



## CARTEIRA DETALHADA

Carteira em 2021.10.31

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 COM. PORTUGUES 1.125% 12.02.27	EUR	5,200,000	96.96%	41,831.51	5,083,725.51	0.77%
BANCO COM. PORTUGUES 1.75% 07.04.28	EUR	2,300,000	97.76%	2,646.58	2,251,092.08	0.34%
BANCO COM. PORTUGUES 3.871% 27.03.30	EUR	1,900,000	102.41%	43,927.90	1,989,717.90	0.30%
BANCO COMERCIO PORT 4,5% A:07.12.27	EUR	1,700,000	103.02%	68,745.21	1,820,017.21	0.28%
CAIXA GERAL DEPOSITOS 0.375% 21.09.27	EUR	1,800,000	98.61%	739.73	1,775,764.73	0.27%
CAIXA GERAL DEPOSITOS 1.25% 25.11.24	EUR	3,500,000	102.47%	40,753.42	3,627,063.42	0.55%
CAIXA GERAL DEPOSITOS 5,75% 06.28.28	EUR	1,700,000	108.40%	33,476.03	1,876,344.03	0.29%
CELULOSE BEIRA FLOAT 1.932% 22.02.24	EUR	1,000,000	101.07%	3,735.28	1,014,420.28	0.15%
CELULOSE BEIRA FLOAT 28.05.28	EUR	1,400,000	99.78%	11,484.20	1,408,397.20	0.21%
CREDITO AGRICOLA MUT.2.5% 05.11.26	EUR	1,900,000	99.83%		1,896,770.00	0.29%
EFACEC 4.50% 23.07.24	EUR	600,000	96.25%	7,397.26	584,897.26	0.09%
ENERGIAS PORTUGAL 1.70% 20.07.80	EUR	700,000	100.28%	3,358.08	705,283.08	0.11%
ENERGIAS PORTUGAL 1.875% 02.08.81	EUR	2,000,000	100.32%	9,246.58	2,015,646.58	0.31%
ENERGIAS PORTUGAL 1.875% 14.03.82	EUR	1,900,000	96.75%	4,587.33	1,842,837.33	0.28%
GALP ENERGIA 1% A:15.02.23	EUR	4,400,000	101.37%	31,101.37	4,491,381.37	0.68%
GALP ENERGIA 1,375% A:19.09.23	EUR	4,600,000	102.50%	7,278.08	4,722,393.08	0.72%
GALP ENERGIA 2% 15.01.2026	EUR	3,000,000	104.83%	47,506.85	3,192,256.85	0.49%
HOVIONE FARMA A:02.10.23	EUR	2,100,000	101.22%	3,893.40	2,129,597.40	0.32%
JOSE DE MELLO FLOAT 3.875% 22.01.27	EUR	1,100,000	100.53%	10,360.08	1,116,135.08	0.17%
JOSE DE MELLO FLOAT 30.05.25	EUR	140,000	101.00%	2,231.25	143,631.25	0.02%
NOS SGPS 1,125% 0A:2.05.23	EUR	2,400,000	101.32%	13,463.01	2,445,095.01	0.37%
NOS SGPS FLOOR 1,72% A:28.03.22	EUR	1,900,000	100.72%	3,086.44	1,916,671.44	0.29%
PESTANA 2.50% 23.09.25	EUR	500,000	96.50%	1,301.37	483,801.37	0.07%
					Sub-Total:	7.40%
<b>Mercados regulamentados de Estado-Membro</b>						
<b>Títulos de dívida pública</b>						
BUNDESREPUB DEUTSCH. 0% 15.08.30	EUR	22,850,000	101.98%		23,302,658.50	3.55%
BUNDESREPUB DEUTSCH. 0,00% 15.08.50	EUR	3,300,000	97.74%		3,225,552.00	0.49%
BUONI POLIENNALI TES 0.85% 15.01.27	EUR	2,700,000	101.66%	6,735.42	2,751,528.42	0.42%
BUONI POLIENNALI TES 6.50% 01.11.27	EUR	14,400,000	134.42%	303,839.96	19,660,607.96	3.00%
CORP. ANDINA DE FOMENTO 1.625% 03.06.25	EUR	400,000	104.79%	2,671.23	421,827.23	0.06%
NETHERLANDS GOVT 0.5%-A:15.01.2040	EUR	1,000,000	105.87%	3,958.90	1,062,698.90	0.16%
					Sub-Total:	7.69%
<b>Obrigações diversas</b>						
AB SAGAX 2% A:17.01.24	EUR	1,500,000	103.65%	23,589.04	1,578,331.54	0.24%
ABANCA 0.5% 08.09.2027	EUR	1,500,000	98.64%	1,089.04	1,480,719.04	0.23%
ABERTIS 1.625% 15.07.2029	EUR	1,000,000	103.90%	4,808.22	1,043,763.22	0.16%
ABERTIS 2.25% 29.03.29	EUR	3,800,000	108.42%	50,597.26	4,170,367.26	0.64%
ABERTIS FINANCE BV 2.625% PERP.	EUR	4,300,000	98.06%	58,138.36	4,274,653.86	0.65%
ABERTIS FINANCE BV 3.248% PERP.	EUR	3,900,000	102.45%	86,414.60	4,081,964.60	0.62%
ABN AMRO 0.60% 15.01.27	EUR	1,700,000	100.66%	8,076.16	1,719,253.66	0.26%
ACCIONA FINANCIACION FIL 1.20% 14.01.25	EUR	1,000,000	99.83%	5,589.04	1,003,857.03	0.15%
ACEF HOLDING SCA 1.25% 26.04.2030	EUR	1,000,000	99.68%	171.23	996,971.23	0.15%
ACS SERV.COMM.1.875% 20.04.26	EUR	1,700,000	104.86%	16,941.78	1,799,519.28	0.27%
AERCAP IRELAND CAP.GL 2.45% 29.10.26	USD	400,000	101.08%	46.75	347,242.97	0.05%
AEROPORTI DI ROMA SPA 1.625% 02.02.29	EUR	2,100,000	103.22%	31,120.87	2,198,803.87	0.34%
AEROPORTI DI ROMA SPA 1.75% 30.07.31	EUR	1,400,000	102.11%	12,350.68	1,441,841.68	0.22%



