

RELACION DETALLADA DE INVERSIONES

FONDO: Bankia Pensiones XXVI F.P (Bankia Cauto)

FECHA_VALORACION: 31/08/2019

GESTORA: Bankia Pensiones, S.A., EGFP

DEPOSITARIO: Bankia, S.A

COD. ISIN	NOMBRE VALOR	VALOR DE MERCADO
ES0000101800	BN. COMUNIDAD MADRID FLOAT VTO. 04/20	1.001.540,85
PTOTVLOE0001	BN. ESTADO PORTUGUES FLOAT VTO. 12/22	519.779,17
PTOTVJOE0005	BN. ESTADO PORTUGUES FLOAT VTO. 04/22	528.875,27
ES00000126C0	BN. ESTADO 1.40% VTO. 01/20	55.247.613,73
ES00000126W8	BN. ESTADO LIGADO A INFLACION 0.55% VTO. 11/19	21.872.637,54
ES00000127H7	BN. ESTADO 1.15% VTO. 07/20	82.101.167,80
IT0005107708	BN. ESTADO ITALIANO 0.70% VTO. 05/20	3.529.577,28
IT0005028003	BN. ESTADO ITALIANO 2.15% VTO. 12/21	3.694.786,28
IT0005175598	BN. ESTADO ITALIANO 0.45% VTO. 06/21	50.593.942,62
IT0005250946	BN. ESTADO ITALIANO 0.35% VTO. 06/20	6.031.838,03
IT0005277444	BN. ESTADO ITALIANO 0.90% VTO.08/22	3.591.012,93
IT0005285041	BN. ESTADO ITALIANO 0.2% VTO. 10/20	1.006.214,10
IT0005348443	BN. ESTADO ITALIANO 2.3% VTO. 10/21	42.380.485,25
ES0378641205	BN. FADE 0.85% VTO. 09/19	5.038.720,55
ES0378641304	BN. FADE 0.031% VTO. 06/20	1.404.302,93
ES0001380080	BN. PPDO DE ASTURIAS 0.238% VTO. 01/20	294.933,71
IT0005289274	CERT. TESORO ITALIANO VTO. 10/19	1.200.444,00
ES00000122D7	OB. ESTADO 4% VTO. 04/20	35.165.027,39
ES00000122T3	OB. ESTADO 4.85% VTO. 10/20	4.414.698,08
ES00000123B9	OB. ESTADO 5.50% VTO. 04/21	5.598.818,03
ES00000123K0	OB. ESTADO 5.85% VTO. 01/22	6.612.274,94
ES00000123U9	OB. ESTADO 5.40% VTO. 01/23	6.168.271,92
ES00000126A4	OB. ESTADO LIGADO A INFLACION 1.80% VTO. 11/24	1.078.357,10
ES00000126B2	OB. ESTADO 2.75% VTO. 10/24	2.712.158,84
ES00000126Z1	OB. ESTADO 1.60% VTO. 04/25	111.425,70
ES00000127A2	OB. ESTADO 1.95% VTO. 07/30	3.586.814,75
ES00000128B8	OB. ESTADO 0.75% VTO. 07/21	66.681.272,95
ES00000128P8	OB. ESTADO 1.50% VTO. 04/27	935.983,52
ES0000090714	OB. JUNTA ANDALUCIA 4.85% VTO. 03/20	1.769.540,93
ES0000101396	OB. COMUNIDAD MADRID 4.688% VTO. 03/20	5.764.280,71
ES0000101263	OB. COMUNIDAD MADRID 4.3% VTO. 09/26	872.607,37
ES0000101602	OB. COMUNIDAD MADRID 4.125% VTO. 05/24	5.500.752,45
ES0000101651	OB. COMUNIDAD MADRID 1.826% VTO. 04/25	2.007.479,80
ES0000101693	OB. COMUNIDAD MADRID 1.189% VTO. 05/22	4.179.903,72
ES0000101768	OB. COMUNIDAD MADRID 0.997% VTO. 09/24	856.456,44
ES0000101636	OB. COMUNIDAD MADRID 3.875% VTO. 09/22	4.080.033,42
ES0000101701	OB. COMUNIDAD MADRID 3.25% VTO. 05/46	1.456.605,74
ES0000101727	OB. COMUNIDAD MADRID 2.214% VTO. 05/28	1.763.287,87
ES0001353384	OB. COMUNIDAD NAVARRA 2.033% VTO. 11/23	2.216.165,64
PTOTEYOE0007	OB. ESTADO PORTUGUES 3.85% VTO. 04/21	2.882.236,44
IT0004536949	OB. ESTADO ITALIANO 4.25% VTO. 03/20	1.043.364,51

COD. ISIN	NOMBRE VALOR	VALOR DE MERCADO
