

CARTEIRA DETALHADA

Carteira em 2019.01.31

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						
OT-2.2%-17.10.2022	EUR	5,000,000	105.97%	31,945.20	5,425,445.20	0.82%
OT-2.25%-18.04.2034(XLIS)	EUR	3,440,000	99.01%	61,071.79	3,583,975.79	0.54%
OT-2.875%-21.07.2026	EUR	10,000,000	97.28%	152,808.21	11,403,508.21	1.72%
OT-4.95%-25.10.2023	EUR	10,000,000	123.54%	132,904.11	12,323,104.11	1.86%
OTRV ABRIL 2022	EUR	3,672,000	105.81%	21,511.80	3,888,127.80	0.59%
OTRV AGOSTO 2022	EUR	7,422,000	103.52%	60,035.73	7,827,158.73	1.18%
					Sub-Total:	6.72%
Obrigações Diversas						
BIAL-PORTELA-TV 10.07.2019	EUR	250,000	100.00%	530.69	253,030.69	0.04%
CAIXA GERAL DE DEPOSITOS-1%-27.01.2022	EUR	2,400,000	102.40%	263.01	2,452,367.01	0.37%
CIN - 2014/2019	EUR	1,000,000	100.00%	3,718.31	1,021,818.31	0.15%
GRUPO PESTANA 2014/2020	EUR	1,000,000	100.00%	15,166.67	1,015,166.67	0.15%
HOVIONE FARMACIENCIA SA-TV-02.10.2023	EUR	2,100,000	100.35%	19,283.37	2,139,002.37	0.32%
JOSE DE MELLO SAUDE-TV-09.06.2019	EUR	500,000	100.30%	2,620.94	504,765.94	0.08%
JOSE DE MELLO SAUDE-TX.VR.-17.05.2021	EUR	2,000,000	99.70%	11,220.83	1,996,220.83	0.30%
NOS SGPS-2015-2022	EUR	1,900,000	100.00%	11,438.00	1,952,421.00	0.30%
REN-REDES ENERG.NAC.-TV-16.01.2020	EUR	140,000	107.85%	259.12	143,339.12	0.02%
SAUDACOR 2017-2019	EUR	1,000,000	98.80%	3,208.33	1,011,058.33	0.15%
SAUDACOR SA-TV-29.06.2021	EUR	2,800,000	101.81%	8,438.89	2,897,226.89	0.44%
SEMAPA 2014/2019	EUR	3,207,000	102.61%	28,177.42	3,236,203.66	0.49%
VERSE 4 SNR-12.02.2021	EUR	787,947	100.00%	954.60	802,453.96	0.12%
					Sub-Total:	2.94%
Mercado de Cotações Oficiais de Bolsa de Valores de Estados Membros da União Europeia						
Títulos de Dívida Pública						
BONOS Y OBLIG DEL EST-2.75%-31.10.2024	EUR	10,000,000	112.62%	69,315.07	11,352,215.07	1.72%
BONOS Y OBLIG DEL ESTADO-3.8%-30.04.2024	EUR	3,000,000	118.07%	86,202.74	3,614,742.74	0.55%
BUNDESREPUB. DEUTSCHLAND-1%-15.08.2025	EUR	3,000,000	102.83%	13,890.41	3,251,910.41	0.49%
BUONI ORDINARI DES TES -CZ-28.02.2019	EUR	2,000,000	100.03%		2,000,320.00	0.30%
BUONI POLIENNALI DEL TE-0.95%-15.03.2023	EUR	20,000,000	100.32%	71,835.62	19,797,635.62	2.99%
BUONI POLIENNALI DEL TES-0.9%-01.08.2022	EUR	20,000,000	101.27%	90,246.58	19,946,646.58	3.02%
BUONI POLIENNALI DEL TES-2%-01.12.2025	EUR	3,500,000	100.93%	11,698.63	3,506,833.63	0.53%
REPUBLIC OF CHILE-1.625%-30.01.2025	EUR	3,000,000	106.02%	133.56	3,126,163.56	0.47%
REPUBLIC OF CHILE-1.75%-20.01.2026	EUR	1,500,000	106.55%	791.10	1,570,871.10	0.24%
REPUBLIC OF CHILE-1.875%-27.05.2030	EUR	2,445,000	100.57%	31,274.23	2,544,929.83	0.38%
REPUBLIC OF ICELAND - 0.5%-20.12.2022	EUR	5,400,000	101.14%	3,106.85	5,453,380.85	0.82%
US TREASURY N/B-1%-15.11.2019	USD	3,000,000	98.59%	6,328.77	2,585,511.64	0.39%
					Sub-Total:	11.91%
Obrigações Diversas						
ABERTIS INFRASTRUCT.1.375%-20.05.2026	EUR	1,500,000	99.24%	14,465.75	1,427,285.75	0.22%
ABN AMRO BANK NV-2.125%-26.11.2020	EUR	1,500,000	99.21%	5,763.70	1,563,138.70	0.24%
ABN AMRO BANK NV-TV-03.12.2021	EUR	2,500,000	100.00%	344.17	2,506,219.17	0.38%
ACCIONA FINANCIACION FIL-TV-29.12.2019	EUR	5,000,000	100.00%	7,280.69	5,007,280.69	0.76%
ACEA SPA-TV-08.02.2023	EUR	1,500,000	100.00%	185.50	1,423,760.50	0.22%
ADIDAS AG-1.25%-08.10.2021	EUR	4,000,000	101.00%	15,753.42	4,095,233.42	0.62%
ADP-2.75%-05.06.2028	EUR	500,000	98.84%	9,041.10	578,616.10	0.09%
AIRBUS FINANCE BV-0.875%-13.05.2026	EUR	2,000,000	99.42%	12,609.59	2,011,589.59	0.30%

