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						
ALTRI FLOOR 2,4% A:06.03.24	EUR	100,000	100.00%	3,106.89	103,105.39	0.11%
BANCO BPI SA 3.625% 04.07.25	EUR	400,000	101.18%	9,508.20	414,242.20	0.44%
BANCO COM. PORTUGUES 1.75% 07.04.28	EUR	500,000	93.26%	7,841.53	474,119.03	0.50%
BANCO COM. PORTUGUES 5.625% 02.10.26	EUR	300,000	101.95%	6,915.98	312,750.98	0.33%
CAIXA GERAL DEPOSITOS 5.75% 31.10.28	EUR	1,000,000	106.56%	19,009.55	1,084,654.55	1.15%
CELULOSE BEIRA FLOAT 28.05.28	EUR	400,000	100.93%	6,689.80	410,389.80	0.44%
CREDITO AGRICOLA MUT.2.5% 05.11.26	EUR	1,000,000	95.06%	7,923.50	958,548.50	1.02%
CREDITO AGRICOLA MUT.8.375% 04.07.27	EUR	600,000	105.19%	32,950.81	664,075.81	0.70%
FLOENE ENERGIAS SA 4.875% 03.07.28	EUR	600,000	103.19%	19,260.24	638,415.24	0.68%
GALP ENERGIA 2% 15.01.2026	EUR	300,000	96.30%	737.70	289,645.20	0.31%
GREENVOLT ENERGIAS 2.625% 10.11.28	EUR	490,000	92.38%	3,965.95	456,637.75	0.48%
JOSE DE MELLO FLOAT 3.875% 22.01.27	EUR	300,000	104.00%	2,470.95	314,470.95	0.33%
JOSE DE MELLO FLOAT 30.05.25	EUR	30,000	102.00%	596.16	31,196.16	0.03%
					Sub-Total:	6.52%
Mercados regulamentados de Estado-Membro						
Títulos de dívida pública						
BONOS Y OBLIG ESTADO 2.80% 31.05.26	EUR	1,000,000	99.42%	20,961.75	1,015,181.75	1.08%
BUONI POLIENNALI TES 4.20 % 01.03.34	EUR	900,000	103.33%		929,934.00	0.99%
CASSA DEPOSITI E PRESTI 5.75% 05.05.26	USD	300,000	99.15%	5,045.72	279,809.26	0.30%
HUNGARY 5% 22.02.2027	EUR	400,000	103.03%	382.52	412,494.52	0.44%
HUNGARY 5.375% 12.09.2033	EUR	200,000	104.05%	4,993.17	213,093.17	0.23%
UNITED KINGDOM GILT 3.25% 31.01.33	GBP	1,500,000	94.00%	4,534.39	1,650,734.26	1.75%
					Sub-Total:	4.77%
Obrigações diversas						
AA BOND CO LTD 6.269% 31.07.25	GBP	200,000	100.24%	1,166.20	235,231.93	0.25%
ACCIONA ENERGIA FIN.5.125% 23.04.31	EUR	400,000	103.84%	7,225.41	422,595.41	0.45%
ADECOAGRO 6% 21.09.2027	USD	300,000	97.13%	7,297.25	276,440.98	0.29%
AEROPORTI DI ROMA SPA 4.875% 10.07.33	EUR	250,000	104.46%	7,792.00	268,933.25	0.29%
AIB GROUP PLC 5.75% 16.02.29	EUR	200,000	106.51%	408.47	213,432.47	0.23%
ALD SA 4.875% 06.10.28	EUR	400,000	104.02%	7,778.69	423,860.69	0.45%
ALTAREA 1.875% 17.01.28	EUR	100,000	86.08%	220.29	86,302.29	0.09%
ALTICE FINANCING SA 3% 15.01.28	EUR	200,000	88.40%	733.34	177,531.34	0.19%
ALTICE FINANCING SA 4.25% 15.08.29	EUR	300,000	88.25%	495.84	265,245.84	0.28%
