

## CARTEIRA DETALHADA

Carteira em 2018.09.30

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						
OT-.2.125%-17.10.28(XLIS)	EUR	330,000	102.21%	4,918.36	342,204.76	0.30%
OT-2.875%-15.10.2025	EUR	284,000	109.98%	7,829.45	320,169.81	0.28%
OTRV JULHO 2025	EUR	20,000	102.15%	38.33	20,468.33	0.02%
REGIAO AUTONOMA ACORES 1.85%- 21-08-2025	EUR	875,000	102.64%	1,798.61	899,907.36	0.78%
					Sub-Total:	1.37%
Obrigações Diversas						
NOS SGPS-2015-2022	EUR	500,000	102.26%	71.67	511,371.67	0.44%
SEMAPA 2014/2019	EUR	675,000	100.37%	9,272.14	686,756.14	0.60%
SONAE CAPITAL - 2016/2021	EUR	500,000	100.32%	1,937.50	503,537.50	0.44%
					Sub-Total:	1.48%
Acções						
REN-REDES ENERG.NAC.SGPS	EUR	45,676	2.43		110,992.68	0.10%
SONAE - SGPS	EUR	82,235	0.89		73,394.74	0.06%
					Sub-Total:	0.16%
Mercado de Cotações Oficiais de Bolsa de Valores de Estados Membros da União Europeia						
Títulos de Dívida Pública						
BONOS Y OBLIG DEL ESTADO-0.45%-31.10.22	EUR	1,400,000	100.51%	5,764.93	1,412,946.93	1.22%
BONOS Y OBLIG DEL ESTADO-0.75%-30.07.21	EUR	400,000	102.04%	509.59	408,649.59	0.35%
BONOS Y OBLIG DEL ESTADO-1.4%30.04.2028	EUR	474,000	99.67%	2,781.67	475,207.99	0.41%
BONOS Y OBLIG DEL ESTADO-2.7%-31.10.2048	EUR	464,000	102.48%	7,379.51	482,882.07	0.42%
BONOS Y OBLIG DES ESTADO-4%-30.04.2020	EUR	325,000	106.68%	5,449.32	352,146.32	0.31%
BUNDESobligation- 0.25%-16.10.2020	EUR	10,344,000	101.61%	24,726.41	10,535,057.93	9.13%
BUNDESREPUB.DEUTCHLAND-3.25%-04-07-2042	EUR	539,400	148.80%	4,226.53	806,837.55	0.70%
BUNDESREPUB.DEUTSCHLAND 1.5%-15.02.2023	EUR	376,000	107.50%	3,507.62	407,718.90	0.35%
BUNDESREPUBLIK DEUTSCHL-6.25%-04.01.2030	EUR	1,055,400	163.03%	48,613.46	1,769,189.86	1.53%
BUONI POLIENNALI TES-3.75%-01.09.2024	EUR	837,000	105.92%	2,493.80	889,019.09	0.77%
BUONI POLIENNALI DEL TES-0.95%-15.03.23	EUR	2,800,000	94.62%	1,093.15	2,650,397.15	2.30%
BUONI POLIENNALI DEL TES-2%-01.12.2025	EUR	1,816,000	94.83%	12,040.33	1,734,080.49	1.50%
BUONI POLIENNALI DEL TES-3.75% 1.08.2021	EUR	4,200,000	105.36%	25,890.41	4,450,800.41	3.86%
BUONI POLIENNALI DEL TES-4.5%-01.03.2024	EUR	758,000	109.68%	2,747.75	834,106.99	0.72%
BUONI POLIENNALI-2.8%-01.12.2028	EUR	1,500,000	97.15%	6,904.11	1,464,079.11	1.27%
CASSA DEPOSITI PRESTITI-3.01%-20.11.2018	EUR	1,200,000	100.31%	31,073.10	1,234,769.10	1.07%
CCTS EU-TV-15.10.2024	EUR	1,000,000	93.42%	3,868.67	938,028.67	0.81%
DEUTSCHLAND I/L BOND-0.1%-15.04.2023	EUR	1,396,600	114.68%	676.54	1,602,328.15	1.39%
DEUTSCHLAND I/L BOND-1.75%-15.04.2020	EUR	1,900,000	119.13%	17,041.60	2,280,492.60	1.98%
FRANCE (GOVT OF) - 3.75% - 25.04.2021	EUR	228,000	110.58%	3,701.10	255,823.50	0.22%
