

**CARTEIRA DETALHADA**

Carteira em 2021.02.28

Designação	Moeda	Quant./ Mont. Nom.	Cotação	Juros Corridos	Valor Global	%
<b>Valores Mobiliários Cotados</b>						
Mercado de Cotações Oficiais de Bolsa de Valores Portuguesa						
Títulos de Dívida Pública						
OT-0.7%-15.10.2027	EUR	400,000	99.81%	1,043.29	419,639.29	0.27%
OTRV ABRIL 2022	EUR	2,209,000	105.17%	16,205.47	2,279,127.16	1.48%
OTRV DEZEMBRO 2022	EUR	1,053,000	103.35%	2,734.88	1,082,059.88	0.70%
OTRV JULHO 2025	EUR	42,000	102.39%	42.00	44,188.20	0.03%
OTRV NOVEMBRO 2021	EUR	1,278,000	105.05%	6,390.00	1,304,838.00	0.85%
REGIAO AUTONOMA ACORES 1.85%- 21-08-2025	EUR	625,000	102.57%	6,134.55	656,484.55	0.43%
REGIAO AUTONOMA ACORES-0.603%-21.07.2026	EUR	300,000	100.00%	713.69	303,314.69	0.20%
					Sub-Total:	3.95%
Obrigações Diversas						
NOS SGPS-2015-2022	EUR	500,000	100.00%	3,655.00	513,455.00	0.33%
REFER-REDE FERROVIARIA-4.675%-16.10.2024	EUR	1,000,000	122.12%	17,291.10	1,189,881.10	0.77%
SONAE CAPITAL - 2016/2021	EUR	500,000	100.00%	937.50	502,187.50	0.33%
					Sub-Total:	1.43%
Mercado de Cotações Oficiais de Bolsa de Valores de Estados Membros da União Europeia						
Títulos de Dívida Pública						
BNG BANK NV-0.1%-15.01.2030	EUR	1,250,000	99.82%	150.68	1,269,475.68	0.82%
BONOS Y OBLI DEL ESTADO-1.5%-30.04(XMAD)	EUR	525,000	106.11%	6,558.90	581,969.40	0.38%
BONOS Y OBLIG DEL ESTADO-0.8%-30.07.2027	EUR	650,000	106.68%	3,034.52	686,334.02	0.44%
BONOS Y OBLIG DEL ESTADO-2.35%30.07.2033	EUR	1,300,000	123.89%	17,827.81	1,592,972.81	1.03%
BONOS Y OBLIG ESTADO-1.25%-31.10.2030	EUR	1,700,000	101.98%	6,986.30	1,850,007.30	1.20%
BPIFRANCE FINANCEMENT -0.125%-26.02.2027	EUR	400,000	99.20%	2.74	405,550.74	0.26%
BUNDESREPUB. DEUTSCHLAND-0%-15.05.2035	EUR	2,265,000	105.29%		2,285,430.30	1.48%
BUNDESREPUBLIK DEUT-0.5%-15.02.2028	EUR	1,200,000	108.68%	213.70	1,282,965.70	0.83%
BUONI POLIENNALI DEL TE-1.45%-01.03.2036	EUR	1,050,000	98.82%	7,508.22	1,103,760.72	0.72%
BUONI POLIENNALI DEL TES-0.9%-01.04.2031	EUR	2,450,000	103.28%	9,061.64	2,492,332.64	1.61%
BUONI POLIENNALI DEL TES-2.2%-01.06.2027	EUR	3,395,000	109.06%	18,212.08	3,807,371.58	2.47%
CASSA DEPOSITI E PRESTIT-1%-11.02.2030	EUR	300,000	99.03%	139.73	303,808.73	0.20%
CCTS EU-TV-15.09.2025	EUR	2,900,000	98.63%	1,270.36	2,915,364.36	1.89%
CERT DI CREDITO DEL TES-2.45%-01.09.2050	EUR	50,000	101.46%	604.11	60,000.11	0.04%
COMMUNITY OF MADRID SP-0.419%-30.04.2030	EUR	500,000	100.00%	1,744.88	501,499.88	0.32%
DEUTSCHLAND I/L BOND 0.1% - 15.04.2026	EUR	2,645,000	112.66%	2,423.52	3,028,655.31	1.96%
FINNISH GOVERNMENT-0.125%-15.04.2036	EUR	350,000	99.71%	382.36	346,539.36	0.22%
FINNISH GOVERNMENT-1.125%-15.04.2034	EUR	1,177,000	112.25%	11,572.49	1,344,513.22	0.87%
FRANCE (GOVT OF)-0.75%-25.05.2052	EUR	600,000	95.84%	3,439.73	605,383.73	0.39%
FRANCE (GOVT OF)-1.5%-25.05.2031	EUR	700,000	118.23%	8,026.03	814,608.03	0.53%
FRANCE(GOVT OF) -1.25%-25.05.2036	EUR	1,355,000	118.57%	12,946.75	1,562,728.00	1.01%
FRANCE(GOVT OF) I/L -0.7%-25.07.2030	EUR	1,211,000	123.80%	5,335.36	1,516,921.30	0.98%
FRANCE(GOVT OF)-2.5%-25.05.2030	EUR	850,000	127.31%	16,243.15	1,069,129.65	0.69%
IRISH TREASURY-0.2%-18.10.2030	EUR	630,000	101.60%	459.12	641,269.92	0.42%
REPUBLIC OF AUSTRIA-4.15%-15.03.2037	EUR	780,000	170.65%	31,039.73	1,300,130.93	0.84%
SPAIN I/L BOND-0.7%-30.11.2033	EUR	500,000	103.50%	882.25	602,209.75	0.39%
					Sub-Total:	22.01%
Obrigações Diversas						
ABERTIS INFRASTRUCT.0.625%-15.07.2025	EUR	100,000	99.42%	390.41	101,858.41	0.07%
ACEA SPA-0%-28.09.2025	EUR	400,000	100.18%		398,800.00	0.26%
ACEA SPA-TV-08.02.2023	EUR	1,000,000	99.15%		1,001,290.00	0.65%

