

CARTEIRA DETALHADA
Carteira em 2026.05.31

Designação	Moeda	Quant./ Mont. Nom.	Cotação	Juros Corridos	Valor Global	%
Instrumentos financeiros						
Mercados regulamentados nacionais						
Títulos de dívida pública						
BILHETES DO TESOURO 0% 18.09.26	EUR	21.000.000,000	99,32%		20.857.725,00	2,75%
BILHETES DO TESOURO 0% 19.03.27	EUR	30.800.000,000	98,04%		30.196.166,00	3,98%
					Sub-Total:	6,74%
Outros fundos públicos e equiparados						
REGIAO AUTONOMA ACORES 0.603% 21.07.26	EUR	700.000,000	99,71%	3.631,22	701.622,22	0,09%
REGIAO AUTONOMA ACORES 3.72% 17.10.28	EUR	1.000.000,000	101,18%	23.033,42	1.034.838,42	0,14%
					Sub-Total:	0,23%
Obrigações diversas						
BANCO COMERC PORTUGUES 3.125% 21.10.29 CALL	EUR	1.500.000,000	99,83%	28.510,27	1.525.937,77	0,20%
BANCO CTT 3.75% 17.11.28 CALL	EUR	500.000,000	100,09%	10.017,12	510.464,62	0,07%
CAIXA GERAL DE DEPOSITOS 5.75% 31.10.28 CALL	EUR	2.700.000,000	103,60%	90.172,60	2.887.359,10	0,38%
CELBI SA FRN 14.07.27	EUR	600.000,000	100,17%	10.571,83	611.567,83	0,08%
CELBI SA FRN 28.05.28	EUR	800.000,000	99,96%	323,07	800.027,07	0,11%
CRL CREDITO AGRICOLA MUT 3.25% 29.01.31 CALL	EUR	5.400.000,000	98,63%	58.660,27	5.384.518,27	0,71%
CRL CREDITO AGRICOLA MUT 3.625% 29.01.30 CALL	EUR	5.800.000,000	100,54%	70.275,34	5.901.363,34	0,78%
EDP SA 1.625% 15.04.27 CALL	EUR	4.000.000,000	99,06%	8.191,78	3.970.391,78	0,52%
					Sub-Total:	2,85%
Mercados regulamentados de Estado-Membro						
Títulos de dívida pública						
BONOS Y OBLIG DEL ESTADO 1.4% 30.07.28	EUR	19.775.000,000	97,56%	231.340,41	19.523.830,41	2,58%
BONOS Y OBLIG DEL ESTADO 2.7% 31.01.30	EUR	11.173.000,000	99,94%	99.179,51	11.265.810,90	1,49%
BUONI ORDINARI DEL TES 0% 14.12.26	EUR	42.121.000,000	98,74%		41.591.328,43	5,49%
BUONI POLIENNALI DEL TES 2.65% 01.12.27	EUR	8.000.000,000	100,07%	105.417,60	8.111.217,60	1,07%
BUONI POLIENNALI DEL TES 3.35% 01.07.29	EUR	1.350.000,000	101,64%	18.739,62	1.390.872,87	0,18%
					Sub-Total:	10,81%
Outros fundos públicos e equiparados						
EUROPEAN UNION 1.625% 04.12.29	EUR	27.100.000,000	96,42%	214.758,22	26.343.765,22	3,48%
					Sub-Total:	3,48%
Obrigações diversas						
ABERTIS INFRAESTRUCTURAS 1% 27.02.27	EUR	3.200.000,000	98,77%	8.153,42	3.168.793,42	0,42%
ABERTIS INFRAESTRUCTURAS 4.125% 07.08.29 CALL	EUR	3.800.000,000	102,34%	127.547,26	4.016.657,26	0,53%
ABN AMRO BANK NV 0.6% 15.01.27	EUR	2.200.000,000	98,82%	4.918,36	2.179.046,36	0,29%
ABN AMRO BANK NV 4.375% 20.10.28	EUR	3.100.000,000	102,95%	82.861,30	3.274.218,30	0,43%
ABN AMRO BANK NV FRN 25.02.27	EUR	2.000.000,000	100,07%	848,33	2.002.198,33	0,26%
ACCIONA ENERGIA FINANCIARIA 3.75% 25.04.30 CALL	EUR	4.000.000,000	100,35%	14.794,52	4.028.814,52	0,53%
ACCIONA FINANCIACION FIL 1.517% 06.08.26	EUR	1.800.000,000	99,66%	22.293,67	1.816.218,67	0,24%
ACCIONA FINANCIACION FIL 1.7% 23.03.27	EUR	900.000,000	98,45%	2.892,33	888.937,83	0,12%
