257,504.78           | 0.52        |
| 20,660.00            | SURMODICS INC                          | USD      | 810,400.19             | 0.10         | 15,360.00            | COCA-COLA CO/THE                 | USD      | 912,212.74             | 0.11        |
| 1,428.00             | ATRION CORPORATION                     | USD      | 602,817.86             | 0.07         | 6,936.00             | CARLSBERG AS-B                   | DKK      | 777,172.04             | 0.09        |
|                      |  |          |                        |              |                      |                                  |          | <b>5,946,889.56</b>    | <b>0.72</b> |
|                      |  |          |                        |              |                      | <b>Building materials</b>        |          |                        |             |
|                      |  |          |                        |              | 15,845.00            | LENNAR CORP-A                    | USD      | 2,215,712.76           | 0.27        |
|                      |  |          |                        |              | 25,463.00            | JOHNSON CONTROLS INTERNATIONAL   | USD      | 1,579,216.80           | 0.19        |
|                      |  |          |                        |              | 3,374.00             | TRANE TECHNOLOGIES PLC           | USD      | 1,035,511.85           | 0.13        |
|                      |  |          |                        |              |                      |                                  |          | <b>4,830,441.41</b>    | <b>0.59</b> |

The accompanying notes are an integral part of these financial statements.



## CAIXABANK GLOBAL SICAV - ABSOLUTE RETURN STRATEGIES FUND\* (in EUR)

## Securities Portfolio as at June 30, 2024

| Quantity/<br>Nominal                          | Name                         | Currency | Market Value<br>in EUR | % NAV        |
|---|------------------------------|----------|------------------------|--------------|
| <b>Internet</b>                               |                              |          |                        |              |
| 17,343.00                                     | AMAZON.COM INC               | USD      | 3,127,160.95           | 0.38         |
| 3,671.00                                      | ALPHABET INC-CL A            | USD      | 623,907.30             | 0.08         |
| 8,347.00                                      | UBER TECHNOLOGIES INC        | USD      | 566,046.15             | 0.07         |
| 2,256.00                                      | ALPHABET INC-CL C            | USD      | 386,093.32             | 0.05         |
|   |                              |          | <b>4,703,207.72</b>    | <b>0.58</b>  |
| <b>Metal</b>                                  |                              |          |                        |              |
| 44,787.00                                     | UNITED STATES STEEL CORP     | USD      | 1,579,611.48           | 0.19         |
| 80,203.00                                     | ALAMOS GOLD INC-CLASS A      | USD      | 1,173,392.15           | 0.14         |
| 12,718.00                                     | HAYNES INTERNATIONAL INC     | USD      | 696,567.86             | 0.08         |
| 8,469.00                                      | AGNICO EAGLE MINES LTD       | USD      | 516,792.72             | 0.06         |
| 3,856.00                                      | ARCELORMITTAL                | EUR      | 82,402.72              | 0.01         |
|   |                              |          | <b>4,048,766.93</b>    | <b>0.48</b>  |
| <b>Telecommunication</b>                      |                              |          |                        |              |
| 95,589.00                                     | JUNIPER NETWORKS INC         | USD      | 3,251,854.39           | 0.39         |
| 110,552.00                                    | CONSOLIDATED COMMUNICATIONS  | USD      | 453,864.05             | 0.06         |
| 42,317.00                                     | INFINERA CORP                | USD      | 240,457.69             | 0.03         |
|   |                              |          | <b>3,946,176.13</b>    | <b>0.48</b>  |
| <b>Textile</b>                                |                              |          |                        |              |
| 71,404.00                                     | CAPRI HOLDINGS LTD           | USD      | 2,203,913.52           | 0.27         |
| 1,823.00                                      | LVMH MOET HENNESSY LOUIS VUI | EUR      | 1,300,892.80           | 0.16         |
|   |                              |          | <b>3,504,806.32</b>    | <b>0.43</b>  |
| <b>Distribution &amp; Wholesale</b>           |                              |          |                        |              |
| 183,938.00                                    | VIZIO HOLDING CORP-A         | USD      | 1,853,538.98           | 0.22         |
| 4,235.00                                      | LULULEMON ATHLETICA INC      | USD      | 1,180,307.44           | 0.14         |
|   |                              |          | <b>3,033,846.42</b>    | <b>0.36</b>  |
| <b>Transportation</b>                         |                              |          |                        |              |
| 112,053.00                                    | HAWAIIAN HOLDINGS INC        | USD      | 1,299,574.33           | 0.16         |
| 6,358.00                                      | DSV A/S                      | DKK      | 909,692.46             | 0.11         |
|   |                              |          | <b>2,209,266.79</b>    | <b>0.27</b>  |
| <b>Insurance</b>                              |                              |          |                        |              |
| 1,067.00                                      | MARKEL GROUP INC             | USD      | 1,568,676.67           | 0.19         |
|   |                              |          | <b>1,568,676.67</b>    | <b>0.19</b>  |
| <b>Storage &amp; Warehousing</b>              |                              |          |                        |              |
| 20,695.00                                     | WESTROCK CO-WHEN ISSUED      | USD      | 970,497.50             | 0.12         |
|   |                              |          | <b>970,497.50</b>      | <b>0.12</b>  |
| <b>Real estate</b>                            |                              |          |                        |              |
| 7,807.00                                      | MCGRATH RENTCORP             | USD      | 776,147.28             | 0.09         |
|   |                              |          | <b>776,147.28</b>      | <b>0.09</b>  |
| <b>Computer hardware</b>                      |                              |          |                        |              |
| 3,020.00                                      | APPLE INC                    | USD      | 593,489.53             | 0.07         |
|   |                              |          | <b>593,489.53</b>      | <b>0.07</b>  |
| <b>Entertainment</b>                          |                              |          |                        |              |
| 3,980.00                                      | KKR & CO INC                 | USD      | 390,814.28             | 0.05         |
|   |                              |          | <b>390,814.28</b>      | <b>0.05</b>  |
| <b>Office &amp; Business equipment</b>        |                              |          |                        |              |
| 23,241.00                                     | PLAYAGS INC                  | USD      | 249,378.59             | 0.03         |
|   |                              |          | <b>249,378.59</b>      | <b>0.03</b>  |
| <b>Energy</b>                                 |                              |          |                        |              |
| 3,892.00                                      | AVANGRID INC                 | USD      | 129,025.20             | 0.02         |
|   |                              |          | <b>129,025.20</b>      | <b>0.02</b>  |
|   |                              |          | <b>116,996,544.48</b>  | <b>14.18</b> |
| <b>Funds</b>                                  |                              |          |                        |              |
| <b>Undertakings for collective investment</b> |                              |          |                        |              |
| <b>Open-ended Funds</b>                       |                              |          |                        |              |
| 271,691.70                                    | GLG ALPHA SEL ALT-IN H EUR   | EUR      | 35,069,964.51          | 4.26         |
| 2,374,887.35                                  | PAYDEN-ABSOLUTE RETURN BF-EA | EUR      | 25,305,137.19          | 3.07         |
| 199,724.07                                    | DNCA INVEST-ALPHA BONDS-FEUR | EUR      | 25,283,070.33          | 3.07         |

| Quantity/<br>Nominal                          | Name                          | Currency | Market Value<br>in EUR | % NAV        |
|---|-------------------------------|----------|------------------------|--------------|
|   |                               |          | <b>85,658,172.03</b>   | <b>10.40</b> |
|   |                               |          | <b>85,658,172.03</b>   | <b>10.40</b> |
| <b>Other transferable securities</b>          |                               |          |                        |              |
| <b>Undertakings for collective investment</b> |                               |          |                        |              |
| <b>Real estate</b>                            |                               |          |                        |              |
| 66,808.00                                     | APARTMENT INCOME REIT CO DLST | USD      | 2,436,068.71           | 0.30         |
|   |                               |          | <b>2,436,068.71</b>    | <b>0.30</b>  |
|   |                               |          | <b>2,436,068.71</b>    | <b>0.30</b>  |
| <b>Total securities portfolio</b>             |                               |          | <b>672,090,265.76</b>  | <b>81.50</b> |

