

## COMPOSIÇÃO DA CARTEIRA

Grupo de Activos	Código	Quantidade/ Montante	Moeda Cotação	Custo Médio	Cotação	Valor em EUR		
						Juro Corrido	Valor Mercado (EUR)	Peso (%)
Multicrédito Cl C	PTYSBGHM0018	2 906 842.83	EUR	4.93	4.87		14 155 879.81	1.31
Fundo Bem Comum, FCR	PTBUMAIM0005	100.00	EUR	2 410.00	1 811.85		181 185.00	0.02
Explorer - III CL B	PTEXIEEM0005	47.23	EUR	14 988.03	195 199.75		9 219 967.39	0.85
SX5E 12/18/20 C4000	BBG001F57V03	-450.00	EUR	-46.00	1.60		-7 200.00	0.00
Escritórios Faro	EQ0500516501560	4 838 785.00	EUR	80.43%			3 892 000.00	0.36
Terreno Vale Crevo	EQ0500516501561	504 445.00	EUR	59.07%			298 000.00	0.03
Terreno Tróia	55510190601	1 010 380.00	EUR	83.53%			844 000.00	0.08
Escrit. (D3) Funchal	EQ0500516504649	140 984.08	EUR	84.89%			116 300.00	0.01
Escrit. (E3) Funchal	EQ0500516504649	130 759.79	EUR	84.89%			105 100.00	0.01
Escrit. (F3) Funchal	EQ0500516504649	161 236.65	EUR	84.89%			114 300.00	0.01
Escrit. (G3) Funchal	EQ0500516504649	147 484.50	EUR	84.89%			134 800.00	0.01
Escrit. (H3) Funchal	EQ0500516504649	165 172.85	EUR	84.89%			151 900.00	0.01
Escrit. (I3) Funchal	EQ0500516504649	139 612.13	EUR	84.89%			129 100.00	0.01
Loja (BI) V.Paraiso	EQ0500516501561	341 604.23	EUR	61.50%			210 100.00	0.02
Loja (A) Paredes	EQ0500516501561	236 915.63	EUR	97.33%			147 865.00	0.01
Loja (B) Paredes	EQ0500516501561	56 697.76	EUR	99.30%			65 495.00	0.01
Loja (B) Pombal	EQ0500516501561	328 130.00	EUR	51.50%			169 000.00	0.02
Loja (B) Pamp.Serra	EQ0500516501561	84 795.64	EUR	51.65%			43 800.00	0.00
Loja (C) Pamp.Serra	EQ0500516501561	64 843.73	EUR	74.02%			48 000.00	0.00
Loja (P)Castelo Maia	EQ0500516501560	354 110.00	EUR	100.25%			335 808.00	0.03
Loja 4 Portimão D	EQ0500516501560	73 030.00	EUR	85.21%			61 600.00	0.01
Loja 5 Portimão E	EQ0500516501561	261 900.00	EUR	96.74%			244 100.00	0.02
Loja (A) Amarante	EQ0500516501560	239 785.00	EUR	81.45%			162 000.00	0.01
Loja (B) Amarante	EQ0500516501560	176 685.00	EUR	93.10%			136 000.00	0.01
Loja (A) Olhão	EQ0500516501560	118 659.28	EUR	104.93%			141 100.00	0.01
Loja (A) Aveiro	EQ0500516501561	197 115.00	EUR	102.73%			166 000.00	0.02
Loja (K) Mangualde	EQ0500516501561	144 651.39	EUR	71.21%			103 000.00	0.01
Loja (D) Esmoriz	EQ0500516501560	187 049.21	EUR	75.54%			141 300.00	0.01
Loja (H) V.Cambra	EQ0500516501561	260 679.97	EUR	76.22%			198 700.00	0.02
Loja (B) Mesquita	EQ0500516501560	706 467.40	EUR	68.96%			487 200.00	0.04
Escrit.(C) Mesquita	EQ0500516501560	576 964.05	EUR	76.31%			440 300.00	0.04
Escrit.(D) Mesquita	EQ0500516501560	865 568.02	EUR	72.13%			624 300.00	0.06
