

LEVE UNI

31 dezembro 2020

O produto LEVE UNI teve o início de comercialização em 09/04/2007. De acordo com o estipulado no Prospecto Informativo, elaborámos um relatório com referência a 31/12/2020, 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	Peso
Parte I - Valores Patrimoniais					43.256.565,56	5.799.305.280,15	100,0%
1. Valores Mobiliários Cotados					44.256.637,01	5.294.281.522,43	91,3%
1.1. Mercado Cotações Oficiais Portugal					15.528.241,77	963.762.545,06	16,6%
1.1.1. Títulos De Dívida Pública					14.926.232,50	895.356.049,53	15,4%
PGB, 0,475%, 18/10/2030, GOVT	2.000.000,00	104,35%	EUR	104,35%	1.926,03	2.088.846,03	0,0%
PGB, 1,95%, 15/06/2029, GOVT	66.200.000,00	110,97%	EUR	110,97%	703.806,31	74.163.102,90	1,3%
PGB, 2,2%, 17/10/2022, GOVT	249.938.351,84	105,26%	EUR	105,26%	1.129.858,82	264.222.466,12	4,6%
PGB, 2,875%, 15/10/2025, GOVT	53.750.000,00	110,78%	EUR	110,78%	325.997,34	59.870.963,76	1,0%
PGB, 2,875%, 21/07/2026, GOVT	73.500.000,00	111,33%	EUR	111,33%	943.669,24	82.765.527,57	1,4%
PGB, 3,85%, 15/04/2021, GOVT	204.759.189,00	101,27%	EUR	101,27%	5.615.455,19	212.970.989,71	3,7%
PGB, 3,125%, 14/04/2027, GOVT	43.000.000,00	126,52%	EUR	126,52%	1.288.352,78	55.671.628,21	1,0%
PGB, 4,95%, 25/10/2023, GOVT	24.165.246,29	115,73%	EUR	115,73%	219.572,71	28.186.737,20	0,5%
PGB, 5,65%, 15/02/2024, GOVT	95.500.000,00	115,91%	EUR	115,91%	4.717.596,10	115.412.789,03	2,0%
1.1.3. Obrigações Diversas					602.009,27	68.167.413,37	1,2%
BANCO BPI, 0,25%, 22/03/2024, CORP	4.340.000,00	102,11%	EUR	102,11%	8.442,17	4.439.842,57	0,1%
BCP, 0,75%, 31/05/2022, CORP	1.500.000,00	101,47%	EUR	101,47%	6.595,88	1.528.705,88	0,0%
BCP, 3,871%, 27/03/2030, CORP, CALL	18.300.000,00	95,76%	EUR	95,76%	541.483,96	18.066.295,96	0,3%
CGD, 1,25%, 25/11/2024, CORP	18.200.000,00	102,61%	EUR	102,61%	22.438,36	18.696.730,36	0,3%
CGD, 10,75%, 30/03/2167, PERP, CALL	9.800.977,03	109,75%	EUR	109,75%	0,00	10.756.670,30	0,2%
CGD, 5,75%, 28/06/2028, CORP, CALL	160.000,00	109,74%	EUR	109,74%	4.688,22	180.278,62	0,0%
SAUDACOR, FRN, 20/06/2022, CORP	13.300.000,00	104,97%	EUR	104,97%	14.223,61	13.975.632,61	0,2%
TOYOTA CAETANO, FRN, 09/08/2023, CORP	500.000,00	103,82%	EUR	103,82%	4.137,07	523.257,07	0,0%
1.1.4. Acções	101.306,00	2,36	EUR	2,36		239.082,16	0,0%
REN, PL						239.082,16	0,0%
1.2. Mercado Cotações Oficiais U.E.					19.886.114,39	3.007.921.969,59	51,9%
1.2.1. Títulos da Dívida Pública					11.176.661,08	1.513.266.282,96	26,1%
ANDORRA, 0,6%, 14/04/2023, GOVT, CALL	4.000.000,00	100,60%	EUR	100,60%	5.125,74	4.029.125,74	0,1%
BASQUE GOVT, 0,25%, 30/04/2031, GOVT	900.000,00	101,11%	EUR	101,11%	258,90	910.239,90	0,0%
BTPS, 0,95%, 01/03/2023, GOVT	251.000.000,00	99,34%	EUR	99,34%	797.029,19	120.128.250,38	4,3%
BTPS, 0,95%, 15/03/2023, GOVT	132.600.000,00	99,29%	EUR	99,29%	372.342,35	253.025.649,66	2,3%
BTPS, 2,25%, 01/09/2036, GOVT	2.500.000,00	119,15%	EUR	119,15%	18.647,25	2.997.472,25	0,1%
BTPS, 2,3%, 15/10/2021, GOVT	62.000.000,00	102,24%	EUR	102,24%	301.653,78	63.691.693,78	1,1%
BTPS, 2,45%, 01/10/2023, GOVT	3.000.000,00	107,74%	EUR	107,74%	18.375,00	3.250.515,00	0,1%
BTPS, 3,75%, 01/03/2021, GOVT	165.000,00	100,67%	EUR	100,67%	2.051,20	166.155,05	0,0%
BTPS, 3,75%, 01/03/2021, GOVT	167.000.000,00	101,02%	EUR	101,02%	1.037.983,82	169.744.425,89	2,9%
BTPS, 3,75%, 01/08/2021, GOVT	92.500.000,00	102,49%	EUR	102,49%	1.432.744,93	96.237.849,03	1,7%
BTPS, 4,5%, 01/05/2023, GOVT	13.000.000,00	111,47%	EUR	111,47%	96.164,41	14.587.784,41	0,3%
BTPS, 4,75%, 01/08/2023, GOVT	20.000.000,00	113,37%	EUR	113,37%	392.391,34	23.066.791,34	0,4%
BTPS, 4,75%, 01/09/2021, GOVT	69.000.000,00	103,50%	EUR	103,50%	1.086.513,81	72.501.513,81	1,3%
BTPS, 5%, 01/03/2022, GOVT	50.000.000,00	104,81%	EUR	104,81%	828.767,12	53.232.267,97	0,9%
BTPS, 5,5%, 01/09/2022, GOVT	81.600.000,00	109,84%	EUR	109,84%	1.500.132,58	91.127.940,58	1,6%
BTPS, 5,5%, 01/11/2022, GOVT	62.000.000,00	107,69%	EUR	107,69%	565.193,36	67.334.302,85	1,2%
BTPSH, CZ, 01/11/2022, GOVT	12.921.000,00	100,70%	EUR	100,70%	0,00	13.010.800,95	0,2%
CCTS, FRN, 15/10/2024, GOVT	141.000.000,00	102,72%	EUR	102,72%	186.077,04	145.015.637,04	2,5%
FADE, 0,5%, 17/03/2023, GOVT	9.200.000,00	102,06%	EUR	102,06%	36.421,92	9.426.033,92	0,2%
FADE, 0,85%, 17/12/2023, GOVT	500.000,00	103,73%	EUR	103,73%	163,01	518.833,01	0,0%
MADRID, 1,571%, 30/04/2029, GOVT	27.900.000,00	112,45%	EUR	112,45%	294.207,41	31.667.757,41	0,5%
ROMANI, 2,875%, 11/03/2029, GOVT	2.200.000,00	112,46%	EUR	112,46%	51.119,85	2.525.195,85	0,0%
SPGB, 1,4%, 30/07/2028, GOVT	2.000.000,00	112,08%	EUR	112,08%	11.813,70	2.253.353,70	0,0%
SPGB, 2,15%, 31/10/2025, GOVT	45.500.000,00	112,63%	EUR	112,63%	163.488,36	51.408.773,36	0,9%
SPGB, 2,75%, 31/10/2024, GOVT	31.000.000,00	108,66%	EUR	108,66%	142.472,60	33.828.143,02	0,6%
SPGB, 4,4%, 31/10/2023, GOVT	129.590.000,00	114,14%	EUR	114,14%	952.930,30	148.861.772,70	2,6%
SPGB, 5,15%, 31/10/2028, GOVT	6.700.000,00	141,75%	EUR	141,75%	57.665,89	9.555.116,89	0,2%
SPGB, 5,4%, 31/01/2023, GOVT	14.402.000,00	112,49%	EUR	112,49%	711.836,56	16.912.934,40	0,3%
SPGB, 5,5%, 30/04/2021, GOVT	61.845,00	101,94%	EUR	101,94%	2.283,18	65.328,59	0,0%
SPGB, 5,75%, 30/07/2032, GOVT	40.000,00	164,42%	EUR	164,42%	970,41	66.736,41	0,0%
SPGB, 6%, 31/01/2029, GOVT	2.000.000,00	149,80%	EUR	149,80%	109.836,07	3.105.836,07	0,1%
SPGBS, CZ, 31/01/2022, GOVT	10.000,00	100,56%	EUR	100,56%	0,00	10.056,10	0,0%
1.2.3. Obrigações Diversas					8.709.453,31	1.463.647.809,81	25,2%
ABANCA, 8,125%, 18/01/2029, CORP, CALL	8.000.000,00	108,30%	EUR	108,30%	465.901,64	9.129.981,64	0,2%
ABBOTT IRELAND, 0,1%, 19/11/2024, CORP, CALL	1.800.000,00	100,93%	EUR	100,93%	207,12	1.816.983,12	0,0%
ABERTIS INFRA, 1,625%, 15/07/2029, CORP, CALL	2.200.000,00	104,96%	EUR	104,96%	16.552,72	2.325.650,72	0,0%
ABERTIS INFRA, 2,375%, 27/09/2027, CORP, CALL	400.000,00	110,61%	EUR	110,61%	2.472,60	444.896,60	0,0%
ABN AMRO BANK, 7,125%, 06/07/2022, CORP	3.375.000,00	110,58%	EUR	110,58%	117.269,70	3.849.378,45	0,1%
ACS SERVICIOS, 1,875%, 20/04/2026, CORP, CALL	2.200.000,00	107,41%	EUR	107,41%	28.818,49	2.391.926,49	0,0%
ADIDAS, 0%, 09/09/2024, CORP, CALL	700.000,00	100,75%	EUR	100,75%	0,00	705.222,00	0,0%
AEROPORTS DE PARIS, 1,5%, 02/07/2032, CORP, CALL	1.400.000,00	111,26%	EUR	111,26%	10.471,23	1.568.083,23	0,0%
AEROPORTS DE PARIS, 2,125%, 02/10/2026, CORP, CALL	700.000,00	111,69%	EUR	111,69%	11.125,68	792.927,68	0,0%
