

CARTEIRA DETALHADA
Carteira em 2026.01.31

| 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 | 11.500.000,000 | 98,78% | | 11.359.355,00 | 1,45% |
| BILHETES DO TESOURO 0% 22.05.26 | EUR | 13.900.000,000 | 99,42% | | 13.819.310,50 | 1,76% |
| | | | | | Sub-Total: | 3,21% |
| Outros fundos públicos e equiparados | | | | | | |
| REGIAO AUTONOMA ACORES 0.603% 21.07.26 | EUR | 700.000,000 | 99,10% | 2.243,49 | 695.932,99 | 0,09% |
| REGIAO AUTONOMA ACORES 3.72% 17.10.28 | EUR | 1.000.000,000 | 102,40% | 10.803,29 | 1.034.833,29 | 0,13% |
| | | | | | Sub-Total: | 0,22% |
| Obrigações diversas | | | | | | |
| BANCO COMERC PORTUGUES 1.125% 12.02.27 CALL | EUR | 3.000.000,000 | 99,97% | 32.640,41 | 3.031.785,41 | 0,39% |
| BANCO COMERC PORTUGUES 3.125% 21.10.29 CALL | EUR | 1.600.000,000 | 100,98% | 13.972,60 | 1.629.644,60 | 0,21% |
| BANCO CTT 3.75% 17.11.28 CALL | EUR | 500.000,000 | 100,17% | 3.852,74 | 504.727,74 | 0,06% |
| CAIXA GERAL DE DEPOSITOS 5.75% 31.10.28 CALL | EUR | 3.000.000,000 | 105,36% | 43.479,45 | 3.204.204,45 | 0,41% |
| CELBI SA FRN 14.07.27 | EUR | 700.000,000 | 100,23% | 1.530,47 | 703.105,47 | 0,09% |
| CELBI SA FRN 28.05.28 | EUR | 700.000,000 | 99,89% | 5.621,16 | 704.865,16 | 0,09% |
| CRL CREDITO AGRICOLA MUT 3.25% 29.01.31 CALL | EUR | 5.700.000,000 | 99,88% | 1.015,07 | 5.694.289,07 | 0,73% |
| CRL CREDITO AGRICOLA MUT 3.625% 29.01.30 CALL | EUR | 6.300.000,000 | 101,59% | 1.251,37 | 6.401.263,87 | 0,82% |
| CRL CREDITO AGRICOLA MUT 8.375% 04.07.27 CALL | EUR | 5.700.000,000 | 102,45% | 275.961,99 | 6.115.754,49 | 0,78% |
| FLOENE ENERGIAS SA 4.875% 03.07.28 CALL | EUR | 6.900.000,000 | 104,21% | 195.373,97 | 7.386.139,97 | 0,94% |
| | | | | | Sub-Total: | 4,51% |
| Papel comercial (CC11 - CC24 - CC37) | | | | | | |
| GREENVOLT-ENERGIAS RENOVAVEIS SA 06.02.26 | EUR | 1.300.000,000 | 99,93% | | 1.299.071,37 | 0,17% |
| GREENVOLT-ENERGIAS RENOVAVEIS SA 07.05.26 | EUR | 2.600.000,000 | 98,96% | | 2.573.074,16 | 0,33% |
| GREENVOLT-ENERGIAS RENOVAVEIS SA 09.02.26 | EUR | 3.800.000,000 | 99,89% | | 3.795.902,12 | 0,48% |
| | | | | | Sub-Total: | 0,98% |
| Mercados regulamentados de Estado-Membro | | | | | | |
| Títulos de dívida pública | | | | | | |
| BONOS Y OBLIG DEL ESTADO 0.8% 30.07.27 | EUR | 13.711.000,000 | 98,15% | 55.595,29 | 13.512.256,24 | 1,72% |
| BONOS Y OBLIG DEL ESTADO 0.8% 30.07.29 | EUR | 21.790.000,000 | 94,74% | 88.353,97 | 20.732.526,82 | 2,64% |
| BUONI ORDINARI DEL TES 0% 12.06.26 | EUR | 72.971.000,000 | 99,29% | | 72.450.716,77 | 9,23% |
| BUONI POLIENNALI DEL TES 2.65% 01.12.27 | EUR | 27.779.000,000 | 100,89% | 123.363,76 | 28.150.569,13 | 3,59% |
| BUONI POLIENNALI DEL TES 4.1% 01.02.29 | EUR | 5.950.000,000 | 104,96% | 121.312,17 | 6.366.164,42 | 0,81% |
| INVITALIA SPA 3.125% 18.07.30 CALL | EUR | 1.420.000,000 | 100,32% | 23.950,34 | 1.448.451,74 | 0,18% |
| | | | | | Sub-Total: | 18,18% |
| Outros fundos públicos e equiparados | | | | | | |
| EUROPEAN UNION 1.625% 04.12.29 | EUR | 4.750.000,000 | 97,16% | 12.265,41 | 4.627.555,41 | 0,59% |
| | | | | | Sub-Total: | 0,59% |
| Obrigações diversas | | | | | | |
| AAREAL BANK AG 5.875% 29.05.26 | EUR | 1.800.000,000 | 101,04% | 71.562,33 | 1.890.336,33 | 0,24% |
| ABERTIS INFRAESTRUTURAS 4.125% 07.08.29 CALL | EUR | 4.100.000,000 | 103,98% | 82.014,04 | 4.345.132,54 | 0,55% |
