CARTEIRA DETALHADA

Carteira em 2026.10.31

Designação	Moeda	Quant./ Mont. Nom.	Cotaçao	Juros Corridos	Valor Global	%
Instrumentos financeiros						
Mercados regulamentados nacionais						
Títulos de dívida pública						
BILHETES DO TESOURO 0% 17.09.27	EUR	10.600.000,000	97,45%		10.329.223,00	1,50%
BILHETES DO TESOURO 0% 19.03.27	EUR	35.000.000,000	98,98%		34.641.950,00	5,03%
BILHETES DO TESOURO 0% 21.05.27	EUR	19.100.000,000	98,45%		18.803.186,00	2,73%
					Sub-Total:	9,27%
Outros fundos públicos e equiparados						
REGIAO AUTONOMA ACORES 3.72% 17.10.28	EUR	2.000.000,000	100,08%	2.853,70	2.004.463,70	0,29%
					Sub-Total:	0,29%
Obrigações diversas						
BANCO COMERC PORTUGUES 3.125% 21.10.29 CALL	EUR	1.400.000,000	98,75%	1.198,63	1.383.719,63	0,20%
BANCO CTT 3.75% 17.11.28 CALL	EUR	1.100.000,000	99,48%	39.328,77	1.133.597,77	0,16%
CELBI SA FRN 14.07.27	EUR	700.000,000	100,20%	10.864,27	712.285,27	0,10%
CELBI SA FRN 28.05.28	EUR	1.400.000,000	100,50%	29.399,07	1.436.399,07	0,21%
CRL CREDITO AGRICOLA MUT 3.25% 29.01.31 CALL	EUR	5.200.000,000	96,32%	127.328,77	5.135.942,77	0,75%
CRL CREDITO AGRICOLA MUT 3.625% 29.01.30 CALL	EUR	4.200.000,000	98,75%	114.708,90	4.262.334,90	0,62%
EDP SA 1.625% 15.04.27 CALL	EUR	3.800.000,000	99,28%	33.666,44	3.806.268,44	0,55%
					Sub-Total:	2,60%
Mercados regulamentados de Estado-Membro						
Títulos de dívida pública						
BONOS Y OBLIG DEL ESTADO 2.7% 31.01.30	EUR	8.400.000,000	98,05%	169.633,97	8.405.413,97	1,22%
BUONI ORDINARI DEL TES 0% 14.12.26	EUR	9.400.000,000	99,71%		9.372.458,00	1,36%
BUONI POLIENNALI DEL TES 6% 01.05.31	EUR	5.441.000,000	108,87%	162.343,12	6.085.959,82	0,88%
SPAIN LETRAS DEL TESORO 0% 06.08.27	EUR	28.000.000,000	97,78%		27.379.800,00	3,98%
					Sub-Total:	7,45%
Outros fundos públicos e equiparados						
EUROPEAN UNION 1.625% 04.12.29	EUR	7.300.000,000	94,74%	107.575,00	7.023.704,50	1,02%
EUROPEAN UNION 3.125% 04.12.30	EUR	14.600.000,000	98,54%	413.750,00	14.800.882,00	2,15%
					Sub-Total:	3,17%
Obrigações diversas						
ABERTIS INFRAESTRUCTURAS 1% 27.02.27	EUR	3.100.000,000	99,27%	20.893,15	3.098.325,15	0,45%
ABERTIS INFRAESTRUCTURAS 4.125% 07.08.29 CALL	EUR	3.700.000,000	100,35%	35.542,81	3.748.344,81	0,54%
ABN AMRO BANK NV 0.6% 15.01.27	EUR	2.100.000,000	99,49%	9.976,44	2.099.287,44	0,31%
ABN AMRO BANK NV 4.375% 20.10.28	EUR	3.000.000,000	101,10%	3.955,48	3.036.925,48	0,44%
ABN AMRO BANK NV FRN 25.02.27	EUR	1.900.000,000	100,04%	10.162,78	1.910.827,78	0,28%
ACCIONA ENERGIA FINANCIA 3.75% 25.04.30 CALL	EUR	3.800.000,000	98,28%	73.787,67	3.808.427,67	0,55%
ACCIONA FINANCIACION FIL 1.7% 23.03.27	EUR	900.000,000	99,12%	9.305,75	901.417,25	0,13%
ACCIONA FINANCIACION FIL 1.862% 15.02.28	EUR	2.100.000,000	96,92%	27.639,22	2.063.001,22	0,30%
ARCELORMITTAL SA 3.125% 13.12.28 CALL	EUR	1.450.000,000	98,56%	39.974,32	1.469.079,82	0,21%
ASML HOLDING NV 0.625% 07.05.29 CALL	EUR	2.300.000,000	93,18%	6.970,89	2.150.099,39	0,31%
AUTOSTRADE PER LITALIA 2% 04.12.28 CALL	EUR	3.600.000,000	96,33%	65.293,15	3.533.119,15	0,51%
AXA LOGISTICS EUROPE 0.375% 15.11.26 CALL	EUR	2.400.000,000	99,79%	8.630,14	2.403.602,14	0,35%
AYVENS SA 3.875% 16.07.29	EUR	3.500.000,000	99,52%	39.758,56	3.522.941,06	0,51%
AYVENS SA 3.875% 22.02.27	EUR	1.600.000,000	100,19%	42.635,62	1.645.699,62	0,24%
BANCO BILBAO VIZCAYA ARG 3.125% 15.07.30	EUR	5.200.000,000	96,99%	48.082,19	5.091.458,19	0,74%
BANCO BILBAO VIZCAYA ARG FRN 07.06.27	EUR	2.800.000,000	100,11%	13.041,00	2.816.093,00	0,41%
BANCO BILBAO VIZCAYA ARG FRN 15.01.29	EUR	2.800.000,000	100,05%	3.962,31	2.805.446,31	0,41%
BANCO BPM SPA 4.875% 18.01.27	EUR	2.450.000,000	100,36%	93.586,64	2.552.516,89	0,37%
BANCO BPM SPA 6% 14.06.28 CALL	EUR	2.150.000,000	101,31%	49.126,03	2.227.344,78	0,32%
BANCO DE SABADELL SA 4.25% 13.09.30 CALL	EUR	2.300.000,000	100,59%	12.854,79	2.326.401,79	0,34%
BANCO DE SABADELL SA 5.25% 07.02.29 CALL	EUR	2.800.000,000	101,67%	107.128,77	2.953.860,77	0,43%
BANCO SANTANDER SA 3.25% 02.04.29 CALL	EUR	3.700.000,000	99,33%	69.843,84	3.745.072,34	0,54%
BANQUE FED CRED MUTUEL 4.25% 28.09.30 CALL	EUR	1.100.000,000	99,65%	4.226,71	1.100.354,71	0,16%
BANQUE FED CRED MUTUEL FRN 19.09.28	EUR	3.500.000,000	100,04%	12.261,67	3.513.801,67	0,51%
BANQUE STELLANTIS FRANCE 3.5% 19.07.27 CALL	EUR	1.600.000,000	99,98%	15.956,16	1.615.556,16	0,23%