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Obrigações Diversas						
ALD SA-1.25%-11.10.2022	EUR	700,000	99.92%	2,684.93	702,775.93	0.11%
ALD SA-TV-26.02.2021	EUR	5,000,000	100.00%	220.00	4,941,820.00	0.75%
AMADEUS IT GROUP SA - 0.875%-18.09.2023	EUR	800,000	99.90%	2,589.04	804,965.04	0.12%
ARCELORMITTAL-2.25%-17.01.2024	EUR	250,000	99.72%	215.75	253,720.75	0.04%
ARCELORMITTAL-3.125%-14.01.2022	EUR	2,000,000	108.24%	2,910.96	2,116,510.96	0.32%
AT&T INC-1.45%-01.06.2022	EUR	4,000,000	103.48%	38,772.60	4,129,412.60	0.62%
AUCHAN HOLDING SADIR-2.625%-30.01.2024	EUR	1,200,000	99.69%	86.30	1,214,690.30	0.18%
BANCO BILBAO VIZCAYA ARG-TV-09.03.2023	EUR	5,500,000	100.40%	2,264.17	5,340,179.17	0.81%
BANCO BILBAO VIZCAYA ARG-TV-12.04.22	EUR	4,000,000	100.00%	551.56	3,999,031.56	0.60%
BANCO BPM SPA-1.125%-25.09.2023	EUR	3,000,000	99.94%	17,568.49	2,999,538.49	0.45%
BANCO DE SABADELL SA-1.625%-07.03.2024	EUR	3,700,000	99.71%	24,050.00	3,658,523.00	0.55%
BANCO SANTANDER SA-1.125%-17.01.2025	EUR	2,000,000	99.79%	863.01	1,971,223.01	0.30%
BANK OF AMERICA CORP-TV-04.05.2023	EUR	1,000,000	101.04%	1,116.50	993,216.50	0.15%
BANK OF AMERICA CORP-TV-21.09.2021	EUR	4,700,000	100.00%	326.52	4,678,330.52	0.71%
BANK OF CHINA/PARIS-TV-22.11.2020	EUR	2,000,000	100.00%	598.89	1,994,398.89	0.30%
BANQUE FED CRED MUTUEL-2.625%-24.02.2021	EUR	600,000	98.81%	14,714.38	646,850.38	0.10%
BANQUE FED CRED MUTUEL-3%-28.11.2023	EUR	1,500,000	99.46%	7,890.41	1,680,585.41	0.25%
BAT CAPITAL CORP-TV-16.08.2021	EUR	4,800,000	100.00%	1,864.53	4,726,792.53	0.71%
BAT INTL FINANCE PLC-0.875%-13.10.2023	EUR	5,000,000	98.94%	13,184.93	4,940,034.93	0.75%
BAYER US FINANCE II LLC-TV-25.06.2021	USD	250,000	100.00%	838.94	215,724.18	0.03%
BCP-4.5%-07.12.2027	EUR	3,000,000	100.11%	20,342.47	2,870,312.47	0.43%
BERTELSMANN AG 2.625% - 02.08.2022	EUR	1,700,000	98.95%	22,251.37	1,858,149.37	0.28%
BMW FINANCE NV-0.375%-10.07.2023	EUR	4,000,000	99.38%	8,424.66	3,950,024.66	0.60%
BNZ INT. FUND./LONDON-0.625%-23.04.2022	EUR	400,000	99.63%	54.79	400,766.79	0.06%
