

CARTEIRA DETALHADA

Carteira em 2020.12.31

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-0.7%-15.10.2027	EUR	800,000	99.81%	1,181.37	852,917.37	0.34%
OTRV ABRIL 2022	EUR	934,000	104.31%	3,943.56	964,067.54	0.38%
OTRV AGOSTO 2022	EUR	667,000	104.14%	4,476.31	691,486.31	0.27%
OTRV DEZEMBRO 2022	EUR	2,239,000	103.10%	1,778.76	2,296,753.76	0.91%
OTRV JULHO 2025	EUR	62,000	104.58%	277.28	65,315.28	0.03%
REGIAO AUTONOMA ACORES 1.85%- 21-08-2025	EUR	812,500	102.57%	5,511.46	854,573.96	0.34%
REGIAO AUTONOMA ACORES-0.603%-21.07.2026	EUR	500,000	100.00%	702.12	510,372.12	0.20%
					Sub-Total:	2.46%
Obrigações Diversas						
NOS SGPS-2015-2022	EUR	1,000,000	100.11%	4,491.11	1,024,091.11	0.40%
REFER-REDE FERROVIARIA-4.675%-16.10.2024	EUR	1,300,000	122.12%	12,654.52	1,554,493.52	0.61%
SONAE CAPITAL - 2016/2021	EUR	1,000,000	100.00%	9,687.50	1,012,187.50	0.40%
					Sub-Total:	1.42%
Mercado de Cotações Oficiais de Bolsa de Valores de Estados Membros da União Europeia						
Títulos de Dívida Pública						
BNG BANK NV-0.1%-15.01.2030	EUR	1,700,000	99.82%	1,630.33	1,764,326.33	0.70%
BONOS Y OBLI DEL ESTADO-1.5%-30.04(XMAD)	EUR	1,050,000	106.11%	10,571.92	1,182,770.92	0.47%
BONOS Y OBLIG DEL EST.-4.2%(31.01.2037)	EUR	1,934,000	113.78%	74,348.03	3,156,853.93	1.25%
BONOS Y OBLIG DEL ESTADO-2.35%30.07.2033	EUR	1,920,000	111.56%	19,036.93	2,445,110.53	0.97%
BONOS Y OBLIG ESTADO-1.25%-31.10.2030	EUR	3,505,000	103.52%	7,322.09	3,927,559.44	1.55%
BPIFRANCE FINANCEMENT -0.125%-26.02.2027	EUR	700,000	99.20%	572.95	719,283.95	0.28%
BUNDESREPUB. DEUTSCHLAND-0%-15.05.2035	EUR	4,160,000	105.19%		4,391,004.80	1.74%
BUNDESREPUBLIK DEUT-0.5%-15.02.2028	EUR	2,625,000	108.68%	11,475.41	2,865,769.16	1.13%
BUONI POLIENNALI DEL TE-1.45%-01.03.2036	EUR	3,000,000	93.99%	14,420.55	3,238,430.55	1.28%
BUONI POLIENNALI DEL TES-2%-01.12.2025	EUR	3,920,000	103.94%	6,443.84	4,327,107.04	1.71%
BUONI POLIENNALI DEL TES-2.2%-01.06.2027	EUR	4,945,000	107.51%	8,941.64	5,603,862.99	2.21%
CASSA DEPOSITI E PRESTIT-1%-11.02.2030	EUR	600,000	99.03%	5,311.48	623,071.48	0.25%
CCTS EU-TV-15.09.2025	EUR	3,250,000	98.07%	917.67	3,272,822.67	1.29%
COMMUNITY OF MADRID SP-0.419%-30.04.2030	EUR	750,000	100.00%	2,109.35	771,991.85	0.31%
DEUTSCHLAND I/L BOND 0.1% - 15.04.2026	EUR	5,470,000	111.67%	4,084.99	6,259,505.88	2.47%
FINNISH GOVERNMENT-0.125%-15.04.2036	EUR	1,700,000	99.71%	1,513.70	1,777,282.70	0.70%
FINNISH GOVERNMENT-1.125%-15.04.2034	EUR	1,910,000	112.25%	15,306.16	2,277,319.16	0.90%
FRANCE (GOVT OF)-0.75%-25.05.2052	EUR	1,275,000	95.84%	5,763.70	1,426,738.45	0.56%
FRANCE(GOVT OF) -1.25%-25.05.2036	EUR	1,250,000	117.54%	9,417.81	1,513,967.81	0.60%
FRANCE(GOVT OF)-2.5%-25.05.2030	EUR	3,719,600	121.44%	56,048.77	4,810,143.92	1.90%
IRISH TREASURY-0.2%-18.10.2030	EUR	1,225,000	101.15%	496.71	1,287,628.71	0.51%
REPUBLIC OF AUSTRIA-4.15%-15.03.2037	EUR	1,350,000	170.65%	44,666.51	2,356,285.01	0.93%
