

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-4.125%-14.04.2027 | EUR | 30,000,000 | 112.45% | 884,897.27 | 32,254,097.27 | 12.66% |
| OTRV JULHO 2025 | EUR | 38,570,000 | 101.17% | 281,509.55 | 39,638,337.55 | 15.55% |
| REGIAO AUTONOMA ACORES-1.006%-15.06.2029 | EUR | 20,000,000 | 100.00% | 109,695.33 | 17,021,095.33 | 6.68% |
| | | | | | Sub-Total: | 34.89% |
| Mercado de Cotações Oficiais de Bolsa de Valores de Estados Membros da União Europeia | | | | | | |
| Obrigações Diversas | | | | | | |
| ACCOR SA-1.75%-04.02.2026 | EUR | 15,300,000 | 101.99% | 414,986.30 | 15,051,119.30 | 5.91% |
| ACEA SPA-TV-08.02.2023 | EUR | 15,328,000 | 99.92% | 47,479.33 | 15,369,807.97 | 6.03% |
| AP MOLLER-MAERSK A/S-1.75%-16.03.2026 | EUR | 15,000,000 | 101.97% | 208,561.64 | 14,232,061.64 | 5.58% |
| CIA ESPANOLA DE PETROL-1%-16.02.2025 | EUR | 17,000,000 | 99.95% | 148,109.59 | 15,982,419.59 | 6.27% |
| DEUTSCHE LUFTHANSA AG-0.25%-06.09.2024 | EUR | 9,500,000 | 99.89% | 7,547.95 | 8,914,462.95 | 3.50% |
| DOVER CORP-0.75%-04.11.2027 | EUR | 16,500,000 | 99.90% | 19,325.34 | 14,084,915.34 | 5.53% |
| FORTUM OYJ-1.625%-27.02.2026 | EUR | 10,000,000 | 101.13% | 136,678.08 | 9,355,078.08 | 3.67% |
| GALP ENERGIA SGPS SA-1%-15.02.2023 | EUR | 10,200,000 | 100.02% | 89,145.21 | 10,252,221.21 | 4.02% |
| GALP GAS NATURAL DIS.1.375%-19.09.2023 | EUR | 3,000,000 | 100.80% | 11,640.41 | 2,963,910.41 | 1.16% |
| JPMORGAN CHASE & CO-TV-14.08.2029 | EUR | 15,000,000 | 100.30% | 52,835.83 | 14,187,785.83 | 5.57% |
| NORSK HYDRO ASA - 1.125% -11.04.2025 | EUR | 15,000,000 | 100.18% | 122,054.79 | 14,108,204.79 | 5.54% |
| RCI BANQUE SA-1.625%-26.05.2026 | EUR | 10,000,000 | 102.02% | 97,500.00 | 9,101,200.00 | 3.57% |
| RCI BANQUE SA-1.75%-10.04.2026 | EUR | 5,000,000 | 101.73% | 63,527.40 | 4,616,627.40 | 1.81% |
| SNAM SPA-TV-02.08.2024 | EUR | 10,050,000 | 99.00% | 33,616.97 | 9,995,578.97 | 3.92% |
| STE GENERALE-TV-22.05.2024 | EUR | 3,000,000 | 100.18% | 8,518.25 | 3,028,798.25 | 1.19% |
| | | | | | Sub-Total: | 63.27% |
| Liquidez | | | | | | |
| A vista | | | | | | |
| Depósitos à Ordem | | | | | | |
| Depósito à Ordem - Conta remun. (no BPI) | | | | | 3,708,601.13 | 1.46% |
| | | | | | Sub-Total: | 1.46% |
| Outros Valores a Regularizar | | | | | | |
| Valores Activos | | | | | | |
| Valores Activos | | | | | | |
| Depósito à Ordem - Conta remun. (no BPI) | | | | | -6,460,000.00 | -2.53% |
| | | | | | Sub-Total: | -2.53% |
| Valores Passivos | | | | | | |
| Valores Passivos | | | | | | |
| Terceiros | | | | | -19,941.01 | -0.01% |
| | | | | | Sub-Total: | -0.01% |
| n.a. | | | | | | |
| n.a. | | | | | | |
| n.a. | | | | | | |
| Depósito à Ordem - Conta remun. (no BPI) | | -10,000,000 | -9,637,675.65 | -136,678.08 | 361,879.15 | 0.14% |
| Depósito à Ordem - Conta remun. (no BPI) | | 10,000,000 | 10,263,315.0 | 59,360.00 | 263,786.19 | 0.10% |
| Depósito à Ordem - Conta remun. (no BPI) | | | S/COT | -77,318.08 | 625,665.34 | 0.25% |
| Derivados - SWAPS taxa de Juro | | -30,000,000 | -31,889,351.1 | -884,897.27 | -1,892,741.52 | -0.74% |
| Derivados - SWAPS taxa de Juro | | -15,000,000 | -14,502,897.8 | -208,561.64 | 496,382.97 | 0.19% |
| Derivados - SWAPS taxa de Juro | | 20,000,000 | 20,025,993.9 | 22,124.44 | 27,376.67 | 0.01% |
| Derivados - SWAPS taxa de Juro | | -20,000,000 | -17,556,761.8 | -109,695.33 | 2,442,686.90 | 0.96% |

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| n.a. | | | | | | |
| Derivados - SWAPS taxa de Juro | | 15,000,000 | 15,284,538.9 | 88,112.50 | 285,370.18 | 0.11% |
| Derivados - SWAPS taxa de Juro | | -15,000,000 | -14,393,288.1 | -122,054.79 | 606,249.50 | 0.24% |
| Derivados - SWAPS taxa de Juro | | 5,000,000 | 5,039,715.76 | 22,424.72 | 39,989.23 | 0.02% |
| Derivados - SWAPS taxa de Juro | | -15,300,000 | -14,842,537.9 | -242,075.34 | 456,728.53 | 0.18% |
| Derivados - SWAPS taxa de Juro | | -10,000,000 | -9,564,064.83 | -97,500.00 | 435,489.96 | 0.17% |
| Derivados - SWAPS taxa de Juro | | 15,000,000 | 15,206,819.4 | 77,928.75 | 207,781.56 | 0.08% |
| Derivados - SWAPS taxa de Juro | | 15,300,000 | 15,686,374.1 | 84,982.15 | 386,944.54 | 0.15% |
| Derivados - SWAPS taxa de Juro | | -16,500,000 | -14,690,941.4 | -19,325.34 | 1,808,719.53 | 0.71% |
| Derivados - SWAPS taxa de Juro | | -5,000,000 | -4,824,190.48 | -63,527.40 | 175,569.79 | 0.07% |
| Derivados - SWAPS taxa de Juro | | 16,500,000 | 16,429,476.1 | 53,268.88 | -69,589.28 | -0.03% |
| Derivados - SWAPS taxa de Juro | | 30,000,000 | 30,423,438.4 | 145,340.00 | 425,301.78 | 0.17% |
| Derivados - SWAPS taxa de Juro | | 10,000,000 | 10,095,119.3 | 25,219.44 | 95,839.92 | 0.04% |
| | | | | | Sub-Total: | 2.82% |
| Total das aplicações: | | | | | 254,870,955.03 | |
| Número de Unidades de Participação em Circulação: | | | | | | |