BP CAPITAL MARKETS PLC-0.83%-19.09.2024	EUR	750,000	100.00%	2,285.34	753,072.84	0.11%
BP CAPITAL MARKETS PLC-1.077%-26.06.2025	EUR	2,500,000	100.00%	16,155.00	2,533,280.00	0.38%
BP CAPITAL MARKETS PLC-1.526%-26.09.2022	EUR	1,100,000	100.00%	5,840.61	1,150,280.61	0.17%
BRISA CONCESSAO RODOV.SA-2%-22.03.2023	EUR	1,000,000	104.65%	17,260.27	1,062,610.27	0.16%
BSH BOSCH UND SIEMENS HA-1.875%-13.11.20	EUR	4,500,000	101.74%	18,261.99	4,655,196.99	0.70%
BUNGE FIN.EUROPE BV-1.85%-16.6.202(XDUB)	EUR	3,000,000	103.77%	34,820.55	3,053,720.55	0.46%
BUREAU VERITAS SA-1.25%-07.09.2023	EUR	2,000,000	100.89%	10,000.00	1,999,220.00	0.30%
CAIXA ECO MONTEPIO GERAL-0.875%-17.10.22	EUR	3,000,000	100.67%	7,623.29	3,014,703.29	0.46%
CAIXA GERAL DE DEPOSITOS-10.75%-PERP	EUR	3,400,000	105.44%	30,458.33	3,860,354.33	0.58%
CAIXA GERAL DE DEPOSITOS-TV-28.06.2028	EUR	1,700,000	100.00%	58,114.38	1,840,054.38	0.28%
CAIXABANK SA-1.75%-24.10.2023	EUR	1,600,000	99.61%	7,594.52	1,604,154.52	0.24%
CAIXABANK SA-2.375%-01.02.2024	EUR	500,000	99.58%	422.95	509,512.95	0.08%
CARLSBERG BREWERIES A/S-2.5%-28.05.2024	EUR	1,200,000	102.85%	20,383.56	1,320,271.56	0.20%
CARREFOUR BANQUE SA-TX.VAR.-20.03.2020	EUR	618,000	99.07%	136.27	618,253.69	0.09%
CASINO GUICHARD PERR-2.33%-07.02.2025	EUR	3,000,000	104.06%	105,340.27	2,837,050.27	0.43%
CASINO GUICHARD PERR-3.311%-25.01.2023	EUR	3,200,000	108.50%	2,399.21	3,127,071.21	0.47%
CASINO GUICHARD PERRACHO-5.244%-09.03.20	EUR	2,000,000	106.06%	94,248.33	2,177,948.33	0.33%
CECONOMY AG-1.375%-28.10.2021	EUR	2,000,000	103.39%	7,157.53	2,001,197.53	0.30%
CECONOMY AG-1.5%-19.03.2025	EUR	1,750,000	99.83%	22,869.86	1,653,519.86	0.25%
CITIGROUP INC-TV-24.05.2021	EUR	4,100,000	100.00%	3,863.57	4,135,433.57	0.63%
CITIGROUP-TV-21.03.2023	EUR	1,000,000	100.03%	217.53	982,957.53	0.15%
COCA-COLA ENTERPRISES-1.875%-18.03(XDUB)	EUR	3,000,000	97.03%	49,160.96	3,121,670.96	0.47%
CRITERIA CAIXAHOLDING-1.625%-21.04.2022	EUR	6,000,000	101.25%	76,130.14	6,135,050.14	0.93%
DAIMLER INTL FINANCE BV-0.2%-13.09.2021	EUR	6,000,000	99.55%	4,602.74	5,967,282.74	0.90%

