



CARTEIRA DETALHADA

Carteira em 2020.12.31

Designação	Moeda	Quant./ Mont. Nom.	Cotação	Juros Corridos	Valor Global	%
Instrumentos financeiros negociados no mercado						
Mercados regulamentados nacionais						
Títulos de dívida pública						
OBRIGAÇÕES TESOURO 0.475% 18.10.30	EUR	282,778	104.39%	272.32	295,461.22	1.37%
OBRIGAÇÕES TESOURO 0.70% 15.10.27	EUR	100,000	106.48%	147.67	106,623.67	0.49%
OBRIGAÇÕES TESOURO 2,875% A15.10.2025	EUR	150,000	116.03%	909.76	174,959.26	0.81%
OBRIGAÇÕES TESOURO 4,95% A:25.10.2023	EUR	50,000	115.76%	454.32	58,336.32	0.27%
					Sub-Total:	2.94%
Mercados regulamentados de Estado-Membro						
Títulos de dívida pública						
BELGIUM KINGDOM 0.90% 22.06.2029	EUR	100,000	111.71%	473.42	112,185.42	0.52%
BELGIUM KINGDOM 0,2% A:22.10.2023	EUR	730,000	102.58%	280.00	749,135.90	3.46%
BELGIUM KINGDOM 0.5% A:22.10.2024	EUR	240,000	104.67%	230.14	251,435.74	1.16%
BONOS Y OBLIG ESTADO 0,75% A:30.07.21	EUR	1,500,000	100.78%	4,746.58	1,516,371.58	7.01%
BONOS Y OBLIG ESTADO 0.4% 30.04.2022	EUR	650,000	101.37%	1,745.20	660,650.20	3.05%
BONOS Y OBLIG ESTADO 0.5% 30.04.2030	EUR	314,000	104.83%	1,053.83	330,229.45	1.53%
BONOS Y OBLIG ESTADO 1.5% 30.04.27	EUR	750,000	111.67%	7,551.37	845,046.37	3.91%
BONOS Y OBLIG ESTADO 1.60% 30.04.2025	EUR	405,000	109.11%	4,349.59	446,241.04	2.06%
BONOS Y OBLIG ESTADO 5,4% A:31.01.23	EUR	300,000	112.51%	14,827.87	352,354.87	1.63%
BUNDESR.DEUTSCHLAND 1.5% A:15.05.24	EUR	500,000	107.74%	4,726.03	543,446.03	2.51%
BUNDESREPUB.DEUTSCH 1,5% A:15.05.23	EUR	1,000,000	105.40%	9,452.05	1,063,432.05	4.92%
BUNDESREPUB.DEUTSCH.0.25% 15.02.29	EUR	500,000	107.57%	1,092.90	538,942.90	2.49%
BUNDESRUPB DEUTSCH.0.25% A:15.02.27	EUR	180,000	106.16%	393.44	191,472.44	0.88%
BUNDESSCHATZANWEIS 0.25% 15.08.28	EUR	80,000	107.27%	75.62	85,891.62	0.40%
BUONI ORDINARI TES 0% 14.09.21	EUR	1,100,000	100.36%		1,103,949.00	5.10%
BUONI POLIENNALI 2.3% 15.10.21	EUR	600,000	102.25%	2,911.26	616,405.26	2.85%
BUONI POLIENNALI TES 0,95% A:15.03.23	EUR	500,000	103.00%	1,392.45	516,397.45	2.39%
BUONI POLIENNALI TES 0.85% 15.01.27	EUR	800,000	104.50%	3,139.92	839,131.92	3.88%
BUONI POLIENNALI TES 1,85% A:15.05.24	EUR	190,000	107.14%	442.99	204,010.89	0.94%
BUONI POLIENNALI TES 1.45% A:15.05.25	EUR	300,000	106.91%	548.22	321,272.22	1.48%
BUONI POLIENNALI TES 1.75% 01.07.2024	EUR	450,000	106.93%	3,948.30	485,146.80	2.24%
BUONI POLIENNALI TES 2.5% A:15.11.25	EUR	1,110,000	112.59%	3,497.27	1,253,268.47	5.79%
BUONI POLIENNALI TES 3% 01.08.2029	EUR	815,000	122.12%	10,098.92	1,005,385.07	4.65%
BUONI POLIENNALI TES 4.75% 01.09.2021	EUR	300,000	103.51%	4,723.98	315,241.98	1.46%
DEUTSCHLAND REP 1% A:15.08.25	EUR	300,000	108.26%	1,134.25	325,908.25	1.51%
ESTADO ESPAÑOL 0,45% A:31.10.22	EUR	30,000	101.91%	22.56	30,594.06	0.14%
FINNISH GOVERNMENT 2% A:15.04.2024	EUR	280,000	109.14%	3,989.04	309,572.64	1.43%
FRANCE GOVT 0% A:25.03.23	EUR	1,000,000	101.64%		1,016,430.00	4.70%
FRANCE GOVT 0,5% A:25.05.25	EUR	750,000	105.19%	2,260.27	791,215.27	3.66%
FRANCE GOVT 0.50% 25.05.2029	EUR	485,000	108.22%	1,461.63	526,348.03	2.43%
FRANCE GOVT 3,5% A:25.04.26	EUR	1,000,000	122.46%	23,972.60	1,248,552.60	5.77%
IRISH TREASURY 0.9% A:15.05.28	EUR	120,000	110.36%	680.55	133,106.55	0.62%
IRISH TREASURY 2.4% 15.05.2030	EUR	100,000	126.47%	1,512.33	127,977.33	0.59%
NETHERLANDS GOVT 0% 15.07.30	EUR	100,000	104.81%		104,810.00	0.48%
NETHERLANDS GOVT 0.75%-A:15.07.2028	EUR	300,000	110.41%	1,041.78	332,262.78	1.54%
NETHERLANDS GOVT 1.75% A:15.07.2023	EUR	250,000	106.36%	2,025.68	267,930.68	1.24%
NETHERLANDS GOVT 2% A:15.07.2024	EUR	150,000	109.78%	1,389.04	166,059.04	0.77%
REPUBLIC OF AUSTRIA 0% A:15.07.2023	EUR	150,000	101.79%		152,679.00	0.71%
REPUBLIC OF AUSTRIA 0.5% A:20.04.2027	EUR	180,000	107.29%	628.77	193,754.37	0.90%
REPUBLIC OF AUSTRIA 1,2% A:20.10.2025	EUR	200,000	109.27%	473.42	219,015.42	1.01%



