

LEVE DUO

31 março 2023

O produto LEVE DUO teve o início de comercialização em 09/04/2007. De acordo com o estipulado no Prospecto Informativo, elaborámos um relatório com referência a data indicada, sendo que as valorizações utilizadas correspondem às cotações disponíveis no último dia útil do período.

Designação		Quantidade	Cotação Moeda Origem	Moeda	Cotação (EUR)	Juro Decorrido (EUR)	Montante Global (EUR)
Parte I - Valores Patrimoniais						7,133,475.00	556,683,734.45
1.	Valores Mobiliários Cotados					7,133,475.00	530,539,032.51
1.1.	Mercado Cotações Oficiais Portugal					1,505,468.48	64,786,192.92
1.1.1.	Titulos De Dívida Pública					1,464,294.70	55,065,732.40
	PGB, 1.95%, 15/06/2029, GOVT	3,000,000.00	95.40%	EUR	95.40%	46,319.21	2,908,229.21
	PGB, 2.875%, 15/10/2025, GOVT	7,382.78	100.47%	EUR	100.47%	97.11	7,514.81
	PGB, 3.875%, 15/02/2030, GOVT	5,000,000.00	106.15%	EUR	106.15%	23,356.17	5,331,056.17
	PGB, 4.125%, 14/04/2027, GOVT	31,000,000.00	105.43%	EUR	105.43%	1,229,702.07	33,912,072.07
	PGB, 4.95%, 25/10/2023, GOVT	4,000,000.00	100.99%	EUR	100.99%	85,167.12	4,124,607.12
	REGIAO AUTONOMA ACORES, 1.006%, 15/06/2029, GOVT	10,000,000.00	87.03%	EUR	87.03%	79,653.02	8,782,253.02
1.1.3.	Obrigações Diversas					41,173.78	9,671,173.78
	CGD, 5.98%, 03/03/2028, CORP	9,000,000.00	107.00%	EUR	107.00%	41,173.78	9,671,173.78
1.1.4.	Accções					0.00	49,286.74
	BES, PL (EM LIQUIDACAO)	99,815.00	0.00	EUR	0.00		0.00
	CTT, PL	2,714.00	3.61	EUR	3.61		9,797.54
	REN, PL	14,680.00	2.69	EUR	2.69		39,489.20
1.2.	Mercado Cotações Oficiais U.E.					3,903,113.46	304,660,543.74
1.2.1.	Titulos De Dívida Pública					3,506,541.71	264,156,503.71
	BTPS, 0.35%, 17/11/2028, GOVT	2,000,000.00	85.38%	EUR	85.38%	2,591.16	1,710,131.16
	BTPS, 2.45%, 01/10/2023, GOVT	9,000,000.00	99.68%	EUR	99.68%	109,644.24	9,081,024.24
	BTPS, 2.5%, 01/12/2024, GOVT	5,000,000.00	98.95%	EUR	98.95%	41,208.78	4,988,858.78
	BTPS, 2.65%, 04/07/2027, GOVT	5,000,000.00	96.44%	EUR	96.44%	43,561.64	4,865,511.64
	BTPS, 3.75%, 01/09/2024, GOVT	1,500,000.00	100.72%	EUR	100.72%	4,585.60	1,515,430.60
	BTPS, 4.5%, 01/05/2023, GOVT	8,200,000.00	100.12%	EUR	100.12%	152,900.56	8,362,330.56
	BTPS, 4.75%, 01/08/2023, GOVT	32,300,000.00	100.56%	EUR	100.56%	245,819.12	32,727,022.12
	BTPS, 4.75%, 01/09/2028, GOVT	14,000,000.00	105.88%	EUR	105.88%	54,211.96	14,877,831.96
	BTPS, 5.25%, 01/11/29, GOVT	4,000,000.00	109.37%	EUR	109.37%	87,596.67	4,462,516.67
	BTPS, 6.5%, 01/11/2027, GOVT	14,000,000.00	112.93%	EUR	112.93%	377,071.80	16,186,851.80
