

LEVE UNI

31 dezembro 2025

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 dezembro 2023, sendo que as valorizações utilizadas correspondem às cotações disponíveis no último dia útil do período.

DESIGNAÇÃO	QUANTIDADE	COTACAO MOEDA ORIGEM	MOEDA	COTACAO EUR	JURO DECORRIDO EUR	MONTANTE GLOBAL EUR	PESO
PARTE I - VALORES PATRIMONIAIS					13 343 365.96	1 179 371 285.30	100.0%
1 VALORES MOBILIÁRIOS COTADOS					13 446 811.09	1 037 956 199.70	88.0%
1.1 Mercado Cotações Oficiais Portugal					2 064 197.59	161 678 752.06	13.7%
1.1.1 Títulos de Dívida Pública					2 064 197.59	161 678 752.06	13.7%
PGB, 1.95%, 15/06/2029, GOVT	66 200 000	104.55%	EUR	104.55%	703 806.31	69 914 833.51	5.9%
PGB, 2.875%, 21/07/2026, GOVT	73 500 000	101.15%	EUR	101.15%	943 669.24	75 287 867.80	6.4%
PGB, 4.125%, 14/04/2027, GOVT	14 000 000	104.82%	EUR	104.82%	412 952.06	15 087 848.77	1.3%
REGIAO AUTONOMA ACORES, 0.603%, 21/07/2026, GOVT	1 400 000	98.89%	EUR	98.89%	3 769.98	1 388 201.98	0.1%
1.1.3 Obrigações Diversas					0	0	0.0%
BES, FRN, 27/05/2018, CORP, CALL) (Extendido 2099)	8 000 000	0.00%	EUR	0.00%	0	0	0.0%
1.2 Mercado Cotações Oficiais U.E.					7 319 481.82	476 943 212.82	40.4%
1.2.1 Títulos de Dívida Pública					1 448 848.32	93 793 432.72	8.0%
AUSTRIA, 0.85%, 30/06/2120, GOVT	500 000	29.63%	EUR	29.63%	2 142.47	150 297.47	0.0%
BTPS, 3.15%, 15/11/2031, GOVT	5 000 000	101.06%	EUR	101.06%	20 013.81	5 072 963.81	0.4%
BUNDESANLEIHEN, 2.6%, 15/05/2041, GOVT	3 500 000	92.35%	EUR	92.35%	57 342.47	3 289 557.47	0.3%
EU, 3.125%, 04/12/2030, GOVT	7 850 000	102.32%	EUR	102.32%	18 146.40	8 049 952.40	0.7%
FRTR, 3.2%, 25/05/2035, GOVT	4 500 000	97.66%	EUR	97.66%	86 794.52	4 481 449.52	0.4%
LITHUANIA, 2.875%, 28/01/2030, GOVT	1 300 000	100.19%	EUR	100.19%	34 507.88	1 336 912.88	0.1%
LITHUANIA, 3.625%, 10/03/2036, GOVT	1 000 000	98.63%	EUR	98.63%	11 123.29	997 373.29	0.1%
REP OF ESTONIA, 3.25%, 17/01/2034, GOVT	1 140 000	99.06%	EUR	99.06%	35 324.38	1 164 653.98	0.1%
ROMANI, 5.125%, 24/09/2031, GOVT	2 000 000	102.31%	EUR	102.31%	27 520.55	2 073 760.55	0.2%
ROMANI, 5.375%, 07/06/2033, GOVT	1 000 000	100.92%	EUR	100.92%	12 517.12	1 021 687.12	0.1%
ROMANI, 6.5%, 07/10/2045, GOVT	3 000 000	99.47%	EUR	99.47%	45 410.96	3 029 360.96	0.3%
SLOVAKIA GOVERNMENT, 0.375%, 21/04/2036, GOVT	2 000 000	72.36%	EUR	72.36%	5 219.18	1 452 379.18	0.1%
SPGB, 5.75%, 30/07/2032, GOVT	43 620 000	117.17%	EUR	117.17%	1 058 233.15	52 169 531.95	4.4%
SPIRE (BTPS 0.4 05/15/30), 0.87%, 15/05/2030, CORP	5 000 000	91.72%	EUR	91.72%	27 187.54	4 613 187.54	0.4%
SPIRE (BTPS 3.1 09/15/26), 0.505%, 15/09/2026, CORP	5 000 000	97.66%	EUR	97.66%	7 364.60	4 890 364.60	0.4%
1.2.2 Outros Fundos Públicos e Equiparados					121 952.05	6 442 657.05	0.5%
BPIFRANCE SACA, 3%, 25/05/2032, GOVT	1 000 000	98.50%	EUR	98.50%	18 082.19	1 003 122.19	0.1%
BPIFRANCE SACA, 3.25%, 25/05/2035, GOVT	1 500 000	96.74%	EUR	96.74%	32 856.16	1 483 881.16	0.1%
FLEMISH COMMUNITY, 3.25%, 22/06/2037, GOVT	2 000 000	95.80%	EUR	95.80%	34 191.78	1 950 271.78	0.2%
REGION WALLONNE, 3.5%, 22/06/2035, GOVT	2 000 000	98.43%	EUR	98.43%	36 821.92	2 005 381.92	0.2%
1.2.3 Obrigações Diversas					5 748 681.45	376 553 904.27	31.9%
A1 TOWERS HOLD, 5.25%, 12/07/2028, CORP, CALL	700 000	104.81%	EUR	104.81%	17 217.12	750 866.12	0.1%
ABN AMRO BANK, 3.875%, 15/01/2032, CORP	800 000	102.31%	EUR	102.31%	29 726.03	848 206.03	0.1%
ACCIONA ENERGIA FINANCIA, 3.75%, 25/04/2030, CORP, CALL	2 000 000	102.31%	EUR	102.31%	51 369.86	2 097 589.86	0.2%
ACCOR, 3.5%, 04/03/2033, CORP, CALL	2 000 000	97.79%	EUR	97.79%	57 917.81	2 013 617.81	0.2%
ACEF HOLDING, 0.75%, 14/06/2028, CORP, CALL	775 000	95.14%	EUR	95.14%	3 184.93	740 512.18	0.1%
ADECCO INT FIN, 0.5%, 21/09/2031, CORP, CALL	650 000	85.58%	EUR	85.58%	899.31	557 195.31	0.0%
ADECCO INT FIN, 3.4%, 08/10/2032, CORP, CALL	1 750 000	99.19%	EUR	99.19%	13 693.15	1 749 535.65	0.1%
AEROPORTI ROMA, 1.75%, 30/07/2031, CORP, CALL	450 000	92.21%	EUR	92.21%	3 322.60	418 249.60	0.0%
AEROPORTI ROMA, 3.625%, 15/06/2032, CORP, CALL	625 000	100.12%	EUR	100.12%	14 773.12	640 510.62	0.1%
AEROPORTS DE PARIS, 1.5%, 02/07/2032, CORP, CALL	1 400 000	88.77%	EUR	88.77%	10 471.23	1 253 307.23	0.1%
AEROPORTS DE PARIS, 2.75%, 02/04/2030, CORP, CALL	900 000	98.76%	EUR	98.76%	18 511.64	907 369.64	0.1%
AIB GROUP, VAR, 02/12/2036, CORP, CALL	1 025 000	98.83%	EUR	98.83%	3 053.94	1 016 071.69	0.1%
AIB GROUP, VAR, 23/07/2029, CORP, CALL	520 000	104.28%	EUR	104.28%	10 608.36	552 864.36	0.0%
ALD, 4%, 24/01/2031, CORP	1 500 000	103.49%	EUR	103.49%	56 054.79	1 608 464.79	0.1%
ALIAxis FINANCE, 0.875%, 08/11/2028, CORP, CALL	800 000	94.17%	EUR	94.17%	1 016.44	754 408.44	0.1%
ALLIANZ, 2.121%, 08/07/2050, CORP, CALL	800 000	94.48%	EUR	94.48%	8 181.83	764 021.83	0.1%
ALLIANZ, VAR, 25/07/2053, CORP, CALL	1 500 000	111.61%	EUR	111.61%	38 055.45	1 712 130.45	0.1%
ALLIANZ, VAR, 25/07/2055, CORP, CALL	600 000	102.66%	EUR	102.66%	11 581.30	627 541.30	0.1%
ALLIANZ, VAR, 26/07/2054, CORP, CALL	200 000	105.64%	EUR	105.64%	4 199.77	215 469.77	0.0%

