

Unique Portfol.–SFM_F.Equilibrado

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							159 967 270.98	63.29
FUNDOS E OBRIGAÇÕES DE TAXA VARIÁVEL							16 210 819.20	6.41
BUBILL 0% 17/04/24	DE000BU0E048	3 051 000.00	EUR	97.88%	99.85%		3 046 454.01	1.21
OBL 0% 09/10/26	DE0001141844	2 707 000.00	EUR	92.01%	93.69%		2 536 107.09	1.00
SGLT 0% 06/09/24	ES0L02409065	4 645 000.00	EUR	96.43%	98.44%		4 572 677.35	1.81
BOTS 0% 13/09/24	IT0005561458	3 834 000.00	EUR	97.70%	98.36%		3 771 275.76	1.49
BTF 0 04/09/24	FR0127921338	2 321 000.00	EUR	97.30%	98.42%		2 284 304.99	0.90
FUNDOS E OBRIGAÇÕES DE TAXA FIXA							143 756 451.78	56.88
US 2YR NOTE Jun24	TUM4	22.00	USD		102.23		0.00	0.00
EUR-SCHATZ FUT Jun24	DUM4	258.00	EUR		105.69		0.00	0.00
EURO-BOBL FUT Jun24	OEM4	69.00	EUR		118.21		0.00	0.00
EURO-BUXL 30Y Jun24	UBM4	4.00	EUR		135.62		0.00	0.00
EURO-BUND FUT Jun24	RXM4	-86.00	EUR		133.30		0.00	0.00
SPGB 0.7 30/04/32	ES0000012K20	1 578 000.00	EUR	78.51%	83.77%	10 170.77	1 332 029.81	0.53
SPGB 3,5% 31/05/29	ES0000012M51	1 383 000.00	EUR	102.65%	103.12%	23 012.21	1 449 106.49	0.57
SPGB 3.15% 30/04/33	ES0000012L52	1 510 000.00	EUR	99.51%	100.58%	43 796.19	1 562 599.49	0.62
SPGB 3,25% 30/04/34	ES0000012M85	602 000.00	EUR	99.44%	100.80%	4 009.22	610 795.12	0.24
SPGB 0.8 30/07/29	ES0000012K53	1 829 000.00	EUR	87.14%	90.02%	9 834.62	1 656 263.84	0.66
SPGB 0.8 30/07/27	ES0000012G26	1 718 000.00	EUR	92.43%	93.53%	9 263.08	1 616 160.02	0.64
SPGB 1.25 31/10/30	ES0000012G34	953 000.00	EUR	88.42%	90.23%	4 979.82	864 881.25	0.34
SPGB 1,4 30/4/28	ES0000012B39	1 799 000.00	EUR	94.11%	94.57%	23 190.39	1 724 414.74	0.68
SPGB 0 31/01/26	ES0000012G91	900 000.00	EUR	92.66%	94.63%		851 706.00	0.34
SPGB 2.8 31/05/26	ES0000012L29	2 525 000.00	EUR	99.09%	99.53%	59 109.84	2 572 318.09	1.02
RAGB 0.9% 20/02/32	AT0000A2WSC8	399 000.00	EUR	83.20%	87.00%	402.27	347 548.23	0.14
SPGB 1.95% 30/7/30	ES00000127A2	540 000.00	EUR	94.37%	94.72%	7 077.54	518 554.74	0.21
RAGB 0% 20/02/30	AT0000A2CQD2	2 540 000.00	EUR	81.63%	85.67%		2 176 119.60	0.86
DBR 2.6% 15/08/33	DE000BU2Z015	2 153 000.00	EUR	101.52%	102.63%	40 071.68	2 249 738.64	0.89
BKO 3.1% 12/12/25	DE000BU2Z031	1 850 000.00	EUR	100.54%	100.21%	25 925.34	1 879 828.84	0.74
BGB 0.8% 22/06/25	BE0000334434	878 000.00	EUR	96.89%	97.07%	5 450.32	857 742.48	0.34
DBR 2.4% 15/11/30	DE000BU27006	2 433 000.00	EUR	99.42%	100.78%	39 674.56	2 491 578.97	0.99
DBR 2.2% 15/02/34	DE000BU2Z023	611 000.00	EUR	98.24%	99.16%	2 946.19	608 826.01	0.24
DBR 1% 15/08/2025	DE0001102382	875 000.00	EUR	97.03%	97.18%	5 498.63	855 779.88	0.34
DBR 0,5 15/2/28	DE0001102440	3 192 000.00	EUR	92.90%	93.12%	2 005.90	2 974 236.70	1.18

