

Data: 2022-03-31

Carteira: Fundo Pensões Santander Totta

COMPOSIÇÃO DA CARTEIRA

Grupo de Activos	Código	Quantidade/ Montante	Moeda Cotação	Custo Médio	Cotação	Juro Corrido	Valor (EUR)	Peso (%)
Multicrédito CI C	PTYSBGHM0018	2 906 842.83	EUR	4.93	4.95		14 393 296.20	1.29
Fundo Bem Comum, FCR	PTBUMAIM0005	100.00	EUR	4 123.33	3 238.12		323 812.48	0.03
Explorer - III CL B	PTEXIEEM0005	41.98	EUR	14 988.03	47 669.38		2 001 170.11	0.18
Escritórios	EQ05005165015604	4 838 785.00	EUR	80.43%			4 041 000.00	0.36
Terreno Vale Crevo	EQ05005165015619	504 445.00	EUR	59.07%			305 000.00	0.03
Terreno Tróia	55510190601	1 010 380.00	EUR	83.53%			992 000.00	0.09
Escritório (D3)	EQ05005165046496	140 984.08	EUR	84.89%			113 600.00	0.01
Escritório (E3)	EQ05005165046496	130 759.79	EUR	84.89%			102 600.00	0.01
Escritório (F3)	EQ05005165046496	161 236.65	EUR	84.89%			111 600.00	0.01
Escritório (G3)	EQ05005165046496	147 484.50	EUR	84.89%			131 800.00	0.01
Escritório (H3)	EQ05005165046496	165 172.85	EUR	84.89%			148 400.00	0.01
Escritório (I3)	EQ05005165046497	139 612.13	EUR	84.89%			126 200.00	0.01
Loja (BI)	EQ05005165015619	341 604.23	EUR	61.50%			208 000.00	0.02
Loja (A)	EQ05005165015618	236 915.63	EUR	97.33%			147 865.00	0.01
Loja (B)	EQ05005165015618	56 697.76	EUR	99.30%			65 495.00	0.01
Loja (B)	EQ05005165015617	328 130.00	EUR	51.50%			169 000.00	0.02
Loja (B)	EQ05005165015618	84 795.64	EUR	51.65%			58 324.00	0.01
Loja (C)	EQ05005165015618	64 843.73	EUR	74.02%			56 276.00	0.01
Loja (P)	EQ05005165015602	354 110.00	EUR	100.25%			335 808.00	0.03
Loja 4	EQ05005165015606	73 030.00	EUR	85.21%			61 600.00	0.01
Loja 5	EQ05005165015616	261 900.00	EUR	96.74%			244 100.00	0.02
Loja (A)	EQ05005165015602	239 785.00	EUR	81.45%			162 000.00	0.01
Loja (B)	EQ05005165015602	176 685.00	EUR	93.10%			136 000.00	0.01
Loja (A)	EQ05005165015605	118 659.28	EUR	104.93%			141 100.00	0.01
Loja (A)	EQ05005165015617	197 115.00	EUR	102.73%			166 000.00	0.01
Loja (K)	EQ05005165015618	144 651.39	EUR	71.21%			111 574.00	0.01
Loja (D)	EQ05005165015605	187 049.21	EUR	75.54%			165 903.00	0.01
Loja (H)	EQ05005165015619	260 679.97	EUR	76.22%			199 614.00	0.02
Loja (B)	EQ05005165015602	706 467.40	EUR	68.96%			500 000.00	0.04
Escritório (C)	EQ05005165015602	576 964.05	EUR	76.31%			451 000.00	0.04
Escritório (D)	EQ05005165015603	865 568.02	EUR	72.13%			640 000.00	0.06
Escritório (F)	EQ05005165015603	865 568.02	EUR	72.14%			640 000.00	0.06
Escritório (G)	EQ05005165015603	641 070.48	EUR	68.70%			451 000.00	0.04
Escritório (P)	EQ05005165015603	3 654 105.57	EUR	69.24%			2 594 000.00	0.23
Escritório (Q)	EQ05005165015603	3 750 266.29	EUR	67.78%			2 606 000.00	0.23
Escritório (R)	EQ05005165015603	361 872.10	EUR	87.38%			325 000.00	0.03
Escritório (T)	EQ05005165015603	361 872.10	EUR	86.47%			321 000.00	0.03
Escritório (V)	EQ05005165015603	3 372 197.73	EUR	74.14%			2 562 000.00	0.23
Loja 8	EQ05005165015616	518 330.00	EUR	52.61%			289 400.00	0.03

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Carteira: **Fundo Pensões Santander Totta**

