



## CARTEIRA DETALHADA

Carteira em 2020.10.31

Designação	Moeda	Quant./ Mont. Nom.	Cotação	Juros Corridos	Valor Global	%
<b>Instrumentos financeiros negociados no mercado</b>						
Mercados regulamentados nacionais						
Títulos de dívida pública						
OBR. TESOURO FLOOR 1,6% A:02.08.22	EUR	7,422,000	103.16%	29,688.00	7,686,223.20	1.05%
OBRIGACOES TESOURO FLOOR 1,9% A:12.04.22	EUR	3,672,000	103.12%	3,682.20	3,790,248.60	0.52%
OBRIGAÇÕES TESOURO 2,125% A:18.04.34	EUR	2,000,000	125.04%	24,164.38	2,525,044.38	0.34%
OBRIGAÇÕES TESOURO 2,875% A:21.07.26	EUR	3,000,000	118.46%	24,102.74	3,577,902.74	0.49%
OBRIGAÇÕES TESOURO 4,95% A:25.10.2023	EUR	5,000,000	116.46%	4,068.49	5,826,968.49	0.80%
					Sub-Total:	3.20%
Obrigações diversas						
BANCO COM. PORTUGUES 3.871% 27.03.30	EUR	1,900,000	89.08%	43,927.90	1,736,409.90	0.24%
BANCO COMERCIO PORT 4,5% A:07.12.27	EUR	1,700,000	95.51%	68,766.39	1,692,436.39	0.23%
BRISA CONCESSAO 2% A:22.03.23	EUR	1,200,000	104.53%	14,663.01	1,268,963.01	0.17%
CAIXA ECO MONTEPIO 0,875% A:17.10.22	EUR	1,500,000	102.04%	503.42	1,531,103.42	0.21%
CAIXA GERAL DEPOSITOS 1% A: 27.01.22	EUR	2,400,000	101.61%	18,229.51	2,456,797.51	0.34%
CAIXA GERAL DEPOSITOS 1.25% 25.11.24	EUR	2,500,000	100.70%	29,115.44	2,546,515.44	0.35%
CAIXA GERAL DEPOSITOS 5,75% 06.28.28	EUR	1,700,000	107.89%	33,476.03	1,867,521.03	0.26%
CELULOSE BEIRA FLOAT 28.05.28	EUR	1,400,000	98.28%	13,753.13	1,389,673.13	0.19%
EFACEC 4.50% 23.07.24	EUR	600,000	97.50%	7,397.26	592,397.26	0.08%
ENERGIAS PORTUGAL 1.70% 20.07.80	EUR	700,000	97.11%	3,358.08	683,156.08	0.09%
GALP ENERGIA 1% A:15.02.23	EUR	4,400,000	100.69%	31,136.61	4,461,276.61	0.61%
GALP ENERGIA 1,375% A:19.09.23	EUR	4,100,000	103.41%	6,486.99	4,246,091.99	0.58%
GALP ENERGIA 2% 15.01.2026	EUR	3,000,000	102.35%	22,191.78	3,092,811.78	0.42%
HOVIONE FARMA A:02.10.23	EUR	2,100,000	93.35%	4,263.00	1,964,697.00	0.27%
JOSE DE MELLO FLOAT 3.875% 22.01.27	EUR	1,100,000	100.00%	11,958.68	1,111,958.68	0.15%
JOSE DE MELLO FLOAT 30.05.25	EUR	140,000	100.00%	2,260.42	142,260.42	0.02%
NOS SGPS 1,125% 0A:2.05.23	EUR	2,400,000	101.74%	13,463.01	2,455,151.01	0.34%
NOS SGPS FLOOR 1,72% A:28.03.22	EUR	1,900,000	102.15%	3,086.44	1,943,936.44	0.27%
PESTANA 2.50% 23.09.25	EUR	500,000	97.50%	1,301.37	488,801.37	0.07%
SAUDACOR FLOOR 3,5% A:29.06.21	EUR	2,800,000	101.48%	33,755.56	2,875,223.56	0.39%
					Sub-Total:	5.27%
Mercados regulamentados de Estado-Membro						
Títulos de dívida pública						
BELGIUM KINGDOM 0.40% 22.06.2040	EUR	3,980,000	105.52%	5,713.75	4,205,250.55	0.57%
BONOS Y OBLIG ESTADO 1.45% A:31.10.27	EUR	6,000,000	111.21%		6,672,840.00	0.91%
BONOS Y OBLIG ESTADO 2,75% A:31.10.24	EUR	6,000,000	112.93%		6,775,620.00	0.93%
BONOS Y OBLIG ESTADO 3,8% A:30.04.24	EUR	3,000,000	115.12%	57,468.49	3,511,008.49	0.48%
BUNDESREPUB DEUTSCH. 0% 15.02.30	EUR	10,000,000	106.29%		10,629,000.00	1.45%
BUONI POLIENNALI TES 0,95% A:15.03.23	EUR	5,000,000	102.86%	5,986.50	5,149,186.50	0.70%
BUONI POLIENNALI TES 0.9% A:01.08.22	EUR	5,000,000	102.20%	11,127.50	5,121,227.50	0.70%
BUONI POLIENNALI TES 1.45% 01.03.2036	EUR	480,000	105.30%	1,144.13	506,584.13	0.07%
BUONI POLIENNALI TES 1.70% 01.09.51	EUR	3,800,000	102.32%	10,619.10	3,898,627.10	0.53%
BUONI POLIENNALI TES 2% A:01.12.25	EUR	2,000,000	109.54%	16,612.00	2,207,332.00	0.30%
BUONI POLIENNALI TES 3% 01.08.2029	EUR	3,000,000	120.77%	22,255.50	3,645,235.50	0.50%
BUONI POLIENNALI TES 3.5% A:01.03.30	EUR	2,000,000	126.06%	11,602.20	2,532,802.20	0.35%
BUONI POLIENNALI TES 3.85% A:01.09.49	EUR	3,000,000	153.33%	19,143.60	4,619,103.60	0.63%
BUONI POLIENNALI TES 4.75% A:01.09.44	EUR	3,000,000	166.34%	23,424.60	5,013,684.60	0.68%
BUONI POLIENNALI TES INFL 1,40% 26.05.25	EUR	2,550,000	104.93%	15,435.53	2,691,031.61	0.37%
CORP. ANDINA DE FOMENTO 1.625% 03.06.25	EUR	400,000	105.77%	2,671.23	425,731.23	0.06%
FRANCE GOVT 2.50% 25.05.30	EUR	3,000,000	128.34%	32,671.23	3,882,931.23	0.53%