ALTICE FRANCE 3.375% 15.01.28	EUR	400,000	81.50%	5,025.00	331,025.00	0.35%
AP MOLLER MAERSK 3.75% 05.03.2032	EUR	100,000	100.07%		100,066.50	0.11%
ARDAGH PKG FIN H.5.25% 30.04.25	USD	250,000	99.07%	4,007.52	232,776.22	0.25%
AROUNDTOWN SA 0% 16.07.26	EUR	200,000	86.13%		172,250.00	0.18%
AROUNDTOWN SA 0.375% 15.04.27	EUR	100,000	82.22%	327.87	82,550.87	0.09%
ARVAL SERVICE LEASE 4.75% 22.05.27	EUR	300,000	102.66%	11,018.44	318,983.44	0.34%
AUTOSTRADE PER ITALIA 5.125% 14.06.33	EUR	600,000	104.76%	21,844.26	650,428.26	0.69%
BALDER 1.125% 29.01.27	EUR	100,000	88.56%	95.29	88,657.79	0.09%
BALDER FIN 1% 18.01.27	EUR	200,000	87.79%	229.50	175,804.50	0.19%
BANCO BPM 4.875% 17.01.30	EUR	500,000	101.71%	2,863.73	511,436.23	0.54%
BANCO DE CREDITO SOCIAL 7.5% 14.09.29	EUR	600,000	109.92%	20,655.75	680,184.75	0.72%
BANCO DE CREDITO SOCIAL 8% 22.09.26	EUR	400,000	105.35%	13,989.07	435,369.07	0.46%
BANCO DE SABADELL 4% 15.01.30	EUR	200,000	100.19%	983.61	201,353.61	0.21%
BANCO DE SABADELL 5.25% 07.02.29	EUR	1,000,000	103.25%	3,155.75	1,035,660.75	1.10%

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 SA 4.875% 18.10.31	EUR	400,000	104.95%	7,139.35	426,949.35	0.45%
BANIJAY ENTERTAINMENT 7% 01.05.29	EUR	250,000	104.94%	7,777.78	270,121.53	0.29%
BANK MILLENNIUM SA 9.875% 18.09.27	EUR	500,000	106.31%	22,124.32	553,686.82	0.59%
BANK OF IRELAND 5% 04.07.31	EUR	200,000	105.50%	6,557.38	217,549.38	0.23%
BANKINTER SA 4.375% 03.05.30	EUR	200,000	102.43%	7,219.94	212,083.94	0.22%
BANKINTER SA 4.875% 13.09.31	EUR	800,000	104.20%	18,008.19	851,612.19	0.90%
BANQUE FED CRED MUTUEL 4.75% 10.11.2031	EUR	400,000	104.93%	5,762.30	425,488.30	0.45%
BARCLAYS PLC 5.262% 29.01.2034	EUR	500,000	106.00%	2,228.45	532,228.45	0.56%
BAT NETHERLANDS FINANCE 5.375% 16.02.31	EUR	450,000	105.78%	859.13	476,871.38	0.51%
BCP V MODULAR SERV.6.75% 30.11.29	EUR	100,000	90.10%	1,668.75	91,766.75	0.10%
BELLIS ADQUISITION 3.25% 16.02.26	GBP	100,000	94.96%	1,569.69	112,432.46	0.12%
BMW FINANCE NV 4.125% 04.10.33	EUR	400,000	105.33%	6,672.13	427,984.13	0.45%
BNP PARIBAS 0.50% 01.09.28	EUR	400,000	88.99%	989.07	356,963.07	0.38%
BNP PARIBAS 4.75% 13.11.32	EUR	400,000	104.81%	5,606.56	424,856.56	0.45%
BOPARAN FINANCE 7.625% 30.11.25	GBP	100,000	95.00%	2,200.77	113,110.82	0.12%
BP CAPITAL MARKETS 4.323% 12.05.2035	EUR	400,000	104.54%	13,843.04	432,019.04	0.46%
BRITISH TELECOMMUNICAT 4.25% 06.01.2033	EUR	200,000	102.71%	1,254.10	206,668.10	0.22%