Grupo de Activos	Código	Quantidade/ Montante	Moeda Cotação	Custo Médio	Cotação	Juro Corrido	Valor (EUR)	Peso (%)
Loja (BG)	EQ05005165015617	521 790.00	EUR	74.93%			378 000.00	0.03
Loja (AJ)	EQ05005165015617	482 120.00	EUR	26.36%			141 350.00	0.01
Loja (B)	EQ05005165015617	429 985.00	EUR	48.84%			210 000.00	0.02
Loja (A)	EQ05005165015617	324 695.00	EUR	47.14%			153 074.00	0.01
Loja (A)	EQ05005165015617	374 510.00	EUR	63.55%			228 000.00	0.02
EUR/CHF FUT Jun22	RFM2	20.00	CHF	-0.01	1.02		-19 236.39	0.00
EUR/GBP FUT Jun22	RPM2	29.00	GBP	-0.01	0.85		-26 782.02	0.00
BlackstoGSO Eur 2015	IE00B3DS7666	69 280.06	EUR	173.21	204.76		14 185 695.98	1.27
SANTANDER EUR BOND	LU1003781322	11 181.39	EUR	1 073.21	1 115.12		12 468 535.71	1.12
SANTANDER COV BONDIE	LU2063682251	73 000.00	EUR	100.00	96.39		7 036 309.40	0.63
SANTANDER REND CART	ES0138534054	130 000.00	EUR	93.99	93.59		12 167 116.00	1.09
MUTUAFOND CRTO PLAZO	ES0165142011	36 504.98	EUR	136.97	135.86		4 959 683.89	0.44
THREADNEEDLE-PAN E S	LU1849566168	800 000.00	EUR	15.00	11.98		9 584 960.00	0.86
Altamar PE X FCR	ES0157103021	3 460 671.63	EUR	1.17	1.89		6 533 748.03	0.59
GSO ESDF II	EQ00000000721930	4 225 277.00	EUR	1.00	1.04		4 391 752.91	0.39
ICG SDP 4A - EUR	945202009241	343 456 185.00	EUR	0.01	0.01		3 793 130.11	0.34
LA VICTORIA GROWTH F	954202111260	35 840.00	USD	100.00	99.88		3 224 754.12	0.29
EQT INFRASTRUCTURE V	954202112280	58 538.40	EUR	99.99	96.69		5 659 937.70	0.51
Periodif.IMI.Ano2022 - Escritórios Faro	55510190401		EUR			-2 365.61	-2 365.61	0.00
Periodif.IMI.Ano2022 - Terreno Vale Crev	55510190501		EUR			-34.20	-34.20	0.00
Periodif.IMI.Ano2022 - Terreno Tróia	55510190601		EUR			-0.07	-0.07	0.00
Periodif.IMI.Ano2022 - Escrit. (D3) Funchal	55510190701		EUR			-66.60	-66.60	0.00
Periodif.IMI.Ano2022 - Escrit. (E3) Funchal	55510190702		EUR			-61.77	-61.77	0.00
Periodif.IMI.Ano2022 - Escrit. (F3) Funchal	55510190703		EUR			-76.16	-76.16	0.00
Periodif.IMI.Ano2022 - Escrit. (G3) Funchal	55510190704		EUR			-69.67	-69.67	0.00
Periodif.IMI.Ano2022 - Escrit. (H3) Funchal	55510190705		EUR			-78.02	-78.02	0.00
Periodif.IMI.Ano2022 - Escrit. (I3) Funchal	55510190706		EUR			-65.95	-65.95	0.00
Periodif.IMI.Ano2022 - Loja (BI) V.Paraiso	55510190901		EUR			-107.18	-107.18	0.00
Periodif.IMI.Ano2022 - Loja (A) Paredes	55510191201		EUR			-16.60	-16.60	0.00
Periodif.IMI.Ano2022 - Loja (B) Paredes	55510191202		EUR			-11.33	-11.33	0.00
Periodif.IMI.Ano2022 - Loja (B) Pombal	55510191301		EUR			-84.23	-84.23	0.00
Periodif.IMI.Ano2022 - Loja (B) Pamp.Ser	55510191401		EUR			-22.13	-22.13	0.00
Periodif.IMI.Ano2022 - Loja (C) Pamp.Ser	55510191402		EUR			-23.07	-23.07	0.00
Periodif.IMI.Ano2022 - Loja (P)Castelo M	55510191501		EUR			-128.17	-128.17	0.00
Periodif.IMI.Ano2022 - Loja 4 Portimão D	55510191601		EUR			-25.58	-25.58	0.00
Periodif.IMI.Ano2022 - Loja 5 Portimão E	55510191602		EUR			-102.86	-102.86	0.00
Periodif.IMI.Ano2022 - Loja (A) Amarante	55510191801		EUR			-27.16	-27.16	0.00
Periodif.IMI.Ano2022 - Loja (B) Amarante	55510191802		EUR			-22.87	-22.87	0.00
Periodif.IMI.Ano2022 - Loja (A) Olhão	55510191901		EUR			-124.81	-124.81	0.00
Periodif.IMI.Ano2022 - Loja (A) Aveiro	55510192001		EUR			-105.92	-105.92	0.00
Periodif.IMI.Ano2022 - Loja (K) Mangualde	55510192101		EUR			-59.11	-59.11	0.00
Periodif.IMI.Ano2022 - Loja (D) Esmoriz	55510192201		EUR			-61.22	-61.22	0.00

