CARTEIRA DETALHADA

Carteira em 2024.02.29

Designação	Moeda	Quant./ Mont. Nom.	Cotação	Juros Corridos	Valor Global	%
Instrumentos financeiros negociados no mercado						
Mercados regulamentados nacionais						
Obrigações diversas						
BANCO BPI SA 3.625% 04.07.25	EUR	2,500,000	101.18%	59,426.24	2,589,013.74	0.76%
BANCO COM. PORTUGUES 1.125% 12.02.27	EUR	1,500,000	94.53%	783.81	1,418,718.81	0.41%
BANCO COM. PORTUGUES 1.75% 07.04.28	EUR	400,000	93.26%	6,273.22	379,295.22	0.11%
BANCO COM. PORTUGUES 5.625% 02.10.26	EUR	1,300,000	101.95%	29,969.27	1,355,254.27	0.40%
BANCO COMERCIAL PORTUGUES 8.50% 25.10.25	EUR	900,000	102.51%	26,545.08	949,090.08	0.28%
BANCO SANTANDER TOTTA 3,75% 11.09.26	EUR	1,000,000	100.50%	17,520.49	1,022,510.49	0.30%
BRISA CONCESSAO RODOV SA 1.875% 30.04.25	EUR	1,500,000	97.90%	23,437.50	1,491,922.50	0.44%
CAIXA GERAL DEPOSITOS 1.25% 25.11.24	EUR	4,500,000	98.09%	14,754.09	4,428,691.59	1.29%
CAIXA GERAL DEPOSITOS 2.875% 15.06.26	EUR	1,500,000	98.73%	30,517.42	1,511,392.42	0.44%
CAIXA GERAL DEPOSITOS 5.75% 31.10.28	EUR	2,900,000	106.56%	55,127.74	3,145,498.24	0.92%
CELULOSE BEIRA FLOAT 28.05.28	EUR	500,000	100.93%	8,362.25	512,987.25	0.15%
CREDITO AGRICOLA MUT.2.5% 05.11.26	EUR	1,400,000	95.06%	11,092.90	1,341,967.90	0.39%
CREDITO AGRICOLA MUT.8.375% 04.07.27	EUR	300,000	105.19%	16,475.41	332,037.91	0.10%
ENERGIAS DE PORTUGAL 2.875% 01.06.26	EUR	1,000,000	98.51%	21,444.67	1,006,544.67	0.29%
FLOENE ENERGIAS SA 4.875% 03.07.28	EUR	1,000,000	103.19%	32,100.40	1,064,025.40	0.31%
GALP ENERGIA 2% 15.01.2026	EUR	8,000,000	96.30%	19,672.13	7,723,872.13	2.25%
JOSE DE MELLO FLOAT 3.875% 22.01.27	EUR	1,600,000	104.00%	13,178.40	1,677,178.40	0.49%
JOSE DE MELLO FLOAT 30.05.25	EUR	300,000	102.00%	5,961.60	311,961.60	0.09%
					Sub-Total:	9.42%
Mercados regulamentados de Estado-Membro						
Títulos de dívida pública						
BONOS Y OBLIG ESTADO 0% 31.01.27	EUR	11,000,000	91.77%		10,094,920.00	2.95%
BONOS Y OBLIG ESTADO 0% 31.05.24	EUR	20,000,000	99.08%		19,815,300.00	5.78%
BUNDESOBLIGATION 1.30% 15.10.27	EUR	14,000,000	95.99%	68,125.68	13,506,095.68	3.94%
BUONI ORDINARI TES 0% 31.07.24	EUR	8,000,000	98.46%		7,876,640.00	2.30%
COMMUNITY OF MADRID 3.362% 31.10.28	EUR	500,000	101.02%	11,268.20	516,343.20	0.15%
TREASURY BILL GERMAN 19.06.24	EUR	14,630,000	98.91%		14,470,533.00	4.22%
					Sub-Total:	19.34%
Obrigações diversas						
ABB FINANCE BV 0.625% 31.03.24	EUR	500,000	99.75%	2,860.31	501,615.31	0.15%
ABERTIS INFRAESTR.1.50% 27.06.24	EUR	1,700,000	99.15%	17,209.02	1,702,725.02	0.50%
ABERTIS INFRAESTRUCTURAS 3.125% 19.03.24	EUR	1,000,000	99.96%	29,627.73	1,029,187.73	0.30%
ACCIONA FINANCIACION FIL 1.2% 17.03.2025	EUR	1,000,000	96.24%	11,442.62	973,882.62	0.28%
ACCIONA FINANCIACION FIL 1.20% 14.01.25	EUR	1,000,000	96.78%	1,508.20	969,343.20	0.28%
ALD SA 3.875 % 22.02.27	EUR	600,000	99.83%	444.67	599,427.67	0.17%
ALD SA 4.375% 23.11.26	EUR	1,000,000	100.82%	11,714.48	1,019,904.48	0.30%
ALD SA FLOAT 06.10.25	EUR	1,000,000	100.55%	6,858.00	1,012,338.00	0.30%
AMADEUS IT 2.5% 20.05.24	EUR	1,200,000	99.69%	23,360.66	1,219,640.66	0.36%
ARVAL SERVICE LEASE 4.25% 11.11.25	EUR	1,200,000	100.56%	15,327.87	1,222,071.87	0.36%
ARVAL SERVICE LEASE 4.75% 22.05.27	EUR	400,000	102.66%	14,691.26	425,311.26	0.12%
AXA LOGISTICS 0.375% 15.11.2026	EUR	500,000	90.68%	543.03	453,920.53	0.13%
AZIMUT HOLD.SPA 1.625% 12.12.24	EUR	1,500,000	98.12%	5,261.28	1,477,068.78	0.43%
BANCO BPM 6 % 14.06.28	EUR	1,000,000	104.94%	42,622.95	1,092,012.95	0.32%
BANCO DE CREDITO SOCIAL 8% 22.09.26	EUR	600,000	105.35%	20,983.61	653,053.61	0.19%
BANCO DE SABADELL 2.625% 24.03.26	EUR	1,000,000	98.50%	24,528.69	1,009,538.69	0.29%
BANCO SABADELL 1.625% A:07.03.24	EUR	2,000,000	99.98%	31,878.41	2,031,458.41	0.59%
BANCO SANTANDER 0.137% 29.01.26	EUR	3,000,000	99.90%	11,896.24	3,008,896.24	0.88%