ACCIONA FINANCIACION FIL 1.862% 15.02.28	EUR	2.100.000,000	96,76%	11.248,52	2.043.145,52	0,27%
ALTRAD INVESTMENT AUTHOR 3.704% 23.06.29 CALL	EUR	2.000.000,000	100,24%	69.411,95	2.074.131,95	0,27%
AMADEUS IT GROUP SA 1.5% 18.09.26 CALL	EUR	900.000,000	99,70%	9.431,51	906.772,01	0,12%
ARCELORMITTAL SA 3.125% 13.12.28 CALL	EUR	1.450.000,000	99,89%	20.980,31	1.469.407,06	0,19%
ARCELORMITTAL SA 4.875% 26.09.26 CALL	EUR	2.750.000,000	100,52%	90.721,75	2.854.953,00	0,38%
AROUNDTOWN SA 0% 16.07.26 CALL	EUR	2.900.000,000	99,61%		2.888.777,00	0,38%
AROUNDTOWN SA 1.625% 31.01.28 CALL	EUR	2.900.000,000	97,24%	15.493,15	2.835.366,15	0,37%
ARVAL SERVICE LEASE SA/F 4% 22.09.26 CALL	EUR	1.300.000,000	100,08%	35.758,90	1.336.824,90	0,18%
AUTOSTRAD PER LITALIA 2% 04.12.28 CALL	EUR	3.700.000,000	97,13%	36.087,67	3.629.823,67	0,48%
AXA LOGISTICS EUROPE 0.375% 15.11.26 CALL	EUR	2.500.000,000	98,88%	5.059,93	2.476.984,93	0,33%
AYVENS SA 3% 18.04.30	EUR	900.000,000	99,02%	3.180,82	894.374,32	0,12%
AYVENS SA 3.875% 16.07.29	EUR	5.100.000,000	101,90%	172.718,84	5.369.746,34	0,71%
AYVENS SA 3.875% 22.02.27	EUR	1.600.000,000	100,91%	16.646,58	1.631.286,58	0,22%
BANCA IFIS SPA 3.625% 15.11.29	EUR	2.600.000,000	99,78%	50.869,18	2.645.279,18	0,35%
BANCO BILBAO VIZCAYA ARG 3.125% 15.07.30	EUR	5.400.000,000	99,66%	147.945,21	5.529.801,21	0,73%
BANCO BILBAO VIZCAYA ARG FRN 15.01.29	EUR	1.500.000,000	100,22%	5.278,50	1.508.608,50	0,20%

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Carteira em 2026.05.31

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Instrumentos financeiros						
Mercados regulamentados de Estado-Membro						
Obrigações diversas						
BANCO BPM SPA 4.875% 18.01.27	EUR	2.550.000,000	101,29%	45.297,43	2.628.268,93	0,35%
BANCO BPM SPA 6% 14.06.28 CALL	EUR	2.300.000,000	102,98%	132.706,85	2.501.166,35	0,33%
BANCO SANTANDER SA 3.25% 02.04.29 CALL	EUR	3.800.000,000	100,24%	19.963,01	3.829.159,01	0,51%
BANQUE FED CRED MUTUEL FRN 19.09.28	EUR	3.600.000,000	100,09%	19.476,40	3.622.752,40	0,48%
BANQUE STELLANTIS FRANCE 3.5% 19.07.27 CALL	EUR	1.600.000,000	100,46%	48.482,19	1.655.786,19	0,22%
BAYER CAPITAL CORP BV 1.5% 26.06.26 CALL	EUR	5.000.000,000	99,93%	69.657,53	5.066.032,53	0,67%
BMW FINANCE NV FRN 18.11.26	EUR	2.400.000,000	100,06%	2.313,13	2.403.861,13	0,32%
BMW INTL INVESTMENT BV FRN 09.10.26	EUR	3.100.000,000	100,09%	11.731,78	3.114.382,28	0,41%
BNP PARIBAS FRN 20.03.29 CALL	EUR	3.100.000,000	100,26%	17.800,20	3.125.953,20	0,41%
CA AUTOBANK SPA IE 2.75% 07.07.28 CALL	EUR	1.470.000,000	99,46%	36.327,12	1.498.330,32	0,20%
CA AUTOBANK SPA IE 4.75% 25.01.27 CALL	EUR	3.000.000,000	101,11%	49.191,78	3.082.476,78	0,41%
CARREFOUR SA 2.875% 07.05.29 CALL	EUR	2.000.000,000	99,20%	3.780,82	1.987.720,82	0,26%
CARREFOUR SA 2.875% 08.12.28 CALL	EUR	1.600.000,000	99,43%	21.928,77	1.612.856,77	0,21%
CELLNEX FINANCE CO SA 0.75% 15.11.26 CALL	EUR	4.200.000,000	99,15%	17.001,37	4.181.175,37	0,55%
