



Estado de valoración de Cartera de Gestión por Sectores

Fecha: 30/09/2017

PLAN OPTIMO, F.P. (20494)

EUR

dw\_uo\_lis\_hisval\_gestion\_sector

| Instrumento | Títulos | Cº Medio Coste | Coste Cup. | Cotización | Efectivo | Cambio Divisa /Den. | Plusvalía / Minusvalía | % s/ C. Adq. | % s/ RV | % s/P | Cupón Adq.Compra | Intereses Periodificados |
|-------------|---------|----------------|------------|------------|----------|---------------------|------------------------|--------------|---------|-------|------------------|--------------------------|
|-------------|---------|----------------|------------|------------|----------|---------------------|------------------------|--------------|---------|-------|------------------|--------------------------|

Depósitos

- Eurodepositos y Ctas/Ctes

Tesorería

|   |           |          |           |  |           |          |  |      |  |      |  |  |
|---|-----------|----------|-----------|--|-----------|----------|--|------|--|------|--|--|
| 1118- CC EUR B. MARCH                               | 23.244,72 | 1,0000   | 23.244,72 |  | 23.244,72 | 1,0000   |  |      |  | 0,20 |  |  |
| 1119- CC USD B. MARCH                               | 676,18    | 1,1815   | 572,33    |  | 572,33    | 1,1814   |  |      |  | 0,01 |  |  |
| 1121- CC GBP B. MARCH                               | 5.076,92  | 0,8820   | 5.756,11  |  | 5.756,11  | 0,8820   |  |      |  | 0,05 |  |  |
| 1122- CC CHF B. MARCH                               | 5.016,84  | 1,1440   | 4.385,39  |  | 4.385,39  | 1,1440   |  |      |  | 0,04 |  |  |
| 1123- CC JPY B. MARCH                               | 98.787,   | 132,9194 | 743,21    |  | 743,21    | 132,9200 |  |      |  | 0,01 |  |  |
| 1461- CC DKK B. MARCH                               | 19.546,04 | 7,4421   | 2.626,41  |  | 2.626,41  | 7,4421   |  |      |  | 0,02 |  |  |
| 1811- CC NOK B. MARCH                               | 14.618,7  | 9,4064   | 1.554,12  |  | 1.554,12  | 9,4064   |  | 0,00 |  | 0,01 |  |  |
| 1925- CC SEK B. MARCH                               | 48.205,65 | 9,6253   | 5.008,20  |  | 5.008,20  | 9,6253   |  |      |  | 0,04 |  |  |
| 1958- CC CAD B. MARCH                               | 1.708,28  | 1,4736   | 1.159,29  |  | 1.159,29  | 1,4736   |  |      |  | 0,01 |  |  |
| 2123- CM EUR ALTURA S.                              | 2.945,83  | 1,0000   | 2.945,83  |  | 2.945,83  | 1,0000   |  |      |  | 0,03 |  |  |
| 2124- GG EUR ALTURA S.                              | 4.474,78  | 1,0000   | 4.474,78  |  | 4.474,78  | 1,0000   |  |      |  | 0,04 |  |  |
| Deudores/Acreedores                                 |           |          |           |  | 13.037,19 |          |  |      |  |      |  |  |
| <b>Total Tesorería:</b>                             |           |          | 52.470,39 |  | 65.507,58 |          |  |      |  | 0,46 |  |  |
| <b>Total Depósitos - Eurodepositos y Ctas/Ctes:</b> |           |          | 52.470,39 |  | 65.507,58 |          |  |      |  | 0,46 |  |  |

Otros Valores

- Futuros Vendidos

Derivatives

|  |     |          |             |          |             |        |        |       |  |  |  |  |
|--|-----|----------|-------------|----------|-------------|--------|--------|-------|--|--|--|--|
| FUTURO BTP DEC 17                              | -1, | 135,8000 | -135.800,00 | 134,9600 | -134.960,00 | 1,0000 | 840,00 | 0,62  |  |  |  |  |
| <b>Total Derivatives:</b>                      |     |          | -135.800,00 |          | -134.960,00 |        | 840,00 | -0,62 |  |  |  |  |
| <b>Total Otros Valores - Futuros Vendidos:</b> |     |          | -135.800,00 |          | -134.960,00 |        | 840,00 | -0,62 |  |  |  |  |

Renta Fija

- Contado

Basic Materials

|                                    |      |          |            |          |            |        |           |       |  |      |        |          |
|------------------------------------|------|----------|------------|----------|------------|--------|-----------|-------|--|------|--------|----------|
| ALBEMARLE 1,875% 08/12/2021        | 100, | 106,4970 | 106.497,00 | 106,6369 | 106.791,68 | 1,0000 | 139,88    | 0,28  |  | 0,93 |        | 154,80   |
| ARCELORMITTAL 3% 09/04/2021        | 200, | 97,6495  | 195.299,00 | 107,2333 | 218.516,71 | 1,0000 | 19.167,55 | 11,89 |  | 1,88 |        | 4.050,16 |
| ARCELORMITTAL 3% 25/03/2019        | 100, | 105,4270 | 105.426,99 | 104,8082 | 105.816,64 | 1,0000 | 318,21    | 0,37  |  | 0,92 | 936,99 | 71,44    |
| GLENCORE FINANCE 1,625% 18/01/2022 | 100, | 97,3040  | 97.304,00  | 102,7612 | 104.796,73 | 1,0000 | 5.457,23  | 7,70  |  | 0,90 |        | 2.035,50 |
| <b>Total Basic Materials:</b>      |      |          | 504.526,99 |          | 535.921,76 |        | 25.082,87 | 6,22  |  | 4,63 | 936,99 | 6.311,90 |