ALTAREA, 5.5%, 02/10/2031, CORP, CALL	2 000 000	106.25%	EUR	106.25%	27 123.29	2 152 203.29	0.2%
ALTRAD INVESTMENT AUTHOR, 3.704%, 23/06/2029, CORP, CALL	1 500 000	100.53%	EUR	100.53%	29 073.86	1 537 053.86	0.1%
AMPRION, 3.625%, 21/05/2031, CORP, CALL	900 000	101.85%	EUR	101.85%	20 021.92	936 644.92	0.1%
AMPRION, 3.875%, 07/09/2028, CORP, CALL	1 000 000	102.73%	EUR	102.73%	12 208.90	1 039 458.90	0.1%
ANHEUSER-BUSCH INBEV, 3.95%, 22/03/2044, CORP, CALL	1 775 000	95.10%	EUR	95.10%	54 553.29	1 742 613.79	0.1%
ARION BANKI HF, 3.5%, 02/09/2031, CORP	900 000	98.80%	EUR	98.80%	10 356.16	899 574.16	0.1%
ARION BANKI HF, 4.625%, 21/11/2028, CORP	620 000	104.59%	EUR	104.59%	3 142.47	651 600.47	0.1%
ASR NEDERLAND, VAR, 07/12/2043, CORP, CALL	425 000	117.84%	EUR	117.84%	1 956.16	502 793.16	0.0%
ASSICURAZIONI GENERALI, 4.1562%, 03/01/2035, CORP, CALL	2 000 000	100.26%	EUR	100.26%	103 392.59	2 108 592.59	0.2%
ASTM, 1.5%, 25/01/2030, CORP, CALL	1 150 000	94.18%	EUR	94.18%	16 068.50	1 099 127	0.1%
ASTM, 3.375%, 16/02/2032, CORP, CALL	850 000	97.82%	EUR	97.82%	5 973.29	837 477.29	0.1%
AUTOLIV, 3.625%, 07/02/2029, CORP	1 000 000	101.78%	EUR	101.78%	14 500	1 032 270	0.1%
AUTOSTRATE PER L'ITALIA, 4.25%, 28/06/2032, CORP, CALL	675 000	103.35%	EUR	103.35%	14 618.83	712 224.58	0.1%
AUTOSTRATE PER L'ITALIA, 4.75%, 24/01/2031, CORP, CALL	610 000	106.13%	EUR	106.13%	27 069.79	674 438.39	0.1%
AUTOSTRATE PER L'ITALIA, 5.125%, 14/06/2033, CORP, CALL	925 000	107.75%	EUR	107.75%	25 976.03	1 022 700.53	0.1%
AXA LOGISTICS EUR, 0.375%, 15/11/2026, CORP, CALL	274 000	98.13%	EUR	98.13%	129.49	269 005.69	0.0%
AXA LOGISTICS EUR, 3.375%, 13/05/2031, CORP, CALL	650 000	99.47%	EUR	99.47%	2 884.93	649 433.43	0.1%
AYVENS, 3.875%, 16/07/2029, CORP	1 000 000	102.85%	EUR	102.85%	17 835.62	1 046 295.62	0.1%
BANCA COMERCIALA ROMANA, 4%, 25/11/2031, CORP, CALL	1 000 000	99.28%	EUR	99.28%	3 945.21	996 705.21	0.1%
BANCO SANTANDER, 3.25%, 27/05/2032, CORP	1 500 000	99.39%	EUR	99.39%	29 116.44	1 519 951.44	0.1%
BANCO SANTANDER, 3.5%, 02/10/2032, CORP	500 000	100.01%	EUR	100.01%	4 315.07	504 345.07	0.0%
BANCO SANTANDER, VAR, 22/04/2034, CORP, CALL	1 000 000	104.57%	EUR	104.57%	34 657.53	1 080 367.53	0.1%
BANK GOSPODARSTWA KRAJOW, 5.125%, 22/02/2033, CORP	1 130 000	110.39%	EUR	110.39%	49 503.29	1 296 944.19	0.1%
BANK OF IRELAND GROUP, VAR, 10/11/2036, CORP, CALL	950 000	97.40%	EUR	97.40%	4 811.82	930 102.32	0.1%
BANK OF IRELAND GROUP, VAR, 19/05/2032, CORP, CALL	640 000	101.00%	EUR	101.00%	14 364.93	660 777.73	0.1%
BANK POLSKA KASA, VAR, 23/09/2032, CORP, CALL	720 000	99.46%	EUR	99.46%	6 835.07	722 961.47	0.1%
BANK POLSKA KASA, VAR, 24/09/2030, CORP, CALL	1 125 000	102.00%	EUR	102.00%	12 082.19	1 159 548.44	0.1%
BANK POLSKA KASA, VAR, 27/02/2036, CORP, CALL	1 100 000	99.82%	EUR	99.82%	4 108.98	1 102 172.98	0.1%
BANQUE CAISSE D'EPARGNE, VAR, 19/03/2031, CORP, CALL	600 000	100.58%	EUR	100.58%	15 332.88	618 824.88	0.1%
BANQUE FED CRED MUTUEL, 3.125%, 11/03/2031, CORP	1 800 000	98.90%	EUR	98.90%	3 082.19	1 783 210.19	0.2%
BANQUE FED CRED MUTUEL, 3.375%, 10/06/2032, CORP	200 000	99.34%	EUR	99.34%	2 071.23	200 747.23	0.0%
BANQUE FED CRED MUTUEL, 5.125%, 13/01/2033, CORP	1 000 000	107.04%	EUR	107.04%	49 424.66	1 119 794.66	0.1%
BANQUE FED CRED MUTUEL, VAR, 14/05/2036, CORP, CALL	1 100 000	99.10%	EUR	99.10%	5 311.64	1 095 433.64	0.1%
BARRY CALLEBAUT SERVICES, 4%, 14/06/2029, CORP, CALL	1 100 000	102.26%	EUR	102.26%	24 109.59	1 149 002.59	0.1%
BASF, 3.75%, 29/06/2032, CORP, CALL	100 000	102.70%	EUR	102.70%	1 900.68	104 596.68	0.0%
BAYER, 1.375%, 06/07/2032, CORP, CALL	2 600 000	87.82%	EUR	87.82%	17 434.25	2 300 832.25	0.2%
BAYER, 4.625%, 26/05/2033, CORP, CALL	550 000	106.17%	EUR	106.17%	15 262.50	599 197.50	0.1%
BELFIUS BANK, 3.25%, 14/11/2031, CORP	800 000	98.58%	EUR	98.58%	3 347.95	791 963.95	0.1%
BELFIUS BANK, 3.75%, 22/01/2029, CORP	800 000	101.99%	EUR	101.99%	28 191.78	844 127.78	0.1%
BELFIUS BANK, VAR, 11/06/2035, CORP, CALL	600 000	104.95%	EUR	104.95%	16 267.81	645 949.81	0.1%
BEVCO LUX SARL, 1%, 16/01/2030, CORP, CALL	1 200 000	90.65%	EUR	90.65%	11 473.97	1 099 309.97	0.1%
BLACKSTONE PP, 1.25%, 26/04/2027, CORP, CALL	550 000	98.27%	EUR	98.27%	4 690.07	545 175.07	0.0%
BLACKSTONE PP, 1.625%, 20/04/2030, CORP, CALL	1 500 000	92.51%	EUR	92.51%	17 029.11	1 404 634.11	0.1%
BNP PARIBAS, VAR, 19/01/2036, CORP, CALL	1 500 000	99.68%	EUR	99.68%	30 288.58	1 525 503.58	0.1%
BNP PARIBAS, VAR, 31/08/2033, CORP, CALL	500 000	93.89%	EUR	93.89%	1 462.33	470 907.33	0.0%
BPCE, 1%, 14/01/2032, CORP	1 400 000	86.21%	EUR	86.21%	13 463.03	1 220 389.03	0.1%
BPCE, 1.5%, 13/01/2042, CORP, CALL	800 000	98.66%	EUR	98.66%	11 572.60	800 860.60	0.1%
BPCE, 4.125%, 22/10/2035, CORP, CALL	500 000	100.01%	EUR	100.01%	3 955.48	504 000.48	0.0%
BPCE, VAR, 01/10/2033, CORP, CALL	1 500 000	99.01%	EUR	99.01%	13 556.51	1 498 751.51	0.1%
BPCE, VAR, 20/01/2034, CORP, CALL	1 000 000	101.12%	EUR	101.12%	37 808.22	1 049 018.22	0.1%
BPCE, VAR, 26/02/2036, CORP, CALL	1 000 000	99.01%	EUR	99.01%	32 698.63	1 022 798.63	0.1%
BPOST, 3.479%, 19/06/2032, CORP, CALL	1 500 000	99.56%	EUR	99.56%	27 879.66	1 521 249.66	0.1%
CAIXABANK, VAR, 05/03/2037, CORP, CALL	500 000	100.58%	EUR	100.58%	16 493.15	519 393.15	0.0%
CAIXABANK, VAR, 08/08/2036, CORP, CALL	1 500 000	102.78%	EUR	102.78%	26 070.21	1 567 695.21	0.1%
CAIXABANK, VAR, 19/09/2032, CORP, CALL	1 500 000	100.95%	EUR	100.95%	15 344.18	1 529 654.18	0.1%
CAPGEMINI, 2.5%, 25/09/2028, CORP, CALL	2 100 000	99.47%	EUR	99.47%	13 952.05	2 102 864.05	0.2%
CARMILA, 3.875%, 25/01/2032, CORP, CALL	2 000 000	100.16%	EUR	100.16%	72 191.78	2 075 351.78	0.2%
CARREFOUR, 2.875%, 07/05/2029, CORP, CALL	600 000	99.48%	EUR	99.48%	11 247.95	608 133.95	0.1%
CARREFOUR, 4.375%, 14/11/2031, CORP, CALL	900 000	104.93%	EUR	104.93%	5 070.21	949 440.21	0.1%

CBRE GI OPEN END FUND, 0.5%, 27/01/2028, CORP, CALL	800 000	95.27%	EUR	95.27%	3 704.11	765 896.11	0.1%
CELLNEX FIN, 3.625%, 24/01/2029, CORP, CALL	600 000	101.76%	EUR	101.76%	20 319.86	630 897.86	0.1%
CELLNEX TELECOM, 0.75%, 20/11/2031, CORP, CONV	2 000 000	90.22%	EUR	90.22%	1 684.93	1 806 124.93	0.2%
CESKA SPORITELNA AS, VAR, 03/07/2031, CORP, CALL	1 000 000	104.25%	EUR	104.25%	22 662.19	1 065 132.19	0.1%
CETIN GROUP, 3.125%, 14/04/2027, CORP, CALL	1 125 000	100.47%	EUR	100.47%	25 139.13	1 155 460.38	0.1%
CI FINANCIAL, 4.625%, 12/12/2031, CORP, CALL	640 000	100.63%	EUR	100.63%	1 540.82	645 572.82	0.1%
CITIGROUP, FRN, 29/04/2029, CORP, CALL	1 325 000	101.23%	EUR	101.23%	7 382.90	1 348 706.90	0.1%
CK HUTCHISON GROUP, 1.5%, 17/10/2031, CORP, CALL	4 275 000	89.43%	EUR	89.43%	13 176.37	3 836 394.37	0.3%
COLOPLAST FIN, 2.75%, 19/05/2030, CORP, CALL	700 000	98.42%	EUR	98.42%	11 919.18	700 838.18	0.1%
COMMERZBANK, VAR, 06/06/2030, CORP, CALL	600 000	99.95%	EUR	99.95%	10 684.93	610 402.93	0.1%
COMMERZBANK, VAR, 26/11/2030, CORP, CALL	800 000	99.53%	EUR	99.53%	2 534.25	798 766.25	0.1%
CREDIT AGRICOLE ASSURANCES, 1.5%, 06/10/2031, CORP, CALL	1 500 000	89.36%	EUR	89.36%	5 301.37	1 345 626.37	0.1%
CREDIT AGRICOLE ASSURANCES, 2.625%, 29/01/2048, CORP, CALL	300 000	99.00%	EUR	99.00%	7 249.32	304 249.32	0.0%
CREDIT AGRICOLE ASSURANCES, VAR, 27/09/2048, CORP, CALL	2 000 000	104.14%	EUR	104.14%	24 726.03	2 107 486.03	0.2%
CREDIT AGRICOLE, 4.5%, 17/12/2034, CORP, CALL	2 300 000	103.52%	EUR	103.52%	3 969.87	2 384 998.87	0.2%
CREDIT AGRICOLE, VAR, 25/08/2032, CORP, CALL	1 000 000	98.80%	EUR	98.80%	11 397.26	999 387.26	0.1%
CREDIT AGRICOLE, VAR, 28/08/2033, CORP, CALL	2 000 000	105.81%	EUR	105.81%	37 671.23	2 153 831.23	0.2%
CTP NV, 0.75%, 18/02/2027, CORP, CALL	1 000 000	97.93%	EUR	97.93%	6 493.14	985 753.14	0.1%
CTP NV, 3.625%, 10/03/2031, CORP, CALL	1 210 000	99.90%	EUR	99.90%	35 570.68	1 244 300.18	0.1%
DAA FINANCE, 1.601%, 05/11/2032, CORP, CALL	550 000	89.04%	EUR	89.04%	1 350.98	491 043.48	0.0%
DANSKE BANK, FRN, 01/10/2028, CORP, CALL	2 600 000	100.07%	EUR	100.07%	16 535.71	2 618 407.71	0.2%
DANSKE BANK, VAR, 02/12/2033, CORP, CALL	1 050 000	98.54%	EUR	98.54%	2 815.58	1 037 475.08	0.1%
DANSKE BANK, VAR, 14/01/2033, CORP, CALL	850 000	99.74%	EUR	99.74%	26 565.41	874 380.91	0.1%
DE VOLKSBANK, 3.625%, 21/10/2031, CORP	1 000 000	100.54%	EUR	100.54%	7 051.37	1 012 451.37	0.1%
DEUTSCHE BANK, VAR, 05/09/2030, CORP, CALL	1 100 000	105.77%	EUR	105.77%	17 630.14	1 181 144.14	0.1%
DEUTSCHE BANK, VAR, 11/01/2029, CORP, CALL	800 000	104.70%	EUR	104.70%	41 704.11	879 280.11	0.1%
DEUTSCHE BANK, VAR, 13/02/2031, CORP, CALL	600 000	100.02%	EUR	100.02%	17 808.90	617 934.90	0.1%
DEUTSCHE BANK, VAR, 17/02/2032, CORP, CALL	3 000 000	90.10%	EUR	90.10%	35 825.34	2 738 945.34	0.2%
DEUTSCHE BANK, VAR, 17/02/2035, CORP, CALL	1 000 000	104.12%	EUR	104.12%	21 205.48	1 062 355.48	0.1%
DIGITAL REALTY, 3.875%, 15/03/2035, CORP, CALL	950 000	97.63%	EUR	97.63%	29 349.14	956 786.64	0.1%
EDENRED, 3.625%, 13/06/2031, CORP, CALL	1 500 000	100.51%	EUR	100.51%	29 943.49	1 537 608.49	0.1%
EDP SERVICIOS, 3.5%, 16/07/2030, CORP, CALL	200 000	101.77%	EUR	101.77%	3 221.92	206 769.92	0.0%
EDP SERVICIOS, 3.5%, 21/07/2031, CORP, CALL	675 000	101.02%	EUR	101.02%	10 550.34	692 408.34	0.1%
EDP SERVICIOS, 4.375%, 04/04/2032, CORP, CALL	200 000	105.45%	EUR	105.45%	6 496.58	217 400.58	0.0%
EL CORTE INGLES SA, 3.5%, 24/07/2033, CORP, CALL	2 700 000	98.23%	EUR	98.23%	41 424.66	2 693 499.66	0.2%
ELECTRICITE DE FRANCE, 4.75%, 12/10/2034, CORP, CALL	600 000	106.77%	EUR	106.77%	6 246.58	646 854.58	0.1%
ENBW ENERGIE, 2.125%, 31/08/2081, CORP, CALL	1 000 000	88.76%	EUR	88.76%	7 102.74	894 742.74	0.1%
ENBW ENERGIE, VAR, 28/07/2055, CORP, CALL	1 200 000	100.13%	EUR	100.13%	23 079.45	1 224 579.45	0.1%
ENGIE, 4.25%, 06/03/2044, CORP, CALL	700 000	96.71%	EUR	96.71%	24 452.05	701 408.05	0.1%
ENI SPA, 3.875%, 15/01/2034, CORP	1 000 000	101.88%	EUR	101.88%	37 157.53	1 055 907.53	0.1%
EQT AB, 2.375%, 06/04/2028, CORP, CALL	1 000 000	98.96%	EUR	98.96%	17 503.42	1 007 073.42	0.1%
EQT AB, 2.875%, 06/04/2032, CORP, CALL	1 500 000	95.69%	EUR	95.69%	31 782.53	1 467 192.53	0.1%
ERSTE GROUP BANK, VAR, 15/01/2035, CORP, CALL	1 400 000	101.19%	EUR	101.19%	53 698.63	1 470 316.63	0.1%
ERSTE GROUP BANK, VAR, 26/11/2035, CORP, CALL	1 900 000	99.23%	EUR	99.23%	6 604.45	1 892 031.45	0.2%
EUROBANK SA, VAR, 07/02/2036, CORP, CALL	725 000	99.39%	EUR	99.39%	25 980.82	746 572.82	0.1%
EUROBANK SA, VAR, 12/03/2030, CORP, CALL	200 000	100.27%	EUR	100.27%	5 235.62	205 765.62	0.0%
EUROBANK SA, VAR, 24/09/2030, CORP, CALL	725 000	102.78%	EUR	102.78%	7 786.30	752 955.80	0.1%
EUROFINS SCIENTIFIC, 3.875%, 05/02/2033, CORP, CALL	750 000	99.67%	EUR	99.67%	11 688.18	759 190.68	0.1%
FLUVIUS SYSTEM OP, 0.625%, 24/11/2031, CORP, CALL	2 000 000	85.81%	EUR	85.81%	1 267.12	1 717 547.12	0.1%
FRESENIUS MED CARE, 3.75%, 08/04/2032, CORP, CALL	550 000	101.09%	EUR	101.09%	15 087.33	571 076.83	0.0%
GALDERMA FINANCE EUROPE, 3.5%, 20/03/2030, CORP, CALL	1 900 000	101.26%	EUR	101.26%	52 106.85	1 976 122.85	0.2%
GAS NETWORKS IRELAND, 3.25%, 12/09/2030, CORP, CALL	1 200 000	100.70%	EUR	100.70%	11 753.42	1 220 129.42	0.1%
GELF BOND ISSUER I, 3.625%, 27/11/2031, CORP, CALL	1 000 000	99.93%	EUR	99.93%	3 376.71	1 002 676.71	0.1%
GEWOBAG WOHNUNGSBAU, 0.125%, 24/06/2027, CORP, CALL	800 000	96.04%	EUR	96.04%	520.55	768 808.55	0.1%
GRAND CITY PROP, 1.375%, 03/08/2026, CORP, CALL	2 100 000	99.50%	EUR	99.50%	11 866.44	2 101 345.44	0.2%
GROUPE ACM, VAR, 30/10/2044, CORP, CALL	1 000 000	103.94%	EUR	103.94%	8 493.15	1 047 893.15	0.1%
GRP BRUXELLES LAMBERT, 3.125%, 06/09/2029, CORP, CALL	1 000 000	100.92%	EUR	100.92%	9 931.51	1 019 171.51	0.1%
HEIMSTADEN BOSTAD TRESRY, 1.375%, 24/07/2028, CORP, CALL	800 000	95.74%	EUR	95.74%	4 821.91	770 749.91	0.1%
HEINEKEN, 2.565%, 03/10/2028, CORP, CALL	1 700 000	100.00%	EUR	100.00%	10 632.45	1 710 615.45	0.1%