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Carteira em 2020.10.31

Designação	Moeda	Quant./ Mont. Nom.	Cotação	Juros Corridos	Valor Global	%
Instrumentos financeiros negociados no mercado						
Mercados regulamentados de Estado-Membro						
Títulos de dívida pública						
HUNGARY 1.75% 05.06.35	EUR	700,000	107.95%	4,967.12	760,638.12	0.10%
ICELAND GOV 0.5% 20.12.22	EUR	5,400,000	101.36%	23,311.48	5,496,859.48	0.75%
IRISH TREASURY 1.5% 15.05.50	EUR	600,000	132.45%	4,167.12	798,891.12	0.11%
NETHERLANDS GOVT 0.5%-A:15.01.2040	EUR	1,000,000	114.92%	3,961.75	1,153,161.75	0.16%
REPUBLIC OF ICELAND 0.625% 03.06.26	EUR	1,550,000	102.85%	3,981.16	1,598,156.16	0.22%
REPUBLICA SLOVENIJA 0.275% 14.01.30	EUR	1,400,000	104.46%	3,061.07	1,465,431.07	0.20%
REPUBLICA SLOVENIJA 0.4875% 20.10.50	EUR	1,270,000	102.20%	186.59	1,298,151.99	0.18%
					Sub-Total:	11.48%
Outros fundos públicos e equiparados						
AIB GROUP 1.25% A:28.05.2024	EUR	1,500,000	102.28%	8,013.70	1,542,243.70	0.21%
					Sub-Total:	0.21%
Obrigações diversas						
AB SAGAX 2% A:17.01.24	EUR	1,500,000	103.74%	23,606.56	1,579,676.56	0.22%
ABERTIS 1,375% A:05.20.26	EUR	1,500,000	102.13%	9,267.12	1,541,187.12	0.21%
ABERTIS 1.625% 15.07.2029	EUR	1,000,000	99.64%	4,808.22	1,001,228.22	0.14%
ABERTIS 2.25% 29.03.29	EUR	3,800,000	104.21%	28,812.33	3,988,754.33	0.54%
ABN AMRO 0.60% 15.01.27	EUR	1,700,000	101.75%	8,081.97	1,737,797.97	0.24%
ABN AMRO A:03.12.2021	EUR	2,500,000	100.51%	-314.17	2,512,335.83	0.34%
ACCIONA FINANCIACION 0.558% 04.10.21	EUR	3,000,000	99.70%	1,238.30	2,992,088.30	0.41%
ACEA A:02.08.23	EUR	1,500,000	99.47%		1,492,035.00	0.20%
ADIDAS 0% 09.09.2024	EUR	500,000	100.91%		504,555.00	0.07%
ADIDAS AG 0% 05.10.28	EUR	700,000	100.79%		705,502.00	0.10%
AEROPORTS DE PARIS 2,75% 06.05.28	EUR	1,000,000	117.20%	11,150.68	1,183,190.68	0.16%
AIB GROUP PLC 1.875% 19.11.29	EUR	900,000	97.72%	15,998.98	895,496.98	0.12%
AIB GROUP PLC 2.875% 30.05.31	EUR	2,000,000	100.78%	4,883.56	2,020,443.56	0.28%
AIRBUS FIN 0.875% 05.13.26	EUR	2,000,000	103.93%	8,198.63	2,086,878.63	0.29%
AIRBUS SE 1,625% 09.06.30	EUR	1,200,000	105.23%	7,693.15	1,270,405.15	0.17%
ALBEMARLE HLD.1.625% 25.11.28	EUR	1,500,000	102.89%	22,710.04	1,566,030.04	0.21%
ALD A:26.02.2021	EUR	5,000,000	100.04%		5,002,100.00	0.68%
ALDFP 1.25% 10.11.22	EUR	700,000	102.41%	479.45	717,328.45	0.10%
AMADEUS IT 0.875% 18.09.23	EUR	800,000	100.55%	824.66	805,256.66	0.11%
AMADEUS IT GROUP 1.875% 24.09.28	EUR	2,600,000	98.93%	4,941.78	2,577,095.78	0.35%
AMADEUS IT GROUP 2,875% 20.05.27	EUR	4,000,000	106.98%	51,671.23	4,330,711.23	0.59%
AMPHENOL TECH HLDS GMBH 0.75% 04.05.26	EUR	1,050,000	103.39%	3,883.56	1,089,478.56	0.15%
ARCELORMITTAL 1.75% 19.11.2025	EUR	1,500,000	99.94%	24,887.30	1,524,047.30	0.21%
ARCELORMITTAL 2.25% A:17.01.2024	EUR	2,550,000	102.93%	45,147.54	2,669,964.54	0.36%
ARENA LUX FIN 1.875% 01.02.28	EUR	1,500,000	82.50%	6,953.12	1,244,453.12	0.17%
AUCHAN HLD SADIR 2.375% A:25.04.25	EUR	1,000,000	107.18%	12,297.95	1,084,097.95	0.15%
AUCHAN HLD SADIR 2.625% A: 30.01.24	EUR	1,200,000	106.56%	23,668.03	1,302,424.03	0.18%
AZIMUT HOLD.SPA 1.625% 12.12.24	EUR	1,750,000	99.55%	25,174.18	1,767,211.68	0.24%
BALDER 1.125% 29.01.27	EUR	700,000	99.44%	5,938.52	702,046.52	0.10%
BANCO BPM 1.125% A: 25.09.2024	EUR	3,000,000	104.66%	3,328.77	3,143,068.77	0.43%
BANCO BPM 1.625% 18.02.2025	EUR	1,000,000	97.36%	11,366.12	984,946.12	0.13%
BANCO DE SABADELL SA 0.625% 07.11.25	EUR	1,100,000	98.52%	6,743.51	1,090,463.51	0.15%
BANCO SABADELL 1.125% 27.03.25	EUR	600,000	95.82%	4,031.51	578,939.51	0.08%
BANCO SABADELL 1.625% A:07.03.24	EUR	2,000,000	102.65%	21,191.78	2,074,111.78	0.28%
BANCO SANTANDER 1.125% 01.17.25	EUR	2,000,000	103.30%	17,704.92	2,083,624.92	0.28%