AEROPORTS DE PARIS, 2,75%, 02/04/2030, CORP, CALL	900.000,00	121,40%	EUR	121,40%	18.393,44	1.111.020,44	0,0%
AIB GROUP, 2,25%, 03/07/2025, CORP	3.900.000,00	108,72%	EUR	108,72%	43.514,38	4.283.516,38	0,1%
AIRBUS FIN, 0,875%, 13/05/2026, CORP, CALL	2.200.000,00	104,06%	EUR	104,06%	12.235,62	2.301.599,62	0,0%
AIRBUS, 2,375%, 07/04/2032, CORP, CALL	750.000,00	118,37%	EUR	118,37%	13.078,77	900.831,27	1,0%
AIRBUS, 2,375%, 09/08/2040, CORP, CALL	550.000,00	119,44%	EUR	119,44%	7.336,47	664.245,47	0,0%
AKELIUS, 1%, 17/01/2028, CORP, CALL	450.000,00	102,86%	EUR	102,86%	1.294,52	464.160,02	0,0%
AKELIUS, 1,125%, 11/01/2029, CORP, CALL	650.000,00	103,09%	EUR	103,09%	1.001,71	671.073,71	0,0%
ALLIANZ, 1,301%, 25/09/2049, CORP, CALL	1.600.000,00	103,25%	EUR	103,25%	5.531,92	1.657.467,92	0,0%
ALLIANZ, 2,121%, 08/07/2050, CORP, CALL	1.100.000,00	109,31%	EUR	109,31%	11.250,02	1.213.693,02	0,0%
AMADEUS IT, 1,875%, 24/09/2028, CORP, CALL	900.000,00	106,37%	EUR	106,37%	4.530,82	961.896,82	0,0%
ANGLO AMERICAN, 1,625%, 11/03/2026, CALL	2.000.000,00	106,10%	EUR	106,10%	26.267,10	2.148.267,10	0,0%
ANHEUSER-BUSCH INBEV, 2,75%, 17/03/2036, CORP	1.900.000,00	125,73%	EUR	125,73%	41.370,57	2.430.278,57	0,0%
ANNINGTON FIND, 1,65%, 12/07/2024, CORP, CALL	2.000.000,00	104,92%	EUR	104,92%	15.550,69	2.114.030,69	0,0%
APRR, 1,25%, 14/01/2027, CORP, CALL	800.000,00	108,02%	EUR	108,02%	9.617,49	873.777,49	0,0%
ARCELORMITTAL, 2,25%, 17/01/2024, CORP, CALL	5.000.000,00	104,12%	EUR	104,12%	107.274,59	5.313.374,59	0,1%
AROUNDTOWN SA, 2%, 02/11/2026, CORP, CALL	2.000.000,00	108,77%	EUR	108,77%	6.465,75	2.181.865,75	0,0%
AROUNDTOWN, 0,625%, 09/07/2025, CORP, CALL	1.000.000,00	101,40%	EUR	101,40%	2.996,58	1.016.866,58	0,0%
AROUNDTOWN, 1,45%, 09/07/2028, CORP, CALL	2.000.000,00	105,64%	EUR	105,64%	13.904,11	2.126.604,11	0,0%
AROUNDTOWN, 1,875%, 19/01/2026, CORP	4.400.000,00	107,67%	EUR	107,67%	78.217,21	4.815.565,21	0,1%
ARS NEDERLAND, 5,125%, 29/09/2045, CORP, CALL	2.600.000,00	118,59%	EUR	118,59%	33.951,38	3.117.395,38	0,1%
ASSICURAZIONI GENERALI, 2,124%, 01/10/2030, CORP	1.000.000,00	106,13%	EUR	106,13%	5.295,45	1.066.545,45	0,0%
ASSICURAZIONI GENERALI, 2,429%, 14/07/2031, CORP, CALL	500.000,00	109,51%	EUR	109,51%	5.600,19	553.125,19	0,0%
ASSICURAZIONI GENERALI, 5,5%, 27/10/2047, CORP, CALL	1.800.000,00	123,30%	EUR	123,30%	17.630,13	2.237.066,13	0,0%
AVIVA, 1,875%, 13/11/2027, CORP	850.000,00	112,47%	EUR	112,47%	2.095,89	958.065,39	0,0%
BABCOCK, 1,75%, 06/10/2022, CORP, CALL	2.200.000,00	102,40%	EUR	102,40%	9.071,23	2.261.783,23	0,0%
BANCO SANTANDER, FRN, 11/05/2024, CORP	3.500.000,00	101,51%	EUR	101,51%	3.422,22	3.556.272,22	0,1%
BANK OF IRELAND, 0,75%, 08/07/2024, CORP, CALL	2.000.000,00	101,47%	EUR	101,47%	7.232,88	2.036.532,88	0,0%
BANKIA, 0,75%, 09/07/2026, CORP	300.000,00	102,94%	EUR	102,94%	1.078,77	309.895,77	0,0%
BARCLAYS, 0,75%, 09/09/2025, CORP, CALL	3.000.000,00	101,76%	EUR	101,76%			

Designação	Quantidade	Cotação Moeda Origem	Moeda	Cotação (EUR)	Juro Decorrido (EUR)	Montante Global (EUR)	Peso
BRITISH TRA, CZ, 04/11/2021, CORP, USD	8.430.000,00	99,40%	USD	81,00%	0,00	6.828.499,23	0,1%
CA IMMOBILIEN, 0,875%, 05/02/2027, COPR, CALL	700.000,00	100,41%	EUR	100,41%	5.522,54	708.392,54	0,0%
CA IMMOBILIEN, 1%, 27/10/2025, CORP, CALL	600.000,00	101,34%	EUR	101,34%	1.068,49	609.102,49	0,0%
CAIXABANK, 1,375%, 19/06/2026, CORP	3.000.000,00	105,26%	EUR	105,26%	22.037,65	3.179.897,65	0,1%
CAIXABANK, 2,25%, 17/04/2030, CORP, CALL	6.000.000,00	104,56%	EUR	104,56%	95.424,66	6.369.024,66	0,1%
CAIXABANK, 3,5%, 15/02/2027, CORP, CALL	2.500.000,00	103,08%	EUR	103,08%	76.502,73	2.653.602,73	0,0%
CARLSBERG, 0,375%, 30/06/2027, CORP, CALL	9.500.000,00	101,51%	EUR	101,51%	1.795,89	966.112,39	0,0%
CETIN FIN, 1,423%, 06/12/2021, CORP	2.200.000,00	101,30%	EUR	101,30%	2.144,25	2.230.634,25	0,0%
CEZ AS, 4,875%, 16/04/2025, CORP	2.500.000,00	119,90%	EUR	119,90%	86.481,14	3.083.881,14	0,1%
CK HUTCHISON GROUP, 0,375%, 17/10/2023, CORP, CALL	2.450.000,00	100,85%	EUR	100,85%	1.887,84	2.472.639,34	0,0%
CK HUTCHISON GROUP, 1,5%, 17/10/2031, CORP, CALL	950.000,00	107,28%	EUR	107,28%	2.928,08	1.022.069,08	0,0%
CLEARSTREAM BANK, 0%, 01/12/2025, CORP, CALL	300.000,00	100,64%	EUR	100,64%	0,00	301.911,00	0,0%
CNH INDUSTRIAL, 1,875%, 19/01/2026, CORP, CALL	4.000.000,00	107,01%	EUR	107,01%	71.106,56	4.351.466,56	0,1%
CNH INDUSTRIAL, CZ, 01/04/2024, CORP, CALL	800.000,00	99,85%	EUR	99,85%	0,00	798.800,00	0,0%
CNP ASSURANCES, 0,8%, 15/01/2027, CORP	149.200.000,00	101,66%	EUR	101,66%	1.144.681,97	152.822.893,97	2,6%
COCA-COLA EUROPE, 0,75%, 24/02/2022, CORP, CALL	1.200.000,00	101,00%	EUR	101,00%	7.647,54	1.219.611,54	0,0%
COCA-COLA EUROPEAN, 0,2%, 02/12/2028, CORP, CALL	1.000.000,00	99,82%	EUR	99,82%	158,91	998.308,91	0,0%
COMMEZRBANK, 1,25%, 23/10/2023, CORP	2.200.000,00	103,47%	EUR	103,47%	5.198,63	2.281.428,63	0,0%
CONTINENTAL AG, 0%, 12/09/2023, CORP, CALL	1.450.000,00	99,97%	EUR	99,97%	0,00	1.449.536,00	0,0%
CONTINENTAL AG, 2,5%, 27/08/2026, CORP, CALL	625.000,00	111,45%	EUR	111,45%	5.393,84	701.925,09	0,0%
CREDIT AGRICOLE, 2,625%, 29/01/2048, CORP, CALL	3.000.000,00	108,11%	EUR	108,11%	72.510,25	3.315.810,25	0,1%
CREDIT MUTUEL ARKEA, 0,375%, 03/10/2028, CORP	900.000,00	102,13%	EUR	102,13%	822,95	919.956,95	0,0%
CZECH GAS, 1%, 16/07/2027, CORP, CALL	2.200.000,00	103,88%	EUR	103,88%	10.126,03	2.295.552,03	0,0%
DAA FINANCE, 1,601%, 05/11/2032, CORP, CALL	550.000,00	109,10%	EUR	109,10%	1.350,98	601.384,48	0,0%
DAIMLER AG, 1,125%, 06/11/2031, CORP	1.275.000,00	105,62%	EUR	105,62%	2.161,39	1.348.803,64	0,0%
DAIMLER FIN, 1,375%, 26/06/2026, CORP	2.200.000,00	106,67%	EUR	106,67%	15.580,81	2.362.210,81	0,0%
DAIMLER INTL FIN, 0,25%, 06/11/2023, CORP	2.075.000,00	100,62%	EUR	100,62%	781,68	2.088.625,93	0,0%
DAIMLER, 0,375%, 08/11/2026, CORP	2.875.000,00	100,98%	EUR	100,98%	1.565,50	2.904.740,50	0,1%
DANSKE BANK, 1,375%, 12/02/2030, CORP, CALL	850.000,00	101,56%	EUR	101,56%	10.314,38	873.540,38	0,0%
DE VOLKSBANK, 1,75%, 22/10/2030, CALL	900.000,00	105,51%	EUR	105,51%	3.020,55	952.619,55	0,0%
DELL BANK INTERNATIONAL, 0,625%, 17/10/2022, CORP, CALL	500.000,00	100,88%	EUR	100,88%	642,12	505.052,12	0,0%
DELL BANK, 1,625%, 24/06/2024, CORP, CALL	2.000.000,00	103,57%	EUR	103,57%	16.917,81	2.088.217,81	0,0%
DEUTSCHE BANK AG, 1,625%, 12/02/2021, CORP	3.000.000,00	100,15%	EUR	100,15%	43.022,54	3.047.432,54	0,1%