| ABN AMRO BANK NV 0.6% 15.01.27 | EUR | 2.400.000,000 | 98,52% | 631,23 | 2.365.183,23 | 0,30% |
| ABN AMRO BANK NV 4.375% 20.10.28 | EUR | 3.400.000,000 | 104,36% | 41.976,03 | 3.590.267,03 | 0,46% |
| ACCIONA ENERGIA FINANCIARIA 3.75% 25.04.30 CALL | EUR | 4.300.000,000 | 101,52% | 124.140,41 | 4.489.392,91 | 0,57% |
| ACCIONA FINANCIACION FIL 1.517% 06.08.26 | EUR | 1.800.000,000 | 99,11% | 13.316,35 | 1.797.260,35 | 0,23% |
| ACCIONA FINANCIACION FIL 1.7% 23.03.27 | EUR | 900.000,000 | 98,32% | 13.162,19 | 898.024,19 | 0,11% |
| ACCIONA FINANCIACION FIL 1.862% 15.02.28 | EUR | 2.100.000,000 | 97,04% | 37.495,07 | 2.075.230,07 | 0,26% |
| ALTRAD INVESTMENT AUTHOR 3.704% 23.06.29 CALL | EUR | 2.200.000,000 | 101,26% | 49.562,56 | 2.277.194,56 | 0,29% |
| AMADEUS IT GROUP SA 1.5% 18.09.26 CALL | EUR | 1.000.000,000 | 99,54% | 5.547,95 | 1.000.947,95 | 0,13% |
| ARCELORMITTAL SA 4.875% 26.09.26 CALL | EUR | 2.900.000,000 | 101,39% | 49.190,75 | 2.989.399,25 | 0,38% |
| AROUNDTOWN SA 0% 16.07.26 CALL | EUR | 3.200.000,000 | 98,94% | | 3.165.920,00 | 0,40% |
| AROUNDTOWN SA 1.625% 31.01.28 CALL | EUR | 3.200.000,000 | 97,66% | | 3.125.152,00 | 0,40% |
| ARVAL SERVICE LEASE SA/F 4% 22.09.26 CALL | EUR | 1.400.000,000 | 100,64% | 20.098,63 | 1.429.100,63 | 0,18% |
| ARVAL SERVICE LEASE SA/F 4.125% 13.04.26 CALL | EUR | 2.000.000,000 | 100,13% | 66.226,03 | 2.068.826,03 | 0,26% |
| AUDAX RENOVABLES SA 4.2% 18.12.27 | EUR | 2.000.000,000 | 97,15% | 10.126,03 | 1.953.126,03 | 0,25% |

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|---|-------|-----------------------|---------|----------------|--------------|-------|
| Instrumentos financeiros | | | | | | |
| Mercados regulamentados de Estado-Membro | | | | | | |
| Obrigações diversas | | | | | | |
| AUTOSTRAD PER LITALIA 2% 04.12.28 CALL | EUR | 4.000.000,000 | 98,13% | 12.712,33 | 3.937.872,33 | 0,50% |
| AXA LOGISTICS EUROPE 0.375% 15.11.26 CALL | EUR | 2.650.000,000 | 98,42% | 2.096,40 | 2.610.133,65 | 0,33% |
| AYVENS SA 3% 18.04.30 | EUR | 1.000.000,000 | 99,94% | 986,30 | 1.000.411,30 | 0,13% |
| AYVENS SA 3.875% 16.07.29 | EUR | 5.500.000,000 | 103,35% | 116.196,92 | 5.800.391,92 | 0,74% |
| AYVENS SA FRN 19.11.27 | EUR | 2.400.000,000 | 100,45% | 13.276,27 | 2.424.016,27 | 0,31% |
| BANCA IFIS SPA 3.625% 15.11.29 | EUR | 2.760.000,000 | 100,66% | 21.106,44 | 2.799.281,04 | 0,36% |
| BANCO BILBAO VIZCAYA ARG 3.125% 15.07.30 | EUR | 5.700.000,000 | 100,66% | 97.602,74 | 5.835.365,24 | 0,74% |
| BANCO BILBAO VIZCAYA ARG FRN 15.01.29 | EUR | 1.600.000,000 | 100,16% | 1.824,71 | 1.604.352,71 | 0,20% |
| BANCO BPM SPA 6% 14.06.28 CALL | EUR | 2.450.000,000 | 104,50% | 93.032,88 | 2.653.307,38 | 0,34% |
| BANCO SANTANDER SA 3.25% 02.04.29 CALL | EUR | 5.300.000,000 | 101,24% | 143.463,01 | 5.509.236,01 | 0,70% |
| BANKINTER SA 0.875% 08.07.26 | EUR | 2.500.000,000 | 99,44% | 12.405,82 | 2.498.530,82 | 0,32% |
| BANQUE STELLANTIS FRANCE 2.875% 19.01.29 CALL | EUR | 800.000,000 | 100,11% | 756,16 | 801.612,16 | 0,10% |
| BANQUE STELLANTIS FRANCE 3.5% 19.07.27 CALL | EUR | 1.800.000,000 | 101,35% | 33.830,14 | 1.858.139,14 | 0,24% |
| BAYER AG 4% 26.08.26 CALL | EUR | 3.700.000,000 | 100,78% | 64.065,75 | 3.793.110,75 | 0,48% |