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Carteira em 2020.10.31

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Mercados regulamentados de Estado-Membro						
Obrigações diversas						
BANK OF IRELAND 25.11.25	EUR	1,500,000	100.55%	13,975.41	1,522,195.41	0.21%
BANKIA 0.875% A:25.03.2024	EUR	1,400,000	102.56%	7,383.56	1,443,251.56	0.20%
BANKIA 1% 25.06.24	EUR	1,000,000	101.53%	3,506.85	1,018,826.85	0.14%
BAT NETHERLANDS F 2.375% 07.10.24	EUR	1,600,000	108.17%	2,498.63	1,733,282.63	0.24%
BBVA 0.50% 14.01.27	EUR	1,400,000	98.13%	5,565.57	1,379,413.57	0.19%
BBVA 1% 16.01.2030	EUR	1,300,000	95.49%	10,265.03	1,251,635.03	0.17%
BBVA 1.125% A:28.02.2024	EUR	1,500,000	102.14%	11,342.21	1,543,472.21	0.21%
BBVA 2.575% A:22.02.2029	EUR	1,000,000	102.33%	17,729.51	1,041,069.51	0.14%
BBVA A:09.03.23	EUR	4,500,000	100.01%	734.50	4,501,274.50	0.61%
BECTON DICKINSON EUR 0.632% A:04.06.23	EUR	1,500,000	101.50%	3,869.92	1,526,354.92	0.21%
BERTELSMANN 2,625% 08.02.22	EUR	1,700,000	105.18%	11,003.42	1,799,063.42	0.25%
BFCM 1.875% A:18.06.29	EUR	600,000	107.27%	4,160.96	647,756.96	0.09%
BFCM 3% A:28.11.23	EUR	1,500,000	109.91%	41,557.38	1,690,177.38	0.23%
BMW FINANCE 0.375% A:10.07.23	EUR	4,000,000	101.59%	4,643.84	4,068,243.84	0.56%
BN EP INFRASTRUCTURE 1.659% 04.26.24	EUR	2,450,000	102.14%	20,935.22	2,523,365.22	0.34%
BNP PARIBAS 0.50% 01.09.28	EUR	2,300,000	99.26%	1,890.41	2,284,893.41	0.31%
BNP PARIBAS 1.125% 15.01.32	EUR	600,000	99.33%	5,348.36	601,298.36	0.08%
BNP PARIBAS 1.125% A:28.08.24	EUR	1,000,000	103.62%	1,972.60	1,038,192.60	0.14%
BP CAPITAL MKTS 3,25% PERP.	EUR	1,000,000	102.92%	11,664.38	1,040,844.38	0.14%
BPCE SA 0.25% 15.01.26	EUR	2,700,000	101.27%	5,348.36	2,739,530.36	0.37%
BRITISH TELECOM 1.874% 18.08.80	EUR	400,000	94.31%	1,519.74	378,763.74	0.05%
BSH HAUSGERATE 1,875% 11.13.20	EUR	4,500,000	100.05%	81,378.07	4,583,718.07	0.63%
BUNGE FIN EU 1.85% 16.06.23	EUR	3,000,000	102.61%	20,831.51	3,099,131.51	0.42%
CA IMMOBILIEN ANLAGEN AG 0.875% 05.02.27	EUR	600,000	98.11%	3,858.61	592,518.61	0.08%
CAIXABANK 1.125% 27.03.26	EUR	1,400,000	104.20%	9,406.85	1,468,164.85	0.20%
CAIXABANK 1.75% 10.24.23	EUR	1,600,000	104.15%	536.99	1,666,952.99	0.23%
CAIXABANK 2.375% A:01.02.2024	EUR	500,000	105.93%	8,857.58	538,527.58	0.07%
CAPGEMINI SE 1.125% 23.06.30	EUR	1,700,000	104.76%	6,811.64	1,787,731.64	0.24%
CARLSBERG BREW 0.625% 09.03.2030	EUR	450,000	101.36%	1,818.49	457,933.99	0.06%
CARLSBERG BREW 0.875% 01.07.2029	EUR	700,000	104.42%	2,047.26	732,959.26	0.10%
CARLSBERG BREW 2.50% A:05.28.24	EUR	1,200,000	108.73%	12,821.92	1,317,581.92	0.18%
CARNIVAL PLC 1% 28.10.29	EUR	2,100,000	56.71%	172.60	1,191,124.60	0.16%
CARREFOUR 1% 17.05.2027	EUR	1,500,000	105.60%	6,863.01	1,590,788.01	0.22%
CARREFOUR BANQUE FLOAT 12.09.23	EUR	1,600,000	100.31%	338.40	1,605,266.40	0.22%
CASINO GUICH 3,311% A:25.01.23 STEP UP	EUR	2,400,000	94.75%	83,742.95	2,357,742.95	0.32%
CASINO GUICHARD A:07.02.25 STEP UP	EUR	2,600,000	77.68%	67,902.62	2,087,452.62	0.29%
CELLNEX TELECOM SA 1.75% 23.10.30	EUR	1,600,000	98.62%	613.70	1,578,453.70	0.22%
CELLNEX TELECOM 1% 20.04.27	EUR	400,000	98.94%	3,120.56	398,884.56	0.05%
CEPSA FINANCE 0.75% 12.02.2028	EUR	2,000,000	93.53%	10,737.70	1,881,257.70	0.26%
CEPSA FINANCE 1% A:16.02.2025	EUR	2,000,000	100.70%	14,098.36	2,028,098.36	0.28%
CEZ AS 0.875% 02.12.26	EUR	1,000,000	102.52%	7,984.97	1,033,194.97	0.14%
CIE DE SAINT-GOBAIN 1.75% 03.04.2023	EUR	700,000	104.65%	7,081.51	739,617.51	0.10%
COCA-COLA EU 1.875% 18.03.30	EUR	3,000,000	112.92%	34,982.88	3,422,432.88	0.47%
COMMERZBANK AG 0.375% 01.09.27	EUR	3,050,000	99.46%	1,880.14	3,035,532.14	0.41%
COMMERZBANK AG 0.50% 04.12.26	EUR	3,600,000	101.15%	16,327.87	3,657,799.87	0.50%
COMMERZBANK AG 0.75% 24.03.26	EUR	400,000	100.31%	312.33	401,532.33	0.05%
CONTINENTAL AG 2,5% 27.08.26	EUR	1,500,000	110.32%	6,678.08	1,661,538.08	0.23%