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DBR 0.25 15/02/29	DE0001102465	3 299 000.00	EUR	90.40%	90.70%	1 036.57	2 993 295.55	1.18
DBR 1.7 15/08/32	DE0001102606	1 007 000.00	EUR	97.47%	95.85%	10 757.84	975 987.48	0.39
OBL 0 10/04/26	DE0001141836	4 059 000.00	EUR	93.53%	94.61%		3 840 219.90	1.52
OBL 1.3 10/15/27	DE0001141869	1 739 000.00	EUR	94.84%	96.20%	10 438.75	1 683 287.19	0.67
FRTR 2% 25/11/32	FR001400BKZ3	896 000.00	EUR	93.81%	94.36%	6 267.10	851 696.86	0.34
FRTR 2,5% 24/09/26	FR001400FYQ4	5 194 000.00	EUR	98.44%	99.18%	67 408.47	5 218 869.61	2.06
FRTR 2,75% 25/02/29	FR001400HI98	2 109 000.00	EUR	99.44%	100.42%	5 704.67	2 123 625.74	0.84
FRTR 3,5% 25/11/33	FR001400L834	240 000.00	EUR	107.90%	105.77%	2 937.70	256 788.10	0.10
BTPS 5.75% 1/2/2033	IT0003256820	1 105 000.00	EUR	109.75%	116.40%	10 473.21	1 296 637.96	0.51
BTPS 1.35 01/04/30	IT0005383309	2 356 000.00	EUR	88.75%	89.59%	15 903.00	2 126 666.96	0.84
BTPS 0.35 01/02/25	IT0005386245	2 629 000.00	EUR	96.97%	97.40%	1 508.44	2 562 049.28	1.01
BTPS 0.9% 01/04/31	IT0005422891	2 279 000.00	EUR	80.37%	84.80%	10 255.50	1 942 733.55	0.77
BTPS 0.25 15/03/28	IT0005433690	2 807 000.00	EUR	86.11%	89.43%	324.18	2 510 736.56	0.99
BTPS 0.95 01/12/31	IT0005449969	1 625 000.00	EUR	75.73%	83.67%	5 145.83	1 364 848.33	0.54
BTPS 0 01/08/26	IT0005454241	1 248 000.00	EUR	92.55%	92.93%		1 159 816.32	0.46
BTPS 2.8% 06/15/29	IT0005495731	1 754 000.00	EUR	94.31%	98.09%	14 492.07	1 734 973.13	0.69
BTPS 4.35% 01/11/33	IT0005544082	406 000.00	EUR	99.80%	105.93%	7 374.92	437 450.72	0.17
BTPS 3.85% 15/09/26	IT0005556011	3 402 000.00	EUR	100.29%	101.55%	6 050.57	3 460 713.53	1.37
BTPS 2.95% 15/02/27	IT0005580045	1 121 000.00	EUR	99.39%	99.41%	4 177.98	1 118 552.87	0.44
FRTR 1 25/11/25	FR0012938116	2 211 000.00	EUR	96.84%	96.76%	7 732.46	2 146 985.51	0.85
FRTR 1% 25/05/27	FR0013250560	717 000.00	EUR	93.54%	94.85%	6 112.13	686 165.12	0.27
FRTR 0.75% 25/11/28	FR0013341682	1 850 000.00	EUR	91.35%	91.83%	4 852.46	1 703 762.96	0.67
FRTR 0% 25/11/29	FR0013451507	2 622 000.00	EUR	85.39%	86.38%		2 264 988.48	0.90
FRTR 0 25/02/26	FR0013508470	1 800 000.00	EUR	93.07%	94.65%		1 703 754.00	0.67
FRTR 0 25/11/30	FR0013516549	3 090 000.00	EUR	81.10%	84.08%		2 598 010.20	1.03
FRTR 0.75 25/02/28	FR001400AIN5	278 000.00	EUR	92.77%	92.94%	205.08	258 586.62	0.10
FRTR 3 05/25/33	FR001400H7V7	1 700 000.00	EUR	99.39%	101.79%	43 475.41	1 773 871.41	0.70
FRTR 0 25/11/31	FR0014002WK3	2 436 000.00	EUR	78.20%	81.70%		1 990 236.36	0.79
BUND.REP 4.75 7/4/28	DE0001135085	1 360 000.00	EUR	111.43%	109.43%	48 008.74	1 536 229.54	0.61
JAN HND HRZN EURO CO	LU1004011935	19 541.17	EUR	111.28	113.94		2 226 520.57	0.88
AMUNDI 3-6 M-IC	FR0011088657	99.00	EUR	100 748.47	105 741.20		10 468 061.58	4.14
GRPAMA ULTRA SH TERM	FR0012599645	297.37	EUR	10 114.72	10 455.68		3 109 174.19	1.23
M G EU CRD Q1ACCEUR	LU2188668326	40 085.15	EUR	97.62	95.20		3 816 290.77	1.51
BLUEBAY-INV GRADE BD	LU0225310266	6 883.02	EUR	180.44	182.17		1 253 878.84	0.50
ASSII-EURO CP BD-T A	LU2297237823	171 592.59	EUR	8.65	9.27		1 590 731.96	0.63
MORGAN ST INV F-S	LU0360478795	321 520.29	EUR	30.11	31.24		10 044 293.92	3.97
MS EUR BOND FUND	LU0360483100	134 981.84	EUR	44.73	45.04		6 079 582.16	2.41
FRKN EUR S DUR BD	LU2386637925	106 867.04	EUR	9.76	10.19		1 088 975.11	0.43
INVESCO EUR CRP BD-S	LU1451406505	349 878.56	EUR	10.14	10.85		3 796 777.16	1.50
ROBECOSAM-EURO SDG C	LU0503372780	11 537.84	EUR	128.31	137.32		1 584 376.09	0.63
ASSII-EUCPBDS -D EUR	LU0767911984	105 493.60	EUR	11.22	12.03		1 268 571.13	0.50
BNP PAR SUS ENH BD 1	LU1819949246	25.95	EUR	100 652.99	106 099.70		2 753 287.22	1.09

