



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						
Obrigações diversas						
BANCO COM. PORTUGUES 3.871% 27.03.30	EUR	200,000	96.49%	5,917.86	198,897.86	0.45%
CAIXA GERAL DEPOSITOS 5,75% 06.28.28	EUR	600,000	110.04%	17,580.82	677,796.82	1.54%
CAIXA GERAL DEPOSITOS PERPETUAL	EUR	400,000	110.38%		441,500.00	1.00%
ENERGIAS PORTUGAL 1.70% 20.07.80	EUR	200,000	100.00%	1,527.67	201,519.67	0.46%
					Sub-Total:	3.46%
Mercados regulamentados de Estado-Membro						
Títulos de dívida pública						
BELGIUM KINGDOM 1.25% 22.04.2033	EUR	355,000	118.74%	3,075.86	424,595.76	0.97%
BUNDESREPUB DEUTSCH. 0% 15.02.30	EUR	2,900,000	105.64%		3,063,444.00	6.97%
BUNDESREPUB DEUTSCH. 0% 15.08.30	EUR	800,000	106.06%		848,496.00	1.93%
HUNGARY 1.5% 17.11.2050	EUR	100,000	101.62%	180.82	101,796.82	0.23%
NETHERLANDS GOVT 0.5%-A:15.01.2040	EUR	370,000	115.02%	1,774.18	427,355.58	0.97%
					Sub-Total:	11.07%
Obrigações diversas						
ABN AMRO BA NK 2.875% 18.01.2028	EUR	200,000	105.24%	5,467.21	215,951.21	0.49%
ACCOR 1.75% 04.02.26	EUR	200,000	104.67%	3,165.30	212,499.30	0.48%
ADIDAS AG 0% 05.10.28	EUR	100,000	100.74%		100,740.00	0.23%
AEROPORTS DE PARIS 1.125% 18.06.34	EUR	200,000	104.69%	1,208.22	210,584.22	0.48%
AGENCE FRANCAISE DEVELOP 0% 28.10.27	EUR	200,000	102.19%		204,374.00	0.47%
ALLIANZ 2.635% PERP	EUR	200,000	103.09%	632.88	206,820.88	0.47%
AMADEUS IT GROUP 1.875% 24.09.28	EUR	200,000	106.76%	1,006.85	214,526.85	0.49%
AMPHENOL TECH HLDS GMBH 0.75% 04.05.26	EUR	100,000	103.53%	495.21	104,021.21	0.24%
ANHEUSER BUSCH 3.7% 02.04.40	EUR	100,000	141.72%	2,767.40	144,483.40	0.33%
ASSICURAZIONI GENERALI 5% 08.06.2048	EUR	160,000	121.27%	4,515.07	198,553.47	0.45%
AVIVA PLC 3.375% 04.12.45	EUR	100,000	111.43%	249.66	111,679.66	0.25%
AZIMUT HOLD.SPA 1.625% 12.12.24	EUR	171,000	101.56%	144.65	173,819.09	0.40%
BANCO SANTANDER 4.375% PERP	EUR	400,000	100.50%	3,729.50	405,729.50	0.92%
BANCO SANTANDER SA 3.25% 04.04.26	EUR	200,000	113.77%	4,826.03	232,366.03	0.53%
BNP PARIBAS 0.375% 14.10.27	EUR	300,000	101.24%	240.41	303,951.41	0.69%
BNP PARIBAS 0.50% 01.09.28	EUR	300,000	101.13%	497.26	303,887.26	0.69%
CAISSE NAT REASSURANCE 2.125% 16.09.29	EUR	200,000	104.77%	1,234.25	210,778.25	0.48%
CAIXABANK 3.5% 15.02.2027	EUR	200,000	103.15%	6,120.22	212,416.22	0.48%
CASSA DEPOSITI E PRESTI 1% 21.09.28	EUR	200,000	103.63%	553.42	207,813.42	0.47%
CELLNEX TELECOM SA 1.75% 23.10.30	EUR	200,000	101.12%	661.64	202,893.64	0.46%
CEPSA FINANCE 0.75% 12.02.2028	EUR	300,000	95.75%	1,985.66	289,223.66	0.66%
CLEARSTREAM BANKING 0% 01.12.25	EUR	200,000	100.81%		201,612.00	0.46%
COMMERZBANK AG 0.375% 01.09.27	EUR	380,000	100.84%	472.40	383,656.80	0.87%
COMMERZBANK AG 0.75% 24.03.26	EUR	100,000	101.53%	203.42	101,737.42	0.23%