CELLNEX FINANCE CO SA 3% 19.01.31 CALL	EUR	1.300.000,000	98,08%	14.104,11	1.289.209,11	0,17%
CELLNEX FINANCE CO SA 3.625% 24.01.29 CALL	EUR	1.600.000,000	101,06%	20.180,82	1.637.196,82	0,22%
CELLNEX TELECOM SA 1% 20.04.27 CALL	EUR	4.000.000,000	98,48%	4.493,15	3.943.673,15	0,52%
COCA-COLA HBC FINANCE BV 3.375% 01.10.28 CALL	EUR	1.420.000,000	100,73%	7.878,08	1.438.300,88	0,19%
COLONIAL SFL SOCIMI 3.875% 08.04.31 CALL	EUR	1.100.000,000	100,90%	6.189,38	1.116.100,38	0,15%
COMMERZBANK AG 0.875% 22.01.27	EUR	5.300.000,000	98,92%	16.390,07	5.259.070,57	0,69%
COOPERATIEVE RABOBANK UA FRN 12.05.29	EUR	2.300.000,000	100,10%	3.355,19	2.305.655,19	0,30%
CREDIT AGRICOLE SA 2.875% 16.02.30 CALL	EUR	2.700.000,000	98,99%	22.117,81	2.694.942,31	0,36%
CREDIT AGRICOLE SA 3.125% 03.07.31 CALL	EUR	2.700.000,000	98,81%	41.378,42	2.709.167,42	0,36%
CREDIT MUTUEL ARKEA 3.128% 05.12.30	EUR	1.500.000,000	99,22%	22.752,99	1.511.120,49	0,20%
DAIMLER TRUCK INTL 3.125% 23.03.28	EUR	1.500.000,000	100,07%	8.861,30	1.509.971,30	0,20%
DEUTSCHE BANK AG 1.625% 20.01.27	EUR	2.700.000,000	99,34%	15.746,92	2.697.953,92	0,36%
DEUTSCHE BANK AG 2.625% 13.08.28 CALL	EUR	3.800.000,000	99,40%	79.526,71	3.856.802,71	0,51%
DEUTSCHE BANK AG 2.875% 19.02.30 CALL	EUR	1.300.000,000	98,76%	10.342,12	1.294.176,62	0,17%
DEUTSCHE POST AG 3.25% 23.12.30 CALL	EUR	1.660.000,000	100,33%	10.198,77	1.675.685,07	0,22%
EDP FINANCE BV 0.375% 16.09.26 CALL	EUR	2.427.000,000	99,38%	6.408,28	2.418.397,29	0,32%
EDP SERVICIOS FIN ESP SA 4.125% 04.04.29 CALL	EUR	4.300.000,000	102,79%	27.699,66	4.447.519,16	0,59%
ELECTRICITE DE FRANCE SA 3% 04.03.31 CALL	EUR	2.900.000,000	98,58%	20.975,34	2.879.809,84	0,38%
ELECTRICITE DE FRANCE SA 3.875% 12.01.27 CALL	EUR	6.100.000,000	100,66%	90.016,78	6.230.337,78	0,82%
ELM BV FOR JULIUS BAER 3.375% 19.06.30	EUR	1.600.000,000	99,39%	51.189,04	1.641.413,04	0,22%
FRESENIUS MEDICAL CARE A 0.625% 30.11.26 CALL	EUR	2.050.000,000	98,99%	6.388,70	2.035.591,45	0,27%
FRESENIUS MEDICAL CARE A 3.125% 08.12.28 CALL	EUR	2.500.000,000	100,02%	37.243,15	2.537.730,65	0,33%
FRESENIUS MEDICAL CARE A 3.25% 24.11.30 CALL	EUR	1.080.000,000	99,25%	18.078,90	1.089.962,70	0,14%
FRESENIUS SE & CO KGAA 0.375% 28.09.26 CALL	EUR	6.050.000,000	99,28%	15.228,60	6.021.638,35	0,79%
HIGHLAND HOLDINGS SARL 2.875% 19.11.27 CALL	EUR	5.300.000,000	99,80%	80.570,89	5.370.023,89	0,71%
ING GROEP NV 2.875% 10.11.30 CALL	EUR	900.000,000	98,63%	14.319,86	902.034,86	0,12%
INTESA SANPAOLO SPA 5% 08.03.28 CALL	EUR	2.200.000,000	101,57%	25.315,07	2.259.789,07	0,30%
INTESA SANPAOLO SPA FRN 16.04.27	EUR	4.000.000,000	100,31%	14.215,00	4.026.475,00	0,53%
KERING 3.125% 27.11.29 CALL	EUR	2.200.000,000	99,62%	69.503,42	2.261.209,42	0,30%
KONINKIJKE AHOLD DLHAIZE 1.75% 02.04.27 CALL	EUR	2.700.000,000	99,18%	7.637,67	2.685.443,67	0,35%
LB BADEN-WUERTEMBERG FRN 09.11.26	EUR	3.500.000,000	100,22%	5.732,22	3.513.257,22	0,46%