	JUNTA DE CASTILLA Y LEON, 1.2%, 13/10/2026, GOVT	20,000,000.00	93.17%	EUR	93.17%	111,123.29	18,744,923.29
	MADRID, 1.571%, 30/04/2029, GOVT	900,000.00	90.91%	EUR	90.91%	12,976.89	831,184.89
	SPGB, 0.1%, 30/04/2031, GOVT	3,000,000.00	78.87%	EUR	78.87%	2,753.42	2,368,733.42
	SPGB, 0.6%, 31/10/2029, GOVT	5,000,000.00	85.89%	EUR	85.89%	12,410.96	4,306,660.96
	SPGB, 2.75%, 31/10/2024, GOVT	23,900,000.00	99.78%	EUR	99.78%	271,903.42	24,120,279.42
	SPGB, 5.15%, 31/10/2028, GOVT	23,000,000.00	111.04%	EUR	111.04%	490,026.03	26,029,456.03
	SPGB, 5.75%, 30/07/2032, GOVT	24,500,000.00	120.64%	EUR	120.64%	941,739.73	30,498,539.73
	SPGB, 5.9%, 30/07/2026, GOVT	2,000,000.00	109.50%	EUR	109.50%	78,882.19	2,268,882.19
	SPGB, 6%, 31/01/2029, GOVT	48,000,000.00	116.14%	EUR	116.14%	465,534.25	56,210,334.25
1.2.3.	Obrigações Diversas					396,571.75	40,504,040.03
	ACCOR, 2.375%, 29/11/2028, CORP, CALL	3,500,000.00	88.57%	EUR	88.57%	3,127,769.25	3,127,769.25
	BANCO SANTANDER, 1.125%, 23/06/2027, CORP	2,500,000.00	89.50%	EUR	89.50%	21,652.40	2,259,052.40
	BANCO SANTANDER, 3.25%, 04/04/2026, CORP	4,100,000.00	97.13%	EUR	97.13%	131,789.73	4,114,242.73
	BBVA, 0.375%, 02/10/2024, CORP	400,000.00	95.18%	EUR	95.18%	739.73	381,447.73
	BBVA, 0.5%, 14/01/2027, CORP	2,600,000.00	87.78%	EUR	87.78%	2,706.85	2,285,012.85
	BNP PARIBAS, 2.875%, 01/10/2026, CORP	2,000,000.00	96.03%	EUR	96.03%	28,513.70	1,949,033.70
	CAIXABANK, 0.625%, 01/10/2024, CORP	5,000,000.00	95.37%	EUR	95.37%	15,496.58	4,783,996.58
	CAIXABANK, 1.75%, 24/10/2023, CORP	3,000,000.00	98.97%	EUR	98.97%	22,726.03	2,991,946.03
	CARREFOUR SA, CZ, 14/06/2023, CORP, USD, CONV	8,400,000.00	98.83%	USD	90.88%	0.00	7,633,765.52
	CREDIT AGRICOLE, 2.7%, 15/07/2025, CORP	300,000.00	97.26%	EUR	97.26%	1,687.50	293,467.50
	CREDIT AGRICOLE, 2.85%, 27/04/2026, CORP	175,000.00	96.66%	EUR	96.66%	872.81	170,024.31
	CRITERIA CAIXA, 1.375%, 10/04/2024, CORP	2,000,000.00	97.50%	EUR	97.50%	26,746.58	1,976,646.58
	DELL BANK, 1.625%, 24/06/2024, CORP, CALL	1,000,000.00	97.21%	EUR	97.21%	12,465.75	984,545.75
	EP INFRASTRUCTURE, 1.659%, 26/04/2024, CORP, CALL	4,000,000.00	93.80%	EUR	93.80%	61,632.99	3,813,472.99
	FAURECIA, 2.375%, 15/06/2027, CORP, CALL	1,050,000.00	87.14%	EUR	87.14%	7,273.44	922,201.44
	FRESENIUS SE & CO KGAA, 4.25%, 28/05/2026, CORP, CALL	500,000.00	100.72%	EUR	100.72%	7,160.96	510,750.96
	JUNTA DE ANDALUCIA, 1.375%, 30/04/2029, GOVT	1,590,000.00	89.48%	EUR	89.48%	20,344.27	1,443,092.17