					Sub-Total:	23.71%
Obrigações Diversas						
ACEA SPA-0.5%-06.04.2029	EUR	1,500,000	99.20%	5,527.40	1,512,232.40	0.60%
ALD SA-0.375%-19.10.2023	EUR	300,000	99.96%	225.00	302,601.00	0.12%
AMADEUS IT GROUP SA-2.5%-20.05.2024	EUR	1,000,000	99.90%	15,410.96	1,088,680.96	0.43%
BANCO BILBAO VIZCAYA ARG-TV-09.03.2023	EUR	2,200,000	97.71%	88.73	2,204,862.73	0.87%
BANCO DE SABADELL SA-1.625%-07.03.2024	EUR	1,000,000	97.00%	13,311.64	1,054,501.64	0.42%
BANCO SANTANDER SA-TV-11.05.2024	EUR	600,000	101.98%	586.67	609,646.67	0.24%
BANCO SANTANDER SA-TV-28.03.2023	EUR	1,900,000	100.85%	33.41	1,914,036.41	0.76%

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Obrigações Diversas						
BANK OF AMERICA CORP-TV-25.04.2024	EUR	3,500,000	100.60%	1,212.75	3,521,687.75	1.39%
BARCLAYS PLC-1.875%-08.12.2023	EUR	2,000,000	105.24%	2,363.01	2,109,223.01	0.83%
BCP-4.5%-07.12.2027	EUR	3,700,000	99.49%	10,947.95	3,663,439.95	1.45%
BMW FINANCE NV-TV-02.10.2023	EUR	2,000,000	100.24%	510.00	2,016,210.00	0.80%
BNP PARIBAS-TV-07.06.2024	EUR	700,000	100.62%	104.07	707,272.07	0.28%
BPCE SA-TV-23.03.2023	EUR	1,500,000	99.34%		1,507,245.00	0.60%
BRISA CONCESSAO RODOV.SA-2%-22.03.2023	EUR	1,000,000	104.70%	15,561.64	1,057,141.64	0.42%
CAIXA GERAL DE DEPOSITOS-10.75%-PERP	EUR	3,400,000	112.43%		3,731,534.00	1.47%
CAPGEMINI SA-1.25%-15.04.2022	EUR	200,000	99.79%	1,780.82	205,126.82	0.08%
CARREFOUR BANQUE-TV-12.09.2023	EUR	2,000,000	100.00%	98.22	2,009,198.22	0.79%
CIA ESPANOLA DE PETROL-1%-16.02.2025	EUR	1,400,000	100.96%	12,202.19	1,434,364.19	0.57%
CONTI-GUMMI FINANCE B.-1.125%-25.09.2024	EUR	300,000	99.59%	896.92	311,117.92	0.12%
CONTI-GUMMI FINANCE B.-2.125%-27.11.2023	EUR	1,500,000	103.61%	2,969.18	1,588,214.18	0.63%
CREDIT AGRICOLE LONDON-TV-06.03.2023	EUR	2,000,000	100.55%	97.33	2,011,977.33	0.80%
CREDIT AGRICOLE SA-TM-05.06.2030	EUR	300,000	100.00%	2,791.44	315,832.44	0.12%
DAIMLER AG-1.625%-22.08.2023	EUR	700,000	99.83%	4,082.53	734,980.53	0.29%
DAIMLER AG-TV-03.07.2024	EUR	1,900,000	99.90%		1,896,447.00	0.75%
DAIMLER INTL FINANCE BV-0.25%-06.11.2023	EUR	200,000	100.54%	75.34	201,313.34	0.08%
DANAHER CORP-1.7%-30.03.2024	EUR	600,000	99.93%	7,712.88	641,972.88	0.25%
DEUT PFANDBRIEFBANK AG-0.875%-29.01.2021	EUR	1,200,000	100.41%	9,668.03	1,210,472.03	0.48%
DEUT PFANDBRIEFBANK AG-TV-28.07.2023	EUR	1,600,000	99.17%	1,112.18	1,606,552.18	0.63%
DIGITAL DUTCH FINCO BV-0.125%-15.10.2022	EUR	100,000	99.91%	26.37	100,338.37	0.04%
DIGITAL DUTCH FINCO BV-TV-23.09.2022	EUR	1,500,000	100.00%		1,502,760.00	0.59%
ENGIE SA-TM-PERP	EUR	700,000	99.63%	891.78	711,426.78	0.28%
ENI SPA-TM-PERP	EUR	450,000	99.40%	2,556.68	471,321.68	0.19%
EQUINOR ASA-0.75%-22.05.2026	EUR	350,000	99.42%	1,603.77	367,192.77	0.15%
ESSILORLUXOTTICA-0.25%-05.01.2024	EUR	500,000	99.98%	715.75	506,425.75	0.20%
FCA BANK SPA IRELAND-0.25%-28.02.2023	EUR	900,000	99.88%	2,071.72	904,546.72	0.36%