CARTEIRA DETALHADA

Carteira em 2024.02.29

Designação	Moeda	Quant./ Mont. Nom.	Cotação	Juros Corridos	Valor Global	%
Instrumentos financeiros negociados no mercado						
Mercados regulamentados de Estado-Membro						
Obrigações diversas						
BANCO SANTANDER 0.555% 05.05.24	EUR	2,000,000	100.15%	6,512.00	2,009,552.00	0.59%
BANCO SANTANDER 3.375% 11.01.26	EUR	600,000	99.77%	2,711.07	601,337.07	0.18%
BANCO SANTANDER 3.75% 16.01.26	EUR	500,000	100.17%	2,254.10	503,126.60	0.15%
BANCO SANTANDER EURIBOR 3M+55 16.01.2025	EUR	600,000	100.35%	3,286.80	605,398.80	0.18%
BANCO SANTANDER SA 3.50% 09.01.28	EUR	1,000,000	98.96%	4,877.05	994,487.05	0.29%
BANCO SANTANDER SA 4.625% 18.10.27	EUR	900,000	101.28%	15,239.75	926,755.25	0.27%
BANKIA 0.875% A:25.03.2024	EUR	1,000,000	99.82%	8,152.32	1,006,397.32	0.29%
BANKINTER SA 0.875% 08.07.26	EUR	1,000,000	93.56%	5,642.08	941,242.08	0.27%
BANQUE FED CRED MUTUEL 0.01% 07.03.25	EUR	1,300,000	96.36%	127.51	1,252,827.01	0.37%
BANQUE STELLANTIS FRANCEC3.5% 19.07.27	EUR	600,000	99.03%	2,352.46	596,523.46	0.17%
BBVA 3.375% 20.09.27	EUR	500,000	99.58%	7,469.26	505,389.26	0.15%
BMW FINANCE NV 3.25% 22.11.26	EUR	1,000,000	99.90%	8,790.99	1,007,755.99	0.29%
BNP PARIBAS 0.50% 15.07.25	EUR	500,000	98.77%	1,564.21	495,414.21	0.14%
BPCE SA 0.625 % 26.09.24	EUR	2,000,000	98.15%	5,327.87	1,968,317.87	0.57%
BRITISH TELECOMMUNICAT 1.75% 10.03.26	EUR	500,000	96.36%	8,510.93	490,323.43	0.14%
BRUSSELS AIRPORT CO 1% 03.05.24	EUR	1,000,000	99.51%	8,251.36	1,003,391.36	0.29%
CA AUTOBANK SPA IE 4.77% 26.01.26	EUR	1,000,000	100.24%	4,466.28	1,006,876.28	0.29%
CAIXABANK 0.625% 01.10.2024	EUR	2,000,000	98.18%	5,157.10	1,968,677.10	0.57%
CAIXABANK SA 4.625 % 16.05.27	EUR	1,500,000	101.31%	54,779.71	1,574,354.71	0.46%
CARLSBERG BREWERIES A.S 3.50% 26.11.26	EUR	1,000,000	100.10%	9,084.70	1,010,089.70	0.29%
CARLSBERG BREWERIES AS 3.25% 12.10.25	EUR	200,000	99.25%	2,486.34	200,994.34	0.06%
CARREFOUR 0,75% 26.04.2024	EUR	1,000,000	99.55%	6,331.97	1,001,836.97	0.29%