LB SAAR GIROZENTRALE 2.875% 03.05.30	EUR	1.500.000,000	98,67%	3.308,22	1.483.358,22	0,20%
LEASYS SPA 3.375% 25.01.29 CALL	EUR	2.500.000,000	100,55%	29.126,71	2.542.776,71	0,34%
LEASYS SPA 4.5% 26.07.26 CALL	EUR	2.250.000,000	100,23%	85.715,75	2.340.834,50	0,31%
LEASYS SPA FRN 29.01.27	EUR	2.400.000,000	100,13%	6.122,67	2.409.242,67	0,32%
LINDE PLC 1% 31.03.27 CALL	EUR	2.500.000,000	98,61%	4.178,08	2.469.465,58	0,33%
MAGNUM ICC FINANCE BV 2.75% 26.02.29 CALL	EUR	1.000.000,000	98,97%	7.082,19	996.737,19	0,13%
MEDIOBANCA DI CRED FIN 2.9% 28.09.27	EUR	2.200.000,000	99,74%	42.710,56	2.237.056,56	0,30%
NATIONAL BANK GREECE SA 2.75% 21.07.29 CALL	EUR	1.500.000,000	98,97%	35.486,30	1.519.968,80	0,20%

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Obrigações diversas						
NN BANK NV NETHERLANDS 0.5% 21.09.28	EUR	2.200.000,000	94,41%	7.594,52	2.084.713,52	0,28%
NORDDEUTSCHE LANDESBANK 2.75% 02.10.28 CALL	EUR	1.600.000,000	99,44%	29.172,60	1.620.212,60	0,21%
NORDEA BANK ABP 0.5% 02.11.28	EUR	2.150.000,000	94,15%	6.184,93	2.030.334,68	0,27%
NORDEA BANK ABP 1.125% 16.02.27	EUR	2.500.000,000	98,98%	8.013,70	2.482.426,20	0,33%
NORDEA BANK ABP FRN 21.02.29 CALL	EUR	1.500.000,000	100,19%	1.187,92	1.504.082,92	0,20%
NOVA LJUBLJANSKA BANK 3.5% 21.01.29 CALL	EUR	1.100.000,000	100,22%	13.712,33	1.116.143,33	0,15%
NOVA LJUBLJANSKA BANK 7.125% 27.06.27 CALL	EUR	1.600.000,000	100,30%	105.567,12	1.710.399,12	0,23%
POSTE ITALIANE SPA 3% 03.12.30 CALL	EUR	1.300.000,000	98,68%	19.126,03	1.301.914,03	0,17%
RCI BANQUE SA 3.375% 26.07.29 CALL	EUR	1.750.000,000	100,12%	50.000,86	1.802.083,36	0,24%
RCI BANQUE SA 3.75% 04.10.27 CALL	EUR	3.100.000,000	100,80%	76.119,86	3.200.873,36	0,42%
RCI BANQUE SA FRN 05.03.29	EUR	3.500.000,000	100,47%	24.825,21	3.541.380,21	0,47%
RCI BANQUE SA FRN 14.09.26	EUR	3.200.000,000	100,10%	19.320,89	3.222.472,89	0,43%
RTE RESEAU DE TRANSPORT 2.625% 08.07.29 CALL	EUR	2.200.000,000	98,82%	51.737,67	2.225.766,67	0,29%
SANDOZ FINANCE B.V. 3.25% 12.09.29 CALL	EUR	1.100.000,000	100,29%	25.563,70	1.128.786,70	0,15%
SANDOZ FINANCE B.V. 3.97% 17.04.27 CALL	EUR	3.100.000,000	100,91%	14.835,84	3.143.154,34	0,41%
SERVICIOS MEDIO AMBIENTE 1.661% 04.12.26 CALL	EUR	3.900.000,000	99,42%	31.590,85	3.909.165,85	0,52%
SERVICIOS MEDIO AMBIENTE 5.25% 30.10.29 CALL	EUR	3.050.000,000	105,25%	93.442,81	3.303.461,06	0,44%
SNAM SPA 0.875% 25.10.26	EUR	3.250.000,000	99,34%	16.984,59	3.245.632,09	0,43%
SOCIETE GENERALE 0.75% 25.01.27	EUR	3.800.000,000	98,85%	9.838,36	3.766.176,36	0,50%
SOCIETE GENERALE 3% 12.02.27	EUR	4.500.000,000	100,23%	39.945,21	4.550.250,21	0,60%
SOCIETE GENERALE 3.375% 14.05.30 CALL	EUR	2.200.000,000	99,95%	3.458,22	2.202.314,22	0,29%
TELEFONICA EMISIONES SAU 1.447% 22.01.27 CALL	EUR	4.000.000,000	99,26%	20.456,22	3.990.696,22	0,53%
TOYOTA MOTOR FINANCE BV 3.125% 11.01.27	EUR	3.600.000,000	100,26%	43.150,68	3.652.564,68	0,48%
