



## CARTEIRA DETALHADA

Carteira em 2024.03.31

Designação	Moeda	Quant./ Mont. Nom.	Cotação	Juros Corridos	Valor Global	%
<b>Instrumentos financeiros negociados no mercado</b>						
<b>Mercados regulamentados nacionais</b>						
<b>Obrigações diversas</b>						
BANCO BPI SA 3.625% 04.07.25	EUR	2,000,000	101.67%	53,681.69	2,087,011.69	0.52%
BANCO COM. PORTUGUES 1.125% 12.02.27	EUR	4,300,000	95.01%	6,344.26	4,091,602.26	1.02%
BANCO COM. PORTUGUES 1.75% 07.04.28	EUR	1,900,000	94.19%	32,614.07	1,822,290.57	0.45%
BANCO COM. PORTUGUES 3.871% 27.03.30	EUR	2,300,000	98.25%	975.70	2,260,725.70	0.56%
BANCO COM. PORTUGUES 5.625% 02.10.26	EUR	800,000	102.03%	22,254.10	838,502.10	0.21%
BANCO COMERCIAL PORTUGUES 4% 17.05.32	EUR	2,600,000	96.25%	90,644.81	2,593,144.81	0.64%
BANCO COMERCIAL PORTUGUES 8.50% 25.10.25	EUR	1,000,000	102.30%	36,693.99	1,059,698.99	0.26%
BANCO COMERCIO PORT 4,5% A:07.12.27	EUR	500,000	105.98%	10,821.31	540,733.81	0.13%
BANCO COMERCIO PORT 8.75% A:05.03.33	EUR	1,600,000	111.69%	9,972.60	1,796,972.60	0.45%
BANCO SANTANDER TOTTA 3,25% 15.02.31	EUR	800,000	100.64%	3,196.72	808,344.72	0.20%
CAIXA GERAL DEPOSITOS 5.75% 31.10.28	EUR	3,700,000	106.95%	88,355.19	4,045,560.69	1.00%
CAIXA GERAL DEPOSITOS 5.98% 03.03.28	EUR	1,000,000	100.50%	4,587.40	1,009,587.40	0.25%
CELULOSE BEIRA FLOAT 28.05.28	EUR	1,400,000	99.25%	31,219.07	1,420,740.07	0.35%
CELULOSE BEIRA IND 14.07.2027	EUR	400,000	99.96%	5,492.67	405,312.67	0.10%
CREDITO AGRICOLA MUT.2.5% 05.11.26	EUR	3,400,000	95.71%	34,139.34	3,288,143.34	0.82%
CREDITO AGRICOLA MUT.8.375% 04.07.27	EUR	1,400,000	105.60%	86,816.26	1,565,216.26	0.39%
ENERGIAS PORTUGAL 1.70% 20.07.80	EUR	700,000	96.46%	8,290.98	683,538.98	0.17%
ENERGIAS PORTUGAL 1.875% 02.08.81	EUR	1,000,000	94.07%	12,397.54	953,067.54	0.24%
ENERGIAS PORTUGAL 1.875% 14.03.82	EUR	600,000	86.24%	6,116.80	523,526.80	0.13%
ENERGIAS PORTUGAL 4.496% A:30.04.79	EUR	1,000,000	100.00%	41,274.75	1,041,274.75	0.26%
ENERGIAS PORTUGAL 5.943 % 23.04.83	EUR	800,000	104.69%	44,556.26	882,056.26	0.22%
FLOENE ENERGIAS SA 4.875% 03.07.28	EUR	2,000,000	103.65%	72,459.02	2,145,509.02	0.53%
GALP ENERGIA 2% 15.01.2026	EUR	3,300,000	96.57%	13,704.92	3,200,547.92	0.79%
GREENVOLT ENERGIAS 2.625% 10.11.28	EUR	800,000	93.00%	8,283.33	752,259.33	0.19%
JOSE DE MELLO FLOAT 3.875% 22.01.27	EUR	500,000	104.00%	7,477.88	527,477.88	0.13%
JOSE DE MELLO FLOAT 30.05.25	EUR	140,000	102.00%	3,689.28	146,489.28	0.04%
					Sub-Total:	10.05%
<b>Mercados regulamentados de Estado-Membro</b>						
<b>Títulos de dívida pública</b>						
BUNDESobligation 0% 10.10.25	EUR	10,100,000	95.74%		9,669,790.50	2.40%
BUNDESREPUB DEUTSCH. 0% 15.08.30	EUR	22,850,000	87.07%		19,894,581.00	4.94%
BUONI ORDINARI TES 0% 12.04.24	EUR	6,000,000	99.91%		5,994,330.00	1.49%
COMMUNITY OF MADRID 3.362% 31.10.28	EUR	900,000	101.55%	22,817.51	936,799.01	0.23%
FRANCE GOVT 1.75% 25.06.2039	EUR	4,100,000	84.67%	54,890.71	3,526,422.21	0.88%
REPUBLIC OF AUSTRIA 2.90% 23.05.2029	EUR	1,000,000	101.39%	27,025.20	1,040,955.20	0.26%
TREASURY BILL GERMAN 17.04.24	EUR	2,700,000	99.86%		2,696,220.00	0.67%
					Sub-Total:	10.86%
<b>Outros fundos públicos e equiparados</b>						
EUROPEAN INVEST.BANK 2.25% 15.03.2030	EUR	3,511,000	97.66%	3,462.90	3,432,340.61	0.85%
					Sub-Total:	0.85%
<b>Obrigações diversas</b>						
ABERTIS 2.25% 29.03.29	EUR	1,000,000	94.00%	123.29	940,078.29	0.23%
ABERTIS FINANCE BV 3.248% PERP.	EUR	1,500,000	97.11%	4,792.13	1,461,374.63	0.36%
ABN AMRO BANK NV 3.875% 15.01.32	EUR	100,000	101.38%	804.64	102,184.64	0.03%
ACCIONA ENERGIA FIN.5.125% 23.04.31	EUR	400,000	105.18%	8,961.75	429,699.75	0.11%
ACCIONA FINANCIACION FIL 1.20% 14.01.25	EUR	1,000,000	96.79%	2,524.59	970,384.59	0.24%
ACCOR SA 3.875 % 11.03.31	EUR	300,000	100.93%	636.99	303,431.49	0.08%