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Carteira em 2019.01.31

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Obrigações Diversas						
DEUTSCHE BANK AG-TV-15.04.2019	EUR	6,100,000	99.66%	656.09	6,099,131.09	0.92%
DEUTSCHE BANK AG-TV-16.05.2022	EUR	5,000,000	100.39%	5,108.89	4,809,058.89	0.73%
DVB BANK SE-0.875%-11.11.2019	EUR	3,000,000	100.43%	5,825.34	3,023,165.34	0.46%
EASYJET PLC 1.125% - 18.10.2023	EUR	1,400,000	98.47%	4,530.82	1,393,540.82	0.21%
EDP FINANCE BV-1.875%-29.09.2023	EUR	1,000,000	99.66%	6,369.86	1,046,269.86	0.16%
EDP FINANCE BV-2%-22.04.2025	EUR	4,500,000	91.30%	70,027.40	4,699,267.40	0.71%
EDP FINANCE BV-2.625%-18.01.2022	EUR	1,750,000	99.31%	1,636.13	1,861,063.63	0.28%
EDP FINANCE BV-4.125%-20.01.2021	EUR	1,566,000	99.25%	1,946.77	1,685,662.99	0.25%
EL CORTE INGLES SA-3%-15.03.2024	EUR	2,000,000	100.00%	18,666.67	2,054,606.67	0.31%
ENI SPA-0.75%-17.05.2022	EUR	750,000	99.64%	3,991.44	762,728.94	0.12%
ENI SPA-1.5%-02.02.2026	EUR	1,000,000	101.04%	14,917.81	1,029,337.81	0.16%
EP INFRASTRUCTURE AS -1.659%-26.04.24	EUR	2,450,000	100.00%	31,180.11	2,345,425.61	0.35%
ERSTE GROUP BANK AG-6.5%-PERP	EUR	1,000,000	115.99%	19,232.88	1,083,622.88	0.16%
EUROFINS SCIENTIFIC SE-2.25%-27/01/2022	EUR	2,000,000	104.49%	493.15	2,005,013.15	0.30%
EVONIK FINANCE BV-08.03.2021	EUR	2,000,000	99.42%		1,987,520.00	0.30%
FCA BANK SPA IRELAND-TV-17.06.2021	EUR	5,000,000	100.00%	118.75	4,842,218.75	0.73%
FCE BANK PLC-TV-26.08.2020	EUR	3,300,000	100.00%	1,113.20	3,230,988.20	0.49%
FERRARI NV-1.5%-16.03.2023	EUR	2,000,000	102.03%	26,383.56	2,034,183.56	0.31%
FLOWERVE CORPORAÇÃO-1.25%-17.03.2022	EUR	4,000,000	99.25%	43,835.62	4,019,035.62	0.61%
FORD MOTOR CRED.CO LLC-TV-07.12.2022	EUR	1,800,000	100.00%	286.00	1,630,042.00	0.25%
GALP ENERGIA SGPS SA-1%-15.02.2023	EUR	4,400,000	99.69%	42,191.78	4,315,691.78	0.65%
GALP ENERGIA SGPS SA-3%-14.01.2021	EUR	4,800,000	106.05%	6,706.85	4,978,354.85	0.75%
GALP GAS NATURAL DIS.1.375%-19.09.2023	EUR	4,100,000	100.90%	20,696.58	4,105,567.58	0.62%