	RYANAIR DAC, 0.875%, 25/05/2026, CORP	939,000.00	91.22%	EUR	91.22%	6,978.18	863,571.54
1.3.	Mercado Cotações Oficiais Não Membro Da U.E.					1,724,893.06	161,092,295.85
1.3.3.	Obrigações Diversas					1,724,893.06	161,092,295.85
	ALEXANDER FUND, 1.841%, 15/11/2023, CORP, USD, CALL, 144A	5,000,000.00	96.96%	USD	89.15%	31,976.51	4,489,677.66
	AMC NETWORKS, 5%, 01/04/2024, CORP, USD, CALL	513,261.00	98.17%	USD	90.27%	11,733.55	475,046.59
	AMERICAN AIRLINES, 4.4%, 22/09/2023 (EXT DT 2025) CORP, SINK, 144A	2,881,543.74	98.01%	USD	90.13%	2,914.66	2,599,987.10
	ASHTREAD, 4%, 01/05/2028, CORP, USD, CALL, 144A	2,000,000.00	92.12%	USD	84.71%	30,651.34	1,724,885.83
	BAIDU INC, 3.875%, 29/09/2023, CORP, USD, CALL	1,500,000.00	99.36%	USD	91.37%	296.93	1,370,848.65
	BARCLAYS, 3%, 08/05/2026, CORP, GBP	2,000,000.00	92.11%	GBP	104.77%	61,139.03	2,156,498.45
	BBVA BANCOMER TEXAS, 4.375%, 10/04/2024, CORP, USD	11,500,000.00	98.84%	USD	90.89%	219,755.75	10,672,330.46
	BERKSHIRE, 2.15%, 15/03/2028, CORP, CALL	400,000.00	93.61%	EUR	93.61%	375.96	374,807.96
	BOEING CO, 4.875%, 01/05/2025, CORP, USD, CALL	500,000.00	99.80%	USD	91.77%	9,339.08	468,203.45
	CANARY WHARF, 2.625%, 23/04/2025, CORP, GBP, CALL	4,300,000.00	85.01%	GBP	96.69%	56,079.73	4,213,561.54
	CGNPC INTERNATIONAL LTD, 2%, 11/09/2025, CORP	2,000,000.00	94.77%	EUR	94.77%	22,027.40	1,917,387.40
	CHINA CINDA FINANCE 2017, 4.1%, 09/03/2024, CORP, USD	10,000,000.00	98.60%	USD	90.66%	23,039.59	9,089,430.39
	CHN CLEAN ENERGY DEVELOP, 4%, 05/11/2025, CORP, USD	1,450,000.00	97.75%	USD	89.89%	21,629.63	1,325,016.30
	CNOOC CURTIS FUND, 4.5%, 03/10/2023, CORP, USD	4,000,000.00	99.72%	USD	91.70%	81,839.08	3,749,811.49
	COLONY NORTHSTAR, 5%, 15/04/2023, CORP, USD, CONV	8,000,000.00	99.75%	USD	91.73%	169,604.09	7,507,682.25
	CORNWALL JERSEY, 0.75%, 16/04/2026, CORP, GBP, CALL, CONV	1,500,000.00	64.92%	GBP	73.84%	5,835.41	1,113,484.41
	CSSC CAPITAL, 1.75%, 27/09/2023, CORP	9,900,000.00	98.21%	EUR	98.21%	87,811.64	9,810,799.64
	DELTA AIR LINES, 4.5%, 20/10/2025, CORP, USD, SINK, 144A	1,833,000.00	98.26%	USD	90.35%	14,958.97	1,671,165.07
	DRAX 6.625%, 01/11/2025, CORP, USD, CALL, 144A	1,500,000.00	98.43%	USD	90.51%	38,074.71	1,395,729.88
	EBAY, 3.45%, 01/08/2024, CORP, USD, CALL	5,000,000.00	97.98%	USD	90.10%	26,436.78	4,531,218.39
	ENERGY TRANSFER OPER, 5.5%, 01/06/2027, CORP, USD, CALL	1,800,000.00	101.24%	USD	93.09%	30,344.83	1,705,975.18
	ENERGY TRANSFER, 4.2%, 15/04/2027, CORP, USD, CALL	2,000,000.00	96.16%	USD	88.42%	35,616.87	1,804,039.86