## Financial Derivative Instruments as at June 30, 2024

| Quantity                      | Name  | Currency | Commitment<br>in EUR | Unrealised<br>appreciation /<br>(depreciation)<br>in EUR |
|-------------------------------|---|----------|----------------------|--|
| <b>Future contracts</b>       |   |          |                      |  |
| (113.00)                      | EURO STOXX 50 - FUTURE<br>20/09/2024        | EUR      | 2,104,428.60         | 28,537.50  |
| (10.00)                       | DAX INDEX - FUTURE 20/09/2024               | EUR      | 4,558,862.50         | (4,242.65)   |
| (52.00)                       | RUSSELL 2000 E MINI INDEX FUT<br>20/09/2024 | USD      | 4,967,573.22         | (36,449.73)  |
| (12.00)                       | S&P 500 E-MINI FUTURE 20/09/2024            | USD      | 3,056,951.71         | 15,547.00  |
| (118.00)                      | FTSE 100 INDEX 20/09/2024                   | GBP      | 11,362,459.87        | 65,701.50  |
| (49.00)                       | NASDAQ E-MINI FUTURE 20/09/2024             | USD      | 18,732,472.50        | 145,000.23   |
| (430.00)                      | STOXX 600 BANK 20/09/2024                   | EUR      | 4,183,040.00         | 10,597.50  |
| (82.00)                       | STOXX 600(SXXP) 20/09/2024                  | EUR      | 2,096,822.00         | 14,214.35  |
| (6.00)                        | JPN 10Y BOND (TSE) 12/09/2024               | JPY      | 3,315,071.72         | 18,445.29  |
| (80.00)                       | EURO-BTP FUTURE 06/09/2024                  | EUR      | 8,287,840.00         | 68,640.00  |
| (181.00)                      | ULTRA LONG TERM US TREAS<br>BOND 19/09/2024 | USD      | 21,168,386.98        | 291,870.76   |
| 64.00                         | EURO-BOBL FUTURE 06/09/2024                 | EUR      | 7,452,160.00         | 1,020.00   |
| (32.00)                       | LONG GILT FUTURE (LIFFE)<br>26/09/2024      | GBP      | 3,766,854.99         | 36,739.33  |
| (109.00)                      | US LONG BOND FUT (CBT)<br>19/09/2024        | USD      | 12,032,715.19        | 103,802.19   |
| (170.00)                      | US 10YR NOTE FUT (CBT)<br>19/09/2024        | USD      | 17,445,620.48        | 40,427.89  |
| 189.00                        | EURO-BUND FUTURE 06/09/2024                 | EUR      | 19,156,851.00        | (65,992.90)  |
| 62.00                         | ULTRA 10 YEAR US TREASURY FUT<br>19/09/2024 | USD      | 6,567,704.69         | (32,671.44)  |
| (61.00)                       | CAN 10YR BOND FUT. 18/09/2024               | CAD      | 1,522,430.19         | 66,659.86  |
| 359.00                        | US 5YR NOTE FUTURE (CBT)<br>30/09/2024      | USD      | 33,586,723.58        | (25,884.47)  |
| (70.00)                       | EURO OAT FUTURE FREN 10YR 6%<br>06/09/2024  | EUR      | 6,902,630.00         | 59,540.00  |
| (61.00)                       | EURO BUXL 30Y BONDS 06/09/2024              | EUR      | 7,944,640.00         | 89,260.00  |
| 46.00                         | US 2YR NOTE FUTURE (CBT)<br>30/09/2024      | USD      | 8,765,162.12         | 3,469.60   |
| <b>Total Future contracts</b> |   |          | <b>894,231.81</b>    |  |

\*Please see Note 1.

| Purchase                                  |     | Sale          | Maturity<br>Date | Commitment<br>in EUR | Unrealised<br>appreciation /<br>(depreciation)<br>in EUR |          |
|---|-----|---------------|------------------|----------------------|--|----------|
| <b>Forward foreign exchange contracts</b> |     |               |                  |                      |  |          |
| 2,649,156.15                              | EUR | 19,755,000.00 | DKK              | 18/07/24             | 2,649,028.82   | (561.83) |
| 1,276,666.98                              | EUR | 1,225,961.68  | CHF              | 18/07/24             | 1,272,998.99   | 1,796.17 |
| 306,367.16                                | USD | 272,881.90    | CHF              | 18/07/24             | 569,208.67   | 1,831.88 |
| 48,421.41                                 | EUR | 546,000.00    | SEK              | 18/07/24             | 48,105.73  | 312.12   |

The accompanying notes are an integral part of these financial statements.

