

Seg Financeiro Equilibrado

Data: 2024-03-31

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							349 514 608.35	64.92
FUNDOS E OBRIGAÇÕES DE TAXA VARIÁVEL							40 309 116.48	7.49
Obr Curto Prazo CL C	PTYSBHHM0017	996 408.47	EUR	4.99	5.15		5 127 248.95	0.95
EUB 0 07/06/24	EU000A3K4EP0	2 600 000.00	EUR	98.59%	99.31%		2 582 008.00	0.48
EUB 0% 05/04/24	EU000A3K4EK1	550 000.00	EUR	99.31%	99.98%		549 884.50	0.10
ESMTB 0% 04/04/24	EU000A3JZSF5	220 000.00	EUR	99.33%	99.99%		219 975.80	0.04
OBL 0% 09/10/26	DE0001141844	11 525 000.00	EUR	93.34%	93.69%		10 797 426.75	2.01
BOTS 0% 13/09/24	IT0005561458	4 422 000.00	EUR	97.69%	98.36%		4 349 656.08	0.81
BTF 0% 29/05/24	FR0128071042	1 200 000.00	EUR	98.90%	99.40%		1 192 836.00	0.22
BTF 0% 10/04/24	FR0128227701	11 240 000.00	EUR	99.18%	99.93%		11 231 682.40	2.09
BTF 0% 05/06/24	FR0128227743	1 700 000.00	EUR	99.21%	99.33%		1 688 610.00	0.31
BTF 0% 24/07/24	FR0128227768	2 600 000.00	EUR	98.30%	98.84%		2 569 788.00	0.48
FUNDOS E OBRIGAÇÕES DE TAXA FIXA							309 205 491.87	57.43
CXGD 1.25 25/11/24	PTCGDMOM0027	800 000.00	EUR	99.88%	98.23%	3 497.27	789 297.27	0.15
US 2YR NOTE Jun24	TUM4	61.00	USD		102.23		0.00	0.00
EUR-SCHATZ FUT Jun24	DUM4	187.00	EUR		105.69		0.00	0.00
EURO-BOBL FUT Jun24	OEM4	61.00	EUR		118.21		0.00	0.00
EURO-BUXL 30Y Jun24	UBM4	22.00	EUR		135.62		0.00	0.00
EURO-BUND FUT Jun24	RXM4	70.00	EUR		133.30		0.00	0.00
SPGB 0 31/01/27	ES0000012J15	1 982 000.00	EUR	92.29%	92.18%		1 826 908.50	0.34
SPGB 0 31/05/25	ES0000012K38	6 723 000.00	EUR	93.90%	96.24%		6 470 416.89	1.20
SPGB 2.8 31/05/26	ES0000012L29	2 221 000.00	EUR	99.01%	99.53%	51 993.25	2 262 621.18	0.42
SPGB 2.15% 31/10/25	ES00000127G9	1 624 000.00	EUR	97.60%	98.55%	14 596.03	1 615 031.79	0.30
DBR 0.50 15/02/25	DE0001102374	6 074 000.00	EUR	96.36%	97.48%	3 816.99	5 924 873.67	1.10
DBR 0.5 15/2/26	DE0001102390	6 131 000.00	EUR	94.24%	95.81%	3 852.81	5 878 209.15	1.09
DBR 0% 15/08/26	DE0001102408	9 170 000.00	EUR	92.54%	93.98%		8 618 332.80	1.60
OBL 0 10/10/25	DE0001141828	3 903 000.00	EUR	94.35%	95.59%		3 730 682.55	0.69
FRTR 2,5% 24/09/26	FR001400FYQ4	7 493 000.00	EUR	99.07%	99.18%	97 245.22	7 528 877.55	1.40
BTPS 1.5% 1/6/25	IT0005090318	6 476 000.00	EUR	97.24%	97.85%	32 380.00	6 369 081.24	1.18
BTPS 2% 1/12/25	IT0005127086	1 203 000.00	EUR	98.23%	97.97%	8 020.00	1 186 599.10	0.22
BTPS 0 01/08/26	IT0005454241	5 814 000.00	EUR	91.67%	92.93%		5 403 182.76	1.00
BTPS 3,5% 15/01/26	IT0005514473	6 319 000.00	EUR	99.71%	100.38%	46 784.90	6 389 670.72	1.19
BTPS 3.4% 28/03/25	IT0005534281	6 369 000.00	EUR	99.35%	99.83%	2 353.76	6 360 208.01	1.18

