

**CARTEIRA DETALHADA**

Carteira em 2020.12.31

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-4.125%-14.04.2027	EUR	30,000,000	118.79%	884,897.27	39,310,397.27	12.60%
OTRV ABRIL 2022	EUR	2,221,000	101.87%	9,377.56	2,292,498.93	0.73%
OTRV AGOSTO 2021	EUR	411,000	101.04%	3,299.99	419,478.59	0.13%
OTRV AGOSTO 2022	EUR	9,589,000	102.06%	64,352.84	9,941,022.84	3.19%
OTRV DEZEMBRO 2022	EUR	2,749,000	101.31%	2,183.93	2,819,908.93	0.90%
OTRV JULHO 2025	EUR	38,570,000	102.09%	172,493.62	40,632,423.62	13.03%
OTRV MAIO 2021	EUR	325,000	100.75%	834.17	328,401.67	0.11%
OTRV NOVEMBRO 2021	EUR	594,000	101.52%	1,023.00	607,473.24	0.19%
REGIAO AUTO DA MADEIRA-TV-27.12.2022	EUR	766,667	102.58%	184.06	787,251.73	0.25%
REGIAO AUTONOMA ACORES-1.006%-15.06.2029	EUR	20,000,000	100.00%	109,695.33	21,069,495.33	6.75%
					Sub-Total:	37.90%
Outros Fundos Públicos Equiparados						
REGIAO AUTONOMA DA MADEIRA 2017-2022	EUR	1,700,000	101.43%	1,654.95	1,732,815.95	0.56%
					Sub-Total:	0.56%
Mercado de Cotações Oficiais de Bolsa de Valores de Estados Membros da União Europeia						
Títulos de Dívida Pública						
INSTITUT CREDITO OFICIAL-6%-08.03.2021	EUR	444,000	101.12%	21,749.92	470,709.40	0.15%
					Sub-Total:	0.15%
Obrigações Diversas						
ACCOR SA-1.75%-04.02.2026	EUR	15,300,000	103.42%	242,145.49	16,141,905.49	5.18%
ACEA SPA-TV-08.02.2023	EUR	15,828,000	98.47%		15,846,360.48	5.08%
AP MOLLER-MAERSK A/S-1.75%-16.03.2026	EUR	15,000,000	103.32%	208,561.64	16,304,761.64	5.23%
CIA ESPANOLA DE PETROL-1%-16.02.2025	EUR	17,000,000	99.90%	148,169.40	17,417,279.40	5.58%
DEUTSCHE LUFTHANSA AG-0.25%-06.09.2024	EUR	9,500,000	99.75%	7,547.95	8,744,317.95	2.80%
DOVER CORP-0.75%-04.11.2027	EUR	16,500,000	99.85%	19,325.34	17,086,760.34	5.48%
FORTUM OYJ-1.625%-27.02.2026	EUR	10,000,000	101.92%	136,748.63	10,838,848.63	3.47%
GALP ENERGIA SGPS SA-1%-15.02.2023	EUR	10,200,000	100.41%	89,180.33	10,365,782.33	3.32%
GALP ENERGIA SGPS SA-3%-14.01.2021	EUR	7,500,000	100.08%	216,393.44	7,721,493.44	2.48%
GALP GAS NATURAL DIS.1.375%-19.09.2023	EUR	3,000,000	103.09%	11,640.41	3,112,890.41	1.00%
JPMORGAN CHASE & CO-TV-14.08.2029	EUR	15,000,000	100.39%	7,256.25	14,257,256.25	4.57%
NORSK HYDRO ASA - 1.125% -11.04.2025	EUR	15,000,000	100.35%	122,054.79	15,606,254.79	5.00%
RCI BANQUE SA-1.625%-26.05.2026	EUR	10,000,000	103.32%	97,500.00	10,566,300.00	3.39%
RCI BANQUE SA-1.75%-10.04.2026	EUR	5,000,000	102.89%	63,527.40	5,335,577.40	1.71%
SNAM SPA-TV-02.08.2024	EUR	10,050,000	97.74%		10,120,852.50	3.24%
SNAM SPA-TV-21.02.2022	EUR	154,000	99.63%	11.87	154,389.17	0.05%
STE GENERALE-TV-22.05.2024	EUR	3,000,000	100.44%	864.50	3,031,344.50	0.97%
					Sub-Total:	58.56%
Mercado de Cotações Oficiais de Bolsa de Valores de Estado não membro da UE						
Obrigações Diversas						
AT&T INC-TV-05.09.2023	EUR	8,000,000	99.87%	1,956.00	8,104,516.00	2.60%
					Sub-Total:	2.60%
<b>Outros Valores</b>						
Outros Instrumentos de Dívida						
Papel Comercial						
SONAE SGPS EM 998 04/01/2020	EUR	1	S/COT		750,000.00	0.24%
					Sub-Total:	0.24%