HEINEKEN, 3.276%, 29/10/2032, CORP, CALL	1 050 000	99.36%	EUR	99.36%	5 937.19	1 049 227.69	0.1%
HELVETIA EUROPE, VAR, 30/09/2041, CORP, CALL	1 000 000	94.37%	EUR	94.37%	6 931.51	950 621.51	0.1%
HEMSO TREASURY, 0%, CORP, 19/01/2028, CORP, CALL	1 400 000	94.34%	EUR	94.34%	0	1 320 760	0.1%
HOWOGE WOHNUNGS, 0.625%, 01/11/2028, CORP, CALL	700 000	93.76%	EUR	93.76%	719.18	657 025.18	0.1%
IBERCAJA BANCO, VAR, 30/07/2028, CORP, CALL	500 000	102.54%	EUR	102.54%	9 229.45	521 939.45	0.0%
IMPERIAL BRANDS FIN NETH, 5.25%, 15/02/2031, CORP, CALL	900 000	107.84%	EUR	107.84%	41 295.21	1 011 837.21	0.1%
INDIGO GROUP SAS, 4.5%, 18/04/2030, CORP, CALL	3 400 000	104.52%	EUR	104.52%	107 728.77	3 661 272.77	0.3%
ING GROEP, 0.375%, 29/09/2028, CORP, CALL	1 000 000	96.18%	EUR	96.18%	955.48	962 715.48	0.1%
ING GROEP, VAR, 01/02/2030, CORP, CALL	1 000 000	92.00%	EUR	92.00%	2 280.82	922 280.82	0.1%
ING GROEP, VAR, 12/08/2029, CORP, CALL	900 000	102.45%	EUR	102.45%	13 472.26	935 513.26	0.1%
ING GROEP, VAR, 16/02/2031, CORP, CALL	1 600 000	94.56%	EUR	94.56%	24 394.52	1 537 386.52	0.1%
ING GROEP, VAR, 19/11/2032, CORP, CALL	400 000	99.80%	EUR	99.80%	1 553.42	400 737.42	0.0%
ING GROEP, VAR, 20/05/2036, CORP, CALL	1 400 000	101.80%	EUR	101.80%	35 599.32	1 460 771.32	0.1%
ING GROEP, VAR, 20/08/2037, CORP, CALL	1 400 000	99.42%	EUR	99.42%	19 767.81	1 411 633.81	0.1%
INMOBILIARIA COLONIAL SO, 3.125%, 23/09/2031, CORP, CALL	1 400 000	97.99%	EUR	97.99%	11 866.44	1 383 670.44	0.1%
INMOBILIARIA COLONIAL SO, 3.25%, 22/01/2030, CORP, CALL	500 000	100.21%	EUR	100.21%	15 270.55	516 330.55	0.0%
INVESTOR AB, 2.75%, 10/06/2032, CORP, CALL	500 000	96.67%	EUR	96.67%	7 684.93	491 029.93	0.0%
ISLANDSBANKI, 3.875, 20/09/2030, CORP	900 000	101.48%	EUR	101.48%	9 745.89	923 020.89	0.1%
ISS GLOBAL, 1.5%, 31/08/2027, CORP, CALL	3 000 000	98.06%	EUR	98.06%	15 041.10	2 956 721.10	0.3%
ISS GLOBAL, 3.875%, 05/06/2029, CORP, CALL	790 000	102.46%	EUR	102.46%	17 528.80	826 923.30	0.1%
JAB HOLDINGS, 4.375%, 25/04/2034, CORP, CALL	1 500 000	102.27%	EUR	102.27%	44 948.63	1 578 923.63	0.1%
JAB HOLDINGS, 4.75%, 29/06/2032, CORP	3 700 000	106.22%	EUR	106.22%	89 078.76	4 019 107.76	0.3%
JDE PEETS, 0%, 16/01/2026, CORP, CALL	1 000 000	99.91%	EUR	99.91%	0	999 100	0.1%
JDE PEETS, 1.125%, 16/06/2033, CORP, CALL	900 000	82.11%	EUR	82.11%	5 492.47	744 491.47	0.1%
JDE PEETS, FRN, 11/12/2027, CORP	850 000	100.11%	EUR	100.11%	1 316.56	852 234.56	0.1%
KBC GROUP, FRN, 16/10/2029, CORP, CALL	1 100 000	99.98%	EUR	99.98%	6 086.54	1 105 877.54	0.1%
KBC GROUP, VAR, 19/04/2030, CORP, CALL	900 000	104.29%	EUR	104.29%	27 616.44	966 181.44	0.1%
KONINKLIJKE PHILIPS NV, 2.625%, 05/05/2033, CORP, CALL	4 500 000	94.35%	EUR	94.35%	77 671.23	4 323 421.23	0.4%
LANSFORSAKRINGAR BANK, 2.625%, 06/10/2028, CORP	1 040 000	99.57%	EUR	99.57%	6 432.33	1 041 960.33	0.1%
LANSFORSAKRINGAR BANK, 3.25%, 22/01/2030, CORP	800 000	100.81%	EUR	100.81%	24 432.88	830 944.88	0.1%
LEASYS SPA, 3.875%, 01/03/2028, CORP, CALL	600 000	102.08%	EUR	102.08%	19 428.08	631 884.08	0.1%
LEG IMMOBILIEN, 1.625%, 28/11/2034, CORP, CALL	1 000 000	81.30%	EUR	81.30%	1 469.18	814 479.18	0.1%
LEG IMMOBILIEN, 3.875%, 20/01/2035, CORP, CALL	900 000	97.83%	EUR	97.83%	32 964.04	913 389.04	0.1%
LEGAL & GENERAL GROUP, VAR, 04/09/2055, CORP, CALL	2 200 000	101.15%	EUR	101.15%	31 116.43	2 256 482.43	0.2%
LINEAGE EUROPE FINCO, 4.125%, 26/11/2031, CORP, CALL	950 000	98.63%	EUR	98.63%	3 757.71	940 714.21	0.1%
LOGICOR FINANCING, 1.5%, 13/07/2026, CORP, CALL	2 350 000	99.51%	EUR	99.51%	16 514.39	2 355 046.39	0.2%
LOGICOR FINANCING, 1.625%, 17/01/2030, CORP, CALL	1 500 000	93.55%	EUR	93.55%	23 239.73	1 426 489.73	0.1%
LOGICOR FINANCING, 3.75%, 14/07/2032, CORP, CALL	1 050 000	98.82%	EUR	98.82%	18 339.04	1 055 991.04	0.1%
LOGICOR FINANCING, 4.625%, 25/07/2028, CORP, CALL	350 000	103.88%	EUR	103.88%	7 051.54	370 645.54	0.0%
LOUIS DREYFUS FIN, 3.5%, 21/02/2031, CORP, CALL	1 500 000	99.29%	EUR	99.29%	10 068.49	1 499 388.49	0.1%
MAGNUM ICC FINANCE, 2.75%, 26/02/2029, CORP, CALL	650 000	99.51%	EUR	99.51%	1 714.04	648 555.04	0.1%
MAGNUM ICC FINANCE, 4%, 26/11/2037, CORP, CALL	750 000	98.24%	EUR	98.24%	2 876.71	739 676.71	0.1%
MEDTRONIC, 1.625%, 15/10/2050, CORP, CALL	800 000	57.88%	EUR	57.88%	2 742.47	465 750.47	0.0%
MERLIN PROP, 2.375%, 13/07/2027, CORP, CALL	1 000 000	99.81%	EUR	99.81%	11 126.71	1 009 226.71	0.1%
MONETA MONEY BANK, VAR, 11/09/2030, CORP, CALL	1 000 000	102.42%	EUR	102.42%	13 423.40	1 037 573.40	0.1%
MUNICH RE, VAR, 26/05/2044, CORP, CALL	600 000	101.68%	EUR	101.68%	15 300	625 386	0.1%
MUTUELLE ASSURANCE, 2.125%, 21/06/2052, CORP, CALL	1 500 000	87.78%	EUR	87.78%	16 854.46	1 333 614.46	0.1%
MVM ENERGETIKA, 0.875%, 18/11/2027, CORP, CALL	1 600 000	95.99%	EUR	95.99%	1 649.31	1 537 441.31	0.1%
NATIONAL BANK GREECE, VAR, 19/11/2030, CORP, CALL	675 000	101.32%	EUR	101.32%	2 718.49	686 614.99	0.1%
NATIONAL BANK GREECE, VAR, 21/07/2029, CORP, CALL	675 000	99.58%	EUR	99.58%	8 289.55	680 441.05	0.1%
NATIONWIDE BLDG SOCIETY, VAR, 30/07/2035, CORP, CALL	1 490 000	101.39%	EUR	101.39%	25 146.30	1 535 842.40	0.1%
NE PROPERTY, 3.875%, 30/09/2033, CORP, CALL	500 000	99.38%	EUR	99.38%	4 883.56	501 763.56	0.0%
NE PROPERTY, 4.25%, 21/01/2032, CORP, CALL	600 000	102.80%	EUR	102.80%	24 032.88	640 838.88	0.1%
NERVAL, 2.875%, 14/04/2032, CORP, CALL	800 000	95.37%	EUR	95.37%	16 446.58	779 382.58	0.1%
NORDDEUTSCHE LANDESBANK, VAR, 10/12/2035, CORP, CALL	4 700 000	101.35%	EUR	101.35%	11 830.48	4 775 139.48	0.4%
NORDEA BANK, 3%, 28/10/2031, CORP	1 500 000	98.77%	EUR	98.77%	7 890.41	1 489 440.41	0.1%
NORSK HYDRO ASA, 3.625%, 23/01/2032, CORP, CALL	2 000 000	100.71%	EUR	100.71%	67 931.51	2 082 151.51	0.2%
NORTEGAS ENERGIA, 0.905%, 22/01/2031, CORP, CALL	900 000	86.66%	EUR	86.66%	7 654.06	787 558.06	0.1%
NOVO NORDISK FIN, 2.5%, 20/02/2029, CORP, CALL	3 000 000	99.53%	EUR	99.53%	8 424.66	2 994 264.66	0.3%