DEUTSCHE BOERSE, 1,25%, 16/06/2047, CORP, CALL	1.700.000,00	102,54%	EUR	102,54%	11.527,41	1.754.741,41	0,0%
DEUTSCHE KREDITBANK, 0,75%, 26/09/2024, CORP	2.200.000,00	102,35%	EUR	102,35%	4.339,72	2.255.973,72	0,0%
DS SMITH PLC, 2,25%, 16/09/2022, CORP, CALL	1.100.000,00	103,32%	EUR	103,32%	7.187,67	1.143.685,67	0,0%
DVB BANK, 1%, 25/04/2022, CORP	4.400.000,00	101,08%	EUR	101,08%	30.137,03	4.477.481,03	0,1%
DVB BANK, 1,25%, 15/09/2021, CORP	1.000.000,00	100,80%	EUR	100,80%	3.664,39	1.011.704,39	0,0%
EASYJET, 0,875%, 11/06/2025, CORP, CALL	1.000.000,00	95,23%	EUR	95,23%	4.866,44	957.166,44	0,0%
EASYJET, 1,125%, 18/10/2023, CORP, CALL	2.000.000,00	97,85%	EUR	97,85%	4.561,64	1.961.621,64	0,0%
EDP FINANCE, 1,71%, 24/01/2028, CORP, USD, 144A	10.000.000,00	100,14%	USD	81,60%	37.547,88	8.198.007,50	0,1%
EDP FINANCE, 3,625%, 15/07/2024, CORP, USD	2.300.000,00	108,78%	USD	88,65%	31.330,08	2.070.253,56	0,0%
ELIS, CZ, 06/10/2023, CORP, CALL, CONV (PAR=31.85)	10.000,00	30,05%	EUR	30,05%	0,00	300.500,00	0,0%
ENEL SPA, 3,375%, 24/11/2081, CORP, CALL	4.600.000,00	110,47%	EUR	110,47%	15.737,68	5.097.357,68	0,1%
ENEL, 0%, 17/06/2024, CORP, CALL	1.400.000,00	100,41%	EUR	100,41%	0,00	1.405.684,00	0,0%
ENEL, 0,375%, 17/06/2027, CORP, CALL	600.000,00	101,85%	EUR	101,85%	1.214,38	612.338,38	0,0%
ENI SPA, 0,625%, 23/01/2030, CORP	2.200.000,00	103,18%	EUR	103,18%	12.885,93	2.282.933,93	0,0%
EP INFRASTRUCTURE, 1,659%, 26/04/2024, CORP, CALL	7.200.000,00	103,05%	EUR	103,05%	81.486,45	7.500.726,45	0,1%
ERSTE GROUP, 0,05%, 16/09/2025, CORP	1.000.000,00	100,49%	EUR	100,49%	145,21	1.004.995,21	0,0%
FCA BANK SPA IRELAND, 0,25%, 28/02/2023, CORP, CALL	750.000,00	100,28%	EUR	100,28%	1.726,43	753.788,93	0,0%
FCA BANK SPA IRELAND, 0,5%, 18/09/2023, CORP, CALL	550.000,00	100,93%	EUR	100,93%	783,56	555.898,56	0,0%
FCA BANK SPA IRELAND, 1%, 15/11/2021, CORP	2.000.000,00	101,04%	EUR	101,04%	2.520,55	2.023.320,55	0,0%
FERROVIAL EMISIONES, 0,54%, 12/11/2028, CORP, CALL	700.000,00	100,92%	EUR	100,92%	507,45	706.912,45	0,0%
FLUVIUS SYSTEM, 0,25%, 02/12/2030, CORP, CALL	1.300.000,00	101,27%	EUR	101,27%	258,22	1.316.703,22	0,0%
FRESenius, 1,875%, 15/02/2025, CORP, CALL	300.000,00	107,05%	EUR	107,05%	4.918,03	326.080,03	0,0%
GLENCORE FIN EUROPE, 1,875%, 13/09/2023, CORP, CALL	2.200.000,00	104,35%	EUR	104,35%	12.318,49	2.308.106,49	0,0%
GRAND CITY PROP, 1,375%, 03/08/2026, CORP, CALL	2.100.000,00	106,26%	EUR	106,26%	11.866,44	2.243.284,44	0,0%
GRANVIA SA, 4,781%, 30/09/2039, CORP, SINK	13.947.832,50	131,78%	EUR	131,78%	166.711,47	18.546.467,75	0,3%
HAMBURG COMMERCIAL BANK, 0,5%, 23/05/2022, CORP	1.900.000,00	100,42%	EUR	100,42%	5.778,07	1.913.834,07	0,0%
HIPERCOR, 3,875%, 19/01/2022, CORP	7.000.000,00	103,02%	EUR	103,02%	257.168,72	7.468.218,72	0,1%
HSBC HOLDINGS, 2,25%, 13/11/2026, CORP, GBP, CALL	1.800.000,00	106,46%	GBP	118,41%	5.939,99	2.137.397,23	0,0%
HSBC HOLDINGS, 3,6%, 25/05/2023, CORP, USD	6.500.000,00	107,37%	USD	87,50%	19.069,35	5.706.715,02	0,1%
HSBC, 0,309%, 13/11/2026, CORP, CALL	800.000,00	101,25%	EUR	101,25%	325,09	801.341,09	0,0%
HSBC, 0,77%, 31/11/2031, CORP, CALL	550.000,00	103,49%	EUR	103,49%	556,93	569.768,43	0,0%
HSBC, 1,877%, 31/10/2025, GBP, CALL	350.000.000,00	100,23%	GBP	111,49%	1.221.677,95	391.429.457,45	6,7%
IE2 HOLDCO, 2,375%, 27/11/2023, CORP, CALL	3.700.000,00	105,16%	EUR	105,16%	8.185,62	3.953.857,62	0,1%
IMPERIAL BRANDS, 1,125%, 14/08/2023, CORP, CALL	2.200.000,00	102,52%	EUR	102,52%	8.425,34	2.264.843,34	0,0%
IMPERIAL BRANDS, 2,125%, 12/02/2027, CORP, CALL	1.200.000,00	108,14%	EUR	108,14%	22.504,09	1.320.196,09	0,0%
INDIGO GROUP SAS, 2,125%, 16/04/2025, CORP, CALL	1.100.000,00	107,77%	EUR	107,77%	16.586,64	1.202.056,64	0,0%
INFINEON TECH, 0,75%, 24/08/2023, CORP, CALL	900.000,00	102,18%	EUR	102,18%	3.513,70	923.097,70	0,0%
INFORMA, 1,5%, 05/07/2023, CORP, CALL	4.000.000,00	102,40%	EUR	102,40%	29.424,66	4.125.344,66	0,1%
ING GROEP NV, 2%, 22/03/2030, CORP, CALL	3.900.000,00	105,73%	EUR	105,73%	60.690,39	4.184.277,39	0,1%
ING GROEP, 1,125%, 14/02/2025, CORP	2.200.000,00	104,59%	EUR	104,59%	21.706,96	2.322.708,96	0,0%
INMOBILIARIA COLONIAL SO, 1,35%, 14/10/2028, CORP, CALL	1.200.000,00	103,10%	EUR	103,10%	3.461,92	1.240.697,92	0,0%
INMOBILIARIA COLONIAL, 1,45%, 28/10/2024, CORP, CALL	3.900.000,00	104,21%	EUR	104,21%	9.915,62	4.074.144,62	0,1%
INTERCONTINENTAL HOTELS, 2,125%, 15/05/2027, CORP, CALL	4.000.000,00	105,23%	EUR	105,23%	53.561,66	4.262.841,66	0,1%
INTERMEDIATE CAP, 1,625%, 17/02/2027, CORP, CALL	3.000.000,00	100,09%	EUR	100,09%	42.356,55	3.045.176,55	0,1%
INTESA SANPAOLO, 0,75%, 04/12/2024, CORP	650.000,00	102,39%	EUR	102,39%	360,62	665.869,62	0,0%
INTESA SANPAOLO, 1,75%, 20/03/2028, CORP	2.200.000,00	108,37%	EUR	108,37%	30.167,12	2.414.285,12	0,0%
INTESA SANPAOLO, 1%, 04/07/2024, CORP	450.000,00	103,15%	EUR	103,15%	2.219,18	466.412,18	0,0%
INTESA SANPAOLO, 1,75%, 24/07/2029, CORP	1.400.000,00	109,26%	EUR	109,26%	12.082,19	1.541.722,19	0,0%
INTL CONSOL AIRLINES, 0,5%, 04/07/2023, CORP, CALL	1.100.000,00	92,48%	EUR	92,48%	2.712,33	1.019.937,33	0,0%
ISS GLOBAL, 1,5%, 31/08/2027, CORP, CALL	3.000.000,00	101,13%	EUR	101,13%	15.041,10	3.048.941,10	0,1%
JAB HOLDINGS, 1,75%, 25/06/2026, CORP	2.200.000,00	107,30%	EUR	107,30%	19.935,61	2.380.469,61	0,0%
JOHN DEERE CASH, 1,375%, 02/04/2024	1.750.000,00	105,24%	EUR	105,24%	17.882,51	1.859.635,01	0,0%
JT INTL FIN, 1,125%, 28/09/2025, CORP, CALL	2.200.000,00	105,46%	EUR	105,46%	6.373,97	2.326.581,97	0,0%
JUNTA DE ANDALUCIA, 1,375%, 30/04/2029, CORP	10.000.000,00	110,64%	EUR	110,64%	93.576,39	11.157.676,39	0,2%
KLEPIERRE, 2%, 12/05/2029, CORP, CALL	1.000.000,00	111,58%	EUR	111,58%	12.767,12	1.128.557,12	0,0%
KOJAMO, 1,875%, 27/05/2027, CORP, CALL	600.000,00	107,81%	EUR	107,81%	6.719,18	653.567,18	0,0%
LADBROKES GROUP, 5,125%, 08/09/2023, CORP, GBP, CALL	1.118.000,00	104,04%	GBP	115,72%	19.905,52	1.313.645,77	0,0%
LADBROKES GROUP, 5,125%, 16/09/2022, CORP, GBP	1.211.000,00	103,89%	GBP	115,55%	20.048,27	1.419.386,83	0,0%
LEASEPLAN, 1,375%, 07/03/2024, CORP	125.000,00	104,18%	EUR	104,18%	1.407,96	131.629,21	0,0%
LLOYDS BANKING GROUP, 1,75%, 07/09/2028, CORP, CALL	4.000.000,00	102,93%	EUR	102,93%	22.054,79	4.139.414,79	0,1%
LLOYDS, 0,625%, 15/01/2024, CORP, CALL	3.000.000,00	101,16%	EUR	101,16%	17.981,55	3.052.781,55	0,1%
LOGICOR FIN, 1,5%, 14/11/2022, CORP, CALL	2.040.000,00	102,34%	EUR	102,34%	3.940,27	2.091.574,27	0,0%