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Carteira em 2021.10.31

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Instrumentos financeiros negociados no mercado						
Mercados regulamentados de Estado-Membro						
Obrigações diversas						
AIB GROUP PLC 1.875% 19.11.29	EUR	900,000	101.96%	15,996.58	933,654.58	0.14%
AIB GROUP PLC 2.875% 30.05.31	EUR	2,000,000	105.53%	24,260.27	2,134,800.27	0.33%
AIRBUS FIN 0.875% 05.13.26	EUR	2,000,000	102.69%	8,198.63	2,061,958.63	0.31%
ALBEMARLE HLD.1.625% 25.11.28	EUR	1,500,000	106.08%	22,705.48	1,613,875.48	0.25%
ALLIANZ 2.635% PERP	EUR	3,000,000	98.73%	39,698.63	3,001,523.63	0.46%
ALSTOM SA 0% 11.01.29	EUR	1,500,000	95.97%		1,439,542.50	0.22%
ALTAREA 1.875% 17.01.28	EUR	1,500,000	102.01%	22,114.73	1,552,204.73	0.24%
AMADEUS IT FLOAT 09.02.23	EUR	1,900,000	100.07%	481.86	1,901,716.86	0.29%
AMCO SPA 0.75% 20.04.28	EUR	2,900,000	97.40%	11,560.27	2,836,160.27	0.43%
ANHEUSER BUSCH 3.7% 02.04.40	EUR	2,000,000	135.00%	42,980.82	2,743,030.82	0.42%
ANIMA HOLDINGS SPA 1.5% 22.04.28	EUR	1,000,000	99.54%	7,890.41	1,003,265.41	0.15%
ARCELORMITTAL 1.75% 19.11.2025	EUR	5,200,000	104.61%	86,263.01	5,525,983.01	0.84%
ARENA LUX FIN 1.875% 01.02.28	EUR	1,500,000	94.63%	6,953.12	1,426,328.12	0.22%
AZIMUT HOLD.SPA 1.625% 12.12.24	EUR	1,750,000	103.68%	25,165.24	1,839,565.24	0.28%
BALDER 1.125% 29.01.27	EUR	700,000	100.69%	5,933.22	710,728.22	0.11%
BANCO BPM 1.625% 18.02.2025	EUR	1,000,000	100.89%	11,352.74	1,020,212.74	0.16%
BANCO DE SABADELL SA 0.625% 07.11.25	EUR	1,100,000	100.49%	6,743.15	1,112,111.15	0.17%
BANCO SABADELL 1.625% A:07.03.24	EUR	2,000,000	103.50%	21,191.78	2,091,131.78	0.32%
BANCO SANTANDER 0.20% 11.02.28	EUR	4,900,000	98.03%	7,034.52	4,810,651.52	0.73%
BANCO SANTANDER 1.125% 01.17.25	EUR	2,000,000	102.83%	17,691.78	2,074,311.78	0.32%
BANK OF IRELAND 25.11.25	EUR	1,500,000	102.05%	13,972.60	1,544,662.60	0.24%
BANKINTER SA 1.25% 23.12.32	EUR	3,000,000	98.94%	13,356.16	2,981,481.16	0.45%
BARCLAYS 1.125% 22.03.31	EUR	900,000	99.54%	6,185.96	902,009.96	0.14%
BAT INTL FIN 0.875% A:13.10.23	EUR	1,700,000	101.43%	733.56	1,725,001.06	0.26%
BAT NETHERLANDS F 2.375% 07.10.24	EUR	1,600,000	105.91%	2,498.63	1,697,050.63	0.26%
BBVA 1% 16.01.2030	EUR	1,300,000	100.08%	10,257.53	1,311,349.53	0.20%
BBVA 1.125% A:28.02.2024	EUR	1,500,000	102.63%	11,327.05	1,550,777.05	0.24%
BBVA 2.575% A:22.02.2029	EUR	1,000,000	104.46%	17,707.53	1,062,282.53	0.16%
BEVCO LUX SARL 1.5% 16.09.27	EUR	5,250,000	104.52%	9,708.90	5,496,825.15	0.84%
BLACKSTONE PP EUR H.1.625% 20.04.30	EUR	1,000,000	99.72%	489.73	997,714.73	0.15%
BN EP INFRASTRUCTURE 1.659% 04.26.24	EUR	500,000	103.02%	4,272.49	519,394.99	0.08%
BNP PARIBAS 0.50% 01.09.28	EUR	2,300,000	98.72%	1,890.41	2,272,358.41	0.35%
BNP PARIBAS 1.125% 15.01.32	EUR	600,000	99.98%	5,344.52	605,203.52	0.09%
BNP PARIBAS 1.125% A:28.08.24	EUR	1,000,000	103.08%	1,972.60	1,032,747.60	0.16%
BP CAPITAL MKTS 3,25% PERP.	EUR	2,700,000	106.57%	31,493.84	2,908,856.84	0.44%
BRITISH TELECOM 1.874% 18.08.80	EUR	1,800,000	94.80%	6,838.82	1,713,238.82	0.26%
CA IMMOBILIEN ANLAGEN AG 0.875% 05.02.27	EUR	600,000	100.25%	3,854.79	605,363.79	0.09%
CAIXABANK 1.125% 27.03.26	EUR	1,400,000	103.42%	9,406.85	1,457,230.85	0.22%
CAIXABANK 2.375% A:01.02.2024	EUR	500,000	105.14%	8,849.32	534,526.82	0.08%
CAPGEMINI SE 1.125% 23.06.30	EUR	1,700,000	104.29%	6,811.64	1,779,784.14	0.27%
CARLSBERG BREW 0.625% 09.03.2030	EUR	450,000	100.08%	1,818.49	452,169.49	0.07%
CARLSBERG BREW 0.875% 01.07.2029	EUR	700,000	102.15%	2,047.26	717,097.26	0.11%
CARNIVAL PLC 1% 28.10.29	EUR	2,100,000	78.43%	172.60	1,647,234.10	0.25%
CARREFOUR 1% 17.05.2027	EUR	1,500,000	103.14%	6,863.01	1,553,978.01	0.24%
CARREFOUR BANQUE 0.107% 14.06.25	EUR	1,300,000	99.28%	529.72	1,291,156.72	0.20%
CASINO GUICHARD A:07.02.25 STEP UP	EUR	1,900,000	92.93%	49,570.74	1,815,231.24	0.28%
CASTELLUM AB 3.125% PERP	EUR	1,300,000	97.10%	6,566.78	1,268,905.78	0.19%