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<b>Instrumentos financeiros negociados no mercado</b>						
Mercados regulamentados de Estado-Membro						
Obrigações diversas						
COOPERATIVE RABOBANK 0.625% A:27.02.24	EUR	1,000,000	102.11%	4,217.90	1,025,347.90	0.14%
COVIVIO 1.625% 23.06.30	EUR	900,000	103.55%	5,208.90	937,194.90	0.13%
CPI PROPERTY 1.625% 23.04.27	EUR	1,400,000	97.65%	11,904.79	1,378,976.79	0.19%
CREDIT AGRICOLE 1% 22.04.26	EUR	1,900,000	102.96%	9,994.52	1,966,158.52	0.27%
CREDIT AGRICOLE ASS.2% 17.07.30	EUR	1,300,000	101.81%	7,550.68	1,331,132.68	0.18%
CRITERIA 1,625% A:21.04.22	EUR	4,000,000	102.66%	34,369.86	4,140,649.86	0.57%
DAIMLER AG 0% 08.02.24	EUR	1,000,000	99.69%		996,940.00	0.14%
DAIMLER INTL FIN 0.2% A:13.09.21	EUR	4,600,000	100.49%	1,209.86	4,623,611.86	0.63%
DEUTSCHE BANK AG 1.375% 10.06.26	EUR	700,000	105.05%	3,770.89	739,148.89	0.10%
DEUTSCHE BANK AG 1.625% 20.01.27	EUR	500,000	101.30%	6,326.84	512,816.84	0.07%
DEUTSCHE BANK AG 4.50% 19.05.26	EUR	1,000,000	105.70%	20,342.47	1,077,292.47	0.15%
DEUTSCHE LUFTHANSA 0.25% 06.09.24	EUR	550,000	86.75%	207.19	477,332.19	0.07%
DEUTSCHE PFANDBRIEF. 0.75% A:07.02.23	EUR	2,000,000	101.71%	10,942.62	2,045,082.62	0.28%
DIAGEO CAPITAL BV 0.125% 28.09.2028	EUR	600,000	100.21%	67.81	601,315.81	0.08%
DIAGEO FINANCE PLC 1.875% 27.3.27	EUR	200,000	111.80%	2,239.73	225,843.73	0.03%
E.ON GR 0% 29.09.22	EUR	1,000,000	100.57%		1,005,660.00	0.14%
E.ON SE 1% 07.10.25	EUR	400,000	105.30%	263.01	421,451.01	0.06%
EASYJET 1.125% 10.18.23	EUR	1,400,000	88.00%	560.96	1,232,560.96	0.17%
EDP FINANCE 1.5% A:11.22.27	EUR	1,000,000	108.92%	14,098.36	1,103,258.36	0.15%
EDP FINANCE BV 1.875% A:29.09.23	EUR	1,000,000	105.97%	1,643.84	1,061,383.84	0.15%
EDP FINANCE BV 2% A:22.04.25	EUR	4,500,000	109.09%	47,342.47	4,956,572.47	0.68%
EL CORTE INGLES 3% 15.03.24	EUR	2,000,000	99.25%	2,500.00	1,987,500.00	0.27%
ENBW 1.625% 05.08.2079	EUR	1,500,000	98.50%	5,809.93	1,483,309.93	0.20%
ENEL FINANCE INTL 5.25% A:29.09.23	EUR	3,000,000	115.86%	13,808.22	3,489,488.22	0.48%
ENEL SPA 2.25% PERPETUAL	EUR	800,000	99.81%	2,515.07	801,011.07	0.11%
ENGIE 1.625% PERP.08.07.2045	EUR	5,000,000	100.13%	25,599.32	5,031,849.32	0.69%
ENI SPA 1.25% 18.05.2026	EUR	2,000,000	106.28%	11,369.86	2,137,009.86	0.29%
ENI SPA 1.50% 02.02.26	EUR	1,000,000	107.63%	11,147.54	1,087,427.54	0.15%
ENI SPA 3.375% PERP.	EUR	100,000	99.13%	166.44	99,291.44	0.01%
EP INFRASTRUCTURE 2.045% 09.10.28	EUR	1,000,000	101.26%	1,232.60	1,013,872.60	0.14%
EQUINOR 1.375% 22.05.2032	EUR	800,000	110.63%	4,882.19	889,938.19	0.12%
ERG 1.875% A:11.04.2025	EUR	1,000,000	107.80%	10,428.08	1,088,428.08	0.15%
ERG SPA 0.5% 11.09.2027	EUR	700,000	100.98%	479.45	707,311.45	0.10%
ERICSSON LM TELEF 0.875% A:01.03.21	EUR	2,000,000	100.31%	11,698.63	2,017,898.63	0.28%
ERSTE GROUP BANK 0.375% A:16.04.2024	EUR	900,000	101.83%	1,830.82	918,291.82	0.13%
ERSTE GROUP BANK 1.625% 08.09.2031	EUR	1,000,000	101.02%	2,359.59	1,012,559.59	0.14%
ESSILORLUXOTTICA 0.125% 27.05.25	EUR	1,800,000	101.45%	967.81	1,827,031.81	0.25%
EURONEXT NV 1.125% A:12.06.29	EUR	600,000	107.79%	2,607.53	649,323.53	0.09%
EUROPEAN UNION 0% 04.10.30	EUR	2,800,000	103.67%		2,902,676.00	0.40%
EUROPEAN UNION 0.1% 04.10.40	EUR	3,000,000	101.69%	32.88	3,050,792.88	0.42%
EVONIK FINANCE BV 0% 08.03.21	EUR	2,000,000	100.01%		2,000,120.00	0.27%
FCA BANK IRISH FLOOR 0% A:17.06.21	EUR	5,000,000	100.07%		5,003,350.00	0.68%
FERROVIAL EMISIONES 1.382% 14.05.2026	EUR	4,000,000	105.72%	25,746.85	4,254,546.85	0.58%
FIAT CRYSLER 3.375% 07.07.2023	EUR	2,000,000	104.95%	21,452.05	2,120,452.05	0.29%
FORTUM 0.875% A:27.02.2023	EUR	1,300,000	102.16%	7,676.57	1,335,730.57	0.18%
FORTUM 1.625% A:27.02.2026	EUR	800,000	107.21%	8,773.22	866,485.22	0.12%
FRESENIUS SE 0.75% 15.01.28	EUR	1,250,000	102.33%	7,428.28	1,286,553.28	0.18%



