

CARTEIRA DETALHADA

Carteira em 2020.07.31

Designação	Moeda	Quant./ Mont. Nom.	Cotação	Juros Corridos	Valor Global	%
Instrumentos financeiros negociados no mercado						
Mercados regulamentados nacionais						
Obrigações diversas						
BANCO COM. PORTUGUES 3.871% 27.03.30	EUR	200,000	92.50%	2,672.58	187,672.58	0.44%
BANCO COMERCIO PORT 4,5% A:07.12.27	EUR	200,000	98.94%	5,827.86	203,705.86	0.48%
CAIXA GERAL DEPOSITOS 1.25% 25.11.24	EUR	300,000	99.06%	2,551.23	299,737.23	0.70%
CAIXA GERAL DEPOSITOS 5,75% 06.28.28	EUR	600,000	107.23%	3,119.18	646,499.18	1.52%
CAIXA GERAL DEPOSITOS PERPETUAL	EUR	400,000	108.95%	3,583.34	439,383.34	1.03%
ENERGIAS PORTUGAL 1.70% 20.07.80	EUR	200,000	96.00%	102.47	192,102.47	0.45%
GALP ENERGIA 1% A:15.02.23	EUR	900,000	99.55%	4,106.56	900,074.56	2.11%
					Sub-Total:	6.73%
Ações						
NOS SGPS SA	EUR	33,800	3.75		126,682.40	0.30%
					Sub-Total:	0.30%
Mercados regulamentados de Estado-Membro						
Títulos de dívida pública						
BUNDESREPUB DEUTSCH. 0% 15.02.30	EUR	2,000,000	105.58%		2,111,520.00	4.95%
					Sub-Total:	4.95%
Obrigações diversas						
ABERTIS 1.25% 07.02.28	EUR	100,000	97.58%	597.68	98,177.68	0.23%
ABERTIS 1.625% 15.07.2029	EUR	300,000	98.13%	213.70	294,615.70	0.69%
ABN AMRO 0.60% 15.01.27	EUR	100,000	100.50%	324.59	100,826.59	0.24%
AMPHENOL TECH HLDS GMBH 0.75% 04.05.26	EUR	100,000	100.96%	180.82	101,139.82	0.24%
ARCELORMITTAL 1.75% 19.11.2025	EUR	200,000	96.51%	2,438.52	195,456.52	0.46%
ARCELORMITTAL 2.25% A:17.01.2024	EUR	256,000	99.67%	3,084.59	258,250.03	0.61%
ARENA LUX FIN 1.875% 01.02.28	EUR	300,000	92.13%	2,812.50	279,187.50	0.66%
ASSICURAZIONI GENERALI 5.50% 27.10.2047	EUR	300,000	117.58%	12,532.79	365,263.79	0.86%
AT&T INC.2.875% PERPETUAL	EUR	600,000	95.85%	7,741.26	582,841.26	1.37%
AUCHAN HLD SADR 2.375% A:25.04.25	EUR	200,000	101.06%	1,262.33	203,378.33	0.48%
AZIMUT HOLD.SPA 1.625% 12.12.24	EUR	171,000	98.06%	1,761.39	169,440.57	0.40%
BANCO BPM 1.625% 18.02.2025	EUR	300,000	94.20%	2,184.43	284,778.43	0.67%
BANCO BPM 4.25% 01.10.2029	EUR	300,000	97.77%	10,590.15	303,903.15	0.71%
BANCO SANTANDER 4.375% PERP	EUR	200,000	87.63%	406.42	175,656.42	0.41%
BANKIA 3.75% A:15.02.2029	EUR	600,000	102.36%	10,266.40	624,402.40	1.47%
BANKINTER PERPETUAL	EUR	200,000	103.46%	3,843.75	210,763.75	0.49%
BASF SE 0.25% 05.06.2027	EUR	100,000	101.21%	38.36	101,243.36	0.24%
BBVA PERP	EUR	600,000	95.75%	3,544.16	578,044.16	1.36%
BBVA 0.50% 14.01.27	EUR	100,000	97.23%	271.86	97,503.86	0.23%
BBVA 1% 16.01.2030	EUR	200,000	94.62%	1,076.50	190,316.50	0.45%
BRITISH TELECOM 1.874% 18.08.80	EUR	175,000	95.50%	1,469.51	168,594.51	0.40%