## CAIXABANK GLOBAL SICAV - ABSOLUTE RETURN STRATEGIES FUND\* (in EUR)

## Securities Portfolio as at June 30, 2024

| Purchase          |     | Sale             |     | Maturity Date | Commitment in EUR | Unrealised appreciation / (depreciation) in EUR | Purchase  |     | Sale              |     | Maturity Date | Commitment in EUR | Unrealised appreciation / (depreciation) in EUR |
|-------------------|-----|------------------|-----|---------------|-------------------|---|---|-----|-------------------|-----|---------------|-------------------|---|
| 1,093,640.25      | USD | 11,505,127.13    | SEK | 18/07/24      | 2,034,092.36      | 5,772.69  | 4,533,534.17                                    | USD | 378,996,969.25    | INR | 18/07/24      | 8,470,766.23      | (12,154.59)                                     |
| 4,052,772.96      | GBP | 53,696,935.18    | SEK | 18/07/24      | 9,511,066.43      | 44,948.69                                       | 886,235.35                                      | EUR | 1,425,225.78      | AUD | 18/07/24      | 888,101.81        | (1,513.57)                                      |
| 54,904,323.53     | EUR | 58,890,000.00    | USD | 08/08/24      | 54,947,515.75     | 58,445.48                                       | 10,788,475.13                                   | USD | 16,195,523.76     | AUD | 18/07/24      | 20,158,150.16     | (30,671.84)                                     |
| 40,113,617.37     | EUR | 43,236,772.97    | USD | 23/08/24      | 40,684,649.38     | (127,096.27)                                    | 881,933,485.00                                  | JPY | 8,419,153.34      | AUD | 18/07/24      | 10,361,805.16     | (117,746.91)                                    |
| 38,381,000.00     | EUR | 41,113,093.63    | USD | 19/07/24      | 42,304,729.30     | 56,278.07                                       | 9,076,575.95                                    | USD | 12,478,996,186.00 | KRW | 18/07/24      | 16,927,753.19     | 8,107.70  |
| 57,546,668.48     | EUR | 61,840,838.44    | USD | 18/07/24      | 57,700,805.62     | (102,805.57)                                    | 1,471,555.77                                    | USD | 2,026,241,000.00  | KRW | 11/10/24      | 2,746,517.12      | (6,412.96)                                      |
| 40,100,000.00     | EUR | 43,075,387.89    | USD | 20/09/24      | 40,252,286.34     | 58,173.56                                       | 16,190,490.51                                   | USD | 117,393,789.47    | CNY | 18/07/24      | 30,181,429.99     | 6,379.67  |
| 1,332,705.36      | GBP | 1,711,187.02     | USD | 18/07/24      | 3,168,493.45      | (24,596.14)                                     | 1,015,721,795.00                                | JPY | 46,919,316.40     | CNY | 18/07/24      | 11,916,629.36     | (125,569.38)                                    |
| 326,289,000.00    | JPY | 2,052,995.88     | USD | 19/07/24      | 3,808,163.77      | (16,940.21)                                     | 106,889.39                                      | EUR | 897,673.77        | HKD | 18/07/24      | 107,279.72        | (350.06)  |
| 977,058,896.00    | JPY | 6,262,797.70     | USD | 18/07/24      | 11,510,863.90     | (159,076.05)                                    | 1,106,204.38                                    | USD | 18,171,822,000.00 | IDR | 05/07/24      | 2,067,584.72      | (3,488.15)                                      |
| 123,819,786.35    | MXN | 6,690,042.24     | USD | 12/07/24      | 12,560,324.82     | 61,941.12                                       | 2,333,763.76                                    | USD | 38,441,025,860.00 | IDR | 11/10/24      | 4,367,909.70      | (11,856.48)                                     |
| 106,572,000.00    | TWD | 3,280,821.22     | USD | 05/07/24      | 6,126,312.47      | 6,357.56  | 595,678.38                                      | EUR | 11,964,378.95     | ZAR | 12/07/24      | 611,358.57        | (14,662.83)                                     |
| 37,289,000.00     | TWD | 1,159,303.59     | USD | 15/10/24      | 2,154,165.91      | 3,189.38  | 1,204,070.13                                    | EUR | 24,197,818.10     | ZAR | 18/07/24      | 1,236,465.64      | (29,449.10)                                     |
| 12,575,080.00     | TWD | 387,223.40       | USD | 18/07/24      | 722,973.61        | 1,167.58  | 1,464,308.64                                    | USD | 26,774,000.00     | ZAR | 12/07/24      | 2,734,382.16      | (340.05)  |
| 69,240,684.56     | ZAR | 3,781,332.37     | USD | 18/07/24      | 7,066,261.42      | 4,402.64  | 2,438,624.58                                    | USD | 44,930,163.34     | ZAR | 18/07/24      | 4,571,218.76      | (16,949.50)                                     |
| 36,748,155.85     | BRL | 6,746,174.78     | USD | 18/07/24      | 10,782,290.63     | (138,566.51)                                    | 902,173.77                                      | USD | 16,924,522.82     | MXN | 12/07/24      | 1,705,384.74      | (19,956.01)                                     |
| 3,430,894.41      | BRL | 630,160.74       | USD | 04/09/24      | 1,164,308.80      | (16,950.28)                                     | 246,846.37                                      | USD | 1,039,963,760.00  | COP | 06/09/24      | 464,468.17        | (1,355.89)                                      |
| 5,612,885.45      | NZD | 3,419,987.23     | USD | 01/07/24      | 6,382,255.41      | 199.70  | 625,063.89                                      | USD | 3,430,894.41      | BRL | 04/09/24      | 1,159,553.16      | 12,308.08                                       |
| 13,859,071,985.00 | KRW | 10,012,844.13    | USD | 18/07/24      | 18,736,818.66     | 54,000.30                                       | 402,480.11                                      | USD | 23,557,000.00     | PHP | 06/09/24      | 750,562.11        | (182.10)  |
| 47,849,889.69     | THB | 1,307,401.48     | USD | 18/07/24      | 2,436,484.13      | (1,328.05)                                      | <b>Total Forward foreign exchange contracts</b> |     |                   |     |               |                   | <b>(344,692.22)</b>                             |
| 46,080,203.62     | TRY | 1,367,936.57     | USD | 18/07/24      | 2,587,848.43      | 7,275.96  | *Please see Note 1.                             |     |                   |     |               |                   |   |
| 15,042,000.00     | EGP | 284,499.07       | USD | 26/03/25      | 557,665.54        | (3,489.73)                                      |   |     |                   |     |               |                   |   |
| 12,003,000.00     | EGP | 227,839.40       | USD | 12/03/25      | 445,762.05        | (2,590.27)                                      |   |     |                   |     |               |                   |   |
| 12,026,000.00     | EGP | 227,921.72       | USD | 18/03/25      | 446,285.67        | (2,679.44)                                      |   |     |                   |     |               |                   |   |
| 36,186,000.00     | INR | 432,772.86       | USD | 05/07/24      | 808,698.68        | 1,259.77  |   |     |                   |     |               |                   |   |
| 577,569,407.85    | INR | 6,913,652.32     | USD | 18/07/24      | 12,913,443.75     | 14,042.09                                       |   |     |                   |     |               |                   |   |
| 3,886,647.39      | AUD | 2,607,679.99     | USD | 18/07/24      | 4,854,993.68      | (10,019.70)                                     |   |     |                   |     |               |                   |   |
| 18,171,822,000.00 | IDR | 1,105,578.75     | USD | 05/07/24      | 2,067,000.97      | 4,072.56  |   |     |                   |     |               |                   |   |
| 1,712,938,700.00  | IDR | 103,997.25       | USD | 11/10/24      | 194,638.85        | 524.04  |   |     |                   |     |               |                   |   |
| 1,989,684.21      | USD | 1,852,345.21     | EUR | 18/07/24      | 1,856,481.65      | 2,481.94  |   |     |                   |     |               |                   |   |
| 385,000.00        | SEK | 34,222.33        | EUR | 18/07/24      | 33,920.70         | (299.14)  |   |     |                   |     |               |                   |   |
| 2,081,796.85      | GBP | 2,465,093.21     | EUR | 19/07/24      | 2,455,383.44      | (11,732.41)                                     |   |     |                   |     |               |                   |   |
| 2,291,000.00      | GBP | 2,702,846.45     | EUR | 18/07/24      | 2,702,128.91      | (2,838.44)                                      |   |     |                   |     |               |                   |   |
| 267,233.10        | CHF | 280,635.24       | EUR | 18/07/24      | 277,486.22        | (2,741.59)                                      |   |     |                   |     |               |                   |   |
| 149,000.00        | DKK | 19,981.50        | EUR | 18/07/24      | 19,980.02         | 3.72  |   |     |                   |     |               |                   |   |
| 497,467,957.00    | JPY | 2,957,612.09     | EUR | 18/07/24      | 2,885,516.54      | (65,963.32)                                     |   |     |                   |     |               |                   |   |
| 11,964,378.95     | ZAR | 607,646.06       | EUR | 12/07/24      | 611,358.57        | 2,670.15  |   |     |                   |     |               |                   |   |
| 65,364,307.89     | TRY | 1,810,056.95     | EUR | 18/07/24      | 1,860,336.21      | 9,142.27  |   |     |                   |     |               |                   |   |
| 6,368,170.33      | EUR | 5,379,040.64     | GBP | 19/07/24      | 6,344,330.53      | 29,089.97                                       |   |     |                   |     |               |                   |   |
| 2,360,239.80      | EUR | 2,006,000.00     | GBP | 18/07/24      | 2,365,984.55      | (3,890.72)                                      |   |     |                   |     |               |                   |   |
| 22,461,463.34     | USD | 17,732,114.01    | GBP | 19/07/24      | 41,871,956.38     | 41,175.40                                       |   |     |                   |     |               |                   |   |
| 644,971.04        | USD | 507,554.87       | GBP | 18/07/24      | 1,200,430.01      | 3,090.46  |   |     |                   |     |               |                   |   |
| 1,817,670.34      | EUR | 2,668,000.00     | CAD | 23/08/24      | 1,819,235.62      | 804.48  |   |     |                   |     |               |                   |   |
| 25,841,186.31     | EUR | 38,172,120.11    | CAD | 18/07/24      | 26,028,515.98     | (175,805.92)                                    |   |     |                   |     |               |                   |   |
| 2,429,004.96      | USD | 3,314,509.40     | CAD | 19/07/24      | 4,526,463.93      | 5,258.00  |   |     |                   |     |               |                   |   |
| 6,547,310.80      | USD | 9,000,271.92     | CAD | 18/07/24      | 12,246,027.93     | (30,771.98)                                     |   |     |                   |     |               |                   |   |
| 681,111.24        | EUR | 2,957,129.60     | PLN | 16/08/24      | 686,347.82        | (3,276.48)                                      |   |     |                   |     |               |                   |   |
| 2,981,649.17      | USD | 12,036,823.00    | PLN | 16/08/24      | 5,575,776.60      | (9,856.87)                                      |   |     |                   |     |               |                   |   |
| 952,959.46        | EUR | 1,670,643.62     | NZD | 19/07/24      | 949,849.97        | 4,010.52  |   |     |                   |     |               |                   |   |
| 7,403,009.22      | USD | 12,111,263.35    | NZD | 19/07/24      | 13,793,301.99     | 21,558.82                                       |   |     |                   |     |               |                   |   |
| 4,470,047.41      | USD | 21,022,571.99    | MYR | 06/09/24      | 8,328,738.42      | (3,028.38)                                      |   |     |                   |     |               |                   |   |
| 10,907,757.56     | EUR | 1,840,362,514.00 | JPY | 18/07/24      | 10,674,851.32     | 209,774.50                                      |   |     |                   |     |               |                   |   |
| 9,605,312.72      | USD | 1,513,447,575.00 | JPY | 19/07/24      | 17,740,881.52     | 155,308.90                                      |   |     |                   |     |               |                   |   |
| 10,204,850.92     | USD | 1,615,847,593.00 | JPY | 18/07/24      | 18,894,244.46     | 120,438.26                                      |   |     |                   |     |               |                   |   |
| 2,640,484.03      | USD | 2,473,626,000.00 | CLP | 09/08/24      | 4,908,848.66      | 19,464.24                                       |   |     |                   |     |               |                   |   |
| 3,295,470.46      | USD | 106,572,000.00   | TWD | 05/07/24      | 6,139,980.99      | 7,305.23  |   |     |                   |     |               |                   |   |
| 4,688,063.55      | USD | 151,936,000.00   | TWD | 15/10/24      | 8,744,064.58      | (45,665.17)                                     |   |     |                   |     |               |                   |   |
| 2,173,749.26      | USD | 70,233,813.00    | TWD | 18/07/24      | 4,048,227.91      | 3,776.41  |   |     |                   |     |               |                   |   |
| 841,303.01        | EUR | 33,182,505.01    | THB | 18/07/24      | 843,682.71        | (2,969.01)                                      |   |     |                   |     |               |                   |   |
| 3,073,228.34      | USD | 112,573,955.74   | THB | 06/09/24      | 5,729,738.47      | (10,802.34)                                     |   |     |                   |     |               |                   |   |
| 8,266,974.05      | USD | 303,789,120.39   | THB | 18/07/24      | 15,437,527.17     | (22,742.27)                                     |   |     |                   |     |               |                   |   |
| 432,955.65        | USD | 36,186,000.00    | INR | 05/07/24      | 808,869.23        | (1,088.79)                                      |   |     |                   |     |               |                   |   |