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Carteira em 2021.10.31

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Mercados regulamentados de Estado-Membro						
Obrigações diversas						
CELLNEX FINANCE 2% 15.02.33	EUR	1,400,000	95.36%	19,791.78	1,354,873.78	0.21%
CELLNEX TELECOM 1% 20.04.27	EUR	400,000	97.62%	2,126.03	392,590.03	0.06%
CEPSA FINANCE 0.75% 12.02.2028	EUR	2,000,000	97.19%	10,726.03	1,954,456.03	0.30%
CEPSA FINANCE 1% A:16.02.2025	EUR	2,000,000	101.81%	14,082.19	2,050,312.19	0.31%
CEZ AS 0.875% 02.12.26	EUR	1,000,000	101.94%	7,982.88	1,027,357.88	0.16%
COCA-COLA EU 1.875% 18.03.30	EUR	3,000,000	109.31%	34,982.88	3,314,327.88	0.51%
COMMERZBANK AG 0.375% 01.09.27	EUR	3,050,000	99.36%	1,880.14	3,032,390.64	0.46%
COMMERZBANK AG 0.75% 24.03.26	EUR	400,000	101.42%	1,816.44	407,488.44	0.06%
COMMERZBANK AG 1.375% 29.12.31	EUR	2,400,000	97.43%	2,983.56	2,341,291.56	0.36%
CONTINENTAL AG 2,5% 27.08.26	EUR	1,500,000	109.84%	6,678.08	1,654,270.58	0.25%
COVIVIO 1.625% 23.06.30	EUR	900,000	106.58%	5,208.90	964,464.90	0.15%
COVIVIO HOTELS SACA 1% 27.07.29	EUR	900,000	99.75%	2,367.12	900,094.62	0.14%
CPI PROPERTY 1.625% 23.04.27	EUR	1,400,000	102.52%	11,904.79	1,447,114.79	0.22%
CREDIT AGRICOLE 1% 22.04.26	EUR	1,900,000	102.38%	9,994.52	1,955,233.52	0.30%
CREDIT AGRICOLE ASS.2% 17.07.30	EUR	1,300,000	103.40%	7,550.68	1,351,705.18	0.21%
DEUTSCHE BAHN FIN 1.125% 29.05.51	EUR	1,500,000	102.50%	5,640.41	1,543,132.91	0.24%
DEUTSCHE BANK AG 1.375% 10.06.26	EUR	700,000	104.17%	3,770.89	732,939.89	0.11%
DEUTSCHE BANK AG 1.625% 20.01.27	EUR	500,000	104.25%	6,321.92	527,591.92	0.08%
DEUTSCHE BANK AG 4.50% 19.05.26	EUR	4,500,000	114.40%	91,541.10	5,239,743.60	0.80%
DEUTSCHE BANK AG. 3.729% 14.01.32	USD	4,600,000	102.66%	43,781.64	4,099,076.07	0.62%
DEUTSCHE BANK AG. 5.625% 19.05.31	EUR	1,300,000	117.54%	33,056.51	1,561,089.51	0.24%
DEUTSCHE LUFTHANSA 3% 29.05.26	EUR	700,000	101.90%	8,917.81	722,238.81	0.11%
DEUTSCHE LUFTHANSA 3.75% 11.02.28	EUR	5,100,000	103.38%	137,280.82	5,409,405.82	0.82%
DEUTSCHE LUFTHANSA AG 2% 14.07.24	EUR	2,700,000	100.49%	16,126.03	2,729,248.03	0.42%
DEUTSCHE PFANDBRIEF. 0.10% 02.02.26	EUR	4,700,000	98.85%	3,502.47	4,649,546.47	0.71%
DEUTSCHE PFANDBRIEF. 0.25% 27.10.25	EUR	300,000	99.62%	8.22	298,866.72	0.05%
EASYJET 1.125% 10.18.23	EUR	1,400,000	101.75%	560.96	1,425,060.96	0.22%
EL CORTE INGLES 3% 15.03.24	EUR	2,000,000	100.75%	2,500.00	2,017,500.00	0.31%
ELECTRICITE FRANCE PERP 5% VAR	EUR	3,500,000	111.36%	135,205.48	4,032,630.48	0.61%
ENBW 1.625% 05.08.2079	EUR	1,500,000	100.78%	5,809.93	1,517,554.93	0.23%
ENEL SPA 1.375% PERPETUAL	EUR	1,400,000	98.29%	2,795.21	1,378,841.21	0.21%
ENEL SPA 2.25% PERPETUAL	EUR	800,000	103.76%	11,589.04	841,689.04	0.13%
ENI SPA 2% PERP.	EUR	2,300,000	100.12%	21,802.74	2,324,585.74	0.35%
ENI SPA 2.625% PERP.	EUR	3,500,000	104.09%	73,248.29	3,716,398.29	0.57%
ENI SPA 3.375% PERP.	EUR	100,000	105.60%	166.44	105,761.44	0.02%
EP INFRASTRUCTURE 2.045% 09.10.28	EUR	1,000,000	104.70%	1,232.60	1,048,252.60	0.16%
EP INFRASTRUCTURE AS 1.816% 02.03.31	EUR	1,400,000	101.69%	16,926.12	1,440,642.12	0.22%
EQUINOR 1.375% 22.05.2032	EUR	800,000	106.35%	4,882.19	855,682.19	0.13%
ERG 1.875% A:11.04.2025	EUR	1,000,000	105.11%	10,428.08	1,061,478.08	0.16%
ERG SPA 0.5% 11.09.2027	EUR	700,000	99.56%	479.45	697,430.95	0.11%
ERG SPA 0.875% 15.09.2031	EUR	700,000	99.21%	771.92	695,255.92	0.11%
ERSTE GROUP BANK 0.375% A:16.04.2024	EUR	900,000	101.20%	1,830.82	912,621.82	0.14%
ERSTE GROUP BANK 1.625% 08.09.2031	EUR	1,000,000	102.88%	2,359.59	1,031,134.59	0.16%
EURONEXT NV 1.125% A:12.06.29	EUR	600,000	103.67%	2,607.53	624,639.53	0.10%
EXOR NV 0.875% 19.01.31	EUR	3,200,000	97.70%	21,863.01	3,148,279.01	0.48%
FAURECIA 2.375% 15.06.29	EUR	1,600,000	99.20%	14,250.00	1,601,418.00	0.24%
FCA BANK SPA IRELAND 0% 16.04.2024	EUR	2,400,000	99.80%		2,395,284.00	0.37%



