

Seguro PPR+ Equilibrado

Data: 2024-03-31

Carteira: Seguro PPR+ Equilibrado

COMPOSIÇÃO DA CARTEIRA

Grupo de Activos	Código	Quantidade/ Montante	Moeda Cotação	Custo Médio	Cotação	Juro Corrido	Valor (EUR)	Peso (%)
TAXA DE JURO							30 586 472.03	69.20
FUNDOS E OBRIGAÇÕES DE TAXA VARIÁVEL							1 928 795.78	4.36
OBL 0% 09/10/26	DE0001141844	1 131 000.00	EUR	92.92%	93.69%		1 059 599.97	2.40
BOTS 0% 13/09/24	IT0005561458	376 000.00	EUR	97.70%	98.36%		369 848.64	0.84
BTF 0% 02/01/25	FR0128227792	512 761.00	EUR	96.84%	97.38%		499 347.17	1.13
FUNDOS E OBRIGAÇÕES DE TAXA FIXA							28 657 676.25	64.84
EURO-BOBL FUT Jun24	OEM4	2.00	EUR		118.21		0.00	0.00
EURO-BUXL 30Y Jun24	UBM4	2.00	EUR		135.62		0.00	0.00
EURO-BUND FUT Jun24	RXM4	9.00	EUR		133.30		0.00	0.00
SPGB 0.8 30/07/29	ES0000012K53	625 000.00	EUR	87.95%	90.02%	3 360.66	565 973.16	1.28
SPGB 0.1 30/04/31	ES0000012H41	161 000.00	EUR	81.25%	82.31%	148.24	132 664.12	0.30
SPGB 1.45 31/10/27	ES0000012A89	641 000.00	EUR	93.35%	95.30%	3 896.05	614 788.28	1.39
SPGB 0 31/01/26	ES0000012G91	562 000.00	EUR	92.06%	94.63%		531 843.08	1.20
SPGB 1.95% 30/7/30	ES00000127A2	382 000.00	EUR	94.01%	94.72%	5 006.70	366 829.46	0.83
SPGB 1.3 31/10/26	ES00000128H5	601 000.00	EUR	95.50%	96.01%	3 266.09	580 274.17	1.31
OBL 2.2 13/04/28	DE000BU25000	893 000.00	EUR	97.74%	99.21%	23 575.20	909 529.43	2.06
OBL 2.1% 12/04/29	DE000BU25026	583 000.00	EUR	99.29%	98.93%	2 475.36	579 248.92	1.31
DBR 2.4% 15/11/30	DE000BU27006	590 000.00	EUR	98.04%	100.78%	9 621.04	604 205.34	1.37
DBR 0.5 15/2/26	DE0001102390	1 155 000.00	EUR	95.56%	95.81%	725.82	1 107 377.52	2.51
DBR 2.1% 15/11/29	DE0001102622	581 000.00	EUR	100.15%	98.98%	4 600.38	579 685.80	1.31
BKO 2.2 % 12/12/24	DE0001104909	694 000.00	EUR	98.91%	99.11%	4 630.46	692 453.86	1.57
BTPS 2.05% 01/08/27	IT0005274805	503 000.00	EUR	96.58%	96.65%	1 699.70	487 839.14	1.10
BTPS 0 % 01/04/26	IT0005437147	706 000.00	EUR	93.48%	93.86%		662 616.30	1.50
BTPS 1.2 15/08/25	IT0005493298	457 000.00	EUR	95.38%	97.10%	691.13	444 447.27	1.01
BTPS 2.8% 06/15/29	IT0005495731	330 000.00	EUR	96.45%	98.09%	2 726.56	326 420.26	0.74
BTPS 2.65% 01/12/27	IT0005500068	587 000.00	EUR	96.43%	98.44%	5 185.17	583 004.49	1.32
BTPS 3.7 15/06/30	IT0005542797	517 000.00	EUR	98.35%	102.15%	5 644.62	533 739.44	1.21
BTPS 3.8% 01/08/28	IT0005548315	161 000.00	EUR	102.43%	102.49%	1 008.46	166 012.53	0.38
BTPS 3.85% 15/09/26	IT0005556011	160 000.00	EUR	102.00%	101.55%	284.57	162 761.37	0.37
BTPS 3,5% 15/02/31	IT0005580094	199 000.00	EUR	99.75%	100.66%	880.19	201 197.57	0.46
FRTR 2.5% 25/05/30	FR0011883966	562 000.00	EUR	100.05%	99.25%	11 977.05	569 739.57	1.29
FRTR 0.5 25/05/26	FR0013131877	1 067 000.00	EUR	94.45%	95.14%	4 547.87	1 019 648.99	2.31
FRTR 0.5% 25/05/29	FR0013407236	1 135 000.00	EUR	88.21%	89.86%	4 837.70	1 024 726.00	2.32