GALP ENERGIA SGPS SA-1%-15.02.2023	EUR	4,000,000	99.68%	34,972.68	4,065,012.68	1.61%
GALP GAS NATURAL DIS.1.375%-19.09.2023	EUR	700,000	104.02%	2,716.10	726,341.10	0.29%
GOLDMAN SACHS GROUP INC-TV-21.04.2023	EUR	1,900,000	100.15%	153.64	1,900,495.64	0.75%
HARLEY-DAVIDSON FINL S-3.875%-19.05.2023	EUR	200,000	99.96%	4,798.63	221,544.63	0.09%
HSBC HOLDINGS PLC-TM-13.11.2026	EUR	1,000,000	100.00%	406.36	1,012,606.36	0.40%
HSBC HOLDINGS PLC-TV-05.10.2023	EUR	3,500,000	99.81%	16.92	3,516,816.92	1.39%
IBERDROLA INTL BV-TM-PERP	EUR	1,000,000	100.00%	3,285.92	1,031,365.92	0.41%
INFINEON TECHNOLOGIES A-0.75%-24.06.2023	EUR	400,000	99.83%	1,561.64	410,265.64	0.16%
ING GROEP NV- TV - 20.09.2023	EUR	800,000	99.14%	68.67	812,156.67	0.32%
ING GROEP NV-TM-18.02.2029	EUR	1,500,000	99.19%	452.05	1,499,252.05	0.59%
ING GROEP NV-TM-26.05.2031	EUR	400,000	99.84%	5,100.00	432,360.00	0.17%
INTESA SANPAOLO SPA-TV-19.04.2022	EUR	1,000,000	101.11%	898.31	1,008,528.31	0.40%
MACQUARIE GROUP LTD-0.35%-03.03.2028	EUR	1,500,000	99.80%	402.74	1,506,897.74	0.60%
MORGAN STANLEY-TV-08.11.2022	EUR	2,100,000	99.65%	555.10	2,108,724.10	0.83%
NYKREDIT REALKREDIT AS-0.75%-20.01.2027	EUR	600,000	99.89%	4,254.10	619,284.10	0.24%
OMV AG-0%-16.06.2023	EUR	500,000	99.58%		501,990.00	0.20%
OP CORPORATE BANK PLC-TM-09.06.2030	EUR	400,000	99.56%	3,650.68	418,658.68	0.17%
ORANGE SA-TM-PERP	EUR	600,000	99.63%	2,215.07	622,429.07	0.25%
POSCO-0.5%-17.01.2024	EUR	800,000	99.89%	3,814.21	804,742.21	0.32%
RCI BANQUE SA-0.5%-15.09.2023	EUR	1,400,000	97.90%	2,052.05	1,408,310.05	0.56%

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Designação	Moeda	Quant./ Mont. Nom.	Cotação	Juros Corridos	Valor Global	%
Obrigações Diversas						
REPSOL INTL FINANCE-0.125%-05.10.2024	EUR	1,300,000	99.75%	387.33	1,307,433.33	0.52%
ROYAL BK OF SCOTLAND PL-0.625%02.03.2022	EUR	500,000	98.38%	2,602.74	506,642.74	0.20%
ROYAL BK SCOTLND GRP PLC-2%-08.03.2023	EUR	2,000,000	102.54%	32,657.53	2,081,797.53	0.82%
SANTAN CONSUMER FINANC-0.375%-17.01.2025	EUR	500,000	99.80%	1,787.91	508,987.91	0.20%
SOCIETE GENERALE-1%-01.04.2022	EUR	500,000	100.16%	3,753.42	511,283.42	0.20%
SODEXO SA-0.5%-17.01.2024	EUR	300,000	99.90%	686.30	305,873.30	0.12%
STE GENERALE-TV-22.05.2024	EUR	2,000,000	100.40%	576.33	2,020,896.33	0.80%
TELIA CO AB-TM-11.05.2081	EUR	200,000	99.26%	1,763.01	203,935.01	0.08%
UNIBAIL-RODAMCO-WESTFL-0.625%-04.05.2027	EUR	1,000,000	99.24%	462.33	995,492.33	0.39%
UNICREDIT SPA-TM-20.01.2026	EUR	1,550,000	99.90%	17,583.61	1,591,593.11	0.63%
VOLVO TREASURY AB-1.625%-26.05.2025	EUR	750,000	99.69%	7,312.50	806,452.50	0.32%
					Sub-Total:	32.09%
Mercado de Cotações Oficiais de Bolsa de Valores de Estado não membro da UE						
Obrigações Diversas						
AMERICAN HONDA FINANCE-1.6%-20.04.2022	EUR	500,000	99.99%	5,589.04	517,089.04	0.20%
AMERICAN HONDA FINANCE-1.95%-18.10.2024	EUR	500,000	99.87%	1,976.71	538,986.71	0.21%
GOLDMAN SACHS GROUP INC-TV-26.09.2023	EUR	1,394,000	100.00%	9.41	1,394,957.33	0.55%
