

CARTEIRA DETALHADA

Carteira em 2022.12.31

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						
OT-4.95%-25.10.2023	EUR	3,000,000	103.89%	27,258.90	3,079,038.90	1.78%
					Sub-Total:	1.78%
Obrigações Diversas						
BIAL - PORTELA-TV-24.10.2023	EUR	800,000	100.56%	6,320.98	808,144.98	0.47%
CELBI 2016/2024	EUR	440,000	100.69%	5,245.24	441,065.24	0.25%
JOSE DE MELLO SAUDE-TV-22.01.2027(XLIS)	EUR	1,030,000	99.86%	20,903.85	1,071,503.85	0.62%
JOSE DE MELLO SAUDE-TV-30.05.2025	EUR	400,000	100.00%	2,130.73	404,730.73	0.23%
					Sub-Total:	1.57%
Mercado de Cotações Oficiais de Bolsa de Valores de Estados Membros da União Europeia						
Títulos de Dívida Pública						
BONOS Y OBLIG DEL ESTADO 4.4%-31.10.2023	EUR	1,000,000	101.91%	7,353.42	1,021,253.42	0.59%
BONOS Y OBLIG DEL ESTADO-0%-31.05.2025	EUR	1,000,000	93.29%		929,480.00	0.54%
BONOS Y OBLIG DEL ESTADO-3.8%-30.04.2024	EUR	4,000,000	104.87%	102,027.40	4,149,307.40	2.40%
BUNDESREPUB.DEUTSCHLAND-1%-15.08.2024	EUR	6,000,000	98.90%	22,684.93	5,872,984.93	3.39%
BUONI POLIENNALI DEL TES 4.5%-01.05.2023	EUR	2,500,000	101.42%	18,493.15	2,533,968.15	1.46%
BUONI POLIENNALI DEL TES-4.5%-01.03.2024	EUR	2,000,000	102.35%	29,835.62	2,058,515.62	1.19%
					Sub-Total:	9.57%
Obrigações Diversas						
ABANCA CORP BANCARIA SA-TM-08.09.2027	EUR	200,000	99.92%	312.33	167,628.33	0.10%
ABB FINANCE BV-0.625%-31.03.2024	EUR	350,000	99.98%	1,648.12	340,353.62	0.20%
ABERTIS INFRASTRUCT.1.5%-27.06.2024	EUR	200,000	101.26%	1,536.99	192,460.99	0.11%
ACCIONA FINANCIACION FIL-1.128%-23.12.2024	EUR	1,000,000	100.00%	247.23	927,977.23	0.54%
ACCIONA FINANCIACION FI-1.08%-08.02.2023	EUR	500,000	100.09%	4,823.01	503,743.01	0.29%
ACCIONA FINANCIACION FIL-1.2%-14.01.2025	EUR	700,000	100.00%	8,077.81	663,886.81	0.38%
ACEA SPA-TV-08.02.2023	EUR	1,000,000	100.02%	3,097.56	1,002,727.56	0.58%
AIB GROUP PLC-1.25%-28.05.2024	EUR	2,000,000	100.34%	14,863.01	1,937,463.01	1.12%
AIB GROUP PLC-1.5%-29.03.2023	EUR	200,000	100.04%	2,276.71	201,598.71	0.12%
ALD SA-0%-23.02.2024	EUR	1,000,000	99.95%		953,340.00	0.55%
ALTRIA GROUP INC-1%-15.02.2023	EUR	500,000	100.03%	4,369.86	503,204.86	0.29%
AMAEDEUS IT GROUP SA-2.5%-20.05.2024	EUR	200,000	100.83%	3,082.19	199,712.19	0.12%
ASB FINANCE LTD LONDON-0.125%-18.10.2023	EUR	300,000	99.59%	76.03	293,008.03	0.17%
AT&T INC-1.3%-09.05.2023	EUR	200,000	99.46%	833.42	198,603.42	0.11%
AUST & NZ BANKING GROUP-2.5%-16.01.2024	EUR	300,000	101.85%	7,171.23	304,588.23	0.18%
AXA LOGISTICS EUROPE-0.375%-15.11.2026	EUR	200,000	99.58%	94.52	165,468.52	0.10%