CAB 3.375% 01.02.28	EUR	300,000	91.01%	787.50	273,811.50	0.29%
CAIXABANK SA 5.125 % 19.07.34	EUR	500,000	106.56%	15,753.07	548,530.57	0.58%
CAIXABANK SA 5.375% 14.11.30	EUR	1,000,000	107.14%	15,713.80	1,087,158.80	1.15%
CARREFOUR 4.375% 14.11.31	EUR	200,000	103.47%	2,558.06	209,504.06	0.22%
CELLNEX TELECOM SA 1.75% 23.10.30	EUR	100,000	87.53%	616.80	88,147.80	0.09%
CERBA HEALTHCARE SACA 3.5% 31.05.28	EUR	100,000	87.33%	860.50	88,186.00	0.09%
CESKA SPORITELNA 0.5% 13.09.2028	EUR	200,000	87.75%	461.74	175,961.74	0.19%
CESKA SPORITELNA 5.943% 29.06.27	EUR	200,000	103.71%	7,956.48	215,372.48	0.23%
CHEPLAPHARM ARZNEIMITTEL 7.50% 15.05.30	EUR	250,000	105.75%	5,416.67	269,796.67	0.29%
CIRSA FINANCE INT 6.5% 15.03.29	EUR	200,000	101.40%	577.78	203,377.78	0.22%
COMMERZBANK AG 4.625 % 17.01.2031	EUR	200,000	100.81%	1,086.74	202,708.74	0.21%
CONTOURGLOBAL POWER 2.75% 01.01.26	EUR	300,000	95.84%	1,329.17	288,841.67	0.31%
COOPERATIEVE RABOBANK 4.233% 25.04.29	EUR	400,000	101.58%	14,341.31	420,677.31	0.45%
CREDIT AGRICOLE 4.25% 11.07.2029	EUR	400,000	101.60%	10,822.40	417,224.40	0.44%
CT INVESTMENT GMBH 5.50% 15.04.26	EUR	200,000	99.75%	4,094.44	203,594.44	0.22%
CTP NV 4.75% 05.02.30	EUR	100,000	100.61%	311.48	100,924.98	0.11%
DUFRY ONE BV 3.375% 15.04.28	EUR	200,000	95.98%	2,512.50	194,464.50	0.21%
E.ON 4% 29.08.2033	EUR	200,000	102.67%	4,021.86	209,366.86	0.22%
EDP FINANCE 3.50 % 16.07.30	EUR	100,000	99.54%	420.77	99,962.77	0.11%
EDP FINANCE 4.375% 04.04.32	EUR	400,000	104.63%	7,076.50	425,612.50	0.45%
EIRCOM FINANCE 3.5% A:15.05.26	EUR	200,000	97.47%	2,022.22	196,963.22	0.21%
ELECTRICITE DE FRANCE 5.70% 23.05.28	USD	400,000	101.76%	5,616.11	381,603.55	0.40%
ELECTRICITE DE FRANCE 6.25% 23.05.33	USD	400,000	104.37%	6,158.02	391,798.14	0.42%
ELIOR GROUP 3.75% 15.07.2026	EUR	200,000	93.37%	916.67	187,647.67	0.20%
ENAGAS FINANCIACIONES 3.625 % 24.01.34	EUR	200,000	97.88%	713.11	196,473.11	0.21%
ENBW INTL FINANCE 4.30% 23.05.34	EUR	200,000	103.39%	2,302.74	209,077.74	0.22%
ENEL FINANCE 3.875 % 23.01.2035	EUR	200,000	98.83%	783.47	198,444.47	0.21%
ENEL FINANCE 4% 20.02.2031	EUR	200,000	102.06%	196.72	204,308.72	0.22%
ENEL FINANCE 4.50% 20.02.2043	EUR	200,000	102.43%	221.31	205,072.31	0.22%
ENI SPA 3.875 % 15.01.34	EUR	200,000	99.15%	952.86	199,242.86	0.21%

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						
ENI SPA 4.25% 19.05.33	EUR	200,000	102.54%	6,642.08	211,726.08	0.22%