CARTEIRA DETALHADA

Carteira em 2026.10.31

Designação	Moeda	Quant./ Mont. Nom.	Cotaçao	Juros Corridos	Valor Global	%
Instrumentos financeiros						
Mercados regulamentados de Estado-Membro						
Obrigações diversas						
BMW FINANCE NV FRN 18.11.26	EUR	2.300.000,000	100,01%	13.890,21	2.314.131,71	0,34%
BNP PARIBAS 3.625% 01.09.29	EUR	2.800.000,000	98,74%	16.684,93	2.781.334,93	0,40%
BNP PARIBAS FRN 20.03.29 CALL	EUR	3.000.000,000	100,23%	11.276,67	3.018.206,67	0,44%
BPCE SA 0.5% 24.02.27	EUR	3.700.000,000	99,13%	12.620,55	3.680.615,55	0,53%
BPER BANCA 4.125% 28.09.30 CALL	EUR	1.640.000,000	99,62%	6.116,30	1.639.851,50	0,24%
CA AUTOBANK SPA IE 2.75% 07.07.28 CALL	EUR	1.370.000,000	98,24%	11.973,42	1.357.881,97	0,20%
CA AUTOBANK SPA IE 4.75% 25.01.27 CALL	EUR	3.000.000,000	100,16%	108.924,66	3.113.799,66	0,45%
CARREFOUR SA 2.875% 07.05.29 CALL	EUR	1.900.000,000	97,24%	26.489,38	1.874.030,38	0,27%
CARREFOUR SA 2.875% 08.12.28 CALL	EUR	1.600.000,000	97,76%	41.210,96	1.605.322,96	0,23%
CELLNEX FINANCE CO SA 0.75% 15.11.26 CALL	EUR	4.100.000,000	99,91%	29.486,30	4.125.796,30	0,60%
CELLNEX FINANCE CO SA 3% 19.01.31 CALL	EUR	3.000.000,000	95,58%	70.273,97	2.937.613,97	0,43%
CELLNEX TELECOM SA 1% 20.04.27 CALL	EUR	3.800.000,000	98,99%	20.197,26	3.781.741,26	0,55%
COLONIAL SFL SOCIMI 3.875% 08.04.31 CALL	EUR	2.500.000,000	98,12%	54.674,66	2.507.574,66	0,36%
COMMERZBANK AG 0.875% 22.01.27	EUR	5.200.000,000	99,52%	35.153,42	5.210.089,42	0,76%
COMMERZBANK AG 4.125% 24.09.30 CALL	EUR	1.200.000,000	100,01%	5.017,81	1.205.125,81	0,18%
CONTINENTAL AG 3.625% 27.08.30 CALL	EUR	1.590.000,000	98,45%	10.264,21	1.575.698,71	0,23%
COOPERATIEVE RABOBANK UA FRN 12.05.29	EUR	2.300.000,000	99,93%	15.358,89	2.313.702,89	0,34%
CREDIT AGRICOLE SA 2.875% 16.02.30 CALL	EUR	1.400.000,000	97,28%	28.340,41	1.390.239,41	0,20%
CREDIT AGRICOLE SA 3.125% 03.07.31 CALL	EUR	4.000.000,000	96,01%	41.095,89	3.881.415,89	0,56%
CREDIT MUTUEL ARKEA 0.875% 07.05.27	EUR	2.600.000,000	98,74%	11.032,19	2.578.272,19	0,37%
DAIMLER TRUCK INTL FRN 27.05.27	EUR	2.300.000,000	100,11%	12.562,15	2.315.092,15	0,34%
DANONE SA 3.379% 01.04.30 CALL	EUR	2.300.000,000	98,31%	45.352,66	2.306.597,66	0,34%
DEUTSCHE BANK AG 1.625% 20.01.27	EUR	2.600.000,000	99,62%	32.873,97	2.622.993,97	0,38%
DEUTSCHE BANK AG 2.625% 13.08.28 CALL	EUR	3.700.000,000	99,21%	21.021,58	3.691.958,08	0,54%
DEUTSCHE BANK AG 2.875% 19.02.30 CALL	EUR	1.200.000,000	97,52%	24.008,22	1.194.242,22	0,17%
DHL AG 3.25% 23.12.30 CALL	EUR	1.560.000,000	98,47%	30.836,71	1.566.984,31	0,23%