IT0004695075	OB. ESTADO ITALIANO 4.75% VTO. 09/21	6.725.705,54
IT0004966401	OB. ESTADO ITALIANO 3.75% VTO 05/21	10.851.352,10
IT0005001547	OB. ESTADO ITALIANO 3.75% VTO 09/24	4.622.981,06
IT0004594930	OB. ESTADO ITALIANO 4% VTO. 09/20	3.186.753,91
IT0005090318	OB. ESTADO ITALIANO 1.50% VTO. 06/25	1.693.231,21
ES0000093361	OB. COMUNIDAD CANARIA 4.929% VTO. 03/20	4.725.169,30
XS0496138818	OB. JUNTA CASTILLA LA MANCHA 4.875% VTO. 03/20	1.152.404,72
ES0001352303	OB. XUNTA DE GALICIA 4.805% VTO. 03/20	1.049.222,90
ES0000099137	OB. JUNTA EXTREMADURA 4.10% VTO. 04/20	83.351,90
IT0005056541	OB. ESTADO ITALIANO FLOAT VTO. 12/20	2.016.134,28
IT0005104473	OB. ESTADO ITALIANO FLOAT VTO. 06/22	4.005.489,67
IT0005090995	OB. CASSA DEPOSITI E PRESTITI FLOAT VTO. 03/22	497.559,13
TOTAL EFECTOS PÚBLICOS		488.105.046,02
XS1594368539	BN. BBVA FLOAT VTO. 04/22	2.217.481,44
XS1788584321	BN. BBVA FLOAT VTO. 03/23	996.330,94
XS1586146851	BN. SOCIETE GENERALE FLOAT VTO. 04/22	1.012.637,39
XS1795253134	BN. CITIGROUP INC FLOAT VTO. 03/23	1.103.303,79
XS1169707087	BN. UNICREDITO ITALIANO VTO. 02/20	2.006.917,33
XS1400169428	BN. WELLS FARGO & COMPANY FLOAT VTO. 04/21	2.599.282,92
XS1130101931	BN. GOLDMAN SACHS FLOAT VTO. 10/19	901.251,90
XS1824289901	BN. MORGAN STANLEY FLOAT VTO. 05/21	801.256,00
XS1604200904	BN. LEASEPLAN CORPORATION FLOAT VTO. 11/20	1.503.324,13
XS1757442071	BN. LEASEPLAN CORPORATION FLOAT VTO. 01/21	400.708,21
XS1246144650	BN. INTESA SANPAOLO FLOAT VTO. 06/20	2.013.130,00
XS1787278008	BN. CREDIT AGRICOLE (LONDON) FLOAT VTO. 03/23	1.407.887,76
ES0315306011	BN. CAJA RURAL NAVARRA FLOAT VTO. 06/22	798.727,42
XS1664643746	BN. BAT CAPITAL COR FLOAT VTO. 08/21	1.001.459,17
XS1206712868	BN. CARREFOUR BANQUE FLOAT VTO. 03/20	664.893,08
XS1609252645	BN. GENERAL MOTORS FINANCIAL CO FLOAT VTO. 05.21	1.204.598,57
XS1792505197	BN. GENERAL MOTORS FINANCIAL CO FLOAT VTO. 03/22	1.287.844,35
DE000A19X793	BN.VONOVIA FINANCE BV FLOAT VTO.12/22	1.199.737,87
XS2023633931	BN. BANK OF IRELAND GROUP FLOAT VTO. 07/24	5.506.086,07
ES0313307201	BN. BANKIA SA 0.875% VTO. 03/24	622.866,74
ES0313307219	BN. BANKIA SA 1% VTO. 06/24	1.727.133,02
XS1346315200	BN. BBVA 1% VTO. 01/21	3.073.198,77
XS1548914800	BN. BBVA 0.625% VTO. 01/22	2.050.699,73
XS1678372472	BN. BBVA 0.75% VTO. 09/22	1.030.763,97
XS1385051112	BN. BARCLAYS BANK 1.875% VTO. 03/21	519.373,98
XS1754213947	BN. UNICREDIT 1% VTO. 01/23	1.017.164,38
XS1557095459	BN. DEUTSCHE TELEKOM INT FIN 0.375% VTO. 10/21	508.211,78
DK0009511537	BN. NYKREDIT REALKREDIT 0.75% VTO. 07/21	1.731.371,13
DK0009514044	BN. NYKREDIT REALKREDIT 0.375% VTO. 06/20	1.004.688,69
PTCMGTOM0029	BN. CAIXA ECO MONTEPIO GERAL 0.875% VTO. 10/22	519.181,64
BE0002272418	BN. KBC GROUP NV 0.75% VTO.03/22	719.964,00
XS0842828120	BN. INTESA SANPAOLO 4.375% VTO. 10/19	4.174.024,66