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Periodif.IMI.Ano2022 - Loja (H) V.Cambra	55510192301		EUR			-60.42	-60.42	0.00
Periodif.IMI.Ano2022 - Loja (B) Mesquita	55510192401		EUR			-293.21	-293.21	0.00
Periodif.IMI.Ano2022 - Escrit.(C) Mesquita	55510192402		EUR			-248.58	-248.58	0.00
Periodif.IMI.Ano2022 - Escrit.(D) Mesquita	55510192403		EUR			-334.47	-334.47	0.00
Periodif.IMI.Ano2022 - Escrit.(F) Mesquita	55510192404		EUR			-331.83	-331.83	0.00
Periodif.IMI.Ano2022 - Escrit.(G) Mesquita	55510192405		EUR			-248.17	-248.17	0.00
Periodif.IMI.Ano2022 - Escrit.(P) Mesquita	55510192406		EUR			-1 299.32	-1 299.32	0.00
Periodif.IMI.Ano2022 - Escrit.(Q) Mesquita	55510192407		EUR			-1 298.71	-1 298.71	0.00
Periodif.IMI.Ano2022 - Escrit.(R) Mesquita	55510192408		EUR			-180.74	-180.74	0.00
Periodif.IMI.Ano2022 - Escrit.(T) Mesquita	55510192409		EUR			-178.86	-178.86	0.00
Periodif.IMI.Ano2022 - Escrit.(V) Mesquita	55510192410		EUR			-1 284.73	-1 284.73	0.00
Periodif.IMI.Ano2022 - Loja 8 Barreiro	55510192501		EUR			-369.06	-369.06	0.00
Periodif.IMI.Ano2022 - Loja (BG) Feijó	55510192801		EUR			-437.84	-437.84	0.00
Periodif.IMI.Ano2022 - Loja (AJ) Vialonga	55510192901		EUR			-135.14	-135.14	0.00
Periodif.IMI.Ano2022 - Loja (B) C.Caparica	55510193301		EUR			-272.16	-272.16	0.00
Periodif.IMI.Ano2022 - Loja (A) Sacavém	55510193701		EUR			-158.60	-158.60	0.00
Periodif.IMI.Ano2022 - Loja (A) O. Basto	55510193801		EUR			-166.78	-166.78	0.00
Periodif.IMI.Ano2022 - LE C15 V.N.Cacela	55510194102		EUR			-5.21	-5.21	0.00
RD Portimão - Loja 4 Portimão D	55510191601		EUR			586.81	586.81	0.00
RD Portimão - Loja 5 Portimão E	55510191602		EUR			2 104.31	2 104.31	0.00
Pendente de Juro DO			CHF				-0.04	0.00
Pendente de Juro DO			GBP				249.61	0.00
Pendente de Juro DO			GBP				10.80	0.00
Pendente de Juro DO			GBP				5.54	0.00
Rsp Fin.Recebida			EUR				-3 294.81	0.00
Rsp Fin.Recebida			EUR				-894.22	0.00
Caução Garantia			EUR				-1 000.00	0.00
Provis.Rendas			EUR				-3 189.03	0.00
Provis.Rendas			EUR				-0.20	0.00
Renda Dívida			EUR				213.23	0.00
Renda Dívida			EUR				4 221.50	0.00
Renda Dívida			EUR				930.22	0.00
IMI Serviço			EUR				-45 790.15	0.00
RedDspC. Serviço			EUR				-1 350.00	0.00
Renda Serviço			EUR				-13 013.23	0.00
Renda Serviço			EUR				-7 986.54	0.00
Renda Serviço			EUR				-59 132.44	-0.01
Renda Serviço			EUR				-1 952.99	0.00
Renda Serviço			EUR				-3 311.62	0.00
Renda Serviço			EUR				-1 359.84	0.00
Renda Serviço			EUR				-2 335.78	0.00
Renda Serviço			EUR				-639.95	0.00



