

Cartera a 30.09.2018 - PARETURN GVC GAESCO ABSOLUTE RETURN FUND CLASS U

Activo	Divisa	Cantidad	Valor Mercado (Miles Euros)	% Patrimonio
S&P 500 E-MINI FUTURE 21/12/2018	USD	140,00	17.591,91	16,43%
EURO STOXX 50 - FUTURE 21/12/2018	EUR	395,00	13.378,65	12,50%
SPANISH GOVT 0.75% 16-30/07/2021	EUR	5.000.000,00	5.107,76	4,77%
ITALY BTPS 0.35% 17-15/06/2020	EUR	5.000.000,00	4.947,15	4,62%
US TREASURY N/B 1.375% 15-30/09/2020	USD	5.700.000,00	4.803,18	4,49%
SPANISH GOVT 0.25% 16-31/01/2019	EUR	4.500.000,00	4.515,93	4,22%
ITALY BTPS 3.5% 13-01/12/2018	EUR	3.500.000,00	3.560,06	3,33%
ITALY BTPS 0.3% 15-15/10/2018	EUR	3.500.000,00	3.505,32	3,27%
SPANISH GOVT 1.15% 15-30/07/2020	EUR	3.000.000,00	3.078,93	2,88%
SPANISH GOVT 5.85% 11-31/01/2022	EUR	2.000.000,00	2.454,61	2,29%
			62.943,50	58,80%
Patrimonio (Miles Euros)			107.048,06	