

Seg Financeiro 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							381 515 853.84	68.88
FUNDOS E OBRIGAÇÕES DE TAXA VARIÁVEL							7 626 495.10	1.38
Obr Curto Prazo CL C	PTYSBHHM0017	996 408.47	EUR	4.99	5.03		5 006 987.43	0.90
BTF 0 17/04/24	FR0127921064	2 679 721.00	EUR	97.10%	97.75%		2 619 507.67	0.47
FUNDOS E OBRIGAÇÕES DE TAXA FIXA							373 889 358.74	67.50
CXGD 1.25 25/11/24	PTCGDMOM0027	1 800 000.00	EUR	99.88%	96.36%	17 260.27	1 751 722.27	0.32
EUR-SCHATZ FUT Set23	DUU3	187.00	EUR	0.16	105.12		28 985.00	0.01
EURO-BOBL FUT Set23	OEU3	61.00	EUR	0.42	116.09		25 620.00	0.00
EURO-BUND FUT Set23	RXU3	66.00	EUR	0.81	133.14		53 460.00	0.01
EURO-BUXL 30Y Set23	UBU3	11.00	EUR	1.42	133.80		15 620.00	0.00
US 10YR NOTE Dez23	TYZ3	254.00	USD	0.16	111.00		36 517.76	0.01
US 2YR NOTE Dez23	TUZ3	61.00	USD	0.00	101.87		-437.80	0.00
SPGB 0 31/05/25	ES0000012K38	6 723 000.00	EUR	93.90%	94.44%		6 349 066.74	1.15
SPGB 0,25 30/07/24	ES0000012E85	1 087 000.00	EUR	96.73%	97.01%	245.02	1 054 700.24	0.19
SPGB 2.8 31/05/26	ES0000012L29	9 025 000.00	EUR	99.01%	98.83%	64 210.66	8 983 708.41	1.62
SPGB 2.15% 31/10/25	ES00000127G9	3 188 000.00	EUR	97.60%	97.84%	57 274.82	3 176 382.14	0.57
DBR 0.5 15/2/26	DE0001102390	6 131 000.00	EUR	94.24%	94.59%	16 629.29	5 815 696.95	1.05
OBL 0 10/10/25	DE0001141828	11 796 000.00	EUR	94.03%	94.10%		11 100 036.00	2.00
BTPS 1,75% 30/05/24	IT0005499311	3 350 000.00	EUR	98.34%	98.54%	15 097.95	3 316 020.45	0.60
BTPS 3,5% 15/01/26	IT0005514473	6 319 000.00	EUR	99.71%	100.01%	28 847.61	6 348 289.94	1.15
BTPS 3.4% 28/03/25	IT0005534281	6 273 000.00	EUR	99.60%	99.63%	90 992.59	6 340 970.68	1.14
BTPS 3.8% 15/04/26	IT0005538597	9 323 000.00	EUR	100.73%	100.57%	134 546.68	9 510 501.32	1.72
FRTR 1.75 25/11/24	FR0011962398	12 750 000.00	EUR	97.93%	98.09%	171 164.38	12 678 021.88	2.29
FRTR 0.5 25/5/25	FR0012517027	18 778 000.00	EUR	95.28%	95.60%	25 396.48	17 976 225.58	3.25
FRTR 0 25/02/26	FR0013508470	11 361 000.00	EUR	92.60%	92.99%		10 564 366.68	1.91
EQNR 1,375 22/05/32	XS2178833690	1 911 000.00	EUR	100.03%	83.35%	7 322.89	1 600 141.39	0.29
ORSTED 1,50 26/11/29	XS1721760541	3 731 000.00	EUR	102.23%	87.62%	42 778.73	3 312 030.17	0.60
FUMVFH2,125 27/02/29	XS1956027947	3 790 000.00	EUR	101.26%	90.40%	41 041.03	3 467 049.43	0.63
CMZB 0.75 24/03/26	DE000CB0HRQ9	3 200 000.00	EUR	100.93%	94.00%	10 557.38	3 018 461.38	0.54
Merc Benz 1 11/11/25	DE000A190NE4	3 758 000.00	EUR	100.99%	95.11%	30 269.92	3 604 390.98	0.65