NYKREDIT REALKREDIT, VAR, 24/04/2035, CORP, CALL	1 100 000	101.22%	EUR	101.22%	30 257.53	1 143 622.53	0.1%
ORANGE, 2.5%, 13/11/2028, CORP, CALL	3 700 000	99.39%	EUR	99.39%	12 164.38	3 689 594.38	0.3%
ORSTED, 3.75%, 01/03/2030, CORP, CALL	650 000	101.62%	EUR	101.62%	20 368.15	680 872.15	0.1%
P3 GROUP, 0.875%, 26/01/2026, CORP, CALL	700 000	99.93%	EUR	99.93%	5 688.70	705 226.70	0.1%
P3 GROUP, 1.625%, 26/01/2029, CORP, CALL	1 850 000	95.66%	EUR	95.66%	27 921.03	1 797 631.03	0.2%
P3 GROUP, 3.75%, 02/04/2033, CORP, CALL	1 120 000	98.36%	EUR	98.36%	9 895.89	1 111 527.89	0.1%
PANDORA, 3.875%, 31/05/2030, CORP, CALL	760 000	102.04%	EUR	102.04%	17 266.58	792 778.18	0.1%
PANDORA, 4.5%, 10/04/2028, CORP, CALL	800 000	103.55%	EUR	103.55%	26 136.99	854 528.99	0.1%
PERMANENT TSB GROUP, VAR, 30/06/2029, CORP, CALL	1 100 000	108.52%	EUR	108.52%	36 736.99	1 230 456.99	0.1%
PERNOD RICARD, 3.25%, 03/03/2032, CORP, CALL	2 200 000	99.15%	EUR	99.15%	59 354.79	2 240 742.79	0.2%
PERNOD RICARD, 3.25%, 04/02/2033, CORP, CALL	1 400 000	98.13%	EUR	98.13%	7 105.48	1 380 911.48	0.1%
PIRAEUS BANK, VAR, 02/12/2031, CORP, CALL	850 000	99.41%	EUR	99.41%	2 279.28	847 255.78	0.1%
PIRAEUS BANK, VAR, 03/12/2028, CORP, CALL	580 000	100.00%	EUR	100.00%	1 334.79	581 346.39	0.0%
PIRAEUS BANK, VAR, 17/07/2029, CORP, CALL	430 000	103.98%	EUR	103.98%	9 099.21	456 191.71	0.0%
PIRELLI & C, 3.875%, 02/07/2029, CORP, CALL	1 040 000	102.61%	EUR	102.61%	20 094.79	1 087 197.19	0.1%
PKO BANK POLSKI, VAR, 12/09/2027, CORP, CALL	825 000	100.64%	EUR	100.64%	9 634.42	839 914.42	0.1%
PKO BANK POLSKI, VAR, 30/06/2031, CORP, CALL	1 950 000	100.17%	EUR	100.17%	35 634.25	1 989 007.75	0.2%
PLUXEE NV, 3.5%, 04/09/2028, CORP, CALL	900 000	101.35%	EUR	101.35%	10 183.56	922 360.56	0.1%
PLUXEE NV, 3.75%, 04/09/2032, CORP, CALL	2 200 000	99.45%	EUR	99.45%	26 671.23	2 214 615.23	0.2%
POLSKI KONCERN NAFTOWY, 1.125%, 27/05/2028, CORP, CALL	475 000	95.99%	EUR	95.99%	3 191.61	459 139.36	0.0%
PRAEMIA HEALTHCARE, 5.5%, 19/09/2028, CORP, CALL	500 000	106.14%	EUR	106.14%	7 760.27	538 445.27	0.0%
PROSUS, 1.207%, 19/01/2026, CORP, CALL	1 900 000	99.72%	EUR	99.72%	21 739.23	1 916 495.23	0.2%
PROSUS, 1.288%, 12/07/2029, CORP, CALL	1 225 000	93.36%	EUR	93.36%	7 391.89	1 151 039.64	0.1%
PROSUS, 2.031%, 08/03/2032, CORP, CALL	1 000 000	89.56%	EUR	89.56%	8 346.58	903 966.58	0.1%
PROSUS, 2.085%, 19/01/2030, CORP, CALL, 144A	1 500 000	94.97%	EUR	94.97%	29 646.99	1 454 256.99	0.1%
PUBLIC PROPERTY INVESTMENT, 4.375%, 01/10/2032, CORP, CALL	4 500 000	99.36%	EUR	99.36%	49 083.90	4 520 463.90	0.4%
PUBLICIS GROUPE, 3.375%, 12/06/2032, CORP, CALL	900 000	99.35%	EUR	99.35%	16 810.27	910 951.27	0.1%
RAIFFEISEN BANK INTL, VAR, 13/11/2033, CORP, CALL	500 000	99.71%	EUR	99.71%	2 383.56	500 943.56	0.0%
RAIFFEISEN BANK INTL, VAR, 17/06/2033, CORP, CALL	1 500 000	95.57%	EUR	95.57%	11 131.85	1 444 696.85	0.1%
RAIFFEISEN BANK INTL, VAR, 18/02/2032, CORP, CALL	700 000	100.20%	EUR	100.20%	21 210.96	722 638.96	0.1%
RAIFFEISEN BANK INTL, VAR, 20/12/2032, CORP, CALL	700 000	106.43%	EUR	106.43%	1 555.82	746 572.82	0.1%
RAIFFEISEN BANK INTL, VAR, 27/08/2031, CORP, CALL	700 000	99.69%	EUR	99.69%	8 457.53	706 301.53	0.1%
RAIFFEISEN SCHWEIZ, 4.84%, 03/11/2028, CORP	1 300 000	105.23%	EUR	105.23%	9 998.25	1 378 040.25	0.1%
RCI BANQUE, 3.875%, 30/09/2030, CORP, CALL	1 050 000	101.59%	EUR	101.59%	10 255.48	1 076 939.98	0.1%
RCI BANQUE, 4.875%, 15/06/2028, CORP, CALL	790 000	104.14%	EUR	104.14%	21 102.74	843 832.44	0.1%
RWE, 1%, 26/11/2033, CORP, CALL	680 000	83.05%	EUR	83.05%	652.06	565 364.86	0.0%
SARTORIUS FINANCE, 4.25%, 14/09/2026, CORP, CALL	400 000	100.98%	EUR	100.98%	5 030.14	408 938.14	0.0%
SCHNEIDER ELECTRIC, 1.625%, 28/06/2031, CORP, CALL, CONV	2 000 000	106.09%	EUR	106.09%	267.86	2 121 967.86	0.2%
SECURITAS TREASURY IRELAND, 3.875%, 23/02/2030, CORP, CALL	290 000	102.45%	EUR	102.45%	9 574.97	306 679.97	0.0%
SECURITAS TREASURY IRELAND, 4.375%, 06/03/2029, CORP, CALL	1 325 000	103.97%	EUR	103.97%	47 645.55	1 425 261.30	0.1%
SECURITAS, 3.375%, 20/05/2032, CORP, CALL	425 000	99.06%	EUR	99.06%	8 842.04	429 838.54	0.0%
SELP FIN, 3.75%, 10/08/2027, CORP, CALL	900 000	101.35%	EUR	101.35%	13 222.60	925 372.60	0.1%
SGS NEDERLAND HLDG, 3.125%, 10/09/2030, CORP, CALL	400 000	100.07%	EUR	100.07%	3 835.62	404 111.62	0.0%
SHELL INTERNATIONAL, 0.5%, 08/11/2031, CORP	1 000 000	86.29%	EUR	86.29%	726.03	863 666.03	0.1%
SHELL INTERNATIONAL, 1.25%, 11/11/2032, CORP	800 000	87.36%	EUR	87.36%	1 369.86	700 217.86	0.1%
SHELL INTERNATIONAL, 1.875%, 07/04/2032, CORP	950 000	92.47%	EUR	92.47%	13 078.78	891 505.78	0.1%
SHURGARD LUXEMBOURG, 3.625%, 22/10/2034, CORP, CALL	1 500 000	96.90%	EUR	96.90%	10 428.08	1 463 913.08	0.1%
SHURGARD LUXEMBOURG, 4%, 27/05/2035, CORP, CALL	1 100 000	98.89%	EUR	98.89%	26 279.45	1 114 113.45	0.1%
SILFIN, 4.25%, 25/05/2032, CORP, CALL	800 000	100.28%	EUR	100.28%	3 353.42	805 577.42	0.1%
SIMON INTL FIN, 1.125%, 19/03/2033, CORP, CALL	700 000	84.22%	EUR	84.22%	6 192.12	595 704.12	0.1%
SIRIUS REAL ESTATE, 1.125%, 22/06/2026, CORP, CALL	3 000 000	99.19%	EUR	99.19%	17 753.41	2 993 513.41	0.3%
SIRIUS REAL ESTATE, 1.75%, 24/11/2028, CORP, CALL	2 700 000	95.93%	EUR	95.93%	4 789.73	2 594 899.73	0.2%
SKANDINAVISKA ENSKILDA, 3.375%, 19/03/2030, CORP	700 000	101.19%	EUR	101.19%	18 576.37	726 906.37	0.1%
SNAM SPA, 3.75%, 26/11/2031, CORP, CALL	1 050 000	100.43%	EUR	100.43%	3 398.12	1 057 955.12	0.1%
SOCIETE GENERALE, VAR, 02/09/2033, CORP, CALL	600 000	99.46%	EUR	99.46%	7 212.33	603 954.33	0.1%
SOCIETE GENERALE, VAR, 12/06/2030, CORP, CALL	1 000 000	103.46%	EUR	103.46%	2 910.96	1 037 530.96	0.1%
SOCIETE GENERALE, VAR, 15/07/2031, CORP, CALL	1 500 000	101.25%	EUR	101.25%	26 044.52	1 544 839.52	0.1%
SOCIETE GENERALE, VAR, 17/05/2035, CORP, CALL	1 900 000	100.02%	EUR	100.02%	44 506.85	1 944 829.85	0.2%
SOCIETE GENERALE, VAR, 21/11/2031, CORP, CALL	400 000	106.13%	EUR	106.13%	2 136.99	426 648.99	0.0%