PENSÕES

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Grupo de Activos	Código	Quantidade/ Montante	Moeda Cotação	Custo Médio	Cotação	Juro Corrido	Valor (EUR)	Peso (%)
Renda Serviço			EUR				-2 705.81	0.00
Renda Serviço			EUR				-623.05	0.00
Renda Serviço			EUR				-939.75	0.00
Renda Serviço			EUR				-2 125.00	0.00
Renda Serviço			EUR				-2 900.00	0.00
Renda Serviço			EUR				-1 780.00	0.00
Renda Serviço			EUR				-1 105.61	0.00
Renda Serviço			EUR				-1 032.47	0.00
Renda Serviço			EUR				-929.22	0.00
Imp.Ret.Acç.Europa			EUR				1 896 574.82	0.17
Imp.Ret. Multiobrig.			EUR				1 102 715.63	0.10
Imp.Ret.Acc.Portugal			EUR				481 071.54	0.04
Imp.Ret. Imorecup.			EUR				238 870.00	0.02
Imp.Ret. Novimovest			EUR				3 362 663.81	0.30
Imp.Selo.Cont.Arrend			EUR				140.00	0.00
BlackStone Cap H II			USD				2 241 674.01	0.20
Operação Regul.-Inic			EUR				26 664.20	0.00
Pend Sub GINKGO			EUR				1 666 302.19	0.15
Pend Sub GSO			EUR				649 991.00	0.06
Kick B.GB0030276421			EUR				5.29	0.00
Pendentes Diversos			EUR				-36 416.00	0.00
Pendente Rendas			EUR				-599.73	0.00
Custos Reasearch			EUR				-8 365.50	0.00
Imposto Selo CG			EUR				-157 165.09	-0.01
Pendente Seg. Vida			EUR				-345 000.00	-0.03
Pend Sub Unigestion			EUR				3 092 885.33	0.28
<b>TAXA DE JURO</b>							<b>583 171 494.65</b>	<b>52.25</b>
<b>FUNDOS E OBRIGAÇÕES DE TAXA VARIÁVEL</b>							<b>76 290 252.82</b>	<b>6.84</b>
Somec/94	PTSMCAOE0000	40 000.00	EUR				0.00	0.00
Somec/92	PTSMC1OE0001	50 000.00	EUR				0.00	0.00
FREGR 0 31/01/24	DE000A2DAHU1	10 000 000.00	EUR	99.86%	98.05%		9 805 000.00	0.88
RAGSTF 0 02/10/24	DE000A2LQRA1	3 500 000.00	EUR	102.20%	98.45%		3 445 750.00	0.31
UBIFP 0 24/09/24	FR0013448412	6 075 390.00	EUR	99.56%	95.46%		5 799 790.00	0.52
WLNFP 0% 30/07/25	FR0013526803	4 658 160.00	EUR	95.82%	92.41%		4 304 820.00	0.39
GBLBBB 0 12/29/23	XS2240512124	1 200 000.00	EUR	103.28%	109.40%		1 312 800.00	0.12
BALDER Float 14/6/23	XS2353018141	4 200 000.00	EUR	100.14%	100.00%	196.77	4 199 986.77	0.38
BNP Float 22/9/22	XS1584041252	3 000 000.00	EUR	100.00%	100.35%	302.50	3 010 832.50	0.27
SOCGEN Float 1/4/22	XS1586146851	3 000 000.00	EUR	101.76%	100.00%	2 031.33	3 002 061.33	0.27
GS Float 26/9/23	XS1691349523	10 000 000.00	EUR	100.03%	99.95%	152.22	9 995 352.22	0.90
DWS FLOAT RATE NOTES	LU1534073041	160 000.00	EUR	83.87	83.66		13 385 600.00	1.20
LYXOR BARCL FLT EUR	LU1829218319	180 000.00	EUR	100.10	100.16		18 028 260.00	1.62
<b>FUNDOS E OBRIGAÇÕES DE TAXA FIXA</b>							<b>506 881 241.83</b>	<b>45.42</b>