| BAYER CAPITAL CORP BV 1.5% 26.06.26 CALL | EUR | 5.300.000,000 | 99,69% | 47.700,00 | 5.331.243,50 | 0,68% |
| BPCE SA FRN 06.03.26 | EUR | 2.100.000,000 | 100,03% | 7.701,75 | 2.108.384,25 | 0,27% |
| CA AUTOBANK SPA IE 2.75% 07.07.28 CALL | EUR | 1.570.000,000 | 100,32% | 24.603,84 | 1.599.565,04 | 0,20% |
| CARREFOUR SA 2.875% 07.05.29 CALL | EUR | 2.200.000,000 | 100,10% | 46.614,38 | 2.248.913,38 | 0,29% |
| CARREFOUR SA 2.875% 08.12.28 CALL | EUR | 1.800.000,000 | 100,48% | 7.656,16 | 1.816.314,16 | 0,23% |
| CELLNEX FINANCE CO SA 0.75% 15.11.26 CALL | EUR | 4.500.000,000 | 98,81% | 7.119,86 | 4.453.547,36 | 0,57% |
| CELLNEX FINANCE CO SA 2.25% 12.04.26 CALL | EUR | 3.700.000,000 | 99,98% | 67.056,16 | 3.766.131,16 | 0,48% |
| CELLNEX FINANCE CO SA 3% 19.01.31 CALL | EUR | 1.400.000,000 | 99,13% | 1.380,82 | 1.389.172,82 | 0,18% |
| CELLNEX FINANCE CO SA 3.625% 24.01.29 CALL | EUR | 3.300.000,000 | 102,38% | 2.294,18 | 3.380.850,68 | 0,43% |
| COVESTRO AG 4.75% 15.11.28 CALL | EUR | 2.400.000,000 | 104,77% | 24.049,32 | 2.538.625,32 | 0,32% |
| CREDIT AGRICOLE SA 3.125% 03.07.31 CALL | EUR | 2.900.000,000 | 99,82% | 14.648,97 | 2.909.428,97 | 0,37% |
| CREDIT MUTUEL ARKEA 3.128% 05.12.30 | EUR | 1.600.000,000 | 100,31% | 7.815,72 | 1.612.759,72 | 0,21% |
| DAIMLER TRUCK INTL 3.125% 23.03.28 | EUR | 1.600.000,000 | 101,09% | 43.013,70 | 1.660.469,70 | 0,21% |
| DANFOSS FIN I BV 0.125% 28.04.26 CALL | EUR | 2.900.000,000 | 99,51% | 2.760,96 | 2.888.536,46 | 0,37% |
| DEUTSCHE BANK AG 2.625% 13.08.28 CALL | EUR | 5.900.000,000 | 99,89% | 72.557,88 | 5.966.333,38 | 0,76% |
| DEUTSCHE LUFTHANSA AG 3% 29.05.26 CALL | EUR | 6.500.000,000 | 100,03% | 131.958,90 | 6.633.908,90 | 0,85% |
| DZ BANK AG FRN 05.04.26 | EUR | 700.000,000 | 100,03% | 1.186,03 | 701.392,53 | 0,09% |
| EDP FINANCE BV 0.375% 16.09.26 CALL | EUR | 2.677.000,000 | 98,87% | 3.767,97 | 2.650.397,41 | 0,34% |
| EDP SERVICIOS FIN ESP SA 4.125% 04.04.29 CALL | EUR | 4.650.000,000 | 103,93% | 158.705,14 | 4.991.240,89 | 0,64% |
| ELECTRICITE DE FRANCE SA 3.875% 12.01.27 CALL | EUR | 5.700.000,000 | 101,37% | 11.497,60 | 5.789.473,60 | 0,74% |
| ELM BV FOR JULIUS BAER 3.375% 19.06.30 | EUR | 1.800.000,000 | 100,64% | 37.615,07 | 1.849.207,07 | 0,24% |
| ELM BV FOR JULIUS BAER 3.875% 13.09.29 | EUR | 1.800.000,000 | 102,79% | 26.753,42 | 1.877.027,42 | 0,24% |
| FRESENIUS MEDICAL CARE A 0.625% 30.11.26 CALL | EUR | 2.050.000,000 | 98,65% | 2.176,37 | 2.024.593,62 | 0,26% |
| FRESENIUS MEDICAL CARE A 3.125% 08.12.28 CALL | EUR | 1.580.000,000 | 101,01% | 7.304,79 | 1.603.318,09 | 0,20% |
| FRESENIUS MEDICAL CARE A 3.25% 24.11.30 CALL | EUR | 1.180.000,000 | 100,40% | 7.144,66 | 1.191.835,16 | 0,15% |
| FRESENIUS SE & CO KGAA 0.375% 28.09.26 CALL | EUR | 5.750.000,000 | 98,78% | 7.384,42 | 5.687.176,92 | 0,72% |
| HIGHLAND HOLDINGS SARL 2.875% 19.11.27 CALL | EUR | 5.680.000,000 | 100,55% | 32.660,00 | 5.743.900,00 | 0,73% |
| HSBC CONTINENTAL EUROPE FRN 10.05.26 | EUR | 3.700.000,000 | 100,07% | 20.378,37 | 3.722.986,87 | 0,47% |
| ING GROEP NV 2.875% 10.11.30 CALL | EUR | 1.000.000,000 | 99,52% | 6.458,90 | 1.001.618,90 | 0,13% |
| INMOBILIARIA COLONIAL SO 2% 17.04.26 CALL | EUR | 5.500.000,000 | 99,93% | 87.095,89 | 5.583.190,89 | 0,71% |
| KERING 3.125% 27.11.29 CALL | EUR | 2.400.000,000 | 100,70% | 51.164,38 | 2.467.940,38 | 0,31% |
