

Unique Portfol.–SFM_F.Conservador

Data: 2024-03-31

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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							66 295 840.69	87.32
FUNDOS E OBRIGAÇÕES DE TAXA VARIÁVEL							5 421 149.61	7.14
OBL 0% 09/10/26	DE0001141844	817 000.00	EUR	92.01%	93.69%		765 422.79	1.01
SGLT 0% 06/09/24	ES0L02409065	1 446 000.00	EUR	96.43%	98.44%		1 423 485.78	1.87
BOTS 0% 13/09/24	IT0005561458	3 286 000.00	EUR	96.96%	98.36%		3 232 241.04	4.26
FUNDOS E OBRIGAÇÕES DE TAXA FIXA							60 874 691.08	80.18
US 2YR NOTE Jun24	TUM4	6.00	USD		102.23		0.00	0.00
EUR-SCHATZ FUT Jun24	DUM4	79.00	EUR		105.69		0.00	0.00
EURO-BOBL FUT Jun24	OEM4	21.00	EUR		118.21		0.00	0.00
EURO-BUXL 30Y Jun24	UBM4	1.00	EUR		135.62		0.00	0.00
EURO-BUND FUT Jun24	RXM4	-37.00	EUR		133.30		0.00	0.00
SPGB 0.7 30/04/32	ES0000012K20	476 000.00	EUR	78.51%	83.77%	3 067.99	401 803.67	0.53
SPGB 3,5% 31/05/29	ES0000012M51	417 000.00	EUR	102.65%	103.12%	6 938.61	436 932.33	0.58
SPGB 3.15% 30/04/33	ES0000012L52	456 000.00	EUR	99.51%	100.58%	13 225.87	471 884.35	0.62
SPGB 3,25% 30/04/34	ES0000012M85	182 000.00	EUR	99.44%	100.80%	1 212.09	184 658.99	0.24
SPGB 0.8 30/07/29	ES0000012K53	552 000.00	EUR	87.14%	90.02%	2 968.13	499 867.49	0.66
SPGB 0.8 30/07/27	ES0000012G26	518 000.00	EUR	92.30%	93.53%	2 792.94	487 293.88	0.64
SPGB 1.25 31/10/30	ES0000012G34	288 000.00	EUR	88.23%	90.23%	1 504.92	261 370.20	0.34
SPGB 1,4 30/4/28	ES0000012B39	543 000.00	EUR	94.11%	94.57%	6 999.66	520 487.61	0.69
SPGB 0 31/01/26	ES0000012G91	272 000.00	EUR	92.59%	94.63%		257 404.48	0.34
SPGB 2.8 31/05/26	ES0000012L29	762 000.00	EUR	99.09%	99.53%	17 838.30	776 279.76	1.02
RAGB 0.9% 20/02/32	AT0000A2WSC8	120 000.00	EUR	83.20%	87.00%	120.98	104 525.78	0.14
SPGB 1.95% 30/7/30	ES00000127A2	163 000.00	EUR	94.37%	94.72%	2 136.37	156 526.71	0.21
RAGB 0% 20/02/30	AT0000A2CQD2	767 000.00	EUR	81.63%	85.67%		657 119.58	0.87
DBR 2.6% 15/08/33	DE000BU22015	650 000.00	EUR	101.52%	102.63%	12 097.81	679 205.81	0.89
BKO 3.1% 12/12/25	DE000BU22031	558 000.00	EUR	100.54%	100.21%	7 819.64	566 997.02	0.75
BGB 0.8% 22/06/25	BE0000334434	265 000.00	EUR	96.89%	97.07%	1 645.03	258 885.83	0.34
DBR 2.4% 15/11/30	DE000BU27006	734 000.00	EUR	99.42%	100.78%	11 969.23	751 672.41	0.99
DBR 2.2% 15/02/34	DE000BU22023	184 000.00	EUR	98.24%	99.16%	887.23	183 345.31	0.24
DBR 1% 15/08/2025	DE0001102382	264 000.00	EUR	97.03%	97.18%	1 659.02	258 201.02	0.34
DBR 0,5 15/2/28	DE0001102440	967 000.00	EUR	92.77%	93.12%	607.68	901 029.73	1.19
DBR 0.25 15/02/29	DE0001102465	995 000.00	EUR	90.30%	90.70%	312.64	902 797.54	1.19
DBR 1.7 15/08/32	DE0001102606	304 000.00	EUR	97.16%	95.85%	3 247.65	294 637.73	0.39