XS1188117391	BN. SANTANDER CONSUMER FIN. 0.90% VTO. 02/20	3.030.490,68
XS1316037545	BN. SANTANDER CONSUMER FIN. 1.50% VTO. 11/20	2.066.860,00
XS1690133811	BN. SANTANDER CONSUMER FIN. 0.5% VTO. 10/21	1.122.972,67

COD. ISIN	NOMBRE VALOR	VALOR DE MERCADO
XS1550951641	BN. SANTANDER CONSUMER FIN. 0.875% VTO. 01/22	3.709.764,00
XS1241710323	BN. NOMURA EUROPE FINANCE 1.125% VTO. 06/20	3.038.506,97
XS1673620016	BN. UBS AG/ LONDON 0.125% VTO. 11/21	1.010.323,97
XS1619861864	BN. EXPORT- IMPORT BANK OF KOREA 0.5% VTO. 05/22	1.024.870,49
XS1564331103	BN. SANTANDER CONSUMER BANK 0.375% VTO. 02/20	1.004.653,42
XS1692396069	BN. SANTANDER CONSUMER BANK 0.75% VTO. 10/22	1.443.895,95
XS1227609879	BN. CENTRAL BANK OF SAVINGS 1% VTO. 05/20	2.173.255,95
XS1694212181	BN. PSA BANQUE FRANCE 0.625% VTO. 10/22	718.875,55
XS1496343986	BN. MFINANCE FRANCE 1.398% VTO. 09/20	1.024.694,16
XS1697916358	BN. FCA BANK SPA IRELAND 0.25% VTO. 10/20	1.006.322,33
XS1069522057	BN. JEFFERIES GROUP LLC 2.375% VTO.05/20	1.023.563,74
XS2008921947	BN. AEGON BANK 0.625% VTO. 06/24	1.960.671,62
ES0413307119	CED. BANKIA 0.875% VTO. 01/21	2.047.663,84
ES0371622012	CED. PROGRAMA CEDULAS TDA 4.125% VTO. 04/21 A-4	108.991,68
ES0422714040	CED. CAJAS RURALES UNIDAS 1% VTO. 10/20	511.992,67
ES0213307053	OB. BANKIA S.A. 0.75% VTO. 07/26	14.264.824,92
PTBCPIOM0057	OB. BCO COMERCIAL PORTUGUES 0.75% VTO. 05/22	1.648.040,39
XS1128148845	OB. CITIGROUP 1.375% VTO. 10/21	784.712,05
XS1290850707	OB. BANK OF AMERICA CORP 1.625% VTO 09/22	1.068.196,71
XS1107731702	OB. BANK OF AMERICA CORP 1.375% VTO 09/21	1.045.853,29
XS1050547857	OB. MORGAN STANLEY 2.375% VTO. 03/21	841.342,62
XS2046595836	OB. DANSKE BANK A/S 0.5% VTO. 08/25	3.589.720,72
XS1731105612	OB. BANCO SABADELL 0.875% VTO. 03/23	2.256.538,62
XS1330948818	OB. SANTANDER INTERNAT DEBT 1.375% 12/22	1.061.014,52
XS1385395121	OB. EDP FINANCE 2.375% VTO. 03/23	304.746,37
XS1721051495	OB. EDP FINANCE BV 1.5% VTO. 11/27	1.359.418,08
XS1136388425	OB. NOMURA EUROPE FINANCE 1.5% VTO. 05/21	2.065.898,36
XS1679158094	OB. CAIXABANK 1.125% VTO 01/23	3.105.149,59
XS2013574038	OB. CAIXABANK 1.375% VTO 06/26	18.445.922,01
XS0456178580	OB. BARCLAYS BANK 4.00% VTO. 10/19	520.072,60
XS1200103361	OB. BK TOKYO-MITSUBISHI UFJ 0.875 VTO. 03/22	773.531,95
ES0205045018	OB. CAIXABANK 1.5% VTO 05/23	2.737.308,98
ES0205045000	OB. CAIXABANK 1.625% VTO 04/22	3.155.821,97
XS1689234570	OB. BANCO SANTANDER FLOAT VTO. 03/23	1.008.093,56
XS1140860534	OB. ASSICURAZIONI GENERALI 4.596% DEUDA PERPETUA	1.021.117,27
XS1811433983	OB. BANK OF AMERICA CORP FLOAT VTO. 04/24	1.710.924,34
IT0005204406	OB. UNICREDIT SPA 2.25% VTO. 08/24	2.426.250,00
XS1691349523	OB. GOLDMAN SACHS FLOAT VTO. 09/23	1.504.496,75