Data: **2024-03-31**

Carteira: **Seg Financeiro Equilibrado**

Grupo de Activos	Código	Quantidade/ Montante	Moeda Cotação	Custo Médio	Cotação	Juro Corrido	Valor (EUR)	Peso (%)
BTPS 3.8% 15/04/26	IT0005538597	2 098 000.00	EUR	100.73%	101.11%	36 812.45	2 158 079.27	0.40
BTPS 2.95% 15/02/27	IT0005580045	3 249 000.00	EUR	99.18%	99.41%	12 109.05	3 241 907.46	0.60
FRTR 3,5% 25/04/26	FR0010916924	6 699 000.00	EUR	100.84%	101.17%	219 090.25	6 996 468.55	1.30
FRTR 1.75 25/11/24	FR0011962398	1 636 000.00	EUR	97.97%	98.78%	10 012.68	1 626 086.20	0.30
FRTR 0.5 25/5/25	FR0012517027	2 209 000.00	EUR	95.28%	96.88%	9 415.41	2 149 406.25	0.40
FRTR 1 25/11/25	FR0012938116	6 868 000.00	EUR	96.48%	96.76%	24 019.23	6 669 152.63	1.24
FRTR 0.5 25/05/26	FR0013131877	3 386 000.00	EUR	94.89%	95.14%	14 432.13	3 235 737.09	0.60
FRTR 0 25/02/26	FR0013508470	1 099 000.00	EUR	93.35%	94.65%		1 040 236.47	0.19
SNCF 3,375% 25/05/33	FR001400HIK6	400 000.00	EUR	101.62%	101.51%	12 797.26	418 841.26	0.08
FRLBP 3.5% 13/06/30	FR001400NU45	600 000.00	EUR	99.72%	100.19%	2 754.10	603 882.10	0.11
SNCF 3.125% 25/05/34	FR001400OR98	300 000.00	EUR	99.72%	99.76%	333.90	299 625.90	0.06
EDF 1,875 13/10/36	FR0013213303	500 000.00	EUR	79.31%	79.38%	4 380.12	401 265.12	0.07
ADPFP 1% 05/01/29	FR0013522133	400 000.00	EUR	90.30%	90.13%	950.82	361 474.82	0.07
RTEFRA 3.75 04/07/35	FR001400J150	300 000.00	EUR	103.09%	102.59%	8 360.66	316 130.66	0.06
EQNR 1,375 22/05/32	XS2178833690	1 911 000.00	EUR	100.03%	86.55%	22 614.81	1 676 527.98	0.31
DBHNGR 1,375 03/3/34	XS2451376219	3 300 000.00	EUR	81.67%	85.08%	3 605.14	2 811 245.14	0.52
TENN 4,5% 28/10/34	XS2549543499	400 000.00	EUR	108.66%	109.40%	7 672.13	445 288.13	0.08
FUMVFH2,125 27/02/29	XS1956027947	1 300 000.00	EUR	101.26%	93.61%	2 566.26	1 219 496.26	0.23
ERSBK 4,25% 30/05/30	AT0000A34QR4	600 000.00	EUR	102.62%	103.61%	21 389.34	643 055.34	0.12
DB 0.75% 02/17/27	DE000DL19VT2	600 000.00	EUR	93.63%	94.13%	540.98	565 332.98	0.11
MBGGR 1,5% 03/07/29	DE000A2GSCW3	350 000.00	EUR	91.46%	92.24%	3 915.98	326 738.48	0.06
TRAGR 3.75% 27/03/30	DE000A3LWGF9	300 000.00	EUR	99.37%	99.72%	154.11	299 317.11	0.06
ALVGR 1.5% 15/01/30	DE000A2RWAY2	300 000.00	EUR	92.04%	91.81%	946.72	276 364.72	0.05
ANNGR 0.25 01/09/28	DE000A3MP4U9	1 000 000.00	EUR	84.79%	85.45%	1 454.92	855 984.92	0.16
LEGGR 0,875 30/03/33	DE000A3H3JU7	300 000.00	EUR	74.09%	76.05%	14.38	228 155.38	0.04
DB 3.75% 15/01/30	DE000A3826R6	300 000.00	EUR	100.00%	100.03%	2 366.80	302 450.80	0.06
BMW 3% 02/11/27	DE000A3LT431	287 000.00	EUR	99.79%	99.17%	1 387.95	285 991.50	0.05
ALVGR 4.252 05/07/52	DE000A30VJZ6	500 000.00	EUR	104.69%	100.47%	15 741.69	518 096.69	0.10
BPCEGP 3,5% 25/01/28	FR001400FB06	500 000.00	EUR	100.28%	100.41%	3 203.55	505 253.55	0.09
SOCGE 5,25% 06/09/32	FR001400CKA4	200 000.00	EUR	102.66%	102.96%	5 967.21	211 877.21	0.04
BFCM 4,125% 13/03/29	FR001400GGZ0	400 000.00	EUR	102.48%	103.17%	858.90	413 538.90	0.08
BNP 3,875% 23/02/29	FR001400G3A1	1 700 000.00	EUR	101.74%	101.53%	6 839.48	1 732 764.48	0.32
BNFP 3.47 22/05/31	FR001400I3C5	1 500 000.00	EUR	99.09%	101.32%	44 797.13	1 564 597.13	0.29
HOFPP 3.625% 14/06/29	FR001400IIO6	300 000.00	EUR	100.73%	101.25%	8 676.23	312 417.23	0.06
ACAFFP 3.75% 22/01/34	FR001400N2M9	100 000.00	EUR	99.86%	102.08%	717.21	102 796.21	0.02
DGFP 2,75% 02/09/32	FR001400CH94	300 000.00	EUR	94.70%	96.20%	4 778.69	293 369.69	0.05
EDF 3.75% 05/06/27	FR001400M9L7	500 000.00	EUR	101.14%	100.48%	6 045.08	508 420.08	0.09
ALDFP 3.875 22/02/27	FR001400O457	100 000.00	EUR	99.75%	100.19%	412.91	100 599.91	0.02
BFCM 3.75% 03/02/34	FR001400N6I8	500 000.00	EUR	99.79%	101.21%	3 852.74	509 922.74	0.09
CMAR 3.625% 03/10/33	FR001400P1Y4	300 000.00	EUR	99.66%	100.43%		301 287.00	0.06
RENAU 4.125 04/04/31	FR001400P3E2	236 000.00	EUR	99.93%	100.50%		237 187.08	0.04
BSTLAF 4% 21/01/27	FR001400JEA2	200 000.00	EUR	99.98%	101.06%	1 530.05	203 652.05	0.04