E.ON SE 3.375% 15.01.31 CALL	EUR	1.550.000,000	98,50%	41.420,03	1.568.131,28	0,23%
EDP SERVICIOS FIN ESP SA 3.5% 21.07.31 CALL	EUR	1.700.000,000	97,74%	16.627,40	1.678.241,40	0,24%
EDP SERVICIOS FIN ESP SA 4.125% 04.04.29 CALL	EUR	4.100.000,000	100,77%	97.304,79	4.228.690,29	0,61%
EL CORTE INGLES SA 4.25% 26.06.31 CALL	EUR	1.900.000,000	99,83%	28.096,58	1.924.914,08	0,28%
ELECTRICITE DE FRANCE SA 3% 04.03.31 CALL	EUR	2.800.000,000	95,21%	55.463,01	2.721.385,01	0,40%
ELECTRICITE DE FRANCE SA 3.75% 05.06.27 CALL	EUR	5.900.000,000	100,17%	89.712,33	6.000.037,33	0,87%
ELM BV FOR JULIUS BAER 3.375% 19.06.30	EUR	1.600.000,000	96,96%	19.824,66	1.571.152,66	0,23%
ENEL FINANCE INTL NV 0.375% 17.06.27 CALL	EUR	3.000.000,000	98,22%	4.191,78	2.950.686,78	0,43%
ENEL SPA 3.5% 26.05.30 CALL	EUR	1.800.000,000	98,52%	27.271,23	1.800.721,23	0,26%
ENI SPA 3.5% 26.05.31	EUR	1.800.000,000	98,41%	27.271,23	1.798.597,23	0,26%
ENI SPA 4.125% 19.05.27	EUR	3.000.000,000	100,43%	55.941,78	3.068.751,78	0,45%
ERSTE GROUP BANK AG 4% 16.01.31 CALL	EUR	1.900.000,000	100,36%	59.967,12	1.966.873,62	0,29%
FRESENIUS MEDICAL CARE A 0.625% 30.11.26 CALL	EUR	2.050.000,000	99,81%	11.759,42	2.057.946,42	0,30%
FRESENIUS MEDICAL CARE A 3.125% 08.12.28 CALL	EUR	2.500.000,000	98,65%	69.991,44	2.536.253,94	0,37%
FRESENIUS MEDICAL CARE A 3.25% 24.11.30 CALL	EUR	1.080.000,000	96,94%	32.792,05	1.079.749,45	0,16%
FRESENIUS SE & CO KGAA 5.125% 05.10.30 CALL	EUR	2.020.000,000	104,19%	7.374,38	2.112.032,58	0,31%
HEIDELBERG MATERIALS AG FRN 25.09.28	EUR	2.600.000,000	100,01%	7.987,20	2.608.234,20	0,38%
IBERDROLA FINANZAS SAU 3.125% 25.06.30 CALL	EUR	1.800.000,000	97,69%	19.726,03	1.778.164,03	0,26%
INFINEON TECHNOLOGIES AG 1.625% 24.06.29 CALL	EUR	1.800.000,000	94,76%	10.337,67	1.716.098,67	0,25%
ING GROEP NV 2.875% 10.11.30 CALL	EUR	2.600.000,000	96,86%	72.702,05	2.591.075,05	0,38%
INTESA SANPAOLO SPA FRN 16.04.27	EUR	5.050.000,000	100,13%	6.792,25	5.063.231,00	0,74%
INTESA SANPAOLO SPA FRN 29.09.30 CALL	EUR	2.200.000,000	99,53%	6.603,91	2.196.219,91	0,32%
KERING 3.125% 27.11.29 CALL	EUR	2.100.000,000	97,86%	93.852,74	2.148.912,74	0,31%
KONINKIJKE AHOLD DLHAIZE 1.75% 02.04.27 CALL	EUR	2.600.000,000	99,43%	26.427,40	2.611.685,40	0,38%
LB BADEN-WUERTTEMBERG FRN 09.11.26	EUR	3.400.000,000	100,01%	24.604,10	3.424.893,10	0,50%
LB SAAR GIROZENTRALE 2.875% 03.05.30	EUR	1.400.000,000	96,93%	19.959,59	1.377.021,59	0,20%
LEASYS ITALIA SPA 3.375% 25.01.29 CALL	EUR	2.400.000,000	98,51%	61.915,07	2.426.203,07	0,35%