CA IMMOBILIEN ANLAGEN AG 0.875% 05.02.27	EUR	300,000	95.61%	1,269.47	288,111.47	0.68%
CAISSE NAT REASSURANCE 2.125% 16.09.29	EUR	200,000	98.38%	3,704.23	200,472.23	0.47%
CARLSBERG BREW 0.625% 09.03.2030	EUR	100,000	100.26%	246.58	100,505.58	0.24%
CEPSA FINANCE 0.75% 12.02.2028	EUR	300,000	90.36%	1,045.08	272,122.08	0.64%
COOPERATIEVE RABOBANK 3.25% PERP	EUR	400,000	90.55%	1,136.61	363,332.61	0.85%
CPI PROPERTY 1.625% 23.04.27	EUR	200,000	96.35%	881.50	193,581.50	0.45%
CREDIT AGRICOLE 1% 22.04.26	EUR	200,000	102.45%	547.94	205,451.94	0.48%
CREDIT AGRICOLE 1,625% 05.06.30	EUR	100,000	102.10%	249.32	102,348.32	0.24%
DEUTSCHE BAHN 0.50% 09.04.27	EUR	100,000	103.72%	154.79	103,869.79	0.24%
DEUTSCHE BANK AG 1.375% 10.06.26	EUR	100,000	103.70%	192.12	103,892.12	0.24%

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Mercados regulamentados de Estado-Membro						
Obrigações diversas						
DEUTSCHE BANK AG 6% PERP.	EUR	200,000	92.53%	3,024.66	188,084.66	0.44%
EQUINOR 1.375% 22.05.2032	EUR	100,000	108.43%	263.70	108,697.70	0.26%
ESSILORLUXOTTICA 0.125% 27.05.25	EUR	100,000	100.71%	22.26	100,730.26	0.24%
IBERCAJA BANCO 2.75% 23.07.30	EUR	100,000	88.00%	60.27	88,060.27	0.21%
INFINEON TECHNOLOGIES 1.625% 24.06.2029	EUR	200,000	103.50%	329.45	207,325.45	0.49%
INTESA SANPAOLO 4.125% PERPETUAL	EUR	250,000	82.38%	4,367.32	210,304.82	0.49%
INTL CONS.AIRLINES 0.50% 04.07.2023	EUR	400,000	82.25%	147.95	329,147.95	0.77%
MAPFRE 4,125% A:09.07.48	EUR	100,000	111.38%	3,696.72	115,071.72	0.27%
MEDIOBANCA DI CRED FIN 0.75% 15.07.27	EUR	589,000	96.88%	1,979.96	572,597.27	1.34%
MERCK KGAA 2.875% 25.06.2079	EUR	300,000	106.17%	850.68	319,372.68	0.75%
MITSUBISHI UFJ FIN 0.978% 09.06.24	EUR	200,000	102.95%	278.66	206,178.66	0.48%
NESTLE FINANCE 0.375% 12.05.2032	EUR	100,000	101.96%	82.19	102,038.19	0.24%
PEPSICO INC.0.875% 16.10.39	EUR	200,000	104.42%	1,381.84	210,221.84	0.49%
PROCTER & GAMBLE 1.875% 30.10.38	EUR	75,000	124.35%	1,056.61	94,315.36	0.22%
PROLOGIS INTL FUND II 1.625% 17.06.32	EUR	125,000	106.64%	244.86	133,547.36	0.31%
SHELL INTL FIN 1,25% 11.11.32	EUR	200,000	106.69%	554.79	213,924.79	0.50%
SWEDISH MATCH AB 0.875% 26.02.27	EUR	100,000	98.68%	372.95	99,049.95	0.23%
TELECOM ITALIA 5.25% 17.03.2055	EUR	400,000	113.50%	7,824.64	461,824.64	1.08%
TELEFONICA EUROPE 2.875% PERP	EUR	300,000	96.23%	7,328.89	296,018.89	0.69%
TENNET HOLDING BV 2,374% PERP	EUR	200,000	100.95%	117.07	202,009.07	0.47%
TERNA SPA 0,75% 24.07.32	EUR	200,000	101.76%	28.77	203,552.77	0.48%
THYSSENKRUPP 2.875% A:22.02.2024	EUR	400,000	97.50%	5,027.32	395,027.32	0.93%
