

Fundo de Pensões Aberto SGF Reforma Conservadora

Valor Patrimonial Unitário em 30/09/2019 **5.76135** EUR
 N.º Unidades de Participação em circulação **1 105 086**

	Quantidade	Moeda	Cot. Moeda	Cot. Euro	Jur Dec	Valor (Euro)
1	Valores mobiliários cotados					
11	Mercado cot. ofic. de B.V. Port.					
114	Acções					
	BES	35 430.00	EUR			0.00
12	Mercado cot. ofic. de B.V. outros Est. Membro da UE					
122	Outros fundos públicos e equiparados					
	EIB 1,125% 15/05/2020 NOK	1 250 000.00	NOK	99.75	989.58	534.47
	SUB-TOTAL					126 219.47
123	Obrigações diversas					
	OREY Best Of 08/07/2031 (ex-2018, ex-2021)	2 000.00	EUR	56.41	56.41	36.80
	SUB-TOTAL					1 165.00
124	Acções					
	ISHARES Eurostoxx Banks 30-15	6 060.00	EUR	8.55	8.55	51 813.00
	SPDR Russell 2000 US Small Cap UCITS ETF	1 178.00	EUR	38.21	38.21	45 005.49
	SUB-TOTAL					96 818.49
3	U. P.'s de Instituições de Investimento Colectivo					
31	Fundos harmonizados					
	BLUEBAY Inv. Grade Euro Gov.	2 917.47	EUR	187.08	187.08	545 800.85
	Blackrock Strategic Funds-EUR Abs.Return	502.87	EUR	140.31	140.31	70 557.69
	Bluebay GLB SOV OPP-M EUR	760.39	EUR	101.03	101.03	76 822.00
	CANDRIAM Euro High Yield	139.69	EUR	1 281.60	1 281.60	179 022.86
	Candriam Long Short Global Credit	743.89	EUR	103.46	103.46	76 962.76
	Central Fund Canada LTD	8 763.00	USD	14.17	15.45	113 902.71
	ETFS AGRICULTURE	5 629.00	EUR	3.49	3.49	19 625.51
	ETFS Copper	1 339.00	EUR	21.96	21.96	29 404.44
	FISHER EMERGING MARKETS EQ-EUR UH	508.16	EUR	130.34	130.34	66 233.97
	FUNDSMITH Equity Fund	4 479.42	EUR	40.80	40.80	182 756.30
	GROUPAMA Enterprises - IC	66.89	EUR	2 272.13	2 272.13	151 985.50
	GROUPAMA Trésorerie IC	3.08	EUR	40 213.49	40 213.49	124 038.51
	HENDERSON Horizon Pan-European Alpha	6 188.23	EUR	16.36	16.36	101 239.38
	INRIS UCITS R Parus I EUR HD	692.60	EUR	99.80	99.80	69 121.78
	INVESCO Pan European Structured Equity	5 026.30	EUR	14.03	14.03	70 518.99
	ISHARES MSCI JPN EUR HEDGED	1 049.00	EUR	47.01	47.01	49 308.25
	Ishares MSCI Emerging Markets USD	1 631.00	EUR	29.48	29.48	48 081.88
	JUPITER JGF - Dinamic Bond - DY	23 540.42	EUR	13.62	13.62	320 620.52
	KEMPEN Euro Credit	156.60	EUR	1 493.61	1 493.61	233 899.33
	La Française Euro Inflation	162.13	EUR	1 786.41	1 786.41	289 631.37
	Lindsell Train - GL-Equity EUR	133 285.75	EUR	1.36	1.36	181 681.80
	Lyxor Bund IX Inverse	9 188.00	EUR	42.38	42.38	389 341.50
	M&G OPTIMAL INCOME C EUR ACC	33 628.98	EUR	10.34	10.34	347 568.96
	MAN GLG European Inc Opportunities	799.31	EUR	101.57	101.57	81 186.02
	MIMOSA Cap- AZVALOR Intl - I	57.61	EUR	1 149.14	1 149.14	66 205.09
	Merrill Lynch Inv.Sol.-Marshall Wace TOPS	594.20	EUR	136.78	136.78	81 275.22
	ORBIS SICAV - Japan Equity - EUR	705.56	EUR	34.11	34.11	24 066.55
	PERSHING SQUARE HOLDINGS LTD	1 727.00	USD	19.22	20.95	30 447.88
	SPDR Bloomberg Barclays EM LC Bond ETF	4 395.00	EUR	29.53	29.53	129 793.14
	Stewart Investors Asia Pacific Leaders Fund	20 323.20	EUR	2.38	2.38	48 369.22



	THIRD POINT OFFSHORE INVESTORS	6 039.00	USD	16.60	18.10	91 956.94
	US NATURAL GAS FUND LP	1 418.00	USD	19.93	21.73	25 923.58
	VECTOR FUND - NAVIGATOR -II	102.50	EUR	1 779.50	1 779.50	182 391.63
	Vaneck Vectors Gold Miners	1 784.00	USD	26.71	29.12	43 709.93
	Vontobel Fund - TwentyFour Abs. Ret.Credit Fund	2 760.93	EUR	108.61	108.61	299 864.61
	Winton Diversified Fund UC- EUR	924.08	EUR	104.92	104.92	96 951.39
B	iShares \$ TreasuryBond 1-3yr UCITS ETF USD (Acc)	2 236.00	USD	110.56	120.53	226 767.71
	iShares J.P.Morgan \$EMBond EUR Hgd UCITS ETF(Dist)	1 831.00	EUR	94.47	94.47	172 983.36
	SUB-TOTAL					5 340 019.11
32	Fundos não harmonizados					
	BANIF Global Private Equity Fund - FCR	666.67	EUR	0.19	0.19	124.51
	SUB-TOTAL					124.51
4	Imobiliário					
42	U. P.'s de fundos de investimento imobiliário					
	CA Património Crescente	14 737.00	EUR	17.32	17.32	255 284.63
	IMOSOCIAL	285.00	EUR	0.05	0.05	13.11
	SEB IMMOPORTFOLIO TARGET RETURN	421.00	EUR	9.10	9.10	3 831.10
	SEB Immoinvest	729.00	EUR	4.48	4.48	3 264.46
	SUB-TOTAL					262 393.30
5	Liquidez					
51	À vista					
512	Depósitos à ordem					
	BBVA - €		EUR			16 018.04
	BBVA-USD		USD			10.44
	BIG - Banco de Investimento Global		EUR			373 923.28
	BIG GBP		GBP			278.55
	BIG USD		USD			192.34
	CGD-EUR		EUR			5 349.92
	Cx. Crédito Agrícola Mútuo		EUR			25.49
	Millenium bcp		EUR			149 836.96
	SUB-TOTAL					545 635.02
52	A prazo					
521	Depósitos e outros equiparados					
9	Outros valores a regularizar	52 000.00	EUR			-5 585.24
	TOTAL DE APLICAÇÕES					6 372 374.90
	TOTAL DO FUNDO					6 366 789.65

Lisboa, 30 de Setembro de 2019