CARTEIRA DETALHADA

Carteira em 2026.10.31

Designação	Moeda	Quant./ Mont. Nom.	Cotaçao	Juros Corridos	Valor Global	%
Instrumentos financeiros						
Mercados regulamentados de Estado-Membro						
Obrigações diversas						
LEASYS ITALIA SPA FRN 29.01.27	EUR	2.300.000,000	100,02%	423,97	2.300.814,97	0,33%
LINDE PLC 1% 31.03.27 CALL	EUR	3.000.000,000	99,16%	17.589,04	2.992.374,04	0,43%
MAGNUM ICC FINANCE BV 2.75% 26.02.29 CALL	EUR	1.000.000,000	97,80%	18.609,59	996.609,59	0,14%
MEDIOBANCA DI CRED FIN 2.9% 28.09.27	EUR	2.100.000,000	99,35%	5.413,33	2.091.836,83	0,30%
MERLIN PROPERTIES SOCIMI 1.375% 01.06.30 CALL	EUR	1.500.000,000	90,79%	8.589,04	1.370.454,04	0,20%
MERLIN PROPERTIES SOCIMI 2.375% 13.07.27 CALL	EUR	3.000.000,000	99,09%	21.472,60	2.994.172,60	0,44%
NATIONAL BANK GREECE SA 2.75% 21.07.29 CALL	EUR	1.400.000,000	98,17%	10.758,90	1.385.152,90	0,20%
NORDEA BANK ABP 0.5% 02.11.28	EUR	2.150.000,000	93,90%	10.691,10	2.029.562,60	0,29%
NORDEA BANK ABP 1.125% 16.02.27	EUR	2.500.000,000	99,45%	19.803,08	2.505.965,58	0,36%
NORDEA BANK ABP FRN 21.02.29 CALL	EUR	1.400.000,000	100,15%	8.675,41	1.410.761,41	0,20%
NOVA LJUBLJANSKA BANK 3.5% 21.01.29 CALL	EUR	1.100.000,000	99,54%	29.850,68	1.124.757,68	0,16%
POSTE ITALIANE SPA 3% 03.12.30 CALL	EUR	1.300.000,000	96,18%	35.473,97	1.285.846,47	0,19%
PROLOGIS INTL FUND II 3.125% 01.06.31 CALL	EUR	3.500.000,000	95,40%	45.547,95	3.384.495,45	0,49%
SANDOZ FINANCE B.V. 3.25% 12.09.29 CALL	EUR	2.200.000,000	98,35%	9.598,63	2.173.265,63	0,32%
SANDOZ FINANCE B.V. 3.97% 17.04.27 CALL	EUR	3.000.000,000	100,25%	64.281,37	3.071.781,37	0,45%
SERVICIOS MEDIO AMBIENTE 1.661% 04.12.26 CALL	EUR	3.800.000,000	99,83%	57.238,52	3.850.911,52	0,56%
SERVICIOS MEDIO AMBIENTE 5.25% 30.10.29 CALL	EUR	2.950.000,000	103,18%	424,32	3.044.175,32	0,44%
SOCIETE GENERALE 0.75% 25.01.27	EUR	3.700.000,000	99,41%	21.211,64	3.699.363,14	0,54%
SOCIETE GENERALE 3% 12.02.27	EUR	4.400.000,000	99,90%	94.389,04	4.489.813,04	0,65%
SOCIETE GENERALE 3.375% 14.05.30 CALL	EUR	2.100.000,000	97,78%	33.010,27	2.086.484,77	0,30%
TELEFONICA EMISIONES SAU 1.447% 22.01.27 CALL	EUR	3.800.000,000	99,64%	42.482,33	3.828.821,33	0,56%
TELEFONICA EMISIONES SAU 1.788% 12.03.29 CALL	EUR	1.800.000,000	95,58%	20.544,85	1.740.975,85	0,25%