Data: **2024-03-31**

Carteira: **Seg Financeiro Equilibrado**

Grupo de Activos	Código	Quantidade/ Montante	Moeda Cotação	Custo Médio	Cotação	Juro Corrido	Valor (EUR)	Peso (%)
ACFP 3.875% 11/03/31	FR001400OJO2	100 000.00	EUR	99.50%	100.81%	222.95	101 034.95	0.02
MCFP 3.25% 07/09/29	FR001400KJP7	300 000.00	EUR	100.65%	101.17%	5 514.34	309 009.34	0.06
BPCE 3,875% 25/01/36	FR001400NDS8	200 000.00	EUR	99.28%	101.50%	1 418.72	204 420.72	0.04
SANFP 1,25% 06/04/29	FR0014009KQ0	700 000.00	EUR	92.68%	91.83%	8 630.46	651 454.46	0.12
VIEFP 5.993% PERP	FR001400KKC3	200 000.00	EUR	104.69%	104.40%	1 277.20	210 077.20	0.04
FLUVI 3.875 18/03/31	BE0002964451	700 000.00	EUR	102.25%	102.36%	1 040.41	717 546.41	0.13
KBCBB 4.25% 28/11/29	BE0002987684	700 000.00	EUR	102.10%	102.34%	10 160.52	726 554.52	0.13
CRELA 5.25% 23/01/32	BE0002989706	300 000.00	EUR	99.76%	103.58%	2 969.26	313 715.26	0.06
VATFAL 0.5 24/06/26	XS2009891479	1 950 000.00	EUR	102.11%	93.58%	7 512.30	1 832 400.30	0.34
SANFP 1.375 21/03/30	FR0013324357	400 000.00	EUR	90.47%	91.07%	165.75	364 433.75	0.07
ORAF 1,875% 12/09/30	FR0013359239	1 400 000.00	EUR	92.09%	92.20%	14 487.70	1 305 315.70	0.24
ENGIFP 0.5 24/10/30	FR0013455813	2 400 000.00	EUR	92.40%	83.42%	5 245.90	2 007 301.90	0.37
ULFP 0,875% 29/03/32	FR0013456621	1 000 000.00	EUR	79.12%	80.52%	71.92	805 251.92	0.15
VIEFP 0.664 15/01/31	FR0013476595	800 000.00	EUR	83.74%	83.57%	1 117.55	669 637.55	0.12
CMARK0,875% 07/05/27	FR0013511227	1 700 000.00	EUR	91.91%	92.40%	13 411.89	1 584 177.89	0.29
CAPFP 1.125 23/06/30	FR0013519071	300 000.00	EUR	87.90%	88.15%	2 609.63	267 059.63	0.05
ACAAP 2 17/07/30	FR0013523602	300 000.00	EUR	88.55%	88.42%	4 257.53	269 523.53	0.05
BNP 0.625 03/12/32	FR0014000UL9	200 000.00	EUR	99.46%	77.36%	409.84	155 119.84	0.03
ACAAP 2.5 29/08/29	FR001400CEQ3	2 000 000.00	EUR	95.11%	95.96%	29 508.20	1 948 628.20	0.36
FRLBP 4.375 17/01/30	FR001400F5F6	600 000.00	EUR	102.75%	102.87%	5 379.10	622 581.10	0.12
FRPTT 0 18/07/29	FR0014001IO6	400 000.00	EUR	83.36%	84.07%		336 280.00	0.06
SOCGEN 0.5 12/06/29	FR0014001GA9	500 000.00	EUR	98.98%	87.17%	2 008.20	437 863.20	0.08
SOCGEN 4% 16/11/27	FR001400DZM5	400 000.00	EUR	101.72%	101.79%	5 989.07	413 161.07	0.08
ORFP 2.875 19/05/28	FR001400HX81	800 000.00	EUR	100.18%	99.45%	19 983.61	815 575.61	0.15
BFCM 0.625 03/11/28	FR0014003SA0	700 000.00	EUR	86.65%	87.43%	1 793.03	613 810.03	0.11
ARRFP 0 19/06/28	FR0014006IV0	400 000.00	EUR	87.26%	87.42%		349 672.00	0.06
MRKGR 0.875 05/07/31	XS2023644540	300 000.00	EUR	85.88%	85.65%	1 943.65	258 899.65	0.05
NYKRE 0 17/07/28	DK0030045703	700 000.00	EUR	100.54%	100.77%	19 814.21	725 197.21	0.13
NYKR 3.875% 09/07/29	DK0030394986	400 000.00	EUR	99.57%	100.15%	212.33	400 816.33	0.07
TRNIM 0.125 25/7/25	XS2033351995	2 550 000.00	EUR	99.31%	95.67%	2 185.96	2 441 719.96	0.45
PM 0.8 01/08/31	XS2035474126	500 000.00	EUR	81.25%	81.75%	2 666.67	411 436.67	0.08
KYGID 0.625 20/09/29	XS2042667944	600 000.00	EUR	87.46%	86.73%	1 987.70	522 391.70	0.10
EDPPL 0.375 16/09/26	XS2053052895	5 000 000.00	EUR	99.85%	92.82%	10 143.44	4 651 093.44	0.86
RABOB 3.822 26/07/34	XS2753315626	200 000.00	EUR	100.00%	102.09%	1 378.43	205 556.43	0.04
AMP 4.125 07/09/2034	DE000A3514F3	200 000.00	EUR	104.10%	103.90%	4 665.98	212 459.98	0.04
CEPSA 0.75% 12/02/28	XS2117485677	1 300 000.00	EUR	97.75%	89.29%	1 305.33	1 162 010.33	0.22
ABBV 2.125 01/06/29	XS2125914916	300 000.00	EUR	93.62%	95.06%	5 327.05	290 516.05	0.05
SLHNVX 0.5 15/09/31	CH1130818847	600 000.00	EUR	79.98%	80.60%	1 631.15	485 225.15	0.09
SSELN 1.25 16/04/25	XS2156787090	1 200 000.00	EUR	96.84%	97.58%	14 385.25	1 185 285.25	0.22
SSELN 1.75 16/04/30	XS2156787173	600 000.00	EUR	90.55%	90.87%	10 069.67	555 295.67	0.10
AMSSM 2.875 20/05/27	XS2177555062	2 600 000.00	EUR	113.28%	98.28%	64 742.49	2 620 022.49	0.49
T 1.6 19/05/28	XS2180007549	3 000 000.00	EUR	107.10%	93.64%	41 704.92	2 850 874.92	0.53