TOTAL 1.75% PERP.	EUR	500,000	100.38%	2,828.76	504,703.76	1.18%
UNIBAIL 2.625% 09.04.30	EUR	200,000	109.62%	1,625.34	220,873.34	0.52%
UNICREDIT SPA 1.625% 03.07.2025	EUR	300,000	99.30%	373.97	298,264.97	0.70%
UNICREDIT SPA 1.80% 20.01.30	EUR	250,000	98.08%	2,372.95	247,580.45	0.58%
UNICREDIT SPA 2% 23.09.29	EUR	400,000	94.49%	6,819.68	384,775.68	0.90%
UNICREDIT SPA 2.731% 15.01.32	EUR	200,000	94.18%	2,954.85	191,314.85	0.45%
UNICREDIT SPA 3.875% PERPETUAL	EUR	300,000	74.43%	1,847.26	225,149.26	0.53%
UNIONE DI BANCHE ITALIAN 1.625% 21.04.25	EUR	250,000	100.55%	1,124.14	252,504.14	0.59%
					Sub-Total:	34.02%
Ações						
ALLIANZ SE	EUR	1,213	176.22		213,754.86	0.50%
ASML HOLDING NV	EUR	682	299.70		204,395.40	0.48%
BANCA INTESA SPA	EUR	130,032	1.71		221,990.63	0.52%
CHR HANSEN HOLDING A.S	DKK	2,390	717.00		230,196.66	0.54%
COLOPLAST - B	DKK	1,566	1,076.00		226,352.87	0.53%
CRODA INTERNATIONAL PLC	GBP	3,839	57.30		244,272.48	0.57%
INDITEX SA	EUR	9,248	22.52		208,264.96	0.49%
KBC GROUP NV	EUR	4,296	48.32		207,582.72	0.49%
L-OREAL SA	EUR	778	283.00		220,174.00	0.52%
LOUIS VUITTON (LVMH)	EUR	573	366.75		210,147.75	0.49%
NESTE OYJ	EUR	6,252	38.88		243,077.76	0.57%
NOVO NORDISK A.S- B	DKK	3,740	416.90		209,452.47	0.49%
PROSOLVIA AB-B	SEK	20,000				
PRUDENTIAL CORPORATION PLC	GBP	16,446	11.06		201,892.82	0.47%
ROLLS ROYCE HOLDINGS C SHARES	GBP	140,360	0.00		155.87	0.00%

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Instrumentos financeiros negociados no mercado						
Mercados regulamentados de Estado-Membro						
Ações						
SAP AG	EUR	1,833	133.78		245,218.74	0.58%
UNILEVER NV	EUR	4,487	50.08		224,708.96	0.53%
					Sub-Total:	7.77%
Unidades de participação de organismos de investimento coletivo						
ISHARES EUR HIGH YIELD CORP.BONDS UCITS	EUR	1,743	98.22		171,197.46	0.40%
ISHARES USD CORP.BOND USD A	USD	76,264	6.48		417,366.46	0.98%
					Sub-Total:	1.38%
Mercados regulamentados de países terceiros						
Títulos de dívida pública						
REPUBLICA DE CHILE 1.25% 29.01.40	EUR	182,000	97.98%	1,143.72	179,460.04	0.42%
UNITED MEXICAN ST 1.125% 17.01.30	EUR	240,000	91.25%	1,445.90	220,445.90	0.52%
UNITED MEXICAN ST 2.75% 22.04.23	EUR	32,000	105.32%	240.44	33,944.12	0.08%
UNITED MEXICAN ST 3.625% 09.04.29	EUR	160,000	111.33%	1,790.71	179,910.71	0.42%
US TREASURY N.B 1.50% 15.02.30	USD	2,840,000	109.17%	16,405.90	2,633,242.48	6.18%
					Sub-Total:	7.62%
Obrigações diversas						
AMERICAN TOWER CORP 2.10% 15.06.30	USD	100,000	104.09%	280.64	88,135.13	0.21%
BERKSHIRE HATHAWAY INC 0% 12.03.25	EUR	100,000	99.81%		99,813.00	0.23%
BLACKSTONE PP HOLD 1.75% 12.03.29	EUR	200,000	99.57%	1,352.05	200,496.05	0.47%