SOFINA, 3.707%, 13/11/2033, CORP, CALL	1 000 000	98.93%	EUR	98.93%	4 874.96	994 144.96	0.1%
SOGECAP SA, VAR, 16/05/2044, CORP, CALL	600 000	113.53%	EUR	113.53%	24 468.49	705 618.49	0.1%
STELLANTIS NV, 3.875%, 06/06/2031, CORP, CALL	1 250 000	99.91%	EUR	99.91%	27 602.74	1 276 427.74	0.1%
STELLANTIS NV, 4.625%, 06/06/2035, CORP, CALL	1 500 000	100.37%	EUR	100.37%	39 534.25	1 545 114.25	0.1%
SUEZ, 4.5%, 13/11/2033, CORP, CALL	700 000	104.39%	EUR	104.39%	4 142.47	734 893.47	0.1%
SWEDBANK, 3.25%, 24/09/2029, CORP	675 000	100.81%	EUR	100.81%	5 890.07	686 377.82	0.1%
SYNGENTA FIN, 3.375%, 16/04/2026, CORP, CALL	2 500 000	100.03%	EUR	100.03%	59 871.58	2 560 596.58	0.2%
TAG IMMOBILIEN AG, 3.625%, 03/03/2032, CORP, CALL	700 000	98.40%	EUR	98.40%	8 272.95	697 079.95	0.1%
TAG IMMOBILIEN AG, 4.25%, 04/03/2030, CORP, CALL	800 000	102.78%	EUR	102.78%	28 131.51	850 355.51	0.1%
TATRA BANKA AS, 0.5%, 23/04/2028, CORP, CALL	1 500 000	96.81%	EUR	96.81%	5 178.08	1 457 343.08	0.1%
TDF INFRASTRUCTURE, 4.125%, 23/10/2031, CORP, CALL	2 900 000	101.30%	EUR	101.30%	22 614.04	2 960 198.04	0.3%
TELEFONICA EMISIONES, 4.055%, 24/01/2036, CORP, CALL	1 200 000	99.27%	EUR	99.27%	45 460.44	1 236 652.44	0.1%
TENNET HOLDING, 4.25%, 28/04/2032, CORP, CALL	1 075 000	105.34%	EUR	105.34%	30 917.29	1 163 290.04	0.1%
TENNET HOLDING, 4.75%, 28/10/2042, CORP, CALL	1 550 000	107.32%	EUR	107.32%	12 909.59	1 676 369.59	0.1%
TORONTO-DOMINION BANK, VAR, 23/01/2036, CORP, CALL	3 475 000	101.39%	EUR	101.39%	131 484.35	3 654 752.10	0.3%
TOYOTA MOTOR FINANCE, 2.75%, 28/01/2030, CORP	350 000	99.10%	EUR	99.10%	1 687.67	348 548.17	0.0%
TRANSDEV GROUP SA, 3.054%, 21/05/2028, CORP, CALL	900 000	100.24%	EUR	100.24%	16 868.12	919 001.12	0.1%
TRANSDEV GROUP SA, 3.845%, 21/05/2032, CORP, CALL	1 500 000	100.32%	EUR	100.32%	35 395.07	1 540 120.07	0.1%
TRANSMISSION FINANCE DAC, 0.375%, 18/06/2028, CORP, CALL	1 050 000	94.25%	EUR	94.25%	2 114.38	991 760.38	0.1%
TRATON FINANCE LUX, 3.375%, 14/01/2028, CORP, CALL	2 000 000	100.89%	EUR	100.89%	64 910.96	2 082 630.96	0.2%
TRATON FINANCE LUX, 3.75%, 14/01/2031, CORP, CALL	1 900 000	100.80%	EUR	100.80%	68 517.13	1 983 717.13	0.2%
UBS GROUP, VAR, 01/03/2039, CORP, CALL	450 000	110.16%	EUR	110.16%	29 142.12	524 844.12	0.0%
UBS GROUP, VAR, 02/04/2032, CORP, CALL	3 750 000	97.52%	EUR	97.52%	80 637.84	3 737 525.34	0.3%
UBS GROUP, VAR, 17/03/2032, CORP, CALL	2 000 000	106.55%	EUR	106.55%	75 219.18	2 206 179.18	0.2%
UNICAJA BANCO, VAR, 12/09/2029, CORP, CALL	1 400 000	101.38%	EUR	101.38%	14 767.12	1 434 045.12	0.1%
UNICAJA BANCO, VAR, 30/06/2031, CORP, CALL	400 000	100.58%	EUR	100.58%	7 057.53	409 389.53	0.0%
UNICREDIT SPA, 4.175%, 24/06/2037, CORP, CALL	1 925 000	101.43%	EUR	101.43%	41 835.79	1 994 382.54	0.2%
UNIQA INSURANCE, VAR, 09/12/2041, CORP, CALL	700 000	92.71%	EUR	92.71%	1 002.05	649 986.05	0.1%
UNIVERSAL MUSIC GROUP, 3.75%, 30/06/2032, CORP, CALL	275 000	100.93%	EUR	100.93%	5 198.63	282 761.63	0.0%
UNIVERSAL MUSIC GROUP, 4%, 13/06/2031, CORP, CALL	230 000	102.83%	EUR	102.83%	5 066.30	241 566.10	0.0%
UPJOHN, 1.362%, 23/06/2027, CORP, CALL	1 650 000	98.15%	EUR	98.15%	11 759.84	1 631 201.84	0.1%
UPJOHN, 1.908%, 23/06/2032, CORP, CALL	1 100 000	87.72%	EUR	87.72%	10 982.76	975 847.76	0.1%
UPM-KYMMENE, 0.5%, 22/03/2031, CORP, CALL	1 100 000	87.00%	EUR	87.00%	4 279.44	961 257.44	0.1%
VAR ENERGI, 3.875%, 12/03/2031, CORP, CALL	370 000	100.59%	EUR	100.59%	11 548.56	383 713.06	0.0%
VAR ENERGI, 5.5%, 04/05/2029, CORP, CALL	580 000	106.26%	EUR	106.26%	21 062.74	637 382.34	0.1%
VESTEDA FINANCE, 2%, 10/07/2026, CORP, CALL	2 000 000	99.73%	EUR	99.73%	19 068.49	2 013 568.49	0.2%
VESTEDA FINANCE, 4%, 07/05/2032, CORP, CALL	630 000	102.68%	EUR	102.68%	16 431.78	663 303.18	0.1%
VGP, 1.625%, 17/01/2027, CORP, CALL	1 000 000	98.90%	EUR	98.90%	15 493.13	1 004 453.13	0.1%
VIA OUTLETS, 1.75%, 15/11/2028, CORP, CALL	254 000	96.37%	EUR	96.37%	560.19	245 342.53	0.0%
VIA OUTLETS, 3.5%, 29/10/2032, CORP, CALL	1 800 000	97.57%	EUR	97.57%	10 873.98	1 767 061.98	0.1%
VITERRA FIN, 1%, 24/09/2028, CORP, CALL	600 000	95.29%	EUR	95.29%	1 610.96	573 356.96	0.0%
VODAFONE INTERNAT FINANC, 4%, 10/02/2043, CORP, CALL	1 000 000	94.25%	EUR	94.25%	35 506.85	977 956.85	0.1%
VOLKSWAGEN BANK, 2.5%, 31/07/2026, CORP	2 300 000	100.00%	EUR	100.00%	24 102.76	2 324 102.76	0.2%
VOLKSWAGEN BANK, 3.125%, 10/12/2029, CORP	900 000	99.51%	EUR	99.51%	1 618.15	897 208.15	0.1%
VOLKSWAGEN FINANCIAL, 3.375%, 06/04/2028, CORP	2 000 000	100.95%	EUR	100.95%	49 746.58	2 068 786.58	0.2%
VOLKSWAGEN INTL FIN, 4.125%, 02/09/2035, CORP	1 300 000	99.97%	EUR	99.97%	17 630.14	1 317 292.14	0.1%
VOLKSWAGEN INTL FIN, 4.125%, 16/11/2038, CORP	900 000	98.02%	EUR	98.02%	4 577.05	886 721.05	0.1%
VOLKSWAGEN LEASING GMBH, 4%, 11/04/2031, CORP	1 300 000	102.75%	EUR	102.75%	37 610.96	1 373 386.96	0.1%
VONOVIA SE, 0.25%, 01/09/2028, CORP, CALL	800 000	93.64%	EUR	93.64%	663.01	749 807.01	0.1%
VONOVIA SE, 0.375%, 16/06/2027, CORP, CALL	500 000	96.86%	EUR	96.86%	1 017.12	485 327.12	0.0%
VONOVIA SE, 1%, 16/06/2033, CORP, CALL	900 000	82.08%	EUR	82.08%	4 882.19	743 611.19	0.1%
VONOVIA SE, 4.25%, 10/04/2034, CORP, CALL	1 200 000	102.37%	EUR	102.37%	37 027.40	1 265 443.40	0.1%
WAREHOUSES DE PAUW, 3.125%, 15/01/2031, CORP, CALL	1 100 000	98.56%	EUR	98.56%	7 251.71	1 091 422.71	0.1%
WERFEN SA/SPAIN, 4.25%, 03/05/2030, CORP, CALL	300 000	103.49%	EUR	103.49%	8 453.42	318 926.42	0.0%
WERFEN SA/SPAIN, 4.625%, 06/06/2028, CORP, CALL	1 300 000	103.65%	EUR	103.65%	34 263.01	1 381 765.01	0.1%
WESFARMERS, 3.277%, 10/06/2032, CORP, CALL	1 550 000	99.01%	EUR	99.01%	28 388.70	1 563 012.70	0.1%
WINTERSHALL, 1.823%, 25/09/2031, CORP, CALL	1 600 000	88.62%	EUR	88.62%	7 751.50	1 425 655.50	0.1%
WINTERSHALL, 3.83%, 03/10/2029, CORP, CALL	1 625 000	100.84%	EUR	100.84%	15 175.72	1 653 841.97	0.1%
WPC EUROBOND, 2.25%, 09/04/2026, CORP, CALL	1 871 000	99.87%	EUR	99.87%	30 679.27	1 899 246.97	0.2%

ZUERCHER KANTONALBANK, VAR, 11/09/2031, CORP, CALL	600 000	99.87%	EUR	99.87%	5 753.15	604 985.15	0.1%
ABP FINANCE, 5.625%, 14/04/2035, CORP, GBP, CALL	510 000	101.48%	GBP	116.30%	7 025.53	600 141.62	0.1%
SWEDBANK, 4.875%, 11/10/2030, CORP, GBP, CALL	825 000	101.78%	GBP	116.64%	10 256.45	972 545.30	0.1%
RAIZEN FUELS FINANCE, 5.7%, 17/01/2035, CORP, USD, CALL, 144A	1 400 000	77.58%	USD	66.03%	30 939.01	955 332.20	0.1%
1.2.4 Acções					0	153 218.78	0.0%
HEINEKEN, NA	2 197	69.74%	EUR	69.74%	0	153 218.78	0.0%
1.3 Mercado Cotações Oficiais não Membro da U.E.					4 063 131.68	399 334 234.84	33.9%
1.3.1 Títulos de Dívida Pública					37 654.79	4 701 862.79	0.4%
MEXICO, 1.45%, 25/10/2033, GOVT, CALL	1 000 000	80.64%	EUR	80.64%	2 661.64	809 091.64	0.1%
MEXICO, 2.25%, 12/08/2036, GOVT, CALL	2 600 000	80.01%	EUR	80.01%	22 598.62	2 102 806.62	0.2%
REP OF INDONESIA, 1%, 28/07/2029, GOVT, CALL	1 000 000	92.97%	EUR	92.97%	4 273.98	933 983.98	0.1%
REPUBLIC OF PHILIPPINES, 1.2%, 28/04/2033, GOVT	1 000 000	84.79%	EUR	84.79%	8 120.55	855 980.55	0.1%
1.3.3 Obrigações Diversas					4 025 476.89	394 108 054.57	33.4%
AIA GROUP, 0.88%, 09/09/2033, CORP, CALL	550 000	94.85%	EUR	94.85%	1 498.41	523 156.91	0.0%
ALPHABET, 4.375%, 06/11/2064, CORP, CALL	710 000	95.34%	EUR	95.34%	4 680.65	681 615.95	0.1%
AMCOR UK FINANCE, 3.75%, 20/02/2033, CORP, CALL	1 800 000	98.94%	EUR	98.94%	8 136.99	1 789 092.99	0.2%
AMERICAN TOWER, 3.9%, 16/05/2030, CORP, CALL	310 000	102.87%	EUR	102.87%	7 585.23	326 479.13	0.0%
AMERICAN TOWER, 4.625%, 16/05/2031, CORP, CALL	1 500 000	106.33%	EUR	106.33%	43 525.68	1 638 460.68	0.1%
ANGLO AMERICAN CAPITAL, 4.5%, 15/09/2028, CORP, CALL	328 000	104.22%	EUR	104.22%	4 326.90	346 158.66	0.0%
ANGLO AMERICAN CAPITAL, 5%, 15/03/2031, CORP, CALL	1 000 000	106.98%	EUR	106.98%	39 863.01	1 109 643.01	0.1%
APA INFRASTRUCTURE, 0.75%, 15/03/2029, CORP, CALL	2 500 000	93.35%	EUR	93.35%	14 948.60	2 348 798.60	0.2%
APA INFRASTRUCTURE, 1.25%, 15/03/2033, CORP, CALL	2 000 000	84.96%	EUR	84.96%	19 931.51	1 719 211.51	0.1%
APA INFRASTRUCTURE, 2%, 15/07/2030, CORP, CALL	1 500 000	95.07%	EUR	95.07%	13 890.41	1 439 985.41	0.1%
APA INFRASTRUCTURE, 2%, 22/03/2027, CORP	1 349 000	99.35%	EUR	99.35%	20 992.66	1 361 170.20	0.1%
ASAHI, 0.541%, 23/10/2028, CORP, CALL	900 000	93.85%	EUR	93.85%	920.44	845 543.44	0.1%
ASB BANK LIMITED, 3.185%, 16/04/2029, CORP	275 000	100.80%	EUR	100.80%	6 215.11	283 404.11	0.0%
ATHENE GLOBAL FUNDING, 3.716%, 22/08/2032, CORP	2 250 000	98.99%	EUR	98.99%	30 007.97	2 257 327.97	0.2%
AURIZON NETWORK, 3.125%, 01/06/2026, CORP	1 000 000	100.23%	EUR	100.23%	18 236.29	1 020 546.29	0.1%
AUSGRID FIN, 0.875%, 07/10/2031, CORP, CALL	550 000	87.00%	EUR	87.00%	1 120.72	479 598.72	0.0%
AUSGRID FIN, 3.51%, 14/02/2033, CORP, CALL	3 100 000	98.92%	EUR	98.92%	95 395.06	3 161 977.06	0.3%
AUSNET, 0.625%, 25/08/2030, CORP	1 450 000	88.93%	EUR	88.93%	3 178.08	1 292 706.58	0.1%
AVERY DENNISON CORP, 3.75%, 04/11/2034, CORP, CALL	3 150 000	98.76%	EUR	98.76%	18 446.92	3 129 323.92	0.3%
AVERY DENNISON CORP, 4%, 11/09/2035, CORP, CALL	390 000	100.41%	EUR	100.41%	4 744.11	396 347.01	0.0%
BANK OF AMERICA, FRN, 30/10/2029, CORP, CALL	1 505 000	100.04%	EUR	100.04%	6 930.86	1 512 547.91	0.1%
BANK OF AMERICA, VAR, 24/05/2032, CORP, CALL	975 000	89.02%	EUR	89.02%	6 505.57	874 411.57	0.1%
BANK OF AMERICA, VAR, 27/04/2033, CORP, CALL	3 425 000	96.19%	EUR	96.19%	65 717.97	3 360 362.47	0.3%
BANK OF AMERICA, VAR, 28/01/2031, CORP, CALL	2 200 000	100.40%	EUR	100.40%	66 238.50	2 275 104.50	0.2%
BANK OF MONTREAL, FRN, 28/10/2029, CORP, CALL	1 400 000	100.06%	EUR	100.06%	6 774.76	1 407 628.76	0.1%
BANK OF MONTREAL, VAR, 09/01/2032, CORP, CALL	1 500 000	99.37%	EUR	99.37%	23 373.29	1 513 923.29	0.1%
BARCLAYS, VAR, 08/08/2030, CORP, CALL	3 975 000	105.93%	EUR	105.93%	77 660.61	4 288 537.11	0.4%
BARCLAYS, VAR, 26/03/2037, CORP, CALL	1 100 000	102.99%	EUR	102.99%	38 951.45	1 171 797.45	0.1%
BARCLAYS, VAR, 31/01/2036, CORP, CALL	500 000	99.82%	EUR	99.82%	22 782.22	521 872.22	0.0%
BECTON DICKINSON, 1.9%, 15/12/2026, CORP, CALL	2 791 000	99.49%	EUR	99.49%	2 324.56	2 779 034.64	0.2%
BECTON DICKINSON, 3.828%, 07/06/2032, CORP, CALL	1 100 000	101.84%	EUR	101.84%	23 880.43	1 144 142.43	0.1%
BERKSHIRE, 0.5%, 15/01/2041, CORP, CALL	650 000	60.47%	EUR	60.47%	3 116.43	396 190.93	0.0%
BERKSHIRE, 1.625%, 16/03/2035, CORP, CALL	1 500 000	84.87%	EUR	84.87%	19 366.44	1 292 461.44	0.1%
BHP BILLITON FINANCE, 1.5%, 29/04/2030, CORP, CALL	1 000 000	93.70%	EUR	93.70%	10 109.59	947 139.59	0.1%
BHP BILLITON, 3.125%, 29/04/2033, CORP	500 000	97.70%	EUR	97.70%	10 530.82	499 005.82	0.0%
BLUE OWL CREDIT INCOME, 4.25%, 31/01/2031, CORP, CALL	1 500 000	96.75%	EUR	96.75%	19 386.99	1 470 561.99	0.1%
BOOKING HOLDINGS, 4.125%, 12/05/2033, CORP, CALL	1 000 000	103.62%	EUR	103.62%	26 332.19	1 062 502.19	0.1%
BOOKING HOLDINGS, 4.5%, 15/11/2031, CORP, CALL	1 000 000	105.91%	EUR	105.91%	5 671.23	1 064 721.23	0.1%
BP CAPITAL MARKETS, 1.231%, 08/05/2031, CORP	1 500 000	90.52%	EUR	90.52%	11 989.59	1 369 759.59	0.1%
BP CAPITAL MARKETS, 1.467%, 21/09/2041, CORP	1 000 000	67.58%	EUR	67.58%	4 059.37	679 889.37	0.1%
BRAMBLES FINANCE, 4.25%, 22/03/2031, CORP, CALL	1 500 000	104.86%	EUR	104.86%	49 602.74	1 622 517.74	0.1%
BRITISH TELECOM, 3.125%, 11/02/2032, CORP, CALL	550 000	98.52%	EUR	98.52%	15 209.76	557 042.26	0.0%
BUNZL FINANCE, 3.375%, 09/04/2032, CORP, CALL	1 250 000	98.59%	EUR	98.59%	30 744.86	1 263 057.36	0.1%
BUPA FINANCE PLC, 5%, 12/10/2030, CORP, CALL	1 250 000	107.28%	EUR	107.28%	13 698.63	1 354 686.13	0.1%
CADENT FINACE, 0.625%, 19/03/2030, CORP, CALL	425 000	90.27%	EUR	90.27%	2 088.61	385 731.86	0.0%
CANADIAN IMPERIAL BANK, VAR, 16/07/2031, CORP, CALL	1 300 000	99.66%	EUR	99.66%	19 446.58	1 314 961.58	0.1%