CARREFOUR BANQUE 0.107% 14.06.25	EUR	1,500,000	95.41%	1,140.16	1,432,335.16	0.42%
CELLNEX FINANCE 0.75% 15.11.26	EUR	1,000,000	92.01%	2,172.13	922,262.13	0.27%
CIE DE SAINT GOBAIN 2.47% 18.07.24	EUR	500,000	100.02%	2,388.17	502,505.67	0.15%
CIE DE SAINT GOBAIN 3.75% 29.11.26	EUR	2,000,000	100.39%	18,852.46	2,026,682.46	0.59%
COCA COLA HBC FINANCE 2.75% 23.09.25	EUR	100,000	98.46%	1,194.67	99,658.17	0.03%
COLOPLAST FINANCE BV FL 0.336% 19.05.24	EUR	1,000,000	100.08%	1,295.84	1,002,085.84	0.29%
COMMERZBANK AG 0.75% 24.03.26	EUR	1,500,000	96.47%	10,512.30	1,457,607.30	0.43%
CONTI GUMMI FIN 1.125% 25.09.2024	EUR	2,000,000	98.47%	9,651.64	1,979,021.64	0.58%
CONTINENTAL AG 4% 01.03.27	EUR	1,000,000	101.10%	19,890.71	1,030,890.71	0.30%
COOPERATIEVE RABOBANK 3.913% 03.11.26	EUR	1,300,000	101.06%	16,400.39	1,330,167.39	0.39%
CREDIT AGRICOLE 3.375% 28.07.2027	EUR	600,000	99.56%	11,950.82	609,280.82	0.18%
CRITERIA CAIXA 1.375% 10.04.24	EUR	1,000,000	99.73%	12,209.70	1,009,529.70	0.29%
DELL BANK INT 1.625% 24.06.2024	EUR	3,000,000	99.28%	33,299.18	3,011,804.18	0.88%
DELL BANK INT 4.5% 18.10.27	EUR	1,000,000	102.46%	16,475.41	1,041,065.41	0.30%
DEUTSCHE BOERSE AG 3.875% 28.09.26	EUR	900,000	101.05%	14,674.18	924,110.68	0.27%
DEUTSCHE LUFTHANSA 0.25% 06.09.24	EUR	700,000	98.03%	841.53	687,037.53	0.20%
DEUTSCHE LUFTHANSA 3% 29.05.26	EUR	1,200,000	97.45%	27,147.54	1,196,529.54	0.35%
DEUTSCHE LUFTHANSA AG 2% 14.07.24	EUR	1,000,000	99.21%	12,568.31	1,004,678.31	0.29%
EDP FINANCE BV 0.375% 16.09.26	EUR	1,500,000	92.57%	2,551.23	1,391,101.23	0.41%
ELECTRICITE DE FRANCE 3.75 % 05.06.27	EUR	1,100,000	100.47%	9,692.62	1,114,835.12	0.33%
ELECTRICITE DE FRANCE 4.625% 11.09.24	EUR	1,000,000	100.39%	21,608.61	1,025,553.61	0.30%
ENEL FINANCE 0% 28.05.26	EUR	500,000	92.25%		461,242.50	0.13%
ENEL FINANCE 3.375 % 23.07.2028	EUR	800,000	99.32%	2,729.51	797,305.51	0.23%
ENGIE SA 3.75% 06.09.27	EUR	1,000,000	100.57%	18,032.79	1,023,707.79	0.30%
ENI SPA 3.625% 19.05.27	EUR	500,000	100.11%	14,163.26	514,715.76	0.15%