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Instrumentos financeiros negociados no mercado						
Mercados regulamentados de Estado-Membro						
Obrigações diversas						
FERROVIAL EMISIONES 1.382% 14.05.2026	EUR	4,000,000	104.68%	25,746.85	4,212,786.85	0.64%
FERROVIAL NL 2.124% PERP	EUR	1,700,000	100.21%	16,817.42	1,720,353.42	0.26%
FNM SPA 0.75% 20.10.26	EUR	750,000	100.39%	169.52	753,068.27	0.11%
FORTUM 1.625% A:27.02.2026	EUR	800,000	105.39%	8,761.64	851,853.64	0.13%
FRESENIUS SE 0.75% 15.01.28	EUR	1,250,000	100.67%	7,422.95	1,265,779.20	0.19%
GETLINK SE 3.5% 30.10.25	EUR	2,000,000	102.75%	23,524.59	2,078,524.59	0.32%
GLENCORE CAP FIN 1.125% 10.03.2028	EUR	1,400,000	100.86%	10,140.41	1,422,194.41	0.22%
GLENCORE CAP FIN 1.25% 01.03.2033	EUR	2,670,000	95.75%	22,310.96	2,578,929.41	0.39%
GLENCORE FINANCE 1.75% 17.03.25	EUR	1,000,000	104.15%	10,931.51	1,052,456.51	0.16%
GLENCORE FINANCE 1.875% 13.09.23	EUR	2,000,000	102.96%	4,931.51	2,064,061.51	0.31%
GLENCORE FINANCE EU 1.5% A: 15.10.26	EUR	1,000,000	103.80%	657.53	1,038,642.53	0.16%
GRP BRUXELLES LAMBERT SA 0.125% 28.01.31	EUR	2,400,000	95.57%	2,268.49	2,295,852.49	0.35%
HEATHROW FUNDING LTD 1.50% 12.10.2027	EUR	1,400,000	103.82%	1,093.15	1,454,545.15	0.22%
HEIMSTADEN BOSTA 0,75% 06.09.2029	EUR	700,000	95.44%	791.10	668,888.60	0.10%
HEINEKEN NV 1.25% 07.05.33	EUR	3,300,000	102.97%	20,003.42	3,417,930.92	0.52%
HOCHTIEF AG 0.50% 03.09.27	EUR	1,000,000	99.66%	794.52	997,389.52	0.15%
HOLCIM FIN LUX 0.50% 23.04.31	EUR	1,800,000	95.14%	4,709.59	1,717,175.59	0.26%
HOLCIM FIN LUX 0.50% 29.11.26	EUR	1,900,000	100.86%	8,745.21	1,925,104.21	0.29%
IBERDROLA INTL BV 1.825% PERP	EUR	2,300,000	99.30%	30,360.00	2,314,260.00	0.35%
ICO 0% 30.04.26	EUR	1,100,000	100.26%		1,102,882.00	0.17%
IMP. BRANDS FIN 1.125% A:14.08.2023	EUR	1,000,000	101.66%	2,404.11	1,018,979.11	0.16%
INDRA SISTEMAS 3% 19.04.24	EUR	3,200,000	104.33%	51,287.67	3,389,687.67	0.52%
INFINEON TECHNOLOGIES 1.625% 24.06.2029	EUR	2,000,000	106.42%	11,486.30	2,139,836.30	0.33%
INFINEON TECHNOLOGIES 2.875% PERP	EUR	1,500,000	104.27%	25,166.10	1,589,246.10	0.24%
INFORMA PLC 1.5% 05.07.23	EUR	2,000,000	102.35%	9,698.63	2,056,648.63	0.31%
ING GROEP 0.375% 29.09.28	EUR	1,900,000	98.18%	624.66	1,865,978.16	0.28%
INMOBILIARIA COLONIAL 1.35% 14.10.28	EUR	1,000,000	103.84%	628.77	1,038,978.77	0.16%
INMOBILIARIA COLONIAL 2% 04.17.26	EUR	1,600,000	106.41%	17,271.23	1,719,767.23	0.26%
INT.HOTELS STEP UP 2.125% A:15.05.27	EUR	1,900,000	106.41%	18,694.18	2,040,427.18	0.31%
INTERCONTINENTAL HOTELS 1.625% 08.10.24	EUR	3,500,000	103.49%	3,583.90	3,625,856.40	0.55%
INTESA SANPAOLO 0.75% 04.12.24	EUR	750,000	101.79%	5,101.03	768,507.28	0.12%
INTESA SANPAOLO 1% 19.11.26	EUR	1,000,000	101.82%	9,479.45	1,027,684.45	0.16%
INTESA SANPAOLO 1.35% 24.02.31	EUR	3,600,000	97.92%	33,154.52	3,558,400.52	0.54%
INTESA SANPAOLO 2.925% 14.10.30	EUR	5,200,000	104.52%	7,084.11	5,442,176.11	0.83%
INTL CONS.AIRLINES 0.50% 04.07.2023	EUR	2,800,000	97.62%	4,564.38	2,737,994.38	0.42%
INTL CONSOLIDATED 2.75% 25.03.25	EUR	1,500,000	99.88%	24,863.01	1,522,988.01	0.23%
INTL CONSOLIDATED 3.75% 25.03.29	EUR	900,000	99.50%	20,342.47	915,842.47	0.14%
ISS FINANCE BV 1.25% 07.07.25	EUR	1,000,000	103.02%	3,972.60	1,034,172.60	0.16%
JAPAN TOBACCO 1% 26.11.2029	EUR	1,000,000	101.59%	9,287.67	1,025,157.67	0.16%
JCDECAUX SA 2% 24.10.24	EUR	1,900,000	105.08%	728.77	1,997,163.27	0.30%
KBC GROUP NV 0.62507.12.2031	EUR	2,500,000	98.47%	2,311.64	2,463,936.64	0.38%
KENNEDY WILSON EUR REAL 3.25% 12.11.25	EUR	1,000,000	106.35%	31,431.51	1,094,951.51	0.17%
KLEPIERRE SA 2% 12.05.29	EUR	900,000	109.41%	8,482.19	993,154.19	0.15%
LA BANQUE POSTALE 0.5% A:17.06.2026	EUR	2,300,000	100.57%	4,284.93	2,317,440.93	0.35%
LA BANQUE POSTALE 0.75% 02.08.32	EUR	2,800,000	97.61%	5,178.08	2,738,328.08	0.42%
LA BANQUE POSTALE 0.875% 26.01.31	EUR	900,000	99.68%	5,997.95	903,077.45	0.14%
LA POSTE SA 0.625% 18.01.36	EUR	3,300,000	95.67%	16,160.96	3,173,204.96	0.48%