BANCO BILBAO VIZCAYA A-0.375%-02.10.2024	EUR	500,000	99.45%	462.33	474,252.33	0.27%
BANCO COMERC PORTUGUES-TM-12.02.2027	EUR	1,200,000	99.93%	11,909.59	989,969.59	0.57%
BANCO DE SABADELL SA-1.625%-07.03.2024	EUR	1,000,000	100.83%	13,311.64	984,901.64	0.57%
BANCO SANTANDER SA-TV-28.03.2023	EUR	1,000,000	99.98%	240.92	1,001,130.92	0.58%
BANCO SANTANDER SA-TV-29.01.2026	EUR	1,800,000	99.91%	7,197.75	1,788,477.75	1.03%
BANK OF AMERICA CORP-0.75%-26.07.2023	EUR	200,000	99.83%	649.32	198,325.32	0.11%
BANK OF AMERICA CORP-TV-22.09.2026	EUR	2,000,000	101.37%	1,540.50	1,971,500.50	1.14%
BANK OF AMERICA CORP-TV-24.08.2025	EUR	3,000,000	100.91%	8,694.00	2,991,654.00	1.73%
BANK OF AMERICA CORP-TV-25.04.2024	EUR	2,000,000	100.06%	8,348.94	2,006,848.94	1.16%
BANK OF IRELAND GROUP-1.375%-29.08.2023	EUR	300,000	100.41%	1,401.37	297,894.37	0.17%
BANK OF MONTREAL-0.1%-20.10.2023	EUR	300,000	99.59%	59.18	293,063.18	0.17%
BANK OF NOVA SCOTIA-3.05%-31-10-2024	EUR	300,000	99.96%	1,529.18	299,126.18	0.17%

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Carteira em 2022.12.31

Designação	Moeda	Quant./ Mont. Nom.	Cotação	Juros Corridos	Valor Global	%
Obrigações Diversas						
BANQUE FED CRED MUTUEL-0.01%-07.03.2025	EUR	700,000	99.88%	57.34	646,990.34	0.37%
BARCLAYS PLC-TM-02.04.2025	EUR	500,000	104.03%	12,621.58	506,916.58	0.29%
BAT CAPITAL CORP-1.125%-16.11.2023	EUR	300,000	99.95%	416.10	293,654.10	0.17%
BAT INTL FINANCE PLC-0.875%-13.10.2023	EUR	1,000,000	100.49%	1,893.84	981,323.84	0.57%
BAT NETHERLANDS FINANC-2.375%-07.10.2024	EUR	500,000	101.98%	2,765.41	488,290.41	0.28%
BECTON DICKINSON EURO-0.632%-04.06.2023	EUR	200,000	99.83%	727.23	199,135.23	0.12%
BMW FINANCE NV-0%-24.03.2023	EUR	300,000	99.95%		298,410.00	0.17%
BNP PARIBAS - TM-15.07.2025	EUR	200,000	99.23%	463.01	189,981.01	0.11%
BNP PARIBAS-1.125%-28.08.2024	EUR	500,000	100.57%	1,926.37	484,036.37	0.28%
BNP PARIBAS-4.5%-21.03.2023	EUR	200,000	100.80%	7,027.40	207,967.40	0.12%
BNZ INTL FUNDING/LONDON-0.5%-13.05.2023	EUR	170,000	99.99%	540.27	169,282.27	0.10%
BRISA CONCESSAO RODOV SA-1.875%-30.04.25	EUR	200,000	101.86%	2,517.12	193,551.12	0.11%
BRISA CONCESSAO RODOV.SA-2%-22.03.2023	EUR	1,200,000	100.00%	18,673.97	1,212,913.97	0.70%
BUNGE FIN.EUROPE BV-1.85%-16.6.2023	EUR	1,000,000	100.25%	10,035.62	1,003,005.62	0.58%
BUZZI UNICEM SPA-2.125%-28.04.2023	EUR	200,000	99.91%	2,876.03	201,584.03	0.12%
CAIXA GERAL DE DEPOSITO-1.25%-25.11.2024	EUR	2,000,000	101.78%	2,465.75	1,883,445.75	1.09%
CAIXA GERAL DE DEPOSITOS-TM-21.09.2027	EUR	900,000	99.89%	933.90	749,688.90	0.43%
CAIXABANK SA-0.625%-01.10.2024	EUR	200,000	97.41%	311.64	189,517.64	0.11%