	EXPEDIA GROUP, 6.25%, 01/05/2025, CORP, USD, CALL, 144A	1,500,000.00	101.34%	USD	93.19%	35,919.54	1,433,712.64
	FREEMPORT-MCMORAN INC, 4.125%, 01/03/2028, CORP, USD, CALL	1,000,000.00	94.12%	USD	86.55%	3,160.92	868,668.97
	FRESNILLO, 5.5%, 13/11/2023, CORP, USD	333,000.00	99.67%	USD	91.65%	6,455.86	311,649.21

	FUQING INV, 3.25%, 23/06/2025, CORP, USD	30,000,000.00	84.39%	USD	77.60%	244,061.36	23,525,164.81
	HAITONG INTL SECURITIES, 2.125%, 02/07/2023, CORP, USD	9,000,000.00	99.16%	USD	91.18%	43,477.01	8,249,821.84
	HAITONG SECURITIES, FRN, 13/12/2023, CORP	2,200,000.00	100.28%	EUR	100.28%	5,057.80	2,211,217.80
	HESS, 3.5%, 15/07/2024, CORP, USD, CALL	1,600,000.00	97.78%	USD	89.91%	10,871.01	1,449,488.03
	INTERNATIONAL GAME TECH, 3.5%, 15/06/2026, CORP, CALL	1,100,000.00	96.45%	EUR	96.45%	11,336.11	1,072,319.11
	INTL CONSOL AIRLINES, 0.5%, 04/07/2023, CORP, CALL	7,000,000.00	99.00%	EUR	99.00%	25,890.41	6,955,890.41
	IQVIA, 5%, 15/10/2026, CORP, USD, CALL, 144A	3,000,000.00	97.91%	USD	90.03%	63,601.54	2,764,567.06
	LITHIA MOTORS, 4.625%, 15/12/2027, CORP, USD, CALL, 144A	2,000,000.00	93.37%	USD	85.85%	25,044.70	1,742,138.96
	MATTEL INC, 5.875%, 15/12/2027, CORP, USD, 144A, CALL	3,000,000.00	99.50%	USD	91.49%	47,720.29	2,792,437.53
	MEITUAN, 2.125%, 28/10/2025, CORP, USD, CALL	200,000.00	91.42%	USD	84.06%	1,660.92	169,782.30
	MET LIFE, 0.375%, 09/04/2024, CORP	5,000,000.00	96.63%	EUR	96.63%	18,287.67	4,849,537.67
	MPT OPER, 3.325%, 24/03/2025, CORP, CALL	1,000,000.00	83.06%	EUR	83.06%	635.93	831,215.93
	NEXTERA ENERGY CAPITAL, FRN, 03/11/2023, CORP, USD, CALL	2,000,000.00	99.53%	USD	91.53%	4,187.81	1,834,698.16
	NEXTRA ENERGY OP, 4.25%, 15/07/2024, CORP, USD, CALL, 144A	3,000,000.00	98.68%	USD	90.74%	24,750.97	2,746,930.29
	NISSAN MOTOR, 2.652%, 17/03/2026, CORP, CALL	1,500,000.00	94.08%	EUR	94.08%	1,521.64	1,412,781.64
	OPEN TEXT, 6.9%, 01/12/2027, CORP, USD, CALL, 144A	1,500,000.00	103.10%	USD	94.81%	31,459.77	1,453,542.53
	PHILIP MORRIS, 0.625%, 08/11/2024, CORP, CALL	3,700,000.00	95.01%	EUR	95.01%	9,059.93	3,524,244.93
	QORVO, 1.75%, 15/12/2024, CORP, CALL, USD, 144A	1,250,000.00	93.26%	USD	85.75%	5,922.73	1,077,853.76
	SINOCHEN OFFSHORE, 1.625%, 29/10/2025, CORP, USD	1,000,000.00	91.44%	USD	84.08%	6,267.56	847,095.15
	SMITHFIELD FOODS, 4.25%, 01/02/2027, CORP, USD, CALL, 144A	1,000,000.00	93.17%	USD	85.67%	6,513.41	863,203.07
	T-MOBILE USA, 2.25%, 15/02/2026, CORP, USD, CALL	1,500,000.00	93.19%	USD	85.70%	3,965.52	1,289,400.00
	TOWER BERSAMA, 2.75%, 20/01/2026, CORP, CALL, USD	1,800,000.00	90.92%	USD	83.60%	8,977.01	1,513,843.22