| LB BADEN-WUERTEMBERG FRN 09.11.26 | EUR | 3.700.000,000 | 100,35% | 22.738,14 | 3.735.558,64 | 0,48% |
| LB SAAR GIROZENTRALE 2.875% 03.05.30 | EUR | 1.600.000,000 | 99,84% | 11.090,41 | 1.608.530,41 | 0,21% |
| LEASYS SPA 3.375% 25.01.29 CALL | EUR | 2.700.000,000 | 101,58% | 1.497,95 | 2.744.225,45 | 0,35% |
| LEASYS SPA 4.5% 26.07.26 CALL | EUR | 2.350.000,000 | 100,84% | 54.758,22 | 2.424.404,22 | 0,31% |
| LEASYS SPA FRN 08.04.26 | EUR | 5.850.000,000 | 100,08% | 10.375,30 | 5.865.113,80 | 0,75% |
| LEASYS SPA FRN 29.01.27 | EUR | 2.750.000,000 | 100,18% | 418,46 | 2.755.464,71 | 0,35% |
| LOGICOR FINANCING SARL 1.5% 13.07.26 CALL | EUR | 3.050.000,000 | 99,67% | 25.319,18 | 3.065.101,68 | 0,39% |
| MAGNUM ICC FINANCE BV 2.75% 26.02.29 CALL | EUR | 1.100.000,000 | 99,91% | 5.469,86 | 1.104.485,36 | 0,14% |

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| Designação | Moeda | Quant./ Mont. Nom. | Cotação | Juros Corridos | Valor Global | % |
|---|-------|-----------------------|---------|----------------|--------------|--------|
| Instrumentos financeiros | | | | | | |
| Mercados regulamentados de Estado-Membro | | | | | | |
| Obrigações diversas | | | | | | |
| MEDIOBANCA DI CRED FIN 2.9% 28.09.27 | EUR | 2.320.000,000 | 100,38% | 22.613,56 | 2.351.499,16 | 0,30% |
| NATIONAL BANK GREECE SA 2.75% 21.07.29 CALL | EUR | 1.600.000,000 | 99,79% | 23.386,30 | 1.620.058,30 | 0,21% |
| NATWEST MARKETS NV FRN 06.05.26 | EUR | 2.400.000,000 | 100,01% | 13.840,27 | 2.414.068,27 | 0,31% |
| NEXI SPA 1.625% 30.04.26 CALL | EUR | 3.440.000,000 | 99,83% | 13.975,00 | 3.448.195,80 | 0,44% |
| NN BANK NV NETHERLANDS 0.5% 21.09.28 | EUR | 2.400.000,000 | 94,63% | 4.339,73 | 2.275.519,73 | 0,29% |
| NORDDEUTSCHE LANDESBANK 2.75% 02.10.28 CALL | EUR | 1.800.000,000 | 99,93% | 16.545,21 | 1.815.249,21 | 0,23% |
| NORDEA BANK ABP 0.5% 02.11.28 | EUR | 2.350.000,000 | 94,39% | 2.897,26 | 2.221.132,76 | 0,28% |
| NORDEA BANK ABP FRN 21.02.29 CALL | EUR | 1.600.000,000 | 100,27% | 8.570,49 | 1.612.962,49 | 0,21% |
| NOVA LJUBLJANSKA BANK 3.5% 21.01.29 CALL | EUR | 1.200.000,000 | 101,06% | 1.150,68 | 1.213.846,68 | 0,15% |
| NOVA LJUBLJANSKA BANK 7.125% 27.06.27 CALL | EUR | 1.800.000,000 | 101,86% | 76.598,63 | 1.910.132,63 | 0,24% |
| POSTE ITALIANE SPA 3% 03.12.30 CALL | EUR | 1.430.000,000 | 99,98% | 6.934,52 | 1.436.641,37 | 0,18% |
| RAIFFEISEN BANK INTL 6% 15.09.28 CALL | EUR | 2.400.000,000 | 105,19% | 54.443,84 | 2.578.991,84 | 0,33% |
| RCI BANQUE SA 3.375% 26.07.29 CALL | EUR | 1.870.000,000 | 101,36% | 32.680,17 | 1.928.168,27 | 0,25% |
| RCI BANQUE SA 3.75% 04.10.27 CALL | EUR | 3.350.000,000 | 101,60% | 40.957,19 | 3.444.557,19 | 0,44% |
| RCI BANQUE SA FRN 05.03.29 | EUR | 3.700.000,000 | 100,34% | 17.159,06 | 3.729.702,06 | 0,48% |
| RENAULT SA 2.375% 25.05.26 CALL | EUR | 1.800.000,000 | 99,97% | 29.397,95 | 1.828.839,95 | 0,23% |
| REWE INT FINANCE 2.75% 03.07.28 CALL | EUR | 1.800.000,000 | 100,15% | 28.750,68 | 1.831.495,68 | 0,23% |
| RTE RESEAU DE TRANSPORT 2.625% 08.07.29 CALL | EUR | 800.000,000 | 99,59% | 11.909,59 | 808.653,59 | 0,10% |
| SANDOZ FINANCE B.V. 3.25% 12.09.29 CALL | EUR | 1.200.000,000 | 101,32% | 15.065,75 | 1.230.899,75 | 0,16% |