TOTALENERGIES CAP INTL 1.491% 08.04.27 CALL	EUR	3.500.000,000	99,28%	29.452,36	3.504.357,36	0,51%
TOYOTA MOTOR FINANCE BV 3.125% 11.01.27	EUR	3.500.000,000	100,00%	87.799,66	3.587.642,16	0,52%
TRATON FINANCE LUX SA 3.125% 12.05.29 CALL	EUR	1.200.000,000	97,76%	17.671,23	1.190.743,23	0,17%
TRATON FINANCE LUX SA FRN 21.08.28	EUR	3.200.000,000	100,05%	20.271,29	3.221.967,29	0,47%
UNIBAIL-RODAMCO-WESTFLD 3.5% 11.09.29 CALL	EUR	2.100.000,000	98,23%	10.068,49	2.072.856,49	0,30%
UNICAJA BANCO SA 3.5% 12.09.29 CALL	EUR	2.500.000,000	99,34%	11.746,58	2.495.221,58	0,36%
UNICREDIT SPA 2.875% 15.07.30 CALL	EUR	1.300.000,000	97,22%	11.058,90	1.274.886,40	0,19%
UNICREDIT SPA 3.25% 27.07.27	EUR	830.000,000	99,84%	7.094,79	835.729,44	0,12%
UNICREDIT SPA 3.3% 16.07.29 CALL	EUR	3.350.000,000	98,91%	32.407,81	3.345.825,81	0,49%
UNICREDIT SPA 4.45% 16.02.29 CALL	EUR	1.250.000,000	100,69%	39.166,10	1.297.834,85	0,19%
VODAFONE INTERNAT FINANC 2.75% 27.04.30 CALL	EUR	1.450.000,000	96,00%	20.429,11	1.412.378,36	0,21%
VOLKSWAGEN BANK GMBH 2.75% 19.06.28	EUR	1.100.000,000	98,07%	11.105,48	1.089.842,48	0,16%
VOLKSWAGEN BANK GMBH 3.125% 10.12.29	EUR	1.100.000,000	96,63%	30.607,88	1.093.488,38	0,16%
VOLKSWAGEN FIN SERV NV FRN 11.07.27	EUR	2.800.000,000	100,02%	4.864,84	2.805.410,84	0,41%
VOLKSWAGEN FINANCIAL SER 3.25% 19.05.27	EUR	2.100.000,000	99,88%	30.852,74	2.128.374,74	0,31%
					Sub-Total:	41,40%
Papel comercial (CC11 - CC24 - CC37)						
ACCIONA FINANCIACION FILIALES SA 07.12.26	EUR	3.700.000,000	99,74%		3.690.227,94	0,54%
CIE AUTOMOTIVE, S.A16.11.26	EUR	2.700.000,000	99,87%		2.696.574,15	0,39%
EL CORTE INGLES SA 24.11.26	EUR	3.500.000,000	99,83%		3.493.911,98	0,51%
ELECNOR SA 30.11.26	EUR	5.400.000,000	99,78%		5.387.826,15	0,78%
FCC SERVICIOS MEDIO AMBIENTE HOLDING 28.01.27	EUR	4.100.000,000	99,27%		4.070.188,77	0,59%
GRENERGY RENOVABLES 02.12.26	EUR	3.800.000,000	99,70%		3.788.652,59	0,55%
MASORANGE SL 24.12.26	EUR	3.600.000,000	99,54%		3.583.615,96	0,52%
SACYR SA 16.12.26	EUR	900.000,000	99,66%		896.942,63	0,13%
SACYR SA 27.11.26	EUR	1.900.000,000	99,79%		1.896.016,08	0,28%
TECNICAS REUNIDAS SA 27.11.26	EUR	4.400.000,000	99,78%		4.390.508,35	0,64%
					Sub-Total:	4,92%
Mercados regulamentados de países terceiros						
Obrigações diversas						
3M COMPANY 1.5% 09.11.26	EUR	2.600.000,000	99,97%	38.038,36	2.637.349,36	0,38%