CARTEIRA DETALHADA

Carteira em 2024.02.29

Designação	Moeda	Quant./ Mont. Nom.	Cotação	Juros Corridos	Valor Global	%
Instrumentos financeiros negociados no mercado						
Mercados regulamentados de Estado-Membro						
Obrigações diversas						
ERSTE GROUP BANK 0.375% A:16.04.2024	EUR	800,000	99.57%	2,614.75	799,194.75	0.23%
ERSTE GROUP BANK 1.50% 07.04.26	EUR	500,000	95.76%	6,721.31	485,523.81	0.14%
FCA BANK SPA IRELAND 0% 16.04.2024	EUR	2,000,000	99.55%		1,990,910.00	0.58%
FCA BANK SPA IRELAND 4.25% 24.03.24	EUR	1,000,000	100.01%	39,713.11	1,039,768.11	0.30%
FRESENIUS SE & CO 1.875% 24.05.25	EUR	300,000	97.63%	4,318.65	297,196.65	0.09%
GSK CONSUMER 1.25% 29.03.2026	EUR	100,000	95.36%	1,150.96	96,508.96	0.03%
HEATHROW FUNDING LTD 1.50% 12.10.2027	EUR	1,800,000	96.21%	10,327.86	1,742,080.86	0.51%
HITACHI CAPITAL UK 0% 29.10.24	EUR	2,100,000	97.14%		2,039,961.00	0.60%
IBERCAJA BANCO SA 3.75% 15.06.25	EUR	400,000	99.86%	10,614.75	410,054.75	0.12%
IMP. BRANDS FIN 3.375% A:26.02.2026	EUR	1,000,000	99.43%	276.64	994,581.64	0.29%
INDRA SISTEMAS 3% 19.04.24	EUR	400,000	99.52%	10,360.65	408,432.65	0.12%
INFINEON TECHNOLOGIES 0.625% 17.02.2025	EUR	500,000	97.12%	102.46	485,682.46	0.14%
ING GROEP NV 2.125% 23.05.26	EUR	1,000,000	97.85%	16,372.96	994,902.96	0.29%
INTESA SANPAOLO 0.75% 04.12.24	EUR	1,000,000	97.73%	1,782.79	979,062.79	0.29%
INTESA SANPAOLO SPA 4.375 % 29.08.2027	EUR	3,200,000	102.04%	70,382.51	3,335,662.51	0.97%
INTESA SANPAOLO SPA FLOAT % 17.03.25	EUR	800,000	100.30%	7,400.58	809,824.58	0.24%
IREN SPA 0.875% 04.11.24	EUR	1,500,000	98.00%	4,195.70	1,474,225.70	0.43%
ISS GLOBAL AS 2.125% 02.12.24	EUR	1,500,000	98.56%	7,751.02	1,486,158.52	0.43%
JCDECAUX SA 2% 24.10.24	EUR	1,000,000	98.76%	6,994.54	994,639.54	0.29%
KBC GROUP 1.5% 29.03.26	EUR	300,000	97.43%	4,143.45	296,428.95	0.09%
KBC GROUP NV 4.50% 06.06.26	EUR	1,000,000	100.59%	32,950.82	1,038,895.82	0.30%
KERING 3,625% 05.09.2027	EUR	1,200,000	100.79%	21,036.89	1,230,540.89	0.36%
