

CARTEIRA DETALHADA

Carteira em 2021.12.31

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						
OTRV JULHO 2025	EUR	62,000	104.58%	277.28	65,203.68	0.02%
REGIAO AUTONOMA ACORES 1.85%- 21-08-2025	EUR	650,000	102.57%	4,342.36	680,881.86	0.25%
REGIAO AUTONOMA ACORES-0.603%-21.07.2026	EUR	500,000	100.00%	1,346.42	509,431.42	0.19%
					Sub-Total:	0.46%
Obrigações Diversas						
NOS SGPS-2015-2022	EUR	1,000,000	100.11%	4,538.89	1,007,918.89	0.37%
REFER-REDE FERROVIARIA-4.675%-16.10.2024	EUR	1,300,000	122.12%	12,654.52	1,491,001.52	0.54%
					Sub-Total:	0.91%
Mercado de Cotações Oficiais de Bolsa de Valores de Estados Membros da União Europeia						
Títulos de Dívida Pública						
BONOS Y OBLIG DEL ESTADO-2.35%30.07.2033	EUR	2,380,000	113.16%	23,597.86	2,842,398.46	1.03%
BONOS Y OBLIG ESTADO-1.25%-31.10.2030	EUR	3,500,000	105.94%	7,311.64	3,752,696.64	1.36%
BPIFRANCE FINANCEMENT -0.125%-26.02.2027	EUR	1,700,000	101.57%	1,793.15	1,719,490.15	0.62%
BUNDESREPUB. DEUTSCHLAND-0%-15.05.2035	EUR	4,960,000	105.31%		4,964,513.60	1.80%
BUONI POLIENNALI DEL TE-1.45%-01.03.2036	EUR	2,410,000	93.99%	11,551.26	2,423,888.96	0.88%
BUONI POLIENNALI DEL TES-0.9%-01.04.2031	EUR	4,300,000	103.70%	9,648.49	4,240,332.49	1.54%
BUONI POLIENNALI DEL TES-1.5%-30.04.2045	EUR	1,380,000	99.17%	3,516.16	1,298,232.16	0.47%
BUONI POLIENNALI DEL TES-2.2%-01.06.2027	EUR	1,008,000	111.88%	1,822.68	1,100,835.00	0.40%
CASSA DEPOSITI E PRESTIT-1%-11.02.2030	EUR	600,000	99.03%	5,309.59	603,773.59	0.22%
CCTS EU-TV-15.04.2026	EUR	2,600,000	100.42%		2,611,960.00	0.95%
CCTS EU-TV-15.09.2025	EUR	3,250,000	98.07%	289.79	3,264,589.79	1.19%
COMMUNITY OF MADRID -0,997%-30.09.2024	EUR	3,500,000	104.57%	8,795.45	3,637,315.45	1.32%
DEUTSCHLAND I/L BOND 0.1% - 15.04.2026	EUR	6,700,000	118.13%	5,045.32	8,142,912.22	2.96%
FINNISH GOVERNMENT-0.125%-15.04.2036	EUR	1,700,000	99.71%	1,513.70	1,662,226.70	0.60%
FINNISH GOVERNMENT-1.125%-15.04.2034	EUR	1,910,000	112.25%	15,306.16	2,148,604.26	0.78%
FRANCE (GOVT OF)-0.75%-25.05.2052	EUR	1,275,000	95.84%	5,763.70	1,211,849.95	0.44%
FRANCE (GOVT OF)-1.5%-25.05.2031	EUR	1,300,000	118.23%	11,753.42	1,478,296.42	0.54%
FRANCE(GOVT OF) -1.25%-25.05.2036	EUR	2,650,000	118.91%	19,965.75	2,955,132.25	1.07%
FRANCE(GOVT OF) I/L -0.7%-25.07.2030	EUR	2,030,000	134.00%	6,645.18	2,735,927.40	0.99%
FRANCE(GOVT OF)-2.5%-25.05.2030	EUR	3,719,600	121.44%	56,048.77	4,555,686.09	1.66%
IRISH TREASURY-0.2%-18.10.2030	EUR	1,225,000	101.15%	496.71	1,232,944.71	0.45%
REPUBLIC OF AUSTRIA-4.15%-15.03.2037	EUR	1,350,000	170.65%	44,666.51	2,168,486.51	0.79%
					Sub-Total:	22.07%
Obrigações Diversas						
ALD SA-0%-23.02.2024	EUR	500,000	99.86%		499,760.00	0.18%
AMADEUS IT GROUP SA-2.5%-20.05.2024	EUR	1,000,000	99.90%	15,410.96	1,065,650.96	0.39%
BANCO DE SABADELL SA-1.625%-07.03.2024	EUR	1,000,000	97.00%	13,311.64	1,041,611.64	0.38%
BANCO SANTANDER SA-TV-11.05.2024	EUR	600,000	101.98%	545.83	611,417.83	0.22%
BANCO SANTANDER SA-TV-29.01.2026	EUR	4,800,000	100.46%	1,041.60	4,841,889.60	1.76%
BANK OF AMERICA CORP-TV-22.09.2026	EUR	2,400,000	102.03%	247.20	2,440,255.20	0.89%
BANK OF AMERICA CORP-TV-24.08.2025	EUR	3,000,000	101.82%	1,344.33	3,047,844.33	1.11%
BANKINTER SA-0.875%-08.07.2026	EUR	2,600,000	102.55%	10,969.86	2,646,433.86	0.96%
BARCLAYS PLC-TV-12.05.2026	EUR	5,300,000	101.95%	3,109.19	5,405,081.19	1.96%
BCP-4.5%-07.12.2027	EUR	3,300,000	99.49%	9,764.38	3,346,691.38	1.22%
BRISA CONCESSAO RODOV.SA-2%-22.03.2023	EUR	1,000,000	104.70%	15,561.64	1,039,551.64	0.38%
CAIXA GERAL DE DEPOSITOS-10.75%-PERP	EUR	3,000,000	112.43%		3,075,150.00	1.12%