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AZORES0.603 21/07/26	PTRAAGOM0001	1 500 000.00	EUR	100.00%	97.77%	6 294.33	1 472 904.33	0.13
AZORES 2.163 06/4/32	PTRAAIOM0009	4 000 000.00	EUR	100.00%	100.92%		4 036 800.00	0.36
PGB 1.15 11/04/42	PTOTEPOE0032	2 000 000.00	EUR	99.37%	88.23%	4 536.99	1 769 036.99	0.16
AZORES 1.448 14/4/27	PTRAAEOM0003	2 000 000.00	EUR	100.00%	100.88%	27 928.55	2 045 488.55	0.18
PGB 0.475% 18/10/30	PTOTELOE0028	4 665 000.00	EUR	100.89%	94.04%	10 016.97	4 396 936.32	0.39
PGB 0.9 12/10/35	PTOTENOE0034	1 690 000.00	EUR	99.60%	91.84%	7 125.78	1 559 171.08	0.14
PGB 0.7 10/15/27	PTOTEMOE0035	12 470 000.00	EUR	103.99%	99.22%	40 177.32	12 413 285.42	1.11
PGB 0.3 10/17/31	PTOTEEOE0033	4 170 000.00	EUR	99.55%	90.60%	5 689.48	3 783 751.18	0.34
PGB 2.25 18/4/34	PTOTEWEOE0017	4 000 000.00	EUR	114.30%	108.56%	85 808.22	4 428 088.22	0.40
AZORE 1.095 27/09/36	PTRAAHOM0000	1 400 000.00	EUR	100.00%	87.56%	7 812.00	1 233 708.00	0.11
PGB 4.1% 04/15/37	PTOTE5OE0007	521 000.00	EUR	150.12%	132.88%	20 541.67	712 830.84	0.06
GALP 1.375 19/9/23	PTGGDAOE0001	7 500 000.00	EUR	99.52%	101.07%	54 811.64	7 634 761.64	0.68
SAUDCR 0.491 1/10/27	PTSDRAOM0012	4 300 000.00	EUR	100.00%	96.18%	10 527.58	4 146 181.58	0.37
SPGB 0 31/01/27	ES0000012J15	1 536 000.00	EUR	100.16%	96.00%		1 474 498.56	0.13
SPGB 0.7 30/04/32	ES0000012K20	1 282 000.00	EUR	95.11%	93.11%	1 794.80	1 195 490.64	0.11
SPGB 0 31/05/25	ES0000012K38	1 500 000.00	EUR	99.66%	98.28%		1 474 185.00	0.13
SPGB 1.9% 31/10/52	ES0000012K46	1 400 000.00	EUR	99.93%	95.76%	3 206.58	1 343 860.58	0.12
SPGB 2,35 30/7/2033	ES00000128Q6	3 000 000.00	EUR	124.92%	109.30%	47 321.92	3 326 261.92	0.30
SPGB 1 31/10/50	ES0000012G00	650 000.00	EUR	98.15%	79.49%	2 706.85	519 385.35	0.05
SPGB 0% 31/01/28	ES0000012I08	7 461 000.00	EUR	97.39%	94.68%		7 064 000.19	0.63
SPGB 0.85 30/07/37	ES0000012I24	2 516 000.00	EUR	99.44%	88.21%	14 354.99	2 233 617.95	0.20
SPGB 0.8 30/07/27	ES0000012G26	10 737 000.00	EUR	102.93%	99.12%	57 656.22	10 700 277.99	0.96
SPGB 0.5 31/10/31	ES0000012I32	2 177 000.00	EUR	99.09%	92.34%	4 532.93	2 014 818.27	0.18
SPGB 0% 31/05/24	ES0000012H33	21 596 000.00	EUR	101.33%	99.56%		21 501 193.56	1.93
SPGB 0.1 30/04/31	ES0000012H41	4 299 000.00	EUR	94.83%	89.93%	3 957.44	3 869 876.18	0.35
SPGB 1.2 31/10/40	ES0000012G42	2 080 000.00	EUR	99.09%	90.31%	10 394.30	1 888 904.70	0.17
SPGB 2,7 31/10/2048	ES0000012B47	2 948 000.00	EUR	115.64%	115.22%	33 146.83	3 429 685.03	0.31
SPAIN 1.45 30/04/29	ES0000012E51	8 490 000.00	EUR	107.24%	102.77%	113 324.05	8 838 157.45	0.79
SPGB 1.85 30/07/35	ES0000012E69	7 400 000.00	EUR	107.86%	103.30%	91 891.78	7 735 721.78	0.69
SPGB 0.5% 30/04/30	ES0000012F76	4 077 000.00	EUR	98.67%	95.05%	18 765.37	3 893 913.10	0.35
SPGB 0 31/01/26	ES0000012G91	4 888 000.00	EUR	101.70%	97.45%		4 763 258.24	0.43
SPGB 0 31/01/25	ES0000012F92	5 164 000.00	EUR	101.31%	98.94%		5 109 364.88	0.46
SPGB 2,9 31/10/2046	ES00000128C6	8 802 000.00	EUR	132.17%	120.62%	106 299.22	10 722 919.54	0.96
CANAR 0.714 31/10/31	ES0000093452	1 800 000.00	EUR	100.00%	92.11%	4 190.10	1 662 152.10	0.15
BASQUE 0.85 30/04/30	ES0000106643	1 620 000.00	EUR	99.75%	97.42%	12 675.95	1 590 815.15	0.14
ESM 0 16/12/24	EU000A1Z99M6	2 963 590.00	EUR	101.52%	98.78%		2 927 374.93	0.26
EU 0 22/04/31	EU000A3KT6A3	490 000.00	EUR	100.24%	91.19%		446 831.00	0.04
EU 0 04/07/29	EU000A3KRJQ6	1 742 000.00	EUR	99.85%	93.66%		1 631 504.94	0.15
SPGB 1 30/07/42	ES0000012J07	9 907 000.00	EUR	97.56%	86.47%	54 013.51	8 620 299.20	0.77
DBR 0 15/05/36	DE0001102549	2 623 000.00	EUR	90.78%	91.18%		2 391 546.48	0.21
BKO 0 15/03/24	DE0001104875	6 000 000.00	EUR	100.07%	100.14%		6 008 340.00	0.54
OBL 0 10/04/26	DE0001141836	6 194 000.00	EUR	99.71%	98.93%		6 127 786.14	0.55

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Carteira: **Fundo Pensões Santander Totta**