COMPAGNIE FIN ET INDUS 1% 19.05.31	EUR	300,000	108.06%	1,857.53	326,022.53	0.74%
CREDIT AGRICOLE 1% 22.04.26	EUR	200,000	104.10%	1,386.30	209,586.30	0.48%
CREDIT AGRICOLE 4.25% PERP	EUR	200,000	112.36%	8,198.09	232,908.09	0.53%
DAIMLER AG 1.125% 06.11.2031	EUR	245,000	106.16%	415.33	260,514.68	0.59%
DEUTSCHE BANK AG 1.75% 17.01.2028	EUR	300,000	105.46%	5,006.15	321,380.15	0.73%
DEUTSCHE BANK AG 6% PERP.	EUR	200,000	100.23%	8,054.80	208,508.80	0.47%
DEUTSCHE LUFTHANSA 3% 29.05.26	EUR	300,000	100.04%	739.73	300,865.73	0.68%
DEUTSCHE TELEKOM 7.50% 24.01.33	EUR	140,000	182.62%	9,811.48	265,473.88	0.60%
DIAGEO CAPITAL BV 0.125% 28.09.2028	EUR	185,000	100.25%	59.55	185,512.80	0.42%



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Instrumentos financeiros negociados no mercado						
Mercados regulamentados de Estado-Membro						
Obrigações diversas						
EDP FINANCE BV 1,71% 24.01.28	USD	250,000	100.47%	929.02	205,612.83	0.47%
EQUINIX INC 1.55% 15.03.2028	USD	100,000	101.43%	291.22	82,947.08	0.19%
ERG SPA 0.5% 11.09.2027	EUR	100,000	101.13%	152.05	101,284.05	0.23%
ERSTE GROUP BANK 1.625% 08.09.2031	EUR	100,000	104.37%	507.53	104,881.53	0.24%
EUROPEAN UNION 0% 04.10.30	EUR	200,000	104.15%		208,306.00	0.47%
EUROPEAN UNION 0.1% 04.10.40	EUR	200,000	103.29%	35.62	206,623.62	0.47%
FCA BANK SPA IRELAND 0.125% 16.11.2023	EUR	100,000	99.99%	15.41	100,001.41	0.23%
GETLINK SE 3.5% 30.10.25	EUR	200,000	103.50%	28.93	207,028.93	0.47%
GIVAUDAN FIN 1% 22.04.27	EUR	245,000	106.73%	1,698.22	263,196.52	0.60%
HOLCIM FIN LUX 0.50% 23.04.31	EUR	200,000	100.52%	104.11	201,144.11	0.46%
ICO 0% 30.04.26	EUR	200,000	101.93%		203,850.00	0.46%
INFRASTRUTTURE WIRELES 1.625% 21.10.28	EUR	100,000	102.81%	316.10	103,122.10	0.23%
INTERCONTINENTAL HOTELS 1.625% 08.10.24	EUR	200,000	102.74%	747.95	206,223.95	0.47%
INTESA SANPAOLO 4.125% PERPETUAL	EUR	250,000	95.11%	3,530.91	241,295.91	0.55%
INTESA SANPAOLO 5.50% PERP 01.03.49	EUR	250,000	106.65%	4,558.22	271,170.72	0.62%
INTL BK RECON & DEVELOP 0.125% 03.01.51	EUR	110,000	99.74%	21.85	109,740.25	0.25%
INTL CONS.AIRLINES 0.50% 04.07.2023	EUR	400,000	93.50%	986.31	374,986.31	0.85%
KERRY GROUP 0.625% 20.09.29	EUR	100,000	103.38%	174.66	103,558.66	0.24%
LA BANQUE POSTALE 0.875% 26.01.31	EUR	200,000	101.01%	316.44	202,344.44	0.46%
LEASEPLAN CORPORATION 0.125% 13.09.23	EUR	175,000	100.31%	65.33	175,611.33	0.40%
MAPFRE 4,125% A:09.07.48	EUR	100,000	116.32%	1,299.66	117,619.66	0.27%
MEDIOBANCA DI CRED FIN 1% 08.09.2027	EUR	100,000	103.64%	312.33	103,950.33	0.24%
MEDTRONIC GLOBAL HLDG 0.75% 15.10.32	EUR	200,000	104.99%	382.19	210,360.19	0.48%
MERCK KGAA 2.875% 25.06.2079	EUR	300,000	110.44%	4,466.10	335,780.10	0.76%