Escrit.(F) Mesquita	EQ0500516501560	865 568.02	EUR	72.14%			624 400.00	0.06
Escrit.(G) Mesquita	EQ0500516501560	641 070.48	EUR	68.70%			440 400.00	0.04
Escrit.(P) Mesquita	EQ0500516501560	3 654 105.57	EUR	69.24%			2 530 200.00	0.23
Escrit.(Q) Mesquita	EQ0500516501560	3 750 266.29	EUR	67.78%			2 542 100.00	0.23
Escrit.(R) Mesquita	EQ0500516501560	361 872.10	EUR	87.38%			316 200.00	0.03

Data: 2020-03-31

Nome 07.030.97820126001.0, Fundo Pensões Santander Totta

							Valor em EUR	
Grupo de Activos	Código	Quantidade/ Montante	Moeda Cotação	Custo Médio	Cotação	Juro Corrido	Valor Mercado (EUR)	Peso (%)
<b>(continuação)</b>								
Escrit.(I) Mesquita	EQ0500516501560:	361 872.10	EUR	86.47%			312 900.00	0.03
Escrit.(V) Mesquita	EQ0500516501560:	3 372 197.73	EUR	74.14%			2 500 000.00	0.23
Loja 8 Barreiro	EQ0500516501561:	518 330.00	EUR	52.61%			272 700.00	0.03
Loja (BG) Feijó	EQ0500516501561:	521 790.00	EUR	74.93%			391 000.00	0.04
Loja (AJ) Vialonga	EQ0500516501561:	482 120.00	EUR	26.36%			127 100.00	0.01
Loja (B) C.Caparica	EQ0500516501561:	429 985.00	EUR	48.84%			210 000.00	0.02
Loja (A) Sacavém	EQ0500516501561:	324 695.00	EUR	47.14%			153 074.00	0.01
Loja (A) O. Basto	EQ0500516501561:	374 510.00	EUR	63.55%			238 000.00	0.02
LE C12 V.N.Cacela	EQ0500516503990:	5 000.00	EUR	110.00%			5 500.00	0.00
LE C15 V.N.Cacela	EQ0500516503990:	5 000.00	EUR	110.00%			5 500.00	0.00
Caução Rendas			EUR				-1 000.00	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	0.31
Imp.Selo.Cont.Arrend			EUR				140.00	0.00
EUR/CHF FUT JUN/20	RFM0	20.00	CHF	0.00	1.06		4 959.85	0.00
EUR/GBP FUT JUN/20	RPM0	47.00	GBP	-0.01	0.89		-37 453.61	0.00
BEKBBB 0 09/06/21	BE6286986284	2 500 000.00	EUR	97.09%	89.70%		2 242 500.00	0.21
NESTLE SA - Resgist	CH0038863350	20 000.00	CHF	64.25	99.45		1 879 074.16	0.17
BlackstoneGSO Eur	IE00B3DS7666	69 280.06	EUR	173.21	194.02		13 442 036.84	1.24
SANTANDER EUR BOND	LU1003781322	11 181.39	EUR	1 073.21	1 088.11		12 166 627.00	1.12
JAN HND HRZN EURO CO	LU1004011935	108 171.08	EUR	120.18	111.61		12 072 973.90	1.11
SANTANDER COV BONDIE	LU2063682251	73 000.00	EUR	100.00	97.70		7 132 143.80	0.66
Altamar PE X FCR	ES0157103021	1 662 500.00	EUR	1.00	0.99		1 645 875.00	0.15
GSO ESDF II	EQ00000000721930	248 414.00	EUR	1.00	1.00		248 414.00	0.02
Operação Regul.-Inic			EUR				26 664.20	0.00
Reg. Financ. Rec.			EUR				-147.20	0.00
Reg. Financ. Rec.			EUR				-3 294.81	0.00
Reg. Financ. Rec.			EUR				-894.22	0.00
Kick B.GB0030276421			EUR				5.29	0.00
Pendentes Diversos			EUR				-35 781.83	0.00
Pendente de Juro DO			GBP				676.65	0.00
Pendente de Juro DO			GBP				49.32	0.00
