Santander Seguros

SF Master - Fundo Obrigações

Data: **2021-08-31** Carteira: **SF Master - Fundo Obrigações**

COMPOSIÇÃO DA CARTEIRA

Grupo de Activos	Código	Quantidade/ Montante	Moeda Cotação	Custo Médio	Cotação	Juro Corrido	Valor (EUR)	Peso (%)
Dev Com LU1988018799			EUR				-2.00	0.00
Com. Disp. DO > 1M€			EUR				-88.08	0.00
TAXA DE JURO							**18 150 053.46**	**95.95**
FUNDOS E OBRIGAÇÕES DE TAXA VARIAVEL							579 584.89	3.06
Obr Curto Prazo CL C	PTYSBHHM0017	115 370.49	EUR	4.99	5.02		579 584.87	3.06
DWS FLOAT RATE NOTES	LU1534073041	0.0002	EUR	83.50	84.22		0.02	0.00
FUNDOS E OBRIGAÇÕES DE TAXA FIXA							17 570 468.57	92.89
PGB 2.125 17/10/28	PTOTEVOE0018	312 000.00	EUR	114.94%	116.58%	5 794.44	369 508.44	1.95
GALP 1.375 19/9/23	PTGGDAOE0001	300 000.00	EUR	101.44%	102.52%	3 921.58	311 493.58	1.65
CXGD 1.25 25/11/24	PTCGDMOM0027	100 000.00	EUR	94.70%	103.25%	958.90	104 208.90	0.55
GALPPL 2 15/01/26	PTGALCOM0013	300 000.00	EUR	101.12%	105.27%	3 764.38	319 574.38	1.69
BRCORO 2% 22/3/23	PTBSSJOM0014	400 000.00	EUR	103.73%	103.34%	3 572.60	416 948.60	2.20
CMZB 1 04/03/26	DE000CZ40NS9	400 000.00	EUR	103.26%	104.30%	1 983.56	419 183.56	2.22
ZFFNGR 2.75 27/4/23	DE000A14J7G6	200 000.00	EUR	104.35%	103.80%	1 913.70	209 513.70	1.11
DAIGR 1 11/11/25	DE000A190NE4	400 000.00	EUR	100.57%	104.61%	3 221.92	421 665.92	2.23
ANNGR 0,75 15/1/24	DE000A19UR61	300 000.00	EUR	101.43%	102.14%	1 411.64	307 828.64	1.63
VATFAL 0.5 24/06/26	XS2009891479	350 000.00	EUR	102.19%	102.44%	330.82	358 874.32	1.90
RIFP 2.125% 27/09/24	FR0012173862	300 000.00	EUR	107.19%	106.66%	5 920.89	325 888.89	1.72
CAPFP 1 18/10/24	FR0013327962	300 000.00	EUR	102.45%	103.39%	2 613.70	312 768.70	1.65
VZ 3.25 17/02/26	XS1030900242	300 000.00	EUR	115.96%	114.26%	5 235.62	348 015.62	1.84
TRNIM 0.125 25/7/25	XS2033351995	350 000.00	EUR	99.08%	100.73%	45.55	352 597.05	1.86
BKNG 2.375% 23/9/24	XS1112850125	300 000.00	EUR	105.26%	106.96%	6 695.55	327 578.55	1.73
CEPSA 0.75% 12/02/28	XS2117485677	200 000.00	EUR	97.79%	98.22%	826.03	197 266.03	1.04
GAS 4.125%30/11/2049	XS1139494493	200 000.00	EUR	105.23%	104.68%	6 486.99	215 842.99	1.14
CS 0.45 19/05/25	XS2176686546	400 000.00	EUR	101.39%	101.55%	517.81	406 701.81	2.15
BAYNGR0.375 06/07/24	XS2199265617	500 000.00	EUR	100.20%	101.20%	292.81	506 287.81	2.68
CAIXAB 1 1/2 10/5/23	ES0205045018	400 000.00	EUR	102.43%	102.83%	1 873.97	413 197.97	2.18
MAPSM 1,625 19-05-26	ES0224244071	400 000.00	EUR	107.16%	108.48%	1 869.86	435 785.86	2.30
HSBC 3 30/06/25	XS1254428896	400 000.00	EUR	109.91%	110.60%	2 071.23	444 471.23	2.35
UCGIM 0.325 19/01/26	XS2289133915	400 000.00	EUR	99.68%	100.15%	801.37	401 405.37	2.12
CCBGBB 0.125 08/2/28	BE6326784566	300 000.00	EUR	99.86%	99.92%	210.62	299 979.62	1.59
BLL 4.375 15/12/23	XS1330978567	150 000.00	EUR	110.27%	109.60%	1 114.73	165 514.73	0.88
BPLN 1.953 3/3/25	XS1375957294	700 000.00	EUR	106.91%	107.21%	6 816.77	757 307.77	4.00