LOGICOR FINANCING, 0,75%, 15/07/2024, CORP, CALL	2.050.000,00	101,86%	EUR	101,86%	7.118,84	2.095.248,84	0,0%
LOGICOR FINANCING, 1,5%, 13/07/2026, CORP, CALL	1.250.000,00	105,35%	EUR	105,35%	8.784,25	1.325.646,75	0,0%
LOENZA FIN, 1,625%, 21/04/2027, CORP, CALL	900.000,00	109,36%	EUR	109,36%	10.177,40	994.426,40	0,0%
MADRILENA RED DE GAS FIN, 1,375%, 11/04/2025, CORP, CALL	4.000.000,00	102,95%	EUR	102,95%	39.780,79	4.157.740,79	0,1%
MEDTRONIC GLOBAL, 1,625%, 15/10/2050, CORP, CALL	800.000,00	110,75%	EUR	110,75%	3.312,33	889.288,33	0,0%
MEDTRONIC GLOBAL, CZ, 15/10/2025, CORP, CALL	1.050.000,00	100,34%	EUR	100,34%	0,00	1.053.591,00	0,0%
MEDTRONIC, 0,25%, 02/07/2025, CORP, CALL	2.100.000,00	101,47%	EUR	101,47%	2.617,81	2.133.362,81	0,0%
MEDTRONIC, 1,125%, 07/03/2027, CORP, CALL	350.000,00	106,73%	EUR	106,73%	3.225,51	376.766,51	0,0%
MERCK KGAA, FRN, 25/06							

Designação	Quantidade	Cotação Moeda Origem	Moeda	Cotação (EUR)	Juro Decorrido (EUR)	Montante Global (EUR)	Peso
REDEWS, 1.875%, 25/05/2025, CORP, CALL	400.000,00	106,35%	EUR	106,35%	4.458,90	429.846,90	0,0%
ROYAL SCHIPHOL GR, 2%, 06/04/2029, CORP, CALL	750.000,00	115,25%	EUR	115,25%	11.054,79	875.452,29	0,0%
RYANAIR, 1.125%, 10/03/2023, CORP	4.000.000,00	100,64%	EUR	100,64%	36.493,15	4.062.093,15	0,1%
RYANAIR, 2.875%, 15/09/2025, CORP	1.500.000,00	107,17%	EUR	107,17%	12.642,12	1.620.222,12	0,0%
SAMPO OYJ, 1.25%, 30/05/2025, CORP, CALL	1.450.000,00	106,28%	EUR	106,28%	10.676,38	1.551.779,88	0,0%
SANTANDER CONS, 1%, 27/02/2024, CORP	2.500.000,00	103,35%	EUR	103,35%	21.038,25	2.604.838,25	0,0%
SANTANDER CONSUMER BANK, 0.25%, 15/10/2024, CORP	1.500.000,00	100,51%	EUR	100,51%	791,09	1.508.426,09	0,0%
SANTANDER UK, 0.391%, 28/02/2025, CORP, CALL	1.450.000,00	100,84%	EUR	100,84%	4.755,58	1.466.892,08	0,0%
SANTANDER UK, 2.92%, 08/05/2026, CORP, GBP, CALL	10.100.000,00	107,58%	GBP	119,66%	213.002,91	12.298.670,80	0,2%
SANTANDER UK, 3.625%, 14/01/2026, CORP	2.500.000,00	112,16%	GBP	124,76%	46.949,40	3.165.922,07	0,1%
SCHLUMBERGER FIN, 1.375%, 28/10/2026, CORP, CALL	1.450.000,00	107,60%	EUR	107,60%	3.495,89	1.563.724,89	0,0%
SELP FINANCE SARL, 1.25%, 25/10/2023, CORP, CALL	3.900.000,00	103,13%	EUR	103,13%	8.948,63	4.030.862,63	0,1%
SHANGAI PUDONG LN, CERT DEPOSIT 0%, 12/01/2021	8.800.000,00	99,92%	EUR	99,92%	0,00	8.792.892,41	0,2%
SHELL INTERNATIONAL, 0.5%, 08/11/2031, CORP	2.450.000,00	102,23%	EUR	102,23%	1.778,05	2.506.413,05	0,0%
SHELL INTERNATIONAL, 1.25%, 11/11/2032, CORP	800.000,00	110,36%	EUR	110,36%	1.369,86	884.273,86	0,0%
SHELL INTERNATIONAL, 1.875%, 07/04/2032, CORP	950.000,00	117,19%	EUR	117,19%	13.078,78	1.126.383,78	0,0%
SIEMENS FIN, 0.25%, 20/02/2029, CORP	2.000.000,00	102,64%	EUR	102,64%	4.303,28	2.057.043,28	0,0%
SIGNIFY, 2%, 11/05/2024, CORP, CALL	450.000,00	105,65%	EUR	105,65%	5.850,00	481.284,00	0,0%
SIGNIFY, 2.375%, 11/05/2027, CORP, CALL	300.000,00	110,67%	EUR	110,67%	4.567,81	336.583,81	0,0%
SIX FIN, 0%, 02/12/2025, CORP, CALL	1.400.000,00	99,91%	EUR	99,91%	0,00	1.398.712,00	0,0%
SMITHS GROUP, 1.25%, 28/04/2023, CORP, CALL	2.000.000,00	102,17%	EUR	102,17%	16.917,82	2.060.217,82	0,0%
SOCIETE GENERAL, 0.75%, 25/01/2027, CORP	2.200.000,00	102,56%	EUR	102,56%	15.463,11	2.271.827,11	0,0%
SOCIETE GENERALE, 1%, 24/11/2030, CORP, CALL	900.000,00	100,14%	EUR	100,14%	912,33	902.163,33	0,0%
SPIRE (BTFS 1.3 05/15/28), 0.8%, 15/05/2028, CORP	20.000.000,00	100,33%	EUR	100,33%	15.999,98	20.881.999,98	0,3%
SPIRE (BTFS 1.3 05/15/28), 0.884%, 15/05/2028, CORP	80.000.000,00	100,57%	EUR	100,57%	60.063,62	80.515.983,62	1,4%
STANDARD CHARTERED, 0.75%, 03/10/2023, CORP, CALL	4.200.000,00	101,22%	EUR	101,22%	7.675,65	4.285.747,65	0,1%
STG GLOBAL, 1.375%, 24/09/2025, CORP, CALL	950.000,00	101,69%	EUR	101,69%	3.507,19	969.543,19	0,0%
SYNGENTA FIN, 5.182, 24/04/2028, CORP, USD, 144A, CALL	2.400.000,00	107,99%	USD	88,01%	18.862,58	2.131.022,96	0,0%
SYNGENTA FIN, 3.375%, 16/04/2026, CORP, CALL	1.500.000,00	107,95%	EUR	107,95%	35.922,95	1.655.172,95	0,0%
TALANX AG, 2.25%, 15/12/2047, CORP, CALL	1.600.000,00	106,84%	EUR	106,84%	2.564,38	1.712.068,38	0,0%
TELEFONICA DEUTSCH, 1.75%, 05/07/2025, CORP, CALL	2.200.000,00	106,24%	EUR	106,24%	18.880,82	2.356.072,82	0,0%
TERNA SPA, 1%, 10/04/2026, CORP	2.200.000,00	105,31%	EUR	105,31%	15.972,60	2.332.726,60	0,0%
TOTAL CAP INT, 1.491%, 08/04/2027, CORP, CALL	500.000,00	109,51%	EUR	109,51%	5.453,38	553.013,38	0,0%
TOTAL CAP INTL, 1.994%, 08/04/2032, CORP, CALL	500.000,00	119,47%	EUR	119,47%	7.245,96	604.595,96	0,0%
UNIBAIL, 1%, 27/02/2027, CORP, CALL	700.000,00	102,14%	EUR	102,14%	5.890,71	720.877,71	0,0%
UNIBAIL, 2.625%, 09/04/2030, CORP, CALL	1.100.000,00	113,49%	EUR	113,49%	21.043,15	1.269.411,15	0,0%
UNICREDIT SPA, 1%, 18/01/2023, CORP	4.100.000,00	101,89%	EUR	101,89%	38.983,60	4.216.432,60	0,1%
UNICREDIT SPA, 1.2%, 20/01/2026, CORP, CALL	3.200.000,00	101,55%	EUR	101,55%	36.301,64	3.285.869,64	0,1%
UNICREDIT SPA, 1.25%, 25/06/2025, CORP, CALL	400.000,00	103,30%	EUR	103,30%	2.589,04	415.793,04	0,0%
UNIGA INSURANCE, 1.375%, 09/07/2030, CORP, CALL	900.000,00	108,76%	EUR	108,76%	5.933,22	984.764,22	0,0%
UPJOHN, 1.362%, 23/06/2027, CORP, CALL	2.900.000,00	105,79%	EUR	105,79%	20.668,82	3.088.607,82	0,1%
UPJOHN, 1.908%, 23/06/2032, CORP, CALL	1.100.000,00	110,38%	EUR	110,38%	10.982,76	1.255.173,76	0,0%
VATTENFALL, 0.05%, 15/10/2025, CORP, CALL	900.000,00	100,52%	EUR	100,52%	94,93	904.792,93	0,0%
VESTEDA FIN, 1.5%, 24/05/2027, CORP, CALL	200.000,00	107,94%	EUR	107,94%	1.816,44	217.688,44	0,0%
VESTEDA FIN, 2%, 10/07/2026, CORP, CALL	2.000.000,00	110,25%	EUR	110,25%	19.068,49	2.224.048,49	0,0%
VOLKSWAGEN BANK, 0.375%, 05/07/2022, CORP	4.000.000,00	100,61%	EUR	100,61%	7.356,18	4.031.596,18	0,1%
VOLKSWAGEN BANK, 2.5%, 31/07/2026, CORP	2.300.000,00	111,46%	EUR	111,46%	24.102,76	2.587.682,76	0,0%
VOLKSWAGEN FIN, 1.5%, 01/10/2024, CORP	2.100.000,00	104,69%	EUR	104,69%	7.853,43	2.206.259,43	0,0%
VOLKSWAGEN FIN, 3.375%, 06/04/2028, CORP	2.000.000,00	119,68%	EUR	119,68%	49.746,58	2.443.426,58	0,0%
VOLKSWAGEN FIN, 4.125%, 16/11/2038, CORP	1.500.000,00	142,81%	EUR	142,81%	7.628,42	2.149.703,42	0,0%
VOLKSWAGEN LEASING, FRN, 06/07/2021, CORP	2.000.000,00	100,10%	EUR	100,10%	0,00	2.001.940,00	0,0%
VOLVO TRESUARY, 0.125%, 17/09/2024, CORP, CALL	250.000,00	100,45%	EUR	100,45%	89,90	251.202,40	0,0%
VONOVIA FINANCE BV, 2.25%, 15/12/2023, CORP	2.300.000,00	107,07%	EUR	107,07%	2.268,49	2.464.878,49	0,0%