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Carteira em 2021.02.28

Designação	Moeda	Quant./ Mont. Nom.	Cotação	Juros Corridos	Valor Global	%
Obrigações Diversas						
ALBEMARLE NEW HOLDING-1.125%-25.11.2025	EUR	100,000	99.99%	292.81	104,344.81	0.07%
ALD SA-0%-23.02.2024	EUR	700,000	99.86%		698,628.00	0.45%
ALD SA-0.375%-19.10.2023	EUR	200,000	99.96%	271.23	201,903.23	0.13%
AMADEUS IT GROUP SA-2.5%-20.05.2024	EUR	600,000	99.90%	11,671.23	653,707.23	0.42%
AMADEUS IT GROUP SA-TV-18.03.2022	EUR	1,000,000	100.28%		999,090.00	0.65%
ARCELORMITTAL-1.75%-19.11.2025	EUR	100,000	99.41%	484.25	104,720.25	0.07%
ARCELORMITTAL-2.25%-17.01.2024	EUR	200,000	105.59%	517.81	209,219.81	0.14%
BANCO BILBAO VIZCAYA ARG-TM-PERP	EUR	400,000	117.48%	4,376.71	407,472.71	0.26%
BANCO BILBAO VIZCAYA ARG-TV-09.03.2023	EUR	1,400,000	99.19%	207.90	1,406,493.90	0.91%
BANCO DE SABADELL SA-1.125%-27.03.2025	EUR	200,000	99.52%	2,083.56	201,747.56	0.13%
BANCO DE SABADELL SA-1.625%-07.03.2024	EUR	500,000	97.00%	7,969.18	527,794.18	0.34%
BANCO DE SABADELL SA-TM-07.11.2025	EUR	300,000	99.47%	580.48	301,075.48	0.20%
BANCO SANTANDER SA-TV-11.05.2024	EUR	1,700,000	102.45%	545.89	1,730,278.89	1.12%
BANCO SANTANDER SA-TV-29.01.2026	EUR	800,000	99.91%	91.33	799,139.33	0.52%
BANK OF AMERICA CORP-TV-25.04.2024	EUR	2,000,000	100.64%	296.56	2,012,816.56	1.30%
BANKIA SA-1.125%-12.11.2026	EUR	200,000	99.82%	665.75	204,797.75	0.13%
BARCLAYS PLC-1.875%-08.12.2023	EUR	1,300,000	105.24%	5,476.03	1,370,905.03	0.89%
BARCLAYS PLC-TM-09.06.2025	EUR	500,000	99.61%	2,712.33	509,837.33	0.33%
BAYER CAPITAL CORP BV-TV-26.06.2022	EUR	1,000,000	100.28%	15.50	1,003,045.50	0.65%
BCP-4.5%-07.12.2027	EUR	500,000	99.80%	5,116.44	503,391.44	0.33%
BMW FINANCE NV-TV-02.10.2023	EUR	1,500,000	100.24%	135.21	1,512,345.21	0.98%
BNP PARIBAS-TV-07.06.2024	EUR	1,900,000	100.75%	976.86	1,922,484.86	1.25%
BPCE SA-TV-23.03.2023	EUR	1,700,000	99.60%		1,708,976.00	1.11%