MEDTRONIC GLOBAL HLDINGS-0%-15.03.2023	EUR	800,000	100.08%		803,240.00	0.32%
UBS GROUP AG-TM-05.11.2028	EUR	800,000	99.20%	306.85	803,578.85	0.32%
					Sub-Total:	1.60%
Outros Valores						
Valores Mobiliários Nacionais Não Cotados						
Títulos de Dívida Pública						
OT - 4.1% - 15.04.2037	EUR	800,000	154.18%	23,364.38	1,289,940.38	0.51%
					Sub-Total:	0.51%
Outros Instrumentos de Dívida						
Papel Comercial						
COLEP PORTUGAL EM30ª 14/01/2021	EUR	1	S/COT	154.67	1,450,154.67	0.57%
RAR HOLDING 1º DE 2018 EM 17 0.09%	EUR	1	S/COT	72.00	1,200,072.00	0.47%
SOGRAPE VINHOS EM 14 25/JAN/2021	EUR	1	S/COT	83.71	2,450,083.71	0.97%
UNILEVER FIMA, LDA BBVA - EM 7	EUR	1	S/COT		400,000.00	0.16%
					Sub-Total:	2.17%
Unidades de Participação de FIM						
FIM domiciliados em Portugal						
FIM domiciliados em Portugal						
IMOFOMENTO - CLASSE A	EUR	369,716	5.58		2,189,270.33	0.87%
					Sub-Total:	0.87%
FIM domiciliados num Estado Membro da União Europeia						
FIM domiciliados num Estado Membro da União Europeia						
ALLIANZ EUROPE EQ. GROWTH SELECT-WT-EUR-	EUR	1,878	2,651.11		6,338,639.45	2.51%
BPI OPPORTUNIT CL.I	EUR	191,567	8.46		2,187,507.94	0.86%
BPIGIF ALTERNATIVE FUND INSTITUCIONAL	EUR	487,361	10.75		6,180,219.91	2.44%
ETF-AMUNDI JAPAN TOPIX UCITS ETF(XPAR)	EUR	31,060	78.36		2,691,349.00	1.06%
FIDELITY EUROPEAN DYNAMIC GROWTH I EUR A	EUR	340,045	16.75		6,127,619.73	2.42%
IETF - ISHARES CORE S&P 500 (XAMS)	USD	7,253	304.99		2,226,105.27	0.88%
IETF-IS. CORE MSCI EUROPE UCITS (AMS)	EUR	192,641	21.87		4,704,293.22	1.86%
IETF-IS.CORE MSCI EUROPE ACC - (XAMS)	EUR	741,828	55.84		40,392,534.60	15.96%
KANAM GRUNDINV FONDS	EUR	14,357	57.06		99,350.44	0.04%

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FIM domiciliados num Estado Membro da União Europeia						
SEB-IMMOINVEST EUR	EUR	17,218	57.27		37,363.06	0.01%
VANGUARD IS-EM.MKT.STK.IDX-INV	EUR	16,141	164.37		3,145,555.15	1.24%
					Sub-Total:	29.30%
Liquidez						
A vista						
Depósitos à Ordem						
Depósito à Ordem - Conta remun. (no BPI)					10,827,000.37	4.28%
					Sub-Total:	4.28%
Outros Valores a Regularizar						
Valores Activos						
Valores Activos						
Depo à Ordem-Cnt n/ remun.(fora do BPI)					28,522.53	0.01%
Posições a Liquidar - títulos					3,183.66	0.00%
Terceiros					-6,955.61	0.00%
					Sub-Total:	0.01%
Valores Passivos						
Valores Passivos						
Terceiros		-9			-488,017.47	-0.19%
					Sub-Total:	-0.19%
Operações Sobre Taxas de Juro						
Em mercado regulamentado						
Futuros						
FUT US 10Y NOTE - MAR21	USD	25	S/COT		0.00	0.00%
					Sub-Total:	0.00%
n.a.						
n.a.						
n.a.						
IETF-ISHARES EDGE MSCI ERP VALUE (LSE)	EUR	516,213	5.77		2,965,901.79	1.17%
UNILEVER FIMA, LDA EM 80	EUR	1	S/COT		1,500,000.00	0.59%
					Sub-Total:	1.77%
Total das aplicações:					253,022,707.47	
Número de Unidades de Participação em Circulação:					12,341,565.36	