WINTERSHALL, 0.452%, 25/09/2023, CORP, CALL	2.100.000,00	100,74%	EUR	100,74%	2.522,53	2.118.041,53	0,0%
WINTERSHALL, 1.332%, 25/09/2028, CORP, CALL	2.200.000,00	103,19%	EUR	103,19%	7.787,64	2.277.945,64	0,0%
WINTERSHALL, 1.823%, 25/09/2031, CORP, CALL	1.600.000,00	104,81%	EUR	104,81%	7.751,50	1.684.711,50	0,0%
WPC EURO BOND, 2.25%, 09/04/2026, CORP, CALL	1.871.000,00	109,50%	EUR	109,50%	30.679,27	2.079.461,69	0,0%
XINGTAO ASSETS, 3.3%, 09/10/2022, CORP, PUT	155.204.000,00	99,10%	EUR	99,10%	1.152.389,70	154.961.105,74	2,7%
1.2.4. Ações					0,00	31.007.876,82	0,5%
AGEAS, BB	537.709,00	43,58	EUR	43,58		23.433.358,22	0,4%
BANCO SANTANDER, SM	1.200.000,00	2,54	EUR	2,54		3.045.600,00	0,1%
BP AMOCO, PLC, LN, GBP	1.080.022,00	2,55	GBP	2,83		3.060.961,32	0,1%
GLENCORE XSTRATA, LN, GBP	566.411,00	2,33	GBP	2,59		1.467.957,28	0,0%
1.3. Mercado Cotações Oficiais Não Membro Da U.E.					8.842.280,85	1.322.597.007,78	22,8%
1.3.1. Títulos De Dívida Pública					59.816,44	5.001.559,44	0,1%
REP OF INDONESIA, 1.75%, 24/04/2025, GOVT	1.000.000,00	105,21%	EUR	105,21%	12.034,25	1.064.114,25	0,0%
REP OF INDONESIA, 2.625%, 14/06/2023, GOVT	1.000.000,00	105,82%	EUR	105,82%	14.383,56	1.072.583,56	0,0%
UNITED MEXICAN STATES, 1.75%, 17/04/2028, GOVT	2.700.000,00	104,87%	EUR	104,87%	33.398,63	2.864.861,63	0,0%
1.3.3. Obrigações Diversas					8.782.464,41	1.093.069.856,94	18,8%
ABBVIE, 0.75%, 18/11/2027, CORP, CALL	2.500.000,00	103,75%	EUR	103,75%	2.208,90	2.595.983,90	0,0%
ABBVIE, 1.5%, 15/11/2023, CORP, CALL	9.300.000,00	104,37%	EUR	104,37%	17.580,82	9.724.176,82	0,2%
AIR PRODUCTS & CHEMICALS, 0.5%, 05/05/2028, CORP, CALL	550.000,00	103,42%	EUR	103,42%	1.808,22	570.629,22	0,0%
AIRCASSTLE, 4.4%, 25/09/2023, 4.4%, CORP, USD, CALL	4.000.000,00	106,25%	USD	86,58%	38.247,36	3.501.567,38	0,1%
AIRCASSTLE, 5%, 01/04/2023, CORP, USD	4.000.000,00	107,21%	USD	87,37%	40.746,48	3.535.359,80	0,1%
ALIBABA, 2.8%, 06/06/2023, CORP, USD, CALL	3.000.000,00	104,58%	USD	85,22%	4.753,76	2.561.440,26	0,0%
ALIBABA, 3.6%, 28/11/2024, CORP, USD, CALL	2.732.000,00	109,50%	USD	89,23%	7.347,08	2.445.129,98	0,0%
ALTRIA GROUP INC, 1%, 15/02/2023, CORP, CALL	4.000.000,00	101,95%	EUR	101,95%	34.972,68	4.112.812,68	0,1%
ALTRIA, 1.7%, 15/06/2025, CORP, CALL	2.200.000,00	105,78%	EUR	105,78%	20.390,68	2.347.572,68	0,0%
AMERICA MOVIL, 0.75%, 26/06/2027, CORP, CALL	2.200.000,00	102,86%	EUR	102,86%	8.498,63	2.271.352,63	0,0%
AMERICA MOVIL, 1.5%, 10/03/2024, CORP	6.000.000,00	104,53%	EUR	104,53%	72.966,32	6.345.026,32	0,1%
AMERICAN HONDA FINANCE, 0.35%, 26/08/2022, CORP	2.000.000,00	100,88%	EUR	100,88%	2.435,61	2.020.095,61	0,0%
APOLLO MANAGEMENT, 4.872%, 15/02/2029, CORP, USD, CALL, 144A	3.000.000,00	117,94%	USD	96,11%	44.997,14	2.928.429,62	0,1%
APT PIPELINES, 2%, 15/07/2030, CORP, CALL	2.200.000,00	112,42%	EUR	112,42%	20.372,60	2.493.612,60	0,0%
APT PIPELINES, 2%, 22/03/2027, CORP	1.349.000,00	110,74%	EUR	110,74%	20.992,66	1.514.875,26	0,0%
ARION BANKI, 1%, 20/03/2023, CORP	2.000.000,00	101,43%	EUR	101,43%	15.671,26	2.044.311,26	0,0%
ASAHI, 0.155%, 23/10/2024, CORP, CALL	950.000,00	100,55%	EUR	100,55%	278,36	955.474,86	0,0%
ASAHI, 0.541%, 23/10/2028, CORP, CALL	1.900.000,00	101,50%	EUR	101,50%	1.943,15	1.930.367,15	0,0%
ASB FIN, 0.5%, 10/06/2022, CORP	2.000.000,00	101,15%	EUR	101,15%	5.589,03	2.028.589,03	0,0%
ASHTREAD CAPITAL, 5.25%, 01/08/2026, CORP, 144A, CALL	7.000.000,00	105,98%	USD	86,37%	124.786,08	6.170.650,31	0,1%
ASHTREAD, 4.125%, 15/08/2025, CORP, USD, CALL	1.000.000,00	102,84%	USD	83,81%	12.699,32	850.797,27	0,0%
AT&T, 1.6%, 19/05/2028, CORP, CALL	2.750.000,00	108,90%	EUR	108,90%	26.279,46	3.021.056,96	0,1%
AT&T, 1.8%, 05/09/2026, CORP, CALL	2.200.000,00	108,85%	EUR	108,85%	12.802,19	2.407.480,19	0,0%
AT&T, 1.95%, 15/09/2023, CALL	5.700.000,00	105,14%	EUR	105,14%	32.583,70	6.025.563,70	0,1%
AT&T, 4.45%, 01/04/2024, CORP, USD, CALL	5.000.000,00	111,46%	USD	90,83%	45.330,45	4.586.973,35	0,1%
AT&T, CZ, 27/11/2022, CORP, USD, PUT	4.000.000,00	98,85%	USD	80,56%	0,00	3.222.263,87	0,1%
ATHENE GLOBAL FUNDING, 1.125%, 02/09/2025, CORP	3.000.000,00	103,08%	EUR	103,08%	11.095,89	3.103.405,89	0,0%
AURISON NETWORK, 3.125%, 01/06/2026, CORP	1.800.000,00	114,52%	EUR	114,52%	32.825,33	2.094.149,33	0,0%
AUSNET, 0.625%, 25/08/2030, CORP	1.450.000,00	103,33%	EUR	103,33%	3.178,08	1.501.434,08	0,0%
AVENUE INTERN, 3.1%, 18/02/2021, CORP, USD	9.700.000,00	99,99%	USD	81,48%	88.490,03	7.992.120,54	0,1%
AVIATION CAPITAL, 4.375%, 30/01/2024, CORP, USD, 144A, CALL	900.000,00	105,33%	USD	85,84%	13.369,94	785.913,33	0,0%
AZURE ORBIT IV, 3.5%, 25/01/2021, CORP, USD	6.500.000,00	100,24%	USD	81,51%	80.338,46	5.378.598,59	0,1%
AZURE ORBIT IV, 3.75%, 25/01/2023, CORP, USD	12.000.000,00	104,24%	USD	84,95%	158.911,25	10.352.897,07	0,2%
BAIDU INC, 2.875%, 06/07/2022, CORP, USD	5.000.000,00	102,72%	USD	83,71%	56.946,03	4.242.546,23	0,1%
BAIDU INC, 3.5%, 28/11/2022, CORP, USD	10.450.000,00	104,77%	USD	85,38%	27.322,21	8.949.208,77	0,2%
BANK OF AMERICA, 0.654%, 26/10/2031, CORP, CALL	1.950.000,00	102,27%	EUR	102,27%			

Designação	Quantidade	Cotação Moeda Origem	Moeda	Cotação (EUR)	Juro Decorrido (EUR)	Montante Global (EUR)	Peso
BWAY, 4.75%, 15/04/2024, CORP, CALL	2,740,000.00	99.92%	EUR	99.92%	27,114.58	2,764,812.98	0.0%
CAPITAL ONE, 0.8%, 12/06/2024, CORP	3,000,000.00	102.09%	EUR	102.09%	13,282.19	3,076,042.19	0.1%
CDBL FUNDING, 3%, 24/04/2023, CORP, USD	35,000,000.00	103.47%	USD	84.32%	159,250.81	29,670,374.60	0.5%
CDBL FUNDING, 4.25%, 02/12/2024, CORP, USD	5,200,000.00	109.10%	USD	88.91%	14,508.01	4,637,723.72	0.1%
CELANESE, 1.125%, 26/09/2029, CORP, CALL	565,000.00	101.74%	EUR	101.74%	1,671.78	576,519.73	0.0%
CELANESE, 1.25%, 11/02/2025, CORP, CALL	8,850,000.00	102.05%	EUR	102.05%	99,562.50	9,131,076.00	0.2%
CELANESE, 2.125%, 01/03/2027, CORP, CALL	1,000,000.00	106.60%	EUR	106.60%	17,756.86	1,083,736.86	0.0%
CESKE DRAHY, 1.5%, 23/05/2026, CORP, CALL	1,400,000.00	102.75%	EUR	102.75%	12,772.60	1,451,286.60	0.0%
CEZ AS, 0.785%, 21/11/2022, CORP, CALL	2,200,000.00	101.36%	EUR	101.36%	2,109.59	2,231,919.59	0.0%
CGNPC INTERNATIONAL LTD, 2%, 11/09/2025, CORP	2,000,000.00	105.93%	EUR	105.93%	12,154.19	2,130,714.19	0.0%
CH ORIENT SEC, 0.625%, 20/08/2022, CORP	14,000,000.00	100.24%	EUR	100.24%	31,883.56	14,065,903.56	0.2%
CHUBB INA, 0.875%, 15/06/2027, CORP, CALL	2,000,000.00	105.08%	EUR	105.08%	9,541.10	2,111,221.10	0.0%
CITIGROUP INC, 1.5%, 24/07/2026, CORP, CALL	3,800,000.00	106.17%	EUR	106.17%	24,986.31	4,059,560.31	0.1%
