

CARTEIRA DETALHADA

Carteira em 2019.12.31

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-2.875%-21.07.2026	EUR	3,960,000	110.80%	50,703.68	4,709,643.68	1.94%
OTRV DEZEMBRO 2022	EUR	1,914,000	102.84%	1,520.56	1,977,247.06	0.81%
REGIAO AUTONOMA ACORES 1.85%- 21-08-2025	EUR	1,950,000	102.57%	13,227.50	2,047,935.50	0.84%
					Sub-Total:	3.60%
Obrigações Diversas						
NOS SGPS-2015-2022	EUR	2,000,000	100.11%	9,077.78	2,052,697.78	0.85%
SONAE CAPITAL - 2016/2021	EUR	2,000,000	100.00%	19,375.00	2,024,375.00	0.83%
					Sub-Total:	1.68%
Mercado de Cotações Oficiais de Bolsa de Valores de Estados Membros da União Europeia						
Títulos de Dívida Pública						
BELGIUM KINGDOM - 5.5% - 28.3.2028	EUR	652,000	129.30%	27,237.92	977,449.68	0.40%
BELGIUM KINGDOM -4%-28.03.2022	EUR	4,504,000	115.27%	136,842.84	5,105,025.08	2.10%
BONOS Y OBLI DEL ESTADO-0.75%-21(XETR)	EUR	820,000	102.76%	2,587.70	837,839.70	0.35%
BONOS Y OBLI DEL ESTADO-1.45%-30.04.2029	EUR	4,220,000	110.10%	40,960.52	4,648,356.52	1.91%
BONOS Y OBLIG DEL EST.-4.2%(31.01.2037)	EUR	3,868,000	113.78%	148,658.36	6,045,811.16	2.49%
BONOS Y OBLIG DEL ESTADO-0.45%-31.10.22	EUR	7,054,000	101.18%	5,290.50	7,213,773.10	2.97%
BONOS Y OBLIG DEL ESTADO-2.35%30.07.2033	EUR	2,640,000	105.95%	26,104.26	3,216,016.26	1.32%
BUONI POLIENNALI DEL TES-4.5%-01.03.2024	EUR	8,114,000	112.84%	120,712.38	9,569,465.38	3.94%
BUONI POLIENNALI DEL TES-5%-01.03.2022	EUR	3,960,000	108.06%	65,450.00	4,452,615.20	1.83%
BUONI POLIENNALI DES TE-0.35%-15.06.2020	EUR	4,260,000	100.74%	651.80	4,263,880.88	1.76%
BUONI POLIENNALI-5.25%-1.11.2029	EUR	3,620,000	123.70%	31,155.74	4,941,685.74	2.04%
BUONI POLIENNALI-5.75%-1.02.2033	EUR	10,680,000	136.11%	255,734.80	15,978,830.80	6.58%
BUONI POLIENNALI-I/L-2.35%-15.09.2024	EUR	5,620,000	111.64%	38,610.62	6,676,544.36	2.75%
DEUTSCHLAND I/L BOND-0.1%-15.04.2023	EUR	9,189,785	110.83%	6,953.04	10,410,709.02	4.29%
FRANCE (GOVT OF) - 3.75% - 25.04.2021	EUR	3,790,000	114.27%	97,079.92	4,103,564.72	1.69%
FRANCE (GOVT OF)-0.5%-25.05.2025	EUR	7,632,622	95.15%	22,939.58	7,980,383.08	3.29%
FRANCE(GOVT OF)-2.5%-25.05.2030	EUR	7,639,200	117.90%	114,796.72	9,619,183.80	3.96%
IRISH TSY 3.4%-18.03.2024	EUR	2,740,000	121.20%	73,306.22	3,245,157.62	1.34%
ITALY GOVT INT BOND-3.85%-01.09.2049	EUR	650,000	106.56%	8,273.30	845,044.30	0.35%
REPUBLIC OF AUSTRIA-4.85%-15.03.2026	EUR	2,038,000	126.76%	78,588.28	2,757,070.54	1.14%
SPAIN I/L BOND-1.8%-30.11.2024	EUR	10,448,000	114.69%	16,242.00	12,564,697.48	5.18%
					Sub-Total:	51.68%
Obrigações Diversas						
ABERTIS INFRASTRUCT.2.375%-27.09.2027	EUR	4,000,000	100.51%	72,418.04	4,373,218.04	1.80%
AUCHAN HOLDING SADIR-2.375%-25.04.2025	EUR	2,400,000	99.88%	38,934.42	2,537,742.42	1.05%
BANCO BILBAO VIZCAYA ARG-TV-09.03.2023	EUR	4,400,000	97.71%	551.22	4,393,115.22	1.81%
BANCO COMERC PORTUGUES-0.75%-31.05.2022	EUR	4,000,000	100.80%	17,540.98	4,092,580.98	1.69%
BANCO SANTANDER SA-TV-28.03.2023	EUR	600,000	100.44%	5.86	604,709.86	0.25%
BANK OF AMERICA CORP-TV-04.05.2023	EUR	4,200,000	100.14%	2,566.90	4,235,326.90	1.74%
BCP-4.5%-07.12.2027	EUR	7,400,000	99.49%	21,836.06	7,785,102.06	3.21%
CAIXA GERAL DE DEPOSITOS-10.75%-PERP	EUR	6,800,000	112.43%		8,017,200.00	3.30%
CARREFOUR BANQUE-TV-12.09.2023	EUR	4,000,000	100.00%	542.56	4,001,382.56	1.65%
CIA ESPANOLA DE PETROL-1%-16.02.2025	EUR	2,800,000	100.96%	17,567.12	2,858,195.12	1.18%
CRITERIA CAIXAHOLDING-1.625%-21.04.2022	EUR	4,400,000	101.57%	49,620.22	4,606,744.22	1.90%
FCA BANK SPA IRELAND-0.25%12.10.2020	EUR	4,700,000	100.21%	2,568.30	4,714,318.30	1.94%
FCE BANK PLC-0.869%-13.09.2021	EUR	4,200,000	101.76%	10,869.62	4,225,905.62	1.74%