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Carteira em 2024.03.31

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Instrumentos financeiros negociados no mercado						
Mercados regulamentados de Estado-Membro						
Obrigações diversas						
ACEF HOLDING SCA 1.25% 26.04.2030	EUR	1,000,000	84.88%	11,612.02	860,392.02	0.21%
ADIF ALTA VELOCIDAD 3.90% 30.04.33	EUR	2,300,000	103.51%	83,084.80	2,463,849.30	0.61%
AEROPORTI DI ROMA SPA 4.875% 10.07.33	EUR	1,850,000	107.20%	65,299.69	2,048,462.69	0.51%
AIB GROUP PLC 1.875% 19.11.29	EUR	500,000	98.25%	3,406.76	494,654.26	0.12%
AIB GROUP PLC 2.875% 30.05.31	EUR	500,000	96.67%	12,018.44	495,390.94	0.12%
ALBEMARLE HLD.1.625% 25.11.28	EUR	1,500,000	91.21%	8,457.99	1,376,585.49	0.34%
ALD SA 4.875% 06.10.28	EUR	1,100,000	104.76%	25,933.40	1,178,254.90	0.29%
ALLIANZ 2.635% PERP	EUR	1,000,000	78.84%	24,098.36	812,498.36	0.20%
ALTAREA 1.875% 17.01.28	EUR	500,000	89.27%	1,895.49	448,237.99	0.11%
AMCO SPA 0.75% 20.04.28	EUR	1,200,000	88.06%	8,508.20	1,065,264.20	0.26%
ANHEUSER BUSCH 3.7% 02.04.40	EUR	600,000	100.60%	22,078.69	625,678.69	0.16%
ARENA LUX FIN 1.875% 01.02.28	EUR	467,000	90.61%	1,435.05	424,565.07	0.11%
ARVAL SERVICE LEASE 4% 22.09.26	EUR	800,000	100.73%	16,699.45	822,519.45	0.20%
ARVAL SERVICE LEASE 4.75% 22.05.27	EUR	1,400,000	103.39%	57,051.91	1,504,532.91	0.37%
AUTOSTRADE PER ITALIA 4.75% 24.01.31	EUR	1,000,000	104.54%	8,695.36	1,054,120.36	0.26%
BALDER 1.125% 29.01.27	EUR	700,000	89.84%	1,334.02	630,224.52	0.16%
BANCO BPM 4.875% 17.01.30	EUR	800,000	103.02%	7,885.25	832,069.25	0.21%
BANCO DE CREDITO SOCIAL 5.25% 27.11.31	EUR	1,000,000	96.59%	17,930.33	983,830.33	0.24%
BANCO DE CREDITO SOCIAL 7.5% 14.09.29	EUR	800,000	110.70%	32,622.95	918,226.95	0.23%
BANCO DE CREDITO SOCIAL 8% 22.09.26	EUR	900,000	105.19%	37,573.77	984,324.27	0.24%
BANCO DE SABADELL 4.25% 13.09.30	EUR	1,700,000	100.97%	3,563.01	1,720,027.51	0.43%
BANCO DE SABADELL 5.25% 07.02.29	EUR	1,000,000	103.98%	7,602.46	1,047,412.46	0.26%