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OBL 0 10/04/26	DE0001141836	1 225 000.00	EUR	93.51%	94.61%		1 158 972.50	1.53
OBL 1.3 10/15/27	DE0001141869	524 000.00	EUR	94.84%	96.20%	3 145.43	507 212.47	0.67
FRTR 2% 25/11/32	FR001400BKZ3	270 000.00	EUR	93.67%	94.36%	1 888.52	256 649.72	0.34
FRTR 2,5% 24/09/26	FR001400FYQ4	1 567 000.00	EUR	98.44%	99.18%	20 336.75	1 574 503.02	2.07
FRTR 2,75% 25/02/29	FR001400HI98	636 000.00	EUR	99.44%	100.42%	1 720.33	640 410.61	0.84
FRTR 3,5% 25/11/33	FR001400L834	72 000.00	EUR	107.90%	105.77%	881.31	77 036.43	0.10
BTPS 5.75% 1/2/2033	IT0003256820	333 000.00	EUR	109.74%	116.40%	3 156.18	390 751.53	0.51
BTPS 1.35 01/04/30	IT0005383309	711 000.00	EUR	88.75%	89.59%	4 799.25	641 791.26	0.85
BTPS 0.35 01/02/25	IT0005386245	793 000.00	EUR	96.97%	97.40%	455.00	772 805.28	1.02
BTPS 0.9% 01/04/31	IT0005422891	688 000.00	EUR	80.17%	84.80%	3 096.00	586 485.60	0.77
BTPS 0.25 15/03/28	IT0005433690	847 000.00	EUR	86.05%	89.43%	97.82	757 603.80	1.00
BTPS 0.95 01/12/31	IT0005449969	490 000.00	EUR	75.73%	83.67%	1 551.67	411 554.27	0.54
BTPS 0 01/08/26	IT0005454241	376 000.00	EUR	92.55%	92.93%		349 431.84	0.46
BTPS 2.8% 06/15/29	IT0005495731	529 000.00	EUR	94.31%	98.09%	4 370.75	523 261.56	0.69
BTPS 4.35% 01/11/33	IT0005544082	123 000.00	EUR	99.81%	105.93%	2 234.27	132 528.17	0.17
BTPS 3.85% 15/09/26	IT0005556011	1 027 000.00	EUR	100.29%	101.55%	1 826.55	1 044 724.51	1.38
BTPS 2.95% 15/02/27	IT0005580045	338 000.00	EUR	99.39%	99.41%	1 259.73	337 262.15	0.44
FRTR 1 25/11/25	FR0012938116	667 000.00	EUR	96.84%	96.76%	2 332.68	647 688.53	0.85
FRTR 1% 25/05/27	FR0013250560	216 000.00	EUR	93.99%	94.85%	1 841.31	206 710.83	0.27
FRTR 0.75% 25/11/28	FR0013341682	558 000.00	EUR	90.86%	91.83%	1 463.61	513 891.75	0.68
FRTR 0% 25/11/29	FR0013451507	791 000.00	EUR	85.25%	86.38%		683 297.44	0.90
FRTR 0 25/02/26	FR0013508470	543 000.00	EUR	93.00%	94.65%		513 965.79	0.68
FRTR 0 25/11/30	FR0013516549	932 000.00	EUR	81.10%	84.08%		783 606.96	1.03
FRTR 0.75 25/02/28	FR001400AIN5	84 000.00	EUR	92.77%	92.94%	61.97	78 134.09	0.10
FRTR 3 05/25/33	FR001400H7V7	513 000.00	EUR	99.39%	101.79%	13 119.34	535 291.78	0.71
FRTR 0 25/11/31	FR0014002WK3	735 000.00	EUR	78.20%	81.70%		600 502.35	0.79
BUND.REP 4.75 7/4/28	DE0001135085	410 000.00	EUR	112.28%	109.43%	14 473.22	463 128.02	0.61
JAN HND HRZN EURO CO	LU1004011935	5 766.80	EUR	106.80	113.94		657 069.42	0.87
AMUNDI 3-6 M-IC	FR0011088657	52.46	EUR	100 789.19	105 741.20		5 547 289.09	7.31
GRPAMA ULTRA SH TERM	FR0012599645	320.16	EUR	10 253.09	10 455.68		3 347 521.88	4.41
M G EU CRD Q1ACCEUR	LU2188668326	11 086.47	EUR	99.30	95.20		1 055 482.75	1.39
BLUEBAY-INV GRADE BD	LU0225310266	2 721.46	EUR	181.73	182.17		495 768.73	0.65
ASSII-EURO CP BD-T A	LU2297237823	50 640.49	EUR	8.65	9.27		469 457.62	0.62
MORGAN ST INV F-S	LU0360478795	130 795.50	EUR	30.11	31.24		4 086 051.48	5.38
MS EUR BOND FUND	LU0360483100	39 834.02	EUR	45.65	45.04		1 794 124.13	2.36
FRKN EUR S DUR BD	LU2386637925	35 402.96	EUR	9.76	10.19		360 756.14	0.48
INVESCO EUR CRP BD-S	LU1451406505	102 988.78	EUR	10.14	10.85		1 117 603.33	1.47
ROBECOSAM-EURO SDG C	LU0503372780	3 404.90	EUR	128.28	137.32		467 561.32	0.62
ASSII-EUCPBDS -D EUR	LU0767911984	27 774.56	EUR	11.20	12.03		333 991.85	0.44
BNP PAR SUS ENH BD 1	LU1819949246	57.45	EUR	100 650.92	106 099.70		6 095 639.96	8.03
ETF iShares EUR Corp	IE00BYZTVV78	915 588.00	EUR	4.83	4.93		4 517 511.19	5.95
AMUNDI ECRP SRI 0-3	LU2037748774	38 856.00	EUR	48.50	50.55		1 964 209.66	2.59