| SARTORIUS FINANCE BV 4.25% 14.09.26 CALL | EUR | 5.700.000,000 | 100,98% | 92.254,11 | 5.848.199,61 | 0,75% |
| SERVICIOS FINANCIEROS CA 3.5% 29.09.28 CALL | EUR | 3.500.000,000 | 101,03% | 41.616,44 | 3.577.526,44 | 0,46% |
| SERVICIOS MEDIO AMBIENTE 1.661% 04.12.26 CALL | EUR | 4.200.000,000 | 99,40% | 11.085,47 | 4.185.885,47 | 0,53% |
| SERVICIOS MEDIO AMBIENTE 5.25% 30.10.29 CALL | EUR | 3.350.000,000 | 107,32% | 44.811,99 | 3.640.048,74 | 0,46% |
| SNAM SPA 0.875% 25.10.26 | EUR | 3.550.000,000 | 99,02% | 8.340,07 | 3.523.443,57 | 0,45% |
| SNAM SPA FRN 15.04.26 | EUR | 3.200.000,000 | 100,04% | 3.436,09 | 3.204.732,09 | 0,41% |
| SOCIETE GENERALE 0.75% 25.01.27 | EUR | 1.300.000,000 | 98,55% | 160,27 | 1.281.284,27 | 0,16% |
| SOCIETE GENERALE 3.375% 14.05.30 CALL | EUR | 2.400.000,000 | 101,02% | 58.142,47 | 2.482.670,47 | 0,32% |
| STELLANTIS NV 3.375% 19.11.28 | EUR | 3.350.000,000 | 101,39% | 22.612,50 | 3.419.060,25 | 0,44% |
| TOYOTA MOTOR FINANCE BV FRN 21.08.26 | EUR | 735.000,000 | 100,12% | 3.618,16 | 739.511,19 | 0,09% |
| TOYOTA MOTOR FINANCE BV FRN 30.04.26 | EUR | 3.700.000,000 | 100,05% | 249,34 | 3.702.228,84 | 0,47% |
| TRATON FINANCE LUX SA 3.125% 12.05.29 CALL | EUR | 1.400.000,000 | 100,27% | 2.277,40 | 1.406.085,40 | 0,18% |
| TRATON FINANCE LUX SA FRN 21.08.26 | EUR | 5.300.000,000 | 100,18% | 28.912,38 | 5.338.425,88 | 0,68% |
| UNIBAIL-RODAMCO-WESTFLD 3.5% 11.09.29 CALL | EUR | 2.400.000,000 | 102,08% | 32.679,45 | 2.482.623,45 | 0,32% |
| UNICAJA BANCO SA 3.5% 12.09.29 CALL | EUR | 1.600.000,000 | 101,82% | 21.632,88 | 1.650.672,88 | 0,21% |
| UNICAJA BANCO SA 7.25% 15.11.27 CALL | EUR | 3.000.000,000 | 103,65% | 45.883,56 | 3.155.518,56 | 0,40% |
| UNICREDIT SPA 2.875% 15.07.30 CALL | EUR | 1.430.000,000 | 100,01% | 1.802,19 | 1.431.909,44 | 0,18% |
| UNICREDIT SPA 3.3% 16.07.29 CALL | EUR | 3.800.000,000 | 101,21% | 68.368,77 | 3.914.424,77 | 0,50% |
| UNICREDIT SPA 4.45% 16.02.29 CALL | EUR | 1.400.000,000 | 103,37% | 59.569,04 | 1.506.756,04 | 0,19% |
| VERALLIA SA 3.5% 14.11.29 CALL | EUR | 1.800.000,000 | 100,18% | 13.463,01 | 1.816.748,01 | 0,23% |
| VOLKSWAGEN BANK GMBH 2.5% 31.07.26 | EUR | 3.700.000,000 | 100,04% | 46.630,14 | 3.748.147,14 | 0,48% |
| VOLKSWAGEN BANK GMBH 2.75% 19.06.28 | EUR | 1.200.000,000 | 100,00% | 20.432,88 | 1.220.444,88 | 0,16% |
| VOLKSWAGEN BANK GMBH 3.125% 10.12.29 | EUR | 1.200.000,000 | 100,45% | 5.342,47 | 1.210.736,47 | 0,15% |
| VOLKSWAGEN FINANCIAL SER 3.75% 10.09.26 | EUR | 1.100.000,000 | 100,79% | 16.160,96 | 1.124.883,96 | 0,14% |
| VOLKSWAGEN INTL FIN NV FRN 27.03.26 | EUR | 3.100.000,000 | 100,06% | 7.581,57 | 3.109.395,07 | 0,40% |
| VOLKSWAGEN LEASING GMBH 3.625% 11.10.26 | EUR | 3.050.000,000 | 100,84% | 33.926,03 | 3.109.546,03 | 0,40% |
| | | | | | Sub-Total: | 40,10% |
| Papel comercial (CC11 - CC24 - CC37) | | | | | | |
| CIE AUTOMOTIVE SA 12.02.26 | EUR | 6.500.000,000 | 99,92% | | 6.494.857,81 | 0,83% |
| CIE AUTOMOTIVE SA 28.07.26 | EUR | 4.500.000,000 | 98,76% | | 4.444.024,23 | 0,57% |
| CIE AUTOMOTIVE SA 29.04.26 | EUR | 5.900.000,000 | 99,45% | | 5.867.536,22 | 0,75% |
| ELECNOR SA 27.02.26 | EUR | 4.700.000,000 | 99,84% | | 4.692.294,34 | 0,60% |
| ELECNOR SA 30.04.26 | EUR | 2.200.000,000 | 99,48% | | 2.188.617,70 | 0,28% |
| ELECNOR SA 30.07.26 | EUR | 1.600.000,000 | 98,83% | | 1.581.325,99 | 0,20% |

