

CARTEIRA DETALHADA

Carteira em 2020.06.30

Designação	Moeda	Quant./ Mont. Nom.	Cotação	Juros Corridos	Valor Global	%
Valores Mobiliários Cotados						
Mercado de Cotações Oficiais de Bolsa de Valores Portuguesa						
Títulos de Dívida Pública						
OT-0.7%-15.10.2027	EUR	800,000	99.81%	1,273.42	831,025.42	0.35%
OTRV ABRIL 2022	EUR	934,000	104.31%	3,894.26	968,025.10	0.41%
OTRV AGOSTO 2022	EUR	667,000	104.14%	4,417.02	692,180.73	0.29%
OTRV DEZEMBRO 2022	EUR	2,239,000	103.10%	1,710.35	2,292,073.01	0.97%
OTRV JULHO 2025	EUR	62,000	104.58%	273.83	64,313.63	0.03%
REGIAO AUTONOMA ACORES 1.85%- 21-08-2025	EUR	975,000	102.57%	15,732.71	1,028,075.21	0.43%
					Sub-Total:	2.49%
Obrigações Diversas						
NOS SGPS-2015-2022	EUR	1,000,000	100.11%	4,538.89	1,022,518.89	0.43%
REFER-REDE FERROVIARIA-4.675%-16.10.2024	EUR	1,300,000	122.12%	42,841.39	1,601,489.39	0.68%
SONAE CAPITAL - 2016/2021	EUR	1,000,000	100.00%	9,562.50	1,012,062.50	0.43%
					Sub-Total:	1.54%
Mercado de Cotações Oficiais de Bolsa de Valores de Estados Membros da União Europeia						
Títulos de Dívida Pública						
BELGIUM KINGDOM-0%-22.10.2027	EUR	1,175,000	100.10%		1,200,286.00	0.51%
BNG BANK NV-0.1%-15.01.2030	EUR	1,700,000	99.82%	775.68	1,731,154.68	0.73%
BONOS Y OBLI DEL ESTADO-1.5%-30.04(XMAD)	EUR	1,050,000	106.11%	2,632.19	1,153,663.19	0.49%
BONOS Y OBLIG DEL EST.-4.2%(31.01.2037)	EUR	1,934,000	113.78%	33,512.10	2,977,427.56	1.26%
BONOS Y OBLIG DEL ESTADO-2.35%30.07.2033	EUR	1,920,000	111.56%	41,421.64	2,368,788.04	1.00%
BONOS Y OBLIG ESTADO-1.25%-31.10.2030	EUR	2,175,000	99.46%	4,543.66	2,351,259.91	0.99%
BONOS Y OBLIG.DEL ESTADO-1.6%-30.04.2025	EUR	2,860,000	107.71%	7,647.56	3,108,459.56	1.31%
BPIFRANCE FINANCEMENT -0.125%-26.02.2027	EUR	700,000	99.20%	131.85	709,063.85	0.30%
BUONI POLIENNALI DEL TE-0.95%-15.03.2023	EUR	2,600,000	100.08%	7,240.82	2,657,914.82	1.12%
BUONI POLIENNALI DEL TE-1.45%-01.03.2036	EUR	3,000,000	93.99%	15,807.38	2,924,697.38	1.24%
BUONI POLIENNALI DEL TES-2%-01.12.2025	EUR	3,920,000	103.94%	6,229.04	4,190,554.64	1.77%
BUONI POLIENNALI DEL TES-2.2%-01.06.2027	EUR	2,600,000	104.65%	4,544.66	2,820,396.66	1.19%
CASSA DEPOSITI E PRESTIT-1%-11.02.2030	EUR	600,000	99.03%	2,295.08	571,215.08	0.24%
CCTS EU-TV-15.09.2025	EUR	3,250,000	98.07%	994.95	3,147,384.95	1.33%
COMMUNITY OF MADRID SP-0.419%-30.04.2030	EUR	750,000	100.00%	525.18	738,802.68	0.31%
DEUTSCHLAND I/L BOND 0.1% - 15.04.2026	EUR	5,470,000	111.67%	1,194.07	6,182,080.74	2.62%
FINNISH GOVERNMENT-0.125%-15.04.2036	EUR	1,700,000	99.71%	442.47	1,717,221.47	0.73%
FINNISH GOVERNMENT-1.125%-15.04.2034	EUR	1,910,000	112.25%	4,474.11	2,214,974.41	0.94%
FRANCE (GOVT OF)-0.75%-25.05.2052	EUR	1,275,000	95.84%	943.15	1,324,189.15	0.56%
FRANCE(GOVT OF) -1.25%-25.05.2036	EUR	750,000	116.20%	924.66	876,182.16	0.37%
FRANCE(GOVT OF)-2.5%-25.05.2030	EUR	2,319,600	117.90%	5,719.56	2,944,791.94	1.25%
IRISH TREASURY-0.2%-18.10.2030	EUR	700,000	99.14%	53.70	714,242.70	0.30%
REPUBLIC OF AUSTRIA-0%-20.02.2030	EUR	3,171,000	99.52%		3,237,273.90	1.37%
TREASURY IRISH - 0.2%-15.05.2027	EUR	800,000	99.71%	328.77	823,696.77	0.35%
					Sub-Total:	22.29%
Obrigações Diversas						
ABERTIS INFRASTRUCT. 1.5%-27.06.2024	EUR	2,000,000	103.59%	246.58	1,987,186.58	0.84%
ACEA SPA-0.5%-06.04.2029	EUR	1,500,000	99.20%	1,746.58	1,439,841.58	0.61%
AMADEUS IT GROUP SA-2.5%-20.05.2024	EUR	1,000,000	99.90%	2,808.22	1,035,498.22	0.44%
BANCO BILBAO VIZCAYA ARG-TV-09.03.2023	EUR	2,200,000	97.71%	316.98	2,164,434.98	0.92%
BANCO DE SABADELL SA-1.625%-07.03.2024	EUR	1,000,000	97.00%	5,119.86	996,359.86	0.42%
BANCO SANTANDER SA-TV-11.05.2024	EUR	600,000	101.98%	801.67	584,187.67	0.25%

