

Data: 2019-06-30

Nome 07.030.97820126001.0, Fundo Pensões Santander Totta

COMPOSIÇÃO DA CARTEIRA

Grupo de Activos	Código	Quantidade/ Montante	Moeda Cotação	Custo Médio	Cotação	Valor em EUR		
						Juro Corrido	Valor Mercado (EUR)	Peso (%)
Fundo Bem Comum, FCR	PTBUMAIM0005	100.00	EUR	2 410.00	2 870.00		287 000.00	0.03
Explorer - III CL B	PTEXIEEM0005	48.26	EUR	14 988.03	194 540.84		9 389 455.33	0.94
SX5E 19/07/19 C3525	BBG00N6SV0D2	2 000.00	EUR	7.09	15.70		314 000.00	0.03
SX5E 20/09/19 C3350	BBG00M307RW5	-1 485.00	EUR	-65.30	157.20		-2 334 420.00	-0.23
SX5E 20/09/19 P2950	BBG00M307SK6	-1 485.00	EUR	-66.40	8.10		-120 285.00	-0.01
SX5E 09/20/19 P3200	BBG00M307SQ0	1 485.00	EUR	144.60	23.30		346 005.00	0.03
NES SW C100 20/12/19	BBG007SLJM17	-200.00	CHF	-1.60	3.90		-70 238.63	-0.01
ZUR SW C340 19/06/20	BBG00LVHXY86	-600.00	CHF	-9.95	15.70		-84 826.65	-0.01
Pampilhosa Serra-B	EQ05005165015618	84 795.64	EUR	100.00%		361.44	44 161.44	0.00
Pampilhosa Serra-C	EQ05005165015618	64 843.72	EUR	100.00%		275.27	48 275.26	0.00
Edifício Mangualde	EQ05005165015618	144 651.39	EUR	100.00%		619.90	103 619.90	0.01
Edif. Esmoriz	EQ05005165015609	187 049.21	EUR	100.00%		1 347.15	142 647.15	0.01
Vale de Cambra	EQ05005165015619	260 679.97	EUR	100.00%		1 943.08	200 643.08	0.02
Paredes Fração A	EQ05005165015618	236 915.63	EUR	100.00%		1 874.95	232 474.95	0.02
Vila N. Gaia Frac. B	EQ05005165015619	341 604.23	EUR	100.00%			210 100.00	0.02
Vale do Crevo -Lagoa	EQ05005165015619	504 445.00	EUR	100.00%			298 000.00	0.03
Centro Totta B FrcB	EQ05005165015600	706 467.40	EUR	100.00%		2 642.19	489 842.22	0.05
Centro Totta B FrcC	EQ05005165015600	576 964.05	EUR	100.00%		2 382.92	442 682.93	0.04
Centro Totta B FrcD	EQ05005165015600	865 568.02	EUR	100.00%		3 380.82	627 680.80	0.06
Centro Totta B FrcF	EQ05005165015600	865 568.02	EUR	100.00%		3 380.82	627 780.80	0.06
Centro Totta B FrcG	EQ05005165015600	641 070.48	EUR	100.00%		2 382.92	442 782.92	0.04
Centro Totta B FrcP	EQ05005165015600	3 654 105.57	EUR	100.00%		13 700.34	2 543 900.20	0.25
Centro Totta B FrcQ	EQ05005165015600	3 750 266.29	EUR	100.00%		13 828.73	2 555 928.62	0.26
Paredes Fração B	EQ05005165015618	56 697.76	EUR	100.00%		448.98	56 748.98	0.01
Centro Totta A FrcR	EQ05005165015600	361 872.10	EUR	100.00%		1 711.98	317 911.99	0.03
Centro Totta A FrcT	EQ05005165015600	361 872.10	EUR	100.00%		1 694.86	314 594.86	0.03
Centro Totta A FrcV	EQ05005165015600	3 372 197.73	EUR	100.00%		13 726.87	2 513 726.83	0.25
Edif. Olhão	EQ05005165015609	118 659.28	EUR	100.00%		924.35	125 431.35	0.01
Loja em Aveiro	EQ05005165015611	197 115.00	EUR	100.00%			202 500.00	0.02
