

Unique Portfol.–SFM_F.Equilibrado

Data: 2023-08-31

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COMPOSIÇÃO DA CARTEIRA

Grupo de Activos	Código	Quantidade/ Montante	Moeda Cotação	Custo Médio	Cotação	Juro Corrido	Valor (EUR)	Peso (%)
TAXA DE JURO							167 821 058.93	66.77
FUNDOS E OBRIGAÇÕES DE TAXA VARIÁVEL							15 455 233.64	6.15
BUBILL 0 18/10/23	DE0001030898	3 845 000.00	EUR	98.12%	99.56%		3 828 197.35	1.52
SGLT 0% 10/11/23	ES0L02311105	3 697 000.00	EUR	98.22%	99.34%		3 672 414.95	1.46
BOTS 0 29/09/23	IT0005541278	5 420 000.00	EUR	98.77%	99.76%		5 407 208.80	2.15
BTF 0 % 29/11/23	FR0127462911	2 569 614.00	EUR	97.77%	99.14%		2 547 412.54	1.01
FUNDOS E OBRIGAÇÕES DE TAXA FIXA							152 365 825.29	60.62
EUR-SCHATZ FUT Set23	DUU3	173.00	EUR	0.16	105.12		26 815.00	0.01
EURO-BOBL FUT Set23	OEU3	56.00	EUR	0.42	116.09		23 520.00	0.01
EURO-BUND FUT Set23	RXU3	-86.00	EUR	-0.81	133.14		-69 660.00	-0.03
EURO-BUXL 30Y Set23	UBU3	4.00	EUR	1.42	133.80		5 680.00	0.00
US 10YR NOTE Dez23	TYZ3	92.00	USD	0.16	111.00		13 226.90	0.01
US 2YR NOTE Dez23	TUZ3	22.00	USD	0.00	101.87		-157.89	0.00
SPGB 0.8 30/07/29	ES0000012K53	3 372 000.00	EUR	87.14%	87.24%	2 432.26	2 944 266.22	1.17
SPGB 0.8 30/07/27	ES0000012G26	4 553 000.00	EUR	92.43%	91.51%	3 293.13	4 169 788.96	1.66
SPGB 1.25 31/10/30	ES0000012G34	5 238 000.00	EUR	88.42%	87.41%	54 711.99	4 633 352.55	1.84
SPGB 0 31/01/26	ES0000012G91	3 182 000.00	EUR	92.66%	92.59%		2 946 213.80	1.17
SPGB 0 31/01/25	ES0000012F92	1 323 000.00	EUR	95.17%	95.30%		1 260 766.08	0.50
BKO 3.1 09/18/25	DE000BU22023	5 017 000.00	EUR	100.15%	100.26%	18 322.36	5 048 466.90	2.01
DBR 0,5 15/2/28	DE0001102440	3 192 000.00	EUR	92.90%	91.84%	8 657.75	2 940 318.23	1.17
DBR 0.25 15/02/29	DE0001102465	2 829 000.00	EUR	90.21%	89.12%	3 836.59	2 525 097.97	1.00
DBR 1.7 15/08/32	DE0001102606	5 590 000.00	EUR	97.47%	94.42%	4 413.96	5 282 491.96	2.10
BKO 2.2 % 12/12/24	DE0001104909	2 501 000.00	EUR	99.35%	98.75%	74 199.37	2 543 861.84	1.01
OBL 0 10/04/26	DE0001141836	4 954 000.00	EUR	93.37%	93.13%		4 613 808.82	1.84
OBL 1.3 10/15/27	DE0001141869	1 739 000.00	EUR	94.84%	95.32%	26 509.03	1 684 089.05	0.67
FRTR 2% 25/11/32	FR001400BKZ3	896 000.00	EUR	93.81%	92.55%	13 746.85	842 985.89	0.34
FRTR 2,75% 25/02/29	FR001400HI98	1 257 000.00	EUR	98.91%	99.57%	17 804.63	1 269 424.67	0.51
BTPS 0,50 01/02/26	IT0005419848	5 403 000.00	EUR	92.60%	93.07%	2 275.72	5 031 063.94	2.00
BTPS 0.9% 01/04/31	IT0005422891	5 154 000.00	EUR	80.37%	80.77%	19 390.87	4 182 018.97	1.66
BTPS 0.25 15/03/28	IT0005433690	3 212 000.00	EUR	85.37%	86.12%	3 709.51	2 769 787.55	1.10
BTPS 3.6 09/29/25	IT0005557084	6 286 000.00	EUR	99.97%	99.98%	22 319.61	6 306 999.55	2.51
FRTR 1% 25/05/27	FR0013250560	4 698 000.00	EUR	93.49%	93.51%	12 707.70	4 405 807.50	1.75
FRTR 0.75% 25/11/28	FR0013341682	2 780 000.00	EUR	91.35%	90.12%	15 994.52	2 521 219.32	1.00