Grupo de Activos	Código	Quantidade/ Montante	Moeda Cotação	Custo Médio	Cotação	Juro Corrido	Valor (EUR)	Peso (%)
JUNGAL 0 12/12/23	ES0001352576	2 400 000.00	EUR	100.00%	99.62%		2 390 808.00	0.21
JUNGAL 0.268 30/7/28	ES0001352618	1 724 000.00	EUR	100.00%	94.61%	1 506.35	1 632 496.55	0.15
BTPS 3.35 01/03/35	IT0005358806	2 850 000.00	EUR	111.95%	113.66%	8 108.84	3 247 532.84	0.29
BTPS 3 01/08/29	IT0005365165	5 077 000.00	EUR	120.02%	109.29%	24 824.01	5 573 325.00	0.50
BTPS 0.35 01/02/25	IT0005386245	1 579 000.00	EUR	102.00%	98.88%	893.32	1 562 161.15	0.14
BTPS 2.45% 01/09/50	IT0005398406	395 000.00	EUR	90.68%	99.84%	821.92	395 189.92	0.04
BTPS 1.85 01/07/25	IT0005408502	4 590 000.00	EUR	99.66%	102.98%	20 937.95	4 747 719.95	0.43
BTPS 1.65 01/12/30	IT0005413171	9 422 000.00	EUR	108.64%	98.21%	51 537.05	9 304 883.25	0.83
BTPS 0,50 01/02/26	IT0005419848	1 494 000.00	EUR	101.47%	98.07%	1 217.49	1 466 368.35	0.13
BTPS 1.8 01/03/41	IT0005421703	6 675 000.00	EUR	95.84%	91.95%	10 204.52	6 147 600.02	0.55
BTPS 1.7 01/09/51	IT0005425233	750 000.00	EUR	98.69%	85.26%	1 082.88	640 495.38	0.06
BTPS 0.95 01/03/37	IT0005433195	1 710 000.00	EUR	99.41%	84.16%	1 379.71	1 440 567.01	0.13
BTPS 0.25 15/03/28	IT0005433690	7 064 000.00	EUR	99.16%	92.79%	815.82	6 555 783.98	0.59
BTPS 0.6% 01/08/31	IT0005436693	2 310 000.00	EUR	99.97%	88.33%	2 258.95	2 042 705.05	0.18
BTPS 0,5 15/07/28	IT0005445306	1 608 000.00	EUR	98.30%	93.61%	1 687.96	1 506 920.68	0.14
BTPS 0.95 01/12/31	IT0005449969	1 167 000.00	EUR	101.35%	90.85%	3 685.35	1 063 858.17	0.10
BTPS 0 30/01/24	IT0005454050	4 858 000.00	EUR	100.76%	99.46%		4 831 815.38	0.43
BTPS 0 15/12/24	IT0005474330	10 598 000.00	EUR	100.30%	97.92%		10 377 455.62	0.93
BTPS 0 29/11/23	IT0005482309	30 876 000.00	EUR	99.94%	99.57%		30 743 233.20	2.75
BTPS 1.1% 01/04/27	IT0005484552	9 404 000.00	EUR	99.46%	98.67%	8 809.70	9 287 924.58	0.83
FRTR 1.25 25/05/36	FR0013154044	3 218 000.00	EUR	108.97%	101.24%	34 273.90	3 292 305.82	0.29
FRTR 0.75% 25/11/28	FR0013341682	4 974 000.00	EUR	102.26%	100.48%	12 980.10	5 010 805.56	0.45
FRTR 0 25/11/31	FR0014002WK3	2 400 000.00	EUR	96.95%	91.42%		2 194 056.00	0.20
SPGB 5.15% 31/10/28	ES00000124C5	1 237 000.00	EUR	138.22%	126.21%	26 529.41	1 587 710.00	0.14
EIB 0.01 15/11/35	XS2194790262	826 000.00	EUR	100.46%	84.81%	31.00	700 536.82	0.06
ICO 0.75 31/10/23	XS1915152000	2 000 000.00	EUR	99.89%	101.11%	6 246.58	2 028 346.58	0.18
ICO 0 30/04/26	XS2250026734	1 950 000.00	EUR	101.11%	96.95%		1 890 603.00	0.17
FADE 0.5 17/06/23	ES0378641338	3 300 000.00	EUR	99.79%	100.78%	13 019.18	3 338 726.18	0.30
FADE 0.01 17/09/25	ES0378641353	2 100 000.00	EUR	99.72%	97.89%	112.77	2 055 865.77	0.18
ICO 0 30/04/25	XS2412060092	4 714 000.00	EUR	101.11%	98.42%		4 639 471.66	0.42
MADRI 4.125% 21/5/24	ES0000101602	2 500 000.00	EUR	118.09%	107.99%	88 998.29	2 788 798.29	0.25
FADE 0.05 17/09/24	ES0378641346	3 000 000.00	EUR	100.79%	99.24%	805.48	2 977 885.48	0.27
REN 2.5% 12/2/25	XS1189286286	2 000 000.00	EUR	99.67%	103.71%	6 575.34	2 080 675.34	0.19
ULFP 2.125 PERP	FR0013330529	2 500 000.00	EUR	94.17%	97.92%	22 996.58	2 471 021.58	0.22
MMBFP 2.125 16/10/26	FR0013449261	1 700 000.00	EUR	99.63%	97.88%	16 528.42	1 680 403.42	0.15
QDTFP 2.25% 03/02/25	FR0013478849	1 000 000.00	EUR	99.41%	98.56%	3 513.70	989 123.70	0.09
ILDFP 0.75 11/02/24	FR0014001YE4	4 000 000.00	EUR	99.84%	96.75%	4 027.40	3 874 027.40	0.35
RINF 1.375 26/03/28	FR0014002KP7	1 000 000.00	EUR	98.95%	90.27%	226.03	902 926.03	0.08
RABOBK 3.25% PERP	XS2050933972	4 400 000.00	EUR	100.00%	94.88%	36 435.62	4 210 935.62	0.38
FCCSER0.815 04/12/23	XS2081491727	5 470 000.00	EUR	99.86%	100.23%	14 412.33	5 496 719.83	0.49
CEPSA 0.75% 12/02/28	XS2117485677	2 700 000.00	EUR	99.43%	89.13%	2 663.01	2 409 200.01	0.22
FADE 0,5 17/3/23	ES0378641312	3 100 000.00	EUR	99.53%	100.63%	636.99	3 120 228.99	0.28

