

**CARTEIRA DETALHADA**

Carteira em 2019.12.31

Designação	Moeda	Quant./ Mont. Nom.	Cotação	Juros Corridos	Valor Global	%
<b>Valores Mobiliários Cotados</b>						
Mercado de Cotações Oficiais de Bolsa de Valores Portuguesa						
Títulos de Dívida Pública						
BILHETES DO TESOURO-CZ-17.01.2020	EUR	15,000,000	100.02%		15,002,850.00	4.57%
OT-4.125%-14.04.2027	EUR	30,000,000	122.10%	882,479.52	39,206,279.52	11.95%
OTRV ABRIL 2022	EUR	2,221,000	103.36%	9,377.56	2,325,880.56	0.71%
OTRV AGOSTO 2021	EUR	411,000	102.78%	3,299.99	428,352.08	0.13%
OTRV AGOSTO 2022	EUR	9,589,000	103.39%	64,352.84	10,056,378.51	3.07%
OTRV DEZEMBRO 2022	EUR	2,749,000	102.00%	2,183.93	2,839,839.18	0.87%
OTRV JULHO 2025	EUR	38,570,000	102.56%	172,493.62	40,478,143.62	12.34%
OTRV MAIO 2021	EUR	325,000	102.76%	834.17	336,009.92	0.10%
OTRV NOVEMBRO 2021	EUR	594,000	103.21%	1,023.00	618,450.36	0.19%
REGIAO AUTO DA MADEIRA-TV-27.12.2022	EUR	1,150,000	103.93%	391.51	1,188,445.01	0.36%
REGIAO AUTONOMA ACORES-1.006%-15.06.2029	EUR	20,000,000	100.00%	88,506.01	20,267,306.01	6.18%
					Sub-Total:	40.47%
Mercado de Cotações Oficiais de Bolsa de Valores de Estados Membros da União Europeia						
Obrigações Diversas						
ACCOR SA-1.75%-04.02.2026	EUR	15,300,000	104.14%	242,075.34	16,419,989.34	5.01%
ACEA SPA-TV-08.02.2023	EUR	15,828,000	97.75%		15,719,103.36	4.79%
AP MOLLER-MAERSK A/S-1.75%-16.03.2026	EUR	15,000,000	104.00%	207,991.80	15,765,991.80	4.81%
CIA ESPANOLA DE PETROL-1%-16.02.2025	EUR	17,000,000	99.87%	106,657.53	17,353,327.53	5.29%
DEUTSCHE LUFTHANSA AG-0.25%-06.09.2024	EUR	9,500,000	99.68%	7,527.32	9,471,142.32	2.89%
DOVER CORP-0.75%-04.11.2027	EUR	16,500,000	99.83%	19,272.54	16,403,442.54	5.00%
FORTUM OYJ-1.625%-27.02.2026	EUR	10,000,000	102.31%	136,678.08	10,583,378.08	3.23%
GALP ENERGIA SGPS SA-1%-15.02.2023	EUR	10,200,000	100.61%	89,145.21	10,371,357.21	3.16%
GALP ENERGIA SGPS SA-3%-14.01.2021	EUR	7,500,000	102.46%	216,369.86	7,946,094.86	2.42%
GALP GAS NATURAL DIS.1.375%-19.09.2023	EUR	3,000,000	104.25%	11,608.61	3,112,468.61	0.95%
JPMORGAN CHASE & CO-TV-14.08.2029	EUR	15,000,000	100.44%	9,830.83	15,009,830.83	4.58%
NORSK HYDRO ASA - 1.125% -11.04.2025	EUR	15,000,000	100.44%	121,721.31	15,504,821.31	4.73%
RCI BANQUE SA-1.625%-26.05.2026	EUR	10,000,000	103.97%	97,233.61	10,334,833.61	3.15%
RCI BANQUE SA-1.75%-10.04.2026	EUR	5,000,000	103.47%	63,353.83	5,225,503.83	1.59%
SNAM SPA-TV-02.08.2024	EUR	10,050,000	97.12%	95.48	9,928,992.98	3.03%
SNAM SPA-TV-21.02.2022	EUR	154,000	99.31%	32.85	154,614.97	0.05%
STE GENERALE-TV-22.05.2024	EUR	3,000,000	100.57%	1,280.50	3,024,410.50	0.92%
					Sub-Total:	55.59%
Mercado de Cotações Oficiais de Bolsa de Valores de Estado não membro da UE						
Obrigações Diversas						
AT&T INC-TV-05.09.2023	EUR	8,000,000	99.82%	2,700.00	8,116,540.00	2.47%
					Sub-Total:	2.47%
<b>Liquidez</b>						
A vista						
Depósitos à Ordem						
Depósito à Ordem - Conta remun. (no BPI)						
					4,033,478.01	1.23%
					Sub-Total:	1.23%
<b>Outros Valores a Regularizar</b>						
Valores Activos						
Valores Activos						
Depósito à Ordem - Conta remun. (no BPI)						
					11,881,914.00	3.62%
					Sub-Total:	3.62%