Data: **2024-03-31**

Carteira: **Seg Financeiro Equilibrado**

Grupo de Activos	Código	Quantidade/ Montante	Moeda Cotação	Custo Médio	Cotação	Juro Corrido	Valor (EUR)	Peso (%)
SRGIM 0.75% 17/06/30	XS2190256706	600 000.00	EUR	84.56%	84.92%	3 553.28	513 061.28	0.10
XOM 0.835% 26/06/32	XS2196322403	250 000.00	EUR	81.89%	82.00%	1 596.99	206 591.99	0.04
TACHEM 1 09/07/29	XS2197348597	1 100 000.00	EUR	88.78%	88.72%	8 024.59	983 889.59	0.18
BAYNGR1.375 07/06/32	XS2199266698	300 000.00	EUR	93.77%	80.47%	3 043.03	244 441.03	0.05
EUROG 3.598 01/02/29	XS2756341314	200 000.00	EUR	100.00%	100.61%	1 179.67	202 395.67	0.04
SIEGR 1.75% 28/02/39	XS1955187932	500 000.00	EUR	80.94%	81.12%	788.93	406 373.93	0.08
COLSM 0,75% 22/06/29	ES0239140025	100 000.00	EUR	86.34%	86.45%	581.97	87 033.97	0.02
IBESM 1.874 PERP	XS2244941063	200 000.00	EUR	95.10%	94.88%	3 471.51	193 221.51	0.04
MS 0.495 26/10/29	XS2250008245	700 000.00	EUR	85.95%	87.18%	1 499.92	611 787.92	0.11
HERIM 0.25 03/12/30	XS2265990452	600 000.00	EUR	79.30%	80.81%	491.80	485 327.80	0.09
ABIBB 2,75 17/03/36	BE6285457519	400 000.00	EUR	93.86%	93.18%	452.05	373 176.05	0.07
TOTALENERGIES SE 2.1	XS2290960876	958 000.00	EUR	97.33%	81.88%	3 726.65	788 089.15	0.15
GS 0.25 26/01/28	XS2292954893	1 400 000.00	EUR	99.08%	88.88%	631.15	1 244 993.15	0.23
BDX 1.213 12/02/36	XS2298459426	200 000.00	EUR	76.51%	77.04%	324.79	154 406.79	0.03
ABIBB 1.65% 28/03/31	BE6312822628	300 000.00	EUR	89.93%	90.00%	54.25	270 063.25	0.05
PRIFI 0,75% 23/03/33	XS2314657409	300 000.00	EUR	74.95%	76.33%	55.48	229 033.48	0.04
APAAU 0,75% 15/03/29	XS2315784715	300 000.00	EUR	86.42%	87.08%	104.79	261 335.79	0.05
ADNA 0.375 18/03/30	XS2317288301	300 000.00	EUR	98.80%	84.91%	43.15	254 761.15	0.05
IMPTOB 1.75 18/03/33	XS2320459063	700 000.00	EUR	77.21%	80.74%	469.86	565 677.86	0.11
CCBGBB 0.125 08/2/28	BE6326784566	2 800 000.00	EUR	99.65%	88.82%	506.83	2 487 578.83	0.46
LUCSHI 0.75 22/04/33	XS2333391485	600 000.00	EUR	79.91%	80.18%	4 241.80	485 345.80	0.09
CCEP 1,50 06/05/41	XS2337061837	862 000.00	EUR	89.31%	73.65%	11 693.52	646 582.38	0.12
CAZAR 4.375 30/07/28	ES0344251022	100 000.00	EUR	99.86%	101.36%	741.12	102 098.12	0.02
CS 0,25 05/01/26	XS2345982362	500 000.00	EUR	93.48%	94.27%	297.13	471 657.13	0.09
MRLSM 1,375%01/06/30	XS2347367018	600 000.00	EUR	86.15%	86.17%	6 875.00	523 877.00	0.10
AZN 0.375 03/06/29	XS2347663507	500 000.00	EUR	86.76%	87.63%	1 552.25	439 677.25	0.08
ABIBB 3.45% 22/09/31	BE6350702153	115 000.00	EUR	99.75%	101.27%	108.70	116 568.05	0.02
CTPNV 1,25 21/06/29	XS2356030556	360 000.00	EUR	83.75%	85.91%	3 504.10	312 769.30	0.06
ASSGEN 1.713 30/6/32	XS2357754097	300 000.00	EUR	81.77%	82.50%	3 875.31	251 375.31	0.05
AEMS 0,625% 15/07/31	XS2364001078	300 000.00	EUR	80.34%	80.29%	1 337.09	242 198.09	0.04
TMO 1.625 18/10/41	XS2366415201	300 000.00	EUR	73.65%	75.01%	2 211.07	227 253.07	0.04
BACR 0.577% 08/09/29	XS2373642102	500 000.00	EUR	85.06%	87.04%	1 860.27	437 045.27	0.08
RBIAV 0.05 01/09/27	XS2381599898	400 000.00	EUR	87.44%	87.48%	116.39	350 016.39	0.07
MDLZ 0,625% 09/09/32	XS2384726282	200 000.00	EUR	79.32%	79.86%	700.14	160 416.14	0.03
KBCBB 3.75% 27/03/32	BE0390124874	300 000.00	EUR	99.98%	101.02%	154.11	303 202.11	0.06
EUROGR 1,5% 18/04/28	XS1396285279	3 700 000.00	EUR	91.57%	92.31%	52 922.13	3 468 429.13	0.64
KHC 2,25% 25/05/28	XS1405784015	800 000.00	EUR	94.09%	95.26%	15 344.26	777 384.26	0.14
NNGRNV .875 23/11/31	XS2411166973	1 500 000.00	EUR	82.45%	84.62%	4 661.89	1 273 991.89	0.24
RDSALN 1,25%12/05/28	XS1411401083	1 800 000.00	EUR	92.68%	92.35%	19 979.51	1 682 207.51	0.31
ENEL 1,25% 17/01/35	XS2432293913	1 700 000.00	EUR	74.79%	78.53%	4 354.51	1 339 279.51	0.25
SGROL 1,875 23/03/30	XS2455401757	100 000.00	EUR	89.82%	90.12%	46.23	90 168.23	0.02
BAC 1.949 27/10/26	XS2462324232	2 700 000.00	EUR	96.01%	97.31%	22 573.25	2 649 889.25	0.49