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Carteira: Fundo Pensões Santander Totta

Grupo de Activos	Código	Quantidade/ Montante	Moeda Cotação	Custo Médio	Cotação	Juro Corrido	Valor (EUR)	Peso (%)
ADIFAL 1,25 04/05/26	ES0200002030	2 800 000.00	EUR	99.35%	101.48%	31 835.62	2 873 163.62	0.26
BATSLN .875 13/10/23	XS1203854960	3 039 000.00	EUR	101.38%	100.17%	12 384.97	3 056 642.44	0.27
BERTEL 3 23/04/75	XS1222591023	2 500 000.00	EUR	103.58%	101.13%	70 479.45	2 598 604.45	0.23
BNP 6.125 PERP	XS1247508903	4 350 000.00	EUR	106.22%	100.50%	76 856.97	4 448 606.97	0.40
BKNG 2.15% 11/25/22	XS1325825211	6 600 000.00	EUR	102.83%	100.90%	49 373.42	6 708 773.42	0.60
Xenon Capital 12/44	XS0327783485	40 000 000.00	EUR	56.13%	28.28%		11 312 000.00	1.01
FADE 0.85 17/12/23	ES0378641320	2 900 000.00	EUR	99.87%	101.19%	7 091.10	2 941 572.10	0.26
RENEPL 01/06/23	XS1423826798	10 000 000.00	EUR	99.54%	101.51%	145 753.42	10 296 753.42	0.92
Citi 0.5 4/8/23	XS1466161350	5 000 000.00	EUR	104.25%	106.02%	16 458.33	5 317 308.33	0.48
IDRSM 1.25 07/10/23	XS1500463358	3 300 000.00	EUR	100.33%	100.54%	19 945.05	3 337 765.05	0.30
FERSM 2.124 PERP	XS1716927766	1 000 000.00	EUR	100.00%	96.50%	18 737.75	983 737.75	0.09
SOCGEN 0.5 13/1/23	XS1718306050	4 000 000.00	EUR	99.60%	100.56%	4 273.97	4 026 473.97	0.36
TELEFO 2.625 PERP	XS1731823255	3 000 000.00	EUR	102.41%	100.75%	64 294.52	3 086 794.52	0.28
PCIM 1.375 25/01/23	XS1757843146	1 500 000.00	EUR	100.70%	100.61%	3 729.45	1 512 879.45	0.14
AKFAST 3.875 5/10/78	XS1788973573	2 006 000.00	EUR	105.80%	102.50%	37 907.90	2 094 057.90	0.19
CABKSM 1.75 24/10/23	XS1897489578	8 900 000.00	EUR	102.43%	101.94%	67 847.26	9 140 151.26	0.82
CABKSM 2.375 1/02/24	XS1936805776	5 200 000.00	EUR	104.93%	102.97%	19 963.01	5 374 611.01	0.48
ASML 3.375% 19/9/23	XS0972530561	1 000 000.00	EUR	112.64%	104.71%	17 938.36	1 064 988.36	0.10
JAN HND HRZN EURO CO	LU1004011935	277 431.61	EUR	120.85	116.17		32 229 229.90	2.89
Ishares Euro Corpora	IE0032523478	306 300.00	EUR	139.88	131.20		40 187 325.75	3.60
LYXOR EURMTS INV GRA	LU1650490474	30 000.00	EUR	185.34	181.72		5 451 600.00	0.49
<b>IMOBILIÁRIO</b>							<b>118 763 546.77</b>	<b>10.64</b>
FUNDOS DE INVESTIMENTO IMOBILIÁRIO							118 763 546.77	10.64
Fundo Lusimovest	PTYSAIE0008	1 074 147.00	EUR	65.35	62.16		66 768 514.56	5.98
ImoRecuperação	PTYSBIE0007	100 000.00	EUR	51.15	57.67		5 767 092.30	0.52
Novimovest Up Bruta	PTYIMBHM0004	7 492 513.00	EUR	5.83	6.15		46 042 488.89	4.13
PREFF Real Estate C	IE00B06YB805	2 979.13	EUR	93.73	62.25		185 451.02	0.02
<b>GESTÃO ALTERNATIVA</b>							<b>7 652 274.52</b>	<b>0.69</b>
HEDGE FUNDS							2 505 474.52	0.22
Carteira Alternativa	PTYSBFLM0005	181 944.01	EUR	5.12	5.53		1 005 866.53	0.09
PVCi	LU0351661144	1 277 646.57	EUR	1.03	1.15		1 471 376.12	0.13
TII C	EQ05005165015619I	21 078.00	EUR	5.00	1.34		28 231.87	0.00
GESTÃO ALTERNATIVA / OUTROS							5 146 800.00	0.46
BlackRock Fixed Inco	LU0438336777	40 000.00	EUR	131.20	128.67		5 146 800.00	0.46
<b>ACÇÕES</b>							<b>176 698 361.35</b>	<b>15.83</b>
FUNDOS E ACÇÕES ESTRANGEIRAS							176 698 361.35	15.83
Europa							84 295 093.35	7.55
Sant.Ac Europa CL C	PTYSANHM0002	4 667 253.47	EUR	4.21	5.71		26 668 583.67	2.39
Euro Stoxx 50 Jun22	VGM2	-567.00	EUR	35.00	3 828.00		198 450.00	0.02
ISHARES ETF.EUR.DIS	IE0008471009	834 644.00	EUR	26.08	39.72		33 152 059.68	2.97
db xtrackersES50 ETF	LU0380865021	400 000.00	EUR	60.72	60.69		24 276 000.00	2.18
USA							92 403 268.00	8.28