LEASEPLAN CORPORATION 0.25% 07.09.2026	EUR	1,000,000	91.53%	1,195.36	916,540.36	0.27%
LEASEPLAN CORPORATION 0.25% 23.02.2026	EUR	1,000,000	93.02%	40.98	930,225.98	0.27%
LEASYS SPA 0% 22.07.24	EUR	3,100,000	98.49%		3,053,081.50	0.89%
LEASYS SPA 4.625% 16.02.27	EUR	1,200,000	102.13%	1,971.31	1,227,501.31	0.36%
MERCEDES BENZ INT F.3 % 10.07.27	EUR	1,000,000	98.90%	4,098.36	993,128.36	0.29%
MERCEDES BENZ INT F.4.255% 01.12.25	EUR	1,000,000	100.26%	10,737.50	1,013,307.50	0.30%
MERLIN PROPERTIES SOCIMI 1.75% 26.05.25	EUR	1,000,000	97.31%	13,340.16	986,475.16	0.29%
MITSUBISHI HC CAP UK PLC 3.733% 02.02.27	EUR	650,000	99.65%	1,790.00	649,511.75	0.19%
MONDI FINANCE PLC 1.5% 15.04.24	EUR	2,000,000	99.69%	26,229.50	2,020,059.50	0.59%
NATIONWIDE BLDG SOC.4.50% 01.11.26	EUR	1,800,000	102.17%	26,557.38	1,865,644.38	0.54%
NATWEST MARKETS PLC 0.125% 12.11.25	EUR	2,000,000	94.12%	744.54	1,883,044.54	0.55%
NATWEST MARKETS PLC 3.625% 09.01.29	EUR	500,000	99.53%	2,525.61	500,155.61	0.15%
NATWEST MARKETS PLC FLOAT 13.01.26	EUR	500,000	101.10%	3,076.25	508,581.25	0.15%
NEXI SPA 1.75% 31.10.24	EUR	1,000,000	98.38%	5,784.72	989,534.72	0.29%
NOKIA OYJ 2% A:11.03.2026	EUR	500,000	96.29%	9,699.46	491,141.96	0.14%
NORDEA BANK ABP 4.375% 06.09.26	EUR	900,000	100.77%	18,934.43	925,846.43	0.27%
ORANO SA 2.875% 23.09.2024	EUR	1,000,000	100.40%	21,178.28	1,025,178.28	0.30%
OREAL SA 0.375% 29.03.24	EUR	700,000	99.76%	2,417.01	700,733.51	0.20%
PEPSICO INC 0,25% 06.05.24	EUR	800,000	99.39%	1,633.88	796,745.88	0.23%
PERNOD RICARD SA 3.75% 15.09.27	EUR	700,000	101.13%	11,977.46	719,873.46	0.21%
PSA BANQUE FRANCE 0% 22.01.2025	EUR	1,500,000	96.84%		1,452,660.00	0.42%
RCI BANQUE SA 0.50% 14.07.25	EUR	400,000	95.57%	1,256.83	383,544.83	0.11%
RCI BANQUE SA 4.625%% 02.10.26	EUR	670,000	101.12%	12,699.80	690,217.20	0.20%
REN FINANCE 2.50% 12.02.25	EUR	1,000,000	98.68%	1,161.20	987,911.20	0.29%
RENAULT 1.25% 24.06.2025	EUR	1,000,000	96.33%	8,538.25	971,793.25	0.28%