B. Amarante Frac A	EQ05005165015600	239 785.00	EUR	100.00%		1 875.59	197 175.59	0.02
B. Amarante Frac B	EQ05005165015600	176 685.00	EUR	100.00%		1 381.76	165 881.76	0.02
Loja Pombal Frac B	EQ05005165015611	328 130.00	EUR	100.00%		1 000.00	294 756.96	0.03
Loja 4 Portimão Fr D	EQ05005165015600	73 030.00	EUR	100.00%		577.55	62 805.55	0.01
Loja 5 Portimão Fr E	EQ05005165015610	261 900.00	EUR	100.00%		2 071.21	255 426.21	0.03
Castelo da Maia	EQ05005165015600	354 110.00	EUR	100.00%		2 692.08	357 692.08	0.04
CIT-R.Alportel/R.Sol	EQ05005165015600	4 838 785.00	EUR	100.00%			3 892 000.00	0.39
Terreno Troia	EQ05005165015619	1 010 380.00	EUR	100.00%			844 000.00	0.08

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(continuação)								
Loja Dia Barreiro	EQ05005165015610	518 330.00	EUR	100.00%		2 128.21	274 828.21	0.03
Loja Sacavem	EQ05005165015611	324 695.00	EUR	100.00%		920.55	153 920.55	0.02
Loja Dia Feijó	EQ05005165015612	521 790.00	EUR	100.00%		2 902.89	393 902.89	0.04
Loja Dia Olival Bast	EQ05005165015613	374 510.00	EUR	100.00%		1 773.99	239 773.99	0.02
Loja Vialonga	EQ05005165015614	482 120.00	EUR	100.00%			127 100.00	0.01
Escritórios Funchal	EQ05005165015615	885 250.00	EUR	100.00%			751 500.00	0.08
Loja Costa de Cap.	EQ05005165015616	429 985.00	EUR	100.00%		1 022.82	164 022.82	0.02
Edifício Sagres FC12	EQ05005165039900	5 000.00	EUR	100.00%			5 500.00	0.00
Edifício Sagres FC15	EQ05005165039901	5 000.00	EUR	100.00%			5 500.00	0.00
Imp.Ret.Acç.Europa			EUR				1 896 574.82	0.19
Imp.Ret. Multiobrig.			EUR				1 102 715.63	0.11
Imp.Ret.Acc.Portugal			EUR				481 071.54	0.05
Imp.Ret. Imorecup.			EUR				238 870.00	0.02
Imp.Ret. Novimovest			EUR				3 362 663.81	0.34
Imp.Ret. Imosaude			EUR				-4.66	0.00
Imp.Ret. Imosocial			EUR				4.98	0.00
Imp.Selo.Cont.Arrend			EUR				140.00	0.00
EUR/GBP Set/19	RPU9	50.00	GBP		0.90		0.00	0.00
EUR/CHF Set/19	RFU9	20.00	CHF		1.11		0.00	0.00
BAYNGR 0.05 15/06/20	DE000A2E4GF6	7 000 000.00	EUR	99.87%	99.60%	153.01	6 972 153.01	0.70
Roche Holding Genuss	CH0012032048	7 000.00	CHF	239.70	274.65		1 731 247.19	0.17
NESTLE SA - Resgist	CH0038863350	20 000.00	CHF	64.25	101.06		1 820 081.04	0.18
BlackstoneGSO Eur	IE00B3DS7666	69 280.06	EUR	173.21	190.40		13 190 799.61	1.32
SANTANDER EUR BOND	LU1003781322	11 181.39	EUR	1 073.21	1 163.44		13 008 842.84	1.30
Operação Regul.-Inic			EUR				26 664.20	0.00
Impostos Selo			EUR				-140.00	0.00
Kick B.GB0030276421			EUR				5.29	0.00
Pendentes Diversos			EUR				-104 778.16	-0.01
Pendente de Juro DO			GBP				1 172.25	0.00
Pendente de Juro DO			GBP				104.44	0.00
Pendente de Juro DO			GBP				915.40	0.00
Pendente de Juro DO			USD				88.07	0.00
