

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 de Estados Membros da União Europeia						
Títulos de Dívida Pública						
ITALY GOVT INT BOND-6.875%-27.09.2023	USD	700,000	110.50%	12,432.29	689,345.13	0.58%
REPUBLIC OF PORTUGAL 5.125% 15.10.2024	USD	900,000	111.70%	9,609.38	889,913.81	0.75%
US TREASURY N/B-0.375%-31.03.2022	USD	4,000,000	100.07%	3,780.82	3,537,380.23	2.97%
US TREASURY N/B-1.375%31.08.2026	USD	2,700,000	101.74%	12,408.90	2,410,122.83	2.03%
US TREASURY N/B-1.5%-15.08.2022	USD	10,500,000	100.88%	59,547.95	9,393,895.90	7.90%
US TREASURY N/B-1.5%-30.11.2024	USD	8,000,000	102.38%	10,191.78	7,184,410.94	6.04%
US TREASURY N/B-1.75%-15.07.2022	USD	3,000,000	100.89%	24,308.22	2,691,653.05	2.26%
					Sub-Total:	22.53%
Obrigações Diversas						
AMERICAN TOWER CORP-1.45%-15.09.2026	USD	500,000	99.51%	1,893.06	433,734.82	0.36%
ASTRAZENECA PLC-0.3%-26.05.2023	USD	500,000	99.54%	145.83	439,034.82	0.37%
BIOGEN INC-3.625%-15.09.2022	USD	500,000	102.22%	5,336.81	455,237.34	0.38%
BRISTOL-MYERS SQUIBB CO-3.2%-15.06.2026	USD	700,000	108.47%	995.56	663,796.19	0.56%
CISCO SYSTEMS INC-2.2%-20.09.2023	USD	500,000	102.44%	3,086.11	454,110.99	0.38%
COMCAST CORP-3.95%-15.10.2025	USD	700,000	110.25%	5,837.22	678,553.09	0.57%
DANONE SA-2.589%-02.11.2023	USD	500,000	102.71%	2,085.58	454,529.92	0.38%
EBAY INC-3.45%-01.08.2024	USD	700,000	106.40%	10,062.50	657,611.26	0.55%
HEINEKEN NV -2.75% - 01.04.2023	USD	500,000	102.40%	3,399.31	454,052.01	0.38%
JPMORGAN CHASE & CO-TM-15.10.2025	USD	700,000	103.47%	3,400.37	634,695.72	0.53%
MITSUBISHI UFJ FIN GRP-3.218%-07.03.2022	USD	650,000	100.50%	6,623.72	582,480.77	0.49%
NVIDIA CORP-0.309%-15.06.2023	USD	500,000	99.61%	68.67	438,701.81	0.37%
ROYAL BANK OF CANADA-2.25%-01.11.2024	USD	700,000	104.05%	2,625.00	637,274.42	0.54%
STARBUCKS CORP-1.3%-07.05.2022	USD	2,000,000	100.37%	3,900.00	1,774,165.64	1.49%
STATE STREET CORP-TM-01.11.2025	USD	700,000	104.31%	2,746.33	639,093.53	0.54%
TEXAS INSTRUMENTS INC-1.125%-15.09.2026	USD	700,000	99.61%	2,318.75	612,881.65	0.52%
US TREASURY N/B-1.75%-15.06.2022	USD	11,000,000	100.75%	8,438.36	9,789,039.75	8.23%
WALT DISNEY COMPANY/THE-3.7%-15.10.2025	USD	700,000	109.34%	5,467.78	670,872.13	0.56%
					Sub-Total:	17.21%
Mercado de Cotações Oficiais de Bolsa de Valores de Estado não membro da UE						
Obrigações Diversas						
3M COMPANY-2.25%-15.03.2023	USD	500,000	101.82%	3,312.50	451,710.67	0.38%
ABBOTT LABORATORIES-2.55%-15.03.2022	USD	2,000,000	100.44%	15,016.67	1,786,505.99	1.50%
AIR LEASE CORP-2.625%-01.07.2022	USD	1,000,000	100.90%	13,125.00	901,125.73	0.76%
AMERICAN EXPRESS CREDIT-2.7%-03.03.2022	USD	2,600,000	100.20%	23,010.00	2,319,729.84	1.95%
AMERICAN HONDA FINANCE-1.3%-09.09.2026	USD	500,000	99.93%	2,022.22	437,707.25	0.37%
AON CORP-2.2%-15.11.2022	USD	700,000	101.62%	1,967.78	627,058.79	0.53%
BANCO SANTANDER SA-3.5%-11.04.2022	USD	1,400,000	100.81%	10,888.89	1,253,853.87	1.05%
BANK OF NY MELLON CORP-2.45%-17.08.2026	USD	700,000	105.72%	6,383.61	647,206.09	0.54%
BAT CAPITAL CORP-2.789%-06.09.2024	USD	700,000	104.58%	6,236.51	641,785.73	0.54%
BP CAP MARKETS AMERICA-3.796%-21.09.2025	USD	700,000	109.42%	7,381.11	671,900.15	0.56%
CANADIAN IMPERIAL BANK-1%-18.10.20(XNYS)	USD	900,000	99.96%	1,825.00	788,034.62	0.66%
CATERPILLAR FINL SERVICE-TV-13.09.2024	USD	1,000,000	100.00%		882,685.86	0.74%
CINTAS CORPORATION NO. 2-2.9%-01.04.2022	USD	1,300,000	100.42%	9,425.00	1,160,415.86	0.98%
CITIGROUP INC-4.5%-14.01.2022	USD	1,255,000	100.15%	26,198.13	1,132,430.85	0.95%
CREDIT SUISSE NEW YORK-2.8%-08.04.2022	USD	650,000	100.62%	4,145.56	581,027.33	0.49%
CVS HEALTH CORP-2.75%-01.12.2022	USD	500,000	101.49%	1,145.83	448,883.84	0.38%