DOW CHEMICAL CO 1.125% A:15.03.32	EUR	100,000	94.50%	483.74	94,984.74	0.22%
EQUINIX INC 1.8% 15.07.2027	USD	150,000	102.93%	240.55	130,547.35	0.31%
MIZUHO FINANCIAL 0.797% 15.04.20	EUR	100,000	101.65%	233.64	101,878.64	0.24%
NEW YORK LIFE GLOBAL 0.25% 23.01.27	EUR	200,000	100.09%	259.56	200,443.56	0.47%
PETROLEOS MEXICANOS 4.75% 26.02.29	EUR	356,000	84.85%	7,207.55	309,262.87	0.73%
PETROLEOS MEXICANOS FLOAT 24.08.2023	EUR	300,000	89.00%	1,166.55	268,166.55	0.63%
XYLEM INC 2.25% 30.01.31	USD	100,000	106.05%	179.36	89,690.67	0.21%
					Sub-Total:	3.72%
Ações						
ACCENTURE PLC - A	USD	1,132	224.78		214,762.79	0.50%
ADOBE SYSTEMS INC	USD	570	444.32		213,759.62	0.50%
ALPHABET INC-CL C	USD	173	1,482.96		216,536.18	0.51%
AMAZON.COM, INC.	USD	90	3,164.68		240,396.02	0.56%
AMERICAN TOWER CORP	USD	976	261.39		215,324.65	0.51%
ANSYS INC	USD	874	310.60		229,122.55	0.54%
APPLE INC	USD	678	425.04		243,228.50	0.57%
APTIV PLC	USD	3,251	77.75		213,340.01	0.50%
BOOKING HOLDINGS INC	USD	158	1,662.13		221,654.74	0.52%
BRISTOL - MYERS SQIBB CO. (USD)	USD	4,203	58.66		208,092.49	0.49%
BROWN FORMAN CORPORATION	USD	3,910	69.34		228,831.35	0.54%
CISCO SYSTEMS INC	USD	5,533	47.10		219,956.36	0.52%
COLGATE-PALMOLIVE CO	USD	3,462	77.20		225,579.34	0.53%
CONOCOPHILLIPS	USD	5,955	37.39		187,928.30	0.44%
CSL LTD	AUD	1,215	270.10		199,036.56	0.47%
DAIKIN INDUSTRIES LTD	JPY	1,500	18,450.00		222,628.91	0.52%
ECOLAB INC	USD	1,278	187.08		201,796.29	0.47%
EDWARDS LIFESCIENCES CORP	USD	3,670	78.41		242,880.42	0.57%
ELECTRONIC ARTS INC	USD	1,899	141.62		226,988.84	0.53%

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Carteira em 2020.07.31

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Instrumentos financeiros negociados no mercado						
Mercados regulamentados de países terceiros						
Ações						
FACEBOOK INC-A	USD	1,059	253.67		226,735.75	0.53%
FASTENAL COMPANY	USD	5,966	47.04		236,867.52	0.56%
GEBERIT AG	CHF	508	503.20		237,371.72	0.56%
HOME DEPOT (USD)	USD	1,015	265.49		227,441.22	0.53%
HOYA CORP	JPY	2,427	10,420.00		203,437.69	0.48%
ILLINOIS TOOL WORKS	USD	1,456	184.99		227,334.10	0.53%
INTEL CORP	USD	4,255	47.73		171,413.86	0.40%
INTUIT INC	USD	863	306.37		223,157.75	0.52%
INTUITIVE SURGICAL INC	USD	452	685.44		261,494.66	0.61%
KEYENCE CORP	JPY	533	44,220.00		189,600.68	0.44%
MASTERCARD INC.	USD	847	308.53		220,564.58	0.52%
METTLER TOLEDO INT.	USD	320	935.00		252,532.07	0.59%
MICROSOFT CORP	USD	1,242	205.01		214,907.52	0.50%
MOODYS CORPORATION	USD	929	281.30		220,566.93	0.52%
MSCI INC	USD	737	375.98		233,876.82	0.55%
NESTLE SA	CHF	2,237	108.10		224,551.67	0.53%