BANCO SANTANDER 0.20% 11.02.28	EUR	1,000,000	88.45%	267.76	884,717.76	0.22%
BANCO SANTANDER 3.375% 11.01.30	EUR	500,000	101.25%	3,688.52	509,948.52	0.13%
BANCO SANTANDER SA 4.875% 18.10.31	EUR	900,000	106.65%	19,779.71	979,607.21	0.24%
BANCO SANTANDER SA 5 % 22.04.34	EUR	1,000,000	102.16%	9,426.23	1,031,051.23	0.26%
BANK MILLENNIUM SA 9.875% 18.09.27	EUR	700,000	106.94%	36,828.89	785,391.39	0.20%
BANKINTER SA 1.25% 23.12.32	EUR	1,300,000	90.51%	4,395.49	1,180,986.49	0.29%
BANKINTER SA 4.375% 03.05.30	EUR	800,000	103.63%	31,844.26	860,844.26	0.21%
BANKINTER SA 4.875% 13.09.31	EUR	1,000,000	105.31%	26,639.34	1,079,694.34	0.27%
BANKINTER SA 5 % 25.06.34	EUR	800,000	100.12%	657.53	801,609.53	0.20%
BANQUE FED CRED MUTUEL 4.75% 10.11.2031	EUR	800,000	106.49%	14,743.17	866,699.17	0.22%
BAT NETHERLANDS FINANCE 5.375% 16.02.31	EUR	2,000,000	108.54%	12,923.50	2,183,653.50	0.54%
BBVA 1% 16.01.2030	EUR	1,300,000	97.21%	2,663.93	1,266,400.43	0.31%
BNP PARIBAS 0.50% 01.09.28	EUR	1,500,000	89.84%	4,344.26	1,351,936.76	0.34%
BNP PARIBAS 1.125% 15.01.32	EUR	1,000,000	91.78%	2,336.07	920,106.07	0.23%
BNP PARIBAS 4.75% 13.11.32	EUR	1,300,000	106.22%	23,451.50	1,404,337.50	0.35%
BP CAPITAL MKTS 3,25% PERP.	EUR	600,000	97.55%	15,077.87	600,377.87	0.15%
BRITISH TELECOMMUNICAT 4.25% 06.01.2033	EUR	800,000	104.34%	7,896.17	842,608.17	0.21%
CAIXABANK SA 6.125 % 30.05.34	EUR	2,100,000	106.39%	107,538.93	2,341,728.93	0.58%
CAJAMAR 3.375% 16.02.28	EUR	500,000	99.75%	2,028.69	500,788.69	0.12%
CARREFOUR 1% 17.05.2027	EUR	1,000,000	93.38%	8,715.85	942,555.85	0.23%
CARREFOUR 4.375% 14.11.31	EUR	400,000	105.25%	6,598.36	427,600.36	0.11%
CIE DE SAINT GOBAIN 3.625 % 08.04.34	EUR	200,000	100.38%		200,755.00	0.05%
COMMERZBANK AG 1.375% 29.12.31	EUR	500,000	91.35%	1,746.93	458,484.43	0.11%
COMMERZBANK AG 4.625 % 17.01.2031	EUR	800,000	102.63%	7,480.87	828,520.87	0.21%
COOPERATIEVE RABOBANK 4.233% 25.04.29	EUR	300,000	102.59%	11,831.58	319,592.58	0.08%