MITSUBISHI UFJ FIN 0.978% 09.06.24	EUR	200,000	103.68%	1,098.58	208,458.58	0.47%
NATURGY FIN 1.375% 19.01.27	EUR	100,000	107.51%	1,303.62	108,814.62	0.25%
NESTLE FINANCE 0% 03.12.25	EUR	150,000	101.18%		151,776.00	0.35%
NESTLE FINANCE 0,375% 03.12.40	EUR	100,000	101.63%	28.77	101,656.77	0.23%
ORANGE 0.125% 16.09.2029	EUR	200,000	100.80%	72.60	201,662.60	0.46%
PEPSICO INC.0.875% 16.10.39	EUR	200,000	106.17%	364.38	212,708.38	0.48%
POSTE ITALIANE SPA 0.5% 10.12.28	EUR	100,000	100.58%	28.77	100,606.77	0.23%
PROCTER & GAMBLE 1.875% 30.10.38	EUR	75,000	127.63%	238.87	95,964.37	0.22%
RENAULT 2% 28.09.2026	EUR	300,000	99.91%	1,545.21	301,281.21	0.69%
RENTOKIL INITIAL 0.5% 14.10.28	EUR	100,000	101.10%	106.85	101,210.85	0.23%
REPSOL INTL.FIN. 0.25% 02.08.27	EUR	100,000	101.03%	103.42	101,134.42	0.23%
SNAM SPA 0% 07.12.2028	EUR	500,000	99.47%		497,335.00	1.13%
SOCIETE GENERALE 0.875% 22.09.28	EUR	200,000	103.28%	479.45	207,039.45	0.47%
SOLVAY 2.50% PERP.02.03.49	EUR	100,000	103.03%	821.92	103,853.92	0.24%
STORA ENSO 0.625% 02.12.30	EUR	100,000	101.81%	49.66	101,855.66	0.23%
TELECOM ITALIA 5.25% 17.03.2055	EUR	400,000	127.50%	16,627.40	526,627.40	1.20%
TELEPERFORMANCE 0.25% 26.11.27	EUR	200,000	99.67%	47.95	199,383.95	0.45%
TOTAL 2.708% PERP	EUR	200,000	104.88%	3,561.21	213,311.21	0.49%
UNICREDIT SPA 3.875% PERPETUAL	EUR	300,000	90.20%	894.23	271,482.23	0.62%
UPM-KYMMENE OYJ 0.125% 19.11.2028	EUR	100,000	99.74%	14.38	99,752.38	0.23%
VODAFONE GROUP 2.875% A:20.11.37	EUR	185,000	128.69%	597.45	238,673.95	0.54%
VODAFONE GROUP 3% 27.08.80	EUR	150,000	104.62%	1,553.42	158,477.42	0.36%
VOLVO CAR AB 2% 24.01.2025	EUR	200,000	103.11%	3,737.70	209,963.70	0.48%



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Mercados regulamentados de Estado-Membro						
Obrigações diversas						
VOLVO CAR AB 2.50% 07.10.2027	EUR	100,000	105.98%	582.19	106,560.19	0.24%
					Sub-Total:	37.61%
Ações						
ALLIANZ SE	EUR	1,076	200.70		215,953.20	0.49%
ASML HOLDING NV	EUR	615	397.55		244,493.25	0.56%
BANCA INTESA SPA	EUR	115,294	1.91		220,511.30	0.50%
CHR HANSEN HOLDING A.S	DKK	2,129	626.40		179,226.39	0.41%
COLOPLAST - B	DKK	1,387	929.60		173,279.47	0.39%
CRODA INTERNATIONAL PLC	GBP	3,406	65.96		249,891.28	0.57%
INDITEX SA	EUR	8,186	26.04		213,163.44	0.49%
KBC GROUP NV	EUR	3,812	57.28		218,351.36	0.50%
L-OREAL SA	EUR	695	310.80		216,006.00	0.49%
LOUIS VUITTON (LVMH)	EUR	511	510.90		261,069.90	0.59%
NESTE OYJ	EUR	5,592	59.16		330,822.72	0.75%
NOVO NORDISK A.S- B	DKK	3,356	426.65		192,427.99	0.44%
PROSOLVIA AB-B	SEK	20,000				
PRUDENTIAL CORPORATION PLC	GBP	14,709	13.47		220,382.22	0.50%
ROLLS ROYCE HOLDINGS C SHARES	GBP	140,360	0.00		156.14	0.00%
SAP AG	EUR	1,649	107.22		176,805.78	0.40%
UNILEVER PLC	EUR	3,977	49.57		197,120.01	0.45%