CAIXABANK SA-1.75%-24.10.2023	EUR	2,000,000	101.23%	6,520.55	1,979,900.55	1.14%
CARGILL INC-2.5%-15.02.2023	EUR	300,000	100.28%	6,554.79	306,386.79	0.18%
CARLSBERG BREWERIES A/S-3.25%-12.10.2025	EUR	100,000	99.85%	712.33	99,763.33	0.06%
CARREFOUR BANQUE-0.107%-14.06.2025	EUR	600,000	100.00%	351.78	549,531.78	0.32%
CARREFOUR SA-0.75%-26.04.2024	EUR	200,000	97.93%	1,023.29	194,031.29	0.11%
CELLNEX FINANCE CO SA-0.75%-15.11.2026	EUR	300,000	99.50%	283.56	256,510.56	0.15%
CEPSA FINANCE SA-2.25%-13.02.2026	EUR	1,000,000	99.81%	19,787.67	946,037.67	0.55%
CIA ESPANOLA DE PETROL-1%-16.02.2025	EUR	2,000,000	100.82%	17,424.66	1,880,284.66	1.09%
CIE DE SAINT-GOBAIN-1.75%-03.04.2023	EUR	300,000	100.23%	3,912.33	303,228.33	0.18%
CITIGROUP INC-0.75%-26.10.2023	EUR	1,000,000	100.38%	1,356.16	984,106.16	0.57%
CITIGROUP-1.75%-28.01.2025	EUR	200,000	98.44%	3,231.51	196,285.51	0.11%
COCA-COLA HBC FINANCE -2.75%-23.09.2025	EUR	100,000	99.50%	745.89	97,659.89	0.06%
COLOPLAST FINANCE BV-TV-19.05.2024	EUR	700,000	100.14%	2,084.13	704,667.13	0.41%
COMMERZBANK AG-TM-24.03.2026	EUR	1,000,000	100.60%	5,794.52	918,414.52	0.53%
COMMONWEALTH BANK AUST-0.375%-24.04.2023	EUR	300,000	100.07%	773.63	298,889.63	0.17%
CREDIT AGRICOLE ITALIA-0.25%-30.09.2024	EUR	300,000	99.53%	189.04	283,929.04	0.16%
CREDIT AGRICOLE SA-3.375%-28.07.2027	EUR	200,000	99.80%	610.27	195,912.27	0.11%
CRH FINANCE DAC-3.125%-03.04.2023(XDUB)	EUR	300,000	100.68%	6,986.30	306,797.30	0.18%
CRITERIA CAIXA SA-1.375%-10.04.2024	EUR	200,000	98.32%	1,996.58	196,176.58	0.11%
CRL CREDITO AGRICOLA MUT-TM-05.11.2026	EUR	500,000	99.93%	1,849.32	428,104.32	0.25%
DELL BANK INTERNATIONA-1.625%-24.06.2024	EUR	200,000	99.83%	1,691.78	194,299.78	0.11%
DEUT PFANDBRIEFBANK AG-0.25%-17.01.2025	EUR	800,000	99.86%	1,895.89	724,719.89	0.42%
DEUT PFANDBRIEFBANK AG-0.25%-27.10.2025	EUR	100,000	99.83%	44.52	86,688.52	0.05%
DEUTSCHE BANK AG-TM-19.11.2025	EUR	200,000	96.51%	230.14	186,648.14	0.11%
DEUTSCHE PFAND-0.75%-07.02.2023	EUR	300,000	100.03%	2,015.75	301,331.75	0.17%
DEUTSCHE TELEKOM INT FIN-0.625%-03.04.23	EUR	300,000	100.10%	1,397.26	299,876.26	0.17%
E.ON SE-0.375%-20.04.2023	EUR	300,000	100.01%	785.96	298,874.96	0.17%
E.ON SE-0.875%-08.01.2025	EUR	100,000	99.91%	664.04	95,624.04	0.06%
EDP FINANCE BV-0.375%-16.09.2026	EUR	1,000,000	99.87%	1,089.04	880,689.04	0.51%
EDP FINANCE BV-1.875%-29.09.2023	EUR	500,000	101.17%	2,388.70	497,873.70	0.29%

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Carteira em 2022.12.31

Designação	Moeda	Quant./ Mont. Nom.	Cotação	Juros Corridos	Valor Global	%