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Carteira em 2024.03.31

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Instrumentos financeiros negociados no mercado						
Mercados regulamentados de Estado-Membro						
Obrigações diversas						
CREDIT AGRICOLE 1% 22.04.26	EUR	1,900,000	97.07%	17,857.92	1,862,159.42	0.46%
CREDIT AGRICOLE 3,125% 16.08.2029	EUR	500,000	100.87%	9,733.61	514,098.61	0.13%
CREDIT AGRICOLE 4.25% 11.07.2029	EUR	700,000	102.60%	21,459.02	739,683.52	0.18%
CREDIT AGRICOLE 4.375% 27.11.2033	EUR	300,000	105.61%	4,482.58	321,303.58	0.08%
CREDIT AGRICOLE ASS.2% 17.07.30	EUR	800,000	88.58%	11,278.69	719,918.69	0.18%
CTP NV 4.75% 05.02.30	EUR	500,000	101.48%	3,568.99	510,971.49	0.13%
DELL BANK INT 4.5% 18.10.27	EUR	700,000	103.14%	14,200.82	736,201.82	0.18%
ELECTRICITE DE FRANCE 4.75% 12.10.34	EUR	800,000	107.46%	17,754.10	877,426.10	0.22%
ELECTRICITE FRANCE PERP 5% VAR	EUR	1,500,000	99.25%	14,139.34	1,502,859.34	0.37%
ENBW 1.625% 05.08.2079	EUR	700,000	90.98%	7,427.94	644,256.44	0.16%
ENBW ENERGIE 5.25% 23.01.84	EUR	500,000	102.41%	4,877.05	516,917.05	0.13%
ENBW INTL FINANCE 4.30% 23.05.34	EUR	400,000	105.21%	6,062.30	426,892.30	0.11%
ENEL FINANCE 3.875 % 23.01.2035	EUR	500,000	100.90%	3,599.73	508,104.73	0.13%
ENEL SPA 1.375% PERPETUAL	EUR	500,000	89.15%	3,850.75	449,600.75	0.11%
ENEL SPA 2.25% PERPETUAL	EUR	800,000	93.56%	1,035.62	749,523.62	0.19%
ENGIE SA 3.25% PERP	EUR	400,000	98.95%	1,136.61	396,936.61	0.10%
ENI SPA 2% PERP.	EUR	1,200,000	92.34%	21,311.48	1,129,367.48	0.28%
ENI SPA 2.625% PERP.	EUR	2,000,000	97.09%	11,188.52	1,952,948.52	0.48%
ENI SPA 3.875 % 15.01.34	EUR	800,000	101.30%	6,437.16	816,797.16	0.20%
ENI SPA 4.25% 19.05.33	EUR	600,000	104.52%	22,086.07	649,209.07	0.16%
EQT AB 2.375% 06.04.28	EUR	200,000	94.67%	4,672.13	194,017.13	0.05%
ERSTE GROUP BANK 1.625% 08.09.2031	EUR	500,000	94.03%	4,550.89	474,680.89	0.12%
EUROFINS SCIENTIFIC SE 4.75% 06.09.2030	EUR	970,000	104.84%	26,058.81	1,043,031.06	0.26%
EUROPEAN UNION 2.75% 04.02.33	EUR	6,800,000	100.05%	28,612.02	6,831,774.02	1.70%
FERROVIAL 4.375% 13.09.2030	EUR	700,000	104.27%	16,734.97	746,645.97	0.19%
FRESENIUS SE & CO KGAA 5.125% 05.10.30	EUR	600,000	107.74%	14,954.92	661,394.92	0.16%
GETLINK SE 3.5% 30.10.25	EUR	700,000	99.18%	6,125.00	700,381.50	0.17%
HEATHROW FINANCE 4.625% 01.09.29	GBP	400,000	91.75%	1,554.40	430,743.97	0.11%
HEATHROW FUNDING LTD 1.50% 12.10.2027	EUR	1,400,000	96.66%	9,811.48	1,363,023.48	0.34%
HEATHROW FUNDING LTD 4.50% 11.07.33	EUR	700,000	105.63%	22,721.31	762,099.81	0.19%
HEIDELBERG MAT.FIN 4.875% 21.11.33	EUR	400,000	107.91%	6,979.51	438,609.51	0.11%
HEIMSTADEN BOSTA 0,75% 06.09.2029	EUR	200,000	72.24%	848.36	145,328.36	0.04%
IBERCAJA BANCO 2.75% 23.07.30	EUR	1,000,000	96.69%	18,934.43	985,834.43	0.24%
IBERCAJA BANCO SA 5.625% 07.06.27	EUR	1,200,000	103.65%	54,959.02	1,298,723.02	0.32%
IBERDROLA FINANZAS PER 4.871% 16.04.2049	EUR	300,000	101.10%	2,994.47	306,294.47	0.08%
IBERDROLA FINANZAS SAU PERP 1.575%	EUR	400,000	90.26%	2,340.98	363,372.98	0.09%
IBERDROLA INTL BV 3.25% PERP	EUR	400,000	99.03%	1,704.92	397,816.92	0.10%
IMPERIAL BRANDS FIN 5.25% 15.02.31	EUR	800,000	105.91%	5,163.93	852,439.93	0.21%
INDRA SISTEMAS 3% 19.04.24	EUR	600,000	99.85%	17,065.57	616,165.57	0.15%
ING GROEP 0.375% 29.09.28	EUR	1,400,000	89.39%	2,639.34	1,254,099.34	0.31%
INMOBILIARIA COLONIAL 2% 04.17.26	EUR	1,000,000	96.72%	19,071.04	986,316.04	0.24%
INTESA SANPAOLO 1% 19.11.26	EUR	1,000,000	93.87%	3,633.88	942,288.88	0.23%
INTESA SANPAOLO 1.35% 24.02.31	EUR	600,000	84.96%	796.72	510,547.72	0.13%
INTESA SANPAOLO SPA 4.375 % 29.08.2027	EUR	600,000	102.54%	15,420.08	630,669.08	0.16%
INTESA SANPAOLO SPA 6.184% 20.02.34	EUR	1,500,000	106.44%	10,137.70	1,606,782.70	0.40%
INTL CONSOLIDATED 3.75% 25.03.29	EUR	500,000	98.75%	308.22	494,045.72	0.12%
IREN SPA 3.875% 22.07.32	EUR	500,000	101.35%	3,652.66	510,382.66	0.13%