CARGILL, 3.875%, 24/04/2030, CORP, CALL	1 000 000	103.40%	EUR	103.40%	26 647.26	1 060 637.26	0.1%
CHORUS, 3.529%, 26/11/2032, CORP	475 000	99.24%	EUR	99.24%	1 607.39	472 978.39	0.0%
CITIGROUP, VAR, 14/05/2032, CORP, CALL	1 530 000	101.47%	EUR	101.47%	36 311.30	1 588 756.40	0.1%
CITIGROUP, VAR, 22/10/2030, CORP, CALL	1 100 000	99.27%	EUR	99.27%	6 176.88	1 098 113.88	0.1%
CITIGROUP, VAR, 22/10/2034, CORP, CALL	1 300 000	98.08%	EUR	98.08%	8 708.58	1 283 683.58	0.1%
CK HUTCHINSON EUROPE, 075%, 02/11/2029, CORP, CALL	1 750 000	91.50%	EUR	91.50%	2 121.57	1 603 336.57	0.1%
COMCAST, 3.25%, 26/09/2032, CORP, CALL	625 000	98.61%	EUR	98.61%	5 342.47	621 636.22	0.1%
COMMONWEALTH BANK AUST, VAR, 26/08/2037, CORP, CALL	1 400 000	99.42%	EUR	99.42%	18 452.23	1 410 318.23	0.1%
COMPASS GROUP PLC, 3.25%, 06/02/2031, CORP, CALL	575 000	100.54%	EUR	100.54%	16 793.15	594 909.65	0.1%
COMPUTERSHARE US, 1.125%, 07/10/2031, CORP, CALL	1 800 000	85.94%	EUR	85.94%	4 715.75	1 551 563.75	0.1%
CORNING, 4.125%, 15/05/2031, CORP, CALL	1 000 000	104.42%	EUR	104.42%	25 993.15	1 070 203.15	0.1%
COVENTRY BUILDING SOCIETY, 3.125%, 29/10/2029, CORP	850 000	100.37%	EUR	100.37%	4 584.76	857 763.76	0.1%
CRCC HEAN, 0.875%, 20/05/2026, 20/05/2026, CORP, CALL	2 000 000	99.29%	EUR	99.29%	10 787.67	1 996 607.67	0.2%
DIGITAL EURO FINCO, 3.75%, 15/01/2033, CORP, CALL	850 000	98.86%	EUR	98.86%	3 580.48	843 873.48	0.1%
DS SMITH, 4.375%, 27/07/2027, CORP, CALL	425 000	102.45%	EUR	102.45%	7 997.86	443 397.61	0.0%
DUKE ENERGY CORP, 3.1%, 15/06/2028, CORP, CALL	1 100 000	100.68%	EUR	100.68%	18 591.51	1 126 060.51	0.1%
DUKE ENERGY CORP, 3.85%, 15/06/2034, CORP, CALL	950 000	99.25%	EUR	99.25%	19 940.89	962 844.39	0.1%
ELI LILLY, 1.375%, 14/09/2061, CORP, CALL	650 000	46.47%	EUR	46.47%	2 644.52	304 693.02	0.0%
ELI LILLY, 1.7%, 01/11/2049, CORP, CALL	1 550 000	63.66%	EUR	63.66%	4 331.51	990 999.51	0.1%
ELM BV (JULIUS BAER), 3.375%, 19/06/2030, CORP	1 100 000	99.52%	EUR	99.52%	19 833.90	1 114 509.90	0.1%
ELM BV (SWISS LIFE), 3.125%, 01/10/2031, CORP, CALL	600 000	98.24%	EUR	98.24%	4 674.66	594 126.66	0.1%
EMIRATES TELECOM, 0.375%, 17/05/2028, CORP, CALL	300 000	94.15%	EUR	94.15%	702.74	283 137.74	0.0%
EMIRATES TELECOM, 0.875%, 17/05/2033, CORP, CALL	650 000	84.18%	EUR	84.18%	3 552.74	550 696.74	0.0%
EQUINIX, 3.25%, 19/05/2029, CORP, CALL	600 000	100.23%	EUR	100.23%	12 073.97	613 429.97	0.1%
EURASIAN DEVELOP. BANK, 1%, 17/03/2026, CORP	2 000 000	97.57%	EUR	97.57%	15 835.64	1 967 295.64	0.2%
EURONET WORLDWIDE, 1.375%, 22/05/2026, CORP, CALL	4 600 000	99.42%	EUR	99.42%	38 643.12	4 611 871.12	0.4%
FIRST ABU DHABI BANK, 0.125%, 16/02/2026, CORP	1 300 000	99.52%	EUR	99.52%	1 415.77	1 295 188.77	0.1%
FISERV, 4.5%, 24/05/2031, CORP, CALL	825 000	103.30%	EUR	103.30%	22 478.42	874 670.42	0.1%
FORTIVE CORPORATION, 3.7%, 15/08/2029, CORP, CALL	1 225 000	102.14%	EUR	102.14%	17 136.58	1 268 302.58	0.1%
FOXCONN SINGAPORE, 3.125%, 04/11/2031, CORP	3 300 000	97.79%	EUR	97.79%	16 104.45	3 243 306.45	0.3%
GA GLOBAL FUNDING, 3.75%, 20/06/2032, CORP	1 950 000	99.06%	EUR	99.06%	38 866.44	1 970 594.94	0.2%
GA GLOBAL FUNDING, 4.133%, 16/09/2035, CORP	2 800 000	98.11%	EUR	98.11%	33 607.52	2 780 771.52	0.2%
GATWICK FUNDING LIMITED, 3.875%, 24/06/2035, CORP, CALL	1 225 000	98.79%	EUR	98.79%	24 709.76	1 234 875.01	0.1%
GENERAL MOTORS FIN, 4%, 10/07/2030, CORP, CALL	730 000	102.93%	EUR	102.93%	13 920	765 294.40	0.1%
GOLDMAN SACHS, FRN, 18/12/2029, CORP, CALL	1 900 000	100.07%	EUR	100.07%	1 877.89	1 903 283.89	0.2%
GOLDMAN SACHS, VAR, 23/01/2033, CORP, CALL	1 150 000	100.15%	EUR	100.15%	37 713.70	1 189 427.20	0.1%
GXO LOGISTICS, 3.75%, 24/11/2030, CORP, CALL	725 000	99.77%	EUR	99.77%	2 755.99	726 110.24	0.1%
HEATHROW FUNDING, 1.875%, 14/03/2034, CORP	1 150 000	86.82%	EUR	86.82%	17 250.01	1 015 622.51	0.1%
HEATHROW FUNDING, 3.875%, 16/01/2036 (EXT DT 2038), CORP, CALL	975 000	98.72%	EUR	98.72%	36 125.09	998 654.84	0.1%
HEATHROW FUNDING, 4.5%, 11/07/2033 (EXT DT 2035), CORP, CALL	900 000	105.19%	EUR	105.19%	19 195.89	965 941.89	0.1%
HSBC HOLDINGS, 0.641%, 24/09/2029, CORP, CALL	1 250 000	94.22%	EUR	94.22%	2 151.30	1 179 901.30	0.1%
HSBC HOLDINGS, VAR, 01/12/2033, CORP, CALL	1 000 000	99.38%	EUR	99.38%	2 965.48	996 745.48	0.1%
HSBC HOLDINGS, VAR, 23/05/2033, CORP, CALL	1 000 000	107.20%	EUR	107.20%	29 535.12	1 101 505.12	0.1%
HSBC HOLDINGS, VAR, 25/09/2030, CORP, CALL	3 375 000	101.01%	EUR	101.01%	30 898.82	3 439 851.32	0.3%
IDS FIN, 4%, 01/10/2032, CORP, CALL	3 450 000	98.37%	EUR	98.37%	34 405.48	3 428 066.98	0.3%
INFORMA, 3.25%, 23/10/2030, CORP, CALL	1 300 000	99.81%	EUR	99.81%	7 986.99	1 305 451.99	0.1%
INFORMA, 3.625%, 23/10/2034, CORP, CALL	2 000 000	98.58%	EUR	98.58%	13 705.48	1 985 365.48	0.2%
INTERCONTINENTAL HOTELS FINANCE, 3.375%, 10/09/2030, CORP, CALL	630 000	99.76%	EUR	99.76%	6 524.38	635 012.38	0.1%
INTERCONTINENTAL HOTELS FINANCE, 3.625%, 27/09/2031, CORP, CALL	1 050 000	100.30%	EUR	100.30%	9 906.68	1 063 025.18	0.1%
INTERCONTINENTAL HOTELS FINANCE, 4.375%, 28/11/2029, CORP, CALL	450 000	104.14%	EUR	104.14%	1 779.97	470 409.97	0.0%
INTERCONTINENTAL HOTELS, 2.125%, 15/05/2027, CORP, CALL	2 500 000	99.44%	EUR	99.44%	33 476.04	2 519 576.04	0.2%
IWG US FINANCE, 5.125%, 14/05/2032, CORP, CALL	4 000 000	101.42%	EUR	101.42%	129 739.73	4 186 699.73	0.4%
JOHNSON CONTROLS/TYCO, 3%, 15/09/2028, CORP, CALL	525 000	100.59%	EUR	100.59%	4 617.12	532 709.37	0.0%
JPMORGAN CHASE FIN, 0.1%, 20/05/2030, CORP, CONV	300 000	94.65%	EUR	94.65%	177.50	284 124.50	0.0%
JPMORGAN CHASE, 0.597%, 17/02/2033, CORP, CALL	2 300 000	84.83%	EUR	84.83%	11 925.31	1 962 992.31	0.2%
L'OREAL, FRN, 19/11/2027, CORP, CALL	3 700 000	100.03%	EUR	100.03%	9 703.87	3 710 961.87	0.3%
LIBERTY MUTUAL GROUP INC, 3.875%, 26/09/2035, CORP, CALL	1 320 000	98.31%	EUR	98.31%	13 453.15	1 311 079.15	0.1%
LINDE, FRN, 20/11/2027, CORP, CALL	2 500 000	100.03%	EUR	100.03%	6 466.04	2 507 291.04	0.2%
LLOYDS BANKING GROUP, 4.75%, 21/09/2031, CORP, CALL	1 200 000	106.41%	EUR	106.41%	15 772.60	1 292 644.60	0.1%