Obrigações Diversas						
EDP FINANCE BV-2.375%-23.03.2023	EUR	300,000	100.48%	5,524.32	305,392.32	0.18%
ENAGAS FINANCIACIONES SA-1%-25.03.2023	EUR	200,000	100.05%	1,539.73	200,475.73	0.12%
ENEL FINANCE INTL NV 4.875% - 17.04.2023	EUR	300,000	101.33%	10,337.67	312,323.67	0.18%
ENI SPA -3.25% 10.07.2023 ENI SPA -3.25	EUR	200,000	100.45%	3,098.63	203,260.63	0.12%
ERSTE GROUP BANK AG-0.375%-16.04.2024	EUR	200,000	97.25%	532.19	191,880.19	0.11%
ERSTE GROUP BANK AG-1.5%-07.04.2026	EUR	300,000	99.93%	3,304.11	281,464.11	0.16%
FCA BANK SPA IRELAND-0%-16.04.2024	EUR	1,200,000	99.97%		1,140,396.00	0.66%
FCA BANK SPA IRELAND-0.125%-16.11.2023	EUR	1,000,000	99.91%	154.11	969,484.11	0.56%
FCA BANK SPA IRELAND-4.25%-24.03.2024	EUR	500,000	99.92%	3,958.90	505,078.90	0.29%
FCE BANK PLC-1.615%-11.05.2023	EUR	1,700,000	99.34%	17,601.29	1,694,413.29	0.98%
FIAT CHRYSLER AUTOMOBIL-3.375%-07.07.2023	EUR	500,000	100.86%	8,183.22	508,673.22	0.29%
FRESENIUS SE & CO KGAA-1.875%-24.05.2025	EUR	100,000	99.96%	1,135.27	95,513.27	0.06%
FRESENIUS SE & CO KGAA-4%-01.02.2024	EUR	200,000	102.44%	3,311.11	203,295.11	0.12%
GALP ENERGIA SGPS SA-1%-15.02.2023	EUR	4,000,000	100.04%	34,958.90	4,020,478.90	2.32%
GALP ENERGIA SGPS SA-2%-15.01.2026	EUR	5,000,000	100.30%	95,890.41	4,684,040.41	2.71%
GALP GAS NATURAL DIS.1.375%-19.09.2023	EUR	1,500,000	100.63%	5,820.21	1,481,955.21	0.86%
GENERAL MOTORS FINL CO-1%-24.02.2025	EUR	700,000	99.95%	5,945.21	657,610.21	0.38%
GLAXOSMITHKLINE CAPITA-0.125%-12.05.2023	EUR	200,000	99.77%	159.59	198,673.59	0.11%
GOLDMAN SACHS GROUP INC-TV-07.02.2025	EUR	2,400,000	100.50%	9,835.20	2,402,083.20	1.39%
GOLDMAN SACHS GROUP INC-TV-23.09.2027	EUR	1,800,000	101.50%	1,240.80	1,765,384.80	1.02%
GOLDMAN SACHS GROUP INC-TV-30.04.2024	EUR	2,900,000	100.15%	12,800.68	2,912,829.68	1.68%
GRUPO PESTANA -2.5%-23.09.2025	EUR	500,000	99.69%	3,390.41	485,890.41	0.28%
GSK CONSUMER HEALTHCARE-1.25%-29.03.2026	EUR	100,000	99.85%	948.63	92,868.63	0.05%
HARLEY-DAVIDSON FINL S-3.875%-19.05.2023	EUR	500,000	100.00%	11,996.58	512,141.58	0.30%
HITACHI CAPITAL UK PLC-0%-29.10.2024	EUR	500,000	99.83%		460,340.00	0.27%
IMPERIAL BRANDS FIN -1.125%-14.08.2023	EUR	500,000	100.26%	2,142.12	493,832.12	0.29%
INDRA SISTEMAS SA-3%-19.04.2024	EUR	200,000	101.95%	4,208.22	199,878.22	0.12%
INFINEON TECHNOLOGIES -0.625%-17.02.2025	EUR	200,000	99.79%	1,085.62	188,505.62	0.11%
INFINEON TECHNOLOGIES A-0.75%-24.06.2023	EUR	200,000	99.88%	780.82	198,748.82	0.11%
INFORMA PLC-1.5%-05.07.2023	EUR	296,000	100.44%	2,177.42	295,241.10	0.17%
ING GROEP NV-TM-23.05.2026	EUR	300,000	99.94%	3,877.40	288,781.40	0.17%