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Mercados regulamentados de Estado-Membro						
Títulos de dívida pública						
REPUBLICA SLOVENIJA 1% 06.03.28	EUR	100,000	109.59%	821.92	110,406.92	0.51%
					Sub-Total:	94.31%
Obrigações diversas						
EUROPEAN UNION 0% 04.10.30	EUR	90,000	104.15%		93,737.70	0.43%
					Sub-Total:	0.43%
Liquidez						
À vista						
Depósitos à ordem						
CC (EUR) en BANCO BPI, S.A.	EUR				35.61	0.00%
CC (EUR) en CECABANK	EUR				576,574.22	2.66%
					Sub-Total:	2.67%
Valores Ativos						
					18,952.32	0.09%
Valores Passivos						
					-92,854.70	-0.43%
Valor líquido global do fundo:					21,635,493.23	
Responsabilidades extrapatrimoniais						
Em mercado regulamentado						
Futuros						
EURO BTP A 10.03.2021	EUR	-5	152.01		760,050.00	
EURO OAT A:10.03.2021	EUR	2	167.86		335,720.00	
EURO-BOBL A 10.03.2021	EUR	1	135.18		135,180.00	
EURO-BUND A 10.03.2021	EUR	-1	177.64		177,640.00	
Número de Unidades de Participação em Circulação:					1,462,065.18	