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Obrigações Diversas						
GALP ENERGIA SGPS SA-1%-15.02.2023	EUR	8,000,000	99.68%	69,917.80	8,134,397.80	3.35%
GALP ENERGIA SGPS SA-3%-14.01.2021	EUR	6,800,000	103.44%	196,175.34	7,204,459.34	2.97%
GALP GAS NATURAL DIS.1.375%-19.09.2023	EUR	1,400,000	104.02%	5,417.34	1,452,485.34	0.60%
ING GROEP NV- TV - 20.09.2023	EUR	2,200,000	99.48%	300.48	2,231,144.48	0.92%
IMMOBILIARIA COLONIAL SO-2%-17.04.26	EUR	4,000,000	101.91%	56,393.44	4,342,273.44	1.79%
					Sub-Total:	32.88%
Mercado de Cotações Oficiais de Bolsa de Valores de Estado não membro da UE						
Obrigações Diversas						
GOLDMAN SACHS GROUP INC-TV-26.09.2023	EUR	2,788,000	100.00%	68.46	2,793,226.26	1.15%
					Sub-Total:	1.15%
Outros Valores						
Outros Instrumentos de Dívida						
Papel Comercial						
COLEP PORTUGAL EM23ª 13/01/2020	EUR	2	S/COT	260.20	2,900,260.20	1.19%
EDA EM 242ª 13/01/2020	EUR	2	S/COT		3,000,000.00	1.24%
RAR HOLDING EM10 10/01/2020	EUR	2	S/COT	110.84	1,400,110.84	0.58%
REN SGPS SA EM 70ª 16/01/2020 0.00%	EUR	2	S/COT		6,000,000.00	2.47%
UNILEVER, LDA EM 68 - 23/01/2020	EUR	4	S/COT		1,200,000.00	0.49%
					Sub-Total:	5.97%
Unidades de Participação de FIM						
FIM domiciliados em Portugal						
FIM domiciliados em Portugal						
IMOFOMENTO - CLASSE A	EUR	739,431	5.58		4,353,769.72	1.79%
					Sub-Total:	1.79%
FIM domiciliados num Estado Membro da União Europeia						
FIM domiciliados num Estado Membro da União Europeia						
AB EMERGING MARKETS VALUE PORTFOLIO-I-US	USD	20,784	48.32		1,009,220.64	0.42%
ALL.GIF-EUROLAND EQ. GROWTH	EUR	38	2,655.04		111,402.06	0.05%
ALLIANZ EUROPE EQ. GROWTH SELECT-WT-EUR-	EUR	2,112	2,690.25		6,228,161.28	2.57%
ALLIANZ GIF-DISCOVERY GERM.STRAT.I	EUR	2,901	1,276.01		3,642,419.40	1.50%
ALLIANZ GIF-EUROLAND EQ.GROWTH WT	EUR	3,962	1,596.53		8,111,730.28	3.34%
AMUNDI FUNDS EUR.EQUI. V.12 EUR ACC	EUR	4,518	1,841.41		9,545,219.16	3.93%
BLACKROCK FIX.INC.DUB-EUR GO.BD.IDX	EUR	301,521	17.72		7,345,659.96	3.03%
BNY MEL.GL-ABS RET.E	EUR	2,256,830	1.16		2,458,138.84	1.01%
BPI AFRICA CL I EUR	EUR	144,445	11.69		1,496,161.04	0.62%
BPI AMERICA I EURHED	EUR	50,000	10.00		1,055,450.00	0.43%
BPI EURO LARG CAPS I	EUR	550,944	10.97		6,916,551.62	2.85%
BPI GIF. UNIVERSAL CLASSE I	EUR	1,386,380	6.46		11,429,315.06	4.71%
BPI HIGH INC CL.I	EUR	1,129,385	9.75		12,184,930.40	5.02%
BPI IBERIA CL I	EUR	2,455,573	4.88		14,497,703.68	5.97%
BPI OPPORTUNIT CL.I	EUR	503,745	7.25		5,189,577.60	2.14%
BPIGIF ALTERNATIVE FUND INSTITUCIONAL	EUR	974,721	10.75		12,238,599.66	5.04%
BPIGIF EUROPA I	EUR	474,051	10.78		6,932,527.96	2.86%
BRANDES INV.FDS-EUR VALUE EURO-I	EUR	47,981	34.67		1,908,682.98	0.79%
COMGEST GROWTH PLC-JAPAN-I- EUR	EUR	238,729	9.96		2,731,063.52	1.13%
ELEVA UCITS FD-EUROPEAN SEL.FD-I-EUR	EUR	4,081	1,283.29		5,876,248.68	2.42%
ETF- XTRACKERS II EUROZONE GOV. (XETR)	EUR	108,564	169.04		18,340,802.16	7.56%
ETF-DB X-TRACKERS MSCI JAPAN TRN(XETR)	EUR	8,488	52.67		484,274.36	0.20%