CARTEIRA DETALHADA

Carteira em 2024.02.29

Designação	Moeda	Quant./ Mont. Nom.	Cotação	Juros Corridos	Valor Global	%
Instrumentos financeiros negociados no mercado						
Mercados regulamentados de Estado-Membro						
Obrigações diversas						
RENTOKIL INITIAL 0.95% 22.11.2024	EUR	1,500,000	97.95%	3,854.51	1,473,074.51	0.43%
ROADSTER FIN 1.625% A:12.09.24	EUR	500,000	97.93%	1,820.36	491,445.36	0.14%
SANDOZ FINANCE BV 3.97% 17.04.27	EUR	800,000	101.08%	9,024.70	817,680.70	0.24%
SANTANDER CONSUMER BANK 3.75% 17.01.29	EUR	600,000	99.68%	2,643.44	600,729.44	0.18%
SANTANDER CONSUMER BANK 4.375% 13.09.27	EUR	700,000	101.29%	14,141.05	723,167.55	0.21%
SARTORIUS FINANCE BV 4.25% 14.09.26	EUR	1,000,000	100.91%	19,508.20	1,028,578.20	0.30%
SCHAEFFLER AG 1.875% 26.03.24	EUR	500,000	99.85%	8,709.02	507,959.02	0.15%
SCHAEFFLER AG 4.5 % 14.08.26	EUR	300,000	100.91%	1,659.84	304,401.84	0.09%
SCHLUMBERGER FINANCE 0% 15.10.24	EUR	1,000,000	97.71%		977,060.00	0.29%
SERVICIOS MEDIO AMBIENTE 1.661% 04.12.26	EUR	1,000,000	93.89%	3,948.28	942,823.28	0.28%
SKANDINAVISKA ENSKILDA 3.25% 24.11.25	EUR	500,000	99.31%	4,306.70	500,879.20	0.15%
SKANDINAVISKA ENSKILDA 3.943%13.06.25	EUR	700,000	100.32%	6,685.47	708,928.97	0.21%
SNAM SPA 3.375% 19.02.28	EUR	300,000	99.63%	276.64	299,178.64	0.09%
SVENSKA HANDELSBANKEN AB 3.875% 10.05.27	EUR	1,800,000	101.08%	21,153.69	1,840,638.69	0.54%
SWEDISH MATCH AB 0.875% 23.09.24	EUR	3,000,000	98.20%	11,403.68	2,957,493.68	0.86%
TESCO CORP.2.50% 01.07.2024	EUR	1,000,000	99.52%	16,598.36	1,011,808.36	0.30%
TIM SPA 4% A: 11.04.2024	EUR	1,000,000	99.93%	35,409.84	1,034,659.84	0.30%
UNIBAIL 2.125% 09.04.25	EUR	500,000	97.98%	9,463.80	499,338.80	0.15%
UNICAJA BANCO SA 1% 01.12.26	EUR	500,000	94.99%	1,229.51	476,192.01	0.14%
UNICREDIT SPA 1.25% 16.06.2026	EUR	2,700,000	96.68%	23,790.99	2,634,258.99	0.77%
UNICREDIT SPA 1.625% 03.07.2025	EUR	2,000,000	99.22%	21,400.28	2,005,820.28	0.59%
VATTENFALL AB 3.25% 18.04.24	EUR	500,000	99.91%	14,074.45	513,606.95	0.15%
VINCI SA FLOAT 02.01.26	EUR	2,000,000	100.09%	13,671.89	2,015,421.89	0.59%
VITERRA FINANCE BV 1% 24.09.2028	EUR	500,000	88.45%	2,158.47	444,398.47	0.13%
VIVENDI SA 0.875% 18.09.24	EUR	1,000,000	98.53%	3,920.77	989,225.77	0.29%
VOLKSBANK WIEN AG 4.75% 15.03.27	EUR	500,000	102.22%	22,776.64	533,879.14	0.16%
VOLKSWAGEN LEASING GMBH 3.625% 11.10.26	EUR	1,300,000	99.80%	6,309.08	1,303,748.08	0.38%
VOLVO CAR AB 2.125% A:02.04.2024	EUR	2,000,000	99.80%	38,668.04	2,034,708.04	0.59%
VOLVO TREASURY AB 0% 09.05.24	EUR	2,700,000	99.28%		2,680,681.50	0.78%
VOLVO TREASURY AB 3.125 % 08.09.26	EUR	2,000,000	98.86%	3,586.07	1,980,836.07	0.58%
VOLVO TREASURY AB 3.625% 25.05.27	EUR	1,000,000	100.25%	27,732.24	1,030,217.24	0.30%
VONOVIA FINANCE 1.25% 06.12.24	EUR	1,500,000	98.02%	4,354.51	1,474,677.01	0.43%
					Sub-Total:	45.71%
Mercados regulamentados de países terceiros						
Obrigações diversas						
AMERICAN TOWER CORP 4.125% 16.05.2027	EUR	1,000,000	100.59%	32,571.72	1,038,466.72	0.30%
ANZ NEW ZEALAND INTL 3.527% 24.01.28	EUR	800,000	99.53%	2,775.34	799,043.34	0.23%
AT&T INC 3.55% 18.11.25	EUR	1,000,000	99.76%	9,990.44	1,007,555.44	0.29%
AUSTRALIA PACIFIC AIRPORT 1.75% 15.10.24	EUR	2,000,000	98.53%	13,101.09	1,983,701.09	0.58%
BANK OF AMERICA CORP 4.134% 12.06.28	EUR	540,000	101.83%	15,980.28	565,883.88	0.17%
BANK OF AMERICA CORP FLOAT 22.09.26	EUR	2,900,000	100.89%	27,324.77	2,953,221.77	0.86%
BANK OF AMERICA FLOAT 24.08.25	EUR	2,500,000	100.40%	1,030.21	2,510,942.71	0.73%
BANK OF MONTREAL 2.75% 13.10.2026	EUR	600,000	98.38%	6,266.39	596,543.39	0.17%
BANK OF MONTREAL 3.924% 06.06.25	EUR	700,000	100.31%	7,292.06	709,455.06	0.21%
BANK OF NEW ZEALAND 3.7075% 20.12.28	EUR	400,000	101.33%	2,876.86	408,196.86	0.12%
BANK OF NOVA SCOTIA FLOAT A:22.09.25	EUR	1,000,000	100.33%	8,464.00	1,011,724.00	0.30%
BMW US CAPITAL LLC 3% 02.11.27	EUR	1,300,000	98.65%	2,877.05	1,285,307.55	0.38%