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Carteira em 2024.03.31

Designação	Moeda	Quant./ Mont. Nom.	Cotação	Juros Corridos	Valor Global	%
Instrumentos financeiros negociados no mercado						
Mercados regulamentados de Estado-Membro						
Obrigações diversas						
ISS FINANCE BV 1.25% 07.07.25	EUR	1,000,000	96.82%	9,153.01	977,363.01	0.24%
LA BANQUE POSTALE 0.5% A:17.06.2026	EUR	1,600,000	96.20%	6,295.08	1,545,551.08	0.38%
LA BANQUE POSTALE 0.75% 02.08.32	EUR	1,000,000	89.44%	4,959.02	899,399.02	0.22%
LA BANQUE POSTALE 0.875% 26.01.31	EUR	900,000	94.61%	1,398.57	852,893.07	0.21%
LEASEPLAN CORPORATION 0.25% 07.09.2026	EUR	1,650,000	92.28%	2,321.72	1,525,007.72	0.38%
LLOYDS BANKING 2.707% 03.12.2035	GBP	340,000	81.44%	3,499.57	327,306.74	0.08%
LOGICOR FINANCING SARL 4.625% 25.07.28	EUR	400,000	101.26%	3,336.07	408,364.07	0.10%
LYB INTERNATIONAL F. 0.875% 17.09.26	EUR	1,400,000	93.64%	6,560.11	1,317,555.11	0.33%
M&G PLC 6.34% 19.12.63	GBP	500,000	98.21%	10,432.75	584,704.76	0.15%
MACQUARIE GROUP 4.7471% 23.01.30	EUR	800,000	105.76%	7,055.80	853,167.80	0.21%
MADRIELEÑA RED DE GAS FIN 1.375% 11.04.2	EUR	400,000	97.40%	5,334.70	394,928.70	0.10%
MEDIOBANCA DI CRED FIN 0.75% 15.07.27	EUR	700,000	91.33%	3,729.51	643,008.01	0.16%
MEDIOBANCA DI CRED FIN 4.75% 14.03.28	EUR	800,000	103.22%	1,769.86	827,513.86	0.21%
MIZUHO FINANCIAL 4.608% 28.08.2030	EUR	900,000	106.11%	24,475.28	979,496.78	0.24%
NATURGY FINANCE BV 3.375% PERP	EUR	400,000	99.93%	12,614.75	412,322.75	0.10%
NATWEST GROUP PLC 0.67% 14.09.29	EUR	1,300,000	87.99%	4,735.77	1,148,540.77	0.29%
NATWEST GROUP PLC 4.067% 06.09.28	EUR	400,000	101.68%	9,200.75	415,918.75	0.10%
NESTE OYJ 3.875% 21.05.31	EUR	500,000	102.55%	6,934.77	519,699.77	0.13%
NETFLIX 3.875% A:15.11.29	EUR	500,000	102.37%	5,651.04	517,478.54	0.13%
NN BANK NV 0,5% 21.09.2028	EUR	1,400,000	88.24%	3,672.13	1,238,990.13	0.31%
NN BANK NV NETH.0.01% 08.07.2030	EUR	500,000	83.44%	36.48	417,228.98	0.10%