Data: **2024-03-31**

Carteira: **Seg Financeiro Equilibrado**

Grupo de Activos	Código	Quantidade/ Montante	Moeda Cotação	Custo Médio	Cotação	Juro Corrido	Valor (EUR)	Peso (%)
DGEL 1,875% 08/06/34	XS2466401572	600 000.00	EUR	87.91%	87.96%	9 159.84	536 925.84	0.10
NGGLN 2.95% 30/03/30	XS2486461283	1 000 000.00	EUR	96.39%	96.70%	161.64	967 181.64	0.18
VZ 4,25% 31/10/30	XS2550881143	2 500 000.00	EUR	102.42%	104.72%	44 415.98	2 662 490.98	0.49
IBESM 3.375 22/11/32	XS2558966953	200 000.00	EUR	100.40%	99.90%	2 415.98	202 221.98	0.04
EOANG 3.875 12/01/35	XS2574873183	600 000.00	EUR	101.44%	102.18%	5 081.97	618 137.97	0.11
UCGIM 4.8 17/01/29	XS2577053825	800 000.00	EUR	103.93%	104.19%	7 868.85	841 380.85	0.16
IBM 3,625% 06/02/31	XS2583742239	500 000.00	EUR	102.15%	102.10%	2 723.70	513 223.70	0.10
VOD 4% 10/02/43	XS2586851300	500 000.00	EUR	100.11%	101.45%	2 786.89	510 036.89	0.09
INTNED 5 20/02/35	XS2588986997	300 000.00	EUR	101.67%	102.53%	1 680.33	309 267.33	0.06
BATSL 5.375 16/02/31	XS2589367528	500 000.00	EUR	106.91%	108.29%	3 304.30	544 734.30	0.10
CS 0,625 18/01/33	CH0591979627	805 000.00	EUR	83.15%	76.11%	1 017.25	613 726.90	0.11
DEVOBA 0 28/02/2030	XS2592240712	300 000.00	EUR	103.63%	104.75%	1 001.71	315 254.71	0.06
TSCOL 4,25% 27/02/31	XS2592301365	500 000.00	EUR	103.13%	103.42%	1 974.04	519 054.04	0.10
MS 4.656% 02/03/29	XS2595028536	400 000.00	EUR	103.32%	103.65%	1 530.74	416 114.74	0.08
BASGR 4.25% 08/03/32	XS2595418596	200 000.00	EUR	104.67%	105.53%	558.90	211 622.90	0.04
BASGR 4,5% 08/03/35	XS2595418679	200 000.00	EUR	107.18%	106.91%	591.78	214 409.78	0.04
TOYOTA 4.05%13/09/29	XS2597093009	300 000.00	EUR	103.49%	103.34%	6 672.54	316 698.54	0.06
AXA 5.5% 31/07/43	XS2610457967	400 000.00	EUR	105.05%	108.74%	15 928.96	450 880.96	0.08
JYBC 5% 26/10/28	XS2615271629	900 000.00	EUR	103.03%	103.11%	19 426.23	947 425.23	0.18
ISPIM 4,875 19/05/30	XS2625196352	1 100 000.00	EUR	104.15%	106.36%	46 592.21	1 216 497.21	0.23
SANTAN 5.75 23/08/33	XS2626699982	200 000.00	EUR	103.88%	104.79%	6 975.41	216 555.41	0.04
UNANA 3.4% 06/06/33	XS2632655135	400 000.00	EUR	101.10%	101.63%	11 147.54	417 675.54	0.08
CABK 4,375% 08/06/26	XS2633552026	300 000.00	EUR	101.20%	101.07%	10 686.48	313 902.48	0.06
ADRIT 4.875 10/07/33	XS2644240975	200 000.00	EUR	105.07%	106.80%	7 086.07	220 682.07	0.04
CRHID 4% 11/07/27	XS2648076896	1 500 000.00	EUR	100.99%	101.68%	43 442.62	1 568 612.62	0.29
IBES 3,625% 13/07/33	XS2648498371	400 000.00	EUR	102.03%	101.42%	10 419.40	416 115.40	0.08
TOYOTA 3.85 24/07/30	XS2655865546	300 000.00	EUR	102.83%	102.63%	7 952.46	315 842.46	0.06
CABKSM 4.25 06/09/30	XS2676814499	500 000.00	EUR	102.35%	104.03%	12 076.50	532 231.50	0.10
FERSM 4.375 13/09/30	XS2680945479	300 000.00	EUR	104.56%	104.01%	7 207.99	319 243.99	0.06
BMW 3.875% 04/10/28	XS2698773830	700 000.00	EUR	103.57%	102.80%	13 340.16	732 940.16	0.14
JPM 4.457% 13/11/31	XS2717291970	1 700 000.00	EUR	102.20%	105.72%	28 982.68	1 826 290.68	0.34
BKIR 4.625% 13/11/29	XS2717301365	700 000.00	EUR	102.22%	103.08%	12 383.88	733 957.88	0.14
HEIGR 4.875 21/11/33	XS2721465271	200 000.00	EUR	101.38%	107.48%	3 516.39	218 484.39	0.04
TELEF 4.183 21/11/33	XS2722162315	400 000.00	EUR	103.60%	103.65%	6 034.49	420 618.49	0.08
STATK 3.125 13/12/26	XS2723597923	500 000.00	EUR	100.28%	99.46%	4 696.04	501 991.04	0.09
MCD 4,125% 28/11/35	XS2726263911	900 000.00	EUR	104.13%	104.18%	12 679.30	950 254.30	0.18
ROSW 3.312% 04/12/27	XS2726331932	300 000.00	EUR	101.02%	100.80%	3 230.56	305 624.56	0.06
ROSW 3.586% 04/12/36	XS2726335099	300 000.00	EUR	104.54%	103.20%	3 497.82	313 094.82	0.06
MET 3,75% 07/12/31	XS2731506841	400 000.00	EUR	102.11%	102.80%	4 754.10	415 966.10	0.08
BACR 4.506% 31/01/33	XS2739054489	400 000.00	EUR	99.68%	102.47%	4 098.61	413 970.61	0.08
ENIIM 3.875 15/01/34	XS2739132897	600 000.00	EUR	100.11%	101.07%	4 891.39	611 335.39	0.11
MOTOP 3.625 24/07/29	XS2742660157	140 000.00	EUR	99.94%	101.20%	942.90	142 622.90	0.03