EQT AB 2.375% 06.04.28	EUR	200,000	93.15%	4,269.81	190,569.81	0.20%
EUROFINS SCIENTIFIC SE 4.75% 06.09.2030	EUR	300,000	102.26%	6,852.46	313,623.46	0.33%
EUROPEAN UNION 3,25 % 04.07.34	EUR	7,000,000	102.37%	218,988.55	7,384,818.55	7.83%
FAURECIA 2.75% 15.02.2027	EUR	200,000	95.00%	1,130.56	191,130.56	0.20%
FAURECIA 7.25% 15.06.26	EUR	200,000	105.62%	2,980.56	214,224.56	0.23%
FERROVIAL 4.375% 13.09.2030	EUR	400,000	103.34%	8,080.60	421,454.60	0.45%
FRESENIUS SE & CO KGAA 5% 28.11.29	EUR	200,000	104.69%	2,540.98	211,923.98	0.22%
FRESENIUS SE & CO KGAA 5.125% 05.10.30	EUR	200,000	106.39%	4,116.80	216,901.80	0.23%
GARFUNKELUX HOLDCO 3 6.75% 01.11.25	EUR	100,000	79.13%	2,212.50	81,337.50	0.09%
GATWICK AIRPORT FINANCE 4.375% 07.04.26	GBP	400,000	96.57%	8,058.81	459,037.73	0.49%
GIVAUDAN FIN EUR 4.125% 28.11.33	EUR	100,000	103.76%	1,048.16	104,808.16	0.11%
GRAND CITY PROPERTIES 0.125% 11.01.28	EUR	200,000	82.87%	33.47	165,782.47	0.18%
GRAND CITY PROPERTIES 1.50 % 22.02.27	EUR	200,000	89.88%	57.38	179,807.38	0.19%
GRUPO ANTOLIN IRAUSA 3.375% 30.04.26	EUR	100,000	91.22%	1,115.63	92,338.13	0.10%
GRUPO ANTOLIN IRAUSA 3.5% 30.04.28	EUR	100,000	77.13%	1,156.94	78,281.94	0.08%
HEATHROW FINANCE 4.625% 01.09.29	GBP	400,000	93.63%	9,524.65	446,743.72	0.47%
HEATHROW FINANCE 5.25% 01.03.24	GBP	400,000	100.03%	10,967.76	478,097.54	0.51%
HEATHROW FUNDING 2.625% 16.03.28	GBP	200,000	88.73%	5,861.29	213,042.43	0.23%
HEATHROW FUNDING LTD 6 % 05.03.32	GBP	300,000	100.06%		350,450.65	0.37%
HEIDELBERG MAT.FIN 4.875% 21.11.33	EUR	300,000	105.76%	3,995.90	321,281.90	0.34%
HEIDELBERG MATERIALS 3.75% 31.05.2032	EUR	300,000	99.10%	8,422.13	305,714.63	0.32%
HEIMSTADEN BOSTAD TSRY 1% 13.04.28	EUR	100,000	79.06%	879.78	79,942.28	0.08%
IBERCAJA BANCO SA 5.625% 07.06.27	EUR	500,000	102.85%	20,517.42	534,782.42	0.57%
IMPERIAL BRANDS FIN 5.25% 15.02.31	EUR	300,000	105.02%	602.46	315,659.46	0.33%
INEOS FINANCE PLC 6.625% 15.05.28	EUR	200,000	102.09%	3,827.78	208,010.78	0.22%
INEOS QUATTRO FINANCE 1 3.75% 15.07.26	EUR	100,000	96.51%	458.33	96,966.83	0.10%
INTERMEDIATE CAPITAL GRO 2.5% 28.01.30	EUR	400,000	88.92%	874.32	356,562.32	0.38%
INTESA SANPAOLO SPA 5.625 % 08.03.2033	EUR	1,000,000	108.12%	55,020.50	1,136,185.50	1.20%
IREN SPA 3.875% 22.07.32	EUR	200,000	99.70%	804.64	200,211.64	0.21%
JAGUAR LAND ROVER 5.875% 15.11.24	EUR	200,000	100.56%	3,394.44	204,514.44	0.22%