CARTEIRA DETALHADA

Carteira em 2021.12.31

Designação	Moeda	Quant./ Mont. Nom.	Cotação	Juros Corridos	Valor Global	%
Obrigações Diversas						
CARREFOUR BANQUE-0.107%-14.06.2025	EUR	600,000	100.00%	351.78	595,689.78	0.22%
CIA ESPANOLA DE PETROL-1%-16.02.2025	EUR	1,400,000	100.96%	12,197.26	1,434,107.26	0.52%
CONTI-GUMMI FINANCE B.-1.125%-25.09.2024	EUR	300,000	99.59%	896.92	308,318.92	0.11%
CONTI-GUMMI FINANCE B.-2.125%-27.11.2023	EUR	1,500,000	103.61%	2,969.18	1,560,254.18	0.57%
CREDIT AGRICOLE SA-TM-05.06.2030	EUR	300,000	100.00%	2,791.44	311,737.44	0.11%
CREDIT SUISSE GROUP AG-TV-16.01.2026	EUR	5,200,000	101.27%	4,799.31	5,265,587.31	1.91%
DEUT PFANDBRIEFBANK AG-0.25%-27.10.2025	EUR	1,300,000	99.75%	578.77	1,296,782.77	0.47%
EDP FINANCE BV-2%-22.04.2025	EUR	2,500,000	108.39%	34,657.53	2,692,882.53	0.98%
ENEL SPA-TM-24.05.2080	EUR	900,000	109.45%	19,072.60	984,070.60	0.36%
ENEL SPA-TM-PERP	EUR	700,000	99.23%	3,006.16	685,723.16	0.25%
ENGIE SA-TM-PERP	EUR	700,000	99.63%	891.78	698,091.78	0.25%
ENI SPA-TM-PERP	EUR	450,000	99.40%	11,391.78	477,114.78	0.17%
FCA BANK SPA IRELAND-0%-16.04.2024	EUR	1,600,000	99.98%		1,595,296.00	0.58%
GALP ENERGIA SGPS SA-1%-15.02.2023	EUR	4,000,000	99.68%	34,958.90	4,074,998.90	1.48%
GALP GAS NATURAL DIS.1.375%-19.09.2023	EUR	700,000	104.02%	2,716.10	717,682.10	0.26%
GLENCORE FINANCE EUROP-0.625%-11.09.2024	EUR	1,900,000	101.65%	3,611.30	1,920,787.30	0.70%
GOLDMAN SACHS GROUP INC-TV-19.03.2026	EUR	2,000,000	101.42%	251.17	2,031,751.17	0.74%
GOLDMAN SACHS GROUP INC-TV-23.09.2027	EUR	3,000,000	102.03%	274.67	3,051,754.67	1.11%
HARLEY-DAVIDSON FINL S-3.875%-19.05.2023	EUR	200,000	99.96%	4,798.63	214,984.63	0.08%
HSBC HOLDINGS PLC-TM-13.11.2026	EUR	1,000,000	100.00%	406.36	997,146.36	0.36%
HSBC HOLDINGS PLC-TV-24.09.2026	EUR	4,350,000	102.05%	345.95	4,442,087.45	1.61%
IBERDROLA INTL BV-TM-PERP	EUR	1,000,000	100.00%	12,681.59	1,029,511.59	0.37%