BRISA CONCESSAO RODOV.SA-2%-22.03.2023	EUR	600,000	104.70%	11,276.71	635,432.71	0.41%
CAIXA GERAL DE DEPOSITOS-10.75%-PERP	EUR	400,000	100.00%	6,927.78	441,927.78	0.29%
CAIXA GERAL DE DEPOSITOS-TM-28.06.2028	EUR	700,000	100.00%	27,017.12	792,341.12	0.51%
CARREFOUR BANQUE-TV-12.09.2023	EUR	1,500,000	100.16%	329.33	1,506,944.33	0.98%
CITIGROUP-TV-21.03.2023	EUR	1,500,000	100.29%		1,507,965.00	0.98%
CONTI-GUMMI FINANCE B.-1.125%-25.09.2024	EUR	200,000	99.59%	961.64	207,469.64	0.13%
CONTI-GUMMI FINANCE B.-2.125%-27.11.2023	EUR	950,000	103.71%	5,143.66	1,006,073.16	0.65%
CREDIT AGRICOLE LONDON-TV-06.03.2023	EUR	1,200,000	100.44%	201.97	1,208,073.97	0.78%
CREDIT AGRICOLE SA-TM-05.06.2030	EUR	200,000	100.00%	2,386.30	208,922.30	0.14%
CREDIT SUISSE GROUP AG-TV-16.01.2026	EUR	1,500,000	101.10%	768.75	1,517,958.75	0.98%
DAIMLER AG-TV-03.07.2024	EUR	1,200,000	99.88%		1,199,160.00	0.78%
DAIMLER INTL FINANCE BV-0.25%-06.11.2023	EUR	200,000	100.54%	156.16	201,118.16	0.13%
DANAHER CORP-1.7%-30.03.2024	EUR	300,000	99.93%	4,680.82	320,610.82	0.21%
DEUT PFANDBRIEFBANK AG-TV-28.07.2023	EUR	1,500,000	99.17%	466.29	1,514,776.29	0.98%
DIGITAL DUTCH FINCO BV-0.125%-15.10.2022	EUR	100,000	99.91%	46.58	100,368.58	0.07%
DIGITAL DUTCH FINCO BV-TV-23.09.2022	EUR	1,000,000	100.00%		1,001,420.00	0.65%
EDP FINANCE BV-2%-22.04.2025	EUR	1,500,000	108.39%	25,643.84	1,640,198.84	1.06%
ENGIE SA-TM-PERP	EUR	400,000	99.63%	1,479.45	403,743.45	0.26%
ENI SPA-TM-PERP	EUR	250,000	99.40%	827.05	259,329.55	0.17%
EQUINOR ASA-0.75%-22.05.2026	EUR	200,000	99.42%	1,158.90	207,952.90	0.13%
FCA BANK SPA IRELAND-0.25%-28.02.2023	EUR	400,000	99.88%		401,716.00	0.26%
FCA BANK SPA IRELAND-0.625%-24.11.2022	EUR	300,000	99.71%	493.15	303,484.15	0.20%
FCA BANK SPA IRELAND-1.25%-21.06.2022	EUR	200,000	99.74%	1,726.03	205,020.03	0.13%
FCA BANK SPA IRELAND-TV-17.06.2021	EUR	300,000	100.03%		300,132.00	0.19%
GALP ENERGIA SGPS SA-1%-15.02.2023	EUR	1,000,000	102.00%	356.16	1,013,736.16	0.66%