INTERCONTINENTAL HOTEL-1.625%-08.10.2024	EUR	500,000	102.27%	1,869.86	479,339.86	0.28%
INTESA SANPAOLO SPA-0.5%-05.03.2024	EUR	300,000	99.64%	1,236.99	291,414.99	0.17%
INTESA SANPAOLO SPA-0.625%-24.02.2026	EUR	700,000	99.83%	3,715.75	622,564.75	0.36%
INTESA SANPAOLO SPA-0.75%-04.12.2024	EUR	200,000	99.86%	110.96	189,554.96	0.11%
INTESA SANPAOLO SPA-1%-19.11.2026	EUR	1,500,000	99.22%	1,726.03	1,332,301.03	0.77%
ISS GLOBAL A/S-2.125%-02-12-2024	EUR	200,000	102.74%	337.67	193,669.67	0.11%
JCDECAUX SA-2%-24.10.2024	EUR	2,000,000	100.52%	7,452.05	1,935,212.05	1.12%
KBC GROUP NV-TM-29.03.2026	EUR	100,000	99.94%	1,138.36	95,188.36	0.05%
KLEPIERRE-1%-17.04.2023	EUR	300,000	100.04%	2,120.55	300,917.55	0.17%
KRAFT HEINZ FOODS CO-2%-30.06.2023	EUR	200,000	100.17%	2,016.44	201,072.44	0.12%
LEASEPLAN CORPORATION N-0.25%-07.09.2026	EUR	600,000	99.76%	472.60	512,794.60	0.30%
LEASEPLAN CORPORATION N-0.25%-23.02.2026	EUR	700,000	99.76%	1,491.10	606,669.10	0.35%
LEASEPLAN CORPORATION NV-1%-02.05.2023	EUR	300,000	100.05%	1,997.26	299,726.26	0.17%
LEASYS SPA-0%-22-07-2024	EUR	900,000	99.92%		844,686.00	0.49%
LEASYS SPA-4.375%-07-12-2024	EUR	150,000	99.87%	431.51	150,158.51	0.09%
LEG IMMOBILIEN AG-1.25%-23.01.2024	EUR	500,000	100.41%	5,856.16	487,636.16	0.28%
LOREAL SA-0.375%-29.03.2024	EUR	300,000	99.91%	853.77	292,198.77	0.17%

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Designação	Moeda	Quant./ Mont. Nom.	Cotação	Juros Corridos	Valor Global	%
Obrigações Diversas						
MERLIN PROPERTIES SOCI-2.225%-25.04.2023	EUR	500,000	100.13%	7,619.86	505,299.86	0.29%
MERLIN PROPERTIES SOCI-2.375%-13.07.2027	EUR	500,000	99.42%	5,563.36	451,278.36	0.26%
MITSUBISHI UFJ FIN GRP-TM-19.09.2025	EUR	250,000	100.00%	2,295.65	247,973.15	0.14%
MIZUHO FINANCIAL GROUP-TV-10.04.2023	EUR	800,000	100.00%	3,218.40	803,506.40	0.46%
MORGAN STANLEY-1.875%-30.03.2023	EUR	300,000	100.38%	4,253.42	303,956.42	0.18%
MORGAN STANLEY-TM-26.07.2024	EUR	500,000	100.14%	1,378.71	493,178.71	0.28%
NATIONWIDE BLDG SOCIET-0.625%-19.04.2023	EUR	200,000	99.85%	876.71	199,762.71	0.12%
NATWEST GROUP PLC-2.5%-22.03.2023	EUR	300,000	100.47%	5,835.62	305,895.62	0.18%
NATWEST GROUP PLC-TM-04.03.2025	EUR	500,000	102.27%	8,273.97	495,848.97	0.29%
NATWEST MARKETS PLC-0.125%-12.11.2025	EUR	500,000	99.86%	83.90	446,963.90	0.26%
NATWEST MARKETS PLC-1.125%-14.06.2023	EUR	200,000	99.43%	1,232.88	199,814.88	0.12%
NOKIA OYJ-2%-15.03.2024	EUR	200,000	99.15%	3,189.04	199,101.04	0.12%
NORDEA KIINNITSLOUTTO-2.625%-01-12.2025	EUR	300,000	99.73%	647.26	295,145.26	0.17%