IMERYS SA-2%-10.12.2024	EUR	2,800,000	106.70%	3,221.92	2,930,033.92	1.06%
ING GROEP NV-TM-03.09.2025	EUR	1,800,000	100.34%	586.85	1,798,462.85	0.65%
LEASEPLAN CORPORATION N-0.25%-23.02.2026	EUR	3,500,000	99.75%	7,455.48	3,478,755.48	1.26%
LLOYDS BANKING GROUP PLC-TM-12.11.2025	EUR	1,000,000	101.42%	671.23	1,010,671.23	0.37%
LSEG NETHERLANDS BV-0%-06.04.2025	EUR	900,000	100.08%		897,102.00	0.33%
MEDIOBANCA DI CRED FIN-1.625%-07.01.2025	EUR	1,300,000	105.93%	20,719.86	1,370,626.86	0.50%
MIZUHO FINANCIAL GROUP-0.184%-13.04.2026	EUR	2,000,000	99.92%	2,651.62	1,986,651.62	0.72%
NATWEST GROUP PLC-TM-15.11.2025	EUR	3,600,000	102.18%	3,402.74	3,650,526.74	1.33%
NOS SGPS-1.125%-02.05.2023	EUR	2,600,000	102.03%	19,473.29	2,648,073.29	0.96%
POSCO-0.5%-17.01.2024	EUR	800,000	99.89%	3,813.70	805,453.70	0.29%
PSA BANQUE FRANCE-0%-22.01.2025	EUR	2,900,000	99.83%		2,880,918.00	1.05%
RCI BANQUE SA-0.5%-15.09.2023	EUR	1,400,000	97.90%	2,052.05	1,411,012.05	0.51%
SERVICIOS MEDIO AMBIEN-0.815%-04.12.2023	EUR	2,500,000	102.08%	1,507.19	2,532,282.19	0.92%
SNAM SPA-0%-15.08.2025	EUR	1,200,000	100.20%		1,191,372.00	0.43%
SOCIETE GENERALE-TM-30.06.2031	EUR	1,400,000	99.40%	7,939.73	1,403,585.73	0.51%
SUEZ-TM-PERP	EUR	900,000	105.34%	18,147.95	954,291.95	0.35%
TOTALENERGIES SE -TM-PERP	EUR	800,000	100.00%	12,109.59	803,485.59	0.29%
TOYOTA MOTOR FINANCE BV-0%-27.10.2025	EUR	1,500,000	99.62%		1,489,815.00	0.54%
UNIBAIL-RODAMCO-WESTFL-0.625%-04.05.2027	EUR	1,000,000	99.24%	4,126.71	1,005,886.71	0.37%
UNICREDIT SPA-TM-20.01.2026	EUR	1,550,000	99.90%	17,580.82	1,590,489.82	0.58%
VONOVIA SE-0%-16.09.2024	EUR	1,000,000	100.19%		995,610.00	0.36%
WINTERSHALL DEA FINANC-0.452%-25.09.2023	EUR	2,000,000	101.00%	2,402.41	2,015,322.41	0.73%
					Sub-Total:	37.89%
Mercado de Cotações Oficiais de Bolsa de Valores de Estado não membro da UE						
Obrigações Diversas						
ASAHI GROUP HOLDINGS LT-0.01%-19.04.2024	EUR	2,500,000	100.14%	175.34	2,497,975.34	0.91%

