

**CARTEIRA DETALHADA**

Carteira em 2021.09.30

Designação	Moeda	Quant./ Mont. Nom.	Cotação	Juros Corridos	Valor Global	%
<b>Valores Mobiliários Cotados</b>						
Mercado de Cotações Oficiais de Bolsa de Valores Portuguesa						
Obrigações Diversas						
CELBI 2016/2024	EUR	440,000	101.46%	915.68	442,433.68	0.16%
JOSE DE MELLO SAUDE-4%-28.09.2023	EUR	200,000	101.13%	44.44	206,044.44	0.08%
JOSE DE MELLO SAUDE-TV-22.01.2027(XLIS)	EUR	1,670,000	99.82%	12,582.99	1,678,825.49	0.61%
JOSE DE MELLO SAUDE-TV-30.05.2025	EUR	400,000	100.00%	5,125.00	407,725.00	0.15%
					Sub-Total:	1.00%
Mercado de Cotações Oficiais de Bolsa de Valores de Estados Membros da União Europeia						
Títulos de Dívida Pública						
BONOS Y OBLIG DEL ESTADO-0%-30.04.2023	EUR	6,500,000	100.41%		6,560,255.00	2.39%
BONOS Y OBLIG DEL ESTADO-3.8%-30.04.2024	EUR	4,000,000	109.67%	63,715.07	4,509,395.07	1.65%
BUONI ORDINARI DEL TES-CZ-14.12.2021	EUR	10,000,000	100.10%		10,011,200.00	3.65%
CCTS EU-TV-15.06.2022	EUR	7,500,000	100.19%	646.46	7,528,921.46	2.75%
CCTS EU-TV-15.12.2022	EUR	7,500,000	100.37%	3,990.21	7,563,765.21	2.76%
CERT DI CREDITO DEL TES-CZ-30.05.2022	EUR	4,500,000	100.27%		4,514,310.00	1.65%
SPAIN LETRAS DEL TESORO-CZ-06.05.2022	EUR	3,000,000	100.36%		3,010,440.00	1.10%
					Sub-Total:	15.94%
Obrigações Diversas						
ABANCA CORP BANCARIA SA-TM-08.09.2027	EUR	200,000	99.90%	60.27	199,598.27	0.07%
ABN AMRO BANK NV-TV-03.12.2021	EUR	3,000,000	100.00%		3,002,610.00	1.10%
ACCIONA FINANCIARIA.FIL-1.128%-23.12.2024	EUR	1,000,000	100.00%	8,684.05	1,006,184.05	0.37%
ACCIONA FINANCIACION F-0.558%-04.10.2021	EUR	2,000,000	100.00%	11,037.70	2,006,037.70	0.73%
ACCIONA FINANCIACION FIL-1.2%-14.01.2025	EUR	700,000	100.00%	3,198.90	704,948.90	0.26%
ACEA SPA-TV-08.02.2023	EUR	1,000,000	100.20%		1,002,640.00	0.37%
AIB GROUP PLC-1.25%-28.05.2024	EUR	3,000,000	100.64%	12,842.47	3,115,412.47	1.14%
ALD SA-0%-23.02.2024	EUR	1,000,000	99.89%		1,002,030.00	0.37%
ALD SA-1.25%-11.10.2022	EUR	1,000,000	100.48%	12,123.29	1,028,553.29	0.38%
AMADEUS IT GROUP SA-TV-09.02.2023	EUR	2,500,000	100.04%	397.22	2,501,797.22	0.91%
AMADEUS IT GROUP SA-TV-18.03.2022	EUR	900,000	100.00%		900,180.00	0.33%
BANCO BILBAO VIZCAYA ARG-TV-09.03.2023	EUR	3,000,000	99.94%	99.75	3,020,529.75	1.10%
BANCO BILBAO VIZCAYA ARG-TV-12.04.22	EUR	1,500,000	100.00%	180.00	1,504,575.00	0.55%
BANCO COMERC PORTUGUES-TM-12.02.2027	EUR	1,200,000	99.89%	8,506.85	1,185,094.85	0.43%
BANCO DE SABADELL SA-1.625%-07.03.2024	EUR	1,000,000	101.72%	9,215.75	1,048,055.75	0.38%
BANCO SANTANDER SA-TV-28.03.2023	EUR	5,000,000	99.87%	57.50	5,045,207.50	1.84%
BANCO SANTANDER SA-TV-29.01.2026	EUR	1,800,000	99.87%	431.55	1,817,279.55	0.66%