Pendente de Juro DO			USD				-266.56	0.00
Pendente de Juro DO			USD				302.05	0.00
Pendente Rendas			EUR				688.98	0.00
Custos Reasearch			EUR				-87 747.93	-0.01
Imposto Selo CG			EUR				-134 560.27	-0.01
Pendente Seg. Vida			EUR				370 612.60	0.04
IMI Difer.			EUR				-34 448.25	0.00
Contrapartida Acerto			EUR				-338 351.19	-0.03

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(continuação)								
P.Rendas Antecipadas			EUR				-86 217.97	-0.01
Caução			EUR				-1 000.00	0.00
TAXA DE JURO							552 842 669.44	55.37
FUNDOS E OBRIGAÇÕES DE TAXA VARIÁVEL							106 698 593.52	10.69
PGB Float 5/12/22	PTOTVLOE0001	20 000.00	EUR	100.00%	103.43%	15.89	20 701.89	0.00
SAUDC Float 20/12/19	PTSDRDOM0001	2 700 000.00	EUR	100.00%	100.57%	2 268.75	2 717 577.75	0.27
Multicrédito CI C	PTYSBGHM0018	2 906 842.83	EUR	4.93	5.03		14 625 288.42	1.46
Somec/94	PTSMCAOE0000	40 000.00	EUR				0.00	0.00
Somec/92	PTSMC1OE0001	50 000.00	EUR				0.00	0.00
BOFS 0 14/05/20	IT0005371890	1 172 000.00	EUR	99.90%	100.03%		1 172 351.60	0.12
UCGIM Float 3/5/25	IT0005087116	5 000 000.00	EUR	102.25%	98.38%	19 655.56	4 938 405.56	0.49
ULFP 0 01/07/21	FR0011521673	5 999 137.56	EUR	99.95%	99.72%		5 982 268.50	0.60
INGFP 0% 26/6/22	FR0012817542	5 131 447.20	EUR	96.75%	97.39%		4 997 668.90	0.50
VIEFP 0% 15/3/21	FR0013134681	11 996 000.00	EUR	99.52%	99.07%		11 884 000.00	1.19
AMX 0 28/5/20	XS1238034695	15 000 000.00	EUR	99.38%	99.39%		14 908 500.00	1.49
TELEFO 0% 9/3/21	XS1377251423	5 500 000.00	EUR	99.42%	99.68%		5 482 400.00	0.55
PRYIM 0 17/01/22	XS1551933010	4 000 000.00	EUR	96.90%	96.55%		3 862 000.00	0.39
SANTAN Float 21/3/22	XS1578916261	12 000 000.00	EUR	100.00%	100.79%	2 276.09	12 097 556.09	1.21
BNP Float 22/9/22	XS1584041252	3 000 000.00	EUR	100.00%	101.34%	298.67	3 040 588.67	0.30
SOCGEN Float 1/4/22	XS1586146851	3 000 000.00	EUR	101.76%	100.92%	4 087.42	3 031 537.42	0.30
GS Float 26/9/23	XS1691349523	10 000 000.00	EUR	100.03%	99.62%	384.72	9 962 084.72	1.00
MS Float 9/11/21	XS1706111876	4 000 000.00	EUR	100.10%	100.04%	424.00	4 001 944.00	0.40
MS 0 17/12/21	XS1792361336	4 000 000.00	EUR	99.14%	99.34%		3 973 720.00	0.40
FUNDOS E OBRIGAÇÕES DE TAXA FIXA							446 144 075.92	44.69
PGB 1.95 15/6/29	PTOTEXOE0024	3 000 000.00	EUR	105.67%	114.31%	2 557.38	3 431 857.38	0.34
PGB 2.875 21/7/26	PTOTETOE0012	5 000 000.00	EUR	115.31%	119.27%	135 873.29	6 099 123.29	0.61
PGB5 5.65% 15/2/24	PTOTEQOE0015	15 750 000.00	EUR	123.42%	127.07%	331 569.86	20 344 464.86	2.04
PGB 4.125 14/4/27	PTOTEUOE0019	10 040 000.00	EUR	117.37%	130.05%	88 261.48	13 145 080.68	1.32
PGB 2.25 18/4/34	PTOTEWOE0017	2 000 000.00	EUR	106.16%	119.59%	9 098.36	2 400 798.36	0.24