KONGSBERG ACT SYS 5% 15.07.25	EUR	290,909	98.00%	1,777.78	286,868.69	0.30%
LOGICOR FINANCING SARL 1.625% 15.07.27	EUR	200,000	90.92%	2,033.47	183,876.47	0.19%
LOGICOR FINANCING SARL 4.625% 25.07.28	EUR	300,000	100.29%	1,326.84	302,210.34	0.32%
LORCA TELECOM BONDCO 4% 18.09.27	EUR	200,000	98.24%	3,644.44	200,116.44	0.21%
LOXAM SAS 6% 15.04.25	EUR	99,819	100.38%	2,229.29	102,422.45	0.11%
MACQUARIE GROUP 4.7471% 23.01.30	EUR	200,000	104.65%	959.80	210,255.80	0.22%
MEDIOBANCA DI CRED FIN 4.75% 14.03.28	EUR	400,000	102.57%	18,273.23	428,569.23	0.45%
MIZUHO FINANCIAL 4.608% 28.08.2030	EUR	400,000	104.34%	9,316.72	426,694.72	0.45%
NATIONAL GRID INC 4.275% 16.01.35	EUR	200,000	101.10%	1,027.87	203,218.87	0.22%
NATWEST GROUP PLC 4.067% 06.09.28	EUR	200,000	100.73%	3,911.43	205,379.43	0.22%
NATWEST GROUP PLC 4.771% 16.02.29	EUR	500,000	102.87%	847.30	515,214.80	0.55%
NESTE OYJ 3.875% 21.05.31	EUR	300,000	101.41%	3,176.23	307,391.23	0.33%
NIDDA HEALTHCARE HOLD.7.5% 21.08.26	EUR	400,000	103.59%	9,916.67	424,270.67	0.45%
NOBIAN FINANCE 3.625% 15.107.26	EUR	300,000	96.50%	1,329.17	290,829.17	0.31%
OCADO GROUP PLC 3.875% 08.10.26	GBP	300,000	87.42%	5,315.66	311,507.94	0.33%
OCI NV 3.625% 15.10.2025	EUR	22,500	98.88%	303.59	22,550.47	0.02%

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						
P3 GROUP SARL 4.625% 13.02.30	EUR	200,000	99.52%	404.37	199,434.37	0.21%
PICARD FROUPE SA 3.875% 01.07.2026	EUR	200,000	97.71%	1,593.06	197,014.06	0.21%
PINNACLE BIDCO PLC 8.25 % 11.10.28	EUR	200,000	104.88%	1,329.17	211,079.17	0.22%
RAC BOND CO PLC 4.870% 6.05.26	GBP	200,000	97.45%	3,592.55	231,133.27	0.25%
REKEEP SPA 7.25% 01.02.26	EUR	100,000	90.63%	563.89	91,189.89	0.10%
ROADSTER FIN 1.625% A:12.09.24	EUR	300,000	97.93%	1,092.21	294,867.21	0.31%
SAGAX EURO MTN 1% 17.05.29	EUR	300,000	85.81%	2,360.66	259,789.16	0.28%
SANDOZ FINANCE BV 4.50% 17.11.33	EUR	150,000	103.78%	1,918.03	157,587.28	0.17%
SANTANDER CONSUMER BANK 3.75% 17.01.29	EUR	200,000	99.68%	881.15	200,243.15	0.21%
SARENS FINANCE 5.75% 21.02.27	EUR	250,000	96.37%	319.44	241,235.69	0.26%
SARTORIUS FINANCE BV 4.875% 14.09.35	EUR	500,000	105.71%	11,188.51	539,723.51	0.57%
SELECTA GROUP BV 8% 01.04.26	EUR	111,467	98.63%	1,411.92	111,346.25	0.12%
SERVICIOS MEDIO AMBIENTE 5.25% 30.10.29	EUR	400,000	105.52%	7,000.00	429,090.00	0.45%
SPECTRUM BRANDS INC 4% 01.10.2026	EUR	200,000	99.08%	3,300.54	201,459.54	0.21%
SUZANO 5,75% A:14.07.2026	USD	300,000	100.07%	1,991.73	279,301.91	0.30%