FRANCE(GOVT OF) -I/L-0.1%-01.03.2021	EUR	2,000,000	108.04%	1,167.12	2,161,941.12	1.87%
INSTITUTO CREDITO OFICI-0.05%-30-07-2020	EUR	1,100,000	100.19%	93.42	1,102,194.42	0.96%
IRISH TSY 3.4%-18.03.2024	EUR	184,000	116.87%	3,359.39	218,400.19	0.19%
NETHERLANDS GOVERNMENT-2.75%-15.01.2047	EUR	285,000	140.25%	5,539.93	405,249.58	0.35%
OBLIGAC. DEL ESTADO-5.75% (30.07.2032)	EUR	221,000	148.24%	2,158.53	329,764.51	0.29%
SPAIN I/L BOND-0.7%-30.11.2033	EUR	500,000	103.51%	2,954.63	520,483.63	0.45%
					Sub-Total:	34.43%
Obrigações Diversas						
ABERTIS INFRAESTRU.3.75%-20.06.2023	EUR	500,000	111.75%	5,239.73	563,979.73	0.49%
ALLIANZ FINANCE II B.V.-TV-07.12.2020	EUR	200,000	100.93%	23.13	201,875.13	0.17%

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Obrigações Diversas						
AMADEUS IT GROUP SA-1.5%-18.09.2026	EUR	200,000	99.76%	98.63	199,622.63	0.17%
ANHEUSER-BUSCH INBEV NV-TV-17.03.2020	EUR	500,000	100.96%	77.82	504,882.82	0.44%
BANCO BILBAO VIZCAYA ARG-TV-09.03.2023	EUR	700,000	98.43%	109.28	689,091.28	0.60%
BANCO BILBAO VIZCAYA ARG-TV-PERP	EUR	400,000	111.74%	7,586.30	454,538.30	0.39%
BANCO POPULAR ESP. 0.75%-29.09.2020	EUR	200,000	101.56%	4.11	203,130.11	0.18%
BANCO SANTANDER SA-TV-28.03.2023	EUR	500,000	99.73%	11.97	498,676.97	0.43%
BANK OF AMERICA CORP-TV-04.05.2023	EUR	500,000	100.57%	352.15	503,207.15	0.44%
BANKINTER SA -0.875%- 03.08.2022	EUR	400,000	102.23%	556.16	409,460.16	0.35%
BCP-4.5%-07.12.2027	EUR	600,000	98.05%	21,969.86	610,251.86	0.53%
BMW US CAPITAL LLC-TX.VR.-18.03.2019	EUR	499,000	100.12%	10.15	499,608.95	0.43%
BNG BANK NV-1.5%15.04.2020(XSTU)	EUR	1,100,000	102.89%	7,594.52	1,139,351.52	0.99%
BNP PARIBAS-TV-07.06.2024	EUR	500,000	99.94%	137.68	499,812.68	0.43%
BPCE SA-TV-23.03.2023	EUR	300,000	98.88%	9.05	296,646.05	0.26%
CAIXA ECO MONTEPIO GERAL-0.875%-17.10.22	EUR	200,000	100.50%	1,668.49	202,668.49	0.18%
CAIXA GERAL DE DEPOSITOS-10.75%-PERP	EUR	600,000	112.91%		677,454.00	0.59%
CAIXA GERAL DE DEPOSITOS-TV-28.06.2028	EUR	700,000	105.18%	10,365.75	746,646.75	0.65%
CITIGROUP INC-TV-24.05.2021	EUR	500,000	101.49%	262.60	507,707.60	0.44%
CREDIT AGRICOLE LONDON-TV-06.03.2023	EUR	500,000	99.32%	93.67	496,693.67	0.43%
CREDIT SUISSE LONDON 4.75% - 05.08.2019	EUR	200,000	104.17%	1,457.53	209,799.53	0.18%
DANSKE BANK A/S TV 19.11.2018	EUR	1,000,000	100.04%	35.31	1,000,415.31	0.87%
DEUTSCHE BANK AG-TV-16.05.2022	EUR	600,000	98.01%	360.75	588,414.75	0.51%
EUROCLEAR BANK SA -TV-10.07.2020	EUR	500,000	100.41%	33.03	502,103.03	0.44%
FCA BANK SPA IRELAND-0.25%12.10.2020	EUR	500,000	99.25%	1,208.90	497,448.90	0.43%
FCE BANK PLC-TV-17.09.2019	EUR	500,000	100.60%	119.35	503,099.35	0.44%
FORD MOTOR CRED.CO LLC-TV-07.12.2022	EUR	500,000	97.12%	32.26	485,622.26	0.42%