BE0002281500	OB. KBC GROUP NV FLOAT VTO. 11/22	2.014.796,67
ES0313040034	OB. BANCA MARCH FLOAT VTO. 11/21	1.074.170,17
XS1603892065	OB. MORGAN STANLEY FLOAT VTO. 11/22	2.313.981,00
ES0312282009	OB. AYT CAJAMURCIA HIPOT. I A VTO. 10/38	85.544,98
XS1799039976	OB. SANTANDER UK GR HOLDINGS FLOAT VTO. 03/24	1.581.778,89
CH0359915425	OB. UBS GROUP FLOAT VTO. 09/22	1.713.372,20
XS1244872005	OB. PURPLE PROTECTED ASSET CUPON 0 VTO.12/24	1.406.394,00
ES0513495TG9	PG. SANTANDER CONSUMER FIN. VTO. 01/20	15.999.699,39
ES0513495TH7	PG. SANTANDER CONSUMER FIN. VTO. 01/20	31.999.308,21
TOTAL FINANCIERO		200.241.911,70

COD. ISIN	NOMBRE VALOR	VALOR DE MERCADO
ES0347849004	CED. IM CEDULAS 5 3.50% VTO. 06/20	103.826,34
ES0312887005	OB. BANCAJA 8 A FTA VTO. 10/37	37.062,18
ES0361795000	OB. MBS BANCAJA 2A FTA VTO. 02/38	35.614,05
ES0370152003	OB. AYT HIPOTECARIO MIXTO IV A VTO. 01/43	69.690,88
ES0377964004	OB. TDA 19 A VTO. 03/36	270.755,26
TOTAL INVERSIÓN		516.948,71
XS1326311070	OB. IE2 HOLDCO 2.375% VTO 11/23	996.708,58
TOTAL ELÉCTRICAS		996.708,58
FR0013216892	BN. DANONE 0.167% VTO. 11/20	1.006.937,18
XS1611042646	OB. KELLOGG 0.80% VTO. 11/22	3.051.898,81
TOTAL ALIMENTACIÓN		4.058.835,99
XS1599109896	BN. SCANIA CV AB FLOAT VTO.04/20	900.993,00
XS2020580945	BN. INTERNATIONAL CONSOLIDATED AIRLIN 0.5% VTO.07/23	3.420.135,99
XS1757690729	BN. ACCIONA FINANCIACION FIL 0% VTO. 01/20	2.646.027,00
ES0305404008	BN. SAMPOL INGENIERIA Y OBRAS 4.5% VTO.02/24	721.912,97
DE000A1TNJ97	OB. DAIMLER 2% VTO. 06/21	3.591.157,74
XS1709433509	OB POSTNL NV 1% VTO. 11/24	293.292,56
PTCFPAOM0002	OB. COMBOIOS DE PORTUGAL 4.17% VTO. 10/19	728.941,26
XS1720639779	BN. TOYOTA MTR CREDIT FLOAT VTO. 07/21	804.304,00
XS2027368583	PG. CAF VTO. 16.10.2019	2.999.488,03
XS1972710609	PG. ACCIONA FINANCIACION FIL VTO. 27.09.2019	17.998.858,01
XS1982724269	PG. ACCIONA FINANCIACION FIL VTO. 08.04.2020	14.772.234,90
TOTAL INDUSTRIAL		48.877.345,46
XS0975256685	OB. REPSOL INTL FINANCE 3.625% VTO. 10/21	1.114.455,34
TOTAL PETRÓLEO		1.114.455,34
XS1322986537	BN. THERMO FISHER SCIENTIFIC 1.50% VTO. 12/20	2.058.858,36
XS1622630132	BN. ALLERGAN FUNDING SCS 0.5% VTO 06/21	1.011.153,17
TOTAL QUIMICO		3.070.011,53
XS1212467911	BN. SKY PLC VTO. 04/20	421.557,34
XS1574681620	BN. VODAFONE GROUP 0.375% VTO. 11/21	1.016.207,26
XS1619283218	BN. BERTELSMANN 0.25% VTO. 05/21	1.009.652,57
XS1505554698	BN. TELEFONICA EMISIONES 0.318% VTO. 10/20	1.917.936,99
XS1290729208	OB. TELEFONICA EMISIONES 1.477% VTO. 09/21	1.574.360,22
XS1637332856	BN. BRITISH TELECOM 0.5% VTO. 06/22	813.370,10
XS1205716720	BN. AUTOST BRESCIA 2.375% VTO. 03/20 (ABVVPS 2.375 03/20/20)	856.331,34
XS1347748607	OB. TELECOM ITALIA 3.625% VTO. 01/24	917.908,14
XS0462999573	OB. TELEFONICA EMISIONES 4.693% VTO. 11/19	4.920.113,10