Pendente de Juro DO			GBP				448.77	0.00
Pendente Rendas			EUR				-599.73	0.00
Renda Difer.			EUR				-619.89	0.00
Renda Difer.			EUR				-12 947.20	0.00
Renda Difer.			EUR				-1 100.00	0.00

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							Valor Mercado (EUR)	Peso (%)
<b>(continuação)</b>								
Renda Difer.			EUR				-1 783.04	0.00
Renda Difer.			EUR				-1 354.02	0.00
Renda Difer.			EUR				-2 323.93	0.00
Renda Difer.			EUR				-3 294.81	0.00
Renda Difer.			EUR				-2 662.18	0.00
Renda Difer.			EUR				-934.98	0.00
Renda Difer.			EUR				-2 692.08	0.00
Renda Difer.			EUR				-925.24	0.00
Renda Difer.			EUR				-636.71	0.00
Renda Difer.			EUR				-2 917.69	0.00
Renda Difer.			EUR				-1 028.05	0.00
Renda Difer.			EUR				-58 832.40	-0.01
Renda Difer.			EUR				-2 152.68	0.00
Renda Difer.			EUR				-1 943.08	0.00
RedébitoDspC. Difer.			EUR				-1 350.00	0.00
Renda Resp.			EUR				799.46	0.00
Custos Reasearch			EUR				-81 925.58	-0.01
RedébitoDspC. Resp.			EUR				147.20	0.00
Imposto Selo CG			EUR				-136 780.51	-0.01
Pendente Seg. Vida			EUR				-270 000.00	-0.02
W1/0.00%/	55510190401		EUR			-2 550.40	-2 550.40	0.00
W1/0.00%/	55510190501		EUR			-34.49	-34.49	0.00
W1/0.00%/	55510190601		EUR			-0.08	-0.08	0.00
W1/0.00%/	55510190701		EUR			-65.84	-65.84	0.00
W1/0.00%/	55510190702		EUR			-61.06	-61.06	0.00
W1/0.00%/	55510190703		EUR			-75.29	-75.29	0.00
W1/0.00%/	55510190704		EUR			-68.87	-68.87	0.00
W1/0.00%/	55510190705		EUR			-77.13	-77.13	0.00
W1/0.00%/	55510190706		EUR			-65.19	-65.19	0.00
W1/0.00%/	55510190901		EUR			-111.53	-111.53	0.00
W1/0.00%/	55510191201		EUR			-18.05	-18.05	0.00
W1/0.00%/	55510191202		EUR			-12.31	-12.31	0.00
W1/0.00%/	55510191301		EUR			-83.27	-83.27	0.00
W1/0.00%/	55510191401		EUR			-21.87	-21.87	0.00
W1/0.00%/	55510191402		EUR			-22.80	-22.80	0.00
W1/0.00%/	55510191501		EUR			-130.18	-130.18	0.00
W1/0.00%/	55510191601		EUR			-27.09	-27.09	0.00
W1/0.00%/	55510191602		EUR			-108.95	-108.95	0.00
W1/0.00%/	55510191801		EUR			-26.85	-26.85	0.00
W1/0.00%/	55510191802		EUR			-22.61	-22.61	0.00

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Grupo de Activos	Código	Quantidade/ Montante	Moeda Cotação	Custo Médio	Cotação	Juro Corrido	Valor Mercado (EUR)	Peso (%)
<b>(continuação)</b>								
W1/0.00%/	55510191901		EUR			-123.38	-123.38	0.00
W1/0.00%/	55510192001		EUR			-104.71	-104.71	0.00
W1/0.00%/	55510192101		EUR			-68.48	-68.48	0.00
W1/0.00%/	55510192201		EUR			-63.98	-63.98	0.00
W1/0.00%/	55510192301		EUR			-59.73	-59.73	0.00
W1/0.00%/	55510192401		EUR			-289.86	-289.86	0.00
W1/0.00%/	55510192402		EUR			-245.74	-245.74	0.00