GALP 1.375 19/9/23	PTGGDAOE0001	7 500 000.00	EUR	99.52%	103.71%	80 522.26	7 858 397.26	0.79
Parpub 3,75% 07/21	PTPETUOM0018	17 000 000.00	EUR	99.34%	107.26%	630 513.70	18 864 883.70	1.89
SPGB 2.75% 31/10/24	ES00000126B2	3 631 000.00	EUR	103.28%	115.37%	66 477.14	4 255 416.60	0.43
SPGB 2,7 31/10/2048	ES0000012B47	4 802 000.00	EUR	107.29%	131.50%	86 317.59	6 400 995.61	0.64
SPAIN 1.45 30/04/29	ES0000012E51	2 000 000.00	EUR	99.89%	110.09%	4 912.57	2 206 672.57	0.22
SPGB 0.35 30/07/23	ES0000012B62	3 500 000.00	EUR	99.31%	102.41%	11 276.71	3 595 626.71	0.36
SPGB 1.85 30/07/35	ES0000012E69	6 700 000.00	EUR	100.37%	114.40%	40 071.51	7 705 139.51	0.77
SPGB 1.4 30/07/28	ES0000012B88	9 411 000.00	EUR	100.52%	109.63%	121 285.87	10 438 376.95	1.05
SPGB 1.45 31/10/27	ES0000012A89	2 000 000.00	EUR	100.27%	110.01%	19 306.85	2 219 446.85	0.22
SPGB 4.4% 31/10/23	ES00000123X3	3 200 000.00	EUR	118.41%	120.15%	93 738.08	3 938 474.08	0.39
SPGB 3,8% 30/4/24	ES00000124W3	2 414 000.00	EUR	116.04%	119.29%	15 539.30	2 895 272.32	0.29

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(continuação)								
SPGB 5.15% 31/10/44	ES00000124H4	2 060 000.00	EUR	147.38%	184.99%	70 629.78	3 881 423.78	0.39
SPGB 1.6% 30/4/25	ES00000126Z1	1 500 000.00	EUR	104.95%	109.65%	4 065.57	1 648 830.57	0.17
SPGB 1.95% 30/7/30	ES00000127A2	4 730 000.00	EUR	99.60%	115.36%	84 906.74	5 541 434.74	0.56
SPGB 2.15% 31/10/25	ES00000127G9	4 000 000.00	EUR	108.47%	113.53%	57 254.79	4 598 294.79	0.46
SPGB 1.95 30/4/26	ES00000127Z9	3 746 000.00	EUR	109.56%	112.79%	12 374.08	4 237 487.48	0.42
SPGB 1.3 31/10/26	ES00000128H5	4 413 000.00	EUR	101.06%	108.48%	38 193.61	4 825 504.27	0.48
SPGB 2,9 31/10/2046	ES00000128C6	2 000 000.00	EUR	110.74%	135.51%	38 613.70	2 748 813.70	0.28
ANDAL 1.375 30/04/29	ES0000090805	1 910 000.00	EUR	99.83%	107.35%	6 907.40	2 057 368.80	0.21
MADRID 1.189 8/5/22	ES0000101693	3 200 000.00	EUR	102.58%	103.96%	5 613.64	3 332 365.64	0.33
SPGB 1.5 30/4/27	ES00000128P8	6 573 000.00	EUR	99.90%	110.15%	16 701.89	7 257 058.58	0.73
BALEAR 4.79 04/03/20	ES0001348103	1 932 000.00	EUR	105.47%	103.19%	30 126.74	2 023 718.90	0.20
BALEA 1.549 21/11/28	ES0001348244	1 200 000.00	EUR	100.00%	109.14%	6 722.24	1 316 354.24	0.13
CASTIL 0,7 3/6/21	ES0001351446	3 000 000.00	EUR	101.92%	101.75%	1 606.56	3 054 196.56	0.31
JUNGAL 2.95 10/04/21	ES0001352535	6 000 000.00	EUR	106.31%	105.58%	39 655.74	6 374 395.74	0.64
BTPS 4.5 1/2/20	IT0003644769	3 000 000.00	EUR	103.61%	102.67%	55 939.23	3 136 159.23	0.31
BTPS 3.75% 1/8/21	IT0004009673	11 000 000.00	EUR	104.56%	106.93%	170 925.41	11 933 225.41	1.20