XS0842214818	OB. TELEFONICA EMISIONES 4.71% VTO. 01/20	2.619.265,41
ES0200002014	OB. ADIF ALTA VELOCIDAD 1.875% VTO. 09/22	2.165.959,73
XS1050461034	OB. TELEFONICA EUROPE 5.875% VTO. 03/49	1.071.377,48
TOTAL COMUNICACIÓN		19.304.039,68
FR0013221652	BN. RCI BANQUE SA INT.FLOAT VTO. 12/19	901.384,72
FR0013241379	BN. RCI BANQUE SA INT.FLOAT VTO. 07/20	2.916.594,64
FR0013250685	BN. RCI BANQUE SA INT.FLOAT VTO. 04/21	1.506.398,33
FR0013260486	BN. RENAUL INT.FLOAT VTO.03/22	2.562.248,67
XS1590503279	BN. FCE BANK FLOAT VTO. 08/20	997.462,09
XS1642546078	BN. VOLKSWAGEN LEASING GMBH FLOAT VTO. 07/21	1.800.425,02
XS1794195724	OB. WPP FINANCE 2013 FLOAT VTO. 03/22	698.037,20

COD. ISIN	NOMBRE VALOR	VALOR DE MERCADO
XS1586555606	BN. VOLKSWAGEN INT. FIN. 0.50% VTO. 03/21	1.011.933,83
XS1413583839	BN. GMAC INTL FIN 1.168% VTO. 05/20	3.035.222,46
XS1121198094	OB. GENERAL MOTORS FINANCIAL 1.875% VTO. 10/19	3.056.245,07
FR0013283371	BN. RCI BANQUE 0.75% VTO. 09/22	925.205,18
FR0013322120	BN. RCI BANQUE 0.25% VTO. 07/21	503.590,77
XS1317725726	BN. FCE BANK PLC 1.528% VTO. 11/20	4.579.636,18
XS1362349943	BN. FCE BANK VTO. 02/21	948.383,26
XS1692348847	BN. VOLKSWAGEN LEASING 0.25% VTO. 10/20	804.760,22
XS1627337881	BN.FCC AQUALIA SA 1,413% VTO. 06/22	2.244.375,97
FR0013292687	BN. RCI BANQUE SA INT.FLOAT VTO. 11/24	479.506,24
FR0013322146	BN. RCI BANQUE SA INT.FLOAT VTO. 03/25	968.282,22
ES0505047193	PG. BARCELO CORP EMPRESARIAL VTO. 22.11.2019	4.396.687,83
TOTAL OTRAS INDUSTRIAS Y SERVICIOS		34.336.379,90
DE000A14KJE8	BN. SAP FLOAT VTO. 04/20	532.909,72
XS1501162876	BN. AMADEUS CAPITAL MARKETS 0.125% VTO. 10/20	702.895,70
TOTAL TECNOLOGIA		1.235.805,42
FR0012222297	OB. CREDIT AGRICOLE ASSRNCES FLOAT DEUDA PERPETUA	709.899,21
TOTAL SEGUROS		709.899,21
PREST_CZFC	PRESTAMO CONSORCIO ZONA FRANCA CADIZ VTO.03/24	2.060.959,79
TOTAL INMOBILIARIO		2.060.959,79
ES0147507018	PT. BANKIA DURACION FLEXIBLE 0-2 INTERNA, FI	65.419.984,27
LU1534073041	PT. DWS FLOATING RATES NOTES (DWSFRIC LX)	9.590.011,64
LU0093503810	PT. BLACKROCK GF-EURO SHORT DURATION BOND EUR A2(MERESGI LX)	11.323.660,57
LU1650487413	PT. LYXOR ETF EUROMTS 1-3Y INVEST. GRADE - EUR (MTA FP)	81.832.753,53
IE0033758917	PT.MUZINICH ENHANCEDYIELD SHORT-TERM FUND EUR AC(MUZESTE ID)	5.241.424,23
ES0109924029	PT. ARCANO EUROPEAN INCOME FUND D1, FIL (AREUID1 SM)	5.957.013,27
LU0646914142	PT. ARCANO FUND - EUROPEAN INCOME FUND I- IBA (AREIIBA LX)	7.518.776,14
IE00B3DS7666	PT. BLACKSTONE GSO EUROPEAN SENIOR LOAN-A (HCMLOAA ID)	16.251.240,59
FR0010830844	PT. AMUNDI - AMUNDI 12M- I (AMTR12I FP)	8.443.245,15
LU0915363070	PT. NORDEA 1 FLEXIBLE FI BI EUR (NGFIABI LX)	37.458.347,84
IE00BHZKQB61	PT.PIMCO FGIS-GLOBAL LOWDURATION REAL RETURN EUR(PGLIEHA ID)	12.444.845,81
LU1184248083	PT. CANDRIAM BONDS - EURO SHORT TERM-S (CANBESS LX)	9.700.884,31