NEXTERA ENERGY INC	USD	1,029	280.70		243,788.24	0.57%
NIKE INC- CL B	USD	2,451	97.61		201,926.17	0.47%
NTT DOCOMO	JPY	9,096	2,907.50		212,747.33	0.50%
PEPSICO INC	USD	1,914	137.66		222,384.57	0.52%
PNC FINANCIAL SERVICES GROUP	USD	2,344	106.67		211,035.18	0.50%
PROCTER & GAMBLE CO	USD	2,122	131.12		234,838.49	0.55%
ROCHE HOLDING AG-BR	CHF	704	314.00		205,270.68	0.48%
ROPER TECHNOLOGIES INC	USD	600	432.45		218,998.99	0.51%
S&P GLOBAL INC	USD	769	350.25		227,331.41	0.53%
SGS LTD	CHF	103	2,391.00		228,686.97	0.54%
TENCENT HOLDINGS LTD	HKD	3,193	534.00		185,686.03	0.44%
TEXAS INSTRUMENTS INC. (USD)	USD	1,992	127.55		214,449.37	0.50%
THERMO FISHER SCIENTIFIC INC	USD	717	413.95		250,508.23	0.59%
VISA INC CLASS A	USD	1,275	190.40		204,895.34	0.48%
ZOETIS INC	USD	1,858	151.68		237,864.15	0.56%
					Sub-Total:	25.91%
Outros valores						
Instrumentos financeiros estrangeiros não negociados em mercado regulamentado						
Ações						
LA SEDA DE BARCELONA SA	EUR	11,112	0.00			
PRD ENERGY	CAD	15,000	0.00			
					Sub-Total:	0.00%
Unidades de participação de organismos de investimento coletivo						
Organismos de investimento coletivo da União Europeia						
Organismos de investimento coletivo da União Europeia						
BPI HIGH INCOME BOND FUND-I	EUR	118,134	10.07		1,189,608.57	2.79%
BPI OPPORTUNITIES LUX (I)	EUR	69,745	10.38		723,674.12	1.70%
					Sub-Total:	4.49%

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Liquidez						
À vista						
Depósitos à ordem						
CC (AUD) en CECABANK	AUD				33.96	0.00%
CC (CHF) en CECABANK	CHF				141.15	0.00%
CC (DKK) en CECABANK	DKK				105.18	0.00%
CC (EUR) en CECABANK	EUR				1,218,948.25	2.86%
CC (GBP) en CECABANK	GBP				33.31	0.00%
CC (HKD) en CECABANK	HKD				52.38	0.00%
CC (JPY) en CECABANK	JPY				142,762.58	0.33%
CC (SEK) en CECABANK	SEK				21,251.52	0.05%
CC (USD) en BANCO BPI, S.A.	USD				0.01	0.00%
CC (USD) en CECABANK	USD				32,072.11	0.08%
					Sub-Total:	3.32%
Empréstimos						
Descobertos						
CC (EUR) en BANCO BPI, S.A.	EUR				-83,384.91	-0.20%
					Sub-Total:	-0.20%
Valores Ativos					137,887.54	0.32%
Valores Passivos					-145,167.04	-0.34%
Valor líquido global do fundo:					42,619,870.68	
Responsabilidades extrapatrimoniais						
Em mercado regulamentado						
Futuros						
CME EURO.USD 16.09.2020	USD	11	1.18		1,401,081.73	
E-MICRO EURO USD A:16.09.20	USD	1	1.18		12,737.12	
E-MINI EURO.USD A 16.09.20	USD	1	1.18		63,685.53	
Responsabilidades extrapatrimoniais						
Futuros						
MSCI WORLD INDEX 18.09.2020	EUR	-30	294.05		882,150.00	
Número de Unidades de Participação em Circulação:					6,503,409.37	