## CARTEIRA DETALHADA

Carteira em 2020.10.31

Designação	Moeda	Quant./ Mont. Nom.	Cotação	Juros Corridos	Valor Global	%
Instrumentos financeiros negociados no mercado						
Mercados regulamentados de Estado-Membro						
Obrigações diversas						
GETLINK SE 3.5% 30.10.25	EUR	1,200,000	100.43%	115.07	1,205,323.07	0.16%
GIVAUDAN FIN 1% 22.04.27	EUR	400,000	106.23%	2,104.11	427,024.11	0.06%
GLAXOSMITHKLINE FLOAT 23.09.2021	EUR	3,034,000	100.34%	294.64	3,044,549.56	0.42%
GLENCORE CAP FIN 1.125% 10.03.2028	EUR	1,400,000	100.22%	2,200.68	1,405,238.68	0.19%
GLENCORE FINANCE 1.25% A:17.03.21	EUR	1,000,000	100.17%	7,808.22	1,009,538.22	0.14%
GLENCORE FINANCE 1.75% 17.03.25	EUR	1,000,000	104.84%	10,931.51	1,059,311.51	0.14%
GLENCORE FINANCE 1.875% 13.09.23	EUR	2,000,000	104.55%	4,931.51	2,096,011.51	0.29%
GLENCORE FINANCE EU 1.5% A: 15.10.26	EUR	1,000,000	103.74%	657.53	1,038,097.53	0.14%
GOLDMAN SACHS A:09.09.2022	EUR	3,100,000	100.32%	640.32	3,110,591.32	0.42%
HEINEKEN NV 1.25% 07.05.33	EUR	3,300,000	105.31%	20,003.42	3,495,167.42	0.48%
HITACHI CAPITAL UK PLC 0.125% 29.11.22	EUR	1,650,000	99.37%	1,899.08	1,641,487.58	0.22%
HOCHTIEF AG 0.50% 03.09.27	EUR	1,000,000	100.97%	794.52	1,010,494.52	0.14%
HOLCIM FIN LUX 0.50% 29.11.26	EUR	1,900,000	101.73%	8,747.27	1,941,617.27	0.27%
IBERDROLA FINANZAS 0.875% 16.06.25	EUR	600,000	104.50%	1,970.55	628,976.55	0.09%
ICO 0% 30.04.26	EUR	1,100,000	101.52%		1,116,698.00	0.15%
IMP. BRANDS FIN 1.125% A:14.08.2023	EUR	1,000,000	102.88%	2,404.11	1,031,244.11	0.14%
INDRA SISTEMAS 3% 19.04.24	EUR	3,200,000	101.33%	51,287.67	3,293,879.67	0.45%
INFINEON TECHNOLOGIES 1.625% 24.06.2029	EUR	2,000,000	105.88%	11,486.30	2,129,046.30	0.29%
INFINEON TECHNOLOGIES 2.875% PERP	EUR	1,500,000	99.52%	25,166.10	1,517,936.10	0.21%
INFORMA PLC 1.5% 05.07.23	EUR	2,000,000	100.29%	9,698.63	2,015,578.63	0.28%
INFRASTRUTTURE WIRELES 1.625% 21.10.28	EUR	1,200,000	100.49%	534.25	1,206,402.25	0.16%
ING GROEP A:20.09.23	EUR	2,800,000	101.29%	1,085.78	2,837,317.78	0.39%
ING GROEP NV 1% 13.11.30	EUR	1,000,000	98.79%	9,644.81	997,584.81	0.14%
INMOBILIARIA COLONIAL 1.35% 14.10.28	EUR	1,000,000	100.77%	628.77	1,008,278.77	0.14%
INMOBILIARIA COLONIAL 2% 04.17.26	EUR	1,600,000	105.85%	17,271.23	1,710,935.23	0.23%
INT.HOTELS STEP UP 2.125% A:15.05.27	EUR	1,900,000	100.41%	18,694.18	1,926,560.18	0.26%
INTERCONTINENTAL HOTELS 1.625% 08.10.24	EUR	1,400,000	99.84%	1,433.56	1,399,165.56	0.19%
INTESA SANPAOLO 0.75% 04.12.24	EUR	750,000	101.59%	5,102.46	767,027.46	0.10%
INTESA SANPAOLO 1% 19.11.26	EUR	1,000,000	101.84%	9,480.87	1,027,840.87	0.14%
INTL BK RECON & DEVELOP 0.125% 03.01.51	EUR	1,000,000	98.43%		984,250.00	0.13%
INTL CONS.AIRLINES 0.50% 04.07.2023	EUR	1,000,000	82.00%	1,630.14	821,630.14	0.11%
JAPAN TOBACCO 1% 26.11.2029	EUR	1,000,000	104.39%	9,289.62	1,053,229.62	0.14%
JCDECAUX SA 2% 24.10.24	EUR	1,900,000	105.54%	728.77	2,006,064.77	0.27%
KERING 0.75% 13.05.2028	EUR	600,000	104.73%	2,108.22	630,494.22	0.09%
KION GROUP 1.625% 24.09.25	EUR	400,000	101.37%	658.90	406,134.90	0.06%
KLEPIERRE SA 2% 12.05.29	EUR	900,000	109.59%	8,482.19	994,828.19	0.14%
LA BANQUE POSTALE 0.5% A:17.06.2026	EUR	2,300,000	100.39%	4,284.93	2,313,208.93	0.32%
LA BANQUE POSTALE 0.875% 26.01.31	EUR	900,000	99.54%	107.88	895,994.88	0.12%
LA POSTE SA 0.625% 21.10.26	EUR	500,000	104.00%	85.62	520,100.62	0.07%
LEASEPLAN CORPORATION A:25.01.21	EUR	1,500,000	100.04%		1,500,525.00	0.20%
LINDE 2% A:04.18.23	EUR	1,000,000	105.65%	10,739.73	1,067,279.73	0.15%
LVMH MOËT HENNESSY 0.75% 07.04.25	EUR	900,000	103.46%	3,828.08	934,932.08	0.13%
LYB INTERNATIONAL F. 0.875% 17.09.26	EUR	2,600,000	101.89%	2,742.47	2,651,960.47	0.36%
MAPFRE 1,625% A:19.05.26	EUR	1,500,000	109.16%	11,018.84	1,648,373.84	0.23%
MAPFRE 4,125% A:09.07.48	EUR	1,000,000	111.25%	6,102.74	1,118,602.74	0.15%
MEDIOBANCA 0.5% 01.10.2026	EUR	2,000,000	104.78%	821.92	2,096,321.92	0.29%
MEDIOBANCA DI CRED FIN 0.75% 15.07.27	EUR	3,000,000	99.03%	15,755.89	2,986,535.89	0.41%