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Carteira em 2021.02.28

Designação	Moeda	Quant./ Mont. Nom.	Cotação	Juros Corridos	Valor Global	%
Obrigações Diversas						
GALP GAS NATURAL DIS.1.375%-19.09.2023	EUR	800,000	104.02%	4,882.19	830,050.19	0.54%
GLENCORE FINANCE EUROP-1.625%-18.01.2022	EUR	500,000	103.25%	912.67	506,072.67	0.33%
GOLDMAN SACHS GROUP INC-TV-21.04.2023	EUR	1,500,000	100.19%	3.17	1,502,838.17	0.97%
HARLEY-DAVIDSON FINL S-3.875%-19.05.2023	EUR	100,000	99.96%	3,025.68	111,251.68	0.07%
HARLEY-DAVIDSON FINL SER-0.9%-19.11.2024	EUR	100,000	99.93%	249.04	102,250.04	0.07%
HITACHI CAPITAL UK PLC-0.125%-29.11.2022	EUR	100,000	99.71%	31.16	99,949.16	0.06%
HOLCIM FINANCE LUX SA-1.375%-26.05.2023	EUR	132,000	104.22%	1,382.38	137,339.74	0.09%
HSBC HOLDINGS PLC-TM-13.11.2026	EUR	500,000	100.00%	452.92	500,902.92	0.32%
HSBC HOLDINGS PLC-TV-05.10.2023	EUR	2,000,000	99.86%		2,007,260.00	1.30%
IBERDROLA INTL BV-TM-PERP	EUR	500,000	100.00%	3,157.56	512,917.56	0.33%
INFINEON TECHNOLOGIES A-0.75%-24.06.2023	EUR	200,000	99.83%	1,023.29	204,681.29	0.13%
ING GROEP NV-TM-03.09.2025	EUR	1,500,000	100.34%	731.51	1,498,676.51	0.97%
ING GROEP NV-TM-26.05.2031	EUR	200,000	99.84%	3,236.99	214,580.99	0.14%
INTESA SANPAOLO SPA-0.75%-04.12.2024	EUR	500,000	99.97%	883.56	511,133.56	0.33%
INTESA SANPAOLO SPA-1%-19.11.2026	EUR	100,000	99.70%	276.71	102,643.71	0.07%
INTESA SANPAOLO SPA-TV-15.03.2023	EUR	2,000,000	101.89%	3,445.83	2,035,425.83	1.32%
JOHN DEERE BANK SA-TV 03.10.2022	EUR	1,000,000	100.19%		1,004,010.00	0.65%
LEASEPLAN CORPORATION N-0.25%-23.02.2026	EUR	1,000,000	99.61%	34.25	992,314.25	0.64%
LLOYDS BANKING GROUP PLC-TM-12.11.2025	EUR	1,290,000	101.42%	1,908.49	1,305,014.89	0.85%
MEDIOBANCA DI CRED FIN-1.625%-07.01.2025	EUR	1,000,000	105.93%	2,315.07	1,054,285.07	0.68%
MIZUHO FINANCIAL GROUP-TV-10.04.2023	EUR	1,000,000	100.38%		1,004,970.00	0.65%
NOS SGPS-1.125%-02.05.2023	EUR	1,000,000	101.56%	9,308.22	1,024,648.22	0.66%