TDC NET AS 5.056% 31.05.28	EUR	300,000	102.73%	11,355.28	319,531.78	0.34%
TDC NET AS 6.5% 01.06.31	EUR	400,000	107.18%	21,031.80	449,741.80	0.48%
TECHEM VERWAL 6% 30.07.26	EUR	87,920	100.00%	424.95	88,344.74	0.09%
TECHEM VERWALTUNGSGESELL 2% 15.07.25	EUR	200,000	98.51%	488.89	197,513.89	0.21%
TELECOM ITALIA 7,75% 24.01.33	EUR	200,000	117.30%	1,524.59	236,132.59	0.25%
TELEFONAKTIEBOLAGET LM E 5.375% 29.05.28	EUR	350,000	103.79%	4,728.82	368,009.57	0.39%
TELEFONICA EMISIONES 4.055 % 24.01.36	EUR	400,000	100.16%	1,595.41	402,249.41	0.43%
TELEFONICA EMISIONES 4.183% 21.11.23	EUR	200,000	102.09%	2,285.80	206,465.80	0.22%
TELEPERFORMANCE 5.75% 22.11.31	EUR	100,000	102.86%	1,555.33	104,419.33	0.11%
TENDAM BRANDS SAU FLOAT 31.03.28	EUR	55,000	101.63%	505.62	56,399.37	0.06%
TEREOS FINANCE GR 7.5% 30.10.2025	EUR	300,000	102.09%	7,437.50	313,695.50	0.33%
TESCO CORP.4.25% 27.02.2031	EUR	400,000	102.69%	92.89	410,840.89	0.44%
TEVA PHARM FNC NL II 4.375% 09.05.2030	EUR	500,000	94.83%	6,684.04	480,846.54	0.51%
TEVA PHARM FNC NL II 7.875% 15.09.31	EUR	200,000	114.75%	7,175.00	236,675.00	0.25%
TRIVIUM 3.75% 15.08.2026	EUR	200,000	96.85%	291.67	193,987.67	0.21%
UNIBAIL RODAMCO WEST 4.125% 11.12.2023	EUR	200,000	100.71%	1,803.28	203,228.28	0.22%
UNICAJA BANCO SA 1% 01.12.26	EUR	300,000	94.99%	737.70	285,715.20	0.30%
UNICAJA BANCO SA 6.5% 11.09.28	EUR	300,000	105.97%	9,110.66	327,029.66	0.35%
UNICREDIT SPA 4.30% 23.01.31	EUR	800,000	99.67%	3,477.60	800,817.60	0.85%
UNICREDIT SPA 4.45% 16.02.29	EUR	500,000	101.45%	790.30	508,055.30	0.54%
UNITED GROUP BV 3.125% 15.02.26	EUR	300,000	97.25%	364.59	292,114.59	0.31%
VALLOUREC SA 8.5% 30.06.26	EUR	300,000	100.45%	9,491.67	310,841.67	0.33%
VERDE BIDCO SPA 4.625% 01.10.26	EUR	200,000	97.65%	3,802.78	199,092.78	0.21%
VERISURE HOLD 3.875% 15.07.26	EUR	100,000	98.59%	473.61	99,061.61	0.11%
VERISURE HOLD 5.25% 15.02.29	EUR	200,000	96.88%	408.33	194,158.33	0.21%
VERISURE HOLDING AB 9.25% 15.10.27	EUR	100,000	107.04%	3,443.06	110,482.06	0.12%
VERTICAL MIDCO GMBH 4.375% 15.07.27	EUR	200,000	96.94%	1,069.44	194,939.44	0.21%
VESTAS WIND SYST.4.125% 15.06.31	EUR	200,000	101.95%	2,073.78	205,973.78	0.22%
VIA OUTLETS BV 1.75% 15.11.28	EUR	100,000	88.01%	506.83	88,512.33	0.09%
VIRGIN MEDIA SECURED FIN 4.125% 15.08.30	GBP	300,000	83.13%	561.85	291,700.72	0.31%
VIRGIN MEDIA SECURED FIN 5% 15.04.27	GBP	300,000	97.63%	6,518.40	348,442.39	0.37%