Communications

|                              |      |          |            |          |            |        |          |      |  |      |  |        |
|------------------------------|------|----------|------------|----------|------------|--------|----------|------|--|------|--|--------|
| EXPEDIA 2,5% 03/06/2022      | 200, | 103,7950 | 207.590,00 | 107,0387 | 214.635,84 | 1,0000 | 6.487,34 | 3,39 |  | 1,88 |  | 558,50 |
| <b>Total Communications:</b> |      |          | 207.590,00 |          | 214.635,84 |        | 6.487,34 | 3,39 |  | 1,88 |  | 558,50 |



## Estado de valoración de Cartera de Gestión por Sectores

Fecha: 30/09/2017

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## PLAN OPTIMO, F.P. (20494)

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| Instrumento | Títulos | Cº Medio Coste | Coste Cup. | Cotización | Efectivo | Cambio Divisa /Den. | Plusvalía / Minusvalía | % s/ C. Adq. | % s/ RV | % s/P | Cupón Adq.Compra | Intereses Periodificados |
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|-------------|---------|----------------|------------|------------|----------|---------------------|------------------------|--------------|---------|-------|------------------|--------------------------|

## Renta Fija

## - Contado

## Consumer, Cyclical

|                                  |      |          |            |          |            |        |          |       |  |      |          |          |
|----------------------------------|------|----------|------------|----------|------------|--------|----------|-------|--|------|----------|----------|
| FCA 1% 15/11/2021                | 100, | 101,5257 | 101.525,67 | 101,8045 | 102.221,49 | 1,0000 | 566,46   | 0,69  |  | 0,89 | 287,67   | 129,36   |
| FCE BANK 11/02/21                | 150, | 105,2147 | 157.822,05 | 104,2777 | 157.686,18 | 1,0000 | -238,96  | -0,09 |  | 1,37 | 1.166,55 | 103,09   |
| HIPERCOR 3,875% 19/01/2022       | 1,   | 104,6875 | 104.687,50 | 107,7737 | 109.360,19 | 1,0000 | 3.086,23 | 4,46  |  | 0,94 |          | 1.586,46 |
| PEUGEOT 2,375% 14/04/2023        | 125, | 102,0860 | 127.607,50 | 106,2933 | 133.745,21 | 1,0000 | 5.259,08 | 4,81  |  | 1,16 |          | 878,63   |
| <b>Total Consumer, Cyclical:</b> |      |          | 491.642,72 |          | 503.013,07 |        | 8.672,81 | 2,31  |  | 4,37 | 1.454,22 | 2.697,54 |

## Consumer, NonCyclical

|                                     |      |          |            |          |            |        |           |       |  |      |          |          |
|-------------------------------------|------|----------|------------|----------|------------|--------|-----------|-------|--|------|----------|----------|
| CASINO GUICHARD 3,311% 25/01/2023   | 1,   | 105,4960 | 105.496,00 | 113,9996 | 115.192,74 | 1,0000 | 8.503,58  | 9,19  |  | 1,00 |          | 1.193,16 |
| DIA 1% 28/04/2021                   | 1,   | 99,9570  | 99.957,00  | 102,4160 | 102.853,40 | 1,0000 | 2.459,04  | 2,90  |  | 0,90 |          | 437,36   |
| JOSE MELLO SAUDE FLOAT 17/05/2021   | 10,  | 99,9500  | 99.950,00  | 100,6086 | 101.652,12 | 1,0000 | 658,59    | 1,70  |  | 0,88 |          | 1.043,53 |
| MYLAN 1,25% 23/11/2020              | 150, | 103,9250 | 155.887,52 | 102,9256 | 155.765,88 | 1,0000 | -204,60   | -0,08 |  | 1,35 | 1.294,52 | 82,96    |
| <b>Total Consumer, NonCyclical:</b> |      |          | 461.290,52 |          | 475.464,14 |        | 11.416,61 | 3,07  |  | 4,13 | 1.294,52 | 2.757,01 |

## Diversified

|                           |      |          |            |          |            |        |          |      |  |      |  |        |
|---------------------------|------|----------|------------|----------|------------|--------|----------|------|--|------|--|--------|
| ICAP 3,125% 06/03/2019    | 100, | 103,2970 | 103.297,00 | 105,8275 | 106.009,38 | 1,0000 | 2.530,45 | 2,63 |  | 0,93 |  | 181,93 |
| <b>Total Diversified:</b> |      |          | 103.297,00 |          | 106.009,38 |        | 2.530,45 | 2,63 |  | 0,93 |  | 181,93 |

## Energy

|                          |      |          |            |          |            |        |          |      |  |      |  |          |
|--------------------------|------|----------|------------|----------|------------|--------|----------|------|--|------|--|----------|
| REPSOL 3,625% 07/10/2021 | 1,   | 109,6310 | 109.631,00 | 115,9174 | 117.008,41 | 1,0000 | 6.286,37 | 6,73 |  | 1,02 |  | 1.091,04 |
| SAIPEM 3,00% 08/03/21    | 100, | 102,4540 | 102.454,00 | 105,5029 | 106.630,37 | 1,0000 | 3.048,88 | 4,08 |  | 0,92 |  | 1.127,49 |
| <b>Total Energy:</b>     |      |          | 212.085,00 |          | 223.638,78 |        | 9.335,25 | 5,45 |  | 1,94 |  | 2.218,53 |