## CARTEIRA DETALHADA

Carteira em 2020.10.31

Designação	Moeda	Quant./ Mont. Nom.	Cotação	Juros Corridos	Valor Global	%
Instrumentos financeiros negociados no mercado						
Mercados regulamentados de Estado-Membro						
Obrigações diversas						
MEDIOBANCA DI CRED FIN 1% 08.09.2027	EUR	400,000	101.05%	580.82	404,788.82	0.06%
MEDTRONIC GLOBAL HLDG 0.375% A:07.03.23	EUR	1,000,000	101.36%	2,445.21	1,016,055.21	0.14%
MEDTRONIC GLOBAL HLDG 0.75% 15.10.32	EUR	1,000,000	102.60%	657.54	1,026,677.54	0.14%
MERCEDES BENZ FIN CO LTD 0% 21.08.22	EUR	4,000,000	100.25%		4,010,080.00	0.55%
METRO 1.125% A:06.03.2023	EUR	500,000	100.75%	3,683.22	507,433.22	0.07%
METRO AG 1,375% 10.28.21	EUR	2,000,000	100.98%	226.03	2,019,726.03	0.28%
METRO AG 1.5% 19.03.2025	EUR	1,750,000	102.03%	16,253.42	1,801,690.92	0.25%
MMS USA FINANC.0.625% 13.06.25	EUR	2,500,000	101.55%	5,993.15	2,544,718.15	0.35%
MMS USA FINANC.1.25% 13.06.28	EUR	1,500,000	103.76%	7,191.78	1,563,621.78	0.21%
MOLHUNGARIAN OIL&GAS 2.625% 04.28.23	EUR	3,000,000	105.06%	40,130.14	3,192,020.14	0.44%
MONDI FINANCE EUROPE 2.375% 01.04.28	EUR	1,200,000	113.95%	16,631.51	1,383,995.51	0.19%
MTU AERO ENGINES 3% 01.07.25	EUR	1,000,000	104.72%	10,027.40	1,057,227.40	0.14%
MYLAN 2.25% 22.11.24	EUR	2,500,000	107.24%	52,868.85	2,733,843.85	0.37%
NATURGY FIN 1.25% 04.19.26	EUR	3,100,000	106.22%	20,702.05	3,313,429.05	0.45%
NATWEST MARKETS PLC 2.75% 02.04.25	EUR	700,000	109.57%	11,180.82	778,149.82	0.11%
NATWEST MARKETS PLC A:27.09.21	EUR	1,000,000	100.61%	373.08	1,006,443.08	0.14%
NESTLE FINANCE 1.125% 01.04.26	EUR	500,000	107.22%	3,282.53	539,392.53	0.07%
NORDEA BANK 0.375% A:28.05.26	EUR	3,000,000	103.00%	4,808.22	3,094,688.22	0.42%
OMV AG 2.875% PERP 01.09.49	EUR	800,000	98.38%	3,780.82	790,780.82	0.11%
ORANGE 0,75% A:09.11.23	EUR	2,600,000	102.64%	2,671.23	2,671,311.23	0.36%
ORANGE 0.125% 16.09.2029	EUR	900,000	100.68%	138.70	906,222.70	0.12%
ORANGE 1.625% 07.04.32	EUR	200,000	113.26%	1,843.15	228,355.15	0.03%
ORANGE 1.75% PERP	EUR	900,000	99.50%	690.41	896,190.41	0.12%
PEPSICO INC 0.5% 06.05.2028	EUR	2,600,000	103.43%	6,339.73	2,695,415.73	0.37%
PERNOD RICARD SA 1.125% 07.04.25	EUR	1,300,000	105.40%	8,334.25	1,378,508.25	0.19%
PROLOGIS INTL FUND II 1.625% 17.06.32	EUR	350,000	110.07%	2,119.18	387,378.18	0.05%
RABOBANK 1.375% A:03.02.27	EUR	3,000,000	109.01%	30,543.03	3,300,963.03	0.45%
RABOBANK 2,375% 05.22.23	EUR	1,750,000	106.92%	18,446.92	1,889,494.42	0.26%
RCI BANQUE A: 14.03.2022	EUR	1,000,000	99.34%	237.61	993,657.61	0.14%
RCI BANQUE SA 04.11.24	EUR	2,500,000	95.27%	653.89	2,382,353.89	0.33%
RCI BANQUE SA 2.625% 18.02.2030	EUR	800,000	96.73%	14,688.52	788,512.52	0.11%
RED ELECTRICA FIN 1.125% 04.24.25	EUR	2,000,000	106.07%	11,712.33	2,133,152.33	0.29%
REN FINANCE 1.75% 01.06.23	EUR	1,500,000	104.79%	10,931.51	1,582,841.51	0.22%
RENAULT A:12.04.2021	EUR	2,150,000	100.07%	163.40	2,151,625.40	0.29%
RENTOKIL INITIAL 0.5% 14.10.28	EUR	1,000,000	100.51%	232.88	1,005,312.88	0.14%
ROADSTER FIN 1.625% A:12.09.24	EUR	800,000	99.68%	11,614.75	809,070.75	0.11%
ROYAL SCHIPHOL 0.375% 08092027	EUR	1,700,000	100.76%	925.68	1,713,913.68	0.23%
RYANAIR DAC 2.875% 15.09.2025	EUR	1,150,000	100.02%	4,166.78	1,154,373.78	0.16%
SANTANDER CONS. FIN 1% A:27.02.24	EUR	800,000	103.07%	5,398.91	829,982.91	0.11%
SANTANDER CONSUMER FIN 1% 05.26.21	EUR	3,000,000	100.77%	12,986.30	3,036,176.30	0.41%
SANTANDER UK A:01.06.21	USD	1,500,000	100.30%	1,850.74	1,288,006.50	0.18%
SAZKA GROUP AS 3.875% 15.02.27	EUR	920,000	88.25%	7,427.08	819,327.08	0.11%
SCANIA 2.25% 03.06.25	EUR	850,000	107.78%	7,859.59	924,023.59	0.13%
SELP FINANCE 1.5% A:20.11.25	EUR	1,500,000	104.77%	21,270.49	1,592,775.49	0.22%
SIEMENS FINANC. 0.3% A:28.02.24	EUR	1,250,000	102.15%	2,520.49	1,279,420.49	0.17%
SKF AB 1.25% 17.09.25	EUR	1,500,000	105.63%	2,260.27	1,586,710.27	0.22%
SNAM SPA 1.25% A:28.08.2025	EUR	1,050,000	106.48%	2,301.37	1,120,299.37	0.15%



## CARTEIRA DETALHADA

Carteira em 2020.10.31

Designação	Moeda	Quant./ Mont. Nom.	Cotação	Juros Corridos	Valor Global	%
<b>Instrumentos financeiros negociados no mercado</b>						
Mercados regulamentados de Estado-Membro						
Obrigações diversas						
SOCIETE GENERALE A:03.06.23	EUR	4,800,000	100.04%		4,802,016.00	0.66%
SOLVAY 2.50% PERP.02.03.49	EUR	1,000,000	98.13%	4,041.10	985,291.10	0.13%
SUEZ PERP 1.625% VARIABLE	EUR	1,000,000	95.89%	2,181.51	961,121.51	0.13%
SVENSKA HANDELSBANKEN 0.50% 18.02.30	EUR	2,700,000	101.72%	9,442.62	2,755,801.62	0.38%
SYNGENTA FINANCE 1.875% A:11.02.21	EUR	3,000,000	101.30%	55,942.62	3,094,882.62	0.42%
TELECOM ITALIA 2.5% 19.07.23	EUR	2,000,000	103.56%	14,246.58	2,085,526.58	0.28%
TELECOM ITALIA 3% 30.09.2025	EUR	4,000,000	104.80%	10,191.78	4,202,191.78	0.57%
TELECOM ITALIA 7,75% 24.01.33	EUR	2,000,000	144.25%	119,002.73	3,004,082.73	0.41%
TELEFONICA 1.447% 01.22.27	EUR	1,300,000	107.59%	14,545.12	1,413,267.12	0.19%
TELEFONICA 1.495% 11.09.25	EUR	500,000	106.99%	1,023.97	535,953.97	0.07%
TELEFONICA EUROPE 2.875% PERP	EUR	1,000,000	95.10%	2,914.38	953,954.38	0.13%
TELEPERFORMANCE 1,875% A:07.02.25	EUR	1,000,000	107.47%	6,215.75	1,080,925.75	0.15%
TENNET HOLDING BV 2,374% PERP	EUR	2,000,000	100.79%	1,170.74	2,017,050.74	0.28%
TERNA SPA 1% A:10.04.2026	EUR	1,500,000	106.02%	8,383.56	1,598,743.56	0.22%
TEVA PHARMACEUTICA FNC 3.25% 15.04.22	EUR	3,000,000	100.32%	4,062.50	3,013,602.50	0.41%
THYSSENKRUPP 2.875% A:22.02.2024	EUR	850,000	93.13%	16,825.82	808,396.82	0.11%
TOTAL 1.75% PERP.	EUR	400,000	99.90%	4,027.40	403,611.40	0.06%
TOTAL SE VAR PERP 2% 04.09.50	EUR	1,500,000	98.63%	4,684.93	1,484,059.93	0.20%
TRANSURBAN FINANCE 1.45% A:16.05.2029	EUR	1,500,000	104.85%	10,010.96	1,582,700.96	0.22%
TYCO ELECTRONICS 0% 14.02.25	EUR	1,300,000	100.02%		1,300,286.00	0.18%
UNIBAIL 2.125% 09.04.25	EUR	1,200,000	107.11%	14,321.92	1,299,629.92	0.18%
UNICREDIT SPA 1.25% 16.06.2026	EUR	1,750,000	101.65%	8,210.62	1,787,085.62	0.24%
UNICREDIT SPA 1.25% 25.06.2025	EUR	1,800,000	101.79%	7,890.41	1,840,110.41	0.25%
UNICREDIT SPA 1.625% 03.07.2025	EUR	1,000,000	100.71%	5,342.47	1,012,412.47	0.14%
UNICREDIT SPA 1.80% 20.01.30	EUR	1,000,000	99.11%	14,016.39	1,005,156.39	0.14%
UNICREDIT SPA 2% 23.09.29	EUR	1,000,000	93.27%	2,082.19	934,732.19	0.13%
UNICREDIT SPA A:30.06.2023	EUR	4,000,000	99.63%	690.00	3,985,890.00	0.54%
UNILEVER PLC 1.5% A:11.06.2039	EUR	1,500,000	118.25%	8,753.42	1,782,518.42	0.24%
UNIPOL GRUPO 3.25% 23.09.2030	EUR	1,000,000	100.92%	3,383.56	1,012,553.56	0.14%
VODAFONE GROUP 1.6% A:29.07.31	EUR	3,000,000	110.33%	12,361.64	3,322,351.64	0.45%
VODAFONE GROUP 3% 27.08.80	EUR	850,000	98.00%	4,541.10	837,541.10	0.11%
VODAFONE GROUP 3.1% 03.01.79	EUR	1,000,000	101.50%	25,579.23	1,040,579.23	0.14%
VOLKSWAGEN INTL FIN 2% A:03.26.21	EUR	3,000,000	100.90%	36,000.00	3,063,120.00	0.42%
VOLKSWAGEN LEASING A:06.07.2021	EUR	5,000,000	100.05%		5,002,400.00	0.68%
VOLVO CAR AB 2.50% 07.10.2027	EUR	1,500,000	100.97%	2,465.75	1,516,940.75	0.21%
VOLVO TREASURY AB 0.125% 17.09.24	EUR	600,000	100.56%	90.41	603,450.41	0.08%
VONOVIA FIN 0,75% A:15.01.24	EUR	1,500,000	102.80%	8,913.93	1,550,883.93	0.21%
VONOVIA FIN A:11.12.22	EUR	3,100,000	100.06%		3,101,736.00	0.42%
					Sub-Total:	60.43%
Mercados regulamentados de países terceiros						
Títulos de dívida pública						
REPUBLICA CHILE 1.625% A:01.30.25	EUR	1,000,000	106.70%	12,209.70	1,079,209.70	0.15%
REPUBLICA CHILE 1.875% 05.27.30	EUR	1,545,000	111.75%	12,460.53	1,738,998.03	0.24%
REPUBLICA DE CHILE 0.83% 02.07.31	EUR	1,500,000	101.34%	4,127.26	1,524,212.26	0.21%
REPUBLICA DE CHILE 1.25% 29.01.40	EUR	1,000,000	102.22%	9,426.23	1,031,626.23	0.14%
REPUBLICA DE CHILE 1.75% 01.20.26	EUR	1,500,000	108.25%	20,440.57	1,644,190.57	0.22%
UNITED MEXICAN ST 1.125% 17.01.30	EUR	1,000,000	93.63%	8,852.46	945,102.46	0.13%