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FRTR 0% 25/11/29	FR0013451507	3 000 000.00	EUR	85.19%	84.18%		2 525 370.00	1.00
FRTR 0 25/02/26	FR0013508470	3 610 000.00	EUR	93.07%	92.99%		3 356 866.80	1.34
FRTR 0 25/11/30	FR0013516549	3 090 000.00	EUR	81.10%	81.74%		2 525 796.90	1.00
FRTR 3 05/25/33	FR001400H7V7	2 920 000.00	EUR	99.39%	100.23%	27 087.05	2 953 686.25	1.18
FRTR 0 25/11/31	FR0014002WK3	2 657 000.00	EUR	78.47%	79.25%		2 105 539.65	0.84
BUND.REP 4.75 7/4/28	DE0001135085	2 174 000.00	EUR	111.58%	110.34%	16 646.54	2 415 481.62	0.96
JAN HND HRZN EURO CO	LU1004011935	19 541.17	EUR	111.28	107.35		2 097 744.28	0.83
AMUNDI 3-6 M-IC	FR0011088657	99.00	EUR	100 748.47	103 064.70		10 203 096.11	4.06
GRPAMA ULTRA SH TERM	FR0012599645	176.73	EUR	9 927.99	10 192.99		1 801 407.12	0.72
M G EU CRD Q1ACCEUR	LU2188668326	93 649.19	EUR	97.62	89.47		8 378 839.76	3.33
BLUEBAY-INV GRADE BD	LU0225310266	34 782.22	EUR	180.44	171.10		5 951 237.84	2.37
Invesco Euro Corpora	LU0243958047	196 534.01	EUR	18.36	18.37		3 610 015.33	1.44
ASSII-EURO CP BD-T A	LU2297237823	171 592.59	EUR	8.65	8.74		1 499 753.56	0.60
MORGAN ST INV F-S	LU0360478795	400 068.65	EUR	30.11	30.32		12 130 081.56	4.83
MS EUR BOND FUND	LU0360483100	134 981.84	EUR	44.73	42.36		5 717 830.83	2.27
FRKN EUR S DUR BD	LU2386637925	106 867.04	EUR	9.76	9.88		1 055 846.33	0.42
ROBECOSAM-EURO SDG C	LU0503372780	11 537.84	EUR	128.31	129.86		1 498 303.81	0.60
ASSII-EUCPBDS -D EUR	LU0767911984	105 493.60	EUR	11.22	11.35		1 197 763.82	0.48
BNP PAR SUS ENH BD 1	LU1819949246	25.95	EUR	100 652.99	102 774.50		2 666 998.28	1.06
DB X-Trackers II IBO	LU0478205379	18 917.00	EUR	163.15	144.17		2 727 169.31	1.09
ISHARES CORE EURO	IE00B3F81R35	46 090.00	EUR	116.59	114.97		5 298 967.30	2.11
AMUNDI PRI EURO CORP	LU1931975079	153 095.00	EUR	17.61	17.81		2 726 775.05	1.08
ACÇÕES							76 111 611.11	30.28
FUNDOS E ACÇÕES ESTRANGEIRAS							76 111 611.11	30.28
Europa							11 051 626.32	4.40
Euro Stoxx 50 Set23	VGU3	-24.00	EUR	23.00	4 304.00		5 520.00	0.00
ISHARES CORE MSCI EU	IE00B1YZSC51	158 388.00	EUR	25.66	28.57		4 525 145.16	1.80
XTRACKERS MSCI EUROP	LU0274209237	42 443.00	EUR	68.31	78.27		3 322 013.61	1.32
AMUNDI MSCI EUROPE U	LU1437015735	39 331.00	EUR	70.98	81.33		3 198 947.55	1.27
USA							56 577 255.69	22.51
SPX US15/09/23 P3650	BBG0176PTX07	-16.00	USD	-23.39	0.53		-780.27	0.00
SPX US15/09/23 P4050	BBG0176PTY14	16.00	USD	60.99	1.25		1 840.26	0.00
S&P500 EMINI Sep23	ESU3	-34.00	USD	-6.25	4 530.50		-9 776.41	0.00
AXA Rosenb US Ind Eq	IE00BD008T51	0.009	EUR	17.08	22.46		0.20	0.00
AMUNDI PI US EQ F GR	LU1883855329	0.002	EUR	2 146.80	2 183.76		4.37	0.00
SPDR ACWI	IE00B44Z5B48	9 743.00	EUR	158.19	173.74		1 692 748.82	0.67
UBS ETF MSCI ACWI US	IE00BYM11H29	24 078.00	EUR	127.89	140.70		3 387 774.60	1.35
ISHARES S&P500 SWAP	IE00BMTX1Y45	358 530.00	EUR	6.15	6.73		2 412 906.90	0.96
ISHARES MSCI ACWI	IE00B6R52259	51 698.00	EUR	59.58	65.70		3 396 558.60	1.35
BNP P S&P 500 UCITS	FR0011550185	116 870.00	EUR	18.67	20.60		2 407 112.96	0.96
INVESC SP 500 AC EUR	IE00B3YCGJ38	22 096.00	EUR	751.09	807.58		17 844 287.68	7.10
X SP500 SWAP	LU0490618542	112 358.00	EUR	73.43	81.46		9 152 907.40	3.64