LU0607519435	PT. INVESCO EURO SHORT TERM BOND FUND EUR (IESTCAE LX)	5.893.569,43
LU1599083646	PT. DEUTSCHE INV I SHORT DURATION - EUR (DISDCRC LX)	5.940.192,06
FI4000233242	PT. EVLI SHORT CORPORATE BOND IB EUR (EVLEIBE FH)	9.892.258,63
LU0438336777	PT. BLACKROCK SF- FIXED INCOME STRAT-I2E (BRFXI2 LX)	37.170.687,05
ES0147228011	PT. IBERIAN PRIVATE DEBT FUND FIL - I (IBERPDI SM)	1.157.768,32
LU0953110086	PT. LYXOR EUROPEAN SEN DEB-B EUR (LYXESBE LX)	534.151,40
FR0013016607	PT. AMUNDI 3 M-I2 (AMU3MI2 FP)	73.547.263,91
LU1856023541	PT. ALTERALIA II SCA SICAV RAIF B EUR (ALTIIBI LX)	347.072,89
LU1694214633	PT. NORDEA 1- LOW DURATION EUROPEAN EUR (NOLDBIE LX)	16.273.701,64
LU1397949238	PT. ARCANO FUND - EUROPEAN SENIOR SEC LOAN B1A (AREUB1A LX)	1.170.744,58
LU0926439729	PT. VONTOBEL FUND - EMERGING MARKETS DBT- I \$ (VEMIUSD LX)	18.747.507,45
TOTAL INVERSION INDIRECTA		441.857.104,71
TOTAL RENTA FIJA		1.246.485.452,04
ES0113307062	AC. BANKIA (BKIA SM)	883.204,10
ES0113900J37	AC. BANCO SANTANDER (SAN SM)	2.549.322,08
NL0011821202	AC. ING GROEP (INGA NA)	1.970.861,96

COD. ISIN	NOMBRE VALOR	VALOR DE MERCADO
FR0000131104	AC. BNP-PARIBAS (BNP FP)	3.861.885,92
DE0008404005	AC. ALLIANZ (ALV GR)	4.168.595,50
FR0000130809	AC. SOCIETE GENERALE (GLE FP)	2.122.489,41
FR0000120628	AC. AXA (CS FP)	2.029.628,37
	TOTAL FINANCIERO	17.585.987,34
ALTALIFE0000	AC. ALTALIFE	3.192.798,72
	TOTAL INVERSIÓN	3.192.798,72
FR0000125486	AC. VINCI (DG FP)	2.880.624,50
	TOTAL CONSTRUCCIÓN	2.880.624,50
DE000ENAG999	AC. E.ON (EOAN GR)	1.888.593,35
IT0003128367	AC. ENEL (ENEL IM)	2.550.275,66
	TOTAL ELÉCTRICAS	4.438.869,01
FR0000120644	AC. DANONE (BN FP)	2.175.715,14
NL0011794037	AC. AHOLD (AD NA)	2.030.674,14
BE0974293251	AC. ANHEUSER-BUSCH INBEV NV (ABI BB)	2.275.162,80
	TOTAL ALIMENTACIÓN	6.481.552,08
DE0007236101	AC. SIEMENS (SIE GR)	4.509.846,70
FR0000125007	AC. COMPAGNIE DE SAINT GOBAIN (SGO FP)	1.204.690,92
DE0005190003	AC. BMW (BMW GR)	1.043.317,17
DE0007100000	AC. DAIMLER (DAI GR)	1.790.620,65
NL0000235190	AC. AIRBUS GROUP (AIR FP)	916.486,08
FR0000121972	AC. SCHNEIDER ELECTRIC (SU FP)	2.602.615,68
DK0010244508	AC. AP MOELLER- MAERSK- B (MAERSKB DC)	4.241.212,73
	TOTAL INDUSTRIAL	16.308.789,93
FR0000120271	AC. TOTAL (FP FP)	4.600.594,23
IT0003132476	AC. ENI (ENI IM)	2.026.308,96
	TOTAL PETRÓLEO	6.626.903,19
DE000BASF111	AC. BASF SE (BAS GR)	2.467.199,46
DE000BAY0017	AC. BAYER AG (BAYN GR)	3.127.673,64
FR0000120578	AC. SANOFI (SAN FP)	5.050.379,88
FR0000121667	AC. ESSILOR INTERNACIONAL SA (EL FP)	2.118.733,50
	TOTAL QUIMICO	12.763.986,48
ES0178430E18	AC. TELEFONICA (TEF SM)	622.954,67
FR0000127771	AC. VIVENDI (VIV FP)	377.050,61
DE0005557508	AC. DEUTSCHE TELEKOM (DTE GR)	2.862.436,42