ANNGR 0,75 15/1/24	DE000A19UR61	2 800 000.00	EUR	99.79%	98.69%	13 175.34	2 776 355.34	0.50
ALVGR 4.252 05/07/52	DE000A30VJZ6	2 500 000.00	EUR	104.69%	93.00%	16 845.36	2 341 920.36	0.42
VATFAL 0.5 24/06/26	XS2009891479	1 950 000.00	EUR	102.11%	91.54%	1 838.11	1 786 790.11	0.32

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MRKGR 2,875 25/06/20	XS2011260705	2 400 000.00	EUR	100.29%	88.75%	12 819.67	2 142 819.67	0.39
ORAFP 1.125 15/07/24	FR0013396512	2 900 000.00	EUR	103.79%	97.46%	4 278.69	2 830 560.69	0.51
ENGIFP 0.5 24/10/30	FR0013455813	3 700 000.00	EUR	92.40%	79.57%	15 813.70	2 959 977.70	0.53
SOCGEN 1.25 12/06/30	FR0013518057	2 600 000.00	EUR	88.70%	81.27%	7 192.62	2 120 264.62	0.38
BNP 0.625 03/12/32	FR0014000UL9	6 900 000.00	EUR	99.46%	72.40%	32 136.99	5 027 667.99	0.91
SOCGEN 0.5 12/06/29	FR0014001GA9	5 900 000.00	EUR	98.98%	82.45%	6 528.69	4 871 196.69	0.88
TRNIM 0.125 25/7/25	XS2033351995	2 550 000.00	EUR	99.31%	93.14%	330.94	2 375 477.44	0.43
BRITE 1.125 12/09/29	XS2051494495	5 768 000.00	EUR	103.77%	85.20%	62 934.41	4 976 982.01	0.90
EDPPL 0.375 16/09/26	XS2053052895	5 930 000.00	EUR	99.85%	90.56%	21 323.63	5 391 353.73	0.97
IBM 1.2 11/02/40	XS2115092012	1 277 000.00	EUR	89.81%	65.71%	8 480.68	847 635.69	0.15
CEPSA 0.75% 12/02/28	XS2117485677	2 700 000.00	EUR	97.75%	84.54%	11 151.37	2 293 731.37	0.41
BACR 3.375 02/04/25	XS2150054026	5 277 000.00	EUR	109.08%	99.38%	73 964.51	5 318 247.11	0.96
CS 0.45 19/05/25	XS2176686546	2 760 000.00	EUR	99.67%	93.80%	3 563.11	2 592 415.51	0.47
AMSSM 2.875 20/05/27	XS2177555062	5 300 000.00	EUR	113.28%	96.89%	43 297.81	5 178 626.81	0.93
STLA 3.875 05/01/26	XS2178833773	5 207 000.00	EUR	114.87%	100.21%	132 118.71	5 350 157.55	0.97
T 1.6 19/05/28	XS2180007549	5 591 000.00	EUR	107.10%	89.78%	25 663.61	5 044 983.86	0.91
AIRFP 2,375 09/06/40	XS2185868051	1 874 000.00	EUR	102.04%	78.23%	10 214.84	1 476 151.34	0.27
VTRS 1.362 23/06/27	XS2193982803	2 905 000.00	EUR	98.24%	88.56%	7 567.29	2 580 351.49	0.47
VTRS 1.908 23/06/32	XS2193983108	2 473 000.00	EUR	96.34%	77.12%	9 024.42	1 916 103.10	0.35
BAYNG.0.375 06/07/24	XS2199265617	3 000 000.00	EUR	99.74%	96.90%	1 752.05	2 908 782.05	0.53
BAYNGR1.375 07/06/32	XS2199266698	2 000 000.00	EUR	93.77%	79.66%	4 282.79	1 597 442.79	0.29
UCGIM 2.2 22/07/27	XS2207976783	5 685 000.00	EUR	105.68%	93.61%	14 010.57	5 335 454.82	0.96
NSANY 3.201 17/09/28	XS2228683350	1 803 000.00	EUR	105.72%	91.00%	55 184.10	1 695 896.07	0.31