W1/0.00%/	55510192403		EUR			-330.65	-330.65	0.00
W1/0.00%/	55510192404		EUR			-328.04	-328.04	0.00
W1/0.00%/	55510192405		EUR			-245.33	-245.33	0.00
W1/0.00%/	55510192406		EUR			-1 284.48	-1 284.48	0.00
W1/0.00%/	55510192407		EUR			-1 283.87	-1 283.87	0.00
W1/0.00%/	55510192408		EUR			-178.67	-178.67	0.00
W1/0.00%/	55510192409		EUR			-176.82	-176.82	0.00
W1/0.00%/	55510192410		EUR			-1 270.05	-1 270.05	0.00
W1/0.00%/	55510192501		EUR			-364.85	-364.85	0.00
W1/0.00%/	55510192801		EUR			-432.84	-432.84	0.00
W1/0.00%/	55510192901		EUR			-133.59	-133.59	0.00
W1/0.00%/	55510193301		EUR			-269.05	-269.05	0.00
W1/0.00%/	55510193701		EUR			-160.66	-160.66	0.00
W1/0.00%/	55510193801		EUR			-169.46	-169.46	0.00
W1/0.00%/	55510194101		EUR			-5.21	-5.21	0.00
W1/0.00%/	55510194102		EUR			-5.84	-5.84	0.00
IMI Difer.			EUR				-45 719.72	0.00
<b>TAXA DE JURO</b>							<b>648 131 154.76</b>	<b>59.77</b>
FUNDOS E OBRIGAÇÕES DE TAXA VARIÁVEL							112 375 799.78	10.36
PGB Float 19/5/21	PTOTVGOE0008	1 500 000.00	EUR	102.67%	101.95%	12 283.33	1 541 518.33	0.14
PGB 2,05% 12/8/21	PTOTVHOE0007	3 200 000.00	EUR	103.03%	102.22%	8 928.89	3 279 904.89	0.30
PGB float 30/11/21	PTOTVIOE0006	1 300 000.00	EUR	103.81%	102.24%	8 883.33	1 338 016.33	0.12
Somec/94	PTSMCAOE0000	40 000.00	EUR				0.00	0.00
Somec/92	PTSMC1OE0001	50 000.00	EUR				0.00	0.00
BOTS 0 14/09/20	IT0005383523	30 000 000.00	EUR	100.16%	99.93%		29 979 390.00	2.76
RAGSTF 0 18/02/21	DE000A14J3R2	5 500 000.00	EUR	100.75%	95.91%		5 274 830.00	0.49
UCGIM Float 3/5/25	IT0005087116	5 000 000.00	EUR	102.25%	95.50%	18 946.67	4 793 946.67	0.44
INGFP 0% 26/6/22	FR0012817542	5 131 447.20	EUR	96.75%	101.40%		5 203 493.14	0.48
AMX 0 28/5/20	XS1238034695	10 000 000.00	EUR	99.38%	98.89%		9 889 000.00	0.91
PARPU Float 28/12/20	XS0238966567	2 000 000.00	EUR	100.10%	99.65%		1 993 000.00	0.18
TELEFO 0% 9/3/21	XS1377251423	9 000 000.00	EUR	99.64%	97.35%		8 761 500.00	0.81
AIRFP 0 06/14/21	XS1434160971	2 000 000.00	EUR	96.25%	97.10%		1 942 000.00	0.18
PRYIM 0 17/01/22	XS1551933010	4 000 000.00	EUR	96.90%	91.51%		3 660 400.00	0.34

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<b>(continuação)</b>								
SANTAN Float 21/3/22	XS1578916261	12 000 000.00	EUR	100.00%	97.90%	1 881.00	11 749 401.00	1.08
BNP Float 22/9/22	XS1584041252	3 000 000.00	EUR	100.00%	96.27%	342.75	2 888 292.75	0.27
SOCGEN Float 1/4/22	XS1586146851	3 000 000.00	EUR	101.76%	97.56%	3 465.00	2 930 235.00	0.27
GS Float 26/9/23	XS1691349523	10 000 000.00	EUR	100.03%	92.64%	411.67	9 264 311.67	0.85