NYKREDIT REALKREDIT AS-0.25%-20.01.2023	EUR	800,000	99.79%	213.70	805,261.70	0.52%
NYKREDIT REALKREDIT AS-0.75%-20.01.2027	EUR	300,000	99.89%	240.41	304,989.41	0.20%
OMV AG-0%-16.06.2023	EUR	300,000	99.58%		300,858.00	0.19%
OP CORPORATE BANK PLC-TM-09.06.2030	EUR	300,000	99.56%	3,526.03	314,407.03	0.20%
ORANGE SA-TM-PERP	EUR	300,000	99.63%	1,956.16	307,221.16	0.20%
POSCO-0.5%-17.01.2024	EUR	350,000	99.89%	201.37	350,922.37	0.23%
PSA BANQUE FRANCE-0%-22.01.2025	EUR	2,000,000	99.82%		1,989,580.00	1.29%
RCI BANQUE SA-0.5%-15.09.2023	EUR	400,000	97.90%	909.59	403,969.59	0.26%
RCI BANQUE SA-TV-12.01.2023	EUR	350,000	99.00%		349,254.50	0.23%
RCI BANQUE SA-TV-14.03.2022	EUR	350,000	100.41%	91.62	350,868.62	0.23%
REPSOL INTL FINANCE-0.125%-05.10.2024	EUR	800,000	99.75%	400.00	802,576.00	0.52%
ROYAL BK OF SCOTLAND PL-0.625%02.03.2022	EUR	300,000	98.38%	1,864.73	304,210.73	0.20%
ROYAL BK SCOTLND GRP PLC-2%-08.03.2023	EUR	1,500,000	102.54%	29,342.47	1,560,077.47	1.01%
SERVICIOS MEDIO AMBIEN-0.815%-04.12.2023	EUR	2,000,000	102.07%	3,840.55	2,041,160.55	1.32%
SNAM SPA-0%-15.08.2025	EUR	1,000,000	100.20%		998,230.00	0.65%
STE GENERALE-TV-22.05.2024	EUR	1,800,000	100.57%	77.10	1,821,317.10	1.18%
STEDIN HOLDING NV-TV-24.10.2022	EUR	1,000,000	100.11%		1,002,330.00	0.65%
SUMITOMO MITSUI BANKIN-0.409%-07.11.2029	EUR	800,000	100.00%	1,012.98	816,364.98	0.53%
TELIA CO AB-TM-11.05.2081	EUR	100,000	99.26%	1,103.77	102,169.77	0.07%
TOTAL SE-TM-PERP	EUR	500,000	100.00%	756.85	499,976.85	0.32%
UNIBAIL-RODAMCO-WESTFL-0.625%-04.05.2027	EUR	500,000	99.24%	736.30	497,541.30	0.32%
UNIBAIL-RODAMCO-WESTFL-0.875%-29.03.2032	EUR	500,000	98.71%	4,027.40	476,942.40	0.31%
UNICREDIT SPA-0.5%-09.04.2025	EUR	600,000	99.92%	2,671.23	604,669.23	0.39%
UNICREDIT SPA-TM-20.01.2026	EUR	700,000	99.90%	897.53	708,814.53	0.46%
VOLKSWAGEN LEASING GMBH-TV-02.08.2021	EUR	1,000,000	100.00%		1,001,140.00	0.65%
VOLVO TREASURY AB-1.625%-26.05.2025	EUR	400,000	99.69%	4,950.68	429,182.68	0.28%