VIRGIN MEDIA SECURED FIN 5.25% 15.05.29	GBP	400,000	92.00%	7,082.66	436,713.16	0.46%

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						
VIRGIN MEDIA VENDOR FIN 4.875% 15.07.25	GBP	500,000	89.25%	3,478.10	524,463.45	0.56%
VIRGIN MONEY UK 4.625% 29.10.28	EUR	350,000	99.88%	5,440.06	355,018.31	0.38%
VMED 02 UK FIN 4% 31.01.29	GBP	300,000	87.16%	1,712.30	306,990.45	0.33%
VZ SECURED FINANCING BV 3.50% 15.01.32	EUR	200,000	89.17%	855.56	179,191.56	0.19%
VZ VENDOR FINANCING 2.875% 15.01.29	EUR	300,000	87.03%	3,186.46	264,274.96	0.28%
WEBUILD SPA 5.875% 15.12.2025	EUR	100,000	101.75%	1,219.95	102,972.45	0.11%
					Sub-Total:	59.52%
Unidades de participação de organismos de investimento coletivo						
ISHARES CORE EURO CORP BOND	EUR	34,000	117.30		3,988,200.00	4.23%
					Sub-Total:	4.23%
Mercados regulamentados de países terceiros						
Títulos de dívida pública						
FED REPUBLIC BRAZIL 3.875% 12.06.2030	USD	1,100,000	89.76%	8,421.40	920,397.20	0.98%
TREASURY BILL 0 04.04.24	USD	2,500,000	99.49%		2,297,406.71	2.44%
US TREASURY N.B 3.50% 15.02.33	USD	8,000,000	94.30%	9,947.57	6,978,127.88	7.40%
US TREASURY N.B 4.375% 15.11.39	USD	1,500,000	100.01%	17,652.47	1,403,313.84	1.49%
					Sub-Total:	12.30%
Outros fundos públicos e equiparados						
UNITED MEXICAN STATES 2.25% 12.08.36	EUR	1,200,000	77.73%	14,827.87	947,587.87	1.00%
UNITED MEXICAN STATES 4.4899% 25.05.32	EUR	1,000,000	100.76%	4,293.62	1,011,918.62	1.07%
					Sub-Total:	2.08%
Obrigações diversas						
AVANTOR FUNDING 2.625% 01.11.25	EUR	200,000	97.87%	1,720.84	197,464.84	0.21%
AVIS BUDGET FIN 4.75% 30.01.26	EUR	100,000	100.08%	382.64	100,461.64	0.11%
BANCO BRASIL (CAYMAN) 3.25% 30.09.26	USD	200,000	94.48%	2,485.02	177,020.40	0.19%
BLACKSTONE PP HOLD 1.75% 12.03.29	EUR	200,000	86.28%	3,385.25	175,940.25	0.19%
CELANESE 4.777% 19.07.2026	EUR	200,000	100.97%	5,873.36	207,818.36	0.22%
COTY INC 3.875% 15.04.26	EUR	100,000	99.45%	1,442.36	100,895.36	0.11%
COTY INC 5.75% 15.09.28	EUR	200,000	103.95%	5,111.11	213,018.11	0.23%
DELL INT LLC 6.02% 15.06.26	USD	400,000	101.19%	4,572.12	378,459.06	0.40%
DNB BANK ASA 4.625% 01.11.29	EUR	200,000	103.14%	3,032.79	209,315.79	0.22%
FEDEX 2020-1 CL AA 1.875% 20.02.2034	USD	325,138	82.12%	140.78	246,783.69	0.26%
FORD MOTOR CREDIT CO 4.445 % 14.02.30	EUR	300,000	100.18%	546.51	301,071.51	0.32%
FORD MOTOR CREDIT CO 6.95% 10.06.26	USD	400,000	101.96%	5,635.10	382,365.19	0.41%