MS 0 17/12/21	XS1792361336	8 000 000.00	EUR	99.42%	98.58%		7 886 560.00	0.73
FUNDOS E OBRIGAÇÕES DE TAXA FIXA							535 755 354.98	49.40
PGB 2.875% 15/10/25	PTOTEKOE0011	9 000 000.00	EUR	118.48%	113.58%	119 477.46	10 341 227.46	0.95
PGB 0.475% 18/10/30	PTOTELOE0028	2 250 000.00	EUR	101.17%	96.07%	2 254.62	2 163 829.62	0.20
PGB 2.875 21/7/26	PTOTETOE0012	4 000 000.00	EUR	115.31%	114.79%	80 122.95	4 671 762.95	0.43
PGB5 5.65% 15/2/24	PTOTEQOE0015	18 040 000.00	EUR	124.00%	121.19%	128 103.72	21 990 058.12	2.03
PGB 3,875% 15/2/30	PTOTEROE0014	2 250 000.00	EUR	136.64%	128.81%	10 957.99	2 909 092.99	0.27
PGB 4.125 14/4/27	PTOTEUOE0019	14 840 000.00	EUR	120.04%	124.39%	590 406.97	19 049 882.97	1.76
PGB 2.25 18/4/34	PTOTEWOE0017	4 000 000.00	EUR	114.30%	115.13%	85 819.67	4 691 139.67	0.43
PGB 4.1% 04/15/37	PTOTE5OE0007	3 770 000.00	EUR	150.12%	143.60%	148 657.49	5 562 264.39	0.51
REFER 4.25% 13/12/21	PTCPEDOM0000	1 100 000.00	EUR	107.71%	106.19%	14 050.55	1 182 118.55	0.11
GALP 1.375 19/9/23	PTGGDAOE0001	7 500 000.00	EUR	99.52%	98.46%	55 094.18	7 439 444.18	0.69
Parpub 3,75% 07/21	PTPETUOM0018	17 800 000.00	EUR	99.65%	104.43%	494 241.80	19 082 603.80	1.76
SAUDCR 0.491 1/10/27	PTSDRAOM0012	4 300 000.00	EUR	100.00%	95.95%	10 556.50	4 136 191.50	0.38
SPGB 2,35 30/7/2033	ES00000128Q6	3 000 000.00	EUR	124.92%	118.02%	47 385.25	3 587 985.25	0.33
ADIFAL 0.55 30/04/30	ES0200002055	700 000.00	EUR	99.75%	96.70%	516.85	677 402.85	0.06
SPGB 1 31/10/50	ES0000012G00	650 000.00	EUR	98.15%	86.65%	515.02	563 727.02	0.05
SPGB 0.8 30/07/27	ES0000012G26	11 380 000.00	EUR	100.63%	101.74%	248.74	11 578 488.34	1.07
SPAIN 1.45 30/04/29	ES0000012E51	10 417 000.00	EUR	109.10%	107.50%	139 078.33	11 337 249.16	1.05
SPGB 1.85 30/07/35	ES0000012E69	9 900 000.00	EUR	107.86%	111.35%	123 100.82	11 146 948.82	1.03
SPGB 0.5% 30/04/30	ES0000012F76	1 360 000.00	EUR	99.75%	98.28%	1 322.74	1 337 957.94	0.12
SPGB 1.4 30/07/28	ES0000012B88	5 411 000.00	EUR	101.49%	106.95%	51 056.12	5 837 904.18	0.54
SPGB 1.45 31/10/27	ES0000012A89	2 000 000.00	EUR	100.27%	106.75%	12 156.16	2 147 096.16	0.20
SPGB 4.4% 31/10/23	ES00000123X3	1 200 000.00	EUR	118.41%	115.44%	22 072.13	1 407 400.13	0.13
SPGB 5.15% 31/10/44	ES00000124H4	7 160 000.00	EUR	180.87%	176.81%	154 145.41	12 813 956.21	1.18
SPGB 1.6% 30/4/25	ES00000126Z1	1 500 000.00	EUR	104.95%	106.84%	22 098.36	1 624 638.36	0.15
SPGB 1.95% 30/7/30	ES00000127A2	4 730 000.00	EUR	99.60%	112.36%	62 163.86	5 376 791.86	0.50
SPGB 2.15% 31/10/25	ES00000127G9	4 000 000.00	EUR	108.47%	110.45%	35 950.82	4 454 070.82	0.41
SPGB 1.95 30/4/26	ES00000127Z9	3 746 000.00	EUR	109.56%	109.78%	67 259.12	4 179 580.46	0.39