TOYOTA MOTOR FINANCE BV FRN 21.08.26	EUR	735.000,000	100,04%	537,16	735.801,76	0,10%
TRATON FINANCE LUX SA 3.125% 12.05.29 CALL	EUR	1.300.000,000	99,27%	2.114,73	1.292.579,23	0,17%
TRATON FINANCE LUX SA FRN 21.08.26	EUR	6.400.000,000	100,06%	5.157,33	6.408.997,33	0,85%
UNIBAIL-RODAMCO-WESTFLD 3.5% 11.09.29 CALL	EUR	2.200.000,000	100,62%	55.271,23	2.268.988,23	0,30%
UNICAJA BANCO SA 3.5% 12.09.29 CALL	EUR	1.500.000,000	100,75%	37.541,10	1.548.746,10	0,20%
UNICAJA BANCO SA 7.25% 15.11.27 CALL	EUR	2.700.000,000	101,82%	105.651,37	2.854.656,37	0,38%
UNICREDIT SPA 2.875% 15.07.30 CALL	EUR	1.300.000,000	99,02%	13.926,03	1.301.173,03	0,17%
UNICREDIT SPA 3.3% 16.07.29 CALL	EUR	3.500.000,000	100,20%	100.943,84	3.608.066,34	0,48%
UNICREDIT SPA 4.45% 16.02.29 CALL	EUR	1.250.000,000	102,14%	15.849,32	1.292.561,82	0,17%
VERALLIA SA 3.5% 14.11.29 CALL	EUR	1.600.000,000	98,42%	30.378,08	1.605.026,08	0,21%
VODAFONE INTERNAT FINANC 2.75% 27.04.30 CALL	EUR	1.550.000,000	98,17%	3.970,55	1.525.644,30	0,20%
VOLKSWAGEN BANK GMBH 2.5% 31.07.26	EUR	3.500.000,000	99,97%	72.876,71	3.571.844,21	0,47%
VOLKSWAGEN BANK GMBH 2.75% 19.06.28	EUR	1.100.000,000	99,02%	28.675,34	1.117.851,34	0,15%
VOLKSWAGEN BANK GMBH 3.125% 10.12.29	EUR	1.100.000,000	99,03%	16.198,63	1.105.534,13	0,15%
VOLKSWAGEN FINANCIAL SER 3.75% 10.09.26	EUR	1.000.000,000	100,28%	27.020,55	1.029.810,55	0,14%
VOLKSWAGEN INTL FIN NV FRN 14.08.26	EUR	4.200.000,000	100,04%	5.557,30	4.207.216,30	0,56%
VOLKSWAGEN LEASING GMBH 3.625% 11.10.26	EUR	2.800.000,000	100,32%	64.515,07	2.873.517,07	0,38%
					Sub-Total:	39,87%
Papel comercial (CC11 - CC24 - CC37)						
ABERTIS INFRAESTRUCTURAS SA 18.06.26	EUR	5.700.000,000	99,89%		5.693.685,33	0,75%
CIE AUTOMOTIVE 15.06.26	EUR	5.300.000,000	99,90%		5.294.507,75	0,70%
CIE AUTOMOTIVE SA 28.07.26	EUR	4.500.000,000	99,59%		4.481.459,28	0,59%
ELECNOR 30.09.26	EUR	1.000.000,000	99,16%		991.582,43	0,13%
ELECNOR SA 12.06.26	EUR	7.200.000,000	99,92%		7.194.428,01	0,95%
ELECNOR SA 30.07.26	EUR	1.600.000,000	99,60%		1.593.672,57	0,21%
FCC SERVICIOS MEDIO AMBIENTE HOLDING 22.09.26	EUR	4.500.000,000	99,03%		4.456.402,78	0,59%
GREENALIA SA 12.06.26	EUR	700.000,000	99,86%		699.004,07	0,09%
GREENERGY RENOVABLES 31.07.26	EUR	2.700.000,000	99,40%		2.683.887,80	0,35%
MASORANGE SL 13.07.26	EUR	4.800.000,000	99,66%		4.783.671,21	0,63%
MASORANGE SL 28.09.26	EUR	2.700.000,000	99,16%		2.677.201,65	0,35%

CARTEIRA DETALHADA

Carteira em 2026.05.31

Designação	Moeda	Quant./ Mont. Nom.	Cotação	Juros Corridos	Valor Global	%
Instrumentos financeiros						
Mercados regulamentados de Estado-Membro						
Papel comercial (CC11 - CC24 - CC37)						
SACYR SA 14.07.26	EUR	1.000.000,000	99,73%		997.292,85	0,13%
SACYR SA 27.11.26	EUR	1.900.000,000	98,74%		1.876.097,41	0,25%
TECNICAS REUNIDAS 29.06.26	EUR	6.900.000,000	99,80%		6.886.482,06	0,91%
					Sub-Total:	6,64%
Mercados regulamentados de países terceiros						
Obrigações diversas						