FR0000133308	AC. ORANGE (ORA FP)	1.630.511,40
IT0003497168	AC. TELECOM ITALIA (TIT IM)	1.320.684,15
	TOTAL COMUNICACIÓN	6.813.637,25
DE0006047004	AC. HEIDELBERGCEMENT AG (HEI GR)	129.988,48
	TOTAL MATERIAS PRIMAS	129.988,48
FR0000121014	AC. LVMH MOET HENNESSY LOUIS VUITTON (MC FP)	5.365.332,00
DE0005439004	AC. CONTINENTAL (CON GR)	1.611.715,84
IT0005278236	AC. PIRELLI & C. (PIRC IM)	970.533,90
ES0148396007	AC. INDITEX (ITX SM)	2.442.643,80
FR0000131906	AC. RENAULT SA (RNO FP)	4.129.559,36
	TOTAL DISTRIBUCION	14.519.784,90
ES0105223004	AC. GESTAMP AUTOMOCION SA (GEST SM)	913.975,81
	TOTAL OTRAS INDUSTRIAS Y SERVICIOS	913.975,81

COD. ISIN	NOMBRE VALOR	VALOR DE MERCADO
DE0007164600	AC. SAP (SAP GR)	5.412.189,60
FI0009000681	AC. NOKIA (NOKIA FH)	1.190.671,19
NL0010273215	AC. ASML HOLDING (ASML NA)	3.514.093,75
ES0109067019	AC. AMADEUS IT HOLDING - A (AMS SM)	234.923,92
TOTAL TECNOLOGIA		10.351.878,46
ES0159031014	PT. BANKIA EURO TOP IDEAS INTERNA, FI (BAETIIN SM)	6.835.485,77
ES0161937018	PT. BANKIA BOLSA USA INTERNA, FI	3.153.351,07
US78462F1030	PT. S & P 500 (SPY US)	31.453.013,47
JP3027630007	PT. NOMURA ETF- TOPIX EX. TR.FUND (1306 JP)	23.469.095,92
ES0138800018	PT. BANKIA SMALL & MID CAPS ESPAÑA INTERNA, FI	10.723.055,71
DE0005933956	PT.ISHARES CORE EURO STOXX 50 UCITS ETF DE (SX5EEX GR)	3.211.446,79
FR0007054358	PT. LYXOR ETF DJ EURO STOXX 50 -FR- (MSE FP)	23.551.119,68
ES0113385035	PT. BANKIA FUTURO SOSTENIBLE INTERNA, F.I. (BANFINT SM)	377.712,88
LU1165135952	PT. PARVEST AQUA-I EUR (PAQUAIE LX)	1.546.810,74
IE00B3K93X10	PT. POLAR CAPITAL - HEALTHCARE OPPORT. I USD (PCHCOIU ID)	1.577.688,37
LU0955993034	PT. ROBECO CAP GR-NEW WLD F-I \$ (RGCGFIU LX)	1.714.694,27
LU0250161907	PT. NN L GLOBAL EQUITY IMPACT OPPORTUN IC EUR (INGBLIC LX)	1.626.485,78
LU1681045453	PT. AMUNDI MSCI EMERGING MARKETS UCITS ETF (AUEM FP)	22.163.548,90
TOTAL INVERSION INDIRECTA		131.403.509,35
TOTAL RENTA VARIABLE		234.412.285,50
FHTTPU900160	FUT. TOPIX VTO. SEP 19 (TPU9)	23.133.883,73
SGXDB0090017	FUT. FTSE CHINA A 50 VTO. SEP 19 (XUU9)	18.802.272,93
FHTRYU900161	FUT. EURO/JAPANESE YEN VTO. SEP 19 (RYU9)	33.136.383,95
FUTRPU918043	FUT. EURO / GBP VTO. SEP 19 (RPU9)	5.252.615,70
FUTECU992055	FUT. EURO / USD VTO. SEP 19 (ECU9)	58.257.951,86
FUTESU921148	FUT. S & P 500 EMINI VTO. SEP 19 (ESU9)	46.714.816,16
NQU921122028	FUT. NASDAQ 100 E-MINI VTO. SEP 19 (NQU9)	41.995.358,57
TYZ919110027	FUT. US BONO - 10 VTO. DIC 19 (TYZ9)	89.426.817,89
DE000C220MR1	FUT. EURO-SCHATZ VTO. SEP 19 (DUU9)	6.755.400,00
DE000C220MQ3	FUT. EURO-BOBL VTO. SEP 19 (OEU9)	14.985.300,00
DE000C220MM2	FUT. EURO-BTP VTO. SEP 19 (IKU9)	39.524.320,00
DE000C23QBB5	FUT. EUROSTOXX AUTOS VTO. SEP 19 (EBU9)	1.080.500,00
DE000CONS045	FUT. DJ EURO STOXX 50 VTO. SEP 19 (VGU9)	786.370,00