## Financial

|   |      |          |            |          |            |        |          |       |  |      |        |           |
|---|------|----------|------------|----------|------------|--------|----------|-------|--|------|--------|-----------|
| BANK OF AMERICA FLOAT 04/05/2023        | 100, | 100,0760 | 100.076,00 | 101,1294 | 101.196,34 | 1,0000 | 1.053,36 | 1,12  |  | 0,89 |        | 66,98     |
| BARCLAYS 6% 14/01/2021                  | 100, | 117,1870 | 117.187,00 | 121,1753 | 120.621,97 | 1,0000 | 3.988,25 | 2,93  |  | 1,06 |        | -553,28   |
| CAIXABANK 2,375% 09/05/2019             | 1,   | 104,4818 | 104.481,79 | 104,4219 | 104.741,49 | 1,0000 | 219,92   | 0,25  |  | 0,92 | 279,79 | 39,78     |
| CEDULAS AYT CAJAS GLB 4,25% 14/06/2021  | 1,   | 108,3500 | 108.350,00 | 109,9393 | 104.297,18 | 1,0000 | 1.589,28 | -3,74 |  | 0,96 |        | -5.642,10 |
| CRITERIA CAIXA 1,5% 10/05/2023          | 1,   | 99,9760  | 99.976,00  | 101,7844 | 102.374,78 | 1,0000 | 1.808,42 | 2,40  |  | 0,89 |        | 590,36    |
| DEUT HYPOTHEKEN FLOAT 08/02/2021        | 1,   | 100,0234 | 100.023,40 | 99,6240  | 99.690,65  | 1,0000 | -399,41  | -0,33 |  | 0,87 |        | 66,66     |
| DT PFANBRIE FLOAT 14/02/2020            | 1,   | 100,2410 | 100.241,00 | 100,8320 | 100.838,13 | 1,0000 | 591,03   | 0,60  |  | 0,88 |        | 6,10      |
| DT PFANDBRIE 1,5% 17/09/2019            | 100, | 101,6610 | 101.661,00 | 103,6796 | 102.805,53 | 1,0000 | 2.018,63 | 1,13  |  | 0,91 |        | -874,10   |
| GOLDMAN SACHS 4,75% 12/10/2021          | 100, | 116,8040 | 116.804,00 | 120,2035 | 120.790,85 | 1,0000 | 3.399,54 | 3,41  |  | 1,05 |        | 587,31    |
| GOLDMAN SACHS FL 27/07/2021             | 100, | 101,0900 | 101.090,00 | 102,6749 | 102.551,02 | 1,0000 | 1.584,94 | 1,45  |  | 0,90 |        | -123,92   |
| INMOBILIARIA COLONIAL 2,728% 05/06/2021 | 1,   | 104,9940 | 104.994,00 | 109,7207 | 109.664,93 | 1,0000 | 4.726,70 | 4,45  |  | 0,96 |        | -55,77    |
| INTESA SANPAOLO 2,25% 22/01/2020        | 100, | 105,2873 | 105.287,30 | 107,4135 | 104.681,16 | 1,0000 | 2.126,16 | -0,58 |  | 0,94 |        | -2.732,30 |
| INTESA SANPAOLO FL 13/03/2020           | 10,  | 104,6196 | 104.619,59 | 103,7279 | 104.547,81 | 1,0000 | -72,05   | -0,07 |  | 0,91 | 819,59 | 0,27      |
| INTESA SANPAOLO FLT 19/04/2022          | 100, | 99,8730  | 99.873,00  | 102,3426 | 102.481,44 | 1,0000 | 2.469,56 | 2,61  |  | 0,90 |        | 138,88    |



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| Instrumento | Títulos | Cº Medio Coste | Coste Cup. | Cotización | Efectivo | Cambio Divisa /Den. | Plusvalía / Minusvalía | % s/ C. Adq. | % s/ RV | % s/P | Cupón Adq.Compra | Intereses Periodificados |
|-------------|---------|----------------|------------|------------|----------|---------------------|------------------------|--------------|---------|-------|------------------|--------------------------|
|-------------|---------|----------------|------------|------------|----------|---------------------|------------------------|--------------|---------|-------|------------------|--------------------------|

Renta Fija

- Contado

Financial

|                                     |      |          |              |          |              |        |           |       |  |       |          |            |
|-------------------------------------|------|----------|--------------|----------|--------------|--------|-----------|-------|--|-------|----------|------------|
| INTESA SANPAOLO STEP CPN 08/02/2019 | 100, | 108,1540 | 108.154,00   | 110,2792 | 107.792,19   | 1,0000 | 2.125,18  | -0,33 |  | 0,97  |          | -2.486,99  |
| LLOYDS LT2 6,5% 24/03/2020          | 100, | 124,3120 | 124.312,00   | 127,1819 | 118.700,37   | 1,0000 | 2.869,91  | -4,51 |  | 1,11  |          | -8.481,54  |
| LT2 CAIXABANK 5% 14/11/2023         | 1,   | 104,1440 | 104.144,00   | 105,5400 | 109.221,26   | 1,0000 | 1.396,03  | 4,88  |  | 0,93  |          | 3.681,23   |
| LT2 SANTANDER 2,5% 18/03/2025       | 1,   | 102,8770 | 102.877,00   | 104,0830 | 104.769,32   | 1,0000 | 1.206,01  | 1,84  |  | 0,91  |          | 686,31     |
| MEDIOBANCA SPA 1,625% 19/01/2021    | 200, | 102,5010 | 205.002,00   | 104,8690 | 211.140,55   | 1,0000 | 4.735,96  | 2,99  |  | 1,84  |          | 1.402,59   |
| MERLIN 2,225% 25/04/2023            | 100, | 101,3040 | 101.304,00   | 106,1650 | 106.882,25   | 1,0000 | 4.861,00  | 5,51  |  | 0,93  |          | 717,25     |
| METROVACESA 2,375% 23/05/2022       | 2,   | 102,0265 | 204.053,00   | 107,2540 | 215.430,79   | 1,0000 | 10.455,02 | 5,58  |  | 1,88  |          | 922,77     |
| NIBC 2% 26/07/2018                  | 100, | 101,3870 | 101.387,00   | 102,4987 | 102.005,12   | 1,0000 | 1.111,66  | 0,61  |  | 0,90  |          | -493,54    |
| NIBC 2,25% 24/09/2019               | 200, | 100,1085 | 200.217,00   | 104,1527 | 208.308,30   | 1,0000 | 8.088,40  | 4,04  |  | 1,83  |          | 2,90       |
| SPRHIS FLOAT 29/09/2021             | 10,  | 99,7548  | 99.754,78    | 101,2177 | 101.282,74   | 1,0000 | 1.462,90  | 1,53  |  | 0,89  |          | 65,06      |
| UNICREDIT SPA FLOAT 19/02/2020      | 120, | 100,4070 | 120.488,40   | 101,9302 | 122.313,78   | 1,0000 | 1.827,88  | 1,51  |  | 1,07  |          | -2,50      |
| <b>Total Financial:</b>             |      |          | 2.936.357,26 |          | 2.989.129,95 |        | 65.244,28 | 1,80  |  | 26,30 | 1.099,38 | -12.471,59 |