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Carteira em 2020.06.30

Designação	Moeda	Quant./ Mont. Nom.	Cotação	Juros Corridos	Valor Global	%
Obrigações Diversas						
BANCO SANTANDER SA-TV-28.03.2023	EUR	1,900,000	100.85%	18.37	1,888,181.37	0.80%
BANK OF AMERICA CORP-TV-25.04.2024	EUR	2,500,000	100.97%	2,395.56	2,487,395.56	1.05%
BANKINTER SA-0.625%-06.10.2027	EUR	1,000,000	99.63%	2,476.09	944,656.09	0.40%
BCP-4.5%-07.12.2027	EUR	3,700,000	99.49%	93,713.11	3,761,819.11	1.59%
BNP PARIBAS-TV - 19.01.2023	EUR	700,000	97.65%	146.34	693,244.34	0.29%
BPCE SA-TV-23.03.2023	EUR	1,500,000	99.34%	27.13	1,486,902.13	0.63%
CAIXA GERAL DE DEPOSITOS-10.75%-PERP	EUR	3,400,000	112.43%		3,707,462.00	1.57%
CAPGEMINI SA-1.25%-15.04.2022	EUR	200,000	99.79%	520.55	203,012.55	0.09%
CAPGEMINI SE-0.625%-23.06.2025	EUR	500,000	99.89%	59.93	499,604.93	0.21%
CARREFOUR BANQUE-TV-12.09.2023	EUR	2,000,000	100.00%		1,983,720.00	0.84%
CIA ESPANOLA DE PETROL-1%-16.02.2025	EUR	1,400,000	100.96%	5,163.93	1,349,499.93	0.57%
CITIGROUP INC-0.5%-29.01.2022	EUR	500,000	99.50%	1,045.08	503,200.08	0.21%
COMMERZBANK AG-0.875%-22.01.2027	EUR	1,000,000	99.37%	3,825.14	960,285.14	0.41%
CONTI-GUMMI FINANCE B.-1.125%-25.09.2024	EUR	300,000	99.59%	46.23	299,089.23	0.13%
CONTI-GUMMI FINANCE B.-2.125%-27.11.2023	EUR	500,000	99.56%	989.73	516,499.73	0.22%
CREDIT AGRICOLE LONDON-TV-06.03.2023	EUR	2,000,000	100.55%	303.11	1,991,803.11	0.84%
CREDIT AGRICOLE SA-TM-05.06.2030	EUR	300,000	100.00%	333.90	301,554.90	0.13%
DAIMLER AG-1.625%-22.08.2023	EUR	700,000	99.83%	1,215.41	716,167.41	0.30%
DAIMLER AG-TV-03.07.2024	EUR	1,900,000	99.90%	496.96	1,821,361.96	0.77%
DAIMLER INTL FINANCE --0.25%-09.08.2021	EUR	500,000	98.64%	1,113.39	500,478.39	0.21%
DANAHER CORP-1.7%-30.03.2024	EUR	600,000	99.93%	2,570.96	630,362.96	0.27%
DEUT PFANDBRIEFBANK AG-TV-28.07.2023	EUR	1,600,000	99.17%	1,982.40	1,588,270.40	0.67%
DIGITAL DUTCH FINCO BV-0.125%-15.10.2022	EUR	100,000	99.91%	56.35	98,769.35	0.04%