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Carteira em 2020.12.31

Designação	Moeda	Quant./ Mont. Nom.	Cotação	Juros Corridos	Valor Global	%
<b>Liquidez</b>						
A vista						
Depósitos à Ordem						
Depósito à Ordem - Conta remun. (no BPI)					1,287,777.72	0.41%
					Sub-Total:	0.41%
<b>Outros Valores a Regularizar</b>						
Valores Activos						
Valores Activos						
Depósito à Ordem - Conta remun. (no BPI)					11,981,914.00	3.84%
					Sub-Total:	3.84%
Valores Passivos						
Valores Passivos						
Terceiros					-1,192,707.00	-0.38%
					Sub-Total:	-0.38%
n.a.						
n.a.						
n.a.						
Derivados - SWAPS taxa de Juro		10,000,000	10,566,990.8	1,060.83	566,990.80	0.18%
Derivados - SWAPS taxa de Juro		-5,300,000	-5,986,719.44	-83,880.46	-686,719.44	-0.22%
Derivados - SWAPS taxa de Juro		17,000,000	17,870,628.4	23,419.39	870,628.45	0.28%
Derivados - SWAPS taxa de Juro		-10,000,000	-5,647,848.53	-158,265.02	-1,295,697.06	-0.42%
Derivados - SWAPS taxa de Juro		5,000,000	5,373,805.21	6,423.33	373,805.21	0.12%
Derivados - SWAPS taxa de Juro		5,300,000	5,681,222.95	11,253.23	381,222.95	0.12%
Derivados - SWAPS taxa de Juro		-30,000,000	-39,582,106.5	-884,897.27	-9,582,106.58	-3.07%
Derivados - SWAPS taxa de Juro		-5,000,000	-5,649,787.59	-69,520.55	-649,787.59	-0.21%
Derivados - SWAPS taxa de Juro		-10,000,000	-11,299,575.1	-139,041.10	-1,299,575.18	-0.42%
Derivados - SWAPS taxa de Juro		-5,000,000	-5,650,973.98	-63,527.40	-650,973.98	-0.21%
Derivados - SWAPS taxa de Juro		5,000,000	5,331,659.60	10,512.78	331,659.60	0.11%
Derivados - SWAPS taxa de Juro		-20,000,000	-22,403,992.9	-109,695.33	-2,403,992.96	-0.77%
Derivados - SWAPS taxa de Juro		6,500,000	6,920,144.70	1,821.63	420,144.70	0.13%
Derivados - SWAPS taxa de Juro		5,000,000	5,358,230.76	10,512.78	358,230.76	0.11%
Derivados - SWAPS taxa de Juro		10,000,000	10,759,952.9	16,930.56	759,952.94	0.24%
Derivados - SWAPS taxa de Juro		5,000,000	5,423,496.10	11,409.72	423,496.10	0.14%
Derivados - SWAPS taxa de Juro		5,000,000	5,376,086.17	2,625.00	376,086.17	0.12%
Derivados - SWAPS taxa de Juro		20,000,000	21,781,295.2	1,066.67	1,781,295.28	0.57%
Derivados - SWAPS taxa de Juro		-17,000,000	-18,196,894.8	-148,169.40	-1,196,894.81	-0.38%
Derivados - SWAPS taxa de Juro		5,000,000	5,336,615.22	1,725.69	336,615.22	0.11%
Derivados - SWAPS taxa de Juro		10,000,000	10,760,292.0	19,145.00	760,292.02	0.24%
Derivados - SWAPS taxa de Juro		30,000,000	32,110,268.7	35,425.00	2,110,268.78	0.68%
Derivados - SWAPS taxa de Juro		-10,000,000	-10,805,109.6	-11,712.33	-805,109.61	-0.26%
Derivados - SWAPS taxa de Juro		-10,000,000	-11,221,976.7	-136,748.63	-1,221,976.73	-0.39%
Derivados - SWAPS taxa de Juro		15,000,000	15,777,977.3	10,597.50	777,977.39	0.25%
Derivados - SWAPS taxa de Juro		-10,000,000	-5,615,088.57	-97,500.00	-1,230,177.14	-0.39%
Derivados - SWAPS taxa de Juro		-6,500,000	-7,023,321.25	-7,613.01	-523,321.25	-0.17%
Derivados - SWAPS taxa de Juro		-15,000,000	-16,159,873.7	-122,054.79	-1,159,873.76	-0.37%
					Sub-Total:	-3.87%

## CARTEIRA DETALHADA

Carteira em 2020.12.31

Designação	Moeda	Quant./ Mont. Nom.	Cotação	Juros Corridos	Valor Global	%
Total das aplicações:					311,918,213.19	
Número de Unidades de Participação em Circulação:						