CARTEIRA DETALHADA

Carteira em 2024.02.29

Designação	Moeda	Quant./ Mont. Nom.	Cotação	Juros Corridos	Valor Global	%
Instrumentos financeiros negociados no mercado						
Mercados regulamentados de países terceiros						
Obrigações diversas						
BNZ INTL FUNDING 0.375% 14.09.2024	EUR	2,000,000	98.11%	3,442.63	1,965,692.63	0.57%
BOOKING HOLDINGS INC 4% 15.11.26	EUR	500,000	101.25%	5,792.34	512,024.84	0.15%
CANADIAN IMPERIAL BANK FLOAT 05.04.2024	EUR	2,000,000	100.03%	13,201.22	2,013,721.22	0.59%
CARRIER GLOBAL C. 4.375% 29.05.25	EUR	1,000,000	100.60%	10,997.27	1,016,977.27	0.30%
CELANESE 4.777% 19.07.2026	EUR	1,000,000	100.97%	29,366.80	1,039,091.80	0.30%
DIGITAL EURO FINCO 2.625% 15.04.24	EUR	1,500,000	99.79%	34,426.23	1,531,283.73	0.45%
EMERSON ELECTRIC CO 0.375% 22.05.24	EUR	500,000	99.24%	1,449.80	497,644.80	0.15%
FORD MOTOR CREDIT 2.33% 25.11.25	EUR	1,200,000	96.94%	7,333.77	1,170,631.77	0.34%
FORD MOTOR CREDIT 3.021% A:06.03.24	EUR	4,000,000	99.99%	118,859.02	4,118,439.02	1.20%
FORTIVE CORP 3.70% 13.02.26	EUR	600,000	99.84%	970.49	600,001.49	0.18%
GENERAL MILLS INC 0.125% 15.11.25	EUR	1,000,000	94.17%	362.02	942,062.02	0.27%
GENERAL MOTORS 1% 24.02.2025	EUR	1,400,000	97.27%	191.26	1,362,013.26	0.40%
GOLDMAN SACHS GROUP FLOAT 23.09.27	EUR	3,000,000	101.65%	26,218.67	3,075,673.67	0.90%
MCDONALDS 0.90% 15.06.26	EUR	1,000,000	94.49%	6,368.85	951,233.85	0.28%
MCDONALDS 3.625% 28.11.27	EUR	700,000	100.38%	6,447.75	709,125.25	0.21%
MET LIFE GLOB.FUND.0.375% 09.04.24	EUR	1,700,000	99.65%	5,678.28	1,699,643.28	0.50%
MITSUBISHI UFJ 3.273% 19.09.25	EUR	500,000	99.60%	7,288.24	505,310.74	0.15%
MIZUHO FINANCIAL 0.956% 16.10.24	EUR	1,000,000	98.21%	3,552.35	985,617.35	0.29%
NATIONAL BANK OF CANADA 3.825% 21.04.25	EUR	1,000,000	100.52%	4,910.44	1,010,075.44	0.29%
NATIONAL GRID INC 1% 12.07.24	EUR	2,000,000	98.95%	12,677.60	1,991,657.60	0.58%
NATIONAL GRID NA INC 0.41% 20.01.26	EUR	600,000	93.86%	268.85	563,416.85	0.16%
SOFTBANK 2.125% 06.07.2024	EUR	2,000,000	99.14%	6,256.94	1,988,966.94	0.58%
TORONTO DOMINION BANK 0,25% 26.03.2024	EUR	500,000	99.78%	1,161.20	500,081.20	0.15%
TORONTO DOMINION BANK 2.778% 20.01.25	EUR	400,000	100.31%	1,866.22	403,114.22	0.12%
TOYOTA FINANCE AUS 2.004% 21.10.24	EUR	1,000,000	98.88%	7,172.79	995,972.79	0.29%
UBS GROUP AG 0.25% 29.01.26	EUR	1,000,000	96.66%	211.74	966,801.74	0.28%
VISA INC 1.50% 15.06.2026	EUR	1,900,000	95.75%	20,168.03	1,839,399.03	0.54%
WORLEY US FINANCE SUB 0.875% 09.06.26	EUR	2,000,000	92.95%	12,670.76	1,871,730.76	0.55%
ZUERCHER KANTONALBANK 4.467% 15.09.27	EUR	900,000	101.60%	18,343.99	932,775.49	0.27%
					Sub-Total:	15.36%
Outros valores						
Papel comercial						
NOS SGPS 08022024..07032024	EUR	2,000,000	100.00%		2,004,900.00	0.59%
PAGARE EL CORTE INGLES 060224..050324	EUR	4,000,000	99.69%		3,997,787.69	1.17%
PAGARE EL CORTE INGLES 200224..190324	EUR	2,000,000	99.69%		1,995,796.62	0.58%
PAGARE EL CORTE INGLES 270224..260324	EUR	2,000,000	99.69%		1,994,248.01	0.58%
PAGARE SACYR 290224..300524	EUR	600,000	98.84%		593,021.52	0.17%
PAGARES ACCIONA 120923..120324	EUR	2,000,000	97.71%		1,996,983.93	0.58%
PAGARES CIE AUTOMOTIVE 111023..110424	EUR	2,000,000	97.63%		1,989,133.48	0.58%
PAGARES CIE AUTOMOTIVE 131123..130524	EUR	1,000,000	97.68%		990,563.12	0.29%
PAGARES CIE AUTOMOTIVE 150124..110424	EUR	3,000,000	98.94%		2,984,590.71	0.87%
PAGARES CIE AUTOMOTIVE 271023..260424	EUR	1,000,000	97.67%		992,700.84	0.29%
PAGARES CUF 200923 210324	EUR	1,800,000	99.20%		1,794,697.17	0.52%
PAGARES CUF 220124.. 010724	EUR	1,000,000	97.84%		983,514.27	0.29%
PAGARES MASMOVIL 141123.140524	EUR	2,000,000	98.24%		1,977,318.21	0.58%
PAGARES MASMOVIL 150923.140324	EUR	3,000,000	99.16%		2,993,743.59	0.87%
PAGARES MASMOVIL 151223.120424	EUR	2,000,000	98.22%		1,987,155.70	0.58%