## CARTEIRA DETALHADA

Carteira em 2021.10.31

Designação	Moeda	Quant./ Mont. Nom.	Cotação	Juros Corridos	Valor Global	%
Instrumentos financeiros negociados no mercado						
Mercados regulamentados de Estado-Membro						
Obrigações diversas						
LA POSTE SA 0.625% 21.10.26	EUR	500,000	102.12%	85.62	510,693.12	0.08%
LEASEPLAN CORPORATION 0.25% 07.09.2026	EUR	3,650,000	98.51%	1,350.00	3,596,855.50	0.55%
LEASYS SPA 0% 22.07.24	EUR	1,600,000	99.71%		1,595,368.00	0.24%
LLOYDS BANKING 2.707% 03.12.2035	GBP	3,000,000	99.88%	39,392.57	3,585,865.53	0.55%
LYB INTERNATIONAL F. 0.875% 17.09.26	EUR	2,600,000	102.10%	2,742.47	2,657,394.47	0.41%
MEDIOBANCA DI CRED FIN 0.75% 15.07.27	EUR	3,000,000	99.75%	6,657.53	2,999,082.53	0.46%
MEDIOBANCA DI CRED FIN 1% 08.09.2027	EUR	400,000	101.68%	580.82	407,280.82	0.06%
MMS USA FINANC.0.625% 13.06.25	EUR	2,500,000	101.33%	5,993.15	2,539,143.15	0.39%
MMS USA FINANC.1.25% 13.06.28	EUR	1,500,000	104.46%	7,191.78	1,574,039.28	0.24%
MOLHUNGARIAN OIL&GAS 2.625% 04.28.23	EUR	3,000,000	103.79%	40,130.14	3,153,815.14	0.48%
MONDI FINANCE EUROPE 2.375% 01.04.28	EUR	1,200,000	110.92%	16,631.51	1,347,671.51	0.21%
MTU AERO ENGINES 3% 01.07.25	EUR	2,500,000	108.69%	25,068.49	2,742,243.49	0.42%
NATURGY FIN 1.25% 04.19.26	EUR	3,100,000	104.23%	20,702.05	3,251,940.55	0.50%
NATWEST GROUP PLC 0.67% 14.09.29	EUR	4,000,000	98.02%	3,450.96	3,924,250.96	0.60%
NATWEST GROUP PLC 0.78% 26.02.30	EUR	1,800,000	98.42%	9,501.04	1,781,016.04	0.27%
NATWEST MARKETS PLC 2.75% 02.04.25	EUR	700,000	108.72%	11,180.82	772,213.82	0.12%
NH HOTEL 4% 02.07.26	EUR	500,000	100.49%	6,777.78	509,217.78	0.08%
NN BANK NV 0,5% 21.09.2028	EUR	1,400,000	98.29%	767.12	1,376,827.12	0.21%
NORDEA BANK ABP 0.625% 18.08.31	EUR	3,400,000	99.20%	4,308.22	3,376,938.22	0.51%
OMV AG 2.5% PERP 01.09.2169	EUR	1,700,000	104.60%	6,986.30	1,785,186.30	0.27%
OMV AG 2.875% PERP 01.09.49	EUR	800,000	104.38%	3,780.82	838,780.82	0.13%
ORANGE 0,75% A:09.11.23	EUR	2,600,000	101.66%	2,671.23	2,645,935.23	0.40%
ORANGE 1.625% 07.04.32	EUR	200,000	108.99%	1,843.15	219,819.15	0.03%
ORANGE 1.75% PERP	EUR	900,000	101.55%	690.41	914,640.41	0.14%
POSCO 0.5% 17.01.24	EUR	1,500,000	100.50%	5,897.26	1,513,367.26	0.23%
POSTE ITALIANE 2,625 % PERP	EUR	2,100,000	97.38%	19,482.53	2,064,357.53	0.31%
POSTE ITALIANE SPA 0.5% 10.12.28	EUR	850,000	98.08%	3,784.25	837,498.25	0.13%
PROLOGIS INTL FUND II 1.625% 17.06.32	EUR	350,000	105.18%	2,119.18	370,245.68	0.06%
RCI BANQUE SA 1.625% 11.04.25	EUR	2,400,000	103.56%	21,690.41	2,507,058.41	0.38%
RCI BANQUE SA 2.625% 18.02.2030	EUR	800,000	100.55%	14,671.23	819,031.23	0.12%
RENAULT 2.375% 25.05.26	EUR	1,200,000	101.57%	12,415.07	1,231,201.07	0.19%
RENAULT SA 2.5% 01.04.28	EUR	2,900,000	100.24%	42,308.22	2,949,166.72	0.45%
RENTOKIL INITIAL 0.5% 14.10.28	EUR	1,000,000	99.65%	232.88	996,727.88	0.15%
REPSOL INT.FINANCE 2.50% PERP	EUR	1,300,000	99.75%	19,856.16	1,316,606.16	0.20%
REPSOL INT.FINANCE 3.75% PERP	EUR	2,700,000	105.73%	39,390.41	2,894,154.41	0.44%
ROADSTER FIN 1.625% A:12.09.24	EUR	800,000	102.92%	11,610.96	834,930.96	0.13%
ROYAL SCHIPHOL 0.375% 08092027	EUR	1,700,000	100.08%	925.68	1,702,362.18	0.26%
RYANAIR DAC 0.875% 25.05.26	EUR	1,500,000	100.31%	5,717.47	1,510,307.47	0.23%
RYANAIR DAC 2.875% 15.09.2025	EUR	1,150,000	108.28%	4,166.78	1,249,375.28	0.19%
SANTANDER UK 0.603% 13.09.29	EUR	3,000,000	97.68%	2,378.96	2,932,643.96	0.45%
SAZKA GROUP AS 3.875% 15.02.27	EUR	920,000	100.25%	7,427.08	929,763.88	0.14%
SELP FINANCE 1.5% A:20.11.25	EUR	1,500,000	104.02%	21,267.12	1,581,507.12	0.24%
SOCIETE GENERALE 1.125% 23.01.25	EUR	2,000,000	102.98%	17,321.92	2,076,901.92	0.32%
SOCIETE GENERALE 4% 07.06.23	EUR	3,200,000	106.24%	51,200.00	3,450,928.00	0.53%
SOLVAY 2.50% PERP.02.03.49	EUR	1,700,000	102.50%	28,294.52	1,770,794.52	0.27%
STANDARD CHARTERED 1.20% 23.09.2031	EUR	5,000,000	99.04%	6,246.58	4,957,996.58	0.76%
SUEZ PERP 1.625% FIJO A VARIABLE	EUR	2,000,000	101.15%	4,363.01	2,027,263.01	0.31%