DOW CHEMICAL CO/THE-0.5%-15.03.2027	EUR	600,000	99.44%	1,032.79	568,212.79	0.24%
DSV PANALPINA A S-0.375%-26.02.2027	EUR	600,000	99.76%	768.44	569,970.44	0.24%
ENI SPA-0.625%-23.01.2030	EUR	1,000,000	99.85%	2,715.16	976,515.16	0.41%
EQUINOR ASA-0.75%-22.05.2026	EUR	350,000	99.42%	280.48	359,443.48	0.15%
ESSILORLUXOTTICA-0.25%-05.01.2024	EUR	500,000	99.98%	85.62	501,805.62	0.21%
FCA BANK SPA IRELAND-0.25%-28.02.2023	EUR	900,000	99.88%	940.57	863,410.57	0.37%
FERROVIAL EMISIONES SA-1.382%-14.05.2026	EUR	800,000	100.00%	1,423.65	810,591.65	0.34%
GALP ENERGIA SGPS SA-1%-15.02.2023	EUR	4,000,000	99.68%	14,863.39	3,969,783.39	1.68%
GALP GAS NATURAL DIS.1.375%-19.09.2023	EUR	700,000	104.02%	7,494.88	718,239.88	0.30%
GLENCORE FINANCE EUROPE-1.25%-17.03.2021	EUR	1,100,000	100.18%	3,955.48	1,103,196.48	0.47%
GOLDMAN SACHS GROUP INC-TV-21.04.2023	EUR	1,900,000	100.15%	1,134.19	1,874,705.19	0.79%
HARLEY-DAVIDSON FINL S-3.875%-19.05.2023	EUR	200,000	99.96%	891.78	209,635.78	0.09%
HEIDELBERGCEMENT FIN LUX-0.5%-18.01.2021	EUR	1,000,000	99.47%	2,240.44	1,001,310.44	0.42%
HOLDING DINFRAStructure-2.5%-04.05.2027	EUR	500,000	99.14%	1,952.05	515,397.05	0.22%
HSBC HOLDINGS PLC-TV-05.10.2023	EUR	3,500,000	99.81%	1,355.28	3,456,940.28	1.46%
IBM CORP-0.65%-11.02.2032	EUR	1,300,000	99.69%	3,232.24	1,253,988.24	0.53%
IBM CORP-1.2%-11.02.2040	EUR	600,000	99.70%	2,754.10	574,110.10	0.24%
INFINEON TECHNOLOGIES A-0.75%-24.06.2023	EUR	400,000	99.83%	49.32	401,597.32	0.17%
ING GROEP NV- TV - 20.09.2023	EUR	1,600,000	99.14%	163.91	1,598,595.91	0.68%
ING GROEP NV-TM-26.05.2031	EUR	400,000	99.84%	815.07	410,043.07	0.17%
INTESA SANPAOLO SPA-TV-19.04.2022	EUR	1,000,000	101.11%	1,431.83	996,321.83	0.42%
JOHN DEERE CASH MANAGE-1.375%-02.04.2024	EUR	600,000	100.00%	2,011.64	624,529.64	0.26%
JPMORGAN CHASE & CO-2.75%-24.08.2022	EUR	500,000	104.54%	11,683.74	538,283.74	0.23%
LLOYDS BK CORP MKTS PL-0.375%-28.01.2025	EUR	1,000,000	99.92%	1,577.87	985,757.87	0.42%
MACQUARIE GROUP LTD-0.625%-03.02.2027	EUR	1,000,000	99.73%	2,527.32	974,547.32	0.41%