The accompanying notes are an integral part of these financial statements.

## CAIXABANK GLOBAL SICAV - ABSOLUTE RETURN STRATEGIES FUND\* (in EUR)

## Securities Portfolio as at June 30, 2024

| Quantity     | Name                         | Currency | Commitment in EUR | Unrealised appreciation / (depreciation) in EUR | Quantity     | Name                          | Currency | Commitment in EUR | Unrealised appreciation / (depreciation) in EUR |
|--------------|------------------------------|----------|-------------------|---|--------------|-------------------------------|----------|-------------------|---|
| 7,707.00     | REXEL SA                     | EUR      | 186,201.12        | (2,507.79)                                      | 5,300.00     | BERKELEY GROUP HOLDINGS/THE   | GBP      | 286,800.73        | (5,309.59)                                      |
| 169,229.00   | ABRDN PLC                    | GBP      | 295,803.95        | (330.11)  | 289,174.00   | AVIVA PLC                     | GBP      | 1,625,527.26      | (22,471.93)                                     |
| (1,919.00)   | SWISS LIFE HOLDING AG-REG    | CHF      | 1,316,329.79      | (8,098.58)                                      | (2,322.00)   | MARRIOTT INTERNATIONAL - CL A | USD      | 523,806.80        | 5,726.87  |
| 386,018.00   | NATWEST GROUP PLC            | GBP      | 1,419,595.59      | (39,610.27)                                     | 87,823.00    | BRITISH LAND CO PLC           | GBP      | 426,348.37        | (5,179.16)                                      |
| (282,968.00) | UNITED UTILITIES GROUP PLC   | GBP      | 3,279,405.05      | 30,500.83                                       | 16,011.00    | PERSIMMON PLC                 | GBP      | 255,314.88        | (2,077.26)                                      |
| 63,180.00    | NATIONAL GRID PLC            | GBP      | 657,694.97        | (12,145.85)                                     | 261,813.00   | SMITH & NEPHEW PLC            | GBP      | 3,028,057.18      | (58,395.51)                                     |
| (39,326.00)  | EPIROC AB-A                  | SEK      | 732,814.89        | 16,523.55                                       | (1,799.00)   | CHEVRON CORP                  | USD      | 262,560.84        | 684.89  |
| 632,470.00   | CENTRICA PLC                 | GBP      | 1,006,312.47      | (18,614.96)                                     | (10,162.00)  | BRISTOL-MYERS SQUIBB CO       | USD      | 393,774.54        | (1,109.22)                                      |
| 28,643.00    | SSE PLC                      | GBP      | 604,548.55        | (12,352.99)                                     | (176,336.00) | SCHRODERS PLC                 | GBP      | 756,631.91        | 28,458.40                                       |
| (8,453.00)   | ASHTED GROUP PLC             | GBP      | 526,611.38        | 6,781.90  | 36,740.00    | GREAT PORTLAND ESTATES PLC    | GBP      | 145,382.67        | (2,383.32)                                      |
| 177,037.00   | INFORMA PLC                  | GBP      | 1,786,970.16      | (10,787.90)                                     | 161,806.00   | SHAFTESBURY CAPITAL PLC       | GBP      | 265,653.07        | (3,435.17)                                      |
| (16,491.00)  | ING GROEP NV                 | EUR      | 263,229.34        | (1,376.64)                                      | (15,308.00)  | FIRST WATCH RESTAURANT GROUP  | USD      | 250,812.67        | 9,889.26  |
| 16,257.00    | SGS SA-REG                   | CHF      | 1,350,459.48      | (49,694.84)                                     | (2,263.00)   | SITEONE LANDSCAPE SUPPLY INC  | USD      | 256,357.20        | 1,861.72  |
| 984,037.00   | LEGAL & GENERAL GROUP PLC    | GBP      | 2,634,621.68      | (45,084.26)                                     | (1,437.00)   | HILTON WORLDWIDE HOLDINGS IN  | USD      | 292,562.07        | (704.64)  |
| 27,971.00    | SAGE GROUP PLC/THE           | GBP      | 359,101.65        | 1,649.52  | 93,586.00    | GRAINGER PLC                  | GBP      | 268,776.21        | 5,177.61  |
| 42,064.00    | CRH PLC                      | GBP      | 2,925,155.91      | (35,159.99)                                     | (1,531.00)   | HERSHEY CO/THE                | USD      | 262,602.03        | (255.98)  |
| 83,315.00    | SEVERN TRENT PLC             | GBP      | 2,338,735.63      | (58,202.79)                                     | 52,014.00    | BRITVIC PLC                   | GBP      | 724,521.25        | 7,523.27  |
| (1,334.00)   | DASSAULT SYSTEMES SE         | EUR      | 47,090.20         | (386.86)  | 8,981.00     | NEXT PLC                      | GBP      | 957,154.17        | (6,969.54)                                      |
| 28,633.00    | EXPERIAN PLC                 | GBP      | 1,244,810.26      | (9,294.78)                                      | (5,764.00)   | PEPSICO INC                   | USD      | 887,013.31        | 12,893.84                                       |
| 252,000.00   | BARCLAYS PLC                 | GBP      | 620,897.56        | 2,526.39  | (3,174.00)   | SPIRAX GROUP PLC              | GBP      | 317,456.15        | 3,348.18  |
| 36,910.00    | HSBC HOLDINGS PLC            | GBP      | 297,726.59        | (5,702.91)                                      | (661.00)     | INTUIT INC                    | USD      | 405,333.16        | (2,706.94)                                      |
| 6,699.00     | INTERCONTINENTAL HOTELS GROU | GBP      | 657,850.73        | 1,607.29  | (4,893.00)   | EXXON MOBIL CORP              | USD      | 525,572.34        | (10,305.50)                                     |
| 9,557.00     | AKZO NOBEL N.V.              | EUR      | 542,646.46        | (25,421.62)                                     | (504.00)     | LULULEMON ATHLETICA INC       | USD      | 140,466.34        | 2,529.12  |
| 11,920.00    | STANDARD CHARTERED PLC       | GBP      | 100,663.09        | (2,727.46)                                      | 129,361.00   | RS GROUP PLC                  | GBP      | 1,069,553.12      | (49,798.51)                                     |
| 9,656.00     | SANOFI                       | EUR      | 868,460.64        | 11,776.32                                       | 259,316.00   | PEARSON PLC                   | GBP      | 3,030,374.39      | 61,747.96                                       |
| (3,396.00)   | BLACKSTONE INC               | USD      | 392,278.80        | 3,668.17  | 72,415.00    | SPECTRIS PLC                  | GBP      | 2,374,402.31      | (102,330.71)                                    |
| 141,025.00   | BP PLC                       | GBP      | 790,411.98        | 4,019.63  | 413,412.00   | PHOENIX GROUP HOLDINGS PLC    | GBP      | 2,542,836.09      | 127,263.72                                      |
| (17,454.00)  | TOTALENERGIES SE             | EUR      | 1,087,907.82      | 913.89  | (16,630.00)  | WENDY'S CO/THE                | USD      | 263,162.86        | (5,739.99)                                      |
| 39,503.00    | SHELL PLC                    | GBP      | 1,320,416.37      | 19,587.65                                       | (4,445.00)   | CARRIER GLOBAL CORP           | USD      | 261,619.41        | 3,796.55  |
| 19,447.00    | GSK PLC                      | GBP      | 350,818.97        | (20,299.10)                                     | (9,163.00)   | SIG GROUP AG                  | CHF      | 156,514.56        | 43.81   |
| 5,295.00     | ASTRAZENECA PLC              | GBP      | 771,657.96        | (2,636.08)                                      | (1,142.00)   | TESLA INC                     | USD      | 210,850.44        | (9,440.64)                                      |
| 28,687.00    | INTERTEK GROUP PLC           | GBP      | 1,622,049.63      | 575.33  | (21,992.00)  | HUNTINGTON BANCSHARES INC     | USD      | 270,449.79        | (10,063.60)                                     |
| 320,810.00   | VODAFONE GROUP PLC           | GBP      | 263,958.31        | (9,535.19)                                      |              |                               |          |                   |   |
| 6,723.00     | RECKITT BENCKISER GROUP PLC  | GBP      | 339,539.85        | (12,687.15)                                     |              |                               |          |                   |   |
| 2,097.00     | AENA SME SA                  | EUR      | 394,236.00        | 2,192.74  |              |                               |          |                   |   |
| 479.00       | ANGLO AMERICAN PLC           | GBP      | 14,135.26         | 194.92  |              |                               |          |                   |   |
| (4,734.00)   | ROCKWELL AUTOMATION INC      | USD      | 1,215,932.37      | (47,428.53)                                     |              |                               |          |                   |   |
| 198,047.00   | ASCENTIAL PLC                | GBP      | 798,868.60        | 3,657.55  |              |                               |          |                   |   |
| 495,423.00   | BALFOUR BEATTY PLC           | GBP      | 2,133,968.03      | 8,018.91  |              |                               |          |                   |   |
| 23,925.00    | OXFORD INSTRUMENTS PLC       | GBP      | 696,995.34        | (35,840.10)                                     |              |                               |          |                   |   |
| 115,646.00   | JOHN WOOD GROUP PLC          | GBP      | 281,255.00        | 11,963.24                                       |              |                               |          |                   |   |
| (545.00)     | MCDONALDS CORP               | USD      | 129,589.74        | 1,649.77  |              |                               |          |                   |   |
| (205.00)     | FTSE 250 INDEX               | GBP      | 4,904,919.68      | 48,487.13                                       |              |                               |          |                   |   |
| (4,528.00)   | CLOROX COMPANY               | USD      | 576,567.45        | (2,542.77)                                      |              |                               |          |                   |   |
| 1,492,073.00 | SERCO GROUP PLC              | GBP      | 3,162,416.91      | 111,153.01                                      |              |                               |          |                   |   |
| (2,841.00)   | VULCAN MATERIALS CO          | USD      | 659,202.13        | (2,118.00)                                      |              |                               |          |                   |   |
| (2,588.00)   | JM SMUCKER CO/THE            | USD      | 263,303.49        | 826.63  |              |                               |          |                   |   |
| 196,561.00   | ROTORK PLC                   | GBP      | 780,819.07        | 12,414.98                                       |              |                               |          |                   |   |
| 250,937.00   | IG GROUP HOLDINGS PLC        | GBP      | 2,423,983.05      | (6,563.27)                                      |              |                               |          |                   |   |
| 200,000.00   | LANCASHIRE HOLDINGS LTD      | GBP      | 1,448,369.40      | 19,925.46                                       |              |                               |          |                   |   |
| 54,554.00    | SMITHS GROUP PLC             | GBP      | 1,097,063.99      | (8,441.79)                                      |              |                               |          |                   |   |
| 216,427.00   | TESCO PLC                    | GBP      | 781,112.96        | (7,442.51)                                      |              |                               |          |                   |   |
| (10,039.00)  | ZIONS BANCORP NA             | USD      | 406,243.46        | (15,812.49)                                     |              |                               |          |                   |   |
| 10,873.00    | AMERICAN WATER WORKS CO INC  | USD      | 1,310,339.80      | (11,449.32)                                     |              |                               |          |                   |   |
| 36,602.00    | WEIR GROUP PLC/THE           | GBP      | 856,500.18        | (32,809.49)                                     |              |                               |          |                   |   |
| 107,940.00   | LAND SECURITIES GROUP PLC    | GBP      | 788,687.03        | (15,051.20)                                     |              |                               |          |                   |   |
| 31,209.00    | HISCOX LTD                   | GBP      | 423,310.14        | (3,283.93)                                      |              |                               |          |                   |   |