GE CAPITAL EURO FUNDING-TX.VR-21.01.2020	EUR	2,000,000	100.30%	40.00	1,992,540.00	0.30%
GENERAL MOTORS FINL CO-TV-26.03.2022	EUR	2,800,000	100.00%	653.33	2,693,329.33	0.41%
GLENCORE FINANCE EUROPE-1.25%-17.03.2021	EUR	1,000,000	102.24%	10,958.90	1,021,228.90	0.15%
GLENCORE FINANCE EUROPE-1.75%-17.03.2025	EUR	1,000,000	102.72%	15,342.47	996,862.47	0.15%
GLENCORE FINANCE EUROPE-1.875%13.09.2023	EUR	2,000,000	103.21%	14,383.56	2,042,223.56	0.31%
GOLDMAN SACHS GROUP INC-TV-09.09.2022	EUR	3,100,000	100.00%	1,410.50	3,060,180.50	0.46%
GOLDMAN SACHS GROUP INC-TV-27.07.2021	EUR	1,000,000	100.00%	57.83	1,002,977.83	0.15%
GOVERNOR & CO OF THE BANK-7.375%-PERP	EUR	500,000	112.25%	4,445.21	534,780.21	0.08%
HEINEKEN NV - 1.25% - 10.09.2021	EUR	4,000,000	102.54%	19,589.04	4,119,109.04	0.62%
HOLCIM US FINANCE SARL-2.625%-07.09.2020	EUR	3,000,000	105.91%	31,500.00	3,147,090.00	0.48%
HSBC HOLDINGS PLC-TV-04.12.2021	EUR	4,200,000	100.00%	3,951.73	4,217,937.73	0.64%
HSBC HOLDINGS PLC-TV-05.10.2023	EUR	4,200,000	100.00%	534.80	4,096,122.80	0.62%
HSBC HOLDINGS PLC-TV-27.09.2022	EUR	2,300,000	100.02%	872.08	2,282,219.08	0.35%
IBM CORP-1.125%-06.09.2024	EUR	2,000,000	103.07%	9,061.64	2,055,581.64	0.31%
ILIAD SA-0.625%-25.11.2021	EUR	3,000,000	99.61%	3,441.78	2,905,491.78	0.44%
INDRA SISTEMAS SA-3%-19.04.2024	EUR	3,300,000	98.66%	77,843.84	3,351,014.84	0.51%
INFORMA PLC-1.5%-05.07.2023	EUR	2,000,000	100.82%	17,260.27	2,002,120.27	0.30%
ING GROEP NV- TV - 20.09.2023	EUR	2,800,000	100.00%	1,760.73	2,763,736.73	0.42%
INTERCONTINENTAL HOTELS-2.125%15.05.2027	EUR	1,900,000	99.53%	8,517.47	1,934,661.47	0.29%
INTESA SANPAOLO SPA-7.75%-PERP	EUR	500,000	125.48%	2,123.29	530,168.29	0.08%
IPSOS- 2.875%-21.09.2025	EUR	1,500,000	99.18%	15,595.89	1,392,940.89	0.21%
KEDRION SPA-3%-12.07.2022	EUR	2,500,000	100.85%	41,712.33	2,065,712.33	0.31%
KELLOGG CO-0.8%-17.11.2022	EUR	5,000,000	101.27%	8,219.18	5,042,419.18	0.76%
KONECRANES OYJ-1.75%-09.06.2022	EUR	900,000	102.56%	10,183.56	926,302.56	0.14%
LEASEPLAN CORPORATION NV-TV-25.01.2021	EUR	1,500,000	100.55%	48.00	1,478,448.00	0.22%