NORDEA BANK ABP 0.625% 18.08.31	EUR	1,000,000	92.62%	3,859.29	930,054.29	0.23%
NORDEA BANK ABP 1.125% 16.02.2027	EUR	500,000	93.85%	676.23	469,938.73	0.12%
OMV AG 2.5% PERP 01.09.2169	EUR	1,000,000	95.18%	14,480.87	966,250.87	0.24%
OMV AG 2.875% PERP 01.09.49	EUR	400,000	91.13%	6,661.20	371,181.20	0.09%
OMV AG PERP 2,875%	EUR	200,000	99.63%	4,493.17	203,743.17	0.05%
ORANO SA 4 % 12.03.2031	EUR	300,000	100.51%	624.66	302,154.66	0.08%
RCI BANQUE SA 1.625% 11.04.25	EUR	1,700,000	97.93%	26,794.74	1,691,545.24	0.42%
RCI BANQUE SA 2.625% 18.02.2030	EUR	600,000	97.87%	1,807.38	589,051.38	0.15%
RCI BANQUE SA 4.875% 02.10.29	EUR	250,000	104.57%	6,027.15	267,444.65	0.07%
REPSOL INT.FIN 4.5% A:25.03.75	EUR	400,000	99.95%	295.89	400,099.89	0.10%
REPSOL INT.FINANCE 2.50% PERP	EUR	400,000	94.32%	246.58	377,506.58	0.09%
REPSOL INT.FINANCE 3.75% PERP	EUR	1,000,000	98.31%	30,122.95	1,013,247.95	0.25%
ROADSTER FIN 1.625% A:12.09.24	EUR	800,000	98.09%	4,013.66	788,693.66	0.20%
SANDOZ FINANCE BV 4.50% 17.11.33	EUR	650,000	106.54%	10,788.93	703,302.18	0.17%
SANTANDER CONSUMER BANK 3.75% 17.01.29	EUR	600,000	100.94%	4,549.18	610,174.18	0.15%
SANTANDER UK 0.603% 13.09.29	EUR	2,000,000	87.54%	6,590.16	1,757,470.16	0.44%
SARTORIUS FINANCE BV 4.875% 14.09.35	EUR	1,000,000	108.01%	26,506.15	1,106,581.15	0.27%
SERVICIOS MEDIO AMBIENTE 5.25% 30.10.29	EUR	600,000	106.44%	13,168.03	651,808.03	0.16%
SNAM SPA 3.375% 19.02.28	EUR	500,000	100.10%	1,890.37	502,407.87	0.12%
SUEZ PERP 1.625% FIJO A VARIABLE	EUR	500,000	93.06%	4,462.09	469,774.59	0.12%
TELECOM ITALIA 5.25% 17.03.2055	EUR	100,000	90.22%	201.37	90,416.87	0.02%
TELEFONAKTIEBOLAGET LM E 5.375% 29.05.28	EUR	800,000	104.62%	14,450.82	851,406.82	0.21%
TELEFONICA EMISIONES 4.055 % 24.01.36	EUR	600,000	101.98%	4,453.85	616,324.85	0.15%
TELEFONICA EMISIONES 4.183% 21.11.23	EUR	700,000	104.03%	10,480.36	738,711.36	0.18%
TELEFONICA EUROPE 2.875% PERP	EUR	500,000	94.30%	7,423.16	478,923.16	0.12%
TELEFONICA EUROPE 5.7522 % PERP	EUR	400,000	101.41%	1,008.60	406,658.60	0.10%