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Carteira em 2020.06.30

Designação	Moeda	Quant./ Mont. Nom.	Cotação	Juros Corridos	Valor Global	%
Obrigações Diversas						
MCDONALDS CORP.-1.125%-26.05.2022	EUR	500,000	100.36%	539.38	507,939.38	0.21%
MET LIFE GLOB FUNDING I-0.55%-16.06.2027	EUR	1,100,000	99.89%	232.05	1,106,128.05	0.47%
MORGAN STANLEY-TV-08.11.2022	EUR	2,800,000	99.65%	1,718.89	2,796,538.89	1.18%
NATURGY FINANCE BV-1.25%-15.01.2026	EUR	400,000	99.41%	1,041.10	416,641.10	0.18%
NYKREDIT REALKREDIT AS-0.75%-20.01.2027	EUR	600,000	99.89%	1,991.80	583,265.80	0.25%
OMV AG-0%-16.06.2023	EUR	500,000	99.58%		497,410.00	0.21%
OMV AG-0.75%-16.06.2030	EUR	300,000	99.49%	86.30	295,613.30	0.13%
OP CORPORATE BANK PLC-TM-09.06.2030	EUR	400,000	99.56%	373.97	399,177.97	0.17%
POSCO-0.5%-17.01.2024	EUR	800,000	99.89%	1,803.28	772,387.28	0.33%
PROLOGIS EURO FINANCE-0.375%-06.02.2028	EUR	800,000	99.75%	1,188.52	784,748.52	0.33%
RCI BANQUE SA-1.125%-15.01.2027	EUR	900,000	99.39%	4,619.88	848,765.88	0.36%
REPSOL INTL FINANCE-2%-15.12.2025	EUR	600,000	99.97%	2,498.63	643,898.63	0.27%
ROYAL BK OF SCOTLAND PL-0.625%02.03.2022	EUR	500,000	98.38%	1,027.40	499,042.40	0.21%
SANTAN CONSUMER FINANC-0.375%-17.01.2025	EUR	500,000	99.80%	845.29	492,890.29	0.21%
SCHLUMBERGER FINANCE B-1.375%-28.10.2026	EUR	1,000,000	99.30%	2,071.92	1,022,901.92	0.43%
SCHNEIDER ELECTRIC 0%-12.06.2023	EUR	200,000	99.76%		199,638.00	0.08%
SHELL INTERNATIONAL FIN-0.5%-11.05.2024	EUR	500,000	99.61%	342.47	506,747.47	0.21%
SNAM SPA-TV-02.08.2024	EUR	2,000,000	99.20%	440.17	1,939,240.17	0.82%
SOCIETE GENERALE-1%-01.04.2022	EUR	500,000	100.16%	1,232.88	505,142.88	0.21%
SOCIETE GENERALE-TV-01.04.2022	EUR	2,000,000	100.06%	2,485.00	2,003,265.00	0.85%
TELIA CO AB-TM-11.05.2081	EUR	200,000	99.26%	376.71	188,680.71	0.08%
TOYOTA FINANCE AUSTRAL-1.584%-21.04.2022	EUR	600,000	100.00%	1,822.68	616,072.68	0.26%
UNICREDIT SPA-TM-20.01.2026	EUR	1,550,000	99.90%	8,232.79	1,493,070.79	0.63%
VEOLIA ENVIRONNEMENT S-0.664%-15.01.2031	EUR	200,000	100.00%	605.95	198,119.95	0.08%
VODAFONE GROUP PLC-0.375%-22.11.2021	EUR	500,000	99.40%	1,132.17	502,907.17	0.21%
VOLVO TREASURY AB-1.625%-26.05.2025	EUR	750,000	99.69%	1,168.66	770,736.16	0.33%
WHIRLPOOL EMEA FIN SARL-0.5%-20.02.2028	EUR	500,000	99.37%	887.98	465,017.98	0.20%
WPP FINANCE SA-2.375%-19.05.2027	EUR	200,000	99.75%	546.58	205,722.58	0.09%
					Sub-Total:	35.64%
Mercado de Cotações Oficiais de Bolsa de Valores de Estado não membro da UE						
Obrigações Diversas						
AMERICAN HONDA FINANCE-1.6%-20.04.2022	EUR	500,000	99.99%	1,556.16	511,451.16	0.22%
AMERICAN HONDA FINANCE-1.95%-18.10.2024	EUR	500,000	99.87%	1,896.58	528,966.58	0.22%
AT&T INC-1.6%-19.05.2028	EUR	750,000	99.93%	1,117.81	768,525.31	0.33%
AUSNET SERVICES HOLDIN-0.625%-25.08.2030	EUR	350,000	99.80%	753.07	351,442.57	0.15%
COMCAST CORP-0.75%-20.02.2032	EUR	800,000	99.84%	2,147.54	778,875.54	0.33%
GOLDMAN SACHS GROUP INC-TV-26.09.2023	EUR	1,394,000	100.00%	34.39	1,371,604.93	0.58%
NASDAQ INC-0.875%-13.02.2030	EUR	550,000	99.68%	1,814.55	547,739.05	0.23%
					Sub-Total:	2.06%
Outros Valores						
Valores Mobiliários Nacionais Não Cotados						
Títulos de Dívida Pública						
OT - 4.1% - 15.04.2037	EUR	800,000	154.18%	6,829.59	1,197,749.59	0.51%
					Sub-Total:	0.51%
Unidades de Participação de FIM						
FIM domiciliados em Portugal						
FIM domiciliados em Portugal						
IMOFOMENTO - CLASSE A	EUR	369,716	5.58		2,174,740.51	0.92%