CITIGROUP, 0.5%, 08/10/2027, CORP, CALL	1,850,000.00	101.32%	EUR	101.32%	2,128.77	1,876,622.77	0.0%
CITIGROUP, 1.25%, 06/07/2026, CORP, CALL	2,250,000.00	105.15%	EUR	105.15%	18,416.10	2,384,358.60	0.0%
CITIGROUP, 2.75%, 24/01/2024, CORP, GBP, CALL	550,000.00	106.48%	GBP	118.43%	15,720.50	667,109.22	0.0%
CLEARWAY ENERGY, 5.75%, 15/10/2025, CORP, USD, CALL	2,000,000.00	105.26%	USD	85.78%	19,784.68	1,735,341.68	0.0%
CNAC HK, 1.125%, 22/09/2024, CORP	4,000,000.00	97.60%	EUR	97.60%	12,328.77	3,916,408.77	0.1%
CNOOC CURTIS FUND, 4.5%, 03/10/2023, CORP, USD	9,500,000.00	108.41%	USD	88.35%	85,160.13	8,478,388.07	0.1%
COASTAL, 3.8%, 01/06/2021, CORP, USD	3,500,000.00	100.33%	USD	81.76%	8,430.00	2,869,953.10	0.0%
COCA-COLA, 0.125%, 15/03/2029, CORP	1,300,000.00	100.65%	EUR	100.65%	463.01	1,308,939.01	0.0%
CODELCO INC, 2.25%, 09/07/2024, CORP	2,000,000.00	106.97%	EUR	106.97%	21,575.33	2,161,035.33	0.0%
COMCAST, 0.75%, 20/02/2032, CORP, CALL	2,250,000.00	103.77%	EUR	103.77%	14,523.57	2,349,416.07	0.0%
COMMONWEALTH BANK, 2%, 22/04/2027, CORP, CALL	1,000,000.00	102.06%	EUR	102.06%	13,863.01	1,034,503.01	0.0%
COUNTRY GARDENS, 3.125%, 22/10/2025, CORP, USD, CALL	3,000,000.00	100.90%	USD	82.23%	14,643.27	2,481,410.44	0.0%
CREDIT SUISSE GUERNSEY, 1.25%, 14/04/2022, CORP	2,200,000.00	101.80%	EUR	101.80%	19,664.40	2,259,220.40	0.0%
CSSC CAPITAL 2015, 2.5%, 13/02/2025, CORP, USD	1,500,000.00	99.68%	USD	81.23%	11,714.61	1,230,172.76	0.0%
CSSC CAPITAL, 1.75%, 27/09/2023, CORP	4,000,000.00	101.64%	EUR	101.64%	18,219.18	4,083,779.18	0.1%
DELL INT, 4.9%, 01/10/2026, CORP, USD, 144A, CALL	975,000.00	118.01%	USD	96.17%	9,733.31	947,381.22	0.0%
DELTA AIRLINES, 4.5%, 20/10/2025, CORP, SINK	1,000,000.00	106.30%	USD	86.63%	9,982.89	876,252.96	0.0%
DIGITAL EURO, 1.125%, 09/04/2028, CORP, CALL	6,800,000.00	105.23%	EUR	105.23%	55,750.68	7,211,594.68	0.1%
DISCOVERY COMMUNICATIONS, 1.9%, 19/03/2027, CORP, CALL	5,700,000.00	107.11%	EUR	107.11%	84,973.25	6,190,129.25	0.1%
DR PENG HOLD, 7.55%, 01/12/2021, CORP, USD, SINK	7,625,000.00	70.76%	USD	57.66%	39,095.40	4,435,820.40	0.1%
DXC TECH, 1.75%, 15/01/2026, CORP, CALL	5,150,000.00	102.45%	EUR	102.45%	86,431.35	5,362,554.85	0.1%
EBAY, 3.45%, 01/08/2024, CORP, USD, CALL	2,500,000.00	109.02%	USD	88.85%	29,286.53	2,250,438.03	0.0%
ELECTRONIC ARTS, 4.8%, 01/03/2026, CORP, USD, CALL	4,730,000.00	118.73%	USD	96.76%	61,673.87	4,638,414.31	0.1%
ELI LILLY, 1.7%, 01/11/2049, CORP, CALL	1,850,000.00	117.48%	EUR	117.48%	5,169.86	2,178,494.36	0.0%
EMERSON ELECTRIC, 1.25%, 15/10/2025, CORP, CALL	500,000.00	106.47%	EUR	106.47%	1,318.49	533,643.49	0.0%
EP INFRASTRUCTURE, 2.045%, 09/10/2028, CORP, CALL	5,000,000.00	103.66%	EUR	103.66%	23,251.37	5,206,351.37	0.1%
EQUINIX 2.875%, 01/02/2026, CORP, CALL	2,000,000.00	101.50%	EUR	101.50%	10,701.39	2,040,761.39	0.0%
EXPEDIA, 2.5%, 03/06/2022, CORP, CALL	2,000,000.00	102.40%	EUR	102.40%	28,904.11	2,076,804.11	0.0%
EXPORT-IMPORT BANK KOREA, 0.829%, 27/04/2025, CORP	700,000.00	103.93%	EUR	103.93%	3,942.86	731,466.86	0.0%
EXPORT-IMPORT BOC, 0.75%, 28/05/2023, CORP	30,000,000.00	101.17%	EUR	101.17%	133,766.83	30,483,266.83	0.5%
EXXON MOBIL CORP, 0.835%, 26/06/2032, CORP, CALL	2,200,000.00	102.66%	EUR	102.66%	9,461.81	2,268,047.81	0.0%
FIBRIA OVERSEAS FIN, 5.5%, 17/01/2027, CORP, USD	5,000,000.00	113.95%	USD	92.86%	102,092.56	4,745,234.93	0.1%
FISERV, 0.375%, 01/07/2023, CORP, CALL	2,000,000.00	101.18%	EUR	101.18%	3,760.27	2,027,400.27	0.0%
FISERV, 1.125%, 01/07/2027, CORP, CALL	5,000,000.00	105.75%	EUR	105.75%	28,202.05	5,315,502.05	0.1%
FMG RESOURCES AUG 2006, 4.75%, 15/05/2022, CORP, USD, 144A, CALL	7,300,000.00	102.66%	USD	83.66%	36,107.03	6,143,038.01	0.1%
FRESNILLO, 5.5%, 13/11/2023, CORP, USD	141,000.00	111.81%	USD	91.11%	842.64	129,313.39	0.0%
FUOING INV, 3.25%, 23/06/2025, CORP, USD	18,000,000.00	100.31%	USD	81.75%	10,594.09	14,724,798.31	0.3%
GEELY FIN, 3%, 05/03/2025, CORP, USD	3,000,000.00	99.85%	USD	81.37%	23,632.95	2,464,803.19	0.0%
GENERAL ELECTRIC, 0.875%, 17/05/2025, CORP, CALL	4,100,000.00	102.81%	EUR	102.81%	22,409.59	4,237,537.59	0.1%
GENERAL ELECTRIC, 0.375%, 17/05/2022, CORP, CALL	2,200,000.00	100.54%	EUR	100.54%	5,153.42	2,217,011.42	0.0%
GENERAL MOTORS FIN, 0.2%, 02/09/2022, CORP	1,400,000.00	100.16%	EUR	100.16%	919.71	1,403,159.71	0.0%
GLENCORE FINANCE EUROPE, 1.75%, 17/03/2025, CORP, CALL	2,000,000.00	105.25%	EUR	105.25%	27,712.33	2,132,792.33	0.0%
GLENCORE FUND, 2.5%, 01/09/2030, CORP, USD, CALL	1,000,000.00	102.16%	USD	83.26%	6,791.08	839,347.51	0.0%
GLOBAL SWITCH, 1.5%, 31/01/2024, CORP, CALL	2,250,000.00	103.78%	EUR	103.78%	30,891.39	2,366,031.39	0.0%
GOLDMAN SACHS GROUP INC, 1.25%, 01/05/2025, CORP, CALL	2,000,000.00	103.89%	EUR	103.89%	16,712.34	2,094,452.34	0.0%
GOLDMAN SACHS GROUP, FRN, 29/11/2023, CORP, USD	10,000,000.00	103.24%	USD	84.13%	12,802.49	8,425,808.76	0.1%
GOLDMAN SACHS, 1.375%, 26/07/2022, CORP	2,200,000.00	102.56%	EUR	102.56%	13,094.51	2,269,458.51	0.0%
GOLDMAN SACHS, 2%, 01/11/2028, CORP	2,500,000.00	113.27%	EUR	113.27%	8,219.18	2,840,019.18	0.0%
GOLDMAN SACHS, FRN, 28/10/2027, CORP, USD, CALL	18,000,000.00	104.67%	USD	85.29%	51,431.83	15,404,459.29	0.3%
GUOTAI JUNAN, FRN, 12/03/2022, CORP	1,200,000.00	99.39%	EUR	99.39%	382.53	1,193,002.53	0.0%
HAITONG SECURITIES, 2.125%, 02/07/2023, CORP, USD	8,000,000.00	100.65%	USD	82.03%	68,884.18	6,630,957.36	0.1%
HANHUI, 4%, 19/08/2023, CORP, USD	4,000,000.00	99.96%	EUR	81.46%	47,809.20	3,306,092.96	0.1%
HEATHROW FUND, 1.875%, 14/03/2034, CORP	1,150,000.00	108.76%	EUR	108.76%	17,250.01	1,268,013.01	0.0%
HEATHROW FUNDING, 1.5%, 12/10/2025 (EXT DT 2027), CORP, CALL	850,000.00	104.60%	EUR	104.60%	2,794.52	891,928.52	0.0%
HENAN WATER, 2.8%, 18/09/2025, CORP, USD	1,000,000.00	99.71%	USD	81.26%	6,528.49	819,094.70	0.0%
HESS, 4.3%, 01/04/2027, CORP, USD, CALL	5,028,000.00	110.05%	USD	89.68%	44,047.74	4,553,267.62	0.1%
HUAFA 2019, 4.25%, 03/07/2024, CORP, USD	2,550,000.00	103.53%	USD	84.37%	43,668.34	2,195,115.25	0.0%
HUARONG FIN 2019, FRN, 24/02/2025, CORP, USD, CALL	1,000,000.00	96.36%	USD	78.52%	1,218.56	786,443.89	0.0%
HUARONG FIN II, 4.625%, 03/06/2026, CORP, USD	2,000,000.00	111.12%	USD	90.55%	5,862.96	1,816,880.81	0.0%
HUARONG FIN II, 5%, 19/11/2025, CORP, USD	5,000,000.00	112.42%	USD	91.61%	23,768.78	4,604,283.82	0.1%
HUTCH WHAMPOA, 3.625%, 06/06/2022, CORP	2,200,000.00	105.02%	EUR	105.02%	45,446.59	2,355,842.59	0.0%