MACQUARIE GROUP LTD, 0.95%, 21/05/2031, CORP	1 000 000	88.70%	EUR	88.70%	5 830.14	892 820.14	0.1%
MBANK, VAR, 03/03/2032, CORP, CALL	600 000	100.09%	EUR	100.09%	1 735.88	602 263.88	0.1%
MDGH GMTN RSC, 0.375%, 10/03/2027, CORP, CALL	3 350 000	97.32%	EUR	97.32%	10 187.70	3 270 441.20	0.3%
MEDTRONIC INC, 4.15%, 15/10/2053, CORP, CALL	2 000 000	93.23%	EUR	93.23%	17 509.59	1 882 049.59	0.2%
MEDTRONIC INC, 4.2%, 15/10/2045, CORP, CALL	400 000	97.41%	EUR	97.41%	3 544.11	393 200.11	0.0%
MITSUBISHI HC CAP UK PLC, 3.733%, 02/02/2027, CORP, CALL	1 500 000	101.11%	EUR	101.11%	50 932.44	1 567 627.44	0.1%
MITSUBISHI UFJ, VAR, 07/06/2031, CORP, CALL	1 500 000	105.90%	EUR	105.90%	39 437.75	1 627 892.75	0.1%
MIZUHO FINANCIAL, 4.416%, 20/03/2033, CORP	500 000	105.04%	EUR	105.04%	13 610.96	538 825.96	0.0%
MOLSON COORS, 3.8%, 15/06/2032, CORP, CALL	1 600 000	101.30%	EUR	101.30%	33 148.49	1 653 980.49	0.1%
MORGAN STANLEY, VAR, 07/02/2031, CORP, CALL	1 000 000	89.71%	EUR	89.71%	4 452.58	901 572.58	0.1%
MORGAN STANLEY, VAR, 07/05/2032, CORP, CALL	1 000 000	97.91%	EUR	97.91%	19 235.62	998 365.62	0.1%
MOTABILITY, 4%, 17/01/2030, CORP, CALL	830 000	103.05%	EUR	103.05%	31 653.70	886 943.80	0.1%
NATIONAL GRID ELECTRICITY, 3.949%, 20/09/2032, CORP, CALL	525 000	103.06%	EUR	103.06%	5 793.67	546 869.17	0.0%
NATIONAL GRID NA, 1.054%, 20/01/2031, CORP, CALL	1 200 000	89.73%	EUR	89.73%	11 954.95	1 088 738.95	0.1%
NATIONAL GRID NA, 3.631%, 03/09/2031, CORP, CALL	2 000 000	101.52%	EUR	101.52%	23 676.11	2 054 036.11	0.2%
NATIONWIDE BLDG SOCIETY, FRN, 27/01/2029, CORP, CALL	1 325 000	100.44%	EUR	100.44%	6 765.16	1 337 528.91	0.1%
NATWEST GROUP, VAR, 13/05/2030, CORP, CALL	1 450 000	100.57%	EUR	100.57%	29 861.26	1 488 184.26	0.1%
NATWEST GROUP, VAR, 14/09/2029, CORP, CALL	1 000 000	94.39%	EUR	94.39%	1 982.47	945 892.47	0.1%
NBN CO, 3.5%, 22/03/2030, CORP, CALL	560 000	101.67%	EUR	101.67%	15 250.41	584 619.21	0.0%
NBN CO, 4.375%, 15/03/2033, CORP, CALL	1 570 000	106.08%	EUR	106.08%	54 761.82	1 720 186.42	0.1%
NIPPON LIFE INSURANCE, VAR, 02/09/2055, CORP, CALL	550 000	98.79%	EUR	98.79%	7 531.23	550 865.23	0.0%
NIPPON LIFE INSURANCE, VAR, 23/01/2055, CORP, CALL	900 000	99.25%	EUR	99.25%	34 692.85	927 906.85	0.1%
NTPC, 2.75%, 01/02/2027, CORP	5 000 000	99.77%	EUR	99.77%	125 445.20	5 113 995.20	0.4%
NTT FINANCE, 0.399%, 13/12/2028, CORP, CALL	550 000	93.42%	EUR	93.42%	108.22	513 918.22	0.0%
OPTUS FIN, 1%, 20/06/2029, CORP, CALL	4 000 000	93.07%	EUR	93.07%	21 260.30	3 744 060.30	0.3%
ORIGIN ENERGY, 1%, 17/09/2029, CORP, CALL	1 800 000	91.95%	EUR	91.95%	5 178.09	1 660 206.09	0.1%
ORIX, 3.78%, 29/05/2029, CORP	500 000	101.84%	EUR	101.84%	11 184.66	520 369.66	0.0%
ORLEN, 3.625%, 02/07/2032, CORP	1 500 000	99.85%	EUR	99.85%	27 113.01	1 524 848.01	0.1%
POWER FIN, 1.841%, 21/09/2028, CORP	2 050 000	96.04%	EUR	96.04%	10 443.27	1 979 283.77	0.2%
PROLOGIS, 1%, 08/02/2029, CORP, CALL	700 000	94.36%	EUR	94.36%	6 252.06	666 800.06	0.1%
PROLOGIS, 1.875%, 05/01/2029, CORP, CALL	2 000 000	97.14%	EUR	97.14%	36 986.33	1 979 706.33	0.2%
PUBLIC STORAGE, 3.5%, 20/01/2034, CORP	1 175 000	98.50%	EUR	98.50%	10 027.74	1 167 367.49	0.1%
PVH, 4.125%, 16/07/2029, CORP, CALL	1 500 000	102.88%	EUR	102.88%	28 479.45	1 571 619.45	0.1%
QNB FIN, 3%, 30/09/2030, CORP	2 075 000	99.22%	EUR	99.22%	15 690.41	2 074 588.41	0.2%
REALTY INCOME, 3.375%, 20/06/2031, CORP, CALL	1 370 000	99.52%	EUR	99.52%	24 575.54	1 388 054.34	0.1%
ROYAL BANK OF CANADA, VAR, 27/09/2031, CORP, CALL	1 200 000	99.76%	EUR	99.76%	9 760.27	1 206 916.27	0.1%
SCENTER GROUP, 1.45%, 28/03/2029, CORP, CALL	500 000	95.43%	EUR	95.43%	5 521.92	482 656.92	0.0%
SEGRO PLC, 3.5%, 24/09/2032, CORP, CALL	650 000	99.52%	EUR	99.52%	6 108.22	652 962.22	0.1%
SEVERN TRENT WATER UTIL, 3.875%, 04/08/2037, CORP, CALL	1 800 000	98.04%	EUR	98.04%	28 473.29	1 793 193.29	0.2%
SLOVENSKE ELECTRARNE, 3.875%, 20/11/2032, CORP, CALL	1 000 000	99.39%	EUR	99.39%	4 352.74	998 212.74	0.1%
SOUTHERN GAS NETWORK, 3.5%, 16/10/2030, CORP, CALL	950 000	100.79%	EUR	100.79%	6 923.29	964 447.29	0.1%
STANDARD CHARTERED, VAR, 10/05/2031, CORP, CALL	1 000 000	106.39%	EUR	106.39%	31 380.55	1 095 250.55	0.1%
STATE GRID OVERSEAS, 0.797%, 05/08/2026, CORP, CALL	1 250 000	98.99%	EUR	98.99%	4 039.59	1 241 439.59	0.1%
SUMITOMO MITSUI, 3.573%, 28/05/2032, CORP	1 000 000	100.63%	EUR	100.63%	21 242.22	1 027 492.22	0.1%
SUMITOMO MITSUI, 4.492%, 12/06/2030, CORP	1 000 000	106.13%	EUR	106.13%	24 859.84	1 086 199.84	0.1%
SYDNEY AIRPORT FIN, 4.375%, 03/05/2033, CORP, CALL	500 000	104.58%	EUR	104.58%	14 503.42	537 413.42	0.0%
TORONTO-DOMINION BANK, 3.357%, 22/09/2032, CORP	1 760 000	98.92%	EUR	98.92%	16 187.18	1 757 126.38	0.1%
TRANSURBAN FINANCE, 1.45%, 16/05/2029, CORP, CALL	1 000 000	95.56%	EUR	95.56%	9 097.25	964 697.25	0.1%
TRANSURBAN FINANCE, 3.713%, 12/03/2032, CORP, CALL	430 000	101.66%	EUR	101.66%	12 860.20	449 993.90	0.0%
TRANSURBAN FINANCE, 4.033%, 26/11/2037, CORP, CALL	350 000	99.41%	EUR	99.41%	1 353.54	349 292.04	0.0%
TRANSURBAN FINANCE, 4.225%, 26/04/2033, CORP, CALL	810 000	103.90%	EUR	103.90%	23 346.31	864 912.01	0.1%
US BANCORP, VAR, 21/05/2032, CORP, CALL	520 000	102.55%	EUR	102.55%	12 793.65	546 058.85	0.0%
VERIZON COMMUNICATIONS, 1.3%, 18/05/2033, CORP, CALL	1 000 000	85.44%	EUR	85.44%	8 084.93	862 504.93	0.1%
VERIZON COMMUNICATIONS, VAR, 15/06/2056, CORP, CALL	1 800 000	99.46%	EUR	99.46%	10 050.21	1 800 384.21	0.2%
WELLS FARGO & COMPANY, VAR, 23/07/2029, CORP, CALL	1 300 000	99.70%	EUR	99.70%	15 860.93	1 311 934.93	0.1%
WOOLWORTHS GROUP, 3.75%, 25/10/2032, CORP, CALL	1 500 000	100.42%	EUR	100.42%	10 325.34	1 516 595.34	0.1%
WPP FINANCE 2013, 3.625%, 09/06/2031, CORP, CALL	825 000	98.71%	EUR	98.71%	1 802.57	816 168.32	0.1%
YORKSHIRE BUILDING SOC, 0.5%, 01/07/2028, CORP	1 350 000	94.77%	EUR	94.77%	3 384.24	1 282 806.24	0.1%
ZIMMER BIOMET, 3.518%, 15/12/2032, CORP, CALL	1 075 000	99.30%	EUR	99.30%	1 657.80	1 069 089.80	0.1%