GE CAPITAL EURO FUNDING-TX.VR-21.01.2020	EUR	500,000	100.23%	56.54	501,226.54	0.43%
GLAXOSMITHKLINE CAPITAL PL-TV-21.05.2020	EUR	500,000	100.31%		501,545.00	0.43%
GLENCORE FINANCE EUROP-1.625%-18.01.2022	EUR	500,000	101.86%	5,676.37	514,986.37	0.45%
GOLDMAN SACHS GROUP INC-TV-27.07.2021	EUR	1,280,000	101.69%	1,569.24	1,303,226.84	1.13%
HSBC FRANCE-0.6%-20.03.2023	EUR	200,000	100.10%	637.81	200,839.81	0.17%
HSBC HOLDINGS PLC-TV-05.10.2023	EUR	500,000	99.64%	216.29	498,436.29	0.43%
ING GROEP NV- TV - 20.09.2023	EUR	400,000	100.15%	59.00	400,639.00	0.35%
INTESA SANPAOLO SPA-0.5%-03.02.2020	EUR	1,000,000	99.10%	794.52	991,834.52	0.86%
JOHN DEERE BANK SA-TV 03.10.2022	EUR	500,000	99.92%		499,595.00	0.43%
KBC GROUP NV-TV-24.11.2022	EUR	500,000	99.91%	118.71	499,643.71	0.43%
LEASEPLAN CORPORATION NV-TV-04.11.2020	EUR	500,000	100.35%	153.54	501,918.54	0.44%
LLOYDS BANKING GROUP PLC-TV-21.06.2024	EUR	500,000	99.49%	57.75	497,527.75	0.43%
LVMH MOET HENNESSY VUITT-TV-26.05.2020	EUR	300,000	100.03%		300,093.00	0.26%
MEDIOBANCA SPA-TV-18.05.2022	EUR	500,000	96.29%	273.90	481,703.90	0.42%
MORGAN STANLEY-TV-08.11.2022	EUR	500,000	100.39%	280.46	502,205.46	0.44%
NATIONAL AUSTRALIA BANK-0.25%-28.03.2022	EUR	500,000	100.26%	636.99	501,956.99	0.44%
NORDEA BANK AB-TV-07.02.2022	EUR	500,000	100.79%	135.75	504,105.75	0.44%
NORDEA BANK AB-TV-27.09.2021	EUR	500,000	100.84%	7.54	504,227.54	0.44%
NOS SGPS-1.125%-02.05.2023	EUR	300,000	99.84%	1,396.23	300,925.23	0.26%
NOVARTIS FINANCE SA-0%-31.03.2021	EUR	300,000	100.01%		300,042.00	0.26%
PSA BANQUE FRANCE-0.625%-10.10.2022	EUR	250,000	98.81%	1,519.69	248,537.19	0.22%
ROYAL BK OF SCOTLAND-5.375%-30.09.2019	EUR	200,000	105.24%		210,486.00	0.18%
SANOFI-0%-13.01.2020	EUR	300,000	100.16%		300,468.00	0.26%

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Carteira em 2018.09.30

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Obrigações Diversas						
SANOFI-TV-22.03.2019	EUR	500,000	100.12%		500,585.00	0.43%
SAP SE - TV - 01.04.2020	EUR	534,000	100.36%		535,938.42	0.46%
SHELL INTERNATIONAL FIN-TV-15.09.2019	EUR	500,000	100.34%	14.63	501,734.63	0.43%
SOCIETE GENERALE-TV-01.04.2022	EUR	500,000	100.47%	657.50	503,022.50	0.44%
SONAE INV.BV-CONV.1.625%-11.06.2019	EUR	1,100,000	99.29%	5,435.96	1,097,603.96	0.95%
UBS AG LONDON-1.125%-30.06.2020	EUR	200,000	102.04%	567.12	204,643.12	0.18%
UNEDIC-0%-25.11.2020	EUR	1,000,000	100.46%		1,004,620.00	0.87%
UNICREDIT SPA-TV-19.02.2020	EUR	500,000	100.31%	387.79	501,912.79	0.44%
UNICREDIT SPA-TV-31.10.2020	EUR	500,000	99.93%		499,660.00	0.43%
UNILEVER NV-0%-31.07.2021	EUR	500,000	99.69%		498,470.00	0.43%
VINCI SA-3.375%-30.03.2020	EUR	200,000	105.07%	3,402.74	213,550.74	0.19%