OMV AG-0%-16.06.2023	EUR	200,000	99.58%		197,754.00	0.11%
PROSEGUR CIA DE SEGURIDA-1%-08.02.2023	EUR	500,000	100.00%	4,465.75	500,850.75	0.29%
PSA BANQUE FRANCE-0%-22.01.2025	EUR	1,500,000	99.94%		1,377,450.00	0.80%
PSA BANQUE FRANCE-0.75%-19.04.2023	EUR	300,000	100.07%	1,578.08	299,832.08	0.17%
RCI BANQUE SA-0.5%-14.07.2025	EUR	200,000	99.72%	465.75	181,923.75	0.11%
RCI BANQUE SA-0.5%-15.09.2023	EUR	1,000,000	100.03%	1,465.75	983,565.75	0.57%
RED ELECTRICA FIN SA U-2.125%-01.07.2023	EUR	200,000	99.85%	2,130.82	201,072.82	0.12%
REN FINANCE BV - 1.75% - 01.06.2023	EUR	200,000	100.20%	2,042.47	200,506.47	0.12%
REN FINANCE BV-2.5%-12.02.2025	EUR	300,000	104.42%	6,616.44	297,175.44	0.17%
RENTOKIL INITIAL PLC-0.95%-22.11.2024	EUR	500,000	100.39%	507.53	474,977.53	0.27%
RWE AG-2.5%-24.08.2025	EUR	190,000	99.80%	1,678.77	185,973.07	0.11%
RYANAIR DAC-1.125%-15.08.2023	EUR	200,000	98.65%	850.68	198,264.68	0.11%
SAGAX AB - 2%-17.01.2024	EUR	500,000	101.48%	9,534.25	487,329.25	0.28%
SANTANDER CONSUMER BANK-0.75%-01.03.2023	EUR	300,000	100.08%	1,880.14	300,968.14	0.17%
SCA HYGIENE AB-2.5%-09.06.2023	EUR	200,000	100.18%	2,808.22	202,316.22	0.12%
SCANIA CV AB-0.125%-13.02.2023	EUR	300,000	99.95%	329.79	299,354.79	0.17%
SCHAEFFLER AG -1.875%-26.03.2024	EUR	200,000	99.60%	2,876.71	197,816.71	0.11%
SERVICIOS MEDIO AMBIEN-0.815%-04.12.2023	EUR	1,557,000	100.00%	938.68	1,512,194.02	0.87%
SKANDINAVISKA ENSKILDA-3.25%-24-11.2025	EUR	150,000	99.74%	494.18	148,440.68	0.09%
SOCIETE GENERALE-1.25%-15.02.2024	EUR	500,000	100.49%	5,462.33	493,392.33	0.29%
SPAIN LETRAS DEL TESORO-CZ-09.06.2023	EUR	2,000,000	99.30%		1,979,500.00	1.14%
STELLANTIS NV-2.375%-14.04.2023	EUR	300,000	100.46%	5,094.86	304,056.86	0.18%
SUMITOMO MITSUI BANKING-0.55%-06.11.2023	EUR	300,000	99.88%	248.63	293,102.63	0.17%
SVENSKA HANDELSBANKEN AB-0.5%-21.03.2023	EUR	200,000	99.94%	780.82	200,038.82	0.12%
SWEDISH MATCH AB-0.875%-23.09.2024	EUR	1,000,000	101.11%	2,373.29	946,193.29	0.55%
SYNGENTA FINANCE NV-3.375%-16.04.2026	EUR	550,000	99.58%	13,171.75	533,691.75	0.31%
TELECOM ITALIA SPA-2.5%-19.07.2023	EUR	1,000,000	101.15%	11,301.37	992,441.37	0.57%
TELEFONICA EMISIONES-1.069%-05.02.2024	EUR	1,000,000	100.81%	9,635.64	986,975.64	0.57%
THERMO FISHER SCIENT.-0.125%-01.03.2025	EUR	1,000,000	99.65%	1,044.52	932,154.52	0.54%
TORONTO-DOMINION BANK-0.25%-26.03.2024	EUR	300,000	99.19%	575.34	289,598.34	0.17%
TOYOTA FINANCE AUSTRALIA-0.5%-06.04.2023	EUR	300,000	100.05%	1,105.48	299,743.48	0.17%
TRATON FINANCE LUX SA-0.125%-10.11.24	EUR	400,000	99.92%	69.86	369,933.86	0.21%