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DB X-Trackers II IBO	LU0478205379	5 703.00	EUR	152.93	151.52		864 118.56	1.14
ISHARES CORE EURO	IE00B3F81R35	13 894.00	EUR	116.59	118.87		1 651 579.78	2.18
AMUNDI PRI EURO CORP	LU1931975079	46 151.00	EUR	17.61	18.35		846 824.70	1.12
GESTÃO ALTERNATIVA							0.02	0.00
GESTÃO ALTERNATIVA / OUTROS							0.02	0.00
ML CRB GEMI U-INS	IE00BKPF774	0.0002	EUR	105.00	99.68		0.02	0.00
ACÇÕES							8 686 795.99	11.44
FUNDOS E ACÇÕES ESTRANGEIRAS							8 686 795.99	11.44
Europa							1 154 495.34	1.52
SX5E 19/04/24 P4700	BBG01FZJRL36	20.00	EUR	63.02	4.70		940.00	0.00
SX5E 21/06/24 C5200	BBG012NZLBH5	16.00	EUR	39.94	48.30		7 728.00	0.01
Euro Stoxx 50 Jun24	VGM4	-4.00	EUR		5 045.00		0.00	0.00
ISHARES CORE MSCI EU	IE00B1YZSC51	14 870.00	EUR	25.66	32.01		475 914.35	0.63
XTRACKERS MSCI EUROP	LU0274209237	3 869.00	EUR	68.31	88.53		342 522.57	0.45
AMUNDI MSCI EUROPE U	LU1437015735	3 570.00	EUR	70.98	91.71		327 390.42	0.43
USA							6 705 502.87	8.83
SPX US19/04/24 P4925	BBG01K2RC9R0	5.00	USD	40.06	4.37		2 021.09	0.00
SPX US 21/06/24 C550	BBG01GXDDL8	3.00	USD	40.06	43.28		12 009.99	0.02
S&P500 EMINI Jun24	ESM4	-5.00	USD		5 310.25		0.00	0.00
AMUNDI PI US EQ F GR	LU1883855329	0.003	EUR	2 012.00	2 578.77		7.74	0.00
SPDR ACWI	IE00B44Z5B48	989.00	EUR	158.19	200.35		198 146.15	0.26
UBS ETF MSCI ACWI US	IE00BYM11H29	2 443.00	EUR	127.89	162.32		396 547.76	0.52
ISHARES S&P500 SWAP	IE00BMTX1Y45	36 206.00	EUR	6.17	7.91		286 280.84	0.38
ISHARES MSCI ACWI	IE00B6R52259	5 246.00	EUR	59.58	75.70		397 122.20	0.52
BNP P S&P 500 UCITS	FR0011550185	11 802.00	EUR	18.67	24.19		285 446.71	0.38
INVESC SP 500 AC EUR	IE00B3YCGJ38	2 231.00	EUR	744.65	949.66		2 118 691.46	2.79
X SP500 SWAP	LU0490618542	11 346.00	EUR	73.86	95.71		1 085 914.31	1.43
Lyxor ETF SP 500	LU0496786574	17 951.00	EUR	40.41	49.87		895 144.57	1.18
AMUNDI SP 500 UCITS	LU1681048804	10 864.00	EUR	74.31	94.64		1 028 170.05	1.35
Japão							0.00	0.00
TOPIX INDX FUT Jun24	TPM4	1.00	JPY		2 760.00		0.00	0.00
Outros							826 797.78	1.09
X MSCI EMERGING MARK	IE00BTJRM35	5 813.00	EUR	42.99	49.82		289 580.41	0.38
ISh core EM ETF	IE00BKM4GZ66	6 932.00	EUR	25.72	30.20		209 318.67	0.28
AMUNDI INDEX MSCI EM	LU1437017350	5 251.00	EUR	54.32	62.45		327 898.70	0.43
APLICAÇÕES DE CURTO PRAZO							1 136 807.87	1.50
D.O.							1 135 340.39	1.50
BST - EUR Santander			EUR				109 590.42	0.14
BST Futuros EUR Santander			EUR				14 250.92	0.02
BST Margem EUR			EUR				160 660.00	0.21