UCGIM 0.325 19/01/26	XS2289133915	5 425 000.00	EUR	99.61%	91.65%	10 868.58	4 982 989.58	0.90
TOTALENERGIES SE 2.1	XS2290960876	1 298 000.00	EUR	97.33%	72.75%	16 549.50	960 844.50	0.17
GS 0.25 26/01/28	XS2292954893	6 540 000.00	EUR	99.08%	84.65%	9 765.21	5 545 940.61	1.00
ADNA 0.375 18/03/30	XS2317288301	4 046 000.00	EUR	98.80%	81.30%	6 922.97	3 296 159.13	0.60
CCBGBB 0.375 02/9/25	BE6324012978	5 000 000.00	EUR	99.89%	92.93%	18 698.63	4 665 098.63	0.84
CCBGBB 0.125 08/2/28	BE6326784566	3 800 000.00	EUR	99.65%	85.13%	2 667.81	3 237 455.81	0.58
CCEP 1,50 06/05/41	XS2337061837	862 000.00	EUR	89.31%	68.67%	4 168.69	596 129.95	0.11
UBS 1.25 17/04/25	CH0409606354	5 589 000.00	EUR	103.43%	97.95%	26 150.72	5 500 296.77	0.99
CS 0,625 18/01/33	CH0591979627	2 305 000.00	EUR	83.15%	71.40%	8 920.03	1 654 782.23	0.30
MS 1.875 27/04/27	XS1603892149	6 068 000.00	EUR	109.97%	93.03%	39 479.30	5 684 539.70	1.03
INTNE 1.625 26/09/29	XS1689540935	5 800 000.00	EUR	103.37%	95.71%	87 794.52	5 639 148.52	1.02
BASGR 1,625 15/11/37	XS1718417717	990 000.00	EUR	97.41%	73.86%	12 781.85	743 966.15	0.13
EDPPL1.875% 13/10/25	XS1893621026	5 221 000.00	EUR	103.40%	96.14%	86 629.26	5 105 837.61	0.92
SIEGR 1.75 28/02/39	XS1955187932	2 617 000.00	EUR	114.13%	76.32%	23 212.43	2 020 428.32	0.36
JAN HND HRZN EURO CO	LU1004011935	66 093.26	EUR	113.38	107.35		7 095 111.57	1.28
M G EU CRD Q1ACCEUR	LU2188668326	316 805.87	EUR	93.02	89.47		28 344 779.41	5.12
BLUEBAY-INV GRADE BD	LU0225310266	117 672.40	EUR	184.87	171.10		20 133 747.81	3.63
Invesco Euro Corpora	LU0243958047	662 245.12	EUR	18.36	18.37		12 164 383.19	2.20
ASSII-EURO CP BD-T A	LU2297237823	1 786 978.30	EUR	8.66	8.74		15 618 547.72	2.82

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MS EUR BOND FUND	LU0360483100	456 641.55	EUR	44.05	42.36		19 343 335.89	3.49
ROBECOSAM-EURO SDG C	LU0503372780	39 032.73	EUR	128.30	129.86		5 068 789.80	0.92
ASSII-EUCPBDS -D EUR	LU0767911984	356 827.53	EUR	11.47	11.35		4 051 384.12	0.73
SPDR BBG 0-3 EURO CO	IE00BC7GZW19	295 096.00	EUR	30.25	29.04		8 570 768.22	1.55
GESTÃO ALTERNATIVA							2 463 730.97	0.44
GESTÃO ALTERNATIVA / OUTROS							2 463 730.97	0.44
ML CRB GEMI U-INS	IE00BKPF774	12 724.22	EUR	101.34	99.57		1 266 896.23	0.23
MAN AHL TRD ALT-IN H	LU0428380124	7 872.36	EUR	154.59	152.03		1 196 834.74	0.22
ACÇÕES							136 712 153.34	24.68
FUNDOS E ACÇÕES ESTRANGEIRAS							136 712 153.34	24.68
Europa							89 437 203.72	16.15
Sant.Ac Europa CL C	PTYSANHM0002	2 261 834.63	EUR	4.55	6.14		13 885 567.88	2.51