Funds

|                                    |           |          |            |          |            |        |           |       |  |      |  |  |
|------------------------------------|-----------|----------|------------|----------|------------|--------|-----------|-------|--|------|--|--|
| PART. ESPERIA FD CORP BOND E I     | 753,69    | 132,6800 | 99.999,99  | 136,5800 | 102.939,39 | 1,0000 | 2.939,40  | 2,94  |  | 0,90 |  |  |
| Part. FONMARCH FI                  | 3.389,78  | 23,3773  | 79.243,76  | 30,2030  | 102.381,47 | 1,0000 | 23.137,71 | 29,20 |  | 0,90 |  |  |
| Part. MARCH PATRIMONIO CORTO PLAZC | 19.852,06 | 10,0745  | 200.000,00 | 10,8436  | 215.267,82 | 1,0000 | 15.267,82 | 7,63  |  | 1,89 |  |  |
| PART. MUZIN TRANSATLANTICYLD HD-EI | 364,15    | 230,1977 | 83.827,20  | 313,2700 | 114.078,21 | 1,0000 | 30.251,01 | 36,09 |  | 1,00 |  |  |
| <b>Total Funds:</b>                |           |          | 463.070,95 |          | 534.666,89 |        | 71.595,94 | 15,46 |  | 4,69 |  |  |

Government

|                                    |             |          |              |          |              |        |           |       |  |      |        |           |
|------------------------------------|-------------|----------|--------------|----------|--------------|--------|-----------|-------|--|------|--------|-----------|
| B. ESTADO 4,3% 31/10/19            | 49.000,     | 112,9500 | 55.345,51    | 112,9500 | 55.344,29    | 1,0000 |           | -0,00 |  | 0,49 |        | -1,22     |
| BTPS 1,35% 15/04/2022              | 50,         | 97,4700  | 48.735,00    | 102,0088 | 51.726,03    | 1,0000 | 2.269,41  | 6,14  |  | 0,45 |        | 721,62    |
| COMUNIDAD AUTO CANARIAS 4,929%     | 100,        | 116,4960 | 116.496,00   | 117,9950 | 114.532,85   | 1,0000 | 1.499,02  | -1,69 |  | 1,03 |        | -3.462,17 |
| COMUNIDAD MADRID 1,189% 08/05/2022 | 200,        | 97,0040  | 194.008,00   | 102,6548 | 208.207,20   | 1,0000 | 11.301,62 | 7,32  |  | 1,80 |        | 2.897,58  |
| METRO LISBOA 4,799% 07/12/2027     | 2,          | 107,9810 | 107.981,00   | 118,7953 | 121.299,09   | 1,0000 | 10.814,34 | 12,33 |  | 1,04 |        | 2.503,75  |
| PARPUBLICA 3,75% 05/07/2021        | 1,          | 101,5520 | 101.552,00   | 110,8446 | 111.129,11   | 1,0000 | 9.292,58  | 9,43  |  | 0,97 |        | 284,53    |
| PGB FLOAT 12/04/2022               | 100,        | 104,0172 | 104.017,22   | 106,1855 | 106.947,78   | 1,0000 | 2.685,53  | 2,82  |  | 0,93 | 517,22 | 245,03    |
| PORTUGUESE OT'S 4,95% 25/10/2023   | 15.000.000, | 117,4165 | 176.124,75   | 125,4110 | 188.223,78   | 1,0000 | 11.991,81 | 6,87  |  | 1,65 |        | 107,22    |
| TURKEY REP 5,125% 18/05/2020       | 100,        | 113,9230 | 113.923,00   | 116,6876 | 111.747,59   | 1,0000 | 2.764,62  | -1,91 |  | 1,02 |        | -4.940,03 |
| <b>Total Government:</b>           |             |          | 1.018.182,48 |          | 1.069.157,72 |        | 52.618,93 | 5,01  |  | 9,38 | 517,22 | -1.643,69 |

Industrial

|                                     |      |          |            |          |            |        |          |      |  |      |  |        |
|-------------------------------------|------|----------|------------|----------|------------|--------|----------|------|--|------|--|--------|
| ACS 2,875% 01/04/2020               | 1,   | 101,2150 | 101.215,00 | 106,8344 | 107.678,44 | 1,0000 | 5.619,38 | 6,39 |  | 0,94 |  | 844,06 |
| MAERSK 1,75% 18/03/2021             | 100, | 100,3490 | 100.349,00 | 104,6138 | 105.448,52 | 1,0000 | 4.264,83 | 5,08 |  | 0,92 |  | 834,69 |
| PAGARE ACCIONA 0,70% ECP 10/01/2018 | 1,   | 99,2998  | 99.299,81  | 99,7606  | 99.808,59  | 1,0000 | 460,78   | 0,51 |  | 0,87 |  | 48,00  |
| PAGARE ACCIONA 0,75% ECP 27/04/2018 | 2,   | 99,2547  | 198.509,33 | 99,5231  | 199.148,14 | 1,0000 | 536,81   | 0,32 |  | 1,74 |  | 102,00 |