**Total Contracts for Difference** (406,025.49)

\*Please see Note 1.

| Name | Maturity Date | Currency | Notional | Unrealised appreciation / (depreciation) in EUR |
|------|---------------|----------|----------|---|
|------|---------------|----------|----------|---|

**Equity Swaps**

|   |            |     |             |           |
|---|------------|-----|-------------|-----------|
| REDROW PLC 22/06/2034                   | 22/06/2034 | GBP | 511,702.00  | 0.00      |
| TYMAN PLC 19/10/2026                    | 19/10/2026 | GBP | 67,276.00   | 5,552.27  |
| WILLSCOT MOBILE MINI HOLDING 19/10/2026 | 19/10/2026 | USD | (8,809.00)  | 6,381.44  |
| INTERNATIONAL PAPER CO 19/10/2026       | 19/10/2026 | GBP | (98,749.00) | 37,890.30 |

The accompanying notes are an integral part of these financial statements.

## CAIXABANK GLOBAL SICAV - ABSOLUTE RETURN STRATEGIES FUND\* (in EUR)

## Securities Portfolio as at June 30, 2024

| Name                                     | Maturity Date | Currency | Notional     | Unrealised appreciation / depreciation) in EUR |
|--|---------------|----------|--------------|--|
| WINTRUST FINANCIAL CORP 19/10/2026       | 19/10/2026    | USD      | (1,012.00)   | (4,461.58)                                     |
| DS SMITH PLC 19/10/2026                  | 19/10/2026    | GBP      | 768,477.00   | 151,848.84                                     |
| QUANEX BUILDING PRODUCTS CORP 19/10/2026 | 19/10/2026    | GBP      | (16,565.00)  | 5,937.12                                       |
| BARRATT DEVELOPMENTS PLC 22/06/2034      | 22/06/2034    | GBP      | (736,850.00) | 0.00   |
| VIRGIN MONEY UK PLC 19/10/2026           | 19/10/2026    | GBP      | 49,254.00    | (771.99)                                       |
| SMURFIT KAPPA GROUP PLC 22/06/2034       | 22/06/2034    | USD      | (20,695.00)  | 0.00   |
| UMB FINANCIAL CORP 19/10/2026            | 19/10/2026    | USD      | (32,743.00)  | (45,441.42)                                    |
| FIRST ADVANTAGE CORP 19/10/2026          | 19/10/2026    | USD      | (11,179.00)  | (2,685.81)                                     |
| COSTAR GROUP INC 19/10/2026              | 19/10/2026    | USD      | (1,800.00)   | (1,671.60)                                     |
| CAPITAL ONE FINANCIAL CORP 21/06/2034    | 21/06/2034    | USD      | (31,598.00)  | 0.00   |
| DARKTRACE PLC 19/10/2026                 | 19/10/2026    | USD      | 27,643.00    | (1,042.21)                                     |
| SYNOPSIS INC 19/10/2026                  | 19/10/2026    | USD      | (4,994.00)   | 31,879.55                                      |
| NETWORK INTERNATIONAL HOLDIN 19/10/2026  | 19/10/2026    | GBP      | 943,711.00   | (2,700.35)                                     |
| SPIRENT COMMUNICATIONS PLC 19/10/2026    | 19/10/2026    | GBP      | 278,734.00   | (1,151.51)                                     |
| <b>Total Equity Swaps</b>                |               |          |              | <b>179,563.05</b>                              |

