

Fundo de Pensões Aberto SGF Reforma Equilibrada

Valor Patrimonial Unitário em 30/09/2019 **8.91450** EUR
 N.º Unidades de Participação em circulação **440 080**

	Quantidade	Moeda	Cot. Moeda	Cot. Euro	Jur Dec	Valor (Euro)
1 Valores mobiliários cotados						
11 Mercado cot. ofic. de B.V. Port.						
BES	123 532.00	EUR				0.00
114 Acções						
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	720 000.00	NOK	99.75	989.58	307.85	72 702.41
SUB-TOTAL						72 702.41
123 Obrigações diversas						
ESF 6.875% 10/2019	100 000.00	EUR	0.01	0.01		10.00
OREY Best Of 08/07/2031 (ex-2018, ex-2021)	16 000.00	EUR	56.41	56.41	294.43	9 320.03
SUB-TOTAL						9 330.03
124 Acções						
ISHARES Eurostoxx Banks 30-15	4 808.00	EUR	8.55	8.55		41 108.40
SPDR Russell 2000 US Small Cap UCITS ETF	1 479.00	EUR	38.21	38.21		56 505.20
SUB-TOTAL						97 613.60
3 U. P.'s de Instituições de Investimento Colectivo						
31 Fundos harmonizados						
BLUEBAY Inv. Grade Euro Gov.	1 648.66	EUR	187.08	187.08		308 432.06
Blackrock Strategic Funds-EUR Abs.Return	239.48	EUR	140.31	140.31		33 601.44
CANDRIAM Euro High Yield	81.38	EUR	1 281.60	1 281.60		104 291.48
Central Fund Canada LTD	8 035.00	USD	14.17	15.45		104 440.06
ETFS AGRICULTURE	8 600.00	EUR	3.49	3.49		29 983.90
ETFS Copper	1 607.00	EUR	21.96	21.96		35 289.72
FISHER EMERGING MARKETS EQ-EUR UH	431.07	EUR	130.34	130.34		56 185.27
FUNDSMITH Equity Fund	4 309.44	EUR	40.80	40.80		175 821.27
HENDERSON Horizon Pan-European Alpha	2 952.41	EUR	16.36	16.36		48 301.41
INRIS UCITS R Parus I EUR HD	415.82	EUR	99.80	99.80		41 498.64
INVESCO Pan European Structured Equity	3 515.49	EUR	14.03	14.03		49 322.32
ISHARES MSCI JPN EUR HEDGED	749.00	EUR	47.01	47.01		35 206.75
Ishares MSCI Emerging Markets USD	1 971.00	EUR	29.48	29.48		58 105.08
JUPITER JGF - Dinamic Bond - DY	10 761.53	EUR	13.62	13.62		146 572.04
Jupiter Dynamic Bond Fund	6 090.00	EUR	10.88	10.88		66 259.20
KEMPEN Euro Credit	55.12	EUR	1 493.61	1 493.61		82 327.78
La Française Euro Inflation	77.50	EUR	1 786.41	1 786.41		138 451.60
Lindsell Train - GL-Equity EUR	135 933.33	EUR	1.36	1.36		185 290.72
Lyxor Bund 1X Inverse	5 598.00	EUR	42.38	42.38		237 215.25
M&G OPTIMAL INCOME C EUR ACC	20 868.10	EUR	10.34	10.34		215 680.13
MAN GLG European Inc Opportunities	558.48	EUR	101.57	101.57		56 724.71
MIMOSA Cap- AZVALOR Intl - I	69.68	EUR	1 149.14	1 149.14		80 073.68
Merrill Lynch Inv.Sol.-Marshall Wace TOPS	382.84	EUR	136.78	136.78		52 364.31
ORBIS SICAV - Japan Equity - EUR	935.61	EUR	34.11	34.11		31 913.59



	PERSHING SQUARE HOLDINGS LTD	2 340.00	USD	19.22	20.95	41 255.38
	SPDR Bloomberg Barclays EM LC Bond ETF	2 794.00	EUR	29.53	29.53	82 512.41
	Stewart Investors Asia Pacific Leaders Fund	25 151.97	EUR	2.38	2.38	59 861.69
	THIRD POINT OFFSHORE INVESTORS	4 748.00	USD	16.60	18.10	72 298.65
	US NATURAL GAS FUND LP	1 749.00	USD	19.93	21.73	31 974.85
	VECTOR FUND - NAVIGATOR -II	98.18	EUR	1 779.50	1 779.50	174 704.19
	Vaneck Vectors Gold Miners	2 168.00	USD	26.71	29.12	53 118.35
	Vontobel Fund - TwentyFour Abs. Ret.Credit Fund	1 259.64	EUR	108.61	108.61	136 809.39
	Winton Diversified Fund UC- EUR	525.17	EUR	104.92	104.92	55 099.16
	iShares \$ TreasuryBond 1-3yr UCITS ETF USD (Acc) B	1 186.00	USD	110.56	120.53	120 280.19
	iShares J.P.Morgan \$EMBond EUR Hgd UCITS ETF(Dist)	1 051.00	EUR	94.47	94.47	99 293.01
	SUB-TOTAL					3 300 559.69
32	Fundos não harmonizados					
	BANIF Global Private Equity Fund - FCR	53 325.91	EUR	0.19	0.19	9 959.68
	SUB-TOTAL					9 959.68
4	Imobiliário					
42	U. P.'s de fundos de investimento imobiliário					
	CA Património Crescente	8 773.00	EUR	17.32	17.32	151 972.05
	IMOSOCIAL	2 059.00	EUR	0.05	0.05	94.71
	SEB IMMOPTFOLIO TARGET RETURN	1 485.00	EUR	9.10	9.10	13 513.50
	SEB Immoinvest	1 847.00	EUR	4.48	4.48	8 270.87
	SUB-TOTAL					173 851.13
5	Liquidez					
51	À vista					
512	Depósitos à ordem					
	BBVA - €		EUR			8 572.70
	BBVA-USD		USD			24.64
	BIG - Banco de Investimento Global		EUR			141 591.20
	BIG - Banco de Investimento Global		NOK			816.48
	BIG NOK		NOK			-816.48
	BIG USD		USD			214.65
	CGD-EUR		EUR			17 533.54
	Cx. Crédito Agrícola Mútuo		EUR			47.21
	Millenium bcp		EUR			93 922.34
	SUB-TOTAL					261 906.28
52	A prazo					
521	Depósitos e outros equiparados					
9	Outros valores a regularizar	52 000.00	EUR			-2 824.34
	TOTAL DE APLICAÇÕES					3 925 922.82
	TOTAL DO FUNDO					3 923 098.47

Lisboa, 30 de Setembro de 2019