					Sub-Total:	7.53%
Mercados regulamentados de países terceiros						
Títulos de dívida pública						
REPUBLICA DE CHILE 1.25% 29.01.40	EUR	182,000	105.42%	2,094.74	193,962.78	0.44%
UNITED MEXICAN ST 1.125% 17.01.30	EUR	240,000	99.75%	2,574.59	241,974.59	0.55%
UNITED MEXICAN ST 1.35% 18.09.27	EUR	100,000	103.34%	384.66	103,719.66	0.24%
UNITED MEXICAN ST 2.75% 22.04.23	EUR	32,000	106.36%	608.31	34,644.79	0.08%
UNITED MEXICAN ST 3.625% 09.04.29	EUR	160,000	118.33%	4,215.30	193,535.30	0.44%
US TREASURY N.B 1.50% 15.02.30	USD	940,000	105.70%	4,308.94	813,983.62	1.85%
					Sub-Total:	3.60%
Obrigações diversas						
AMERICAN TOWER CORP 1% 15.01.2032	EUR	300,000	101.92%	920.55	306,674.55	0.70%
MACDONALDS CORP 2.625% A:11.06.29	EUR	200,000	119.47%	2,919.86	241,859.86	0.55%
MIZUHO FINANCIAL 0.797% 15.04.20	EUR	100,000	104.32%	567.73	104,889.73	0.24%
MOODY S CORPORATION 1.75% 09.03.27	EUR	200,000	110.27%	2,847.95	223,391.95	0.51%
PETROLEOS MEXICANOS 4.75% 26.02.29	EUR	356,000	101.06%	14,276.47	374,042.95	0.85%
PETROLEOS MEXICANOS FLOAT 24.08.2023	EUR	300,000	96.22%	577.20	289,237.20	0.66%
XYLEM INC 2.25% 30.01.31	USD	100,000	105.83%	937.17	87,184.42	0.20%
					Sub-Total:	3.70%
Ações						
ACCENTURE PLC - A	USD	1,007	261.21		214,357.81	0.49%
ADOBE SYSTEMS INC	USD	511	500.12		208,264.46	0.47%
ALPHABET INC-CL C	USD	154	1,751.88		219,859.44	0.50%
AMAZON.COM, INC.	USD	81	3,256.93		214,987.64	0.49%
AMERICAN TOWER CORP	USD	878	224.46		160,602.95	0.37%
ANSYS INC	USD	787	363.80		233,322.95	0.53%
APPLE INC	USD	2,422	132.69		261,898.12	0.60%



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Instrumentos financeiros negociados no mercado						
Mercados regulamentados de países terceiros						
Ações						
APTIV PLC	USD	2,927	130.29		310,780.57	0.71%
BRISTOL - MYERS SQIBB CO. (USD)	USD	3,731	62.03		188,602.34	0.43%
BROWN FORMAN CORPORATION	USD	3,482	79.43		225,389.34	0.51%
CADENCE DESIGN INC	USD	2,336	136.43		259,718.43	0.59%
COLGATE-PALMOLIVE CO	USD	3,096	85.51		215,743.59	0.49%
CONOCOPHILLIPS	USD	5,302	39.99		172,787.04	0.39%
COPART INC	USD	2,276	127.25		236,020.70	0.54%
CSL LTD	AUD	1,092	283.18		194,534.82	0.44%
DAIKIN INDUSTRIES LTD	JPY	1,300	22,920.00		235,560.12	0.54%
ECOLAB INC	USD	1,138	216.36		200,650.06	0.46%
EDWARDS LIFESCIENCES CORP	USD	3,309	91.23		246,010.98	0.56%
ELECTRONIC ARTS INC	USD	1,680	143.60		196,600.11	0.45%
FACEBOOK INC-A	USD	939	273.16		209,027.17	0.48%
FASTENAL COMPANY	USD	5,332	48.83		212,176.32	0.48%
GEBERIT AG	CHF	451	554.20		231,386.96	0.53%
HOME DEPOT (USD)	USD	916	265.62		198,278.80	0.45%
HOYA CORP	JPY	2,127	14,270.00		239,958.03	0.55%
IDEXX LABORATORIES INC	USD	648	499.87		263,968.51	0.60%
INTEL CORP	USD	3,754	49.82		152,411.61	0.35%