## CARTEIRA DETALHADA

Carteira em 2024.03.31

Designação	Moeda	Quant./ Mont. Nom.	Cotação	Juros Corridos	Valor Global	%
<b>Instrumentos financeiros negociados no mercado</b>						
Mercados regulamentados de Estado-Membro						
Obrigações diversas						
TELEPERFORMANCE 1,875% A:07.02.25	EUR	1,000,000	97.11%	13,985.66	985,125.66	0.24%
TESCO CORP.0.875% 29.05.26	EUR	1,000,000	94.57%	7,339.48	953,084.48	0.24%
TOTAL 1.75% PERP.	EUR	400,000	99.96%	6,923.50	406,759.50	0.10%
TOTAL SE 1.625% PERP.	EUR	1,300,000	90.56%	3,809.43	1,181,024.43	0.29%
UNIBAIL RODAMCO WEST 4.125% 11.12.2023	EUR	600,000	101.65%	7,506.15	617,406.15	0.15%
UNICAJA BANCO SA 3.125% 19.07.32	EUR	700,000	93.88%	15,300.55	672,425.55	0.17%
UNICAJA BANCO SA 5.125% 21.02.29	EUR	300,000	104.44%	1,638.32	314,950.82	0.08%
UNICAJA BANCO SA 5.50% 22.06.34	EUR	300,000	99.50%	406.85	298,906.85	0.07%
UNICAJA BANCO SA 6.5% 11.09.28	EUR	800,000	106.40%	28,699.45	879,891.45	0.22%
UNICREDIT SPA 1.80% 20.01.30	EUR	750,000	89.59%	2,618.85	674,521.35	0.17%
UNICREDIT SPA 2% 23.09.29	EUR	1,000,000	98.64%	10,382.51	996,792.51	0.25%
UNICREDIT SPA 2.731% 15.01.32	EUR	942,000	95.10%	5,342.02	901,179.31	0.22%
UNICREDIT SPA 4.30% 23.01.31	EUR	1,800,000	101.65%	14,380.33	1,844,161.33	0.46%
UNICREDIT SPA 4.60% 14.02.30	EUR	700,000	104.62%	4,046.99	736,351.99	0.18%
VESTAS WIND SYST.4.125% 15.06.31	EUR	1,400,000	102.65%	19,407.79	1,456,472.79	0.36%
VODAFONE GROUP 2.625% 27.08.80	EUR	800,000	96.08%	12,450.82	781,050.82	0.19%
VOLKSBANK WIEN AG 4.75% 15.03.27	EUR	700,000	102.77%	1,457.53	720,872.03	0.18%
ZF FINANCE GMBH 2% 06.05.27	EUR	1,000,000	93.25%	18,032.79	950,532.79	0.24%
					Sub-Total:	35.18%
Unidades de participação de organismos de investimento coletivo						
ISHARES CORE EURO CORP BOND	EUR	401,934	118.88		47,781,913.92	11.86%
ISHARES CORE EURO GOVT BOND UCITS (NA)	EUR	143,000	110.74		15,835,820.00	3.93%
ISHARES EUR AGGREGATE BOND ESG ETF	EUR	415,350	108.25		44,961,637.50	11.16%
LYXOR EURO GOV BOND DR UCITS	EUR	97,687	166.00		16,216,042.00	4.03%
					Sub-Total:	30.99%
Mercados regulamentados de países terceiros						
Outros fundos públicos e equiparados						
UNITED MEXICAN STATES 4.4899% 25.05.32	EUR	2,300,000	101.81%	18,622.04	2,360,309.54	0.59%
					Sub-Total:	0.59%
Obrigações diversas						
ALTRIA GROUP 1.70% A:15.02.23	EUR	1,000,000	97.57%	13,469.95	989,119.95	0.25%
AMERICAN TOWER CORP 4.125% 16.05.2027	EUR	800,000	101.37%	28,852.46	839,788.46	0.21%
AUSTRALIA NZ BK 0.669% 05.05.31	EUR	1,500,000	92.66%	9,075.37	1,398,915.37	0.35%
BANK OF AMERICA CORP 4.134% 12.06.28	EUR	550,000	102.76%	18,202.02	583,357.27	0.14%
BANK OF MONTREAL 0.05 08.06.29	EUR	1,000,000	85.59%	405.74	856,305.74	0.21%
BANK OF NEW ZEALAND 0.01% 15.06.28	EUR	700,000	87.47%	55.46	612,313.96	0.15%
BANK OF NOVA SCOTIA 0.01% 14.09.29	EUR	1,000,000	84.74%	54.37	847,499.37	0.21%
BLACKSTONE PP HOLD 1.75% 12.03.29	EUR	1,100,000	87.12%	1,002.05	959,294.55	0.24%
CELANESE 0.625% 10.09.2028	EUR	1,000,000	87.11%	3,466.53	874,516.53	0.22%
CITIGROUP 0.50% 08.10.27	EUR	1,500,000	92.69%	3,586.07	1,393,898.57	0.35%
COMMONWEALTH BANK 0.75% 28.02.28	EUR	400,000	91.26%	262.30	365,294.30	0.09%
DNB BANK ASA 0.25% 23.02.29	EUR	1,200,000	88.02%	303.28	1,056,537.28	0.26%
DNB BANK ASA 4.625% 01.11.29	EUR	400,000	104.27%	7,632.51	424,730.51	0.11%
EQUINIX INC 0.25% 15.03.2027	EUR	600,000	90.25%	65.75	541,574.75	0.13%
FORD MOTOR CREDIT 2.33% 25.11.25	EUR	700,000	97.36%	5,659.48	687,196.98	0.17%
FORD MOTOR CREDIT 3.25% 15.09.2025	EUR	300,000	98.94%	5,274.59	302,082.59	0.08%
FORD MOTOR CREDIT CO 4.445 % 14.02.30	EUR	1,000,000	101.79%	5,586.61	1,023,496.61	0.25%