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RENEPL 01/06/23	XS1423826798	300 000.00	EUR	103.59%	103.29%	1 323.29	311 178.29	1.65
TITIM 2.5 19/07/23	XS1551678409	150 000.00	EUR	104.43%	103.99%	452.05	156 432.55	0.83
LEGGR 1.25 23/1/24	XS1554456613	400 000.00	EUR	101.65%	102.92%	3 027.40	414 711.40	2.19
IGYGY 1 13/04/25	XS1595704872	668 000.00	EUR	103.84%	103.55%	2 580.49	694 287.81	3.67
MS 1.875 27/04/27	XS1603892149	600 000.00	EUR	110.22%	109.41%	3 914.38	660 374.38	3.49
AQUASM 2.629% 8/6/27	XS1627343186	400 000.00	EUR	106.72%	111.13%	2 448.93	446 956.93	2.36
ALDFP 0.875 18/7/22	XS1647404554	400 000.00	EUR	99.94%	101.01%	431.51	404 471.51	2.14
ADNA 0.875 19/9/24	XS1685798370	400 000.00	EUR	103.20%	102.89%	3 327.40	414 871.40	2.19
ENLIM 1,125 16/9/26	XS1750986744	400 000.00	EUR	105.50%	105.50%	4 315.07	426 327.07	2.25
ABNANV 7,125 6/07/22	XS0802995166	300 000.00	EUR	112.51%	106.15%	3 338.01	321 788.01	1.70
GIVNVX 1.125 17/9/25	XS1875331636	300 000.00	EUR	104.56%	104.91%	3 227.05	317 966.05	1.68
AMSSM 1.5 18/09/26	XS1878191219	400 000.00	EUR	99.35%	106.92%	5 720.55	433 392.55	2.29
EDPPL1.875% 13/10/25	XS1893621026	400 000.00	EUR	107.95%	107.87%	6 636.99	438 108.99	2.32
VW 1.375 16/10/23	XS1893631330	341 000.00	EUR	101.13%	103.12%	4 110.68	355 763.52	1.88
ORSTED6.25 26/6/3013	XS0943370543	150 000.00	EUR	112.30%	111.13%	1 720.89	168 408.39	0.89
TELEFO 1.069 05/2/24	XS1946004451	300 000.00	EUR	103.07%	102.80%	1 827.55	310 221.55	1.64
CANDR BONDS €	LU0156671504	319.00	EUR	2 181.47	2 194.73		700 118.87	3.70
BlackRock Global Fun	LU0468289250	42 545.05	EUR	16.41	16.53		703 269.68	3.72
NN L-US CREDIT-IH	LU0803997666	103.00	EUR	7 101.23	7 207.86		742 409.58	3.92
APLICAÇÕES DE CURTO PRAZO							**789 737.27**	**4.18**
D.O.							789 737.27	4.18
BST - EUR Santander			EUR				789 737.27	4.18
COMISSÃO DE GESTÃO							**-23 878.61**	**-0.13**
TOTAL							**18 915 822.04**	**100.00**

Câmbios:

EUR / EUR	1.0000