HX CEMENT, 2.25%, 19/11/2025, CORP, USD	3,000,000.00	99.58%	USD	81.15%	6,417.57	2,440,889.09	0.0%
IBM, 0.3%, 11/02/2028, CORP	1,650,000.00	101.55%	EUR	101.55%	4,381.97	1,679,923.97	0.0%
IBM, 0.95%, 23/05/2025, CORP	2,200,000.00	104.84%	EUR	104.84%	12,711.78	2,319,279.78	0.0%
IBM, 1.2%, 11/02/2040, CORP	1,450,000.00	106.71%	EUR	106.71%	15,403.29	1,562,669.29	0.0%
IBM, 1.75%, 31/01/2031, CORP	650,000.00	114.60%	EUR	114.60%	10,411.54	755,285.54	0.0%
ICBC/HK, 2.875%, 21/02/2022, CORP, USD	8,000,000.00	102.04%	USD	83.16%	67,684.43	6,720,377.77	0.1%
ICBIL FIN, 3.125%, 15/11/2022, CORP, USD	50,000,000.00	103.34%	USD	84.21%	162,702.94	42,270,110.65	0.7%
ICBIL FIN, 3.375%, 05/04/2022, CORP, USD	37,478,004.00	102.53%	USD	83.55%	246,244.32	31,559,359.47	0.5%
INTL FLAVOR & FRAGRANCES, 0.5%, 25/09/2021, CORP, CALL	2,000,000.00	100.34%	EUR	100.34%	2,657.53	2,009,357.53	0.0%
INVERSIONES CMPC, 4.375%, 15/05/2023, CORP, USD, CALL	5,778,000.00	106.32%	EUR	86.64%	26,322.74	5,032,667.10	0.1%
ISLANDSBANKI, 1.125%, 19/01/2024, CORP, CALL	2,000,000.00	100.96%	EUR	100.96%	21,331.97	2,040,491.97	0.0%
JIANGSU RAILWAY, 4.85%, 21/02/2022, CORP, USD	1,000,000.00	102.96%	USD	83.91%	14,272.59	853,332.16	0.0%
JOHNSON CONTROLS INTL, 1.375%, 25/02/2025, CORP, CALL	1,200,000.00	105.38%	EUR	105.38%	13,975.41	1,278,559.41	0.0%
JP MORGAN CHASE & CO, 1.5%, 26/10/2022, CORP	2,000,000.00	103.22%	EUR	103.22%	5,424.66	2,069,764.66	0.0%
JP MORGAN CHASE, 0.625%, 25/01/2024, CORP, CALL	2,200,000.00	102.02%	EUR	102.02%	12,810.79	2,257,162.79	0.0%
KELLOGG, 1.25%, 10/03/2025, CORP	2,200,000.00	105.02%	EUR	105.02%	22,301.37	2,332,675.37	0.0%
KOREA HOUSING FINANCE, 0.1%, 18/06/2024, CORP	5,000,000.00	101.02%	EUR	101.02%	2,680.99	5,053,830.99	0.1%
KRAFT HEINZ FOODS CO, 2%, 30/06/2023, CORP, CALL	2,000,000.00	103.34%	EUR	103.34%	20,164.38	2,086,944.38	0.0%
LENNAR CORP, 5%, 15/06/2027, CORP, USD, CALL	2,000,000.00	118.00%	USD	96.16%	3,621.91	1,926,822.95	0.0%
LENNAR, 4.75%, 15/11/2022, CORP, USD, CALL	160,000.00	105.97%	USD	86.36%	791.39	138,968.23	0.0%
LENOVO GROUP, 3.421%, 02/11/2030, CORP, USD, CALL	1,000,000.00	105.11%	USD	85.65%	4,569.02	861,116.98	0.0%
LG CHEM, 0.5%, 15/04/2023, CORP	2,200,000.00	100.91%	EUR	100.91%	7,835.60	2,227,943.60	0.0%
LIBERTY MUTUAL GROUP INC, 2.75%, 04/05/2026, CORP	3,700,000.00	113.28%	EUR	113.28%	67,182.91	4,258,542.91	0.1%
MARSH & MCLENNAM, 1.979%, 21/03/2030, CORP, CALL	600,000.00	114.07%	EUR	114.07%	9,271.48	693,697.48	0.0%
MARSH & MCLENNAM COS, 1.349%, 21/09/2026, CORP, CALL	1,900,000.00	106.33%	EUR	106.33%	7,092.41	2,027,286.41	0.0%
MCKESSON, 0.625%, 17/08/2021, CORP, CALL	2,200,000.00	100.52%	EUR	100.52%	5,123.29	2,216,585.29	0.0%
MET LIFE, 0.375%, 09/04/2024, CORP	4,000,000.00	101.63%	EUR	101.63%	10,931.51	4,075,931.51	0.1%
MET LIFE, 1.125%, 15/12/2021, CORP, GBP	5,536,000.00	100.95%	GBP	100.95%	3,036.70	6,219,159.94	0.1%
MICROCHIP TECH, 4.25%, 01/09/2							

Designação	Quantidade	Cotação Moeda Origem	Moeda	Cotação (EUR)	Juro Decorrido (EUR)	Montante Global (EUR)	Peso
PHILIP MORRIS, 0.125%, 03/08/2026, CORP, CALL	1.700.000,00	99,84%	EUR	99,84%	873,29	1.698.204,29	0,0%
PHILIP MORRIS, 0.625%, 08/11/2024, CORP, CALL	3.619.000,00	102,33%	EUR	102,33%	3.284,37	3.706.462,31	0,1%
PHILIP MORRIS, 2.875%, 03/03/2026, CORP	8.650.000,00	113,98%	EUR	113,98%	206.444,69	10.065.368,69	0,2%
PROLOGIS, 1.875%, 05/01/2029, CORP, CALL	2.000.000,00	112,81%	EUR	112,81%	36.987,70	2.293.227,70	0,0%
PTEROSAUR, 1%, 25/09/2024, CORP	37.000.000,00	99,49%	EUR	99,49%	98.328,77	36.909.628,77	0,6%
PULTEGROUP, 5.5%, 01/03/2026, CORP, USD, CALL	4.000.000,00	118,77%	USD	96,79%	59.761,49	3.931.230,81	0,1%
REC LIMITED, 4.75%, 19/05/2023, CORP, USD	200.000,00	106,42%	USD	86,72%	903,21	174.346,29	0,0%
SANDS CHINA, 3.8%, 08/01/2026, CORP, CALL	2.000.000,00	106,75%	USD	86,99%	3.612,44	1.775.405,45	0,0%
SANDS CHINA, 4.6%, 08/08/2023, CORP, USD, CALL	1.000.000,00	106,27%	USD	86,60%	14.786,44	880.812,03	0,0%
SANTOS FIN, 4.125%, 14/09/2027, CORP, USD, CALL	2.250.000,00	105,43%	USD	85,92%	22.480,60	1.955.672,68	0,0%
SCENTER GROUP, 1.45%, 28/03/2029, CORP, CALL	500.000,00	105,81%	EUR	105,81%	5.521,92	534.576,92	0,0%
SCENTER GROUP, 2.25%, 16/07/2024, CORP, CALL	3.650.000,00	106,53%	EUR	106,53%	37.800,00	3.926.035,50	0,1%
SELP FIN, 1.5%, 20/11/2025, CORP, CALL	3.173.000,00	105,96%	EUR	105,96%	5.346,29	3.367.298,44	0,1%
SHIMAO PROPERTY HLDGS, 4.75%, 03/07/2022, CORP, USD, CALL	41.000.000,00	102,23%	USD	83,31%	784.720,26	34.942.254,28	0,6%
SINO OCEAN LAND, 5.25%, 30/04/2022, CORP, USD, CALL	5.000.000,00	103,72%	USD	84,52%	35.653,17	4.261.836,66	0,1%
SINOPEC CAPITAL, 3.125%, 24/04/2023, CORP, USD	4.380.000,00	104,29%	USD	84,99%	20.759,48	3.743.313,31	0,1%
SINOPEC GRP OVERSEA 2015, 3.25%, 28/04/2025, CORP, USD	5.100.000,00	107,25%	USD	87,40%	23.638,05	4.481.057,17	0,1%
SMITHFIELD FOODS, 5.2%, 01/04/2029, CORP, USD, CALL	3.000.000,00	118,94%	USD	96,92%	31.782,25	2.939.491,48	0,1%
SPRINT SPECTRUM, 4.738%, 20/03/2025, CORP, USD, SINK, 144A	2.300.000,00	108,53%	USD	88,45%	2.713,52	2.036.951,15	0,0%
STANDARD IND, 2.25%, 21/11/2026, CORP, CALL	1.000.000,00	101,22%	EUR	101,22%	2.465,75	1.014.625,75	0,0%
STATE GRID OVERSEAS, 0.797%, 05/08/2026, CORP, CALL	1.250.000,00	101,96%	EUR	101,96%	4.039,59	1.278.559,09	0,0%
STRYKER, 2.125%, 30/11/2027, CORP, CALL	1.800.000,00	113,42%	EUR	113,42%	3.248,63	2.044.718,63	0,0%
SUNNY OPTICAL, 3.75%, 23/01/2023, CORP, USD	44.000.000,00	103,75%	USD	84,55%	590.144,78	37.793.111,13	0,7%
TAKEDA PHARMA, 1.125%, 21/11/2022, CORP, CALL	4.200.000,00	102,24%	EUR	102,24%	5.178,08	4.299.342,08	0,1%
TALENT YIELD EUROPEAN, 1.3%, 21/04/2022, CORP	3.000.000,00	101,13%	EUR	101,13%	27.139,73	3.061.159,73	0,1%
TAPESTRY INC, 3%, 15/07/2022, CORP, USD, CALL	7.000.000,00	101,49%	USD	82,70%	78.912,34	5.868.130,82	0,1%
TAPESTRY INC, 4.125%, 15/07/2027, CORP, USD, CALL	8.350.000,00	107,49%	USD	87,69%	129.430,33	7.443.760,87	0,1%
TAPESTRY INC, 4.25%, 01/04/2025, CORP, USD, CALL	26.690.000,00	107,56%	USD	87,65%	231.098,73	23.625.902,74	0,4%
THERMO FISHER, 0.125%, 01/03/2025, CORP, CALL	1.350.000,00	100,62%	EUR	100,62%	1.410,10	1.359.726,10	0,0%
THERMO FISHER, 1.4%, 23/01/2026, CORP, CALL	2.200.000,00	106,91%	EUR	106,91%	28.864,48	2.380.840,48	0,0%
THREE GORGES FNCE II, 1.3%, 21/08/2024, CORP	35.500.000,00	102,97%	EUR	102,97%	244.026,03	36.796.601,03	0,6%