FORTIVE CORP 3.70% 15.08.29	EUR	300,000	100.35%	485.25	301,521.75	0.32%
IHG FINANCE LLC 4.375% 28.11.29	EUR	300,000	102.29%	3,335.04	310,190.04	0.33%
JPMORGAN CHASE CO 4.457% 13.11.31	EUR	320,000	104.04%	4,208.58	337,134.98	0.36%
NATIONAL GRID INC 4.668% 12.09.33	EUR	200,000	105.15%	4,336.39	214,640.39	0.23%
NBM US HOLDING INC 6.625 % 06.08.29	USD	200,000	98.56%	781.94	182,857.50	0.19%
NBM US HOLDING INC 7% 14.05.26	USD	600,000	100.10%	11,315.34	566,090.88	0.60%
NETFLIX INC 4.625% 15.05.29	EUR	400,000	104.87%	5,344.44	424,822.44	0.45%
PHILIP MORRIS INTL 1.45% 01.08.2039	EUR	200,000	67.95%	1,679.78	137,587.78	0.15%
PROLOGIS EURO FINANCE 4.625% 23.05.33	EUR	500,000	105.75%	17,817.62	546,587.62	0.58%
SIGMA ALIMENTOS 4.125% 02.05.26	USD	300,000	96.87%	3,715.02	272,163.59	0.29%
SILGAN HOLDINGS INC 3.25% 15.03.25	EUR	100,000	99.07%	1,480.56	100,545.56	0.11%
WESTERN DIGITAL CORP 4.75% 15.02.26	USD	200,000	97.70%	341.25	180,836.36	0.19%
WORLEY US FINANCE SUB 0.875% 09.06.26	EUR	200,000	92.95%	1,267.08	187,173.08	0.20%

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						
					Sub-Total:	6.84%
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	122,481	11.22		1,374,112.86	1.46%
					Sub-Total:	1.46%
Liquidez						
À vista						
Depósitos à ordem						
CC (AUD) en CECABANK	AUD				2,995.65	0.00%
CC (EUR) en BANCO BPI, S.A.	EUR				664.14	0.00%
CC (EUR) en CECABANK	EUR				2,112,970.94	2.24%
CC (GBP) en CECABANK	GBP				572,023.05	0.61%
CC (JPY) en CECABANK	JPY				27.21	0.00%
CC (USD) en CECABANK	USD				589,124.10	0.62%
					Sub-Total:	3.47%
Operações cambiais						
Spot						
DOLAR USA	USD	1,000,000	1.08		923,702.20	0.98%
					Sub-Total:	0.98%
Valores Ativos					10,679,546.83	11.32%
Valores Passivos					-11,797,317.96	-12.51%
Valor líquido global do fundo:					**95,249,885.04**	
Valor líquido global BPI OBRIGAÇOES MUNDIAIS CLASSE R:					**38,823,626.42**	
Valor líquido global BPI OBRIGAÇOES MUNDIAIS CLASSE M:					**55,502,556.42**	
Responsabilidades extrapatrimoniais						
Em mercado regulamentado						
Futuros						
CME EUR.GBP 20.03.2024	GBP	55	0.86		6,840,215.39	
CME EURO.USD 20.03.2024	USD	75	1.08		9,411,462.60	

Número de Unidades de Participação em Circulação:	
Número de Unidades de Participação em Circulação BPI OBRIGAÇOES MUNDIAIS CLASSI	**5,236,339.65**
Número de Unidades de Participação em Circulação BPI OBRIGAÇOES MUNDIAIS CLASS	**10,378,822.91**