CARTEIRA DETALHADA

Carteira em 2026.01.31

| Designação | Moeda | Quant./ Mont. Nom. | Cotação | Juros Corridos | Valor Global | % |
|---|-------|-----------------------|---------|----------------|--------------|-------|
| Instrumentos financeiros | | | | | | |
| Mercados regulamentados de Estado-Membro | | | | | | |
| Papel comercial (CC11 - CC24 - CC37) | | | | | | |
| FOMENTO DE CONSTRUC Y CONTRA 05.05.26 | EUR | 3.900.000,000 | 99,39% | | 3.876.078,45 | 0,49% |
| MASMOVIL IBERCOM SA 12.03.26 | EUR | 5.500.000,000 | 99,69% | | 5.482.821,41 | 0,70% |
| MASORANGE SL 13.04.26 | EUR | 4.800.000,000 | 99,51% | | 4.776.461,10 | 0,61% |
| MASORANGE SL 13.07.26 | EUR | 4.800.000,000 | 98,73% | | 4.738.917,70 | 0,60% |
| PROSEGUR CIA DE SEGURIDAD SA 15.04.26 | EUR | 3.200.000,000 | 99,55% | | 3.185.750,30 | 0,41% |
| TECNICAS REUNIDAS SA 27.02.26 | EUR | 3.500.000,000 | 99,81% | | 3.493.281,42 | 0,45% |
| | | | | | Sub-Total: | 6,48% |
| Mercados regulamentados de países terceiros | | | | | | |
| Títulos de dívida pública | | | | | | |
| UNITED MEXICAN STATES 2.375% 11.02.30 CALL | EUR | 3.950.000,000 | 95,95% | 90.985,27 | 3.881.030,02 | 0,49% |
| UNITED MEXICAN STATES 3.5% 19.09.29 CALL | EUR | 2.150.000,000 | 100,07% | 27.626,03 | 2.179.195,53 | 0,28% |
| | | | | | Sub-Total: | 0,77% |
| Obrigações diversas | | | | | | |
| 3M COMPANY 1.5% 09.11.26 | EUR | 2.870.000,000 | 99,42% | 9.789,45 | 2.863.071,70 | 0,36% |
| AL SYDBANK 3% 11.12.29 CALL | EUR | 1.120.000,000 | 100,35% | 4.694,79 | 1.128.564,39 | 0,14% |
| AMERICAN HONDA FINANCE 2.85% 27.06.28 | EUR | 2.000.000,000 | 100,39% | 34.043,84 | 2.041.893,84 | 0,26% |
| AMERICAN HONDA FINANCE 3.3% 21.03.29 | EUR | 3.150.000,000 | 101,53% | 89.995,07 | 3.288.079,82 | 0,42% |
| AMERICAN HONDA FINANCE FRN 29.04.26 | EUR | 6.850.000,000 | 100,06% | 920,56 | 6.855.099,06 | 0,87% |
| AP MOLLER-MAERSK A/S 1.75% 16.03.26 CALL | EUR | 3.050.000,000 | 99,93% | 46.940,75 | 3.094.805,75 | 0,39% |
| ARION BANKI HF 7.25% 25.05.26 | EUR | 4.070.000,000 | 101,44% | 202.914,59 | 4.331.644,69 | 0,55% |
| AT&T INC 1.8% 05.09.26 CALL | EUR | 5.900.000,000 | 99,76% | 43.352,88 | 5.929.104,38 | 0,76% |
| BANK MILLENNIUM SA 5.308% 25.09.29 CALL | EUR | 3.950.000,000 | 104,95% | 73.526,71 | 4.218.952,96 | 0,54% |
| BANK MILLENNIUM SA 9.875% 18.09.27 CALL | EUR | 2.660.000,000 | 104,23% | 97.153,77 | 2.869.671,77 | 0,37% |
| BANK OF NOVA SCOTIA FRN 06.03.29 CALL | EUR | 1.200.000,000 | 100,49% | 5.049,00 | 1.210.917,00 | 0,15% |
| BARCLAYS PLC 0.577% 09.08.29 CALL | EUR | 2.300.000,000 | 94,74% | 6.362,81 | 2.185.405,81 | 0,28% |
| BARCLAYS PLC FRN 08.05.28 CALL | EUR | 1.100.000,000 | 100,40% | 7.010,54 | 1.111.383,04 | 0,14% |
| BARCLAYS PLC FRN 14.05.29 CALL | EUR | 1.550.000,000 | 100,98% | 10.572,03 | 1.575.816,28 | 0,20% |
| BAT INTL FINANCE PLC 3.125% 06.03.29 CALL | EUR | 2.550.000,000 | 100,89% | 72.264,55 | 2.644.857,55 | 0,34% |
| CESKA SPORITELNA AS 5.737% 08.03.28 CALL | EUR | 1.600.000,000 | 103,23% | 82.738,54 | 1.734.386,54 | 0,22% |
| CESKA SPORITELNA AS 5.943% 29.06.27 CALL | EUR | 2.800.000,000 | 101,28% | 98.474,70 | 2.934.328,70 | 0,37% |
| CITIGROUP INC 2.928% 22.10.30 CALL | EUR | 2.200.000,000 | 99,69% | 17.824,70 | 2.210.949,70 | 0,28% |