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Carteira em 2019.12.31

Designação	Moeda	Quant./ Mont. Nom.	Cotação	Juros Corridos	Valor Global	%
Valores Passivos						
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Terceiros					-25,311.26	-0.01%
					Sub-Total:	-0.01%
n.a.						
n.a.						
n.a.						
Derivados - SWAPS taxa de Juro		30,000,000	31,848,223.6	35,425.00	1,848,223.66	0.56%
Derivados - SWAPS taxa de Juro		10,000,000	10,751,662.3		751,662.36	0.23%
Derivados - SWAPS taxa de Juro		-30,000,000	-39,849,784.3	-882,479.52	-9,849,784.31	-3.00%
Derivados - SWAPS taxa de Juro		-5,300,000	-5,964,302.85	-83,856.16	-664,302.85	-0.20%
Derivados - SWAPS taxa de Juro		5,000,000	5,389,764.29	3,475.69	389,764.29	0.12%
Derivados - SWAPS taxa de Juro		5,000,000	5,387,405.35	7,550.83	387,405.35	0.12%
Derivados - SWAPS taxa de Juro		-6,500,000	-6,852,248.37	-7,592.21	-352,248.37	-0.11%
Derivados - SWAPS taxa de Juro		-20,000,000	-21,645,185.8	-88,506.01	-1,645,185.88	-0.50%
Derivados - SWAPS taxa de Juro		20,000,000	21,597,300.3	2,666.67	1,597,300.30	0.49%
Derivados - SWAPS taxa de Juro		-15,000,000	-16,089,150.6	-121,721.31	-1,089,150.60	-0.33%
Derivados - SWAPS taxa de Juro		-10,000,000	-5,577,068.71	-97,233.60	-1,154,137.42	-0.35%
Derivados - SWAPS taxa de Juro		10,000,000	10,552,011.5	3,815.83	552,011.59	0.17%
Derivados - SWAPS taxa de Juro		-5,000,000	-5,624,713.05	-69,330.60	-624,713.05	-0.19%
Derivados - SWAPS taxa de Juro		10,000,000	10,769,210.5	18,159.02	769,210.54	0.23%
Derivados - SWAPS taxa de Juro		-10,000,000	-11,249,426.1	-138,661.20	-1,249,426.10	-0.38%
Derivados - SWAPS taxa de Juro		5,000,000	5,334,778.85	2,576.39	334,778.85	0.10%
Derivados - SWAPS taxa de Juro		6,500,000	6,917,032.87	3,612.38	417,032.87	0.13%
Derivados - SWAPS taxa de Juro		-10,000,000	-10,541,920.5	-11,680.33	-541,920.57	-0.17%
Derivados - SWAPS taxa de Juro		5,300,000	5,674,256.90	12,218.41	374,256.90	0.11%
Derivados - SWAPS taxa de Juro		-10,000,000	-5,626,700.80	-158,219.18	-1,253,401.60	-0.38%
Derivados - SWAPS taxa de Juro		5,000,000	5,444,730.88	12,175.28	444,730.88	0.14%
Derivados - SWAPS taxa de Juro		5,000,000	5,351,415.36	11,423.33	351,415.36	0.11%
Derivados - SWAPS taxa de Juro		5,000,000	5,338,666.80	11,423.33	338,666.80	0.10%
Derivados - SWAPS taxa de Juro		-17,000,000	-18,070,563.2	-106,657.53	-1,070,563.23	-0.33%
Derivados - SWAPS taxa de Juro		-10,000,000	-11,163,241.9	-136,678.08	-1,163,241.90	-0.35%
Derivados - SWAPS taxa de Juro		17,000,000	17,869,213.1	25,489.61	869,213.14	0.26%
Derivados - SWAPS taxa de Juro		15,000,000	15,778,774.8	14,040.00	778,774.88	0.24%
Derivados - SWAPS taxa de Juro		-5,000,000	-5,623,441.91	-63,353.83	-623,441.91	-0.19%
					Sub-Total:	-3.38%
<b>Total das aplicações:</b>					<b>328,006,789.16</b>	
<b>Número de Unidades de Participação em Circulação:</b>						