SPGB 1.3 31/10/26	ES00000128H5	3 213 000.00	EUR	101.06%	105.89%	17 460.81	3 419 802.90	0.32
SPGB 2,9 31/10/2046	ES00000128C6	8 802 000.00	EUR	132.17%	131.24%	106 706.21	11 658 362.99	1.08
ANDAL 1.375 30/04/29	ES0000090805	1 910 000.00	EUR	99.83%	105.12%	26 694.21	2 034 467.11	0.19
MADRID 1.189 8/5/22	ES0000101693	6 100 000.00	EUR	103.29%	102.45%	65 196.83	6 314 585.83	0.58
BASQUE 0.85 30/04/30	ES0000106643	1 620 000.00	EUR	99.75%	99.37%		1 609 794.00	0.15
BAYNGR 0.05 15/06/20	DE000A2E4GF6	7 000 000.00	EUR	99.87%	98.95%	2 782.79	6 929 282.79	0.64
BGB 0 22/10/27	BE0000351602	4 270 000.00	EUR	100.10%	100.54%		4 292 972.60	0.40

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Grupo de Activos	Código	Quantidade/ Montante	Moeda Cotação	Custo Médio	Cotação	Juro Corrido	Valor em EUR	
							Valor Mercado (EUR)	Peso (%)
<b>(continuação)</b>								
SPGB 1.5 30/4/27	ES00000128P8	6 573 000.00	EUR	99.90%	107.21%	90 782.83	7 137 498.94	0.66
BTPS 5.25% 01/11/29	IT0001278511	1 000 000.00	EUR	138.23%	133.37%	21 923.08	1 355 593.08	0.13
BALEA 1.549 21/11/28	ES0001348244	6 200 000.00	EUR	109.39%	106.33%	34 731.55	6 627 067.55	0.61
CASTIL 0,7 3/6/21	ES0001351446	2 000 000.00	EUR	101.92%	100.88%	11 590.16	2 029 250.16	0.19
JUNGAL 2.95 10/04/21	ES0001352535	6 000 000.00	EUR	106.31%	103.03%	172 647.54	6 354 147.54	0.59
JUNGAL 0 12/12/23	ES0001352576	2 400 000.00	EUR	100.00%	98.70%		2 368 728.00	0.22
BTPS 3.75% 1/8/21	IT0004009673	16 300 000.00	EUR	104.82%	104.56%	100 755.49	17 143 709.49	1.58
BTPS 5.5 1/11/22	IT0004848831	8 600 000.00	EUR	115.05%	112.63%	197 516.48	9 883 696.48	0.91
BTPS 4.75% 1/9/2044	IT0004923998	760 000.00	EUR	157.64%	143.96%	3 041.03	1 097 144.63	0.10
BTPS 4.5% 1/3/24	IT0004953417	1 000 000.00	EUR	117.07%	113.80%	3 790.76	1 141 790.76	0.11
BTPS 3.75% 1/9/24	IT0005001547	11 000 000.00	EUR	117.23%	112.43%	34 748.64	12 402 158.64	1.14
BTPS 1.35% 15/4/22	IT0005086886	14 451 000.00	EUR	103.44%	101.80%	90 081.85	14 800 766.32	1.36
BTPS 2.2 01/06/27	IT0005240830	2 500 000.00	EUR	99.70%	106.78%	18 383.56	2 687 858.56	0.25
BTPS 0.9 01/08/22	IT0005277444	15 400 000.00	EUR	102.05%	100.82%	22 846.15	15 548 818.15	1.43
BTPS 2.8 01/12/28	IT0005340929	3 000 000.00	EUR	102.68%	111.39%	28 000.00	3 369 670.00	0.31
BTPS 2.45 01/10/23	IT0005344335	4 000 000.00	EUR	104.08%	106.14%	49 000.00	4 294 760.00	0.40
BTPS 2.5 15/11/25	IT0005345183	6 000 000.00	EUR	107.56%	107.91%	56 868.13	6 531 588.13	0.60
BTPS 2.3 15/10/21	IT0005348443	6 087 000.00	EUR	101.84%	102.99%	64 645.27	6 333 768.31	0.58