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Obrigações Diversas						
LINDE AG-2%-18.04.2023	EUR	2,000,000	99.05%	31,561.64	2,181,481.64	0.33%
MAHLE GMBH-2.5%-14.05.2021	EUR	2,096,000	105.83%	37,613.15	2,169,748.19	0.33%
MAPFRE SA-1.625%-19.05.2026	EUR	1,500,000	99.63%	17,162.67	1,512,962.67	0.23%
MCDONALDS CORP-1%-15.11.2023	EUR	1,000,000	101.67%	2,109.59	1,013,809.59	0.15%
MCDONALDS CORP-2.625%-11.06.2029	EUR	1,100,000	108.74%	18,511.64	1,215,366.64	0.18%
MIZUHO FINANCIAL GROUP-1.02%-11.10.2023	EUR	600,000	100.00%	1,877.92	608,033.92	0.09%
MIZUHO FINANCIAL GROUP-TV-10.04.2023	EUR	2,000,000	100.00%	224.00	1,977,124.00	0.30%
MOL HUNGARIAN OIL&GAS-2.625%-28.04.2023	EUR	3,000,000	106.24%	59,979.45	3,228,339.45	0.49%
MORGAN STANLEY - TV - 27.01.2022	EUR	5,500,000	100.04%	180.58	5,491,985.58	0.83%
MORGAN STANLEY-TV-21.05.2021	EUR	4,000,000	100.00%	662.67	3,984,542.67	0.60%
MYLAN GROUP NV - 2.25%-22.11.2024(XDUB)	EUR	2,500,000	103.35%	10,787.67	2,507,262.67	0.38%
MYLAN NV-TV-24.05.2020	EUR	5,000,000	100.07%	1,737.78	4,972,887.78	0.75%
NATIONAL AUSTRALIA BANK-TV-19.04.2021	EUR	1,000,000	100.00%	65.50	1,006,105.50	0.15%
NATURGY FINANCE BV-1.25%-19.04.202(XLUX)	EUR	3,100,000	98.53%	30,469.18	3,111,962.18	0.47%
NATWEST MARKETS PLC - TV - 27.09.2021	EUR	1,000,000	99.85%	573.61	992,213.61	0.15%
NESTLE HOLDINGS INC-2.375%-18.01.2022	USD	700,000	99.68%	554.17	602,081.45	0.09%
NORDEA BANK AB-3.5%-PERP	EUR	1,500,000	97.77%	46,746.58	1,396,236.58	0.21%
NOS SGPS-1.125%-02.05.2023	EUR	2,400,000	99.94%	20,268.49	2,419,452.49	0.37%
ORANGE SA-0.75%-11.09.2023	EUR	2,600,000	99.66%	7,586.30	2,627,138.30	0.40%
OTTO GMBH & CO KG-3.75%-17.09.2020	EUR	1,000,000	106.85%	13,972.60	1,053,432.60	0.16%
PETROBRAS INTL FIN CO-5.875%-07.03.2022	EUR	2,000,000	114.27%	106,232.88	2,360,432.88	0.36%
PETROLEOS MEXICANOS-2.5%-21.08.2021	EUR	2,500,000	103.87%	27,910.96	2,509,085.96	0.38%
PIRELLI & C SPA-1.375%25.01.2023	EUR	2,000,000	97.15%	452.05	1,930,992.05	0.29%
PIRELLI & C SPA-TV-26.09.2020	EUR	3,000,000	99.95%	1,137.50	2,926,137.50	0.44%
RABOBANK NEDERLAND-1.375%-03.02.2027	EUR	3,000,000	98.15%	40,910.96	3,168,800.96	0.48%
RABOBANK NEDERLAND-2.375%-22.05.2023	EUR	1,750,000	99.23%	28,922.95	1,929,545.45	0.29%
RABOBANK NEDERLAND-5.5%-OB.PERP.SUB.	EUR	1,500,000	108.99%	7,458.90	1,571,823.90	0.24%
RCI BANQUE SA-TV-12.04.2021	EUR	2,150,000	100.00%	347.23	2,119,645.23	0.32%
RCI BANQUE SA-TV-14.03.2022	EUR	1,000,000	101.10%	477.33	971,787.33	0.15%
RCI BANQUE-TV-04.11.2024	EUR	2,500,000	100.00%	1,540.00	2,295,465.00	0.35%
RED ELECTRICA FIN SA-1.125%-24.04.2025	EUR	2,000,000	94.71%	17,383.56	2,069,763.56	0.31%
REN FINANCE BV - 1.75% - 01.06.2023	EUR	1,500,000	99.54%	17,547.95	1,572,747.95	0.24%
REPSOL INTL FINANCE-2.125%-16.12.2020	EUR	2,000,000	99.20%	5,356.16	2,076,776.16	0.31%
ROADSTER FINNANCE DAC-1.625%-09.12.2024	EUR	800,000	99.71%	1,887.67	768,559.67	0.12%
ROYAL BANK OF CANADA-0.25%-29.01.2024	EUR	400,000	99.49%	5.48	399,773.48	0.06%
ROYAL BANK OF CANADA-TV19.01.2021	EUR	1,600,000	100.00%	116.80	1,611,204.80	0.24%
ROYAL BK OF SCOTLAND PLC-TV-08.06.2020	EUR	3,000,000	100.00%	498.33	2,988,288.33	0.45%
SAGAX AB - 2%-17.01.2024	EUR	1,000,000	99.83%	767.12	1,007,057.12	0.15%
SAIPEM FINANCE INTL BV-3%08.03.2021	EUR	2,500,000	105.85%	67,602.74	2,635,127.74	0.40%
SANTAN CONSUMER FINANCE-1%-26.05.2021	EUR	3,000,000	101.25%	20,547.95	3,063,837.95	0.46%
SANTAN CONSUMER FINANCE-1.5%-12.11.2020	EUR	1,600,000	99.76%	5,260.27	1,640,444.27	0.25%
SCANIA AB-TV-19.10.2020	EUR	2,000,000	100.25%	51.11	1,999,251.11	0.30%
SELP FINANCE SARL-1.5%-20.11.2025	EUR	1,500,000	99.38%	4,438.36	1,452,373.36	0.22%
SHELL INTERNATIONAL FIN-1.25%-12.05.2028	EUR	1,000,000	98.97%	9,041.10	1,033,271.10	0.16%
SKF AB-1.25%-17.09.2025	EUR	1,000,000	99.42%	4,657.53	994,637.53	0.15%
SOCIETE D AUTOROUTES 1.125%-15.01.2021	EUR	600,000	101.48%	295.89	611,737.89	0.09%
SOCIETE GENERALE-TV-06.03.2023	EUR	8,300,000	100.00%	1,730.09	8,065,927.09	1.22%
SUMITOMO MITSUI FINL GRP-TV-14.06.2022	EUR	1,700,000	100.00%	312.80	1,686,032.80	0.25%