| DANSKE BANK A/S FRN 01.10.28 CALL | EUR | 2.700.000,000 | 100,11% | 5.472,30 | 2.708.334,30 | 0,35% |
| DANSKE BANK A/S FRN 14.01.29 CALL | EUR | 2.000.000,000 | 100,04% | 2.361,11 | 2.003.201,11 | 0,26% |
| EQUINIX EU 2 FINANCING C 3.25% 19.05.29 CALL | EUR | 1.600.000,000 | 100,88% | 36.613,70 | 1.650.629,70 | 0,21% |
| FAIRFAX FINL HLDGS LTD 2.75% 29.03.28 CALL | EUR | 2.000.000,000 | 99,57% | 46.410,96 | 2.037.850,96 | 0,26% |
| FORD MOTOR CREDIT CO LLC 3.622% 27.07.28 | EUR | 3.600.000,000 | 101,38% | 67.160,81 | 3.716.750,81 | 0,47% |
| FORD MOTOR CREDIT CO LLC 3.778% 16.09.29 | EUR | 2.850.000,000 | 101,43% | 40.414,25 | 2.931.140,75 | 0,37% |
| GENERAL MOTORS FINL CO 0.85% 26.02.26 CALL | EUR | 2.550.000,000 | 99,91% | 20.131,03 | 2.567.861,53 | 0,33% |
| GENERAL MOTORS FINL CO 3.1% 04.08.29 | EUR | 3.000.000,000 | 100,56% | 45.863,01 | 3.062.798,01 | 0,39% |
| GLENCORE FINANCE EUROPE 1.5% 15.10.26 CALL | EUR | 2.780.000,000 | 99,43% | 12.338,63 | 2.776.589,93 | 0,35% |
| HALEON UK CAPITAL PLC 2.875% 18.09.28 CALL | EUR | 2.950.000,000 | 100,61% | 31.369,01 | 2.999.408,26 | 0,38% |
| IHG FINANCE LLC 4.375% 28.11.29 CALL | EUR | 2.950.000,000 | 104,67% | 22.630,14 | 3.110.439,39 | 0,40% |
| INT DISTRIBUTION SERV 1.25% 08.10.26 CALL | EUR | 1.800.000,000 | 99,13% | 7.089,04 | 1.791.501,04 | 0,23% |
| JEFFERIES FIN GROUP INC 3.875% 16.04.26 | EUR | 3.750.000,000 | 100,28% | 115.453,77 | 3.875.766,27 | 0,49% |
| KRAFT HEINZ FOODS CO 3.5% 15.03.29 CALL | EUR | 2.100.000,000 | 101,99% | 64.841,10 | 2.206.578,60 | 0,28% |
| MACQUARIE BANK LTD 3.202% 17.09.29 | EUR | 2.400.000,000 | 101,44% | 28.633,78 | 2.463.181,78 | 0,31% |
| MET LIFE GLOB FUNDING I 3.25% 31.03.30 | EUR | 2.290.000,000 | 101,20% | 62.394,66 | 2.379.909,01 | 0,30% |
| MET LIFE GLOB FUNDING I FRN 17.09.26 | EUR | 3.500.000,000 | 100,05% | 11.033,75 | 3.512.941,25 | 0,45% |
| mitsubishi hc cap uk plc 3.733% 02.02.27 CALL | EUR | 3.300.000,000 | 101,14% | 122.513,99 | 3.460.249,49 | 0,44% |
| MORGAN STANLEY FRN 04.05.29 CALL | EUR | 2.950.000,000 | 100,01% | 18.040,07 | 2.968.453,07 | 0,38% |
| NATIONAL GRID NA INC 3.247% 25.11.29 CALL | EUR | 3.000.000,000 | 101,17% | 17.880,74 | 3.052.950,74 | 0,39% |
| NATWEST MARKETS PLC 2.75% 04.11.27 | EUR | 2.350.000,000 | 100,69% | 15.580,82 | 2.381.795,82 | 0,30% |
| NATWEST MARKETS PLC FRN 25.09.26 | EUR | 3.000.000,000 | 100,11% | 6.787,00 | 3.010.057,00 | 0,38% |

CARTEIRA DETALHADA

Carteira em 2026.01.31

| Designação | Moeda | Quant./ Mont. Nom. | Cotação | Juros Corridos | Valor Global | % |
|---|-------|-----------------------|---------|----------------|-----------------------|--------|
| Instrumentos financeiros | | | | | | |
| Mercados regulamentados de países terceiros | | | | | | |
| Obrigações diversas | | | | | | |
| NIDEC CORP 0.046% 30.03.26 CALL | EUR | 1.300.000,000 | 98,70% | 502,98 | 1.283.544,48 | 0,16% |
| NISSAN MOTOR CO 2.652% 17.03.26 CALL | EUR | 6.300.000,000 | 99,99% | 146.477,59 | 6.445.816,09 | 0,82% |
| NOMURA HOLDINGS INC 3.459% 28.05.30 | EUR | 3.350.000,000 | 101,52% | 79.050,00 | 3.480.037,00 | 0,44% |
| ORSTED A/S 3.625% 01.03.26 CALL | EUR | 6.500.000,000 | 100,02% | 216.904,11 | 6.718.041,61 | 0,86% |
| PANDORA A/S 3.875% 31.05.30 CALL | EUR | 2.950.000,000 | 101,43% | 76.730,31 | 3.069.018,56 | 0,39% |