CARTEIRA DETALHADA

Carteira em 2026.10.31

Designação	Moeda	Quant./ Mont. Nom.	Cotaçao	Juros Corridos	Valor Global	%
Instrumentos financeiros						
Mercados regulamentados de países terceiros						
Obrigações diversas						
AL SYDBANK A/S 3% 11.12.29 CALL	EUR	1.020.000,000	98,08%	27.162,74	1.027.558,34	0,15%
ALTRIA GROUP INC 2.2% 15.06.27 CALL	EUR	2.900.000,000	99,20%	24.121,64	2.901.023,14	0,42%
AMAZON.COM INC 3.1% 16.03.30 CALL	EUR	3.050.000,000	97,94%	59.320,41	3.046.566,66	0,44%
AMERICAN HONDA FINANCE 2.85% 27.06.28	EUR	1.800.000,000	98,43%	17.709,04	1.789.458,04	0,26%
AMERICAN HONDA FINANCE 3.3% 21.03.29	EUR	2.800.000,000	98,55%	56.705,75	2.815.965,75	0,41%
AMERICAN TOWER CORP 0.4% 15.02.27 CALL	EUR	5.550.000,000	99,24%	15.692,05	5.523.761,80	0,80%
ASTRAZENECA FINANCE LLC 3.121% 05.08.30 CALL	EUR	2.500.000,000	98,07%	18.597,74	2.470.347,74	0,36%
ASTRAZENECA PLC 3.625% 03.03.27 CALL	EUR	3.400.000,000	100,15%	81.716,44	3.486.969,44	0,51%
AT&T INC 3.6% 03.08.30 CALL	EUR	1.450.000,000	98,16%	12.728,22	1.436.033,72	0,21%
BANK MILLENNIUM SA 5.308% 25.09.29 CALL	EUR	3.500.000,000	101,90%	18.323,51	3.584.753,51	0,52%
BANK OF AMERICA CORP FRN 30.10.29 CALL	EUR	3.700.000,000	99,95%	330,74	3.698.591,74	0,54%
BANK OF MONTREAL FRN 12.04.27	EUR	2.500.000,000	100,10%	3.890,00	2.506.402,50	0,36%
BANK OF NOVA SCOTIA FRN 06.03.29 CALL	EUR	1.100.000,000	100,28%	5.618,25	1.108.698,25	0,16%
BANK POLSKA KASA OPIEKI 3.625% 03.06.30 CALL	EUR	1.800.000,000	98,22%	26.815,07	1.794.766,07	0,26%
BARCLAYS PLC 0.577% 09.08.29 CALL	EUR	2.000.000,000	94,33%	2.624,16	1.889.154,16	0,27%
BARCLAYS PLC FRN 08.05.28 CALL	EUR	1.000.000,000	100,17%	7.464,28	1.009.139,28	0,15%
BARCLAYS PLC FRN 14.05.29 CALL	EUR	1.350.000,000	100,68%	10.544,63	1.369.697,63	0,20%
BAT INTL FINANCE PLC 1.25% 13.03.27 CALL	EUR	3.100.000,000	99,45%	24.630,14	3.107.440,64	0,45%
BAT INTL FINANCE PLC 3.375% 11.05.29 CALL	EUR	1.830.000,000	98,74%	29.273,73	1.836.234,03	0,27%
BOOKING HOLDINGS INC 1.8% 03.03.27 CALL	EUR	3.100.000,000	99,54%	36.996,16	3.122.720,66	0,45%
BOOKING HOLDINGS INC 3.625% 12.11.28 CALL	EUR	2.850.000,000	99,93%	99.915,92	2.947.863,92	0,43%
BOOKING HOLDINGS INC 4% 15.11.26 CALL	EUR	2.990.000,000	100,01%	114.684,93	3.105.118,48	0,45%
BP CAPITAL MARKETS PLC 1.573% 16.02.27	EUR	5.550.000,000	99,55%	61.469,82	5.586.300,57	0,81%
CANADIAN IMPERIAL BANK FRN 29.01.27	EUR	2.500.000,000	100,08%	460,83	2.502.410,83	0,36%
CITIGROUP INC 2.928% 22.10.30 CALL	EUR	1.900.000,000	96,99%	1.371,75	1.844.124,75	0,27%