| Quantity             | Name                                     | Currency | Commitment in EUR | Market value in EUR |
|----------------------|--|----------|-------------------|---------------------|
| <b>Options</b>       |  |          |                   |                     |
| 375.00               | PUT EURO STOXX 1ST WEEKLY OPTIONS 05/07/ | EUR      | 8,007,228.47      | 153,000.00          |
| 113.00               | PUT S&P 500 INDEX - SPX 05/07/2024 5425  | USD      | 57,572,590.62     | 106,700.25          |
| <b>Total Options</b> |  |          |                   | <b>259,700.25</b>   |

## Summary of net assets

|   |                        | % NAV         |
|---|------------------------|---------------|
| <b>Total securities portfolio</b>             | <b>672,090,265.76</b>  | <b>81.50</b>  |
| <b>Total financial derivative instruments</b> | <b>582,777.39</b>      | <b>0.07</b>   |
| <b>Cash at bank</b>                           | <b>164,559,719.63</b>  | <b>19.96</b>  |
| <b>Other assets and liabilities</b>           | <b>(12,610,376.74)</b> | <b>(1.53)</b> |
| <b>Total net assets</b>                       | <b>824,622,386.04</b>  | <b>100.00</b> |

\*Please see Note 1.

The accompanying notes are an integral part of these financial statements.

## CAIXABANK GLOBAL SICAV - ABSOLUTE RETURN STRATEGIES FUND\* (in EUR)

## Portfolio Breakdowns

| Nature allocation                      | % of portfolio | % of net assets |
|--|----------------|-----------------|
| Money markets instruments              | 50.70          | 41.34           |
| Bonds and other debt instruments       | 18.76          | 15.28           |
| Shares                                 | 17.43          | 14.18           |
| Undertakings for collective investment | 13.11          | 10.70           |
|  | <b>100.00</b>  | <b>81.50</b>    |

| Country allocation | % of portfolio | % of net assets |
|--------------------|----------------|-----------------|
| France             | 40.55          | 33.09           |
| United States      | 22.92          | 18.68           |
| Ireland            | 9.10           | 7.43            |
| Canada             | 5.97           | 4.84            |
| Germany            | 4.58           | 3.73            |
| United Kingdom     | 3.96           | 3.22            |
| Luxembourg         | 3.77           | 3.08            |
| Japan              | 3.05           | 2.48            |
| Other              | 6.10           | 4.95            |
|                    | <b>100.00</b>  | <b>81.50</b>    |

## Top Ten Holdings

| Top Ten Holdings                 | Sector           | Market value<br>EUR | % of net<br>assets |
|----------------------------------|------------------|---------------------|--------------------|
| GLG ALPHA SEL ALT-IN H EUR       | Open-ended Funds | 35,069,964.51       | 4.26               |
| FRENCH BTF 0% 24-31/07/2024      | Government       | 33,531,126.55       | 4.08               |
| FRENCH BTF 0% 24-14/08/2024      | Government       | 33,495,596.95       | 4.07               |
| FRENCH BTF 0% 24-21/08/2024      | Government       | 33,479,312.23       | 4.07               |
| FRENCH BTF 0% 24-28/08/2024      | Government       | 27,494,941.84       | 3.33               |
| PAYDEN-ABSOLUTE RETURN BF-<br>EA | Open-ended Funds | 25,305,137.19       | 3.07               |
| DNCA INVEST-ALPHA BONDS-<br>FEUR | Open-ended Funds | 25,283,070.33       | 3.07               |
| FRENCH BTF 0% 24-17/07/2024      | Government       | 24,962,000.00       | 3.03               |
| FRENCH BTF 0% 24-24/07/2024      | Government       | 23,946,360.00       | 2.90               |
| FRENCH BTF 0% 23-07/08/2024      | Government       | 23,912,640.00       | 2.90               |

\*Please see Note 1.

The accompanying notes are an integral part of these financial statements.

## Notes to the Financial Statements as at June 30, 2024

### Note 1. General information

CaixaBank Global SICAV (the "SICAV"), has been incorporated on July 31, 2013 for an unlimited period of time as a *société d'investissement à capital variable* ("SICAV"). It is organised as a *société anonyme* under the laws of the Grand Duchy of Luxembourg, authorised by the Part I of the amended Law of December 17, 2010 (the "Law") relating to Undertakings for Collective Investment in Transferable Securities ("UCITS") and listed on the official list of UCITS, held with the Regulatory Authority, having an umbrella structure. The SICAV is registered with the Luxembourg trade and companies register under number B-179158.

CaixaBank Asset Management Luxembourg S.A. (the "Management Company") has been appointed as Management Company of the SICAV. The Management Company is accredited as Management Company within the meaning of chapter 15 of the Law.

At a meeting held March 26, 2015, the Board of Directors of the SICAV (the "Board") resolved to adopt the ALFI Code of Conduct. An annual assessment is performed by the Board to ensure the continuing adherence of the SICAV to the principles and recommendations of the ALFI Code of Conduct.

The registered office of the SICAV is located at 60, avenue J.F. Kennedy, L-1855 Luxembourg, Grand Duchy of Luxembourg.

The following Sub-Funds are open to subscription as at June 30, 2024:

CaixaBank Global SICAV - CAIXABANK GLOBAL ALBUS FUND (the "Sub-Fund")  
 CaixaBank Global SICAV - CAIXABANK GLOBAL SHORT DURATION EURO Fund (the "Sub-Fund")  
 CaixaBank Global SICAV - ALTERNATIVE STRATEGIES FUND (the "Sub-Fund")  
 CaixaBank Global SICAV - ABSOLUTE RETURN STRATEGIES (the "Sub-Fund")

The Sub-Fund CaixaBank Global SICAV - CAIXABANK GLOBAL EURO SHORT DURATION FUND merged into CaixaBank Global SICAV - CaixaBank GLOBAL ITER FUND with effective date as at January 29, 2024.

The Sub-Fund CaixaBank Global SICAV - CaixaBank GLOBAL ITER FUND changed name to become CaixaBank Global SICAV - CaixaBank SHORT DURATION EURO FUND with effective date as at January 30, 2024.

The Sub-Funds CaixaBank Global SICAV - ALTERNATIVE STRATEGIES FUND and CaixaBank Global SICAV - ABSOLUTE RETURN STRATEGIES were launched on February 28, 2024 and May 21, 2024 respectively.

Shares of each Sub-Fund may be divided into Classes: A, B, C, D, E, F, G, I and M.

Classes A, B, C, D, E and G within the respective Sub-Fund are intended for retail investors and may differ as to the minimum investment, subsequent investment and holding amounts.

Classe F are intended for investors qualifying as Feeders, as defined herein.

Classes I are reserved exclusively to institutional investors who invest on their own account and, with respect to entities incorporated in the EU, institutional investor means Eligible Counterparty and professional investors as defined under MIFID II.

Classes M are intended for distributors, portfolio managers or platforms that have been approved by the Global Distributor and that have signed a separate fee agreement with their customers. Separate fee agreement means discretionary portfolio management services or advisory services provided on an independent basis as defined by the MiFID II Directive as indicated in the Prospectus.

The classes of Shares A, B, C, D, E, G, M and I may be distributing or not and/or currency hedged or not. Classes that are distributing dividends are identified with the suffix "D".

Classes whose the Pricing Currency is hedged against the currency denomination of the Sub-Fund's investments are identified with the suffix "C". For non-hedged Classes, fluctuations in currency exchange rates may affect the performance of such Shares independent of the relevant Sub-Fund's investments.