VODAFONE GROUP PLC-TV- 25.02.2019	EUR	500,000	100.33%	289.21	501,944.21	0.44%
VOLKSWAGEN LEASING GMBH-0.25%-16.02.2021	EUR	500,000	99.79%	154.11	499,104.11	0.43%
					Sub-Total:	27.58%
Acções						
BANCO BILBAO VIZCAYA ARGENTARIA	EUR	8,168	5.49		44,842.32	0.04%
BANCO SANTANDER (MADRID)	EUR	10,783	4.34		46,749.70	0.04%
FERROVIAL SA	EUR	5,680	17.87		101,501.60	0.09%
IBERDROLA (MADRID)	EUR	8,049	6.34		51,014.56	0.04%
					Sub-Total:	0.21%
Outros Mercados Regulamentados da União Europeia						
Obrigações Diversas						
SCANIA CV AB-TV-24.10.2018	EUR	600,000	100.02%	32.87	600,134.87	0.52%
					Sub-Total:	0.52%
Mercado de Cotações Oficiais de Bolsa de Valores de Estado não membro da UE						
Obrigações Diversas						
COCA-COLA CO/THE-TV-08.03.2019	EUR	500,000	100.12%		500,580.00	0.43%
EDP FINANCE BV-5.25%-14.01.2021	USD	700,000	102.57%	7,758.33	626,936.18	0.54%
ORACLE CORP 2.25% - 10.01.2021	EUR	200,000	105.06%	3,242.47	213,362.47	0.18%
					Sub-Total:	1.16%
Outros Valores						
Outros Instrumentos de Dívida						
Papel Comercial						
COLEP PORTUGAL, S.A. EM 05 29/10/2018	EUR	1 1,000,000.00		26.67	1,000,026.67	0.87%
					Sub-Total:	0.87%
Unidades de Participação de FIM						
FIM domiciliados em Portugal						
FIM domiciliados em Portugal						
FIIF-IMOSOCIAL	EUR	68,268	2.89		197,137.50	0.17%
IMOFOMENTO - CLASSE A	EUR	194,098	5.70		1,106,026.24	0.96%
					Sub-Total:	1.13%
FIM domiciliados num Estado Membro da União Europeia						
FIM domiciliados num Estado Membro da União Europeia						
ALLIANZ GIF-DISCOVERY GERM.STRAT.I	EUR	510	1,308.63		667,598.90	0.58%
ALLIANZ GIF-EUROLAND EQ.GROWTH WT	EUR	347	1,828.15		635,115.76	0.55%
BNY MEL.GL-ABS RET.E	EUR	542,799	1.17		633,934.95	0.55%
BPI AFRICA CL I EUR	EUR	37,800	9.80		370,402.20	0.32%
BPI EURO LARG CAPS I	EUR	44,144	12.55		554,002.81	0.48%

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FIM domiciliados num Estado Membro da União Europeia						
BPI GIF. UNIVERSAL CLASSE I	EUR	207,632	7.98		1,656,902.47	1.44%
BPI HIGH INC CL.I	EUR	133,576	10.43		1,392,658.89	1.21%
BPI IBERIA CL I	EUR	126,660	5.40		684,217.31	0.59%
BPI OPPORTUNIT CL.I	EUR	24,896	8.85		220,354.95	0.19%
BPIGIF ALTERNATIVE FUND INSTITUCIONAL	EUR	195,837	12.10		2,370,018.07	2.05%
BPIGIF EUROPA I	EUR	53,763	15.31		823,272.77	0.71%
BRANDES INV.FDS-EUR VALUE EURO-I	EUR	7,970	37.88		301,899.43	0.26%
COMGEST GROWTH PLC-JAPAN-I- EUR	EUR	21,373	10.66		227,833.09	0.20%
ELEVA UCITS FD-EUROPEAN SEL.FD-I-EUR	EUR	231	1,329.15		307,326.06	0.27%
ETF-ISHARES EURO STOXX BANKS 30-15-(FRA)	EUR	67,984	10.36		704,178.27	0.61%
ETF-SPDR BLOOM. BARCL,0-3 EURO YE(XLON)	EUR	161,177	30.21		4,869,640.70	4.22%
EXANE FUNDS 2-EXANE CRISTAL FUND A	EUR	57	11,345.85		646,713.45	0.56%