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FRTR 0.75 25/02/28	FR001400AIN5	936 000.00	EUR	91.15%	92.94%	690.49	870 636.97	1.97
FRTR 0 25/02/27	FR0014003513	752 000.00	EUR	92.34%	92.41%		694 915.68	1.57
JAN HND HRZN EURO CO	LU1004011935	4 679.20	EUR	112.90	113.94		533 147.71	1.21
M G EU CRD Q1ACCEUR	LU2188668326	15 758.34	EUR	91.82	95.20		1 500 266.46	3.39
BLUEBAY-INV GRADE BD	LU0225310266	4 846.80	EUR	176.97	182.17		882 941.92	2.00
ASSII-EURO CP BD-T A	LU2297237823	141 271.09	EUR	8.66	9.27		1 309 639.47	2.96
MORGAN ST INV F-S	LU0360478795	60 994.98	EUR	30.67	31.24		1 905 483.11	4.31
MS EUR BOND FUND	LU0360483100	32 507.26	EUR	43.61	45.04		1 464 126.99	3.31
FRKN EUR S DUR BD	LU2386637925	16 407.24	EUR	9.83	10.19		167 189.73	0.38
INVESCO EUR CRP BD-S	LU1451406505	83 326.42	EUR	10.14	10.85		904 233.27	2.05
ROBECOSAM-EURO SDG C	LU0503372780	2 768.32	EUR	128.28	137.32		380 146.31	0.86
ASSII-EUCPBDS -D EUR	LU0767911984	25 349.01	EUR	11.47	12.03		304 824.42	0.69
BNP PAR SUS ENH BD 1	LU1819949246	6.69	EUR	104 354.95	106 099.70		709 488.69	1.61
DB X-Trackers II IBO	LU0478205379	6 034.00	EUR	146.24	151.52		914 271.68	2.07
ISHARES CORE EURO	IE00B3F81R35	14 899.00	EUR	116.78	118.87		1 771 044.13	4.01
AMUNDI PRI EURO CORP	LU1931975079	48 956.00	EUR	17.64	18.35		898 293.64	2.03
GESTÃO ALTERNATIVA							151 967.69	0.34
GESTÃO ALTERNATIVA / OUTROS							151 967.69	0.34
ML CRB GEMI U-INS	IE00BKPF774	755.70	EUR	101.75	99.68		75 327.16	0.17
MAN AHL TRD ALT-IN H	LU0428380124	469.07	EUR	154.59	163.39		76 640.53	0.17
ACÇÕES							11 513 972.07	26.05
FUNDOS E ACÇÕES ESTRANGEIRAS							11 513 972.07	26.05
Europa							5 936 936.08	13.43
SX5E 19/04/24 P4700	BBG01FZJRL36	18.00	EUR	63.02	4.70		846.00	0.00
SX5E 21/06/24 C5200	BBG012NZLBH5	13.00	EUR	39.94	48.30		6 279.00	0.01
Euro Stoxx 50 Jun24	VGM4	-7.00	EUR		5 045.00		0.00	0.00
iShares Core € ST GR	IE00B53L3W79	11 289.00	EUR	131.40	183.72		2 074 015.08	4.69
Xtrackers ES50 ETF	LU0380865021	35 431.00	EUR	57.66	84.00		2 976 204.00	6.73
AMUNDI ETF EURO STOXX	LU1681047236	6 950.00	EUR	88.50	126.56		879 592.00	1.99
USA							5 577 035.99	12.62
SPX US19/04/24 P4925	BBG01K2RC9R0	2.00	USD	40.06	4.37		808.44	0.00
SPX US 21/06/24 C550	BBG01GXDDL8	2.00	USD	40.06	43.28		8 006.66	0.02
S&P500 EMINI Jun24	ESM4	-1.00	USD		5 310.25		0.00	0.00
AMUNDI-IN MSCI NTH A	LU1049757047	789.32	EUR	1 430.09	1 816.93		1 434 142.82	3.24
ETF IUSE LN	IE00B3ZWOK18	7 092.00	EUR	94.54	110.52		783 807.84	1.77
Invesco SP 500€ GR	IE00BRKWGL70	39 051.00	EUR	34.87	40.86		1 595 741.01	3.61
AMUNDISP500UCITS IT	LU1681049109	4 781.00	EUR	108.91	127.37		608 955.97	1.38
LYXOR SP 500-D-Hed	LU0959211243	4 327.00	EUR	232.33	264.75		1 145 573.25	2.59
Lux Invest Plus - B	LU0225434231	95.02	EUR	1 273.44			0.00	0.00
APLICAÇÕES DE CURTO PRAZO							2 088 622.15	4.73
D.O.							2 249 809.50	5.09
BST EUR			EUR				1 665 613.53	3.77

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Santander								
BST Futuros EUR			EUR				223 023.52	0.50
Santander								
BST Margem EUR			EUR				65 420.00	0.15
Santander								
BST Futuros GBP			GBP				31 295.17	0.07
Santander								
BST USD			USD				225 239.37	0.51
Santander								
BST Futuros USD			USD				21 359.37	0.05
Santander								
BST Margem USD			USD				12 006.29	0.03
Santander								
Pendente de Juro DO			EUR				4 274.80	0.01
Pendente de Juro DO			EUR				581.25	0.00
Pendente de Juro DO			EUR				179.85	0.00
Pendente de Juro DO			GBP				84.48	0.00
Pendente de Juro DO			GBP				36.67	0.00
Pendente de Juro DO			USD				616.99	0.00
Pendente de Juro DO			USD				34.16	0.00
Pendente de Juro DO			USD				44.04	0.00
OUTROS							-161 187.35	-0.36
OUTROS ACTIVOS							29 656.24	0.07
Explorer - II	PTEXICEM0007	0.563214	EUR	23 574.54	7 236.67		4 075.79	0.01
Com. Fut&OPC			EUR				-1 553.87	0.00
Com. Fut&OPC			GBP				-66.80	0.00
Com. Fut&OPC			USD				-587.61	0.00
Imp.Ret. Imosocial			EUR				27 788.73	0.06
COMISSÃO DE GESTÃO							-172 591.73	-0.39
TOTAL							44 198 098.44	100.00

Câmbios:	
EUR / EUR	1.0000
GBP / EUR	1.1695
USD / EUR	0.9250