INTUIT INC	USD	775	379.85		239,902.00	0.55%
INTUITIVE SURGICAL INC	USD	405	818.10		270,011.01	0.61%
KEYENCE CORP	JPY	433	58,000.00		198,545.34	0.45%
LULULEMON ATHLETICA INC	USD	763	348.03		216,402.00	0.49%
MASTERCARD INC.	USD	755	356.94		219,615.12	0.50%
METTLER TOLEDO INT.	USD	285	1,139.68		264,696.27	0.60%
MICROSOFT CORP	USD	1,108	222.42		200,832.33	0.46%
MOODYS CORPORATION	USD	823	290.24		194,660.18	0.44%
MSCI INC	USD	659	446.53		239,803.82	0.55%
NESTLE SA	CHF	2,011	104.26		194,100.03	0.44%
NEXTERA ENERGY INC	USD	3,678	77.15		231,242.52	0.53%
NIKE INC- CL B	USD	2,207	141.47		254,440.79	0.58%
PEPSICO INC	USD	1,707	148.30		206,297.86	0.47%
PNC FINANCIAL SERVICES GROUP	USD	2,106	149.00		255,719.99	0.58%
PROCTER & GAMBLE CO	USD	1,892	139.14		214,532.54	0.49%
ROCHE HOLDING AG-BR	CHF	635	310.00		182,234.76	0.41%
ROPER TECHNOLOGIES INC	USD	500	431.09		175,653.98	0.40%
S&P GLOBAL INC	USD	687	328.73		184,041.65	0.42%
SGS LTD	CHF	92	2,670.00		227,402.33	0.52%
TENCENT HOLDINGS LTD	HKD	2,843	564.00		168,532.51	0.38%
TEXAS INSTRUMENTS INC. (USD)	USD	1,790	164.13		239,420.35	0.54%
THERMO FISHER SCIENTIFIC INC	USD	640	465.78		242,929.83	0.55%
VISA INC CLASS A	USD	1,142	218.73		203,560.97	0.46%
ZOETIS INC	USD	1,669	165.50		225,099.43	0.51%
					Sub-Total:	24.93%



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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	10.81		1,277,145.80	2.91%
BPI OPPORTUNITIES LUX (I)	EUR	69,745	11.42		796,418.16	1.81%
					Sub-Total:	4.72%
Liquidez						
À vista						
Depósitos à ordem						
CC (AUD) en CECABANK	AUD				23,400.57	0.05%
CC (CHF) en CECABANK	CHF				3,300.70	0.01%
CC (DKK) en CECABANK	DKK				3,886.15	0.01%
CC (EUR) en BANCO BPI, S.A.	EUR				35.41	0.00%
CC (EUR) en CECABANK	EUR				1,059,340.21	2.41%
CC (GBP) en CECABANK	GBP				49,759.87	0.11%
CC (HKD) en CECABANK	HKD				21,735.98	0.05%
CC (JPY) en CECABANK	JPY				86,402.43	0.20%
CC (NOK) en BANCO BPI, S.A.	NOK					
CC (SEK) en CECABANK	SEK				21,779.30	0.05%
CC (USD) en CECABANK	USD				181,584.28	0.41%
					Sub-Total:	3.30%
Valores Ativos					280,638.83	0.64%
Valores Passivos					-246,280.14	-0.56%
Valor líquido global do fundo:					43,941,011.31	
Responsabilidades extrapatrimoniais						
Em mercado regulamentado						
Futuros						
CME EURO.USD 15.03.2021	USD	9	1.22		1,137,111.60	
E-MINI EURO.USD A 15.03.2021	USD	2	1.22		126,345.75	
Responsabilidades extrapatrimoniais						
Futuros						
EUROSTOXX 50 19.03.2021	EUR	33	3,550.00		1,171,500.00	
MINI RUSS 2000 A:19.03.2021	USD	8	1,974.80		645,079.52	
Número de Unidades de Participação em Circulação:					6,313,010.57	



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Em mercado regulamentado						
Responsabilidades extrapatrimoniais						
Futuros						