| PANDORA A/S 4.5% 10.04.28 CALL | EUR | 3.050.000,000 | 103,21% | 111.304,11 | 3.259.239,61 | 0,42% |
| PHILIP MORRIS INTL INC 2.75% 06.06.29 CALL | EUR | 1.160.000,000 | 99,98% | 20.887,95 | 1.180.696,55 | 0,15% |
| PHILIP MORRIS INTL INC 2.875% 14.05.29 | EUR | 2.870.000,000 | 100,14% | 59.228,15 | 2.933.346,60 | 0,37% |
| PKO BANK POLSKI SA 3.375% 16.06.28 CALL | EUR | 1.200.000,000 | 100,86% | 25.409,59 | 1.235.681,59 | 0,16% |
| PKO BANK POLSKI SA 3.875% 12.09.27 CALL | EUR | 2.450.000,000 | 100,75% | 36.674,49 | 2.505.049,49 | 0,32% |
| PROLOGIS EURO FINANCE 1.875% 05.01.29 CALL | EUR | 1.800.000,000 | 97,71% | 2.404,11 | 1.761.229,11 | 0,22% |
| ROLLS-ROYCE PLC 4.625% 16.02.26 CALL | EUR | 1.410.000,000 | 100,03% | 29.707,92 | 1.440.180,27 | 0,18% |
| ROYAL BANK OF CANADA FRN 02.07.28 CALL | EUR | 1.030.000,000 | 100,21% | 2.170,55 | 1.034.343,85 | 0,13% |
| ROYAL BANK OF CANADA FRN 04.11.26 | EUR | 2.350.000,000 | 100,13% | 14.016,44 | 2.367.024,44 | 0,30% |
| ROYAL BANK OF CANADA FRN 13.06.29 CALL | EUR | 2.200.000,000 | 100,44% | 8.272,00 | 2.217.974,00 | 0,28% |
| ROYAL BANK OF CANADA FRN 16.01.30 CALL | EUR | 1.430.000,000 | 100,05% | 1.588,49 | 1.432.231,99 | 0,18% |
| SIRIUS REAL ESTATE LTD 1.125% 22.06.26 CALL | EUR | 3.700.000,000 | 99,40% | 25.431,16 | 3.703.231,16 | 0,47% |
| SKY LTD 2.5% 15.09.26 | EUR | 1.170.000,000 | 100,11% | 11.058,90 | 1.182.398,55 | 0,15% |
| TELE2 AB 2.125% 15.05.28 CALL | EUR | 2.350.000,000 | 98,68% | 35.708,73 | 2.354.712,23 | 0,30% |
| TESCO CORP TREASURY SERV 0.875% 29.05.26 CALL | EUR | 6.650.000,000 | 99,58% | 39.376,20 | 6.661.146,95 | 0,85% |
| TITANIUM RUTH HOLDCO LTD 0.95% 02.06.26 CALL | EUR | 3.350.000,000 | 99,41% | 21.187,60 | 3.351.271,85 | 0,43% |
| UBS AG LONDON FRN 12.04.26 | EUR | 2.800.000,000 | 100,04% | 3.518,59 | 2.804.540,59 | 0,36% |
| UBS GROUP AG 3.125% 13.02.31 CALL | EUR | 1.800.000,000 | 100,07% | 2.773,97 | 1.803.952,97 | 0,23% |
| UBS GROUP AG FRN 12.05.29 CALL | EUR | 4.550.000,000 | 100,92% | 30.181,67 | 4.621.905,17 | 0,59% |
| VOLVO TREASURY AB FRN 22.05.26 | EUR | 5.250.000,000 | 100,07% | 24.137,17 | 5.277.707,17 | 0,67% |
| WELLS FARGO & COMPANY 1.375% 26.10.26 | EUR | 3.800.000,000 | 99,41% | 13.885,62 | 3.791.598,62 | 0,48% |
| WELLS FARGO & COMPANY 2.766% 23.07.29 CALL | EUR | 1.250.000,000 | 100,01% | 18.187,40 | 1.268.324,90 | 0,16% |
| | | | | | Sub-Total: | 24,48% |
| Liquidez | | | | | | |
| Mercados regulamentados nacionais | | | | | | |
| Depósitos à ordem | | | | | | |
| CC (EUR) en BANCO BPI | EUR | | | | 6.043,63 | 0,00% |
| CC (EUR) en CECABANK | EUR | | | | 4.545.763,91 | 0,58% |
| | | | | | Sub-Total: | 0,58% |
| Outros valores a regularizar | | | | | | |
| Valores Ativos | EUR | | | | 2.045.235,19 | 0,26% |
| Valores Passivos | EUR | | | | -2.881.289,83 | -0,37% |
| Valor líquido global do fundo: | | | | | 784.530.996,86 | |
| Valor líquido global BPI CURTO PRAZO CLASE R: | | | | | 695.220.439,15 | |
| Valor líquido global BPI CURTO PRAZO CLASE M: | | | | | 89.310.557,71 | |
| Número de Unidades de Participação em Circulação: | | | | | 103.828.557,41 | |
| Número de Unidades de Participação em Circulação BPI CURTO PRAZO CLASE R: | | | | | 87.440.619,36 | |
| Número de Unidades de Participação em Circulação BPI CURTO PRAZO CLASE M: | | | | | 16.387.938,05 | |