CITIGROUP INC 4.135% 26.10.30 CALL	EUR	3.450.000,000	100,18%	1.954,21	3.458.181,46	0,50%
COCA-COLA EUROPACIFIC 1.875% 18.03.30 CALL	EUR	2.300.000,000	93,95%	26.820,21	2.187.704,71	0,32%
COMCAST CORP 0.25% 20.05.27 CALL	EUR	2.600.000,000	98,41%	2.920,55	2.561.697,55	0,37%
DANSKE BANK A/S FRN 01.10.28 CALL	EUR	2.400.000,000	100,05%	6.234,00	2.407.482,00	0,35%
DANSKE BANK A/S FRN 14.01.29 CALL	EUR	1.750.000,000	99,99%	2.571,72	1.752.326,72	0,25%
DNB BANK ASA 3% 29.11.30 CALL	EUR	2.800.000,000	97,14%	77.326,03	2.797.288,03	0,41%
EQUINIX INC 0.25% 15.03.27 CALL	EUR	3.500.000,000	98,91%	5.513,70	3.467.188,70	0,50%
FAIRFAX FINL HLDGS LTD 2.75% 29.03.28 CALL	EUR	1.800.000,000	98,39%	29.293,15	1.800.268,15	0,26%
GOLDMAN SACHS GROUP INC FRN 17.02.29 CALL	EUR	3.700.000,000	100,01%	24.366,04	3.724.791,54	0,54%
HALEON UK CAPITAL PLC 2.875% 18.09.28 CALL	EUR	3.800.000,000	98,48%	12.870,55	3.755.224,55	0,55%
HSBC HOLDINGS PLC FRN 12.11.29 CALL	EUR	2.490.000,000	100,18%	17.845,00	2.512.302,10	0,37%
IBM CORP 0.3% 11.02.28	EUR	1.750.000,000	95,98%	3.768,49	1.683.400,99	0,24%
IHG FINANCE LLC 4% 28.09.29 CALL	EUR	1.800.000,000	100,05%	6.509,59	1.807.400,59	0,26%
IHG FINANCE LLC 4.375% 28.11.29 CALL	EUR	1.400.000,000	100,92%	56.551,37	1.469.417,37	0,21%
IMPERIAL BRANDS FIN PLC 2.125% 12.02.27 CALL	EUR	2.700.000,000	99,64%	41.027,05	2.731.334,05	0,40%
IMPERIAL BRANDS FIN PLC 5.25% 15.02.31 CALL	EUR	2.150.000,000	103,76%	79.785,62	2.310.604,12	0,34%
INTERCONTINENTAL HOTELS 2.125% 15.05.27 CALL	EUR	2.100.000,000	99,35%	20.661,99	2.106.959,49	0,31%
LLOYDS BANKING GROUP PLC FRN 12.02.30 CALL	EUR	2.650.000,000	100,12%	18.285,00	2.671.478,25	0,39%
LLOYDS BK CORP MKTS PLC 4.125% 30.05.27	EUR	4.000.000,000	100,45%	69.616,44	4.087.456,44	0,59%
MACQUARIE BANK LTD 3.202% 17.09.29	EUR	2.150.000,000	98,64%	8.298,88	2.129.123,38	0,31%
MET LIFE GLOB FUNDING I 3.25% 31.03.30	EUR	2.050.000,000	97,91%	39.062,33	2.046.114,83	0,30%
MORGAN STANLEY 1.875% 27.04.27	EUR	2.550.000,000	99,39%	24.495,72	2.558.889,72	0,37%
MORGAN STANLEY 4.656% 02.03.29 CALL	EUR	2.100.000,000	101,01%	65.094,71	2.186.210,21	0,32%
MORGAN STANLEY FRN 04.05.29 CALL	EUR	2.650.000,000	99,98%	19.977,47	2.669.328,22	0,39%
NAT GRID ELECTY EM 3.53% 20.09.28 CALL	EUR	2.100.000,000	99,62%	8.326,93	2.100.346,93	0,31%
NATIONAL GRID NA INC 3.15% 03.06.30 CALL	EUR	1.500.000,000	97,33%	19.417,81	1.479.367,81	0,21%
NATIONAL GRID NA INC 3.643% 15.04.31 CALL	EUR	1.500.000,000	98,11%	16.168,93	1.487.758,93	0,22%
NATWEST MARKETS PLC FRN 11.06.28	EUR	2.300.000,000	100,27%	10.305,28	2.316.584,28	0,34%