SXXP 15/09/23 P400	BBG017QBP084	-244.00	EUR	-1.96	0.10		-1 220.00	0.00
SXXP 15/09/23 P440	BBG017QBP0D8	244.00	EUR	5.76	0.60		7 320.00	0.00
VANGUARD EUROZONE ST	IE0008248803	63 454.04	EUR	242.94	269.27		17 085 964.77	3.08
iShares Core € ST GR	IE00B53L3W79	133 034.00	EUR	141.00	154.06		20 495 218.04	3.70
Xtrackers ES50 ETF	LU0380865021	414 213.00	EUR	63.20	70.41		29 164 737.33	5.27
AMUNDI ETF EURO STOXX	LU1681047236	82 937.00	EUR	96.18	106.10		8 799 615.70	1.59
USA							47 274 949.62	8.53
SPX US15/09/23 P3650	BBG0176PTX07	-14.00	USD	-23.39	0.53		-682.74	0.00
SPX US15/09/23 P4050	BBG0176PTY14	14.00	USD	60.99	1.25		1 610.23	0.00
S&P500 EMINI Sep23	ESU3	-21.00	USD	-6.25	4 530.50		-6 038.37	0.00
SANT FUTURE WEALTH	LU2337346832	200.00	EUR	100.00	92.88		18 576.10	0.00
ETF IUSE LN	IE00B3ZW0K18	99 023.00	EUR	71.02	95.85		9 491 354.55	1.71
Invesco SP 500€ GR	IE00BRKWGL70	469 846.00	EUR	35.67	35.33		16 601 538.56	3.00
AMUNDISP500UCITS IT	LU1681049109	64 307.00	EUR	105.32	110.32		7 094 348.24	1.28
LYXOR SP 500-D-Hed	LU0959211243	60 809.00	EUR	237.46	231.45		14 074 243.05	2.54
APLICAÇÕES DE CURTO PRAZO							32 408 320.66	5.85
D.O.							32 386 122.22	5.85
BST - EUR Santander			EUR				27 144 197.23	4.90
BST - Margem EUR Santander			EUR				567 660.00	0.10
BST - Futuros EUR Santander			EUR				2 552 331.03	0.46
BST - JPY Santander			JPY				63 043.06	0.01
BST - Futuros JPY Santander			JPY				136 220.63	0.02
BST - Margem USD Santander			USD				944 631.03	0.17
BST - Futuros USD Santander			USD				777 989.11	0.14

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BST - USD Santander			USD				112 596.01	0.02
Pendente de Juro DO			EUR				72 032.89	0.01
Pendente de Juro DO			EUR				1 633.47	0.00
Pendente de Juro DO			EUR				5 916.16	0.00
Pendente de Juro DO			USD				3 886.18	0.00
Pendente de Juro DO			USD				3 496.26	0.00
Pendente de Juro DO			USD				489.17	0.00
OUTROS							22 198.44	0.00
COMMODITIES							1 794 795.80	0.32
FUNDOS DE COMMODITIES							1 794 795.80	0.32
INVESCO PHYSICAL GOL	IE00B579F325	10 412.00	USD	169.27	187.34		1 794 795.80	0.32
OUTROS ACTIVOS							-29 819.00	-0.01
EUR/USD FUT Set23	ECU3	34.00	USD	-0.01	1.08		-33 435.31	-0.01
Com. Fut&OPC			EUR				-12 722.78	0.00
Com. Fut&OPC			USD				-8 403.53	0.00
Imp.Div.Ret.País Org			EUR				24 634.07	0.00
Activo Revalorização			EUR				108.56	0.00
COMISSÃO DE GESTÃO							-947 244.79	-0.17
TOTAL							553 917 790.83	100.00

Câmbios:

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