## CARTEIRA DETALHADA

Carteira em 2021.10.31

Designação	Moeda	Quant./ Mont. Nom.	Cotação	Juros Corridos	Valor Global	%
<b>Instrumentos financeiros negociados no mercado</b>						
<b>Mercados regulamentados de Estado-Membro</b>						
<b>Obrigações diversas</b>						
SYNGENTA FINANCE 1.875% A:11.02.21	EUR	3,000,000	100.04%	55,941.78	3,056,991.78	0.47%
TECHNIP ENERGIES NV 1.125% 28.05.28	EUR	2,700,000	101.66%	12,982.19	2,757,883.19	0.42%
TELECOM ITALIA 1.625% 18.01.29	EUR	2,100,000	95.15%	26,739.04	2,024,962.54	0.31%
TELECOM ITALIA 3% 30.09.2025	EUR	4,000,000	105.10%	10,191.78	4,214,191.78	0.64%
TELECOM ITALIA 5.25% 17.03.2055	EUR	1,000,000	115.65%	32,794.52	1,189,324.52	0.18%
TELEFONICA 1.447% 01.22.27	EUR	1,300,000	105.34%	14,533.43	1,383,927.43	0.21%
TELEFONICA EUROPE 2.376% PERP	EUR	3,300,000	96.30%	56,067.09	3,233,802.09	0.49%
TELEFONICA EUROPE 2.875% PERP	EUR	1,000,000	102.17%	2,914.38	1,024,594.38	0.16%
TELEPERFORMANCE 0.25% 26.11.27	EUR	2,000,000	98.05%	4,643.84	1,965,643.84	0.30%
TELEPERFORMANCE 1,875% A:07.02.25	EUR	1,000,000	105.52%	6,215.75	1,061,460.75	0.16%
TESCO CORP TREASURY 0.375% 27.07.29	EUR	1,400,000	96.36%	1,380.82	1,350,399.82	0.21%
TESCO CORP.0.875% 29.05.26	EUR	1,500,000	101.92%	5,573.63	1,534,411.13	0.23%
THYSSENKRUPP 2.875% A:22.02.2024	EUR	500,000	101.70%	9,885.27	518,385.27	0.08%
TOTAL 1.75% PERP.	EUR	400,000	102.14%	4,027.40	412,589.40	0.06%
TOTAL SE 1.625% PERP.	EUR	1,700,000	99.73%	21,116.10	1,716,551.60	0.26%
TOTAL SE VAR PERP 2% 04.09.50	EUR	1,500,000	99.57%	4,684.93	1,498,167.43	0.23%
TRANSURBAN FINANCE 1.45% A:16.05.2029	EUR	1,500,000	104.25%	10,010.96	1,573,708.46	0.24%
UNICREDIT SPA 0.80% 05.07.2029	EUR	2,300,000	99.91%	5,948.49	2,303,843.99	0.35%
UNICREDIT SPA 1.625% 03.07.2025	EUR	1,000,000	102.92%	5,342.47	1,034,567.47	0.16%
UNICREDIT SPA 1.80% 20.01.30	EUR	1,000,000	102.19%	14,005.48	1,035,905.48	0.16%
UNICREDIT SPA 2% 23.09.29	EUR	1,000,000	100.63%	2,082.19	1,008,422.19	0.15%
UNICREDIT SPA 2.731% 15.01.32	EUR	7,500,000	101.80%	162,176.51	7,797,064.01	1.19%
UNIPOL GRUPO 3.25% 23.09.2030	EUR	1,000,000	115.14%	3,383.56	1,154,788.56	0.18%
VALEO SA 1% 03.08.28	EUR	1,400,000	96.30%	3,413.70	1,351,613.70	0.21%
VEOLIA ENVIRONNEMENT SA 2.25% PERP	EUR	1,400,000	102.43%	16,742.47	1,450,748.47	0.22%
VITERRA FINANCE BV 1% 24.09.2028	EUR	700,000	98.27%	709.59	688,631.09	0.10%
VODAFONE GROUP 2.625% 27.08.80	EUR	2,800,000	102.49%	13,089.04	2,882,739.04	0.44%
VODAFONE GROUP 3% 27.08.80	EUR	850,000	101.93%	4,541.10	870,963.10	0.13%
VODAFONE GROUP 3.1% 03.01.79	EUR	1,000,000	103.44%	25,564.38	1,059,979.38	0.16%
VOLKSWAGEN INTL FIN NV 3.875% PERP	EUR	2,600,000	109.15%	38,367.81	2,876,306.81	0.44%
VOLKSWAGEN LEASING 0% 19.07.24	EUR	2,800,000	99.64%		2,789,878.00	0.43%
VONOVIA SE 0% 01.09.23	EUR	500,000	100.23%		501,167.50	0.08%
WEBUILD SPA 5.875% 15.12.2025	EUR	500,000	108.56%	25,753.42	568,565.92	0.09%
WINTERSHALL DEA 1.332% 25.09.2028	EUR	2,500,000	102.81%	3,284.38	2,573,609.38	0.39%
ZF FINANCE GMBH 2% 06.05.27	EUR	400,000	100.19%	3,901.37	404,649.37	0.06%
ZF FINANCE GMBH 2.75% 25.05.27	EUR	1,400,000	102.37%	16,771.23	1,449,979.23	0.22%
					Sub-Total:	66.77%
<b>Mercados regulamentados de países terceiros</b>						
<b>Obrigações diversas</b>						
AKER BP ASA 1.125% 12.05.29	EUR	1,700,000	99.88%	9,012.33	1,706,972.33	0.26%
ALTRIA GROUP 1% A:15.02.23	EUR	3,000,000	101.24%	21,205.48	3,058,300.48	0.47%
ALTRIA GROUP 1.70% A:15.02.23	EUR	1,000,000	104.10%	6,427.40	1,047,472.40	0.16%
AMERICAN TOWER CORP 1% 15.01.2032	EUR	1,000,000	97.64%	7,917.81	984,332.81	0.15%
AMPHENOL CORP 2.2% 15.09.2031	USD	1,600,000	98.55%	3,946.38	1,357,976.44	0.21%
AUSTRALIA & NZ BK 0.669% 05.05.31	EUR	3,200,000	98.33%	10,498.72	3,157,122.72	0.48%
AVANTOR FUNDING 2.625% 01.11.25	EUR	2,000,000	102.38%	26,104.17	2,073,604.17	0.32%
BANK OF MONTREAL 0.05 08.06.29	EUR	1,000,000	98.52%	198.63	985,433.63	0.15%