BANK OF AMERICA CORP-TV-22.09.2026	EUR	2,000,000	102.01%	202.22	2,040,382.22	0.74%
BANK OF AMERICA CORP-TV-24.08.2025	EUR	4,000,000	101.61%	1,858.22	4,071,938.22	1.49%
BANK OF AMERICA CORP-TV-25.04.2024	EUR	5,500,000	100.32%	1,522.58	5,540,517.58	2.02%
BARCLAYS PLC-TM-02.04.2025	EUR	1,000,000	108.22%	16,736.30	1,098,766.30	0.40%
BAT INTL FINANCE PLC-0.875%-13.10.2023	EUR	1,000,000	101.65%	8,438.36	1,024,088.36	0.37%
BPCE SA-TV-23.03.2023	EUR	2,000,000	100.00%		2,012,160.00	0.73%
CAIXA GERAL DE DEPOSITO-1.25%-25.11.2024	EUR	2,000,000	102.97%	21,164.38	2,082,764.38	0.76%
CAIXA GERAL DE DEPOSITOS-TM-21.09.2027	EUR	900,000	99.85%	83.22	896,942.22	0.33%
CAIXABANK SA-1.75%-24.10.2023	EUR	1,000,000	103.64%	16,349.32	1,055,219.32	0.38%
CARREFOUR BANQUE-0.107%-14.06.2025	EUR	600,000	100.00%	189.96	600,321.96	0.22%
CARREFOUR BANQUE-TV-12.09.2023	EUR	3,000,000	100.04%	151.58	3,017,971.58	1.10%
CELLNEX FINANCE CO SA-0.75%-15.11.2026	EUR	300,000	99.32%	1,399.32	298,561.32	0.11%
CEPSA FINANCE SA-2.25%-13.02.2026	EUR	1,700,000	99.72%	23,997.95	1,844,935.95	0.67%

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Designação	Moeda	Quant./ Mont. Nom.	Cotação	Juros Corridos	Valor Global	%
Obrigações Diversas						
CIA ESPANOLA DE PETROL-1%-16.02.2025	EUR	2,000,000	101.37%	12,383.56	2,057,883.56	0.75%
CITIGROUP INC-0.75%-26.10.2023	EUR	3,000,000	101.22%	20,897.26	3,074,987.26	1.12%
COCA-COLA EUROPEAN PARTN-TV-16.11.2021	EUR	1,000,000	100.02%		1,000,450.00	0.36%
COMMERZBANK AG-TM-24.03.2026	EUR	1,000,000	100.94%	3,904.11	1,023,274.11	0.37%
CREDIT AGRICOLE LONDON-TV-17.01.2022	EUR	2,500,000	100.00%	10.14	2,503,810.14	0.91%
CREDIT SUISSE GROUP AG-TV-16.01.2026	EUR	1,500,000	101.09%	1,437.67	1,521,177.67	0.55%
DAIMLER AG-0%-08.02.2024	EUR	1,000,000	99.94%		1,004,910.00	0.37%
DE VOLKSBANK NV-TV-07.10.2022	EUR	1,000,000	100.38%	491.11	1,005,971.11	0.37%
DNB BANK ASA TV-25.07.2022	EUR	3,000,000	100.29%	1,105.50	3,018,505.50	1.10%
E.ON SE-0%-29.09.2022	EUR	1,200,000	99.96%		1,203,816.00	0.44%
EDP FINANCE BV-0.375%-16.09.2026	EUR	2,000,000	99.82%	287.67	2,020,767.67	0.74%
EDP FINANCE BV-1.875%-29.09.2023	EUR	2,656,000	103.17%	136.44	2,769,494.52	1.01%
ENAGAS FINANCIACIONES SA-2.5%-11.04.2022	EUR	2,500,000	101.21%	29,452.05	2,566,402.05	0.94%
ENEL FINANCE INTL NV-0%-28.05.2026	EUR	1,150,000	99.70%		1,144,330.50	0.42%
EP INFRASTRUCTURE AS -1.659%-26.04.24	EUR	500,000	103.22%	3,567.99	519,907.99	0.19%
FCA BANK SPA IRELAND-0%-16.04.2024	EUR	1,200,000	99.94%		1,200,624.00	0.44%
FCA BANK SPA IRELAND-0.125%-16.11.2023	EUR	900,000	99.76%	980.14	904,301.14	0.33%
FCE BANK PLC-1.615%-11.05.2023	EUR	500,000	101.36%	3,141.51	512,051.51	0.19%
FIAT CHRYSLER AUTOMOBILI-3.375%-07.07.2023	EUR	1,000,000	105.05%	7,859.59	1,060,769.59	0.39%