BTPS 5.% 01/03/2025	IT0004513641	1 600 000.00	EUR	116.37%	119.06%	26 521.74	1 931 417.74	0.19
BTPS 4% 1/9/20	IT0004594930	8 667 000.00	EUR	105.25%	104.67%	114 931.96	9 186 594.19	0.92
BTPS 3,75 1/3/21	IT0004634132	12 100 000.00	EUR	105.44%	105.97%	150 427.99	12 972 797.99	1.30
BTPS 5% 1/3/22	IT0004759673	15 000 000.00	EUR	111.30%	111.45%	248 641.30	16 965 691.30	1.70
BTPS 5.5 1/11/22	IT0004848831	16 000 000.00	EUR	116.21%	115.04%	145 869.57	18 552 109.57	1.86
BTPS 3,75% 1/5/21	IT0004966401	16 500 000.00	EUR	105.33%	106.41%	102 564.54	17 660 214.54	1.77
BTPS 3.75% 1/9/24	IT0005001547	7 000 000.00	EUR	117.50%	111.78%	87 024.46	7 911 344.46	0.79
BTPS 1.35% 15/4/22	IT0005086886	4 451 000.00	EUR	103.02%	101.74%	12 641.57	4 540 999.95	0.45
BTPS 2.2 01/06/27	IT0005240830	5 000 000.00	EUR	99.70%	103.24%	9 016.39	5 171 066.39	0.52
BTPS 2.8 01/12/28	IT0005340929	4 000 000.00	EUR	102.68%	107.13%	9 205.48	4 294 405.48	0.43
BTPS 2.45 01/10/23	IT0005344335	3 000 000.00	EUR	102.47%	105.40%	18 274.59	3 180 154.59	0.32
BTPS 2.5 15/11/25	IT0005345183	3 000 000.00	EUR	102.95%	105.51%	9 578.80	3 174 968.80	0.32
BTPS 2.3 15/10/21	IT0005348443	4 300 000.00	EUR	99.45%	104.13%	20 806.83	4 498 525.83	0.45
BTPS 3.35 01/03/35	IT0005358806	2 500 000.00	EUR	99.61%	110.48%	27 764.95	2 789 864.95	0.28
SPGB 4,8% 31/1/24	ES00000121G2	1 231 000.00	EUR	124.13%	123.12%	24 444.62	1 540 076.44	0.15
ICO 0.75 31/10/23	XS1915152000	2 000 000.00	EUR	99.89%	103.88%	8 917.81	2 086 517.81	0.21
MADRID 1.571 30/4/29	ES0000101909	1 500 000.00	EUR	100.01%	109.67%	8 844.95	1 653 879.95	0.17
ADIFAL 0.95 30/04/27	ES0200002048	700 000.00	EUR	99.85%	104.11%	1 220.68	730 004.68	0.07
FADE 0.5 17/06/23	ES0378641338	3 300 000.00	EUR	99.79%	102.64%	631.15	3 387 751.15	0.34
EIB 0.625 22/01/29	XS1938387237	1 300 000.00	EUR	98.88%	106.28%	3 561.64	1 385 136.64	0.14
Madrid 1,773 30/4/28	ES0000101875	1 300 000.00	EUR	100.01%	111.45%	3 904.48	1 452 702.48	0.15
FADE 5.9% 17/03/2021	ES0378641023	9 500 000.00	EUR	98.89%	110.52%	162 330.60	10 661 445.60	1.07
BTPS 0.7% 1/5/20	IT0005107708	7 000 000.00	EUR	100.70%	100.53%	8 122.28	7 045 362.28	0.71
REN 2.5% 12/2/25	XS1189286286	2 000 000.00	EUR	99.67%	110.63%	19 041.10	2 231 601.10	0.22

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NEOFP 2,5% 06/2021	FR0011993120	4 200 000.00	EUR	99.15%	101.33%	2 295.08	4 258 029.08	0.43
SWFP 1.75% 24/1/22	XS1080163709	3 000 000.00	EUR	104.59%	104.39%	22 726.03	3 154 306.03	0.32
EDP 2.625% 18/1/22	XS1111324700	8 730 000.00	EUR	99.31%	106.91%	102 966.16	9 436 034.56	0.95
TOTAL 2.25% 12/2049	XS1195201931	154 000.00	EUR	104.85%	102.90%	1 186.64	159 652.64	0.02