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| Instrumento | Títulos | Cº Medio Coste | Coste Cup. | Cotización | Efectivo | Cambio Divisa /Den. | Plusvalía / Minusvalía | % s/ C. Adq. | % s/ RV | % s/P | Cupón Adq.Compra | Intereses Periodificados |
|-------------|---------|----------------|------------|------------|----------|---------------------|------------------------|--------------|---------|-------|------------------|--------------------------|
|-------------|---------|----------------|------------|------------|----------|---------------------|------------------------|--------------|---------|-------|------------------|--------------------------|

## Renta Fija

## - Contado

## Industrial

|                          |      |          |            |          |            |        |           |       |  |      |  |          |
|--------------------------|------|----------|------------|----------|------------|--------|-----------|-------|--|------|--|----------|
| REFER 4,25% 13/12/2021   | 1,   | 102,6060 | 51.303,00  | 112,7789 | 57.589,00  | 1,0000 | 5.086,45  | 12,25 |  | 0,49 |  | 1.199,55 |
| SMITHS 1,25% 28/04/2023  | 100, | 98,3470  | 98.347,00  | 102,3612 | 103.193,25 | 1,0000 | 4.014,22  | 4,93  |  | 0,90 |  | 832,03   |
| <b>Total Industrial:</b> |      |          | 649.023,14 |          | 672.865,94 |        | 19.982,47 | 3,67  |  | 5,86 |  | 3.860,33 |

## Utilities

|                                      |      |          |              |          |              |        |            |      |  |       |          |           |
|--------------------------------------|------|----------|--------------|----------|--------------|--------|------------|------|--|-------|----------|-----------|
| GALP GAS 1,375% 19/09/2023           | 1,   | 99,4980  | 99.498,00    | 101,4019 | 101.517,21   | 1,0000 | 1.903,90   | 2,03 |  | 0,89  |          | 115,31    |
| NORTEGAS 0,918% 28/09/2022           | 100, | 100,3055 | 100.305,52   | 100,3384 | 100.345,55   | 1,0000 | 35,35      | 0,04 |  | 0,88  | 2,52     | 4,68      |
| REDEXIS 2,75% 08/04/2021             | 100, | 108,9910 | 108.991,00   | 110,9616 | 109.674,03   | 1,0000 | 1.970,62   | 0,63 |  | 0,97  |          | -1.287,59 |
| SPP INFRASTRUCTURE 2,625% 12/02/2023 | 100, | 107,6740 | 107.674,00   | 108,1546 | 109.172,30   | 1,0000 | 480,58     | 1,39 |  | 0,95  |          | 1.017,72  |
| TEOLLISUUDEN 4,625% 04/02/2019       | 100, | 107,9100 | 107.910,00   | 108,6450 | 108.986,42   | 1,0000 | 734,96     | 1,00 |  | 0,95  |          | 341,46    |
| VIESGO 2,375% 27/11/2023             | 1,   | 105,6540 | 105.654,00   | 107,8644 | 108.995,11   | 1,0000 | 2.210,42   | 3,16 |  | 0,95  |          | 1.130,69  |
| <b>Total Utilities:</b>              |      |          | 630.032,52   |          | 638.690,62   |        | 7.335,83   | 1,37 |  | 5,59  | 2,52     | 1.322,27  |
| <b>Total Renta Fija - Contado:</b>   |      |          | 7.677.098,58 |          | 7.963.194,09 |        | 280.302,78 | 3,65 |  | 69,70 | 5.304,85 | 5.792,73  |

## Renta Variable

## - Contado

## Basic Materials

|                               |        |            |            |            |            |          |           |       |      |      |  |  |
|-------------------------------|--------|------------|------------|------------|------------|----------|-----------|-------|------|------|--|--|
| ACC. ACERINOX                 | 2.522, | 8,6171     | 21.732,28  | 12,2000    | 30.768,40  | 1,0000   | 9.036,12  | 41,58 | 0,91 | 0,27 |  |  |
| ACC. AKZO NOBEL NV            | 528,   | 46,9763    | 24.803,51  | 78,1200    | 41.247,36  | 1,0000   | 16.443,85 | 66,30 | 1,22 | 0,36 |  |  |
| ACC. ANTOFAGASTA              | 7.424, | 564,3392   | 53.348,79  | 949,0000   | 79.879,09  | 0,8820   | 26.530,30 | 49,73 | 2,36 | 0,70 |  |  |
| ACC. BRENNTAG AG              | 1.516, | 47,0857    | 71.381,89  | 47,2870    | 71.687,09  | 1,0000   | 305,20    | 0,43  | 2,12 | 0,63 |  |  |
| ACC. HASEGAWA CO              | 3.727, | 2.136,1868 | 65.911,80  | 2.156,0000 | 60.452,99  | 132,9200 | -5.458,81 | -8,28 | 1,79 | 0,53 |  |  |
| <b>Total Basic Materials:</b> |        |            | 237.178,27 |            | 284.034,93 |          | 46.856,66 | 19,76 | 8,40 | 2,49 |  |  |