GALP ENERGIA SGPS SA-1%-15.02.2023	EUR	1,000,000	101.29%	6,219.18	1,020,189.18	0.37%
GALP ENERGIA SGPS SA-2%-15.01.2026	EUR	5,000,000	100.44%	70,684.93	5,324,434.93	1.94%
GALP GAS NATURAL DIS.1.375%-19.09.2023	EUR	1,500,000	101.74%	621.58	1,540,356.58	0.56%
GENERAL MOTORS FINL CO-TV-26.03.2022	EUR	1,900,000	100.00%	1.11	1,902,376.11	0.69%
GLAXOSMITHKLINE CAPITAL-0%-23.09.2023	EUR	2,000,000	100.20%		2,010,940.00	0.73%
GLENCORE FINANCE EUROPE-1.75%-17.03.2025	EUR	500,000	105.04%	4,722.60	528,112.60	0.19%
GOLDMAN SACHS GROUP INC-TV-23.09.2027	EUR	1,800,000	102.01%	158.90	1,836,950.90	0.67%
GOLDMAN SACHS GROUP INC-TV-30.04.2024	EUR	2,900,000	100.72%	2,262.48	2,935,032.48	1.07%
GRUPO PESTANA -2.5%-23.09.2025	EUR	600,000	99.55%	287.67	570,287.67	0.21%
HARLEY-DAVIDSON FINL S-3.875%-19.05.2023	EUR	1,000,000	99.98%	14,226.03	1,077,946.03	0.39%
HIPERCOR - 3.875%-19.01.2022	EUR	2,000,000	101.10%	53,931.51	2,073,691.51	0.76%
HITACHI CAPITAL UK PLC-0.125%-29.11.2022	EUR	1,000,000	99.90%	1,044.52	1,004,224.52	0.37%
ING GROEP NV- TV - 20.09.2023	EUR	4,000,000	100.17%	338.89	4,057,418.89	1.48%
INTERCONTINENTAL HOTEL-1.625%-08.10.2024	EUR	500,000	103.98%	7,946.92	527,601.92	0.19%
INTESA SANPAOLO SPA-0.625%-24.02.2026	EUR	700,000	99.76%	2,613.01	705,812.01	0.26%
INTESA SANPAOLO SPA-1%-19.11.2026	EUR	1,500,000	98.97%	12,945.21	1,559,430.21	0.57%
INTESA SANPAOLO SPA-TV-14.10.2022	EUR	2,200,000	99.08%	748.37	2,211,726.37	0.81%
ISS GLOBAL A/S-2.125%-02-12-2024	EUR	500,000	105.71%	8,791.10	539,116.10	0.20%
JCDECAUX SA-2%-24.10.2024	EUR	2,000,000	100.94%	37,369.86	2,148,909.86	0.78%
LEASEPLAN CORPORATION N-0.25%-07.09.2026	EUR	600,000	99.68%	94.52	596,182.52	0.22%
LEASEPLAN CORPORATION N-0.25%-23.02.2026	EUR	700,000	99.66%	1,050.00	698,614.00	0.25%
LEASYS SPA-0%-22-07-2024	EUR	900,000	99.84%		899,802.00	0.33%
LLOYDS BANK.GROUP PLC-0.75%-09.11.2021	EUR	1,516,000	99.98%	10,123.97	1,527,700.61	0.56%
MERCEDES BENZ FIN CO LTD-0%-21.08.2022	EUR	3,500,000	99.78%		3,510,640.00	1.28%
MERLIN PROPERTIES SOCI-2.375%-13.07.2027	EUR	500,000	99.25%	2,570.21	548,360.21	0.20%
MIZUHO FINANCIAL GROUP-TV-10.04.2023	EUR	800,000	100.00%		804,896.00	0.29%
NATWEST GROUP PLC-TM-04.03.2025	EUR	500,000	104.58%	5,753.42	529,523.42	0.19%
OTE PLC-2.375%-18.07.2022	EUR	1,000,000	102.02%	4,815.07	1,023,645.07	0.37%
PROSEGUR CIA DE SEGURIDA-1%-08.02.2023	EUR	1,000,000	100.92%	6,410.96	1,018,600.96	0.37%

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Carteira em 2021.09.30

Designação	Moeda	Quant./ Mont. Nom.	Cotação	Juros Corridos	Valor Global	%
<b>Obrigações Diversas</b>						
PSA BANQUE FRANCE-0%-22.01.2025	EUR	1,500,000	99.90%		1,498,395.00	0.55%
