

Seg Financeiro Equilibrado

Data: 2022-10-31

Carteira: Seg Financeiro Equilibrado

COMPOSIÇÃO DA CARTEIRA

Grupo de Activos	Código	Quantidade/ Montante	Moeda Cotação	Custo Médio	Cotação	Juro Corrido	Valor (EUR)	Peso (%)
TAXA DE JURO							383 168 915.34	68.81
FUNDOS E OBRIGAÇÕES DE TAXA VARIÁVEL							22 235 065.12	3.99
Obr Curto Prazo CL C	PTYSBHHM0017	996 408.47	EUR	4.99	4.91		4 895 195.38	0.88
BUBILL 0% 14/12/22	DE0001030443	5 237 399.00	EUR	100.02%	99.87%		5 230 433.26	0.94
SGLT 0% 13/01/23	ES0L02301130	3 495 000.00	EUR	99.91%	99.77%		3 486 961.50	0.63
BTF 0 16/11/22	FR0127176495	2 908 994.00	EUR	100.07%	99.97%		2 908 034.03	0.52
BBVASM Float09/03/23	XS1788584321	5 700 000.00	EUR	99.82%	100.04%	11 932.95	5 714 440.95	1.03
FUNDOS E OBRIGAÇÕES DE TAXA FIXA							360 933 850.22	64.82
CXGD 1.25 25/11/24	PTCGDMOM0027	1 800 000.00	EUR	99.88%	93.66%	21 020.55	1 706 918.55	0.31
BRCORO 2% 22/3/23	PTBSSJOM0014	5 700 000.00	EUR	106.03%	99.41%	69 961.64	5 736 559.64	1.03
US ULTRA BOND Dez22	WNZ2	20.00	USD	-0.59	128.75		-11 978.01	0.00
EURO-BUXL 30Y Dez22	UBZ2	18.00	EUR	-2.68	144.76		-48 240.00	-0.01
SPGB 0% 31/05/24	ES0000012H33	21 850 000.00	EUR	99.12%	96.62%		21 111 688.50	3.79
OBL 0 18/10/24	DE0001141802	23 583 000.00	EUR	99.75%	96.37%		22 726 937.10	4.08
BTPS 0 30/01/24	IT0005454050	10 652 000.00	EUR	99.84%	96.83%		10 314 438.12	1.85
FRTR 0 25/03/24	FR0013344751	23 905 000.00	EUR	99.93%	97.10%		23 211 515.95	4.17
EQNR 1,375 22/05/32	XS2178833690	1 911 000.00	EUR	100.03%	82.94%	11 734.33	1 596 641.29	0.29
ORSTED 1,50 26/11/29	XS1721760541	3 731 000.00	EUR	102.23%	87.20%	52 131.78	3 305 414.54	0.59
FUMVFH2,125 27/02/29	XS1956027947	3 790 000.00	EUR	101.26%	84.93%	54 500.72	3 273 234.02	0.59
CMZB 0.75 24/03/26	DE000CB0HRQ9	3 200 000.00	EUR	100.93%	90.55%	14 597.26	2 912 293.26	0.52
Merc Benz 1 11/11/25	DE000A190NE4	3 758 000.00	EUR	100.99%	94.49%	36 550.41	3 587 447.03	0.64
ANNGR 0,75 15/1/24	DE000A19UR61	2 800 000.00	EUR	99.79%	95.79%	16 684.93	2 698 888.93	0.48
ALVGR 4.252 05/07/52	DE000A30VJZ6	2 500 000.00	EUR	104.69%	89.54%	34 656.71	2 273 106.71	0.41
VATFAL 0.5 24/06/26	XS2009891479	1 950 000.00	EUR	102.11%	90.08%	3 472.60	1 760 052.10	0.32
MRKGR 2,875 25/06/20	XS2011260705	2 400 000.00	EUR	100.29%	85.25%	24 386.30	2 070 386.30	0.37
ORAFP 1.125 15/07/24	FR0013396512	2 900 000.00	EUR	103.79%	96.78%	9 742.81	2 816 420.81	0.51
ENGIFP 0.5 24/10/30	FR0013455813	3 700 000.00	EUR	92.40%	75.75%	405.48	2 803 081.48	0.50
SOCGEN 1.25 12/06/30	FR0013518057	2 600 000.00	EUR	88.70%	76.76%	12 643.84	2 008 325.84	0.36
BNP 0.625 03/12/32	FR0014000UL9	6 900 000.00	EUR	99.46%	67.70%	39 344.18	4 710 920.18	0.85
SOCGEN 0.5 12/06/29	FR0014001GA9	5 900 000.00	EUR	98.98%	78.89%	11 476.71	4 666 222.71	0.84
TRNIM 0.125 25/7/25	XS2033351995	2 550 000.00	EUR	99.31%	91.19%	864.55	2 326 286.05	0.42
BAWAG 0.375 03/09/27	XS2049584084	6 100 000.00	EUR	98.96%	83.28%	3 697.60	5 083 960.60	0.91
BRITE 1.125 12/09/29	XS2051494495	5 768 000.00	EUR	103.77%	82.02%	8 889.04	4 739 514.24	0.85