CARTEIRA DETALHADA

Carteira em 2026.10.31

Designação	Moeda	Quant./ Mont. Nom.	Cotaçao	Juros Corridos	Valor Global	%
Instrumentos financeiros						
Mercados regulamentados de países terceiros						
Obrigações diversas						
NEXTERA ENERGY CAPITAL 2.989% 10.02.30 CALL	EUR	3.700.000,000	97,05%	79.687,56	3.670.389,56	0,53%
NOMURA HOLDINGS INC 3.459% 28.05.30	EUR	3.000.000,000	97,84%	44.351,01	2.979.566,01	0,43%
NOMURA HOLDINGS INC 3.671% 06.04.29	EUR	3.100.000,000	99,29%	64.227,41	3.142.279,41	0,46%
NOVONESIS NOVOZYMES B 3.25% 19.03.30 CALL	EUR	1.860.000,000	98,25%	37.429,32	1.864.944,42	0,27%
PANDORA A/S 3.875% 31.05.30 CALL	EUR	2.650.000,000	99,03%	43.044,35	2.667.233,35	0,39%
PANDORA A/S 4.5% 10.04.28 CALL	EUR	2.700.000,000	100,95%	67.906,85	2.793.435,35	0,41%
PFIZER INC 1% 06.03.27 CALL	EUR	3.000.000,000	99,32%	19.643,84	2.999.318,84	0,44%
PHILIP MORRIS INTL INC 2.875% 14.05.29	EUR	2.550.000,000	97,81%	34.145,55	2.528.389,80	0,37%
PKO BANK POLSKI SA 3.75% 06.05.30 CALL	EUR	1.780.000,000	98,53%	32.552,05	1.786.332,65	0,26%
PPG INDUSTRIES INC 1.4% 13.03.27 CALL	EUR	1.800.000,000	99,39%	16.017,53	1.805.028,53	0,26%
PROLOGIS EURO FINANCE 1.875% 05.01.29 CALL	EUR	1.600.000,000	95,93%	24.575,34	1.559.455,34	0,23%
ROYAL BANK OF CANADA FRN 02.07.28 CALL	EUR	2.630.000,000	100,17%	6.815,57	2.641.207,67	0,38%
ROYAL BANK OF CANADA FRN 04.11.26	EUR	2.150.000,000	100,00%	15.093,96	2.165.104,71	0,31%
ROYAL BANK OF CANADA FRN 13.06.29 CALL	EUR	1.900.000,000	100,34%	8.490,94	1.914.950,94	0,28%
ROYAL BANK OF CANADA FRN 16.01.30 CALL	EUR	1.300.000,000	99,96%	1.775,58	1.301.216,58	0,19%
SKANDINAVISKA ENSKILDA 0.375% 11.02.27	EUR	5.300.000,000	99,27%	14.266,44	5.275.761,94	0,77%
SKANDINAVISKA ENSKILDA 4.125% 29.06.27	EUR	2.100.000,000	100,46%	29.428,77	2.139.088,77	0,31%
SVENSKA HANDELSBANKEN AB 3.875% 10.05.27	EUR	3.050.000,000	100,24%	56.341,44	3.113.600,44	0,45%
TELE2 AB 2.125% 15.05.28 CALL	EUR	2.150.000,000	97,54%	21.153,94	2.118.210,19	0,31%
TORONTO-DOMINION BANK 0.5% 18.01.27	EUR	2.100.000,000	99,44%	8.227,40	2.096.540,90	0,30%
TORONTO-DOMINION BANK 2.551% 03.08.27	EUR	1.900.000,000	99,32%	11.818,47	1.898.926,97	0,28%
UBS GROUP AG 3.125% 13.02.31 CALL	EUR	1.600.000,000	97,12%	39.863,01	1.593.815,01	0,23%
UBS GROUP AG FRN 12.05.29 CALL	EUR	4.100.000,000	100,64%	31.478,89	4.157.718,89	0,60%
UNILEVER CAPITAL CORP FRN 05.09.27	EUR	2.100.000,000	99,96%	9.150,75	2.108.216,25	0,31%
VERIZON COMMUNICATIONS 0.875% 08.04.27 CALL	EUR	3.100.000,000	99,02%	15.308,90	3.084.820,40	0,45%
VOLVO TREASURY AB FRN 10.01.27	EUR	2.200.000,000	100,02%	3.532,10	2.203.972,10	0,32%
VOLVO TREASURY AB FRN 22.11.26	EUR	2.650.000,000	100,00%	14.551,15	2.664.577,65	0,39%
WELLS FARGO & COMPANY 1% 02.02.27	EUR	2.300.000,000	99,49%	17.076,71	2.305.369,71	0,33%
WELLS FARGO & COMPANY 2.766% 23.07.29 CALL	EUR	1.150.000,000	98,07%	8.714,79	1.136.514,04	0,17%
WELLS FARGO & COMPANY 4.124% 26.10.30 CALL	EUR	2.670.000,000	100,20%	1.508,37	2.676.808,32	0,39%
					Sub-Total:	30,63%
Liquidez						
Mercados regulamentados nacionais						
Depósitos à ordem						
CC (EUR) en BANCO BPI	EUR				23.422,59	0,00%
CC (EUR) en CECABANK	EUR				1.941.340,92	0,28%
					Sub-Total:	0,29%
Outros valores a regularizar						
Valores Ativos	EUR				3.414.899,93	0,50%
Valores Passivos	EUR				-3.508.334,06	-0,51%

Valor líquido global do fundo: 688.241.296,36

Valor líquido global BPI CURTO PRAZO CLASE R: 599.584.085,27

Valor líquido global BPI CURTO PRAZO CLASE M: 88.657.211,09

Número de Unidades de Participação em Circulação: 91.241.394,92

Número de Unidades de Participação em Circulação BPI CURTO PRAZO CLASE R: 75.081.350,28

Número de Unidades de Participação em Circulação BPI CURTO PRAZO CLASE M: 16.160.044,65