Data: **2022-03-31**

Carteira: **Fundo Pensões Santander Totta**

Grupo de Activos	Código	Quantidade/ Montante	Moeda Cotação	Custo Médio	Cotação	Juro Corrido	Valor (EUR)	Peso (%)
JACKSON FIN. Equity	US46817M1071		USD		44.79		0.00	0.00
ETF IUSE LN	IE00B3ZW0K18	140 000.00	EUR	94.74	100.12		14 016 800.00	1.26
ISHARES SP500 AMST	IE00B5BMR087	50 000.00	EUR	190.60	423.58		21 178 800.00	1.90
INVESC SP 500 AC EUR	IE00B3YCGJ38	25 000.00	EUR	531.90	782.89		19 572 250.00	1.75
Lyxor ETF SP 500	LU0496786574	670 000.00	EUR	22.32	42.42		28 420 730.00	2.55
AMUNDI SP 500 UCITS	LU1681049109	80 000.00	EUR	113.76	115.18		9 214 688.00	0.83
Lux Invest Plus - B	LU0225434231	1 933.30	EUR	1 072.43			0.00	0.00
<b>APLICAÇÕES DE CURTO PRAZO</b>							<b>62 705 620.84</b>	<b>5.62</b>
D.O.							62 314 330.96	5.58
BST CHF Santander			CHF				787 575.36	0.07
BST Futuros CHF Santander			CHF				64 778.22	0.01
BST Margem CHF Santander			CHF				72 075.58	0.01
BST EUR Santander			EUR				49 822 089.88	4.46
BST Futuros EUR Santander			EUR				4 669 643.18	0.42
BST Margem EUR Santander			EUR				2 494 800.00	0.22
BST GBP Santander			GBP				2 135 727.49	0.19
BST Margem GBP Santander			GBP				90 501.80	0.01
BST Futuros GBP Santander			GBP				102 801.86	0.01
BST NOK Santander			NOK				102.78	0.00
BST SEK Santander			SEK				1 238.79	0.00
BST Futuros SEK Santander			SEK				0.81	0.00
BST USD Santander			USD				1 991 243.22	0.18
BST Futuros USD Santander			USD				62 379.63	0.01
BST Margem USD Santander			USD				19 025.31	0.00
Pendente de Juro DO			USD				339.01	0.00
Pendente de Juro DO			USD				5.86	0.00
Pendente de Juro DO			USD				2.17	0.00
OUTROS							391 289.88	0.04
<b>OUTROS ACTIVOS</b>							<b>31 879 764.56</b>	<b>2.86</b>
Explorer - II	PTEXICEM0007	133.86	EUR	8 897.79	4 295.92		575 047.13	0.05





PENSÕES

Data: 2022-03-31

Carteira: Fundo Pensões Santander Totta

Grupo de Activos	Código	Quantidade/ Montante	Moeda Cotação	Custo Médio	Cotação	Juro Corrido	Valor (EUR)	Peso (%)
EUR/USD Fut Jun22	ECM2	8.00	USD	-0.01	1.11		-6 530.94	0.00
Altamar PE VIII FCR	ES0157100001	4 211 318.43	EUR	1.17	2.41		10 145 066.11	0.91
Sant Private Debt I	945202012170	43 541.55	EUR	100.48	101.15		4 404 227.88	0.39
BlackStone CapH II	945202103311	5 481 968.79	USD	1.00	1.19		5 875 548.57	0.53
Partners Global In15	LU1274694071	6 672.06	EUR	948.27	1 257.61		8 390 847.36	0.75
Partners Group Inv18	LU1749412547	2 070.29	EUR	1 008.16	1 009.21		2 089 360.22	0.19
Com. Fut&OPC			CHF				-397.16	0.00
Com. Fut&OPC			EUR				-1 976.25	0.00
Com. Fut&OPC			GBP				-379.49	0.00
Com. Fut&OPC			USD				-9.22	0.00
Imp.Div.Ret.País Org			CHF				122 168.11	0.01
Imp.Div.Ret.País Org			EUR				313 675.83	0.03
Com. Disp. DO >100K€			EUR				-26 883.59	0.00
<b>COMISSÃO DE GESTÃO</b>							<b>-507 747.88</b>	<b>-0.05</b>
<b>TOTAL</b>							<b>1 116 081 779.70</b>	<b>100.00</b>

## Câmbios:

CHF / EUR	0.9740
EUR / EUR	1.0000
GBP / EUR	1.1821
NOK / EUR	0.1030
SEK / EUR	0.0967
USD / EUR	0.9008