TYCO ELECTRONICS GROUP S-0%-14.02.2025	EUR	1,000,000	99.74%		926,470.00	0.54%
UBS AG LONDON-0.75%-21.04.2023	EUR	300,000	100.13%	1,565.75	300,059.75	0.17%
UNIBAIL-RODAMCO-WESTFL-2.125%-09.04.2025	EUR	1,000,000	99.92%	15,486.30	968,576.30	0.56%

CARTEIRA DETALHADA

Carteira em 2022.12.31

Designação	Moeda	Quant./ Mont. Nom.	Cotação	Juros Corridos	Valor Global	%
Obrigações Diversas						
UNICAJA BANCO SA-TM-01.12.2026	EUR	700,000	99.96%	575.34	614,426.34	0.35%
UNICREDIT SPA-TM-03.07.2025	EUR	1,000,000	101.54%	8,058.22	966,958.22	0.56%
UNICREDIT SPA-TM-16.06.2026	EUR	1,500,000	99.79%	10,171.23	1,391,401.23	0.80%
UNICREDIT SPA-TM-30.06.2023	EUR	1,000,000	100.10%		999,710.00	0.58%
VATTENFALL AB-3.25%-18-04-2024	EUR	300,000	99.87%	1,976.71	299,906.71	0.17%
VEOLIA ENVIRONNEMENT S-0.314%-04.10.2023	EUR	300,000	100.19%	227.11	294,701.11	0.17%
VIRGIN MONEY UK PLC-TM-27.05.2024	EUR	500,000	100.13%	1,119.86	491,279.86	0.28%
VITERRA FINANCE BV-0.375%-24.09.2025	EUR	400,000	99.85%	402.74	354,914.74	0.21%
VOLVO TREASURY AB-0%-09.05.2024(XETR)	EUR	1,300,000	100.12%		1,240,005.00	0.72%
VOLVO TREASURY AB-0.125%-17.09.2024	EUR	400,000	100.00%	143.84	377,147.84	0.22%
VOLVO TREASURY AB-TV-13.09.2023	EUR	500,000	100.38%	688.75	502,033.75	0.29%
VONOVIA FINANCE BV-0.125%-06.04.2023	EUR	500,000	99.99%	460.62	496,735.62	0.29%
					Sub-Total:	66.59%
Mercado de Cotações Oficiais de Bolsa de Valores de Estado não membro da UE						
Obrigações Diversas						
AMERICAN HONDA FINANCE-0.55%-17.03.2023	EUR	200,000	99.96%	870.96	199,846.96	0.12%
AT&T INC-2.75%-19.05.2023	EUR	300,000	100.85%	5,108.22	304,649.22	0.18%
AUSTRALIA PACIFIC AIRPO-1.75%-15.10.2024	EUR	200,000	98.10%	738.36	192,058.36	0.11%
BANK OF MONTREAL-2.75%-13.10.2026(XLON)	EUR	300,000	99.75%	1,785.62	293,964.62	0.17%
BLACKSTONE PP EUR HOLD-0.125%-20.10.2023	EUR	200,000	99.97%	49.32	190,599.32	0.11%
BOOKING HOLDINGS INC-2.375%-23.09.2024	EUR	500,000	102.71%	3,220.89	492,670.89	0.28%
BOOKING HOLDINGS INC-4%-15-11-2026	EUR	150,000	99.99%	756.16	151,644.16	0.09%
CANADIAN IMPERIAL BANK-0.75%-22.03.2023	EUR	200,000	100.01%	1,167.12	200,513.12	0.12%
EXXON MOBIL CORPORATIO-0.142%-26.06.2024	EUR	200,000	96.96%	146.28	190,704.28	0.11%
GENERAL MILLS INC-1%-27.04.2023	EUR	300,000	100.03%	2,038.36	300,223.36	0.17%
MEDTRONIC GLOBAL HLDINGS-0%-15.03.2023	EUR	500,000	100.01%		497,520.00	0.29%
MONDI FINANCE PLC-1.5%-15.04.2024	EUR	200,000	99.26%	2,136.99	196,616.99	0.11%
PEPSICO INC-0.25%-06.05.2024	EUR	300,000	99.47%	491.10	289,334.10	0.17%
UBS GROUP AG-TM-21.03.2025	EUR	400,000	99.87%	3,123.29	387,611.29	0.22%