## Communications

|                              |         |         |            |         |            |        |            |        |      |      |  |  |
|------------------------------|---------|---------|------------|---------|------------|--------|------------|--------|------|------|--|--|
| ACC. CISCO SYSTEMS INC -USD- | 1.577,  | 25,5700 | 35.329,99  | 33,6300 | 44.889,34  | 1,1814 | 9.559,35   | 27,06  | 1,33 | 0,39 |  |  |
| ACC. E-DREAMS ODOGIO SL      | 30.678, | 3,3359  | 102.338,60 | 2,6800  | 82.217,04  | 1,0000 | -20.121,56 | -19,66 | 2,43 | 0,72 |  |  |
| ACC. WOLTERS KLUWER NV       | 1.374,  | 21,7784 | 29.923,59  | 39,0950 | 53.716,53  | 1,0000 | 23.792,94  | 79,51  | 1,59 | 0,47 |  |  |
| <b>Total Communications:</b> |         |         | 167.592,18 |         | 180.822,91 |        | 13.230,73  | 7,89   | 5,35 | 1,58 |  |  |

## Consumer, Cyclical

|                          |         |          |           |          |           |        |           |        |      |      |  |  |
|--------------------------|---------|----------|-----------|----------|-----------|--------|-----------|--------|------|------|--|--|
| ACC. LUXOTTICA GROUP SPA | 1.471,  | 52,3701  | 77.036,45 | 47,2900  | 69.563,59 | 1,0000 | -7.472,86 | -9,70  | 2,06 | 0,61 |  |  |
| ACC. NATUZZI SPA-SP ADR  | 27.149, | 2,2433   | 45.928,73 | 2,0500   | 47.107,75 | 1,1814 | 1.179,02  | 2,57   | 1,39 | 0,41 |  |  |
| ACC. NOKIAN RENKAAT OYJ  | 1.067,  | 26,8812  | 28.682,22 | 37,6300  | 40.151,21 | 1,0000 | 11.468,99 | 39,99  | 1,19 | 0,35 |  |  |
| ACC. RATIONAL AG         | 100,    | 248,1804 | 24.818,04 | 582,2800 | 58.228,00 | 1,0000 | 33.409,96 | 134,62 | 1,72 | 0,51 |  |  |
| ACC. SCHAEFFLER AG       | 5.850,  | 15,1123  | 88.407,15 | 13,6870  | 80.068,95 | 1,0000 | -8.338,20 | -9,43  | 2,37 | 0,70 |  |  |



## Estado de valoración de Cartera de Gestión por Sectores

Fecha: 30/09/2017

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Fecha: 15/12/2017

## PLAN OPTIMO, F.P. (20494)

EUR

dw\_uo\_lis\_hisval\_gestion\_sector

| Instrumento | Títulos | Cº Medio Coste | Coste Cup. | Cotización | Efectivo | Cambio Divisa /Den. | Plusvalía / Minusvalía | % s/ C. Adq. | % s/ RV | % s/P | Cupón Adq.Compra | Intereses Periodificados |
|-------------|---------|----------------|------------|------------|----------|---------------------|------------------------|--------------|---------|-------|------------------|--------------------------|
|-------------|---------|----------------|------------|------------|----------|---------------------|------------------------|--------------|---------|-------|------------------|--------------------------|

## Renta Variable

## - Contado

## Consumer, Cyclical

|                                  |         |          |            |          |            |        |           |       |       |      |  |  |
|----------------------------------|---------|----------|------------|----------|------------|--------|-----------|-------|-------|------|--|--|
| ACC. SPORTS DIRECT INTERNATIONAL | 25.196, | 291,2386 | 85.118,33  | 410,5000 | 117.266,43 | 0,8820 | 32.148,10 | 37,77 | 3,47  | 1,03 |  |  |
| ACC. SWATCH GROUP AG REG         | 1.893,  | 69,9025  | 122.700,24 | 77,1500  | 127.662,79 | 1,1440 | 4.962,55  | 4,04  | 3,78  | 1,12 |  |  |
| <b>Total Consumer, Cyclical:</b> |         |          | 472.691,16 |          | 540.048,72 |        | 67.357,56 | 14,25 | 15,98 | 4,73 |  |  |

## Consumer, NonCyclical

|                                     |         |            |            |            |            |        |            |        |       |      |  |  |
|-------------------------------------|---------|------------|------------|------------|------------|--------|------------|--------|-------|------|--|--|
| ACC. C&C GROUP PLC                  | 24.809, | 3,6179     | 89.755,33  | 3,0500     | 75.667,45  | 1,0000 | -14.087,88 | -15,70 | 2,24  | 0,66 |  |  |
| ACC. ESTEE LAUDER COMPANIES CL A    | 658,    | 79,2796    | 46.174,63  | 107,8400   | 60.060,71  | 1,1814 | 13.886,08  | 30,07  | 1,78  | 0,53 |  |  |
| ACC. EUOKAI KGAA-PFD                | 1.244,  | 27,3610    | 34.037,14  | 41,9900    | 52.235,56  | 1,0000 | 18.198,42  | 53,47  | 1,55  | 0,46 |  |  |
| ACC. ISS A/S                        | 2.574,  | 247,1102   | 85.323,48  | 253,2000   | 87.574,31  | 7,4421 | 2.250,83   | 2,64   | 2,59  | 0,77 |  |  |
| ACC. JERONIMO MARTINS               | 2.381,  | 10,6160    | 25.276,73  | 16,6900    | 39.738,89  | 1,0000 | 14.462,16  | 57,22  | 1,18  | 0,35 |  |  |
| ACC. JOHNSON&JOHNSON                | 106,    | 68,3660    | 5.553,10   | 130,0100   | 11.664,53  | 1,1814 | 6.111,43   | 110,05 | 0,35  | 0,10 |  |  |
| ACC. MARIE BRIZARD WINE & SPIRITS   | 1.091,  | 15,3254    | 16.719,98  | 14,1800    | 15.470,38  | 1,0000 | -1.249,60  | -7,47  | 0,46  | 0,14 |  |  |
| ACC. NESTLE SA                      | 1.886,  | 66,0624    | 110.598,32 | 81,1000    | 133.702,74 | 1,1440 | 23.104,42  | 20,89  | 3,96  | 1,17 |  |  |
| ACC. NIELSEN HOLDINGS PLC           | 1.401,  | 39,4796    | 46.407,62  | 41,4500    | 49.152,69  | 1,1814 | 2.745,07   | 5,92   | 1,45  | 0,43 |  |  |
| ACC. NOVO NORDISK A/S -B            | 1.651,  | 239,4347   | 53.173,71  | 301,0000   | 66.775,64  | 7,4421 | 13.601,93  | 25,58  | 1,98  | 0,59 |  |  |
| ACC. RECKITT BENCKISER PLC          | 388,    | 4.446,7809 | 20.523,47  | 6.813,0000 | 29.970,85  | 0,8820 | 9.447,38   | 46,03  | 0,89  | 0,26 |  |  |
| ACC. REMY COINTREAU SA              | 753,    | 59,1696    | 44.554,69  | 100,2000   | 75.450,60  | 1,0000 | 30.895,91  | 69,34  | 2,23  | 0,66 |  |  |
| ACC. ROCHE HOLDINGS                 | 547,    | 251,6933   | 126.508,88 | 247,2000   | 118.198,94 | 1,1440 | -8.309,94  | -6,57  | 3,50  | 1,04 |  |  |
| ACC. SANOFI-AVENTIS                 | 711,    | 78,6817    | 55.942,67  | 84,0100    | 59.731,11  | 1,0000 | 3.788,44   | 6,77   | 1,77  | 0,52 |  |  |
| ACC. TESCO PLC                      | 52.363, | 219,4705   | 146.885,63 | 187,1500   | 111.107,48 | 0,8820 | -35.778,15 | -24,36 | 3,29  | 0,97 |  |  |
| <b>Total Consumer, NonCyclical:</b> |         |            | 907.435,38 |            | 986.501,88 |        | 79.066,50  | 8,71   | 29,19 | 8,65 |  |  |