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Lyxor ETF SP 500	LU0496786574	177 760.00	EUR	40.51	42.85		7 617 371.52	3.03
AMUNDI SP 500 UCITS	LU1681048804	107 581.00	EUR	74.57	80.63		8 674 299.06	3.45
Japão							27 257.24	0.01
TOPIX INDX FUT Set23	TPU3	27.00	JPY	16.00	2 326.00		27 257.24	0.01
Outros							8 455 471.85	3.36
X MSCI EMERGING MARK	IE00BTJRM35	64 072.00	EUR	42.99	46.12		2 954 936.57	1.18
ISh core EM ETF	IE00BKM4GZ66	76 404.00	EUR	25.72	27.88		2 130 067.12	0.85
AMUNDI INDEX MSCI EM	LU1437017350	57 880.00	EUR	54.32	58.23		3 370 468.16	1.34
APLICAÇÕES DE CURTO PRAZO							7 885 097.32	3.14
D.O.							7 914 004.90	3.15
BST - EUR Santander			EUR				3 618 195.11	1.44
BST - Futuros EUR Santander			EUR				453 536.64	0.18
BST - Margem EUR Santander			EUR				673 378.00	0.27
BST - JPY Santander			JPY				720 364.12	0.29
BST - Futuros JPY Santander			JPY				742 580.16	0.30
BST - Margem JPY Santander			JPY				175 058.36	0.07
BST - USD Santander			USD				560 687.60	0.22
BST - Futuros USD Santander			USD				162 646.85	0.06
BST - Margem USD Santander			USD				704 738.68	0.28
BST - Opç Margem USD Santander			USD				92 013.25	0.04
Pendente de Juro DO			EUR				7 907.56	0.00
Pendente de Juro DO			EUR				1 229.51	0.00
Pendente de Juro DO			EUR				1 669.05	0.00
OUTROS							-28 907.58	-0.01
OUTROS ACTIVOS							-27 237.53	-0.01
EUR/USD FUT Set23	ECU3	36.00	USD	-0.01	1.08		-35 402.10	-0.01
EUR/JPY FUT Set23	RYU3	-7.00	JPY	1.73	157.62		9 551.08	0.00
Com. Fut&OPC			EUR				-945.67	0.00
Com. Fut&OPC			JPY				-16.78	0.00
Com. Fut&OPC			USD				-1 338.57	0.00
Activo Revalorização			EUR				914.51	0.00
COMISSÃO DE GESTÃO							-448 689.81	-0.18
TOTAL							251 341 840.01	100.00

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Câmbios:

EUR / EUR	1.0000
JPY / EUR	0.0063
USD / EUR	0.9201