ISP 1.125% 4/3/22	XS1197351577	10 825 000.00	EUR	99.64%	101.57%	39 595.54	11 034 981.04	1.11
ADIF 1.875% 28/1/25	ES0200002006	5 000 000.00	EUR	104.70%	109.06%	39 554.79	5 492 354.79	0.55
PBBGR 0.875 29/1/21	DE000A2DASD4	5 000 000.00	EUR	102.05%	100.78%	18 339.04	5 057 389.04	0.51
FADE 0,5 17/3/23	ES0378641312	3 100 000.00	EUR	99.53%	102.35%	4 489.07	3 177 277.07	0.32
ADIFAL 1,25 04/05/26	ES0200002030	2 800 000.00	EUR	99.35%	106.22%	5 546.45	2 979 594.45	0.30
FERSM 0.375 14/9/22	ES0205032016	1 500 000.00	EUR	99.80%	101.21%	4 469.18	1 522 544.18	0.15
TTTIM 1,125 26/03/22	XS1209185161	6 000 000.00	EUR	98.83%	98.45%	17 792.12	5 924 792.12	0.59
PARPUB 3.567 22/9/20	XS0230315748	13 780 000.00	EUR	105.16%	104.02%	379 759.43	14 713 302.03	1.47
UBS 4,75% 12/2/2026	CH0236733827	2 790 000.00	EUR	99.41%	106.75%	51 169.38	3 029 494.38	0.30
IAGLN 0.25 17/11/20	XS1322536332	7 000 000.00	EUR	98.27%	99.75%	2 139.95	6 984 639.95	0.70
Xenon Capital 12/44	XS0327783485	40 000 000.00	EUR	56.13%	32.04%		12 816 000.00	1.28
FADE 0.85 17/12/23	ES0378641320	2 900 000.00	EUR	99.87%	104.07%	13 236.71	3 031 266.71	0.30
LPTY 1 24/5/21	XS1418631930	4 000 000.00	EUR	102.48%	101.74%	4 153.01	4 073 873.01	0.41
RENEPL 01/06/23	XS1423826798	10 000 000.00	EUR	99.54%	106.49%	14 344.26	10 663 144.26	1.07
IDRSM 1.25 07/10/23	XS1500463358	1 600 000.00	EUR	100.45%	99.75%		1 596 000.00	0.16
BKNG 0.8 10/03/22	XS1577747782	1 500 000.00	EUR	102.04%	102.14%	3 704.92	1 535 834.92	0.15
FERSM 2.124 PERP	XS1716927766	1 000 000.00	EUR	100.00%	94.75%	2 793.21	950 293.21	0.10
SOCGEN 0.5 13/1/23	XS1718306050	4 000 000.00	EUR	99.60%	100.48%	9 260.27	4 028 460.27	0.40
ASML 3.375% 19/9/23	XS0972530561	1 500 000.00	EUR	112.64%	114.27%	39 529.11	1 753 519.11	0.18
IMOBILIÁRIO							142 294 309.52	14.25
FUNDOS DE INVESTIMENTO IMOBILIÁRIO							142 294 309.52	14.25
FII - Imosocial	PTSELAIE0007	3 019 735.00	EUR	1.19	0.08		248 826.16	0.02
Fundo Lusimovest	PTYSLAIE0008	1 074 147.00	EUR	65.35	59.94		64 385 508.70	6.45
Vision Escritórios	PTNOFAIM0008	764 742.00	EUR	4.60	4.12		3 147 448.65	0.32
ImoRecuperação	PTYSBHIE0007	100 000.00	EUR	51.15	49.24		4 923 713.60	0.49
Novimovest Up Bruta	PTYIMBHM0004	7 492 513.00	EUR	7.03	7.16		53 628 815.64	5.37
F.I.Imob. Maxirent	PTMXR0IM0008	1 467 123.00	EUR	9.46	10.67		15 648 480.63	1.57
PREFE Real Estate C	IE00B06YB805	4 009.73	EUR	101.27	77.69		311 516.14	0.03
GESTÃO ALTERNATIVA							3 610 269.25	0.36
HEDGE FUNDS							3 610 269.25	0.36
Carteira Alternativa	PTYSBFLM0005	181 944.01	EUR	5.12	5.62		1 021 803.91	0.10
PVCi	LU0351661144	1 898 922.50	EUR	1.00	1.10		2 085 415.68	0.21