	TRITON CONTAINER, 2.05%, 15/04/2026, CORP, USD, CALL, 144A	2,000,000.00	88.86%	USD	81.71%	17,384.41	1,651,572.92
	UNITED AIRLINES, 4.15%, 11/04/2024 (EX DT 2025), CORP, USD, SING	640,503.88	97.93%	USD	90.05%	11,542.16	588,337.26
	UNITED RENTALS, 4.875%, 15/01/2028, CORP, USD, CALL	2,500,000.00	95.62%	USD	87.93%	23,659.01	2,221,911.88
	UTAH ACQUISITION SUB, 2.25%, 22/11/2024, CORP, CALL	1,000,000.00	97.33%	EUR	97.33%	7,952.05	981,292.05
	VISTRA OPERATIONS, 5.125%, 13/05/2025, CORP, USD, 144A	650,000.00	97.59%	USD	89.74%	11,742.34	595,050.84
	ZHEJIANG SEAPORT, 1.98%, 17/03/2026, CORP, USD	2,000,000.00	92.37%	USD	84.94%	1,416.09	1,700,174.71
	ZHONGSHENG, 3%, 13/01/2026, CORP, USD, CALL	4,000,000.00	91.66%	USD	84.28%	23,908.04	3,395,163.22
3.	Unidades De Participação De Instituições De Investimento Colectivo					0.00	20,438,954.84
3.1.	Fundos Harmonizados					0.00	20,438,954.84
	AXA WRLD EUR INF PLS-IEURACC (FIM)	190,023.75	107.56	EUR	107.56		20,438,954.84
5.	Liquidez					0.00	5,686,807.54
5.1.	À Vista					0.00	5,686,807.54
	Depósitos à Ordem					0.00	5,686,807.54
7.	Operações Com Produtos Derivados					0.00	0.00
7.1.	Em Mercado Regulamentado					0.00	0.00
7.1.1.	Futuros					0.00	0.00
	EURGBP FX CURR FUT JUN23	60.00	0.00	GBP	0.00		0.00
	EURUSD FX CURR FUT JUN23	1,066.00	0.00	USD	0.00		0.00
9.	Outros Activos					0.00	18,939.56
9.1.	Outros Devedores E Credores					0.00	18,939.56
	Juros de D.O. a Regularizar					0.00	0.18
	Impostos a Regularizar					0.00	18,939.38

O património do Fundo será representado por investimentos, preferencialmente expressos em euros e no máximo de 10% em outras moedas, nos seguintes instrumentos:

- Acções e respectivos derivados, admitidos à negociação em bolsas de valores ou em mercados regulamentados de Estados membros da União Europeia ou de outros Estados membros da OCDE, ou participações em instituições de investimento colectivo que invistam maioritariamente em acções, até ao máximo de 40%;
- Imóveis ou fundos de investimento imobiliários e respectivos derivados numa percentagem máxima de 25%;
- O remanescente, em instrumentos de rendimento fixo legalmente disponíveis, nomeadamente, obrigações, participações em instituições de investimento colectivo que não invistam maioritariamente em acções, depósitos bancários e outros activos de natureza monetária, bem como derivados associados a este tipo de activos;
- Operações de reporte e de empréstimo de valores, sem prejuízo do disposto nas alíneas anteriores.