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EDPPL 0.375 16/09/26	XS2053052895	5 930 000.00	EUR	99.85%	88.51%	2 802.53	5 251 682.73	0.94
IBM 1.2 11/02/40	XS2115092012	1 277 000.00	EUR	89.81%	65.90%	11 041.68	852 559.14	0.15
CEPSA 0.75% 12/02/28	XS2117485677	2 700 000.00	EUR	97.75%	81.36%	14 535.62	2 211 309.62	0.40
BACR 3.375 02/04/25	XS2150054026	5 277 000.00	EUR	109.08%	98.33%	103 931.60	5 292 700.16	0.95
CS 0.45 19/05/25	XS2176686546	2 760 000.00	EUR	99.67%	89.57%	5 648.55	2 477 725.35	0.44
AMSSM 2.875 20/05/27	XS2177555062	5 300 000.00	EUR	113.28%	95.40%	68 881.85	5 125 240.85	0.92
STLA 3.875 05/01/26	XS2178833773	5 207 000.00	EUR	114.87%	99.02%	165 839.38	5 322 019.06	0.96
T 1.6 19/05/28	XS2180007549	5 591 000.00	EUR	107.10%	89.58%	40 684.10	5 049 101.90	0.91
AIRFP 2,375 09/06/40	XS2185868051	1 874 000.00	EUR	102.04%	75.78%	17 681.06	1 437 817.00	0.26
VTRS 1.362 23/06/27	XS2193982803	2 905 000.00	EUR	98.24%	84.63%	14 200.44	2 472 701.94	0.44
VTRS 1.908 23/06/32	XS2193983108	2 473 000.00	EUR	96.34%	70.67%	16 934.83	1 764 480.28	0.32
BAYNGR0.375 06/07/24	XS2199265617	3 000 000.00	EUR	99.74%	95.43%	3 636.99	2 866 506.99	0.51
BAYNGR1.375 07/06/32	XS2199266698	2 000 000.00	EUR	93.77%	75.36%	8 890.41	1 516 130.41	0.27
UCGIM 2.2 22/07/27	XS2207976783	5 685 000.00	EUR	105.68%	88.74%	34 951.07	5 079 535.82	0.91
NSANY 3.201 17/09/28	XS2228683350	1 803 000.00	EUR	105.72%	84.12%	7 115.43	1 523 817.06	0.27
UCGIM 0.325 19/01/26	XS2289133915	5 425 000.00	EUR	99.61%	87.88%	13 815.17	4 781 467.92	0.86
TOTALENERGIES SE 2.1	XS2290960876	1 298 000.00	EUR	97.33%	71.00%	21 159.18	942 739.18	0.17
GS 0.25 26/01/28	XS2292954893	6 540 000.00	EUR	99.08%	81.31%	12 497.67	5 330 367.87	0.96
ADNA 0.375 18/03/30	XS2317288301	4 046 000.00	EUR	98.80%	78.11%	9 477.62	3 169 767.76	0.57
CCBGBB 0.375 02/9/25	BE6324012978	5 000 000.00	EUR	99.89%	90.48%	3 082.19	4 526 882.19	0.81
CCBGBB 0.125 08/2/28	BE6326784566	3 800 000.00	EUR	99.65%	82.82%	3 461.64	3 150 773.64	0.57
CCEP 1,50 06/05/41	XS2337061837	862 000.00	EUR	89.31%	63.93%	6 341.01	557 400.37	0.10
UBS 1.25 17/04/25	CH0409606354	5 589 000.00	EUR	103.43%	95.63%	37 898.01	5 382 491.04	0.97
DT 0.875 30/1/24	XS1557096267	4 707 000.00	EUR	101.65%	97.65%	31 030.74	4 627 227.96	0.83
CS 0,625 18/01/33	CH0591979627	2 305 000.00	EUR	83.15%	59.72%	11 327.65	1 387 758.40	0.25
MS 1.875 27/04/27	XS1603892149	6 068 000.00	EUR	109.97%	90.55%	58 601.92	5 553 175.92	1.00
INTNE 1.625 26/09/29	XS1689540935	5 800 000.00	EUR	103.37%	92.97%	9 295.89	5 401 729.89	0.97
BASGR 1,625 15/11/37	XS1718417717	990 000.00	EUR	97.41%	72.38%	15 470.45	732 022.55	0.13
EDPPL1.875% 13/10/25	XS1893621026	5 221 000.00	EUR	103.40%	95.50%	5 095.84	4 991 150.84	0.90
SIEGR 1.75 28/02/39	XS1955187932	2 617 000.00	EUR	114.13%	76.07%	30 866.26	2 021 618.16	0.36
JAN HND HRZN EURO CO	LU1004011935	48 486.85	EUR	115.53	104.07		5 046 025.96	0.91
AMUNDI ULT SHT BD SR	FR0010830844	180.41	EUR	105 916.38	104 947.30		18 933 563.38	3.40
AMUNDI 3-6 M-IC	FR0011088657	160.71	EUR	100 680.15	100 188.00		16 101 013.10	2.89
GRPAMA ULTRA SH TERM	FR0012599645	287.76	EUR	9 944.67	9 860.42		2 837 385.16	0.51
M G EU CRD Q1ACCEUR	LU2188668326	234 959.76	EUR	94.25	85.69		20 133 702.01	3.62
BLUEBAY-INV GRADE BD	LU0225310266	88 758.23	EUR	189.07	163.13		14 479 129.73	2.60
Invesco Euro Corpora	LU0243958047	493 208.01	EUR	19.87	17.64		8 698 463.14	1.56
ASSII-EURO CP BD-T A	LU2297237823	432 842.34	EUR	8.61	8.38		3 627 608.33	0.65
MS EUR BOND FUND	LU0360483100	343 554.72	EUR	44.68	40.01		13 745 624.19	2.47
ROBECOSAM-EURO SDG C	LU0503372780	29 161.74	EUR	127.81	124.61		3 633 844.52	0.65
DWS- INVEST- EU H YL	LU1506496410	92.06	EUR	112.56	106.82		9 834.28	0.00
ASSII-EUCPBDS -D EUR	LU0767911984	262 661.21	EUR	11.51	10.89		2 859 461.21	0.51