As at June 30, 2024 the Sub-Funds' available Share classes are A, B, C, E, I and M. All opened classes are capitalising and non-hedged.

The main objective of the SICAV is to provide the investors with a choice of professionally managed Sub-Funds investing in a wide range of eligible assets under the UCITS Directive (Undertaking for Collective Investment as defined by the Law) in order to achieve an optimum return from capital invested, while reducing investment risk through diversification.

## Notes to the Financial Statements as at June 30, 2024 (continued)

### Note 2. Summary of significant accounting policies

The SICAV's financial statements are prepared in accordance with legal and regulatory requirements in Luxembourg relating to Undertakings for Collective Investment in Transferable Securities and generally accepted accounting principles.

#### a) Combination of the different Sub-Funds

The combined financial statements of CaixaBank Global SICAV are expressed in Euro (EUR) and obtained by converting and adding the financial statements of the Sub-Funds denominated in currencies other than Euro (EUR) at the rate of exchange prevailing at the end of the period.

#### b) Currency conversion

The accounts of each Sub-Fund are kept in the currency of its Net Asset Value and the financial statements are expressed in the same currency.

The acquisition cost of securities purchased in a currency other than that of the Sub-Fund is converted into the currency of the Sub-Fund on the basis of the exchange rates prevailing on the date on which the securities are acquired.

Income and expenses denominated in a currency other than that of the Sub-Fund are converted into the currency of the Sub-Fund on the basis of the exchange rates prevailing on the transaction date.

The market value of the securities in the portfolio (determined as described below), receivables, bank deposits, debts and other net assets denominated in a currency other than that of the Sub-Fund are converted into the currency of the Sub-Fund on the basis of the exchange rates prevailing as at June 30, 2024. The foreign exchange differences resulting from the conversion of receivables, bank deposits, debts and other net assets are included in the net realised gain/loss on foreign exchange transactions for the year relating to in the Statement of Operations and Changes in Net Assets.

#### c) Valuation of investments

- i. The value of any cash in hand or on deposit, bills and demand notes payable and accounts receivable, prepaid expenses, cash dividends and interest declared or accrued as aforesaid and not yet received is deemed to be the full amount thereof, unless in any case the same is unlikely to be paid or received in full, in which case the value thereof shall be arrived at after making such discount as the Board of Directors of the SICAV may consider appropriate in such case to reflect the true value thereof;
- ii. The value of Transferable Securities, Money Market Instruments and any financial assets listed or dealt in on a stock exchange of another State or on a Regulated Market, or on any Other Regulated Market of a Member State or of an Other State, is based on the last available closing or settlement price in the relevant market prior to the time of valuation, or any other price deemed appropriate by the Board of Directors of the SICAV;
- iii. The value of any assets held in a Sub-Fund which are not listed or dealt in on a stock exchange of another State or on a Regulated Market or on any Other Regulated Market of a Member State or of an Other State or if, with respect to assets quoted or dealt in on any stock exchange or dealt in on any such Regulated Markets, the last available closing or settlement price is not representative of their value, such assets are stated at fair market value or otherwise at the fair value at which it is expected they may be resold, as determined in good faith by or under the direction of the Board of Directors of the SICAV;
- iv. Units or Shares of open-ended UCI (Undertaking for Collective Investment as defined by the Law) are valued at their last determined and available official Net Asset Value as reported or provided by such UCI or their agents, or, if such price is not representative of the fair market value of such assets, then the price is determined by the Board of Directors of the SICAV on a fair and equitable basis. Units or Shares of a closed-ended UCI are valued in accordance with the valuation rules set out in items (ii) and (iii);
- v. The liquidating value of futures, forward foreign exchange or options contracts not traded on a stock exchange of an Other State or on Regulated Markets, or on Other Regulated Markets means their net liquidating value determined, pursuant to the policies established prudently and in good faith by the Board of Directors of the SICAV, on a basis consistently applied for each different variety of contracts. The liquidating value of futures, forward foreign exchange or options contracts traded on a stock exchange of an Other State or on Regulated Markets, or on other Regulated Markets is based upon the last available settlement or closing prices as applicable to these contracts on a stock exchange or on Regulated Markets, or on Other Regulated Markets on which the particular futures, forward foreign exchange or options contracts are traded on behalf of the SICAV; provided that if a future, forward foreign exchange or options contracts could not be liquidated on the day with respect to which assets are being determined, the basis for determining the liquidating value of such contract is such value as the Board of Directors of the SICAV may deem fair and reasonable. All net realised gains and losses and net changes in unrealised appreciation and depreciation are included in the Statement of Operations and Changes in Net Assets;
- vi. All other securities, instruments and other assets are valued at fair market value, as determined in good faith pursuant to procedures established by the Board of Directors of the SICAV.

## Notes to the Financial Statements as at June 30, 2024 (continued)

### Note 2. Summary of significant accounting policies (continued)

#### d) Income

Dividends are recognised as income on the date when Shares are quoted ex-dividend for the first time. Dividends and interest received by the SICAV on its investments are in many cases subject to irrecoverable withholding taxes at source. A provision is created for interest at the time of each Net Asset Value calculation.

#### e) Net Realised gains and losses on sales of investments

Investments in securities are accounted for on a trade date basis. Realised gains and losses on sales of investments are calculated on the average cost basis. Other principles such as FIFO (First In First Out) are also acceptable. All net realised gains and losses and net changes in unrealised appreciation and depreciation are included in the Statement of Operations and Changes in Net Assets.

#### f) Swing pricing

On any Dealing Day, the Board of Directors of the SICAV may determine to apply an alternative valuation methodology to the Net Asset Value per Share. This valuation methodology is intended to pass the estimated dealing costs of the underlying investment activity of the SICAV and the estimated bid/offer spread of the assets in which the Sub-Fund invests to the active Shareholders by adjusting the Net Asset Value of the relevant Share by a certain percentage (the "Swing Factor") and thus to protect the SICAV's long-term Shareholders from costs associated with ongoing subscription and redemption activity (a "swing pricing" methodology). The Swing Factor (not exceeding 2% of the net assets of the relevant Sub-Fund, unless otherwise explicitly stated in the Supplement of a Sub-Fund) will be an addition when the net movement results in an increase of the Shares linked to the Sub-Fund and a deduction when it results in a decrease. As certain stock markets and jurisdictions may have different charging structures on the buy and sell sides, the resulting adjustment may be different for net inflows than for net outflows. Where a Sub-Fund invests substantially in government bonds or money market securities, the Board of Directors of the SICAV may decide that it is not appropriate to make such an adjustment. No swing price mechanism was applied during the year ended June 30, 2024.

### Note 3. Sales charges

The subscription of Shares are subject to a maximum Sales Charge being a percentage of the Net Asset Value or Initial Price of the Shares being subscribed as indicated (if applicable) in each Sub-Fund's Supplement to remunerate the Global Distributor or the distributors of the Shares.

| Sub-Funds   | Classes | Sales charges |
|---|---------|---------------|
| CAIXABANK GLOBAL SICAV - CAIXABANK GLOBAL ALBUS FUND                | A       | Maximum 5%    |
|   | C       | 0%            |
|   | E       | 0%            |
|   | I       | 0%            |
|   | M       | 0%            |
| CAIXABANK GLOBAL SICAV - CAIXABANK GLOBAL SHORT DURATION EURO FUND* | A       | Maximum 3%    |
|   | B       | Maximum 3%    |
|   | C       | Maximum 1%    |
|   | E       | 0%            |
|   | I       | 0%            |
| CAIXABANK GLOBAL SICAV - ALTERNATIVE STRATEGIES FUND*               | A       | Maximum 5%    |
|   | F       | 0%            |
| CAIXABANK GLOBAL SICAV - ABSOLUTE RETURN STRATEGIES FUND*           | A       | Maximum 5%    |
|   | F       | 0%            |

\*Please see Note 1.