## CARTEIRA DETALHADA

Carteira em 2020.10.31

Designação	Moeda	Quant./ Mont. Nom.	Cotação	Juros Corridos	Valor Global	%
<b>Instrumentos financeiros negociados no mercado</b>						
Mercados regulamentados de países terceiros						
Títulos de dívida pública						
UNITED MEXICAN ST 1.75% 17.04.28	EUR	2,000,000	101.18%	18,838.80	2,042,338.80	0.28%
US TREASURY N.B 1.50% 15.02.30	USD	5,000,000	106.04%	13,415.06	4,545,941.98	0.62%
					Sub-Total:	1.99%
Obrigações diversas						
ALTRIA GROUP 1% A:15.02.23	EUR	3,000,000	102.22%	21,229.51	3,087,829.51	0.42%
ALTRIA GROUP 1.70% A:15.02.23	EUR	1,000,000	106.01%	6,427.40	1,066,527.40	0.15%
AMERICAN HONDA FIN 1.375% A:10.11.22	EUR	2,000,000	103.20%	26,748.63	2,090,728.63	0.29%
AMERICAN TOWER CORP 1% 15.01.2032	EUR	1,000,000	101.05%	1,397.26	1,011,927.26	0.14%
AT&T INC 1.45% 01.06.22	EUR	4,000,000	102.28%	24,153.42	4,115,513.42	0.56%
AT&T INC A:05.09.2023	EUR	3,300,000	101.06%	1,943.70	3,337,055.70	0.46%
BANK OF AMERICA 04.05.23	EUR	1,000,000	100.61%	774.89	1,006,884.89	0.14%
BANK OF MONTREAL FLOAT A:26.03.22	USD	500,000	100.58%	314.72	430,208.72	0.06%
BAT CAPITAL CORP 16.08.21	EUR	4,800,000	100.05%	190.00	4,802,686.00	0.66%
BAYER US FIN A:25.06.21	USD	250,000	100.22%	182.73	214,360.36	0.03%
BERKSHIRE HATHAWAY INC 0% 12.03.25	EUR	1,000,000	100.33%		1,003,300.00	0.14%
BLACKSTONE HLDG 1% 10.05.26	EUR	2,500,000	104.51%	1,780.82	2,614,530.82	0.36%
BLACKSTONE PP HOLD 1.75% 12.03.29	EUR	2,000,000	101.22%	22,342.47	2,046,822.47	0.28%
BMW US CAP. FLOAT A:14.04.22	USD	500,000	100.29%	153.17	428,794.82	0.06%
BNZ INTL FUNDING 0.625% A:23.04.22	EUR	800,000	101.18%	2,616.44	812,088.44	0.11%
BOSTON SCIENTIFIC 0.625% 01.12.27	EUR	800,000	100.66%	4,836.78	810,148.78	0.11%
CITIGROUP 0.50% 08.10.27	EUR	1,500,000	99.96%	472.60	1,499,917.60	0.20%
CITIGROUP A:21.03.23	EUR	1,000,000	100.32%		1,003,200.00	0.14%
CITIGROUP INC A:24.05.2021	EUR	2,000,000	100.43%	1,280.67	2,009,960.67	0.27%
COCA COLA 0.75% A:22.09.26	EUR	1,000,000	105.28%	801.37	1,053,581.37	0.14%
COLGATE PALMOLIVE 0.5% A:06.03.26	EUR	1,000,000	104.10%	3,273.97	1,044,223.97	0.14%
CREDIT SUISSE AG 0.65% 14.01.28	EUR	2,500,000	100.09%	12,920.08	2,515,220.08	0.34%
DNB BANK ASA 0.05% 14.11.23	EUR	2,000,000	100.79%	961.75	2,016,701.75	0.28%
DOW CHEMICAL CO 1.125% A:15.03.32	EUR	1,000,000	98.69%	7,673.06	994,573.06	0.14%
DOW CHEMICAL CO 3,15% 15.05.24	USD	250,000	107.36%	3,085.45	232,530.66	0.03%
FORD MOTOR CREDIT 2.33% 25.11.25	EUR	1,000,000	95.29%	21,708.47	974,588.47	0.13%
FORD MOTOR CREDIT 3.021% A:06.03.24	EUR	900,000	99.25%	17,803.21	911,053.21	0.12%
FORD MOTOR CREDIT 3.25% 15.09.2025	EUR	2,100,000	98.63%	8,601.37	2,079,852.37	0.28%
FORD MOTOR CREDIT FLOAT A:07.12.22	EUR	1,800,000	93.88%		1,689,912.00	0.23%
FORD MOTOR FLOAT A:12.01.21	EUR	700,000	97.29%		681,016.00	0.09%
GOLDMAN SACHS GROUP A:27.07.21	EUR	1,000,000	100.66%	54.22	1,006,644.22	0.14%
IBM 0.50% 09.07.21	EUR	2,250,000	100.76%	1,664.38	2,268,651.88	0.31%
IBM 1.125% 09.06.24	EUR	2,000,000	105.32%	3,390.41	2,109,710.41	0.29%
IBM 1.25% 05.26.23	EUR	500,000	103.97%	2,705.48	522,565.48	0.07%
INTUIT INC 0.95% 15.07.25	USD	200,000	100.82%	545.91	172,922.39	0.02%
JOHN DEERE CAPITAL CORP 2.6% A:07.03.24	USD	1,000,000	106.71%	3,272.17	915,487.93	0.13%
JOHNSON & JOHNSON 2.9% A:15.01.28	USD	2,000,000	112.06%	14,461.16	1,930,258.74	0.26%
JOHNSON&JOHNSON 0.65% 05.20.24	EUR	4,000,000	103.56%	11,682.19	4,154,162.19	0.57%
JPMORGAN CHASE 1.09% A:11.03.27	EUR	1,000,000	104.01%	6,987.95	1,047,097.95	0.14%
KELLOGG CO 0.8 11.17.22	EUR	3,000,000	102.03%	22,885.25	3,083,905.25	0.42%
LG CHEM 0.5% A:15.04.2023	EUR	900,000	100.91%	2,453.42	910,598.42	0.12%
MACDONALDS CORP 2.625% A:11.06.29	EUR	1,100,000	119.22%	11,233.56	1,322,631.56	0.18%
MASTERCARD INC. 2.95% A:01.06.29	USD	500,000	112.01%	5,218.72	483,967.23	0.07%