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SPDR BBG 0-3 EURO CO	IE00BC7GZW19	438 217.00	EUR	30.25	28.86		12 648 257.27	2.27
GESTÃO ALTERNATIVA							1 959 240.54	0.35
GESTÃO ALTERNATIVA / OUTROS							1 959 240.54	0.35
ML CRB GEMI U-INS	IE00BKPF774	9 230.23	EUR	100.72	104.51		964 618.09	0.17
MAN AHL TRD H EUR	LU1777195956	7 589.64	EUR	121.65	131.05		994 622.45	0.18
ACÇÕES							137 608 345.57	24.71
FUNDOS E ACÇÕES ESTRANGEIRAS							137 608 345.57	24.71
Europa							95 585 326.63	17.17
Sant.Ac Europa CL C	PTYSANHM0002	2 261 834.63	EUR	4.55	5.42		12 256 927.07	2.20
StoxxEuropa600 Dez22	SXOZ2	-66.00	EUR	-1.20	411.80		-3 960.00	0.00
Euro Stoxx 50 Dez22	VGZ2	-411.00	EUR	-8.00	3 617.00		-32 880.00	-0.01
VANGUARD EUROZONE ST	IE0008248803	102 762.04	EUR	242.94	224.35		23 054 663.67	4.14
ROBECO EURO CONSV EQ	LU0312333569	3 663.42	EUR	197.68	202.76		742 795.26	0.13
SPDR EUR DIV ARISTOC	IE00B5M1WJ87	50 577.00	EUR	19.99	19.06		964 098.77	0.17
ISHARES EDGE MSCI	IE00B86MWN23	11 707.00	EUR	50.63	48.25		564 804.22	0.10
iShares Core € ST GR	IE00B53L3W79	159 343.00	EUR	141.55	126.10		20 093 152.30	3.61
X EURO STOXX QLY DIV	LU0292095535	35 141.00	EUR	18.20	17.89		628 672.49	0.11
Xtrackers ES50 ETF	LU0380865021	497 992.00	EUR	63.34	57.68		28 724 178.56	5.16
AMUNDI ETF EURO STOX	LU1681047236	99 099.00	EUR	96.44	86.71		8 592 874.29	1.54
USA							42 023 018.94	7.55
SPX US 16/12/22C3930	BBG018D0ZMF3	111.00	USD	64.45	117.10		1 311 085.33	0.24
SPX US16/12/22 C4130	BBG018H5NK74	-111.00	USD	-23.00	43.59		-488 046.20	-0.09
SPX US16/12/22 P3200	BBG00R6DSDN1	30.00	USD	47.46	9.15		27 688.12	0.00
SPX US16/12/22 P2800	BBG00R6DSCL5	-30.00	USD	-17.56	2.45		-7 413.76	0.00
SP500 Emini Dez22	ESZ2	5.00	USD	-31.00	3 880.25		-7 817.23	0.00
SANT FUTURE WEALTH	LU2337346832	200.00	EUR	100.00	91.50		18 300.20	0.00
ETF IUSE LN	IE00B3ZW0K18	99 023.00	EUR	71.02	83.10		8 228 811.30	1.48
Invesco SP 500€ GR	IE00BRKWGL70	469 846.00	EUR	35.67	30.68		14 415 345.13	2.59
AMUNDISP500UCITS IT	LU1681049109	64 307.00	EUR	105.32	96.02		6 174 758.14	1.11
LYXOR SP 500-D-Hed	LU0959211243	60 809.00	EUR	237.46	203.10		12 350 307.90	2.22
APLICAÇÕES DE CURTO PRAZO							34 506 978.50	6.20
D.O.							34 492 292.33	6.19
BST - EUR Santander			EUR				30 274 107.43	5.44
BST - Margem EUR Santander			EUR				1 325 580.00	0.24
BST - Futuros EUR Santander			EUR				1 235 338.21	0.22
BST - JPY Santander			JPY				67 842.61	0.01
BST - Futuros JPY Santander			JPY				146 525.87	0.03
BST - Margem USD			USD				258 624.17	0.05