TII C	EQ0500516501561!	78 766.00	EUR	5.00	6.39		503 046.94	0.05
Kingstreet S Ser 13	EQ0500516501580!	0.03	USD	64.29	93.92		2.72	0.00
ACÇÕES							175 181 700.58	17.55

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							Valor em EUR	
Grupo de Activos	Código	Quantidade/ Montante	Moeda Cotação	Custo Médio	Cotação	Juro Corrido	Valor Mercado (EUR)	Peso (%)
(continuação)								
FUNDOS E ACÇÕES.NACIONAIS							6 162 964.98	0.62
Mota Engil	PTMEN0AE0005	100 000.00	EUR	2.33	1.91		190 500.00	0.02
Sant.AcPortugal CL C	PTYSAOHM0001	1 307 443.57	EUR	3.83	4.57		5 972 464.98	0.60
FUNDOS E ACÇÕES ESTRANGEIRAS							169 018 735.60	16.93
Europa							97 097 391.18	9.73
Sant.Ac Europa CL C	PTYSANHM0002	3 637 854.57	EUR	3.85	4.91		17 844 946.27	1.79
Euro Stoxx Sep19	VGU9	300.00	EUR		3 462.00		0.00	0.00
BASF	DE000BASF111	20 000.00	EUR	76.41	63.92		1 278 400.00	0.13
Total StkB	FR0000120271	40 000.00	EUR	42.46	49.28		1 971 000.00	0.20
SANOFI - AVENTIS	FR0000120578	20 000.00	EUR	84.95	75.91		1 518 200.00	0.15
AXA	FR0000120628	100 000.00	EUR	17.87	23.10		2 310 000.00	0.23
Vinci SA	FR0000125486	40 000.00	EUR	36.07	90.06		3 602 400.00	0.36
B. Nationale Paris	FR0000131104	27 000.00	EUR	45.52	41.77		1 127 655.00	0.11
France Telecom	FR0000133308	100 000.00	EUR	13.66	13.87		1 386 500.00	0.14
Royal Dutch Shell-A	GB00B03MLX29	60 000.00	EUR	24.62	28.71		1 722 600.00	0.17
British A. Tobacco	GB0002875804	30 000.00	GBP	33.07	27.49		919 859.46	0.09
ENI IM	IT0003132476	90 000.00	EUR	17.44	14.61		1 314 540.00	0.13
IMPERIAL TOBACCO	GB0004544929	50 000.00	GBP	30.42	18.47		1 029 948.13	0.10
HSBC Holdings PLC	GB0005405286	200 000.00	GBP	7.23	6.57		1 465 395.13	0.15
Deutsche Post Ag-Reg	DE0005552004	60 000.00	EUR	24.43	28.90		1 734 000.00	0.17
Prudential Plc	GB0007099541	85 000.00	GBP	14.53	17.16		1 626 903.13	0.16
Siemens AG Reg	DE0007236101	14 940.00	EUR	94.94	104.60		1 562 724.00	0.16
Allianz SE	DE0008404005	12 000.00	EUR	118.98	212.00		2 544 000.00	0.25
ZURICH INSU GROUP AG	CH0011075394	6 000.00	CHF	238.68	339.90		1 836 470.06	0.18
UNIBAIL-R SE/WFD UNI	FR0013326246	10 000.00	EUR	187.54	131.75		1 317 500.00	0.13
ISHARES ETF.EUR.DIS	IE0008471009	1 370 000.00	EUR	26.08	35.76		48 984 350.00	4.91
Lux Invest Plus - B	LU0225434231	1 933.30	EUR	1 072.43			0.00	0.00
USA							71 921 344.42	7.20
S&P500 P2500 dez19	BBG00MXG1NW2	-226.00	USD	-54.50	27.50		-273 066.78	-0.03
S&P500 P2750 dez19	BBG00MXG1K03	226.00	USD	116.25	65.25		647 913.01	0.06
S&P500 C3000 dez19	BBG00MXG1NK5	-226.00	USD	-36.50	81.00		-804 305.80	-0.08
ISHARES SP500 AMST	IE00B5BMR087	143 000.00	EUR	190.60	254.19		36 348 884.00	3.64
Lyxor ETF S&P 500	LU0496786574	1 360 000.00	EUR	22.32	26.47		36 001 920.00	3.61