## CARTEIRA DETALHADA

Carteira em 2020.10.31

Designação	Moeda	Quant./ Mont. Nom.	Cotação	Juros Corridos	Valor Global	%
<b>Instrumentos financeiros negociados no mercado</b>						
Mercados regulamentados de países terceiros						
Obrigações diversas						
MCDONALDS 1% 11.15.23	EUR	1,000,000	103.74%	9,590.16	1,046,970.16	0.14%
MIZUHO 1.02% 11.10.2023	EUR	600,000	102.92%	335.34	617,855.34	0.08%
MIZUHO A:10.04.2023	EUR	2,000,000	100.28%		2,005,640.00	0.27%
MIZUHO FINANCIAL 0.797% 15.04.20	EUR	2,000,000	102.44%	8,690.58	2,057,530.58	0.28%
MORGAN STANLEY A:21.05.21	EUR	3,000,000	100.25%		3,007,560.00	0.41%
MORGAN STANLEY A:27.01.2022	EUR	4,000,000	100.13%	109.78	4,005,229.78	0.55%
NESTLE HLDG 2.375% A:18.01.22	USD	700,000	102.40%	11,132.61	623,886.92	0.09%
NORSK HYDRO 1.125% A:11.04.25	EUR	1,200,000	101.04%	7,508.22	1,220,000.22	0.17%
SKANDINAVISKA A:17.05.21	USD	500,000	100.20%	632.35	428,927.78	0.06%
SUMITOMO MITSUI A:14.06.22	EUR	1,700,000	100.40%	-84.34	1,706,647.66	0.23%
TAKEDA PHARMACEUTICAL A:21.11.2022	EUR	6,000,000	101.30%	7,242.01	6,085,422.00	0.83%
WALT DISNEY COMPANY 2% 01.09.29	USD	500,000	102.43%	1,401.00	439,227.98	0.06%
XYLEM INC 2.25% 30.01.31	USD	200,000	104.46%	1,325.02	179,919.64	0.02%
					Sub-Total:	12.42%
<b>Outros valores</b>						
Papel comercial						
MASMOVIL 200221..201120,(0.35%)	EUR	2,000,000	99.74%		1,999,619.10	0.27%
					Sub-Total:	0.27%
<b>Unidades de participação de organismos de investimento coletivo</b>						
Organismos de investimento coletivo autorizados em Portugal						
Organismos de investimento coletivo autorizados em Portugal						
BPI ALTO RENDIMENTO ALTO RISCO	EUR	147,904	10.28		1,521,003.93	0.21%
BPI OBRIGAÇÕES MUNDIAIS (OBLIGACIONES)	EUR	1,360,345	7.54		10,254,606.04	1.40%
					Sub-Total:	1.61%
Organismos de investimento coletivo da União Europeia						
Organismos de investimento coletivo da União Europeia						
BPI HIGH INCOME BOND FUND-I	EUR	392,652	10.09		3,959,895.42	0.54%
					Sub-Total:	0.54%
<b>Liquidez</b>						
À vista						
Depósitos à ordem						
CC (EUR) en BANCO BPI, S.A.	EUR				181.23	0.00%
CC (EUR) en BANKINTER PORTUGAL	EUR				523,936.67	0.07%
CC (EUR) en BCP MILLENIUM	EUR				548,027.23	0.07%
CC (EUR) en CECABANK	EUR				14,851,705.17	2.03%
CC (USD) en CECABANK	USD				2,352,932.95	0.32%
					Sub-Total:	2.50%
Valores Ativos					8,313,616.03	1.14%
Valores Passivos					-7,700,517.63	-1.05%
<b>Valor líquido global do fundo:</b>					<b>731,971,974.93</b>	
<b>Responsabilidades extrapatrimoniais</b>						
Em mercado regulamentado						
Futuros						
CME EURO.USD 14.12.2020	USD	110	1.17		13,610,035.69	



## CARTEIRA DETALHADA

Carteira em 2020.10.31

<b>Designação</b>	<b>Moeda</b>	<b>Quant./ Mont. Nom.</b>	<b>Cotação</b>	<b>Juros Corridos</b>	<b>Valor Global</b>	<b>%</b>
<b>Responsabilidades extrapatrimoniais</b>						
<b>Futuros</b>						
10 YR US NOTE (CBT) 31.12.2020	USD	63	138.22		7,367,273.06	
30 YR US NOTE 31.12.20 (CBT) ULTRA BOND	USD	40	215.00		7,275,516.29	
<b>Número de Unidades de Participação em Circulação:</b>					<b>52,255,881.61</b>	