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Santander								
BST - GBP			GBP				28 827.21	0.04
Santander								
BST Futuros GBP			GBP				23 452.70	0.03
Santander								
BST - JPY			JPY				181 146.12	0.24
Santander								
BST Futuros JPY			JPY				118 079.73	0.16
Santander								
BST Margem JPY			JPY				8 456.73	0.01
Santander								
BST - USD			USD				387 555.92	0.51
Santander								
BST Futuros USD			USD				-456.78	0.00
Santander								
BST Margem USD			USD				103 218.94	0.14
Santander								
Pendente de Juro DO			EUR				-2 149.89	0.00
Pendente de Juro DO			EUR				104.17	0.00
Pendente de Juro DO			EUR				468.04	0.00
Pendente de Juro DO			GBP				460.43	0.00
Pendente de Juro DO			GBP				268.03	0.00
Pendente de Juro DO			USD				1 061.78	0.00
Pendente de Juro DO			USD				47.49	0.00
Pendente de Juro DO			USD				298.44	0.00
OUTROS							1 467.48	0.00
OUTROS ACTIVOS							-2 878.45	0.00
EUR/USD FUT Jun24	FEEM4	17.00	USD		1.08		0.00	0.00
Com. Fut&OPC			EUR				-2 265.01	0.00
Com. Fut&OPC			GBP				-85.88	0.00
Com. Fut&OPC			USD				-527.56	0.00
COMISSÃO DE GESTÃO							-192 484.71	-0.25
TOTAL							75 924 081.41	100.00

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