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FIM domiciliados num Estado Membro da União Europeia						
ETF-ISHARES EURO STOXX BANKS 30-15(XETR)	EUR	786,414	12.07		7,502,389.56	3.09%
FIDELITY EUROPEAN DYNAMIC GROWTH I EUR A	EUR	250,814	15.53		4,331,559.86	1.78%
HERMES IF-GLOB.EM.MKT.FD-F-USD	USD	665,037	3.17		1,945,916.76	0.80%
IETF-ISH EUR GOVT BOND 1 - 3YR UC(AMS)	EUR	133,956	144.00		19,319,134.32	7.96%
IETF-ISHARES EUR CORP BOND BBB-BB (XMIL)	EUR	260,992	5.29		1,374,775.36	0.57%
IETF-ISHARES EURO CORP BND 1-5YR-(MIL)	EUR	141,166	110.66		15,735,774.02	6.48%
IETF-SPDR BLOOM. BARCL.0-3 EURO YE(XLON)	EUR	297,830	30.30		9,025,738.16	3.72%
INVESCO-EURO EQ.FD-C-CAP-EUR	EUR	255,554	27.88		7,308,843.72	3.01%
IVI UMBRELLA-EUR FND	EUR	324,028	16.78		8,097,463.82	3.34%
KANAM GRUNDINV FONDOS	EUR	28,714	57.06		225,117.76	0.09%
MAN GLG JAPAN CORE ALPHA EQUITY-I-EUR-AC	EUR	8,760	199.21		1,819,527.50	0.75%
MERIAN GLOBAL EQUITY ABSOLUTE RETURN-I-E	EUR	1,828,573	1.44		2,516,665.24	1.04%
RAM LUX EUROPEAN EQUITIES I P EUR ACC	EUR	11,527	279.61		5,725,247.20	2.36%
SEB-IMMOINVEST EUR	EUR	34,436	57.27		189,053.64	0.08%
VANG.INV.S-EUROZ.ST.	EUR	33,781	199.64		7,418,072.48	3.06%
					Sub-Total:	95.69%
FIM domiciliados em Estados Não Membros da União Europeia						
FIM domiciliados em Estados Não Membros da União Europeia						
GOLDMAN SACHS EMERG. MKT. CORESM EQ.-I-A	USD	101,881	18.33		1,735,798.12	0.72%
MARSHALL WACE UCITS-MW TOPS G EUR	EUR	23,917	109.21		3,336,943.36	1.37%
					Sub-Total:	2.09%
Liquidez						
A vista						
Depósitos à Ordem						
					Depósito à Ordem - Conta remun. (no BPI)	8,694,921.34 3.58%
					Sub-Total:	3.58%
Outros Valores a Regularizar						
Valores Activos						
Valores Activos						
					Depo à Ordem-Cnt n/ remun.(fora do BPI)	579,119.28 0.24%
					Posições a Liquidar - títulos	18,939.18 0.01%
					Terceiros	-9,641.40 0.00%
					Sub-Total:	0.24%
Valores Passivos						
Valores Passivos						
					Posições a Liquidar - títulos	0.26 0.00%
					Terceiros	-18 -864,714.10 -0.36%
					Sub-Total:	-0.36%
Operações Cambiais						
Em mercado regulamentado						
Futuros						
					FUT EURO FX CURR - MAR20	USD 62 0.00 0.00%
					Sub-Total:	0.00%
Operações Sobre Taxas de Juro						
Em mercado regulamentado						
Futuros						
					FUT EURO-BUND (10Y) - MAR20	EUR -100 S/COT 0.00 0.00%
					Sub-Total:	0.00%

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Operações Sobre Cotações						
Em mercado regulamentado						
Futuros						
FUT STOXX EUROPE 600 MAR20	EUR	252	S/COT		0.00	0.00%
					Sub-Total:	0.00%
Total das aplicações:					242,741,578.87	
Número de Unidades de Participação em Circulação:					12,031,569.40	