## CARTEIRA DETALHADA

Carteira em 2021.10.31

Designação	Moeda	Quant./ Mont. Nom.	Cotação	Juros Corridos	Valor Global	%
<b>Instrumentos financeiros negociados no mercado</b>						
Mercados regulamentados de países terceiros						
Obrigações diversas						
BANK OF NOVA SCOTIA 0.01% 14.09.29	EUR	1,000,000	97.96%	12.88	979,632.88	0.15%
BECTON DICKINSON 1.213 12.02.2036	EUR	1,100,000	98.68%	9,541.16	1,095,065.16	0.17%
BLACKSTONE HLDG 1% 10.05.26	EUR	2,500,000	102.99%	1,780.82	2,576,493.32	0.39%
BLACKSTONE PP HOLD 1.75% 12.03.29	EUR	2,000,000	101.69%	22,342.47	2,056,142.47	0.31%
BOSTON SCIENTIFIC 0.625% 01.12.27	EUR	800,000	100.01%	4,575.34	804,655.34	0.12%
CELANESE 0.625% 10.09.2028	EUR	800,000	98.46%	698.63	788,378.63	0.12%
CITIGROUP 0.50% 08.10.27	EUR	1,500,000	99.71%	472.60	1,496,092.60	0.23%
CREDIT SUISSE AG 0.65% 14.01.28	EUR	2,500,000	98.77%	12,910.96	2,482,098.46	0.38%
CREDIT SUISSE G.3.25% 02.04.26	EUR	3,200,000	109.18%	60,405.48	3,554,165.48	0.54%
DELL INT LLC 6.02% 15.06.26	USD	1,400,000	117.93%	27,341.45	1,445,152.52	0.22%
DELTA AIR LINES 4.5% 20.10.25	USD	1,600,000	106.95%	1,889.23	1,471,299.27	0.22%
DNB BANK ASA 0.25% 23.02.29	EUR	6,700,000	97.69%	11,472.60	6,556,803.10	1.00%
DOW CHEMICAL CO 1.125% A:15.03.32	EUR	1,000,000	100.15%	7,089.04	1,008,619.04	0.15%
EXPEDIA GROUP 5% 15.02.26	USD	1,600,000	112.35%	14,503.13	1,558,211.16	0.24%
FORD MOTOR CREDIT 2.33% 25.11.25	EUR	1,000,000	103.42%	21,704.11	1,055,904.11	0.16%
FORD MOTOR CREDIT 3.021% A:06.03.24	EUR	900,000	104.57%	17,803.21	958,901.71	0.15%
FORD MOTOR CREDIT 3.25% 15.09.2025	EUR	5,100,000	106.89%	20,889.04	5,472,279.04	0.83%
FORTINET INC 1% 15.03.2026	USD	1,000,000	97.49%	1,097.28	838,280.62	0.13%
GENERAL MOTORS 0.60% 20.05.2027	EUR	2,150,000	98.83%	5,796.16	2,130,608.91	0.32%
GOLDMAN SACHS GROUP 0.25% 26.01.28	EUR	2,300,000	96.82%	4,379.45	2,231,239.45	0.34%
GOLDMAN SACHS GROUP FLOAT 23.09.27	EUR	1,800,000	102.03%	862.60	1,837,402.60	0.28%
HCA 5.875% 15.02.2026	USD	500,000	114.00%	5,325.37	494,805.83	0.08%
JPMORGAN CHASE 1.09% A:11.03.27	EUR	1,000,000	102.70%	6,987.95	1,034,017.95	0.16%
LG CHEM 0.5% A:15.04.2023	EUR	900,000	100.72%	2,453.42	908,888.42	0.14%
MARRIOTT INT.5.75% 01.05.25	USD	948,000	113.54%	23,404.89	947,701.23	0.14%
MASTERCARD INC. 2.95% A:01.06.29	USD	500,000	107.52%	5,277.65	466,954.34	0.07%