Data: **2024-03-31**

Carteira: **Seg Financeiro Equilibrado**

Grupo de Activos	Código	Quantidade/ Montante	Moeda Cotação	Custo Médio	Cotação	Juro Corrido	Valor (EUR)	Peso (%)
SANTAN 3,5% 09/01/28	XS2743029253	400 000.00	EUR	99.63%	99.40%	3 174.86	400 774.86	0.07
SANTAN 3.5 09/01/30	XS2743029766	1 400 000.00	EUR	99.16%	99.47%	11 112.02	1 403 678.02	0.26
TOYOTA 3.125 11/7/29	XS2744121943	800 000.00	EUR	98.77%	99.29%	5 532.79	799 868.79	0.15
BBVASM 3.75 15/01/34	XS2747065030	900 000.00	EUR	99.88%	101.68%	7 337.09	922 457.09	0.17
ASSGE 3.212 15/01/29	XS2747590896	400 000.00	EUR	99.57%	99.09%	2 702.99	399 070.99	0.07
ENGSM 3.625 24/01/34	XS2751598322	200 000.00	EUR	99.90%	99.18%	1 346.99	199 712.99	0.04
ENELI 3.875 23/01/35	XS2751666699	100 000.00	EUR	98.79%	100.63%	730.53	101 362.53	0.02
TELE 4.055% 24/01/36	XS2753311393	200 000.00	EUR	100.00%	101.53%	1 506.78	204 562.78	0.04
LOGIC 4.625 25/07/28	XS2753547673	200 000.00	EUR	99.81%	101.13%	1 693.31	203 947.31	0.04
JYBC 5.125% 01/05/35	XS2754488851	100 000.00	EUR	99.75%	102.06%	840.16	102 900.16	0.02
DBHN 3.375% 29/01/38	XS2755487076	38 000.00	EUR	98.83%	99.54%	220.76	38 045.96	0.01
TELEFO 5.7522% PERP	XS2755535577	300 000.00	EUR	100.00%	101.20%	803.73	304 403.73	0.06
CCHLN 3.375 27/02/28	XS2757515882	221 000.00	EUR	99.90%	100.17%	692.89	222 077.43	0.04
CTPNV 4.75% 05/02/30	XS2759989234	100 000.00	EUR	99.71%	101.33%	726.78	102 058.78	0.02
VLVY 3.125% 08/02/29	XS2760217880	232 000.00	EUR	99.75%	99.05%	1 049.86	230 838.90	0.04
IGIM 3.125% 08/02/29	XS2760773411	300 000.00	EUR	98.98%	98.31%	1 357.58	296 296.58	0.06
BDX 3.519% 08/02/31	XS2763026395	232 000.00	EUR	100.00%	100.15%	1 182.23	233 518.63	0.04
INTNE 3.875 12/08/29	XS2764264607	700 000.00	EUR	99.71%	100.60%	3 631.49	707 859.49	0.13
KPN 3.875% 16/02/36	XS2764455619	200 000.00	EUR	99.84%	101.00%	952.87	202 946.87	0.04
CABKS 4.125 09/02/32	XS2764459363	300 000.00	EUR	99.66%	101.41%	1 758.20	305 991.20	0.06
UNANA 3.25% 15/02/32	XS2767489474	200 000.00	EUR	99.90%	101.13%	816.94	203 082.94	0.04
SRGIM 3.375 19/02/28	XS2767499275	141 000.00	EUR	99.60%	99.99%	546.09	141 531.99	0.03
SIEGR 3% 22/11/28	XS2769892519	400 000.00	EUR	99.53%	100.15%	1 278.69	401 874.69	0.07
SIEGR 3.625 22/02/44	XS2769892600	100 000.00	EUR	98.66%	100.83%	386.27	101 215.27	0.02
RENEPL 3.5% 27/02/32	XS2771494940	140 000.00	EUR	99.22%	99.68%	455.19	140 007.19	0.03
MCK 1.625% 30/10/26	XS1771723167	200 000.00	EUR	95.52%	95.42%	1 367.49	192 205.49	0.04
ATOS 4,625% 28/02/36	XS2775027472	115 000.00	EUR	99.65%	100.78%	479.56	116 370.81	0.02
BKNG 3.625% 01/03/32	XS2776511730	257 000.00	EUR	99.90%	100.93%	791.24	260 186.48	0.05
NTT 3.359% 12/03/31	XS2778374129	193 000.00	EUR	100.00%	100.47%	355.23	194 252.68	0.04
STATK 3.375 22/03/32	XS2779792337	100 000.00	EUR	99.60%	100.77%	92.47	100 863.47	0.02
AALLN 4.125 15/03/32	XS2779901482	138 000.00	EUR	99.89%	100.32%	265.13	138 710.87	0.03
ADNA 3,875% 11/03/36	XS2780025511	115 000.00	EUR	99.65%	101.80%	256.39	117 324.09	0.02
EZJLN 3.75% 20/03/31	XS2783118131	179 000.00	EUR	99.24%	99.28%	220.68	177 928.30	0.03
STLA 3.75% 19/03/36	XS2787827604	300 000.00	EUR	98.89%	100.35%	400.68	301 435.68	0.06
DT 3.25% 20/03/36	XS2788600869	55 000.00	EUR	99.76%	99.67%	58.77	54 877.27	0.01
AMSSM 3.5% 21/03/29	XS2788614498	200 000.00	EUR	99.95%	100.55%	210.96	201 318.96	0.04
MS 3.79% 21/03/30	XS2790333707	286 000.00	EUR	100.00%	100.74%	326.67	288 443.07	0.05
BBVA 3.5% 26/03/31	XS2790910272	200 000.00	EUR	99.33%	100.39%	115.07	200 885.07	0.04
EOANGR 3.5% 25/03/32	XS2791959906	300 000.00	EUR	99.23%	100.18%	201.37	300 735.37	0.06
JPM 3.761% 21/03/34	XS2791972248	150 000.00	EUR	100.00%	101.44%	170.02	152 333.02	0.03
MET 3.625% 26/03/34	XS2792184421	200 000.00	EUR	99.74%	101.19%	119.18	202 491.18	0.04
GIVNVX 2% 17/09/30	XS1879112495	300 000.00	EUR	92.29%	92.36%	3 229.51	280 303.51	0.05