CARTEIRA DETALHADA

Carteira em 2024.02.29

Designação	Moeda	Quant./ Mont. Nom.	Cotação	Juros Corridos	Valor Global	%
Mercados regulamentados de países terceiros						
Outros valores						
Papel comercial						
PAGARES VLHM 15022024..14062024	EUR	1,000,000	98.48%		986,558.39	0.29%
					Sub-Total:	8.83%
Liquidez						
À vista						
Depósitos à ordem						
CC (EUR) en BANCO BPI, S.A.	EUR				649.53	0.00%
CC (EUR) en BANCO SABADELL PORTU	EUR				910.04	0.00%
CC (EUR) en BANCO SANTAN TOTTA	EUR				1,427.92	0.00%
CC (EUR) en BANKINTER PORTUGAL	EUR				1,202.72	0.00%
CC (EUR) en BCP MILLENIUM	EUR				43,325.67	0.01%
CC (EUR) en CAIXABANK	EUR				134,522.15	0.04%
CC (EUR) en CECABANK	EUR				5,179,991.12	1.51%
CC (EUR) en CGD	EUR				1,564.02	0.00%
					Sub-Total:	1.57%
Valores Ativos					9,839.49	0.00%
Valores Passivos					-765,109.57	-0.22%
Valor líquido global do fundo:					**342,661,425.09**	

Valor líquido global BPI DEFENSIVO CLASSE R: **269,943,547.59**

Valor líquido global BPI DEFENSIVO CLASSE M: **72,717,877.50**

Número de Unidades de Participação em Circulação:

Número de Unidades de Participação em Circulação BPI DEFENSIVO CLASSE R: **36,107,254.57**

Número de Unidades de Participação em Circulação BPI DEFENSIVO CLASSE M: **14,260,114.74**