144A	AA BOND CO, 6.85%, 31/07/2031, CORP, GBP, CALL	500 000	106.80%	GBP	122.39%	16 452.96	628 400.01	0.1%
	AMERICAN HONDA FIN, 5.05%, 20/08/2031, CORP, GBP	1 900 000	100.97%	GBP	115.72%	21 690.49	2 220 299.24	0.2%
	BAZALGETTE FINANCE, 5.5%, 02/07/2033, CORP, GBP	1 800 000	101.39%	GBP	116.19%	56 571.61	2 147 962.86	0.2%
	BUNZL FINANCE, 5.25%, 18/03/2031, CORP, GBP, CALL	1 800 000	102.01%	GBP	116.90%	85 450.82	2 189 693.31	0.2%
	INFORMA, 3.125%, 05/07/2026, CORP, GBP, CALL	2 000 000	99.43%	GBP	113.94%	35 125.70	2 313 993.45	0.2%
	NATIONWIDE BLDG SOCIETY, VAR, 13/01/2033, CORP, GBP , CALL	2 600 000	102.99%	GBP	118.02%	158 960.83	3 227 562.71	0.3%
	NATIONWIDE BLDG SOCIETY, VAR, 14/07/2036, CORP, GBP, CALL	1 140 000	101.38%	GBP	116.19%	15 355.15	1 339 876.81	0.1%
	NATL GAS TRANSMISSION, 5.5%, 04/02/2034, CORP, GBP, CALL	975 000	101.78%	GBP	116.63%	24 882.30	1 162 065.72	0.1%
	PHOENIX GROUP, 4.016%, 13/06/2026, CORP, GBP	100 000 000	99.77%	GBP	114.33%	227 588.20	114 558 323.94	9.7%
	SUPERMARKET INCOME REIT, 5.125%, 30/07/2031, CORP, GBP, CALL	1 325 000	100.74%	GBP	115.45%	32 566.23	1 562 268.57	0.1%
	WHITBREAD GROUP, 5.5%, 31/05/2032, CORP GBP, CALL	1 150 000	100.55%	GBP	115.23%	6 207.24	1 331 408.93	0.1%
	YORKSHIRE WATER FINANCE, 5.25%, 28/04/2030, CORP, GBP	500 000	100.44%	GBP	115.11%	20 357.21	595 890.09	0.1%
	AMCOR FLEXIBLES NORTH AM, 5.1%, 17/03/2030, CORP, USD, CALL	1 500 000	102.64%	USD	87.35%	18 808.51	1 329 106.39	0.1%
	APOLLO DEBT SOLUTIONS, 6.7%, 29/07/2031, CORP, USD, CALL, 144A	2 000 000	105.61%	USD	89.88%	48 151.30	1 845 819.38	0.2%
	ARROW ELECTRONICS INC, 5.15%, 21/08/2029, CORP, USD, CALL	450 000	102.28%	USD	87.05%	7 122.34	398 829.14	0.0%
	AVOLON HOLDINGS FNDG, 5.75%, 15/11/2029, CORP, USD, CALL, 144A	700 000	103.87%	USD	88.40%	4 377.07	623 147.29	0.1%
	BAIDU, 1.72%, 09/04/2026, CORP, USD, CALL	1 500 000	99.37%	USD	84.57%	5 001.42	1 273 516.31	0.1%
	BANCO SANTANDER MEXICO, 5.621%, 10/12/2029, CORP, USD, 144A, CALL	1 375 000	103.78%	USD	88.32%	3 837.03	1 218 272.14	0.1%
	CENTRAL PLAZA, 6.8%, 07/04/2029, CORP, USD, CALL	2 000 000	99.07%	USD	84.31%	27 007.09	1 713 236.87	0.1%
	CHAMPION MTN, 2.95%, 15/06/2030, CORP, USD	3 050 000	86.51%	USD	73.62%	3 403.31	2 248 956.08	0.2%
	CHARTER COMM OPT LLC/CAP, 2.25%, 15/01/2029, CORP, USD, CALL	1 000 000	93.57%	USD	79.64%	8 829.79	805 187.24	0.1%
	DR PENG HOLD, 2,5%, 01/12/2025, CORP, USD, SINK (defaulted)	3 390 075	47.11%	USD	0.00%	0	0	0.0%
	ENACT HOLDINGS, 6.25%, 28/05/2029, CORP, USD, CALL	1 500 000	104.66%	USD	89.07%	7 313.83	1 343 360.63	0.1%
	EURONET WORLWIDE, 0.625%, 01/10/2030, CORP, USD, CONV	2 000 000	91.36%	USD	77.75%	4 018.91	1 559 082.74	0.1%
	FAR EAST HORIZON, 5.875%, 05/03/2028, CORP, USD	700 000	101.46%	USD	86.35%	11 277.78	615 702.46	0.1%
	FOUNDRY JV HOLDCO, 5.5&, 25/01/2031, CORP, USD, CALL	1 500 000	103.26%	USD	87.88%	30 425.53	1 348 625.53	0.1%
	FRANSHION BRILLIANT, 3.2%, 09/04/2026, CORP, USD	1 000 000	99.13%	USD	84.36%	6 203.31	849 820.34	0.1%
	FREEPORT-MCMORAN, 5%, 01/09/2027, CORP, USD, CALL	1 000 000	100.16%	USD	85.24%	14 184.40	866 618.44	0.1%
	GLOBAL PAYMENTS, 1.5%, 01/03/2031, CORP, USD, CONV	2 000 000	89.83%	USD	76.45%	8 510.64	1 537 565.96	0.1%
	GUOREN, 3.35%, 01/06/2026, CORP, USD, CALL	1 000 000	99.11%	USD	84.35%	2 375.89	845 848.23	0.1%
	HCA, 5.25%, 01/03/2030, CORP, USD, CALL	925 000	103.25%	USD	87.87%	13 776.60	826 556.39	0.1%
	HUARONG FIN II, 4.625%, 03/06/2026,CORP, USD	2 000 000	99.93%	USD	85.05%	6 122.93	1 707 076.12	0.1%
	JPMORGAN CHASE FIN, CZ, 11/04/2028, CORP, USD, CONV	4 000 000	94.17%	USD	80.15%	0	3 205 923.40	0.3%
	LG CHEM, 1.6%, 18/07/2030, CORP, USD, PUT, CONV	2 500 000	97.03%	USD	82.58%	15 413.71	2 079 817.97	0.2%
	MAREX GROUP. 6.404%, 04/11/2029, CORP, USD, CALL	1 000 000	103.74%	USD	88.29%	8 629.50	891 480.56	0.1%
	NEWCASTLE COAL INFRASTRUCTURE, 4.4%, 29/09/2027, CORP, USD, CALL,	1 545 644.44	99.81%	USD	84.95%	14 791.42	1 327 773.61	0.1%
	NISSAN MOTOR, 4.345%, 17/09/2027, CORP, USD, CALL	2 000 000	98.45%	USD	83.79%	21 365.48	1 697 127.18	0.1%
	ORACLE CORP, 4.45%, 26/09/2030, CORP, USD, CALL	3 975 000	97.79%	USD	83.23%	39 726.51	3 348 009.06	0.3%
	Sichuan Development, 2.8%, 18/08/2026, CORP, USD	2 700 000	98.63%	USD	83.94%	23 770.22	2 290 184.69	0.2%
	UBER TECHNOLOGIES, 4.3%, 15/01/2030, CORP, USD, CALL	1 250 000	100.57%	USD	85.59%	21 093.38	1 091 008.27	0.1%
	YUEXIU REIT, 2.65%, 02/02/2026, CORP, USD	1 000 000	99.51%	USD	84.69%	9 334.51	856 236.64	0.1%
1.3.4 Acções						0	524 317.48	0.0%
CHONGQING RURAL COMMERCIAL, HK, HKD	627 000	6.11%	HKD	0.67%	0	418 850.04	0.0%	
CHINA FISHERY, SP, SGD	1 817 000	0.00%	SGD	0.00%	0	0	0.0%	
ALPHABET INC-CL A, US, USD	396	312.94%	USD	266.33%	0	105 467.44	0.0%	
2 VALORES NÃO COTADOS						7 042.16	50 848 329.31	4.3%
2.1 Valores Mobiliários Nacionais						0	30 001 880.56	2.5%
2.1.4 Acções						0	30 001 880.56	2.5%
FIDELIDADE PROPERTY EUROPE, SA	192 482.03	7.80%	EUR	7.80%	0	1 501 880.56	0.1%	
SUPPLEMENTARY CAPITAL CONTRIBUTION FPE	28 500 000	100.00%	EUR	100.00%	0	28 500 000	2.4%	
2.2 Valores Mobiliários Estrangeiros						7 042.16	20 846 448.75	1.8%
2.2.3 Obrigações Diversas						7 042.16	3 056 448.75	0.3%
VIER GAS, 3.375%, 11/11/2031, CORP, CALL	1 200 000	99.62%	EUR	99.62%	5 547.95	1 200 987.95	0.1%	
DEEP DEVELOPMENT 2025, 0.75%, 20/05/2032, CORP, HKD, PUT, CONV	16 000 000	105.98%	HKD	11.59%	1 494.21	1 855 460.80	0.2%	
2.2.4 Acções						0	17 790 000	1.5%
FID LOANS 1 (IRELAND) LIMITED	17 790 000	1.00%	EUR	1.00%	0	17 790 000	1.5%	
3 UNIDADES DE PARTICIPAÇÃO DE INSTITUIÇÕES DE INVESTIMENTO COLECTIVO						0	67 009 714.53	5.7%
3.1 Fundos Harmonizados						0	32 499 589.14	2.8%
SCHRODER GAIA CAT BD-IF HD, FIM	15 131.68	1757.05%	EUR	1757.05%	0	26 587 118.34	2.3%	

TENAX HEALTHCARE UCITS FUND, FIM	54 000	109.49%	EUR	109.49%	0	5 912 470.80	0.5%
3.2 Fundos não Harmonizados					0	34 510 125.39	2.9%
SHILLING FOUNDERS FUND, FCR - A.1, FIM	52 615	77.03%	EUR	77.03%	0	4 052 788.76	0.3%
FRAZIER LIFE SCIENCES PUBLIC FUND, L.P, FIM	8 877 967.44	1.46%	USD	1.24%	0	11 043 889.27	0.9%
LYNSTONE SPECIAL SITUATIONS FUND, USD	14 575 870.88	1.56%	USD	1.33%	0	19 413 447.36	1.6%
4 IMOBILIÁRIO					0	2 571 053.07	0.2%
4.2 Unidades de Participação de Fundos de Investimento Imobiliário					0	2 571 053.07	0.2%
CAIXAGEST IMOBILIÁRIO INTERNACIONAL, FII	701 045	3.53%	EUR	3.53%	0	2 474 198.12	0.2%
GREFF, FII - em em dissolucao	1 527.54	63.41%	EUR	63.41%	0	96 854.95	0.0%
5 LIQUIDEZ					0	22 776 587.20	1.9%
5.1 À Vista					0	19 107 040.12	1.6%
5.1.2 Depósitos à Ordem					0	19 107 040.12	1.6%
5.2 A Prazo					0	3 669 547.08	0.3%
5.2.1 Depósitos e Outros Equiparados					0	3 669 547.08	0.3%
CM Inicial_BOBL_SG_MAR2026_EUR	0	0.00%	EUR	0.00%	0	741 182.78	0.1%
CM Inicial_BUND_SG_MAR2026_EUR	0	0.00%	EUR	0.00%	0	1 057 459.44	0.1%
CM Inicial_BUXL_SG_MAR2026_EUR	0	0.00%	EUR	0.00%	0	151 237.12	0.0%
CM Inicial_OAT_SG_MAR2026_EUR	0	0.00%	EUR	0.00%	0	93 263.08	0.0%
CM Inicial_FX_SG_MAR2026_GBP	0	0.00%	GBP	0.00%	0	366 261.74	0.0%
CM Inicial_LG_SG_MAR2026_GBP	0	0.00%	GBP	0.00%	0	107 334.40	0.0%
CM Inicial_FX_SG_DEZ2026_USD	0	0.00%	USD	0.00%	0	128 680.85	0.0%
CM Inicial_FX_SG_MAR2026_USD	0	0.00%	USD	0.00%	0	745 361.71	0.1%
CM Inicial_FX_SG_SET2026_USD	0	0.00%	USD	0.00%	0	177 702.13	0.0%
CM Inicial_US10Y_SG_MAR2026_USD	0	0.00%	USD	0.00%	0	31 914.89	0.0%
CM Inicial_US5Y_SG_MAR2026_USD	0	0.00%	USD	0.00%	0	69 148.94	0.0%
7 OPERAÇÕES COM PRODUTOS DERIVADOS					-110 487.29	-1 842 212.43	-0.2%
7.1 Em Mercado Regulamentado					0	571 939.72	0.0%
7.1.1 Futuros					0	571 939.72	0.0%
CM Inicial_SCHATZ_SG_MAR2026_EUR	0	0.00%	EUR	0.00%	0	19 816.35	0.0%
CMARGEM_BOBL_SG_MAR2026_EUR	0	0.00%	EUR	0.00%	0	-78 730	-0.0%
CMARGEM_BUND_SG_MAR2026_EUR	0	0.00%	EUR	0.00%	0	655 569.76	0.1%
CMARGEM_BUXL_SG_MAR2026_EUR	0	0.00%	EUR	0.00%	0	97 500.01	0.0%
CMARGEM_OAT_SG_MAR2026_EUR	0	0.00%	EUR	0.00%	0	-27 620	-0.0%
CMARGEM_SCHATZ_SG_MAR2026_EUR	0	0.00%	EUR	0.00%	0	-7 000	-0.0%
EURO-BOBL FUTURE MAR26	378	0.00%	EUR	0.00%	0	0	0.0%
EURO-BUND FUTURE MAR26	-538	0.00%	EUR	0.00%	0	0	0.0%
EURO-BUXL 30Y BND MAR26	-39	0.00%	EUR	0.00%	0	0	0.0%
EURO-OAT FUTURE MAR26	45	0.00%	EUR	0.00%	0	0	0.0%
EURO-SCHATZ FUT MAR26	50	0.00%	EUR	0.00%	0	0	0.0%
CMARGEM_FX_SG_MAR2026_GBP	0	0.00%	GBP	0.00%	0	-109 213.84	-0.0%
CMARGEM_LG_SG_MAR2026_GBP	0	0.00%	GBP	0.00%	0	-28 879.21	-0.0%
EURGBP FX CURR FUT MAR26	188	0.00%	GBP	0.00%	0	0	0.0%
LONG GILT FUTURE MAR26	-42	0.00%	GBP	0.00%	0	0	0.0%
CMARGEM_FX_SG_DEZ2026_USD	0	0.00%	USD	0.00%	0	19 957.45	0.0%
CMARGEM_FX_SG_MAR2026_USD	0	0.00%	USD	0.00%	0	28 778.29	0.0%
CMARGEM_FX_SG_SET2026_USD	0	0.00%	USD	0.00%	0	-31 251.06	-0.0%
CMARGEM_US10Y_SG_MAR2026_USD	0	0.00%	USD	0.00%	0	13 563.83	0.0%
CMARGEM_US5Y_SG_MAR2026_USD	0	0.00%	USD	0.00%	0	19 448.14	0.0%
EURUSD FX CURR FUT DEZ26	56	0.00%	USD	0.00%	0	0	0.0%
EURUSD FX CURR FUT MAR26	302	0.00%	USD	0.00%	0	0	0.0%
EURUSD FX CURR FUT SET26	72	0.00%	USD	0.00%	0	0	0.0%
US 10YR NOTE (CBT) MAR26	-20	0.00%	USD	0.00%	0	0	0.0%
US 5YR NOTE (CBT) MAR26	-65	0.00%	USD	0.00%	0	0	0.0%
7.2 Fora de Mercado Regulamentado					-110 487.29	-2 414 152.15	-0.2%
7.2.1 Forwards					0	-76 203.23	-0.0%
FORWARD EUR vs USD_NATWEST (30000000 USD) (FW-EUR/USD-08/08/2025-12/08/2027)	1	-89538.80%	USD	-76203.23%	0	-76 203.23	-0.0%
7.2.2 Swaps					-110 487.29	-2 337 948.92	-0.2%
SWAP GS 13/06/2026 PA	111 421 827.58	100.26%	EUR	100.26%	125 686.27	111 839 863.83	9.5%
SWAP GS 25/01/2028 PA	9 116 149.93	97.50%	EUR	97.50%	28 244.87	8 916 376	0.8%

SWAP GS 13/06/2026 PP	-100 000 000	100.11%	GBP	114.73%	-202 300.56	-114 933 950.30	-9.7%
SWAP GS 25/01/2028 PP	-9 850 000	96.60%	USD	82.21%	-62 117.87	-8 160 238.47	-0.7%
9 OUTROS ACTIVOS					0	51 613.90	0.0%
9.1 Outros Devedores e Credores					0	51 613.90	0.0%
9.1.1 Juros de D.O. a Regularizar					0	-0.20	-0.0%
9.1.3 Impostos a Regularizar					0	51 614.10	0.0%

VALOR LÍQUIDO GLOBAL DO FUNDO

1 179 371 285.30

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.