Data: **2024-03-31**

Carteira: **Seg Financeiro Equilibrado**

Grupo de Activos	Código	Quantidade/ Montante	Moeda Cotação	Custo Médio	Cotação	Juro Corrido	Valor (EUR)	Peso (%)
IBM 1.75% 31/01/31	XS1945110861	300 000.00	EUR	90.25%	90.85%	875.00	273 425.00	0.05
MDT 1,625 07/03/31	XS1960678412	900 000.00	EUR	90.05%	90.15%	1 001.71	812 306.71	0.15
CCEP 1.125% 12/04/29	XS1981054221	340 000.00	EUR	89.85%	90.10%	3 710.04	310 053.44	0.06
BPLN 1.231% 08/05/31	XS1992927902	1 900 000.00	EUR	83.71%	86.16%	21 024.54	1 657 988.54	0.31
JAN HND HRZN EURO CO	LU1004011935	66 093.26	EUR	113.38	113.94		7 530 666.16	1.40
M G EU CRD Q1ACCEUR	LU2188668326	181 053.28	EUR	93.02	95.20		17 237 104.72	3.20
BLUEBAY-INV GRADE BD	LU0225310266	62 610.06	EUR	184.87	182.17		11 405 674.63	2.12
ASSII-EURO CP BD-T A	LU2297237823	1 786 978.30	EUR	8.66	9.27		16 566 003.61	3.08
MS EUR BOND FUND	LU0360483100	456 641.55	EUR	44.05	45.04		20 567 135.23	3.82
INVESCO EUR CRP BD-S	LU1451406505	374 214.29	EUR	10.14	10.85		4 060 861.22	0.75
ROBECOSAM-EURO SDG C	LU0503372780	39 032.73	EUR	128.30	137.32		5 359 973.93	1.00
ASSII-EUCPBDS -D EUR	LU0767911984	356 827.53	EUR	11.47	12.03		4 290 886.76	0.80
ISHARES CORE EURO	IE00B3F81R35	11 763.00	EUR	118.28	118.87		1 398 267.81	0.26
GESTÃO ALTERNATIVA							2 554 600.08	0.47
GESTÃO ALTERNATIVA / OUTROS							2 554 600.08	0.47
ML CRB GEMI U-INS	IE00BKPF774	12 724.22	EUR	101.34	99.68		1 268 335.34	0.24
MAN AHL TRD ALT-IN H	LU0428380124	7 872.36	EUR	154.59	163.39		1 286 264.74	0.24
ACÇÕES							156 774 097.21	29.12
FUNDOS E ACÇÕES ESTRANGEIRAS							156 774 097.21	29.12
Europa							102 262 572.53	18.99
Sant.Ac Europa CL C	PTYSANHM0002	2 261 834.63	EUR	4.55	7.05		15 938 225.77	2.96
SX5E 19/04/24 P4700	BBG01FZJRL36	315.00	EUR	63.02	4.70		14 805.00	0.00
SX5E 21/06/24 C5200	BBG012NZLBH5	110.00	EUR	39.94	48.30		53 130.00	0.01
Euro Stoxx 50 Jun24	VGM4	12.00	EUR		5 045.00		0.00	0.00
iShares Core € ST GR	IE00B53L3W79	114 922.00	EUR	141.00	183.72		21 113 469.84	3.92
Xtrackers ES50 ETF	LU0380865021	476 691.00	EUR	65.08	84.00		40 042 044.00	7.44
AMUNDI ETF EURO STOXX	LU1681047236	198 332.00	EUR	108.04	126.56		25 100 897.92	4.66
USA							54 511 524.68	10.12
SPX US19/04/24 P4925	BBG01K2RC9R0	14.00	USD	40.06	4.37		5 659.05	0.00
