

CARTEIRA DETALHADA

Carteira em 2019.05.31

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						
BILHETES DO TESOURO-CZ-20.09.2019	EUR	500,000	100.17%		500,565.00	2.28%
OT-1.95%-15.06.2029	EUR	250,000	107.63%	1,803.08	279,173.08	1.27%
OT-2.875%-15.10.2025	EUR	150,000	109.70%	2,693.84	178,307.84	0.81%
OT-4.95%-25.10.2023	EUR	50,000	122.43%	1,478.22	62,719.22	0.29%
					Sub-Total:	4.66%
Mercado de Cotações Oficiais de Bolsa de Valores de Estados Membros da União Europeia						
Títulos de Dívida Pública						
BELGIUM KINGDOM-0.2%-22.10.2023	EUR	730,000	101.39%	884.00	750,579.40	3.43%
BELGIUM KINGDOM-0.5%-22.10.2024	EUR	240,000	102.79%	726.58	250,775.38	1.14%
BONOS Y OBLI DEL ESTADO-0.75%-21(XETR)	EUR	1,000,000	102.29%	6,267.12	1,030,397.12	4.70%
BONOS Y OBLI DEL ESTADO-1.45%-30.04.2029	EUR	150,000	106.86%	184.22	160,687.22	0.73%
BONOS Y OBLID DEL ESTADO-5.4%-31.01.2023	EUR	300,000	106.13%	5,326.03	367,282.03	1.68%
BONOS Y OBLIG DEL EST-1.45%-31.10.2027	EUR	600,000	106.63%	5,053.15	652,705.15	2.98%
BONOS Y OBLIG DEL EST-2.75%-31.10.2024	EUR	600,000	112.69%	9,583.56	697,945.56	3.19%
BONOS Y OBLIG DEL ESTADO-0.45%-31.10.22	EUR	700,000	101.57%	1,829.59	718,804.59	3.28%
BUNDESREPUB. DEUTSCHLAND-1%-15.08.2025	EUR	500,000	108.16%	3,958.90	551,573.90	2.52%
BUNDESREPUB. DEUTSCHLAND-1.5%-15.05.2023	EUR	750,000	103.98%	491.80	815,306.80	3.72%
BUNDESREPUB. DEUTSCHLAND-2.5%-04.07.2044	EUR	150,000	150.15%	3,400.68	230,473.68	1.05%
BUNDESREPUB.DEUTSCHLAND-0.25%-15.02.2027	EUR	280,000	103.03%	201.37	294,226.57	1.34%
BUNDESSCHATZANWEISUNGEN- 0%-11.09.2020	EUR	1,500,000	101.13%		1,512,435.00	6.90%
BUONI ORDINARI DES TES -CZ-13.09.2019	EUR	100,000	99.64%		100,035.00	0.46%
BUONI POLIEN. DEL TES-1.85%-15.05.2024	EUR	190,000	103.43%	154.08	190,423.88	0.87%
BUONI POLIENNALI DEL TE-0.95%-15.03.2023	EUR	1,000,000	98.04%	2,004.11	981,374.11	4.48%
BUONI POLIENNALI DEL TE-1.45%-15.05.2025	EUR	510,000	97.62%	324.16	493,239.16	2.25%
BUONI POLIENNALI DEL TE-2.05%-01.08.2027	EUR	300,000	98.78%	2,005.07	295,840.07	1.35%
BUONI POLIENNALI DEL TE-2.5%-15.11.2025	EUR	300,000	102.67%	328.77	306,742.77	1.40%
BUONI POLIENNALI DEL TE-3.75%-01.05.2021	EUR	800,000	109.66%	2,465.75	847,817.75	3.87%
BUONI POLIENNALI DES TE-0.35%-15.06.2020	EUR	1,000,000	98.88%	1,601.37	1,003,601.37	4.58%
BUONI POLIENNALI DES TES -CZ-12.07.2019	EUR	1,000,000	99.52%		1,000,290.00	4.57%
FINNISH GOVERNMENT-2%-15.04.2024	EUR	280,000	111.46%	703.83	313,743.83	1.43%
FRANCE (GOVT OF)-0%25.05.2021	EUR	200,000	101.07%		202,438.00	0.92%
FRANCE (GOVT OF)-0.5%-25.05.2025	EUR	350,000	103.74%	28.69	366,128.69	1.67%
FRANCE (GOVT OF)-0.75%-25.05.2028	EUR	500,000	103.02%	61.48	529,646.48	2.42%
FRANCE (GOVT OF)-3.5%-25.04.2026	EUR	700,000	120.44%	2,409.84	882,785.84	4.03%
FRANCE(GOVT OF)-0%-25.03.2023	EUR	1,000,000	100.82%		1,019,600.00	4.65%
FRANCE(GOVT OF)-1%-25.05.2027	EUR	170,000	105.54%	27.87	184,061.37	0.84%
FRANCE(GOVT OF)-I/L-0.1%-01.03.2025	EUR	200,000	110.43%	51.12	220,981.92	1.01%
IRISH TSY-0.9%-15.05.2028	EUR	250,000	104.08%	98.36	263,545.86	1.20%
NETHERLAND GOVT-0.75%-15.07.2028	EUR	300,000	102.11%	1,972.60	325,525.60	1.49%
NETHERLANDS GOVERNMENT-1.75%-15.07.2023	EUR	250,000	109.15%	3,835.62	277,710.62	1.27%
NETHERLANDS GOVERNMENT-2%-15.07.2024	EUR	150,000	112.09%	2,630.14	171,761.14	0.78%
REPUBLIC OF AUSTRIA-0%-15.07.2023	EUR	150,000	100.24%		152,890.50	0.70%
REPUBLIC OF AUSTRIA-0.5%-20.04.2027	EUR	180,000	103.40%	100.82	188,398.82	0.86%
REPUBLIC OF AUSTRIA-1.2%-20.10.2025	EUR	200,000	108.80%	1,466.30	220,252.30	1.01%
					Sub-Total:	84.77%

Liquidez

CARTEIRA DETALHADA

Carteira em 2019.05.31

Designação	Moeda	Quant./ Mont. Nom.	Cotação	Juros Corridos	Valor Global	%
A vista						
Depósitos à Ordem						
Depósito à Ordem - Conta remun. (no BPI)					2,697,536.85	12.31%
					Sub-Total:	12.31%
Outros Valores a Regularizar						
Valores Activos						
Valores Activos						
Depo à Ordem-Cnt n/ remun.(fora do BPI)					16,176.79	0.07%
Posições a Liquidar - títulos					221,447.75	1.01%
Terceiros					-125,020.68	-0.57%
					Sub-Total:	0.51%
Valores Passivos						
Valores Passivos						
Posições a Liquidar - títulos					-471,398.90	-2.15%
Terceiros					-22,193.84	-0.10%
					Sub-Total:	-2.25%
Operações Sobre Taxas de Juro						
Em mercado regulamentado						
Futuros						
FUT EURO-BTP JUN19	EUR	2	S/COT		0.00	0.00%
FUT EURO-BUND (10Y) - JUN19	EUR	-4	S/COT		0.00	0.00%
FUT EURO-BUND - SEP19	EUR	-1	S/COT		0.00	0.00%
FUT SHORT EURO-BTP JUN19	EUR	1	S/COT		0.00	0.00%
					Sub-Total:	0.00%
Total das aplicações:					21,909,340.55	
Número de Unidades de Participação em Circulação:					1,499,448.59	