APLICAÇÕES DE CURTO PRAZO							41 482 999.61	4.15
D.O.							34 468 977.88	3.45
BST CHF Santander			CHF				1 293 342.93	0.13
BST Futuros CHF Santander			CHF				1 114 850.14	0.11
BST Margem CHF			CHF				36 019.81	0.00

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Grupo de Activos	Código	Quantidade/ Montante	Moeda Cotação	Custo Médio	Cotação	Juro Corrido	Valor Mercado (EUR)	Peso (%)
(continuação)								
Santander								
BST EUR Santander			EUR				20 452 415.39	2.05
BST Futuros EUR Santander			EUR				3 060 544.39	0.31
BST Margem EUR Santander			EUR				720 000.00	0.07
Margem Opções EUR Santander			EUR				1 805 940.00	0.18
BST GBP Santander			GBP				2 272 050.62	0.23
BST Margem GBP Santander			GBP				177 904.19	0.02
BST Futuros GBP Santander			GBP				1 836 037.01	0.18
BST NOK Santander			NOK				179.28	0.00
BST Futuros NOK Santander			NOK				377 462.98	0.04
BST SEK Santander			SEK				661 581.30	0.07
BST Futuros SEK Santander			SEK				588 935.20	0.06
BST USD Santander			USD				31 255.12	0.00
BST Futuros USD Santander			USD				-1 541 262.79	-0.15
Margem Opções USD Santander			USD				1 581 722.32	0.16
OUTROS							7 014 021.73	0.70
Imp.Ret. Lusinvest			EUR				8 575 559.99	0.86
Imp.FIMS a Receber			EUR				340 692.05	0.03
Impostos			EUR				-0.10	0.00
Impostos			GBP				4 939.45	0.00
Impostos			SEK				-15 129.15	0.00
PC/0.46%/2020-03-18 Acciona S.A.	XS215350007		EUR			579.36	3 488 368.22	0.35
PENDENTES DOS			EUR				-1 581 440.22	-0.16
PENDENTES DOS			USD				1 581 722.32	0.16
Pendente a Liquidar			CHF				-225.12	0.00
Pendente a Liquidar			EUR				-5 483 200.00	-0.55
Pendente a Liquidar			EUR				87 000.00	0.01
Pendente a Liquidar			GBP				16 981.76	0.00

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							Valor em EUR	
Grupo de Activos	Código	Quantidade/ Montante	Moeda Cotação	Custo Médio	Cotação	Juro Corrido	Valor Mercado (EUR)	Peso (%)
(continuação)								
Pendente a Liquidar			GBP				-18 822.15	0.00
Pendente a Liquidar			USD				17 574.69	0.00
OUTROS ACTIVOS							11 552 272.21	1.16
Explorer - II	PTEXICEM0007	153.18	EUR	8 897.79	5 887.31		901 836.40	0.09
Altamar PE VIII FCR	ES0157100001	4 303 367.42	EUR	1.10	1.35		5 813 849.38	0.58
Partners Global Infr	LU1274694071	4 039.31	EUR	1 000.00	1 079.68		4 361 158.33	0.44
Imp.Div.Ret.País Org			CHF				138 837.28	0.01
Imp.Div.Ret.País Org			EUR				336 590.82	0.03
COMISSÃO DE GESTÃO							-447 192.58	-0.04
Comissao de Gestao			EUR				-447 192.58	-0.04
TOTAL							998 389 141.73	100.00

Câmbios:

CHF / EUR	0.9005
EUR / EUR	1.0000
GBP / EUR	1.1154
NOK / EUR	0.1032
SEK / EUR	0.0947
USD / EUR	0.8787