SPX US 21/06/24 C550	BBG01GXDDXL8	13.00	USD	40.06	43.28		52 043.29	0.01
S&P500 EMINI Jun24	ESM4	-57.00	USD		5 310.25		0.00	0.00
SANT FUTURE WEALTH	LU2337346832	200.00	EUR	100.00	102.59		20 517.94	0.00
ETF IUSE LN	IE00B3ZWOK18	99 023.00	EUR	71.02	110.52		10 944 021.96	2.03
Invesco SP 500€ GR	IE00BRKWGL70	469 846.00	EUR	35.67	40.86		19 199 317.10	3.57
AMUNDISP500UCITS IT	LU1681049109	64 307.00	EUR	105.32	127.37		8 190 782.59	1.52
LYXOR SP 500-D-Hed	LU0959211243	60 809.00	EUR	237.46	264.75		16 099 182.75	2.99
APLICAÇÕES DE CURTO PRAZO							28 851 754.30	5.36
D.O.							25 342 171.57	4.71
BST - EUR Santander			EUR				18 371 373.03	3.41
BST Margem EUR Santander			EUR				539 260.00	0.10

Data: **2024-03-31**

Carteira: **Seg Financeiro Equilibrado**

Grupo de Activos	Código	Quantidade/ Montante	Moeda Cotação	Custo Médio	Cotação	Juro Corrido	Valor (EUR)	Peso (%)
BST Futuros EUR Santander			EUR				2 688 455.16	0.50
BST - GBP Santander			GBP				58 364.11	0.01
BST Futuros GBP Santander			GBP				249 254.32	0.05
BST - JPY Santander			JPY				61 046.60	0.01
BST Futuros JPY Santander			JPY				132 003.55	0.02
BST Margem USD Santander			USD				847 215.80	0.16
BST Futuros USD Santander			USD				315 988.37	0.06
BST - USD Santander			USD				2 001 590.42	0.37
Pendente de Juro DO			EUR				53 315.86	0.01
Pendente de Juro DO			EUR				1 512.20	0.00
Pendente de Juro DO			EUR				6 848.58	0.00
Pendente de Juro DO			GBP				931.83	0.00
Pendente de Juro DO			GBP				3 205.70	0.00
Pendente de Juro DO			USD				5 156.66	0.00
Pendente de Juro DO			USD				1 167.40	0.00
Pendente de Juro DO			USD				5 481.97	0.00
OUTROS							3 509 582.73	0.65
COMMODITIES							2 062 849.21	0.38
FUNDOS DE COMMODITIES							2 062 849.21	0.38
INVESCO PHYSICAL GOL	IE00B579F325	10 412.00	USD	169.27	214.19		2 062 849.21	0.38
OUTROS ACTIVOS							-17 073.85	0.00
EUR/USD FUT Jun24	FEEM4	43.00	USD		1.08		0.00	0.00
Com. Fut&OPC			EUR				-24 106.48	0.00
Com. Fut&OPC			GBP				-916.10	0.00
Com. Fut&OPC			USD				-8 646.44	0.00
Imp.Div.Ret.País Org			EUR				16 595.18	0.00
COMISSÃO DE GESTÃO							-1 342 201.36	-0.25
TOTAL							538 398 633.94	100.00

Câmbios:

EUR / EUR	1.0000
GBP / EUR	1.1695
JPY / EUR	0.0061
USD / EUR	0.9250