MIZUHO FINANCIAL 4.353% 20.10.25	USD	3,800,000	109.04%	3,945.75	3,562,175.04	0.54%
MOTOROLA SOLUTIONS INC 4.60% 23.02.28	USD	3,500,000	114.86%	26,115.16	3,478,236.25	0.53%
NORSK HYDRO 1.125% A:11.04.25	EUR	1,200,000	102.53%	7,508.22	1,237,856.22	0.19%
PROLOGIS 0.5% 16.02.32	EUR	3,900,000	95.50%	13,730.14	3,738,405.64	0.57%
RAKUTEN GROUP INC 4.25% PERP	EUR	3,700,000	99.50%	82,717.81	3,764,032.81	0.57%
SOUTHERN CO 1.875% 15.09.81	EUR	1,600,000	97.85%	3,698.63	1,569,298.63	0.24%
SUMITOMO MITSUI BK.0.409% A:07.11.29	EUR	1,000,000	100.26%	4,011.56	1,006,571.56	0.15%
VERIZON COMMUNIC. 2.625% 01.12.31	EUR	1,000,000	116.10%	24,020.55	1,184,975.55	0.18%
WALT DISNEY COMPANY 2% 01.09.29	USD	500,000	100.30%	1,431.24	432,075.29	0.07%
WORLEY US FINANCE SUB 0.875% 09.06.26	EUR	3,500,000	100.23%	12,082.19	3,520,254.69	0.54%
XYLEM INC 2.25% 30.01.31	USD	200,000	99.99%	966.07	172,689.57	0.03%
					Sub-Total:	12.85%
<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	147,904	11.00		1,626,400.67	0.25%
BPI OBRIGAÇÕES MUNDIAIS (OBLIGACIONES)	EUR	1,360,345	7.83		10,653,554.37	1.62%
					Sub-Total:	1.87%



## CARTEIRA DETALHADA

Carteira em 2021.10.31

Designação	Moeda	Quant./ Mont. Nom.	Cotação	Juros Corridos	Valor Global	%
Unidades de participação de organismos de investimento coletivo						
Organismos de investimento coletivo da União Europeia						
Organismos de investimento coletivo da União Europeia						
BPI HIGH INCOME BOND FUND-I	EUR	392,652	11.10		4,358,044.55	0.66%
					Sub-Total:	0.66%
Liquidez						
À vista						
Depósitos à ordem						
CC (EUR) en BANCO BPI, S.A.	EUR				228.14	0.00%
CC (EUR) en BANKINTER PORTUGAL	EUR				521,052.61	0.08%
CC (EUR) en BCP MILLENIUM	EUR				546,073.67	0.08%
CC (EUR) en CECABANK	EUR				9,787,497.27	1.49%
CC (GBP) en CECABANK	GBP				304,744.50	0.05%
CC (USD) en CECABANK	USD				14,397,426.40	2.19%
					Sub-Total:	3.90%
Valores Ativos					6,697,324.35	1.02%
Valores Passivos					-14,127,365.89	-2.15%
<b>Valor líquido global do fundo:</b>					<b>656,040,135.82</b>	
Responsabilidades extrapatrimoniais						
Em mercado regulamentado						
Futuros						
CME EUR.GBP 15.12.2021	GBP	32	0.85		3,961,674.12	
CME EURO.USD 15.12.2021	USD	259	1.16		31,628,966.12	
<b>Número de Unidades de Participação em Circulação:</b>					<b>47,070,553.27</b>	