CARTEIRA DETALHADA

Carteira em 2019.01.31

Designação	Moeda	Quant./ Mont. Nom.	Cotação	Juros Corridos	Valor Global	%
Obrigações Diversas						
SYNGENTA FINANCE NV-1.875%-02.11.2021	EUR	3,000,000	102.92%	13,869.86	3,057,069.86	0.46%
TELECOM ITALIA SPA-2.5%-19.07.2023	EUR	4,000,000	101.24%	53,698.63	3,911,498.63	0.59%
TELECOM ITALIA SPA-3%-30.09.2025	EUR	4,000,000	103.60%	40,438.36	3,797,078.36	0.57%
TELEFONAKTIEBOLAGET LM E-0.875%-01.03.21	EUR	2,000,000	99.76%	16,109.59	2,024,889.59	0.31%
TELEFONICA EMISIONES S-1.477%-14.09.2021	EUR	2,000,000	102.07%	11,249.48	2,073,429.48	0.31%
TELEFONICA EMISIONES-1.495%-11.09.2025	EUR	500,000	100.00%	2,908.08	506,988.08	0.08%
TELEFONICA EMISIONES-1.447%-22.01.2027	EUR	1,300,000	100.00%	463.83	1,277,102.83	0.19%
TELEPERFORMANCE-1.875%-02.07.2025	EUR	1,000,000	99.10%	10,941.78	1,007,291.78	0.15%
TESCO CORP TREASURY SERV-1.375%-2019	EUR	1,805,000	101.50%	14,551.27	1,826,320.02	0.28%
TEVA PHARM FNC NL II-3.25%-15.04.2022	EUR	3,000,000	102.83%	28,437.50	3,129,327.50	0.47%
UNICREDIT SPA-6.75%- PERP	EUR	500,000	110.47%	13,222.60	498,507.60	0.08%
VODAFONE GROUP PLC-0.375%-22.11.2021	EUR	2,300,000	99.91%	1,654.11	2,297,468.11	0.35%
VODAFONE GROUP PLC-0.875%-17.11.2020	EUR	1,400,000	99.69%	2,517.12	1,420,353.12	0.21%
VODAFONE GROUP PLC-1.6%-29.07.2031	EUR	3,000,000	95.96%	24,460.27	2,813,110.27	0.43%
VODAFONE GROUP PLC-TV- 03.01.2079	EUR	400,000	99.89%	951.23	382,255.23	0.06%
VOLKSWAGEN INT.FINANCE-2%-26.03.2021	EUR	4,200,000	101.16%	71,572.60	4,385,896.60	0.66%
VOLKSWAGEN LEASING GMBH-TV-06.07.2021	EUR	13,200,000	100.00%	1,240.80	12,977,764.80	1.96%
VONOVIA FINANCE BV-0.75%-15.01.2024	EUR	1,500,000	99.33%	493.15	1,468,918.15	0.22%
VONOVIA FINANCE BV-TV-22.12.2022	EUR	3,100,000	100.00%	482.22	3,056,555.22	0.46%
VOTORANTIM CIMENTOS SA-3.25%-25.04.2021	EUR	1,000,000	105.00%	25,020.55	1,055,520.55	0.16%
WELLS FARGO & COMPANY-TV-31.01.2022	EUR	7,900,000	100.00%		7,868,795.00	1.19%
					Sub-Total:	64.23%
Mercado de Cotações Oficiais de Bolsa de Valores de Estado não membro da UE						
Obrigações Diversas						
AMERICAN HONDA FINANCE-1.375%-10.11.2022	EUR	2,000,000	102.11%	6,178.08	2,074,718.08	0.31%
AT&T INC-TV-05.09.2023	EUR	3,300,000	99.75%	2,839.10	3,256,045.10	0.49%
ELECTRICITE FRANCE SA-2.35%-13.10.2020	USD	4,000,000	99.37%	27,938.89	3,470,489.99	0.52%
ENEL INVESTMENT HLDG BV-5.25%-29.09.2023	EUR	3,000,000	128.10%	53,506.85	3,637,456.85	0.55%
FORD MOTOR CRED.CO LLC-TV-01.12.2021	EUR	700,000	100.00%	61.95	653,546.95	0.10%
IBM CORP-0.5%-07.09.2021	EUR	2,250,000	102.12%	4,500.00	2,272,500.00	0.34%
IBM CORP-1.25%-26.05.2023	EUR	500,000	101.50%	4,280.82	521,860.82	0.08%
JOHNSON & JOHNSON-0.25%-20.01.2022	EUR	6,250,000	99.78%	470.89	6,289,283.39	0.95%
JOHNSON & JOHNSON-0.65%-20.05.2024	EUR	4,000,000	101.56%	18,235.62	4,082,515.62	0.62%
JOHNSON & JOHNSON-1.15%-20.11.2028	EUR	5,000,000	102.90%	11,342.47	5,130,392.47	0.78%
JOHNSON & JOHNSON-2.9%-15.01.2028	USD	5,000,000	100.00%	6,444.44	4,244,815.86	0.64%
ORACLE CORP 2.25% - 10.01.2021	EUR	1,000,000	106.71%	1,294.52	1,044,014.52	0.16%
SANTANDER UK PLC-TV-01.06.2021	USD	1,500,000	100.00%	8,255.40	1,303,430.02	0.20%
TAKEDA PHARMACEUTICAL-TV-21.11.2022	EUR	6,000,000	100.00%	9,277.33	6,012,637.33	0.91%
WHIRLPOOL CORP-0.625%-12.03.2020	EUR	3,000,000	99.13%	16,695.21	3,028,515.21	0.46%
					Sub-Total:	7.11%
Outros Valores						
Valores Mobiliários Estrangeiros Não Cotados						
Obrigações Diversas						
BLACKSTONE HOLDINGS FIN-1%-05.10.2026	EUR	2,500,000	99.16%	8,082.19	2,371,657.19	0.36%
SKANDINAVISKA ENSKILDA-TV-17.05.2021	USD	500,000	100.00%	3,112.64	435,556.79	0.07%
					Sub-Total:	0.42%
Outros Instrumentos de Dívida						
Papel Comercial						