CARTEIRA DETALHADA

Carteira em 2021.12.31

Designação	Moeda	Quant./ Mont. Nom.	Cotação	Juros Corridos	Valor Global	%
Obrigações Diversas						
CVS HEALTH CORP-3.5%-20.07.2022	USD	1,300,000	101.23%	20,348.61	1,178,933.09	0.99%
DIAGEO CAPITAL PLC-1.375%-29.09.2025	USD	700,000	101.56%	2,459.72	618,364.58	0.52%
EXXON MOBIL CORPORATIO-2.275%-16.0(XNYS)	USD	700,000	105.22%	5,971.88	642,955.04	0.54%
GENERAL MOTORS FINL CO-3.5%-07.11.2024	USD	700,000	106.37%	3,675.00	652,058.10	0.55%
GLAXOSMITHKLINE CAPITAL-2.85%-08.05.2022	USD	2,000,000	100.91%	8,391.67	1,788,214.45	1.50%
GOLDMAN SACHS GROUP INC-5.75%-24.01.2022	USD	1,860,000	100.33%	46,642.08	1,688,215.87	1.42%
HSBC HOLDINGS PLC-4%-30.03.2022	USD	2,000,000	100.86%	20,000.00	1,797,333.58	1.51%
HSBC HOLDINGS PLC-TM-22.11.2024	USD	500,000	100.00%	613.28	440,467.32	0.37%
IBM CORP-2.5%-27.01.2022	USD	1,950,000	100.16%	20,854.17	1,742,008.82	1.46%
JOHN DEERE CAPITAL CORP-2.75%-15.03.2022	USD	2,000,000	100.50%	16,194.44	1,788,128.61	1.50%
LLOYDS BANKING GROUP PLC-3%-11.01.2022	USD	1,950,000	100.07%	27,625.00	1,746,936.70	1.47%
LOWES COS INC-3.12%-15.04.2022	USD	2,000,000	100.11%	13,173.33	1,780,640.43	1.50%
MERCK & CO INC-2.35%-10.02.2022	USD	1,905,000	100.24%	17,533.94	1,701,017.61	1.43%
MITSUBISHI UFJ FIN GRP-2.998%-22.02.2022	USD	600,000	100.38%	6,445.70	537,257.37	0.45%
MORGAN STANLEY-6.25%-09.08.2026	USD	700,000	121.02%	17,256.94	752,294.67	0.63%
NEXTERA ENERGY CAPITAL-TV-03.11.2023	USD	1,000,000	100.00%		881,785.28	0.74%
PAYPAL HOLDINGS INC-2.4%-01.10.2024	USD	700,000	103.76%	4,200.00	643,028.43	0.54%
PFIZER INC-2.8%-11.03.2022	USD	1,950,000	100.48%	16,683.33	1,744,438.32	1.47%
PHILIP MORRIS INTL INC-2.625%-18.02.2022	USD	1,950,000	100.11%	18,910.94	1,741,394.98	1.46%
RALPH LAUREN CORP-1.7%-15.06.2022	USD	1,400,000	100.68%	1,057.78	1,243,517.38	1.05%
ROPER TECHNOLOGIES INC-2.35%-15.09.2024	USD	700,000	103.40%	4,843.61	638,528.71	0.54%
SALESFORCE.COM INC-3.25%-11.04.2023	USD	500,000	103.27%	3,611.11	458,000.28	0.38%