## Energy

|                                |         |         |            |          |            |        |            |        |      |      |  |  |
|--------------------------------|---------|---------|------------|----------|------------|--------|------------|--------|------|------|--|--|
| ACC. GALP ENERGY SGPS          | 3.939,  | 10,5630 | 41.607,74  | 14,9950  | 59.065,31  | 1,0000 | 17.457,57  | 41,96  | 1,75 | 0,52 |  |  |
| ACC. GAZPROM OAO-SPONSORED ADR | 13.115, | 6,3623  | 66.651,06  | 4,1900   | 46.512,21  | 1,1814 | -20.138,85 | -30,22 | 1,38 | 0,41 |  |  |
| ACC. HELMERICH & PAYNE INC     | 1.000,  | 45,0187 | 37.754,70  | 52,1100  | 44.106,82  | 1,1814 | 6.352,12   | 16,82  | 1,30 | 0,39 |  |  |
| ACC. SUBSEA 7 SA               | 2.160,  | 75,0933 | 18.772,60  | 130,7000 | 30.012,76  | 9,4064 | 11.240,16  | 59,88  | 0,89 | 0,26 |  |  |
| ACC. TECHNIPFMC LTD            | 664,    | 32,8633 | 21.821,22  | 23,4150  | 15.547,56  | 1,0000 | -6.273,66  | -28,75 | 0,46 | 0,14 |  |  |
| ACC. TOTAL                     | 845,    | 42,2678 | 35.716,32  | 45,4450  | 38.401,03  | 1,0000 | 2.684,71   | 7,52   | 1,14 | 0,34 |  |  |
| <b>Total Energy:</b>           |         |         | 222.323,64 |          | 233.645,69 |        | 11.322,05  | 5,09   | 6,91 | 2,05 |  |  |

## Financial

|                            |         |          |           |          |            |        |           |        |      |      |  |  |
|----------------------------|---------|----------|-----------|----------|------------|--------|-----------|--------|------|------|--|--|
| ACC. ASHMORE GROUP PLC     | 12.342, | 279,5583 | 47.441,14 | 339,2000 | 47.464,65  | 0,8820 | 23,51     | 0,05   | 1,40 | 0,42 |  |  |
| ACC. DEUTSCHE WOHNEN AG-BR | 354,    | 12,9450  | 4.582,54  | 35,8820  | 12.702,23  | 1,0000 | 8.119,69  | 177,19 | 0,38 | 0,11 |  |  |
| ACC. WEYERHAEUSER CO       | 2.075,  | 25,6980  | 45.035,46 | 34,0300  | 59.767,45  | 1,1814 | 14.731,99 | 32,71  | 1,77 | 0,52 |  |  |
| <b>Total Financial:</b>    |         |          | 97.059,14 |          | 119.934,33 |        | 22.875,19 | 23,57  | 3,55 | 1,05 |  |  |



## Estado de valoración de Cartera de Gestión por Sectores

Fecha: 30/09/2017

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Fecha: 15/12/2017

## PLAN OPTIMO, F.P. (20494)

EUR

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| Instrumento | Títulos | Cº Medio Coste | Coste Cup. | Cotización | Efectivo | Cambio Divisa /Den. | Plusvalía / Minusvalía | % s/ C. Adq. | % s/ RV | % s/P | Cupón Adq.Compra | Intereses Periodificados |
|-------------|---------|----------------|------------|------------|----------|---------------------|------------------------|--------------|---------|-------|------------------|--------------------------|
|-------------|---------|----------------|------------|------------|----------|---------------------|------------------------|--------------|---------|-------|------------------|--------------------------|