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Santander								
BST - Futuros USD			USD				1 077 029.21	0.19
Santander								
BST - USD			USD				103 503.50	0.02
Santander								
Pendente de Juro DO			USD				663.12	0.00
Pendente de Juro DO			USD				2 812.93	0.00
Pendente de Juro DO			USD				265.28	0.00
OUTROS							14 686.17	0.00
OUTROS ACTIVOS							87 852.90	0.02
UEAZ2C 1.07 DEZ22	BBG00Z4BKS36	214.00	USD	0.00	0.00		10 792.82	0.00
UEAZ2C 1 DEZ22	BBG00Z867XD6	55.00	USD	0.01	0.01		76 281.02	0.01
UEAZ2C 1.03 DEZ22	BBG00Z867YW3	-55.00	USD	0.00	0.00		-18 030.06	0.00
EUR/USD Fut Dez22	ECZ2	20.00	USD	-0.01	0.99		-20 173.49	0.00
Com. Fut&OPC			EUR				-2 287.16	0.00
Com. Fut&OPC			USD				-5 254.44	0.00
Imp.Div.Ret.País Org			EUR				46 524.21	0.01
COMISSÃO DE GESTÃO							-472 491.10	-0.08
TOTAL							556 858 841.74	100.00

Câmbios:

EUR / EUR	1.0000
JPY / EUR	0.0068
USD / EUR	1.0087