3M COMPANY 1.5% 09.11.26	EUR	2.700.000,000	99,53%	22.524,66	2.709.740,16	0,36%
AL SYDBANK 3% 11.12.29 CALL	EUR	1.020.000,000	99,20%	14.335,89	1.026.175,89	0,14%
AMAZON.COM INC 2.8% 16.03.28	EUR	2.400.000,000	99,88%	13.992,33	2.411.220,33	0,32%
AMAZON.COM INC 3.1% 16.03.30 CALL	EUR	3.150.000,000	100,08%	20.332,60	3.172.978,60	0,42%
AMERICAN HONDA FINANCE 2.85% 27.06.28	EUR	1.900.000,000	99,36%	50.144,38	1.937.917,88	0,26%
AMERICAN HONDA FINANCE 3.3% 21.03.29	EUR	2.900.000,000	100,24%	18.615,62	2.925.561,12	0,39%
AMERICAN TOWER CORP 0.4% 15.02.27 CALL	EUR	5.800.000,000	98,41%	6.673,97	5.714.192,97	0,75%
AT&T INC 1.8% 05.09.26 CALL	EUR	5.450.000,000	99,81%	72.298,36	5.512.188,61	0,73%
BANK MILLENNIUM SA 5.308% 25.09.29 CALL	EUR	3.600.000,000	103,50%	129.835,13	3.855.745,13	0,51%
BANK MILLENNIUM SA 9.875% 18.09.27 CALL	EUR	2.450.000,000	101,99%	169.024,83	2.667.681,83	0,35%
BANK OF AMERICA CORP FRN 30.10.29 CALL	EUR	3.800.000,000	100,04%	8.998,61	3.810.366,61	0,50%
BANK OF NOVA SCOTIA FRN 06.03.29 CALL	EUR	1.100.000,000	100,30%	7.373,54	1.110.646,04	0,15%
BANK POLSKA KASA OPIEKI 3.625% 03.06.30 CALL	EUR	1.290.000,000	100,04%		1.290.522,45	0,17%
BARCLAYS PLC 0.577% 09.08.29 CALL	EUR	2.100.000,000	94,60%	9.793,19	1.996.393,19	0,26%
BARCLAYS PLC FRN 08.05.28 CALL	EUR	1.000.000,000	100,35%	1.942,22	1.005.487,22	0,13%
BARCLAYS PLC FRN 14.05.29 CALL	EUR	1.450.000,000	100,87%	2.295,19	1.464.910,19	0,19%
BAT INTL FINANCE PLC 1.25% 13.03.27 CALL	EUR	3.200.000,000	98,82%	8.657,53	3.170.817,53	0,42%
BAT INTL FINANCE PLC 3.375% 11.05.29 CALL	EUR	1.930.000,000	100,17%	3.569,18	1.936.811,58	0,26%
BOOKING HOLDINGS INC 1.8% 03.03.27 CALL	EUR	3.200.000,000	99,29%	14.044,93	3.191.292,93	0,42%
BOOKING HOLDINGS INC 3.625% 12.11.28 CALL	EUR	2.950.000,000	101,33%	58.595,89	3.047.860,39	0,40%
BOOKING HOLDINGS INC 4% 15.11.26 CALL	EUR	3.090.000,000	100,48%	66.710,14	3.171.588,49	0,42%
BP CAPITAL MARKETS PLC 1.573% 16.02.27	EUR	5.800.000,000	99,22%	25.995,44	5.780.697,44	0,76%
CANADIAN IMPERIAL BANK FRN 29.01.27	EUR	996.000,000	100,27%	2.540,91	1.001.245,05	0,13%
CESKA SPORITELNA AS 5.737% 08.03.28 CALL	EUR	1.500.000,000	102,05%	19.804,44	1.550.509,44	0,20%
CESKA SPORITELNA AS 5.943% 29.06.27 CALL	EUR	2.500.000,000	100,25%	136.770,41	2.643.082,91	0,35%
CITIGROUP INC 2.928% 22.10.30 CALL	EUR	2.000.000,000	98,82%	35.456,88	2.011.846,88	0,27%
DANSKE BANK A/S FRN 01.10.28 CALL	EUR	2.500.000,000	100,07%	10.925,00	2.512.612,50	0,33%
DANSKE BANK A/S FRN 14.01.29 CALL	EUR	1.850.000,000	100,02%	6.468,11	1.856.893,61	0,25%
FAIRFAX FINL HLDGS LTD 2.75% 29.03.28 CALL	EUR	1.800.000,000	98,94%	8.543,84	1.789.445,84	0,24%
FORD MOTOR CREDIT CO LLC 3.778% 16.09.29	EUR	2.650.000,000	100,27%	70.493,34	2.727.767,59	0,36%
GENERAL MOTORS FINL CO 3.1% 04.08.29	EUR	2.900.000,000	99,54%	73.890,41	2.960.521,41	0,39%
GLENCORE FINANCE EUROPE 1.5% 15.10.26 CALL	EUR	2.600.000,000	99,53%	24.361,64	2.612.141,64	0,34%