## Renta Variable

## - Contado

## Funds

|                                      |          |          |            |          |            |        |           |       |       |      |  |  |
|--------------------------------------|----------|----------|------------|----------|------------|--------|-----------|-------|-------|------|--|--|
| PART FIDELITY-CHINA CONSUMER YA\$    | 6.007,07 | 14,1500  | 62.693,61  | 19,9300  | 101.333,88 | 1,1814 | 38.640,27 | 61,63 | 3,00  | 0,89 |  |  |
| PART. MARCH INTL-VALORES IBERIAN I E | 942,75   | 106,0729 | 100.000,00 | 120,4044 | 113.510,95 | 1,0000 | 13.510,95 | 13,51 | 3,36  | 0,99 |  |  |
| PART. MARCH INTL-VINI CATENA I EUR   | 566,53   | 99,2273  | 56.215,06  | 164,1288 | 92.983,58  | 1,0000 | 36.768,52 | 65,41 | 2,75  | 0,82 |  |  |
| Part. MARCH NEW EMERGING WORLD       | 8.151,61 | 8,2192   | 67.000,00  | 9,4958   | 77.405,78  | 1,0000 | 10.405,78 | 15,53 | 2,29  | 0,68 |  |  |
| <b>Total Funds:</b>                  |          |          | 285.908,67 |          | 385.234,19 |        | 99.325,52 | 34,74 | 11,40 | 3,38 |  |  |

## Industrial

|                                  |        |             |            |             |            |          |           |        |       |      |  |  |
|----------------------------------|--------|-------------|------------|-------------|------------|----------|-----------|--------|-------|------|--|--|
| ACC. ABB LTD-REG                 | 2.741, | 19,1516     | 46.149,91  | 23,9400     | 57.360,24  | 1,1440   | 11.210,33 | 24,29  | 1,70  | 0,50 |  |  |
| ACC. FANUC LTD                   | 398,   | 19.202,9271 | 66.385,22  | 22.790,0000 | 68.239,69  | 132,9200 | 1.854,47  | 2,79   | 2,02  | 0,60 |  |  |
| ACC. METSO OYJ                   | 1.747, | 27,2989     | 47.691,18  | 31,0400     | 54.226,88  | 1,0000   | 6.535,70  | 13,70  | 1,60  | 0,48 |  |  |
| ACC. SCHINDLER HOLDING           | 425,   | 121,6110    | 42.539,06  | 213,9000    | 79.465,29  | 1,1440   | 36.926,23 | 86,81  | 2,35  | 0,70 |  |  |
| ACC. ULTRA ELECTRONICS HLDGS PLC | 2.437, | 1.960,1100  | 55.944,12  | 1.798,0000  | 49.679,15  | 0,8820   | -6.264,97 | -11,20 | 1,47  | 0,44 |  |  |
| ACC. VETROPACK HOLDING           | 33,    | 1.647,3309  | 49.768,99  | 1.887,0000  | 54.433,17  | 1,1440   | 4.664,18  | 9,37   | 1,61  | 0,48 |  |  |
| ACC. VIDRALA SA                  | 156,   | 15,3185     | 2.389,69   | 74,4500     | 11.614,20  | 1,0000   | 9.224,51  | 386,01 | 0,34  | 0,10 |  |  |
| <b>Total Industrial:</b>         |        |             | 310.868,17 |             | 375.018,62 |          | 64.150,45 | 20,64  | 11,10 | 3,29 |  |  |

## Technology

|                                 |        |          |            |            |            |        |           |        |      |      |  |  |
|---------------------------------|--------|----------|------------|------------|------------|--------|-----------|--------|------|------|--|--|
| ACC. MICROSOFT                  | 928,   | 37,8730  | 29.535,81  | 74,4900    | 58.510,07  | 1,1814 | 28.974,26 | 98,10  | 1,73 | 0,51 |  |  |
| ACC. NEOPOST SA                 | 1.233, | 21,3040  | 26.267,79  | 32,8800    | 40.541,04  | 1,0000 | 14.273,25 | 54,34  | 1,20 | 0,36 |  |  |
| ACC. SAMSUNG ELECTRONICS LONDON | 72,    | 537,1697 | 34.611,81  | 1.132,0000 | 68.986,41  | 1,1814 | 34.374,60 | 99,31  | 2,04 | 0,60 |  |  |
| ACC. TOBII AB                   | 2.922, | 52,9711  | 16.757,60  | 49,0000    | 14.875,10  | 9,6253 | -1.882,50 | -11,23 | 0,44 | 0,13 |  |  |
| <b>Total Technology:</b>        |        |          | 107.173,01 |            | 182.912,62 |        | 75.739,61 | 70,67  | 5,41 | 1,60 |  |  |

## Utilities

|  |        |         |              |         |              |        |            |        |        |       |  |  |
|--|--------|---------|--------------|---------|--------------|--------|------------|--------|--------|-------|--|--|
| ACC. E.ON AG                           | 7.799, | 8,8674  | 69.157,07    | 9,5500  | 74.480,45    | 1,0000 | 5.323,38   | 7,70   | 2,20   | 0,65  |  |  |
| ACC. ENAGAS                            | 266,   | 16,9248 | 4.502,00     | 23,8250 | 6.337,45     | 1,0000 | 1.835,45   | 40,77  | 0,19   | 0,06  |  |  |
| ACC. UNIPER SE                         | 479,   | 10,3400 | 4.952,86     | 23,1320 | 11.080,23    | 1,0000 | 6.127,37   | 123,71 | 0,33   | 0,10  |  |  |
| <b>Total Utilities:</b>                |        |         | 78.611,93    |         | 91.898,13    |        | 13.286,20  | 16,90  | 2,72   | 0,81  |  |  |
| <b>Total Renta Variable - Contado:</b> |        |         | 2.886.841,55 |         | 3.380.052,02 |        | 493.210,47 | 17,08  | 100,00 | 29,63 |  |  |

Liquidez Total: 58.086,97

Patrimonio Total: 11.408.753,69

Valor Liquidativo: 10,245950