THERMO FISHER SCIENTIF-0.797%-18.1(XNYS)	USD	1,000,000	100.04%	1,527.58	880,573.54	0.74%
TOTAL CAPITAL INTL SA-2.875%-17.02.2022	USD	1,950,000	100.34%	20,867.71	1,744,327.85	1.47%
TOYOTA MOTOR CREDIT CORP-3.3%-12.01.2022	USD	1,890,000	100.09%	29,279.25	1,695,495.99	1.43%
UNITED PARCEL SERVICE-2.2%-01.09.2024	USD	700,000	104.17%	5,133.33	640,002.06	0.54%
VERIZON COMMUNICATIONS-3.5%-01.11.2024	USD	700,000	107.20%	4,083.33	659,859.91	0.55%
VF CORP-2.05%-23.04.2022	USD	648,000	100.52%	2,509.20	576,970.72	0.49%
ZOETIS INC-3.25%-01.02.2023	USD	500,000	102.18%	6,770.83	456,097.33	0.38%
					Sub-Total:	40.01%
Outros Valores						
Valores Mobiliários Nacionais Não Cotados						
Obrigações Diversas						
CITIGROUP INC-TM-03.11.2025	USD	500,000	100.00%	1,031.92	440,373.40	0.37%
					Sub-Total:	0.37%
Valores Mobiliários Estrangeiros Não Cotados						
Obrigações Diversas						
DEUTSCHE BANK NY-0.962%-08.11.2023	USD	1,000,000	100.00%	1,416.28	881,119.80	0.74%
TORONTO-DOMINION BANK-1.25%-10.09.2026	USD	1,000,000	99.81%	3,854.17	870,452.21	0.73%
					Sub-Total:	1.47%
Liquidez						
A vista						
Depósitos à Ordem						
Depósito à Ordem - Conta remun. (no BPI)					7,170,657.77	6.03%
					Sub-Total:	6.03%
A prazo						
Depósitos com Pré-Aviso e a Prazo						
Depósitos a prazo - dep. no BPI		13		30,222.17	16,802,244.67	14.12%

CARTEIRA DETALHADA

Carteira em 2021.12.31

Designação	Moeda	Quant./ Mont. Nom.	Cotação	Juros Corridos	Valor Global	%
Depósitos com Pré-Aviso e a Prazo						
					Sub-Total:	14.12%
Outros Valores a Regularizar						
Valores Activos						
Valores Activos						
Posições a Liquidar - títulos					0.11	0.00%
Terceiros					3.83	0.00%
					Sub-Total:	0.00%
Valores Passivos						
Valores Passivos						
Posições a Liquidar - títulos					-2,010,318.76	-1.69%
Terceiros					-50,495.11	-0.04%
					Sub-Total:	-1.73%
Total das aplicações:					118,961,535.26	
Número de Unidades de Participação em Circulação:					22,249,378.52	