GOLDMAN SACHS GROUP INC FRN 17.02.29 CALL	EUR	3.800.000,000	100,04%	3.964,35	3.805.522,35	0,50%
HALEON UK CAPITAL PLC 2.875% 18.09.28 CALL	EUR	4.000.000,000	99,79%	80.342,47	4.071.862,47	0,54%
HSBC HOLDINGS PLC FRN 12.11.29 CALL	EUR	2.590.000,000	100,28%	4.078,96	2.601.279,16	0,34%
IHG FINANCE LLC 4.375% 28.11.29 CALL	EUR	2.750.000,000	103,19%	60.650,68	2.898.265,68	0,38%
IMPERIAL BRANDS FIN PLC 2.125% 12.02.27 CALL	EUR	2.800.000,000	99,54%	17.605,48	2.804.669,48	0,37%
JOHN DEERE CAPITAL CORP 2.5% 11.09.28	EUR	2.600.000,000	99,19%	46.657,53	2.625.727,53	0,35%
LLOYDS BANKING GROUP PLC FRN 12.02.30 CALL	EUR	2.750.000,000	100,06%	4.156,78	2.755.806,78	0,36%
MACQUARIE BANK LTD 3.202% 17.09.29	EUR	2.250.000,000	100,39%	50.530,19	2.309.327,69	0,30%
MET LIFE GLOB FUNDING I 3.25% 31.03.30	EUR	2.050.000,000	99,75%	11.134,59	2.056.060,84	0,27%
MET LIFE GLOB FUNDING I FRN 17.09.26	EUR	3.300.000,000	100,01%	17.923,13	3.318.253,13	0,44%
MORGAN STANLEY 1.875% 27.04.27	EUR	2.550.000,000	99,33%	4.453,77	2.537.305,02	0,33%
MORGAN STANLEY 4.656% 02.03.29 CALL	EUR	2.200.000,000	102,62%	25.257,21	2.282.897,21	0,30%
MORGAN STANLEY FRN 04.05.29 CALL	EUR	2.750.000,000	99,96%	5.669,81	2.754.693,56	0,36%
NAT GRID ELECTY EM 3.53% 20.09.28 CALL	EUR	2.200.000,000	101,00%	53.830,08	2.275.918,08	0,30%
NATIONAL GRID NA INC 3.247% 25.11.29 CALL	EUR	2.900.000,000	100,07%	48.242,41	2.950.185,41	0,39%

CARTEIRA DETALHADA

Carteira em 2026.05.31

Designação	Moeda	Quant./ Mont. Nom.	Cotação	Juros Corridos	Valor Global	%
Instrumentos financeiros						
Mercados regulamentados de países terceiros						
Obrigações diversas						
NATWEST MARKETS PLC 2.75% 04.11.27	EUR	2.150.000,000	99,85%	33.693,15	2.180.564,90	0,29%
NATWEST MARKETS PLC FRN 25.09.26	EUR	2.700.000,000	100,07%	12.959,48	2.714.957,48	0,36%
NEXTERA ENERGY CAPITAL 2.989% 10.02.30 CALL	EUR	2.100.000,000	99,01%	18.916,68	2.098.147,68	0,28%
NOMURA HOLDINGS INC 3.459% 28.05.30	EUR	3.100.000,000	100,02%	881,33	3.101.501,33	0,41%
NOMURA HOLDINGS INC 3.671% 06.04.29	EUR	3.200.000,000	100,87%	17.057,58	3.244.897,58	0,43%
NOVONESIS NOVOZYMES B 3.25% 19.03.30 CALL	EUR	1.860.000,000	100,08%	12.090,00	1.873.568,70	0,25%
PANDORA A/S 3.875% 31.05.30 CALL	EUR	2.750.000,000	101,04%		2.778.531,25	0,37%
PANDORA A/S 4.5% 10.04.28 CALL	EUR	2.800.000,000	102,05%	17.605,48	2.874.865,48	0,38%
PFIZER INC 1% 06.03.27 CALL	EUR	3.100.000,000	98,77%	7.304,11	3.069.189,61	0,41%
PHILIP MORRIS INTL INC 2.75% 06.06.29 CALL	EUR	2.300.000,000	98,91%	62.210,27	2.337.071,27	0,31%
PHILIP MORRIS INTL INC 2.875% 14.05.29	EUR	2.650.000,000	99,32%	3.548,46	2.635.462,21	0,35%
PKO BANK POLSKI SA 3.75% 06.05.30 CALL	EUR	1.880.000,000	100,52%	4.828,77	1.894.623,57	0,25%
PKO BANK POLSKI SA 3.875% 12.09.27 CALL	EUR	2.300.000,000	100,30%	63.730,48	2.370.687,98	0,31%
PROLOGIS EURO FINANCE 1.875% 05.01.29 CALL	EUR	1.600.000,000	97,10%	12.000,00	1.565.584,00	0,21%