CARTEIRA DETALHADA

Carteira em 2019.01.31

Designação	Moeda	Quant./ Mont. Nom.	Cotação	Juros Corridos	Valor Global	%
Papel Comercial						
UNILEVER, LDA EM 57 - 11/02/2019	EUR	1	S/COT	35.00	500,035.00	0.08%
					Sub-Total:	0.08%
Unidades de Participação de FIM						
FIM domiciliados em Portugal						
FIM domiciliados em Portugal						
BPI OBRIGAÇÕES MUNDIAIS	EUR	1,256,219	7.15		9,274,467.51	1.40%
					Sub-Total:	1.40%
FIM domiciliados num Estado Membro da União Europeia						
FIM domiciliados num Estado Membro da União Europeia						
BPI HIGH INC CL.I	EUR	559,627	8.84		5,552,619.09	0.84%
					Sub-Total:	0.84%
Liquidez						
A vista						
Depósitos à Ordem						
BANKINTER - EUR					525,274.78	0.08%
BCP/Millennium - EUR					1,013,725.67	0.15%
Depósito à Ordem - Conta remun. (no BPI)					7,910,727.58	1.20%
					Sub-Total:	1.43%
A prazo						
Depósitos com Pré-Aviso e a Prazo						
D.P. - BCP - 180202..190201, .24%		1		24,200.00	10,024,200.00	1.52%
D.P. - BCP - 180220..190220, .20%		1		9,583.33	5,009,583.33	0.76%
					Sub-Total:	2.27%
Outros Valores a Regularizar						
Valores Activos						
Valores Activos						
Depo à Ordem-Cnt n/ remun.(fora do BPI)					2,589,228.23	0.39%
Posições a Liquidar - títulos					466,586.44	0.07%
Terceiros					-178,838.84	-0.03%
					Sub-Total:	0.43%
Valores Passivos						
Valores Passivos						
Posições a Liquidar - títulos					-2,669,930.69	-0.40%
Terceiros					-619,903.51	-0.09%
					Sub-Total:	-0.50%
Operações Cambiais						
Em mercado regulamentado						
Futuros						
FUT EURO FX CURR - MAR19	USD	135			0.00	0.00%
					Sub-Total:	0.00%
Operações Sobre Cotações						
Em mercado regulamentado						
Futuros						
FUT EURO BUXL 30Y BND MAR19	EUR	-100	S/COT		0.00	0.00%
FUT EURO-BUND (10Y) - MAR19	EUR	-790	S/COT		0.00	0.00%
FUT EURO-SCHATZ (2Y) - MAR19	EUR	500	S/COT		0.00	0.00%
					Sub-Total:	0.00%

CARTEIRA DETALHADA

Carteira em 2019.01.31

Designação	Moeda	Quant./ Mont. Nom.	Cotação	Juros Corridos	Valor Global	%
Total das aplicações:					661,479,298.18	
Número de Unidades de Participação em Circulação:					47,925,099.91	