## Notes to the Financial Statements as at June 30, 2024 (continued)

### Note 4. Global Management fees

The SICAV pays a Global Management fee to the Management Company representing a maximum percentage of the Net Asset Value of the Sub-Fund, as further specified in the supplement for each Sub-Fund, paid out of the relevant Sub-Fund's net assets. Such Global Management fee is accrued for each dealing day and is payable monthly in arrears and calculated on the average net assets of the respective year for each Class of the relevant Sub-Fund (before deduction of the Global Management fee) at the maximum annual rates set forth for each Class of the relevant Sub-Fund in its Supplement. The Management Company bears the remuneration of the Investment Manager and the Global Distributor, or distributors.

| Sub-Funds   | Classes | Global Management fees |
|---|---------|------------------------|
| CaixaBank Global SICAV - CAIXABANK GLOBAL ALBUS FUND                | A       | 1.50%                  |
|   | C       | 0.90%                  |
|   | E       | 0.60%                  |
|   | I       | 0.60%                  |
|   | M       | 0.50%                  |
| CaixaBank Global SICAV - CAIXABANK GLOBAL SHORT DURATION EURO FUND* | A       | 1.40%                  |
|   | B       | 0.85%                  |
|   | C       | 0.75%                  |
|   | E       | 0.55%                  |
| CAIXABANK GLOBAL SICAV - ALTERNATIVE STRATEGIES FUND*               | A       | Up to 2,20%            |
|   | F       | Up to 0,95%            |
| CAIXABANK GLOBAL SICAV - ABSOLUTE RETURN STRATEGIES FUND*           | A       | Up to 2,20%            |
|   | F       | Up to 0,90%            |

The Investment Manager and the Global Distributor or the distributors may choose to waive all or any portion of the Global Management fee to which they are entitled at their absolute discretion for an indefinite period.

### Note 5. Depositary fees

The Depositary Agent receives a monthly fee which does not exceed 0.75% per annum of the net assets of each Sub-Fund (at the end of the relevant month).

### Note 6. Domiciliary, Administrative and Registrar and Transfer Agent's fees

The Domiciliary, Administrative and Registrar and Transfer Agent receive for the accomplishment of their functions a maximum annual fee of 1% of each Sub-Fund's average Net Asset Value per year.

For the period ended June 30, 2024, the Domiciliary, Administrative and Registrar and Transfer Agent fees are included in the Statement of Operations and Changes in Net Assets.

In addition, the Domiciliary, Administrative and Registrar and Transfer Agent are entitled to be reimbursed by the SICAV for their reasonable out-of-pocket expenses.

### Note 7. Taxe d'abonnement

The SICAV is subject in Luxembourg to a *taxe d'abonnement* of 0.05% per annum on its Net Asset Value, except for the Shares reserved for institutional investors who may benefit from the reduced rate of 0.01%. The *taxe d'abonnement* is payable quarterly and is calculated on the basis of the net assets of the SICAV at the end of the relevant quarter.

In accordance with article 175 (a) of the Law, the portion of the net assets invested in UCIs already subject to the *taxe d'abonnement* is exempt from this tax.

\*Please see Note 1.

## Notes to the Financial Statements as at June 30, 2024 (continued)

### Note 8. Foreign exchange

The value of the assets and liabilities denominated in a currency other than the reference currency of the relevant Sub-Fund (EUR) is converted at the rates of exchange prevailing in Luxembourg at the time of the determination of the corresponding Net Asset Value. As at June 30, 2024, the foreign exchange rates were as follows:

|         |            |     |         |           |     |
|---------|------------|-----|---------|-----------|-----|
| 1 EUR = | 0.963050   | CHF | 1 EUR = | 11.411500 | NOK |
| 1 EUR = | 7.457450   | DKK | 1 EUR = | 11.350000 | SEK |
| 1 EUR = | 0.847850   | GBP | 1 EUR = | 1.071750  | USD |
| 1 EUR = | 172.401700 | JPY |         |           |     |

### Note 9. Futures contracts

As at June 30, 2024, the following Sub-Funds held positions in futures contracts. The derivatives clearing agents for these positions are Banco Santander and BNP PARIBAS PARIS, and the Sub-Fund has not pledged any collateral:

CaixaBank Global SICAV - CAIXABANK GLOBAL ALBUS FUND  
 CaixaBank Global SICAV - CAIXABANK GLOBAL SHORT DURATION EURO FUND\*  
 CaixaBank Global SICAV - ALTERNATIVE STRATEGIES FUND\*  
 CaixaBank Global SICAV - ABSOLUTE RETURN STRATEGIES\*

### Note 10. Options contracts

As at June 30, 2024, the following Sub-Funds held positions in options contracts. The derivatives clearing agents for these positions are Banco Santander and BNP PARIBAS PARIS, and the Sub-Funds have not pledged any collateral:

CaixaBank Global SICAV - CAIXABANK GLOBAL ALBUS FUND  
 CaixaBank Global SICAV - ALTERNATIVE STRATEGIES FUND\*  
 CaixaBank Global SICAV - ABSOLUTE RETURN STRATEGIES\*

### Note 11. Forward foreign exchange contracts

As at June 30, 2024, the following Sub-Fund held positions in forward foreign exchange contracts. The derivatives clearing agents for these positions are Morgan Stanley Europe, Goldman Sachs AG, UBS Europe, HSBC France and Morgan Stanley Bank AG, and the Sub-Funds have not pledged any collateral:

CaixaBank Global SICAV - ALTERNATIVE STRATEGIES FUND\*  
 CaixaBank Global SICAV - ABSOLUTE RETURN STRATEGIES\*

### Note 12. Swaps contracts

As at June 30, 2024, the following Sub-Funds held swaps contracts. The derivatives clearing agent for these positions are Morgan Stanley London and Goldman Sachs Derivatives London, and the Sub-Funds have not pledged any collateral:

CaixaBank Global SICAV - ALTERNATIVE STRATEGIES FUND\*  
 CaixaBank Global SICAV - ABSOLUTE RETURN STRATEGIES\*

### Note 13. Other expenses

The caption "Other expenses" is mainly composed of Directors' fees, Research cost and CSSF fees.

### Note 14. Transaction costs

The SICAV incurred transaction costs which have been defined as brokerage fees, certain taxes and certain depositary fees relating to the purchase and sale of transferable securities, money market instruments or other eligible assets. The global amounts of transaction costs are taken into account through the Statements of Operations and Changes in Net Assets. In line with market practices for debt securities, the transaction costs are included in the spreads relating to the purchase and sale of debt securities.

\*Please see Note 1.

**Notes to the Financial Statements as at June 30, 2024 (continued)****Note 15. Changes in the composition of the Securities Portfolio**

The report on changes in the composition of the Securities Portfolio for each Sub-Fund during the year is available upon request and free of charge at the registered office of the SICAV.

**Note 16. Management fees related to UCITS investments**

As per Art 46.3 of the Law of December 17, 2010 as amended, a UCITS that invests a substantial proportion of its assets in other UCITS and/or other UCIs shall disclose in its prospectus the maximum level of the management fees that may be charged both to the UCITS itself and to the other UCITS and/or other UCIs in which it intends to invest.

The maximum level of management fees that may be charged by the underlying UCITS and/or other UCIs in which the Sub-Funds may invest is 1.80%.

As at June 30, 2024, there were no Sub-Funds investing more than 50% of their assets in other UCITS and/or other UCIs.

**Note 17. Significant event during the period**

No significant events occurred during the period.

**Note 18. Subsequent Events**

With effect as of July 16, 2024, Juan Pablo Hernandez de la Merced was appointed as Director of the Management Company.

## Additional information

### Security Financing Transaction Regulation (SFTR)

CaixaBank Global SICAV is not subject to the SFTR disclosure.

### Sustainable Finance Disclosure Regulation (SFDR)

The investments underlying the Sub-Funds do not take into account the EU criteria for environmentally sustainable economic activities, which are determined by the Regulation (EU) 2020/852 of the European Parliament and of the Council of June 18, 2020 on the establishment of a framework to facilitate sustainable investment, as amended from time to time.

### Global exposure

The global exposure of all the Sub-Funds of CaixaBank Global SICAV is determined by using the commitment approach. The global exposure through the use of Derivatives will not exceed the total net value of the Sub-Funds.