HERMES IF-GLOB.EM.MKT.FD-F-USD	USD	64,179	2.81		156,061.81	0.14%
IETF-ISHARES BARCLAYS CAP.EURO CORP(LSE)	EUR	18,796	128.65		2,418,105.40	2.10%
IETF-ISHARES MSCI EUROPE UCITS (AMS)	EUR	16,201	23.94		387,851.94	0.34%
INVECO-EURO EQ.FD-C-CAP-EUR	EUR	22,646	27.55		623,896.47	0.54%
IVI UMBRELLA-EUR FND	EUR	26,912	22.82		614,124.77	0.53%
JPM FDS-JPM EUROLAND DYN.-C-PERF ACC	EUR	4,332	140.65		609,243.90	0.53%
JUPITER EUROP GROWTH	EUR	14,267	47.75		681,238.75	0.59%
KANAM GRUNDINV FONDOS	EUR	9,156	10.35		94,764.60	0.08%
M&G INV.FDS-7-GL.EM.MKTS-C ACC	USD	3,470	27.16		81,417.82	0.07%
MAN GLG JAPAN CORE ALPHA EQUITY-I-EUR-AC	EUR	1,046	210.55		220,250.04	0.19%
OLD MUT. GIS RET.FD	EUR	415,238	1.64		682,443.65	0.59%
OYSTER-EUROPEAN SELECTION-I	EUR	433	1,222.70		529,942.63	0.46%
PIONEER FDS-EUROPEAN EQUITY VALUE-A	EUR	500	2,005.44		1,003,421.90	0.87%
RAM LUX SYSTEM.FDS-E	EUR	1,277	477.05		608,957.66	0.53%
SEB-IMMOINVEST EUR	EUR	13,491	7.43		100,238.13	0.09%
VANG.INV.S-EUROZ.ST.	EUR	2,392	198.78		475,447.74	0.41%
VANGUARD EU STCK IDX	EUR	22,192	20.31		450,739.46	0.39%
					Sub-Total:	23.23%
FIM domiciliados em Estados Não Membros da União Europeia						
FIM domiciliados em Estados Não Membros da União Europeia						
GOLDMAN SACHS EMERG. MKT. CORESM EQ.-I-A	USD	9,359	18.34		148,275.79	0.13%
MARSHALL WACE UCITS-MW TOPS G EUR	EUR	4,979	143.61		714,986.32	0.62%
					Sub-Total:	0.75%
Liquidez						
A vista						
Depósitos à Ordem						
Depósito à Ordem - Conta remun. (no BPI)					7,540,695.40	6.54%
					Sub-Total:	6.54%
Outros Valores a Regularizar						
Valores Activos						
Valores Activos						
Depo à Ordem-Cnt n/ remun.(fora do BPI)					123,555.09	0.11%
Posições a Liquidar - títulos					2,253,705.82	1.95%
Terceiros					-1,979.05	0.00%
					Sub-Total:	2.06%
Valores Passivos						

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Valores Passivos						
Posições a Liquidar - títulos					-1,515,705.48	-1.31%
Terceiros					-203,161.94	-0.18%
					Sub-Total:	-1.49%
Operações Cambiais						
Em mercado regulamentado						
Futuros						
FUT E-MICRO EUR/USD DEC18	USD	5			0.00	0.00%
FUT EUR/GBP - DEC18	GBP	-8			0.00	0.00%
FUT EURO E-MINI FUT DEC18	USD	5			0.00	0.00%
FUT EURO FX CURR - DEC18	USD	7			0.00	0.00%
					Sub-Total:	0.00%
Operações Sobre Taxas de Juro						
Em mercado regulamentado						
Futuros						
FUT EURO-BUND (10Y) - DEC18	EUR	-22	S/COT		0.00	0.00%
					Sub-Total:	0.00%
Operações Sobre Cotações						
Em mercado regulamentado						
Futuros						
FUT DJ EURO STOXX 50 DEC18	EUR	-16	S/COT		0.00	0.00%
					Sub-Total:	0.00%
Total das aplicações:					115,365,468.56	
Número de Unidades de Participação em Circulação:					6,025,279.98	