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DB X-Trackers II IBO	LU0478205379	18 917.00	EUR	163.15	151.52		2 866 303.84	1.13
ISHARES CORE EURO	IE00B3F81R35	46 090.00	EUR	116.59	118.87		5 478 718.30	2.17
AMUNDI PRI EURO CORP	LU1931975079	153 095.00	EUR	17.61	18.35		2 809 140.16	1.11
ACÇÕES							87 874 422.57	34.77
FUNDOS E ACÇÕES ESTRANGEIRAS							87 874 422.57	34.77
Europa							12 475 009.42	4.94
SX5E 19/04/24 P4700	BBG01FZJRL36	80.00	EUR	63.02	4.70		3 760.00	0.00
SX5E 21/06/24 C5200	BBG012NZLBH5	78.00	EUR	39.94	48.30		37 674.00	0.01
Euro Stoxx 50 Jun24	VGM4	-92.00	EUR		5 045.00		0.00	0.00
ISHARES CORE MSCI EU	IE00B1YZSC51	158 388.00	EUR	25.66	32.01		5 069 207.94	2.01
XTRACKERS MSCI EUROP	LU0274209237	42 443.00	EUR	68.31	88.53		3 757 478.79	1.49
AMUNDI MSCI EUROPE U	LU1437015735	39 331.00	EUR	70.98	91.71		3 606 888.69	1.43
USA							66 286 190.62	26.23
SPX US19/04/24 P4925	BBG01K2RC9R0	19.00	USD	40.06	4.37		7 680.14	0.00
SPX US 21/06/24 C550	BBG01GXDDXL8	15.00	USD	40.06	43.28		60 049.95	0.02
S&P500 EMINI Jun24	ESM4	-38.00	USD		5 310.25		0.00	0.00
AXA Rosenb US Ind Eq	IE00BD008T51	0.009	EUR	17.08	25.86		0.23	0.00
AMUNDI PI US EQ F GR	LU1883855329	0.002	EUR	2 146.80	2 578.77		5.16	0.00
SPDR ACWI	IE00B44Z5B48	9 743.00	EUR	158.19	200.35		1 952 010.05	0.77
UBS ETF MSCI ACWI US	IE00BYM11H29	24 078.00	EUR	127.89	162.32		3 908 340.96	1.55
ISHARES S&P500 SWAP	IE00BMTX1Y45	358 530.00	EUR	6.15	7.91		2 834 896.71	1.12
ISHARES MSCI ACWI	IE00B6R52259	51 698.00	EUR	59.58	75.70		3 913 538.60	1.55
BNP P S&P 500 UCITS	FR0011550185	116 870.00	EUR	18.67	24.19		2 826 652.88	1.12
INVESC SP 500 AC EUR	IE00B3YCGJ38	22 096.00	EUR	751.09	949.66		20 983 687.36	8.30
X SP500 SWAP	LU0490618542	112 358.00	EUR	73.43	95.71		10 753 671.82	4.25
Lyxor ETF SP 500	LU0496786574	177 760.00	EUR	40.51	49.87		8 864 180.16	3.51
AMUNDI SP 500 UCITS	LU1681048804	107 581.00	EUR	74.57	94.64		10 181 476.60	4.03
Japão							0.00	0.00
TOPIX INDX FUT Jun24	TPM4	16.00	JPY		2 760.00		0.00	0.00
Outros							9 113 222.53	3.61
X MSCI EMERGING MARK	IE00BTJRM35	64 072.00	EUR	42.99	49.82		3 191 810.75	1.26
ISh core EM ETF	IE00BKM4GZ66	76 404.00	EUR	25.72	30.20		2 307 095.18	0.91
AMUNDI INDEX MSCI EM	LU1437017350	57 880.00	EUR	54.32	62.45		3 614 316.60	1.43
APLICAÇÕES DE CURTO PRAZO							5 585 325.78	2.21
D.O.							5 826 018.23	2.30
BST - EUR Santander			EUR				517 811.68	0.20
BST Futuros EUR Santander			EUR				22 657.02	0.01
BST Margem EUR Santander			EUR				678 290.00	0.27
BST - GBP Santander			GBP				76 511.69	0.03