RCI BANQUE SA-0.5%-15.09.2023	EUR	500,000	100.94%	102.74	504,662.74	0.18%
REN FINANCE BV-2.5%-12.02.2025	EUR	300,000	107.12%	4,726.03	330,262.03	0.12%
RENAULT SA-2.375%-25.05.2026	EUR	1,400,000	100.00%	11,660.27	1,425,450.27	0.52%
SAGAX AB - 2%-17.01.2024	EUR	500,000	103.87%	7,013.70	526,978.70	0.19%
SANOFI-0%-21.03.2022	EUR	2,000,000	100.02%		2,003,140.00	0.73%
SERVICIOS MEDIO AMBIEN-0.815%-04.12.2023	EUR	1,557,000	100.01%	10,429.77	1,592,045.94	0.58%
SOCIETE GENERALE-TV-06.03.2023	EUR	4,000,000	99.42%		4,022,840.00	1.47%
SWEDISH MATCH AB-0.875%-23.09.2024	EUR	1,000,000	102.07%	167.81	1,019,447.81	0.37%
SYNGENTA FINANCE NV-3.375%-16.04.2026	EUR	550,000	99.41%	8,492.98	612,233.48	0.22%
TELECOM ITALIA SPA-2.5%-19.07.2023	EUR	1,000,000	103.83%	5,000.00	1,042,590.00	0.38%
TELEFONICA EMISIONES S.O.75%-13.04.2022	EUR	2,000,000	99.83%	6,986.30	2,018,866.30	0.74%
TELEFONICA EMISIONES-1.069%-05.02.2024	EUR	5,000,000	102.01%	34,705.89	5,167,705.89	1.89%
THERMO FISHER SCIENT.-0.125%-01.03.2025	EUR	1,000,000	99.45%	729.45	1,006,709.45	0.37%
TYCO ELECTRONICS GROUP S.O%-14.02.2025	EUR	1,000,000	99.57%		1,003,250.00	0.37%
UNIBAIL-RODAMCO-WESTFL-2.125%-09.04.2025	EUR	1,000,000	99.87%	10,130.14	1,083,800.14	0.40%
UNICREDIT SPA-TM-03.07.2025	EUR	1,000,000	102.84%	3,962.33	1,039,832.33	0.38%
UNICREDIT SPA-TM-16.06.2026	EUR	2,500,000	99.68%	9,075.34	2,593,875.34	0.95%
UNICREDIT SPA-TM-30.06.2023	EUR	1,000,000	100.34%		1,006,110.00	0.37%
VEOLIA ENVIRONNEMENT S.O.314%-04.10.2023	EUR	500,000	100.66%	1,552.79	506,342.79	0.18%
VIRGIN MONEY UK PLC-TM-27.05.2024	EUR	1,000,000	100.54%	1,294.52	1,009,514.52	0.37%
VITERRA FINANCE BV-0.375%-24.09.2025	EUR	400,000	99.78%	24.66	399,920.66	0.15%
VODAFONE GROUP PLC-0.375%-22.11.2021	EUR	1,500,000	100.00%	4,808.22	1,506,278.22	0.55%
VOLKSWAGEN BANK GMBH-0.75%-15.06.2023	EUR	1,000,000	101.05%	2,198.63	1,016,778.63	0.37%
VOLKSWAGEN LEASING GMB-1.625%-15.08.2025	EUR	500,000	105.66%	1,023.97	528,258.97	0.19%
VOLVO TREASURY AB-0.125%-17.09.2024	EUR	400,000	100.00%	17.81	402,821.81	0.15%
VOLVO TREASURY AB-TV-13.09.2023	EUR	500,000	101.08%	48.88	505,893.88	0.18%
VONOVIA FINANCE BV-TV-22.12.2022	EUR	400,000	100.00%		401,604.00	0.15%
					Sub-Total:	60.66%
<b>Mercado de Cotações Oficiais de Bolsa de Valores de Estado não membro da UE</b>						
<b>Obrigações Diversas</b>						
FORD MOTOR CRED.CO LLC-TV-01.12.2021	EUR	3,500,000	99.98%		3,495,240.00	1.28%
IBM CORP-1.25%-26.05.2023	EUR	1,500,000	102.17%	6,523.97	1,545,598.97	0.56%
MASTERCARD INC-1.1%-01.12.2022	EUR	1,000,000	100.41%	9,131.51	1,023,041.51	0.37%
MEDTRONIC GLOBAL HLDINGS-0%-15.03.2023	EUR	2,000,000	100.05%		2,009,640.00	0.73%
TAKEDA PHARMACEUTICAL-TV-21.11.2022	EUR	3,000,000	100.00%	1,741.67	3,033,091.67	1.11%