TOTAL PRODUCTOS DERIVADOS		379.851.990,79
	DEPOSITO BANCO SABADELL 0% VTO. 25.09.2019	30.000.000,00
	DEPOSITO BANCO SABADELL 0.04% VTO. 29.11.2019	10.003.014,00
	DEPOSITO BANCO SABADELL 0.04% VTO. 27.12.2019	2.854.769,70
TOTAL DEPOSITOS		42.857.783,70
ES0158983017	PT. BANKIA INDICE JAPON CUBIERTO INTERNA, FI (MADBOLJ SM)	108.726,41
ES0108904030	PT. ALTAMAR BUYOUT EUROPA FCR	107.582,05
ES0177043033	PT. ALTAMAR BUYOUT GLOBAL II FCR	60.705,62
IE00B4R5BP74	PT. PIMCO FGIS -UNCONSTRAINED BOND -I-EUR H-ACC (PUAIEHA ID)	9.168.292,68
ES0108741002	PT. ALTAMAR V PRIVATE EQUITY PROGRAM 2010 FCR	2.283.524,66
LU0490769915	PT. HENDERSON GARTMORE-UK ABSOLUTE RET-I EUR AH (GAUKARI LX)	14.502.860,03
ES0175444035	PT. SEGURFONDO INVERSION FII (SEGUINV SM)	603,73
DE0009802314	PT. SEB IMMOPORTFOLIO TARGET RETURN (SEBIPTR GR)	39.334,56
DE000A0CARSO	PT. KANAM SPEZIAL GRUNDINVEST FONDS (KANSPGF GR)	42.619,08
FR0010362988	PT. LODH PRIVATE EQUITY- EURO CHOICE III, FCPR	11.160,00

COD. ISIN	NOMBRE VALOR	VALOR DE MERCADO
IE00B1TQ1T17	PT. GREFF GLOBAL REAL ESTATE FUND OF FUNDS-B EUR	306,12
ES0155279005	PT. ALTAMAR SECONDARY OPPORTUNITIES VII FCR	25.352,03
ES0157100001	PT. ALTAMAR VIII GLOBAL PRIVATE EQUITY PROGRAM FCR	1.077.004,00
IE00BN8SY486	PT. BLACKSTONE DIVERSIFIED MULTI-STRAT-I EUR ACC(BXDMSIE ID)	37.063.737,44
ES0109868028	PT. ARCANO CAPITAL XI, FCR	545.008,00
ES0107575039	PT. ALTAMAR IX GLOBAL SECONDARIES CLASE D FCR	1.177.919,83
ES0107575013	PT. ALTAMAR IX GLOBAL SECONDARIES CLASE B FCR	1.574.960,86
ES0170481008	PT. PORTOBELLO CAPITAL FUND IV, FCR	407.019,52
ES0113386017	PT. BANKIA GESTION ALTERNATIVA INTERNA, FI (BGEALIN SM)	9.295.120,90
LU1548986386	PT. PARTNERS GROUP GLOBAL VALUE 2017 SICAV SIF FCR	485.790,37
LU1157260305	PT. PARTNERS GRP GLB VAL- E EUR (PGGLVEE LX)	2.578.877,95
ES0161723004	PT. MCH GLOBAL BUYOUT STRATEGIES, FCR	230.918,45
ES0157103047	PT. ALTAMAR X GLOBAL PRIVATE EQUITY PROGRAM CLASE E FCR	334.600,00
ES0109867004	PT. ARCANO CAPITAL X, FCR	626.917,50
ES0109935009	PT. ARCANO SECONDARY FUND II, FCR	601.027,74
LU1441637615	PT. ARCANO SPANISCH OPP RE FUND FCR	354.471,85
ES0108704000	PT. ALTAMAR VI EMERGING MARKETS PRIVATE EQUITY FCR	69.457,50
ES0140637002	PT. GALDANA VENTURES I FCR	1.676.392,99
ES0157101009	PT. ALTAMAR INFRASTRUCTURE INCOME FCR	1.104.134,31
ES0108631005	PT. ALTA LIFE SCIENCES ESPAÑA I FCR	527.853,00
FRO011949411	PT. MIROVA EUROFIDEME 3A FCR	749.845,00
LU1548800462	PT. UNIGESTION SECONDARY OPPORTUNITY IV FCR	613.205,27
PANTHEON0009	PT. PANTHEON GLOBAL SECONDARY FUND VI, FCR	238.733,52
LU0151333506	PT. CANDRIAM BONDS - CREDIT OPPORTUNITIES S-C (DEXHISP LX)	37.383.630,12
IE00BD6FTQ80	PT. INVESCO BLOOMBERG COMMODITY UCITS ETF (CMOD IM)	19.148.777,27
	TOTAL OTROS	144.216.470,36
	TOTAL CARTERA DE VALORES	2.047.823.982,39