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Carteira em 2021.02.28

Designação	Moeda	Quant./ Mont. Nom.	Cotação	Juros Corridos	Valor Global	%
<b>Obrigações Diversas</b>						
VOLVO TREASURY AB-TV-09.08.2021	EUR	1,000,000	100.45%		1,001,050.00	0.65%
VONOVIA FINANCE BV-TV-22.12.2022	EUR	1,000,000	100.24%		1,003,980.00	0.65%
WINTERSHALL DEA FINANC-0.452%-25.09.2023	EUR	1,300,000	100.77%	2,511.39	1,309,336.39	0.85%
					Sub-Total:	50.81%
<b>Mercado de Cotações Oficiais de Bolsa de Valores de Estado não membro da UE</b>						
<b>Obrigações Diversas</b>						
AMERICAN HONDA FINANCE-1.95%-18.10.2024	EUR	250,000	99.87%	1,776.37	269,066.37	0.17%
AT&T INC-TV-05.09.2023	EUR	1,000,000	101.52%	778.78	1,012,398.78	0.66%
GOLDMAN SACHS GROUP INC-TV-26.09.2023	EUR	500,000	98.90%	66.93	501,571.93	0.32%
TAKEDA PHARMACEUTICAL-TV-21.11.2022	EUR	1,000,000	102.13%	108.31	1,014,138.31	0.66%
					Sub-Total:	1.81%
<b>Outros Valores</b>						
<b>Valores Mobiliários Nacionais Não Cotados</b>						
<b>Títulos de Dívida Pública</b>						
OT - 4.1% - 15.04.2037	EUR	200,000	154.18%	7,166.58	309,708.58	0.20%
					Sub-Total:	0.20%
<b>Outros Instrumentos de Dívida</b>						
<b>Papel Comercial</b>						
RAR HOLDING 1º DE 2018 EM 18 0.08%	EUR	1	S/COT	33.22	650,033.22	0.42%
REGIAO AUT. DOS ACORES 5º(PC)-05.05.2021	EUR	1	S/COT		550,000.00	0.36%
SOGRAPE VINHOS EM 16 25/JAN/2021	EUR	1	S/COT	2.83	100,002.83	0.06%
UNILEVER FIMA, LDA EM 81	EUR	1	S/COT		900,000.00	0.58%
UNILEVER FIMA, LDA EM 9	EUR	1	S/COT		750,000.00	0.49%
					Sub-Total:	1.91%
<b>Unidades de Participação de FIM</b>						
<b>FIM domiciliados em Portugal</b>						
<b>FIM domiciliados em Portugal</b>						
IMOFOMENTO - CLASSE A	EUR	194,098	5.58		1,152,493.20	0.75%
					Sub-Total:	0.75%
<b>FIM domiciliados num Estado Membro da União Europeia</b>						
<b>FIM domiciliados num Estado Membro da União Europeia</b>						
ALLIANZ EUROPE EQ. GROWTH SELECT-WT-EUR-	EUR	446	2,646.75		1,545,210.60	1.00%
BPI OPPORTUNIT CL.I	EUR	25,329	6.09		286,064.49	0.19%
BPIGIF ALTERNATIVE FUND INSTITUCIONAL	EUR	211,030	11.22		2,722,918.70	1.76%
ETF-AMUNDI JAPAN TOPIX UCITS ETF(XPAR)	EUR	6,081	78.53		537,712.43	0.35%
FIDELITY EUROPEAN DYNAMIC GROWTH I EUR A	EUR	80,953	16.78		1,443,393.59	0.94%
IETF - ISHARES CORE S&P 500 (XAMS)	USD	2,439	311.69		782,133.64	0.51%
IETF-IS. CORE MSCI EUROPE UCITS (AMS)	EUR	75,253	21.82		1,869,660.79	1.21%
IETF-IS.CORE MSCI EUROPE ACC - (XAMS)	EUR	164,801	55.96		9,150,575.53	5.93%
KANAM GRUNDINV FONDS	EUR	9,156	57.06		53,287.92	0.03%
SEB-IMMOINVEST EUR	EUR	13,491	57.24		20,236.50	0.01%
VANGUARD IS-EM.MKT.STK.IDX-INV	EUR	4,837	166.64		986,095.23	0.64%
					Sub-Total:	12.57%
<b>Liquidez</b>						
<b>A vista</b>						
<b>Depósitos à Ordem</b>						
Depósito à Ordem - Conta remun. (no BPI)					2,094,338.45	1.36%
					Sub-Total:	1.36%

## CARTEIRA DETALHADA

Carteira em 2021.02.28

Designação	Moeda	Quant./ Mont. Nom.	Cotação	Juros Corridos	Valor Global	%
<b>Outros Valores a Regularizar</b>						
Valores Activos						
Valores Activos						
Posições a Liquidar - títulos					1,082.29	0.00%
Terceiros					-4,949.00	0.00%
					Sub-Total:	0.00%
Valores Passivos						
Valores Passivos						
Posições a Liquidar - títulos					-0.60	0.00%
Terceiros					-19,539.57	-0.01%
					Sub-Total:	-0.01%
n.a.						
n.a.						
n.a.						
COLEP PORTUGAL EM 32ª 25/03/2021	EUR	1	S/COT	18.67	1,400,018.67	0.91%
EDA EM 268ª 24/03/2021	EUR	1	S/COT		350,000.00	0.23%
IETF-ISHARES EDGE MSCI ERP VALUE (LSE)	EUR	123,606	5.77		743,490.09	0.48%
SONAE SGPS EM 1002 25/03/2021	EUR	1	S/COT		2,500,000.00	1.62%
					Sub-Total:	3.23%
<b>Total das aplicações:</b>					<b>154,360,909.48</b>	
<b>Número de Unidades de Participação em Circulação:</b>					<b>7,727,555.34</b>	