## CARTEIRA DETALHADA

Carteira em 2024.03.31

Designação	Moeda	Quant./ Mont. Nom.	Cotação	Juros Corridos	Valor Global	%
<b>Instrumentos financeiros negociados no mercado</b>						
Mercados regulamentados de países terceiros						
Obrigações diversas						
FORTIVE CORP 3.70% 15.08.29	EUR	1,000,000	100.85%	4,751.37	1,013,211.37	0.25%
GOLDMAN SACHS GROUP 0.25% 26.01.28	EUR	1,300,000	89.12%	577.19	1,159,150.19	0.29%
GOLDMAN SACHS GROUP FLOAT 23.09.27	EUR	1,300,000	101.60%	1,067.30	1,321,808.80	0.33%
IHG FINANCE LLC 4.375% 28.11.29	EUR	800,000	103.62%	11,857.92	840,845.92	0.21%
JPMORGAN CHASE 1.09% A:11.03.27	EUR	2,000,000	95.32%	1,194.52	1,907,684.52	0.47%
JPMORGAN CHASE CO 1.963% 23.03.30	EUR	1,400,000	93.46%	602.35	1,309,091.35	0.33%
JPMORGAN CHASE CO 4.457% 13.11.31	EUR	1,940,000	105.89%	32,838.10	2,087,084.70	0.52%
NATIONAL GRID INC 4.668% 12.09.33	EUR	1,000,000	106.43%	25,635.74	1,089,935.74	0.27%
NATIONAL GRID NA INC 0.41% 20.01.26	EUR	700,000	94.29%	556.75	660,558.75	0.16%
PHILIP MORRIS INTL 1.45% 01.08.2039	EUR	900,000	69.59%	8,664.34	634,938.34	0.16%
SOUTHERN CO 1.875% 15.09.81	EUR	500,000	87.89%	5,071.72	444,539.22	0.11%
SUMITOMO MITSUI BK.0.409% A:07.11.29	EUR	1,200,000	85.10%	1,944.43	1,023,090.43	0.25%
WORLEY US FINANCE SUB 0.875% 09.06.26	EUR	1,700,000	93.48%	12,030.05	1,601,241.05	0.40%
					Sub-Total:	7.16%
<b>Unidades de participação de organismos de investimento coletivo</b>						
Organismos de investimento coletivo autorizados em Portugal						
Organismos de investimento coletivo autorizados em Portugal						
BPI ALTO RENDIMENTO ALTO RISCO	EUR	127,280	11.09		1,411,109.29	0.35%
BPI IMPACTO CLIMA OBRIGAÇÕES CLASSE M	EUR	199,722	5.03		1,004,008.43	0.25%
BPI OBRIG. MUNDIAIS CLASSE M	EUR	630,812	5.40		3,409,425.49	0.85%
BPI OBRIG. MUNDIAIS CLASSE R	EUR	841,167	7.49		6,301,784.05	1.56%
					Sub-Total:	3.01%
Organismos de investimento coletivo da União Europeia						
Organismos de investimento coletivo da União Europeia						
BPI HIGH INCOME BOND FUND-I	EUR	392,652	11.30		4,435,789.64	1.10%
					Sub-Total:	1.10%
<b>Liquidez</b>						
À vista						
Depósitos à ordem						
CC (EUR) en BANCO BPI, S.A.	EUR				350.42	0.00%
CC (EUR) en BCP MILLENIUM	EUR				541,539.90	0.13%
CC (EUR) en CECABANK	EUR				2,047,390.42	0.51%
CC (GBP) en CECABANK	GBP				14,569.20	0.00%
CC (USD) en CECABANK	USD				15,130.64	0.00%
					Sub-Total:	0.65%
Valores Ativos						
					97,653.61	0.02%
Valores Passivos						
					-1,882,824.42	-0.47%
<b>Valor líquido global do fundo:</b>					<b>402,755,306.69</b>	
<b>Responsabilidades extrapatrimoniais</b>						
Em mercado regulamentado						
Futuros						
CME EUR.GBP 20.06.2024	GBP	11	0.86		1,379,001.06	



## CARTEIRA DETALHADA

Carteira em 2024.03.31

<b>Designação</b>	<b>Moeda</b>	<b>Quant./ Mont. Nom.</b>	<b>Cotação</b>	<b>Juros Corridos</b>	<b>Valor Global</b>	<b>%</b>
Responsabilidades extrapatrimoniais						
Em mercado regulamentado						
Futuros						
<b>Número de Unidades de Participação em Circulação:</b>					<b>31,289,501.87</b>	