CARTEIRA DETALHADA

Carteira em 2021.12.31

Designação	Moeda	Quant./ Mont. Nom.	Cotação	Juros Corridos	Valor Global	%
Obrigações Diversas						
BECTON DICKINSON AND C-0.034%-13.08.2025	EUR	1,000,000	100.00%	130.41	992,570.41	0.36%
					Sub-Total:	1.27%
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	1,203,948.38	0.44%
					Sub-Total:	0.44%
Unidades de Participação de FIM						
FIM domiciliados em Portugal						
FIM domiciliados em Portugal						
BPI IMOFOMENTO - CLASSE A	EUR	369,716	5.58		2,230,012.98	0.81%
					Sub-Total:	0.81%
FIM domiciliados num Estado Membro da União Europeia						
FIM domiciliados num Estado Membro da União Europeia						
ALLIANZ EUROPE EQ. GROWTH SELECT-WT-EUR-	EUR	982	2,737.35		4,397,764.06	1.60%
BPIGIF ALTERNATIVE FUND INSTITUCIONAL	EUR	487,361	10.75		6,536,967.88	2.37%
ETF-AMUNDI INDEX MSCI EUROPE SRI U(XPAR)	EUR	98,990	63.54		7,692,413.91	2.79%
FIDELITY EUROPEAN DYNAMIC GROWTH I EUR A	EUR	204,564	17.10		4,355,158.83	1.58%
IETF - ISHARES CORE S&P 500 (XAMS)	USD	8,312	410.40		3,578,116.51	1.30%
IETF-IS. CORE MSCI EUROPE UCITS (AMS)	EUR	24,766	21.87		742,237.02	0.27%
IETF-IS.CORE MSCI EUROPE ACC - (XAMS)	EUR	646,775	56.76		44,252,345.50	16.08%
IETF-ISHARES EDGE MSCI ERP VALUE (LSE)	EUR	1,692,794	6.25		12,321,001.13	4.48%
KANAM GRUNDINV FONDOS	EUR	14,357	57.06		75,661.39	0.03%
SEB-IMMOINVEST EUR	EUR	17,218	57.27		23,760.84	0.01%
					Sub-Total:	30.51%
Liquidez						
A vista						
Depósitos à Ordem						
Depósito à Ordem - Conta remun. (no BPI)					5,111,585.74	1.86%
					Sub-Total:	1.86%
Outros Valores a Regularizar						
Valores Activos						
Valores Activos						
Posições a Liquidar - títulos					0.41	0.00%
Terceiros					-14.93	0.00%
					Sub-Total:	0.00%
Valores Passivos						
Valores Passivos						
Terceiros		-9			-573,605.22	-0.21%
					Sub-Total:	-0.21%
n.a.						
n.a.						
n.a.						
EDA EM 288 24/01/2022	EUR	1	S/COT		500,000.00	0.18%
SOGRAPE VINHOS EM 21 26/01/2022	EUR	1	S/COT		5,500,000.00	2.00%
SONAE SGPS EM 1027 06/01/2022	EUR	1	S/COT		5,000,000.00	1.82%
					Sub-Total:	4.00%

CARTEIRA DETALHADA

Carteira em 2021.12.31

Designação	Moeda	Quant./ Mont. Nom.	Cotação	Juros Corridos	Valor Global	%
Total das aplicações:					275,242,557.73	
Número de Unidades de Participação em Circulação:					12,662,458.48	