WORLEY US FINANCE SUB-0.875%-09.06.2026	EUR	600,000	99.49%	1,625.34	607,937.34	0.22%
					Sub-Total:	4.27%
<b>Outros Valores</b>						
<b>Outros Instrumentos de Dívida</b>						
<b>Papel Comercial</b>						
CIE AUTOMOTIVE-(PC)-10.03.2022	EUR	2	S/COT	10.55	1,899,915.02	0.69%
CIE AUTOMOTIVE-(PC)-14.02.2022	EUR	1	S/COT	15.55	999,961.94	0.36%
CIE AUTOMOTIVE-(PC)-16.11.2021	EUR	1	S/COT		1,500,000.00	0.55%
CIE AUTOMOTIVE-(PC)-24.01.2022	EUR	1	S/COT	212.46	2,999,710.05	1.09%
CIE AUTOMOTIVE-(PC)-25.02.2022	EUR	1	S/COT	4.78	477,980.35	0.17%
FCC - FOMENTO CONST Y CO (PC)-28.10.2021	EUR	1	S/COT	119.79	441,972.51	0.16%
JOSE DE MELLO SAUDE, SA (PC)-16.12.2021	EUR	3	S/COT	2,590.62	1,098,414.37	0.40%

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<b>Papel Comercial</b>						
MASMOVIL IBERCOM SA (PC) - 08.11.2021	EUR	2	S/COT	3,948.87	3,798,783.57	1.39%
MASMOVIL IBERCOM SA (PC) - 15.10.2021	EUR	1	S/COT	1,103.00	799,901.52	0.29%
MASMOVIL IBERCOM SA (PC) - 17.12.2021	EUR	2	S/COT	1,041.86	2,998,377.42	1.09%
REGIAO AUT. DOS ACORES 8º(PC)-22.10.2021	EUR	1	S/COT		600,000.00	0.22%
					Sub-Total:	6.43%
<b>Unidades de Participação de FIM</b>						
FIM domiciliados num Estado Membro da União Europeia						
FIM domiciliados num Estado Membro da União Europeia						
BPI HIGH INC CL.I	EUR	343,750	10.21		3,855,156.25	1.41%
					Sub-Total:	1.41%
<b>Liquidez</b>						
A vista						
Depósitos à Ordem						
BANCO POPULAR - EUR					7,025,678.44	2.56%
BANCO SABADELL - EUR					4,999,937.60	1.82%
BANKINTER - EUR					27,975.87	0.01%
BCP/Millennium - EUR					156,242.48	0.06%
CGD - EUR					80,066.84	0.03%
Depósito à Ordem - Conta remun. (no BPI)					12,555,656.54	4.58%
LA CAIXA - EUR					9,326.17	0.00%
					Sub-Total:	9.07%
<b>Outros Valores a Regularizar</b>						
Valores Activos						
Valores Activos						
Posições a Liquidar - títulos					101,753.76	0.04%
Terceiros					0.00	0.00%
					Sub-Total:	0.04%
Valores Passivos						
Valores Passivos						
Posições a Liquidar - títulos					-2,603,548.42	-0.95%
Terceiros					-34,550.28	-0.01%
					Sub-Total:	-0.96%
n.a.						
n.a.						
n.a.						
EDA EM 286º 29/11/2021	EUR	1	S/COT		200,000.00	0.07%
JOSE DE MELLO SAUDE, SA (PC)-16.03.2022	EUR	1	S/COT	115.38	498,517.76	0.18%
JOSE DE MELLO SAUDE, SA (PC)-16.06.2022	EUR	1	S/COT	210.58	695,804.52	0.25%
MASMOVIL IBERCOM SA (PC) - 17.03.2022	EUR	1	S/COT	213.38	1,997,242.46	0.73%
SOGRAPE VINHOS SA EM 20 22/11/2021	EUR	1	S/COT		2,350,000.00	0.86%
UNILEVER FIMA, LDA EM 16 (18/10/2021)	EUR	1	S/COT		150,000.00	0.05%
					Sub-Total:	2.15%
<b>Total das aplicações:</b>					<b>274,125,011.11</b>	
<b>Número de Unidades de Participação em Circulação:</b>					<b>42,367,270.75</b>	