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Designação	Moeda	Quant./ Mont. Nom.	Cotação	Juros Corridos	Valor Global	%
FIM domiciliados em Portugal						
					Sub-Total:	0.92%
FIM domiciliados num Estado Membro da União Europeia						
FIM domiciliados num Estado Membro da União Europeia						
ALLIANZ EUROPE EQ. GROWTH SELECT-WT-EUR-	EUR	2,534	2,651.11		7,318,418.35	3.10%
BPI AFRICA CL I EUR	EUR	72,222	11.69		604,429.99	0.26%
BPI EURO LARG CAPS I	EUR	209,728	10.97		2,207,389.58	0.93%
BPI GIF. UNIVERSAL CLASSE I	EUR	451,434	6.46		3,412,386.12	1.44%
BPI HIGH INC CL.I	EUR	564,692	9.75		5,599,488.83	2.37%
BPI IBERIA CL I	EUR	554,262	4.88		2,660,457.11	1.13%
BPI OPPORTUNIT CL.I	EUR	386,148	8.46		3,951,456.39	1.67%
BPIGIF ALTERNATIVE FUND INSTITUCIONAL	EUR	487,361	10.75		6,225,544.44	2.63%
BPIGIF EUROPA I	EUR	179,904	10.78		2,186,008.64	0.92%
FIDELITY EUROPEAN DYNAMIC GROWTH I EUR A	EUR	571,031	16.75		9,816,031.31	4.15%
IETF - ISHARES CORE S&P 500 (XAMS)	USD	27,459	264.00		7,525,221.33	3.18%
IETF-IS.CORE MSCI EUROPE ACC - (XAMS)	EUR	405,809	57.72		19,919,134.77	8.43%
KANAM GRUNDINV FONDS	EUR	14,357	57.06		112,702.45	0.05%
SEB-IMMOINVEST EUR	EUR	17,218	57.27		50,104.38	0.02%
					Sub-Total:	30.28%
Liquidez						
A vista						
Depósitos à Ordem						
Depósito à Ordem - Conta remun. (no BPI)					6,025,412.95	2.55%
					Sub-Total:	2.55%
Outros Valores a Regularizar						
Valores Activos						
Valores Activos						
Depo à Ordem-Cnt n/ remun.(fora do BPI)					37,953.21	0.02%
Posições a Liquidar - títulos					0.27	0.00%
Terceiros					-888.77	0.00%
					Sub-Total:	0.02%
Valores Passivos						
Valores Passivos						
Posições a Liquidar - títulos					-1,046.39	0.00%
Terceiros		-8			-401,136.73	-0.17%
					Sub-Total:	-0.17%
Operações Sobre Taxas de Juro						
Em mercado regulamentado						
Futuros						
FUT US 10YR NOTE - SEP20	USD	25	S/COT		0.00	0.00%
					Sub-Total:	0.00%
n.a.						
n.a.						
n.a.						
ETF-AMUNDI JAPAN TOPIX UCITS ETF(XPAR)	EUR	31,060	78.36		2,408,858.30	1.02%
VANGUARD IS-EM.MKT.STK.IDX-INV	EUR	12,636	162.08		2,046,326.96	0.87%
					Sub-Total:	1.88%

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Carteira em 2020.06.30

Designação	Moeda	Quant./ Mont. Nom.	Cotação	Juros Corridos	Valor Global	%
Total das aplicações:					236,392,328.49	
Número de Unidades de Participação em Circulação:					12,119,178.43	