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BST Futuros GBP Santander			GBP				113 888.15	0.05
BST - JPY Santander			JPY				698 420.82	0.28
BST Futuros JPY Santander			JPY				1 311 820.69	0.52
BST Margem JPY Santander			JPY				158 862.27	0.06
BST - USD Santander			USD				1 239 156.66	0.49
BST Futuros USD Santander			USD				171 320.77	0.07
BST Margem USD Santander			USD				820 247.90	0.32
Pendente de Juro DO			EUR				5 867.27	0.00
Pendente de Juro DO			EUR				208.98	0.00
Pendente de Juro DO			EUR				1 827.20	0.00
Pendente de Juro DO			GBP				1 221.74	0.00
Pendente de Juro DO			GBP				1 300.69	0.00
Pendente de Juro DO			USD				3 395.49	0.00
Pendente de Juro DO			USD				906.60	0.00
Pendente de Juro DO			USD				2 302.61	0.00
OUTROS							-240 692.45	-0.10
OUTROS ACTIVOS							-10 477.17	0.00
EUR/JPY FUT Jun24	RYM4	-7.00	JPY		162.00		0.00	0.00
EUR/USD FUT Jun24	FEEM4	159.00	USD		1.08		0.00	0.00
Com. Fut&OPC			EUR				-7 460.67	0.00
Com. Fut&OPC			GBP				-415.11	0.00
Com. Fut&OPC			JPY				-65.08	0.00
Com. Fut&OPC			USD				-2 536.31	0.00
COMISSÃO DE GESTÃO							-659 120.76	-0.26
TOTAL							252 757 421.40	100.00

Câmbios:

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