ROYAL BANK OF CANADA FRN 02.07.28 CALL	EUR	2.730.000,000	100,16%	11.986,29	2.746.367,94	0,36%
ROYAL BANK OF CANADA FRN 04.11.26	EUR	2.150.000,000	100,06%	3.958,03	2.155.162,03	0,28%
ROYAL BANK OF CANADA FRN 13.06.29 CALL	EUR	2.000.000,000	100,34%	12.736,56	2.019.476,56	0,27%
ROYAL BANK OF CANADA FRN 16.01.30 CALL	EUR	1.300.000,000	99,97%	4.701,13	1.304.259,13	0,17%
SIRIUS REAL ESTATE LTD 1.125% 22.06.26 CALL	EUR	3.500.000,000	99,90%	37.001,71	3.533.379,21	0,47%
SKANDINAVISKA ENSKILDA 0.375% 11.02.27	EUR	5.721.000,000	98,48%	6.406,74	5.640.561,96	0,74%
SKY LTD 2.5% 15.09.26	EUR	1.070.000,000	99,98%	18.908,22	1.088.731,67	0,14%
SVENSKA HANDELSBANKEN AB 3.875% 10.05.27	EUR	3.050.000,000	101,08%	6.799,83	3.089.846,58	0,41%
TELE2 AB 2.125% 15.05.28 CALL	EUR	2.150.000,000	98,15%	2.002,74	2.112.152,49	0,28%
TITANIUM RUTH HOLDCO LTD 0.95% 02.06.26 CALL	EUR	3.150.000,000	99,98%	29.761,03	3.179.115,28	0,42%
TORONTO-DOMINION BANK 0.5% 18.01.27	EUR	2.200.000,000	98,72%	4.008,22	2.175.738,22	0,29%
TORONTO-DOMINION BANK FRN 08.09.26	EUR	4.000.000,000	100,06%	22.188,67	4.024.388,67	0,53%
TORONTO-DOMINION BANK FRN 19.10.26	EUR	2.050.000,000	100,04%	5.832,14	2.056.703,39	0,27%
UBS GROUP AG 3.125% 13.02.31 CALL	EUR	1.600.000,000	99,21%	18.904,11	1.606.304,11	0,21%
UBS GROUP AG FRN 12.05.29 CALL	EUR	4.300.000,000	100,75%	7.293,99	4.339.586,99	0,57%
VERIZON COMMUNICATIONS 0.875% 08.04.27 CALL	EUR	3.200.000,000	98,47%	4.065,75	3.155.265,75	0,42%
VERIZON COMMUNICATIONS 1.375% 27.10.26	EUR	1.800.000,000	99,52%	14.646,58	1.806.078,58	0,24%
VOLVO TREASURY AB FRN 10.01.27	EUR	2.200.000,000	100,07%	7.984,90	2.209.568,90	0,29%
VOLVO TREASURY AB FRN 22.11.26	EUR	2.650.000,000	100,03%	1.709,91	2.652.451,91	0,35%
WELLS FARGO & COMPANY 1% 02.02.27	EUR	2.400.000,000	98,99%	7.758,90	2.383.446,90	0,31%
WELLS FARGO & COMPANY 1.375% 26.10.26	EUR	3.500.000,000	99,56%	28.611,30	3.513.071,30	0,46%
WELLS FARGO & COMPANY 2.766% 23.07.29 CALL	EUR	1.150.000,000	99,16%	27.190,16	1.167.553,16	0,15%
					Sub-Total:	28,94%
Liquidez						
Mercados regulamentados nacionais						
Depósitos à ordem						
CC (EUR) en BANCO BPI	EUR				8.473,02	0,00%
CC (EUR) en CECABANK	EUR				10.358.349,52	1,37%
					Sub-Total:	1,37%
Outros valores a regularizar						
Valores Ativos	EUR				5.185.853,63	0,68%
Valores Passivos	EUR				-12.154.195,80	-1,60%
Valor líquido global do fundo:					757.813.425,05	
Valor líquido global BPI CURTO PRAZO CLASE R:					670.054.520,64	
Valor líquido global BPI CURTO PRAZO CLASE M:					87.758.904,41	

CARTEIRA DETALHADA

Carteira em 2026.05.31

Designação	Moeda	Quant./ Mont. Nom.	Cotação	Juros Corridos	Valor Global	%
Número de Unidades de Participação em Circulação:					100.118.188,50	
Número de Unidades de Participação em Circulação BPI CURTO PRAZO CLASE R:					84.070.180,68	
Número de Unidades de Participação em Circulação BPI CURTO PRAZO CLASE M:					16.048.007,82	