TORONTO-DOMINION, 0.375%, 25/04/2024, CORP	2.200.000,00	101,49%	EUR	101,49%	5.650,70	2.238.452,70	0,0%
TOYOTA FIN AUST, 2.28%, 21/10/2027, CORP	400.000,00	115,15%	EUR	115,15%	1.774,03	462.382,03	0,0%
TRANSMANTARO, 4.7%, 16/04/2034, CORP, USD, SINK, 144A	400.000,00	118,51%	USD	96,57%	3.191,81	389.491,22	0,0%
TRANSURBAN FIN, 1.45%, 16/05/2029, CORP, CALL	2.400.000,00	108,81%	EUR	108,81%	21.833,41	2.633.225,41	0,0%
TRICERATOPS CAPITAL, 0.817%, 25/01/2021, CORP	19.400.000,00	99,97%	EUR	99,97%	148.333,72	19.571.533,22	0,3%
UNIVERSAL HEALTH, 5%, 01/06/2026, CORP, CALL, USD, 144A	8.830.000,00	102,82%	USD	83,79%	27.164,31	6.730.644,06	0,1%
VANKE REAL STATE, 3.15%, 12/05/2025, CORP, USD	7.000.000,00	104,27%	USD	84,98%	24.458,07	5.972.718,20	0,1%
VERIZON COMM, 0.875%, 08/04/2027, CORP, CALL	3.050.000,00	104,93%	EUR	104,93%	19.522,09	3.219.795,59	0,1%
VERIZON COMM, 1.3%, 18/05/2033, CORP, CALL	1.600.000,00	108,57%	EUR	108,57%	12.935,89	1.750.119,89	0,0%
VERIZON COMM, 1.85%, 18/05/2040, CORP, CALL	1.000.000,00	114,58%	EUR	114,58%	11.505,48	1.157.295,48	0,0%
VISTRA OP, 3.55%, 15/07/2024, CORP, USD, 144A, CALL	5.000.000,00	108,45%	USD	88,38%	66.699,71	4.485.532,73	0,1%
VISTRA OP, 3.7%, 30/01/2027, CORP, USD, CALL, 144A	5.000.000,00	109,71%	USD	89,41%	62.817,48	4.533.154,05	0,1%
WEIBO, 1.25%, 15/11/2022, CORP, USD, CONV, 144A	4.000.000,00	96,81%	USD	78,89%	5.206,49	3.160.972,12	0,1%
WELLS FARGO & COMPANY, 0.5%, 26/04/2024, CORP	1.200.000,00	101,40%	EUR	101,40%	4.093,14	1.220.893,14	0,0%
WELLS FARGO, 1.33%, 04/05/2025, CORP, CALL	1.550.000,00	104,03%	EUR	104,03%	13.693,41	1.626.111,91	0,0%
WELLS FARGO, 1.625%, 02/06/2025, CORP	2.200.000,00	106,48%	EUR	106,48%	20.764,36	2.363.280,36	0,0%
WELLS FARGO, 2.125%, 20/12/2023, CORP, GBP	2.500.000,00	104,37%	GBP	116,09%	1.780,84	2.904.075,54	0,1%
WP CAREY, 2%, 20/01/2023, CORP, CALL	6.100.000,00	103,70%	EUR	103,70%	115.333,33	6.440.972,33	0,1%
WPC EUROBOOND BV, 2.25%, 19/07/2024, CORP, CALL	2.000.000,00	107,23%	EUR	107,23%	20.317,22	2.164.917,22	0,0%
WPC, 4.6%, 01/04/2024, CORP, USD, CALL	25.889.000,00	111,32%	USD	90,72%	242.623,67	23.729.438,40	0,4%
YUNDA, 2.25%, 09/08/2025, CORP, USD	6.210.000,00	99,69%	USD	81,24%	41.750,87	5.086.876,12	0,1%
ZHONGAN, 3.5%, 08/03/2026, CORP, USD, CALL	2.000.000,00	100,98%	USD	82,29%	17.905,81	1.663.802,64	0,0%
ZHONGYUAN SINCERE, 4.25%, 28/06/2024, CORP, USD	3.000.000,00	103,80%	USD	84,59%	865,86	2.538.629,69	0,0%
ZJIN INTL CAP CO LTD, 5.282%, 18/10/2021, CORP, USD	4.000.000,00	101,10%	USD	82,39%	34.435,66	3.330.010,59	0,1%
ZIMMER BIOMET, 2.425%, 13/12/2026, CORP, CALL	1.900.000,00	111,62%	EUR	111,62%	2.272,19	2.123.033,19	0,0%
1.3.4. Ações					0,00	224.525.591,40	3,9%
CHINA FISHERY, SP, SGD	1.817.000,00	0,00	SGD	0,00		0,00	0,0%
CHONGQING RURAL COMMERCIAL, HK, HKD	627.000,00	3,13	HKD	0,33		206.271,68	0,0%
FANG HOLDINGS LTD ADR, US, USD	3.831,00	13,22	USD	10,77		41.272,77	0,0%
MERCK & CO INC, US, USD	8.100,00	81,77	USD	66,64		539.757,97	0,0%
NEW CHINA LIFE INSURANCE, HK, HKD	35.168.779,00	30,15	HKD	3,17		111.448.013,16	1,9%
Pfizer, US, USD	1.700,00	36,78	USD	29,97		50.954,28	0,0%
REVANCO THERAPEUTICS INC, US, USD	134.848,00	28,53	USD	23,09		3.113.223,44	0,1%
SHUI ON LAND, HK, HKD	9.391.000,00	1,07	HKD	0,11		1.056.144,50	0,0%
TRANSGLÓBE ENERGY, US, USD	63.221,00	0,93	USD	0,76		47.829,67	0,0%
TSINGTAO BREWERY, HK, HKD	12.684.733,00	81,15	HKD	8,53		108.022.017,93	1,9%
2. Valores Não Cotados					0,00	407.424.323,48	7,0%
2.1. Valores Mobiliários Nacionais					0,00	860.793,28	0,0%
2.1.3. Obrigações Diversas					0,00	0,00	0,0%
BES, FRN, 27/05/2018, CORP, CALL) (Extendido 2099)	8.000.000,00	0,00%	EUR	0,00%	0,00	0,00	0,0%
2.1.6. Unidades De Participação De Fundos De Investimento Fechados					0,00	860.793,28	0,0%
FUNDO ALBUQUERQUE (FIO)	88,21	9.759,00	EUR	9.759,00		860.793,28	0,0%
2.2. Valores Mobiliários Estrangeiros					0,00	406.563.530,20	7,0%
2.2.4. Ações					0,00	406.563.530,20	7,0%
FID LOANS 1 (IRELAND) LIMITED	122.300.000,00	1,00	EUR	1,00		122.300.000,00	2,1%
FIDELIDADE PROPERTY EUROPE, SA	997.905,52	7,40	EUR	7,40		7.381.943,22	0,1%
SUPPLEMENTARY CAPITAL CONTRIBUTION FPE	276.881.586,97	100,00	EUR	100,00		276.881.586,98	4,8%
3. Unidades De Participação De Instituições De Investimento Colectivo					0,00	81.267.067,19	1,4%
3.1. Fundos Harmonizados					0,00	62.717.147,62	1,1%
BGF CHINA BD FD-I2 EUR HEDGE (FIM)	1.447.876,45	10,36	EUR	10,36		15.000.000,02	0,3%
IMOFID, FII	334.344,00	43,40	EUR	43,40		14.509.593,44	0,3%
ISHARES EUR CORP BBB-BB (FIM)	200.000,00	5,33	EUR	5,33		1.066.500,00	0,0%
LAZARD GLOBAL CONVERTIBLES RECOVERY FUND (FIM)	112.545,60	107,88	EUR	107,88		12.141.058,75	0,2%
SCHRÖDER GAIA CAT BD-FI, HD, FIM	15.131,68	1.321,73	EUR	1.321,73		19.999.995,41	0,3%
3.2. Fundos Não Harmonizados					0,00	18.549.919,57	0,3%
Alcentra European Direct Lending Fund III SSCP, FIM	18.565.113,03	1,00	EUR	1,00		18.500.135,13	0,3%
EXPLORER III (FCR)	0,14	202.252,03	EUR	202.252,03		27.597,29	0,0%
TRANSPORT INFRASTRUCTURE INVESTMENT COMPANY	9.688,71	2,29	EUR	2,29		22.187,15	0,0%
4. Imobiliário					0,00	21.502.813,08	0,4%
4.2. Unidades De Participação De Fundos De Investimento Imobiliário					0,00	21.502.813,08	0,4%
CAIXAGEST IMOBILIÁRIO INTERNACIONAL, FII	2.177.943,00	4,03	EUR	4,03		8.779.288,23	0,2%
GREFF, FII	4.689,04	77,85	EUR	77,85		365.026,85	0,0%
IMOPROMOÇÃO, FII	1.556,00	547,91	EUR	547,91		852.551,69	0,0%
SAUDEINVEST (FII)	5.681,00	2.025,34	EUR	2.025,34		11.505.946,31	0,2%
5. Líquidez					0,00	12.956.128,66	0,2%
5.1. À Vista					0,00	12.956.128,66	0,2%
Depósitos à Ordem						12.956.128,66	0,2%
7. Operações Com Produtos Derivados					-1.000.071,45	-19.219.630,52	-0,3%
7.1. Em Mercado Regulamentado					0,00	0,00	0,0%
7.1.1. Futuros					0,00	0,00	0,0%
EUROGBP FX CURR FUT MAR21	345,00	0,00	GBP	0,00		0,00	0,0%
EUROBOBL FUT MAR21	-712,00	0,00	EUR	0,00		0,00	0,0%
EUROBUND FUT MAR21	-239,00	0,00	EUR	0,00		0,00	0,0%
EURO-OAT FUTURE MAR21	-54,00	0,00	EUR	0,00		0,00	0,0%
EURUSD FX CURR FUT MAR21	6.647,00	0,00	USD	0,00		0,00	0,0%
LONG GILT FUTURE MAR21	-20,00	0,00	GBP	0,00			

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

- a) 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%;
- b) Imóveis ou fundos de investimento imobiliários e respectivos derivados numa percentagem máxima de 25%;
- c) 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;
- d) Operações de reporte e de empréstimo de valores, sem prejuízo do disposto nas alíneas anteriores.