WORLEY US FINANCE SUB-0.875%-09.06.2026	EUR	600,000	99.63%	2,948.63	523,046.63	0.30%
					Sub-Total:	2.55%
Outros Mercados Regulamentados de Estados Não Membros da União Europeia						
Obrigações Diversas						
BANCO DE SABADELL SA-0.875%-05.03.2023	EUR	300,000	100.05%	2,164.73	301,198.73	0.17%
					Sub-Total:	0.17%
Outros Valores						
Outros Instrumentos de Dívida						
Papel Comercial						
CIE AUTOMOTIVE(PC)-08.02.2023	EUR	1	S/COT	1,245.07	997,302.34	0.58%
CIE AUTOMOTIVE(PC)-12.04.2023	EUR	1	S/COT	2,301.22	1,486,959.75	0.86%
CIE AUTOMOTIVE(PC)-27.01.2023	EUR	1	S/COT	1,074.42	1,497,362.79	0.86%
EL CORTE INGLES, SA (PC)-17.01.2023	EUR	1	S/COT	1,015.37	1,498,430.80	0.87%
EL CORTE INGLES, SA (PC)-28.02.2023	EUR	1	S/COT	3,923.20	1,992,766.60	1.15%
EL CORTE INGLES, SA (PC)-31.01.2023	EUR	1	S/COT	1,497.32	499,239.07	0.29%
FCC - FOMENTO CONST Y CO (PC)-16.02.2023	EUR	1	S/COT	366.52	498,277.37	0.29%
FCC - FOMENTO CONST Y CO (PC)-19.01.2023	EUR	1	S/COT	2,325.00	998,895.14	0.58%
JOSE DE MELLO SAUDE, SA (PC)-16.02.2023	EUR	1	S/COT	674.93	597,885.22	0.35%
JOSE DE MELLO SAUDE, SA (PC)-16.03-2023	EUR	1	S/COT	795.00	596,025.01	0.34%

CARTEIRA DETALHADA

Carteira em 2022.12.31

Designação	Moeda	Quant./ Mont. Nom.	Cotação	Juros Corridos	Valor Global	%
Papel Comercial						
JOSE DE MELLO SAUDE, SA (PC)-17.01.2023	EUR	1	S/COT	615.09	599,302.90	0.35%
MASMOVIL IBERCOM SA (PC) - 03.03.2023	EUR	1	S/COT	1,407.56	994,182.07	0.57%
MASMOVIL IBERCOM SA (PC) - 13.01.2023	EUR	2	S/COT	6,407.07	2,297,714.97	1.33%
MASMOVIL IBERCOM SA (PC) - 13.02.2(XOFF)	EUR	1	S/COT	5,613.29	996,833.52	0.58%
MASMOVIL IBERCOM SA (PC) - 31.03.2023	EUR	1	S/COT	3,888.87	496,236.58	0.29%
					Sub-Total:	9.27%
Unidades de Participação de FIM						
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		3,375,968.75	1.95%
					Sub-Total:	1.95%
Liquidez						
A vista						
Depósitos a Ordem						
BANCO POPULAR - EUR					997,756.78	0.58%
BANCO SABADELL - EUR					996,352.16	0.58%
BANKINTER - EUR					27,671.76	0.02%
BCP/Millennium - EUR					155,153.43	0.09%
Depósito à Ordem - Conta remun. (no BPI)					9,175,920.50	5.30%
LA CAIXA - EUR					9,231.57	0.01%
					Sub-Total:	6.56%
Outros Valores a Regularizar						
Valores Activos						
Valores Activos						
Posições a Liquidar - títulos					4,732.73	0.00%
Terceiros					0.00	0.00%
					Sub-Total:	0.00%
Valores Passivos						
Valores Passivos						
Posições a Liquidar - títulos					-6,096.82	0.00%
Terceiros					-22,259.88	-0.01%
					Sub-Total:	-0.02%
Total das aplicações:					173,116,567.81	
Número de Unidades de Participação em Circulação:					27,688,198.85	