BTPS 3.35 01/03/35	IT0005358806	4 500 000.00	EUR	111.95%	118.47%	12 699.05	5 343 939.05	0.49
BTPS 3.85 01/09/49	IT0005363111	1 550 000.00	EUR	142.65%	129.75%	5 026.97	2 016 120.97	0.19
BTPS 0.05% 15/01/23	IT0005384497	6 285 000.00	EUR	99.50%	98.65%	661.13	6 200 750.78	0.57
BTPS 0.35 01/02/25	IT0005386245	1 600 000.00	EUR	98.32%	97.31%	920.55	1 557 816.55	0.14
BTPS 0.85 15/01/27	IT0005390874	7 000 000.00	EUR	99.22%	98.04%	12 586.54	6 875 106.54	0.63
BTPS 2.45% 01/09/50	IT0005398406	650 000.00	EUR	99.28%	100.54%	1 341.51	654 871.01	0.06
SPGB 4,8% 31/1/24	ES00000121G2	5 000 000.00	EUR	120.21%	117.91%	40 000.00	5 935 400.00	0.55
ICO 0.75 31/10/23	XS1915152000	2 000 000.00	EUR	99.89%	101.84%	6 270.49	2 043 070.49	0.19
MADRID 1.571 30/4/29	ES0000101909	1 500 000.00	EUR	100.01%	106.66%	26 599.40	1 626 544.40	0.15
ADIFAL 0.95 30/04/27	ES0200002048	700 000.00	EUR	99.85%	101.76%	6 230.96	718 578.96	0.07
FADE 0.5 17/06/23	ES0378641338	3 300 000.00	EUR	99.79%	100.62%	13 028.69	3 333 455.69	0.31
Madrid 1,773 30/4/28	ES0000101875	1 300 000.00	EUR	100.01%	108.38%	21 222.71	1 430 188.71	0.13
MADRI 4.125% 21/5/24	ES0000101602	2 500 000.00	EUR	118.09%	115.55%	89 280.82	2 978 105.82	0.27
FADE 0.05 17/09/24	ES0378641346	3 000 000.00	EUR	100.79%	98.90%	784.93	2 967 754.93	0.27
REN 2.5% 12/2/25	XS1189286286	2 000 000.00	EUR	99.67%	105.73%	6 712.33	2 121 392.33	0.20
QUADIENT SA	FR0011993120	4 200 000.00	EUR	99.15%	101.91%	81 188.52	4 361 198.52	0.40
MMBFP 2.125 16/10/26	FR0013449261	1 700 000.00	EUR	99.63%	84.16%	16 581.97	1 447 267.97	0.13
QDTFP 2.25% 03/02/25	FR0013478849	1 000 000.00	EUR	99.41%	92.64%	4 253.42	930 663.42	0.09
RABOBK 3.25% PERP	XS2050933972	4 400 000.00	EUR	100.00%	76.00%	36 726.78	3 380 726.78	0.31
ACAFP 6.5 PERP	XS1055037177	7 000 000.00	EUR	107.67%	93.50%	11 127.72	6 556 127.72	0.60
FCCSER0.815 04/12/23	XS2081491727	3 470 000.00	EUR	100.00%	98.13%	9 195.03	3 414 167.23	0.31
EDP 2.625% 18/1/22	XS1111324700	8 730 000.00	EUR	99.31%	103.18%	46 460.34	9 054 423.54	0.83

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							Valor em EUR	
Grupo de Activos	Código	Quantidade/ Montante	Moeda Cotação	Custo Médio	Cotação	Juro Corrido	Valor Mercado (EUR)	Peso (%)
<b>(continuação)</b>								
CEPSA 0.75% 12/02/28	XS2117485677	2 700 000.00	EUR	99.43%	84.59%	2 718.49	2 286 756.49	0.21
TOTAL 2.25% 12/2049	XS1195201931	154 000.00	EUR	104.85%	99.50%	331.35	153 561.35	0.01
ISP 1.125% 4/3/22	XS1197351577	10 825 000.00	EUR	99.64%	97.74%	9 342.12	10 589 697.12	0.98
ADIF 1.875% 28/1/25	ES0200002006	5 000 000.00	EUR	104.70%	106.73%	16 393.44	5 353 043.44	0.49
PBBGR 0.875 29/1/21	DE000A2DASD4	5 000 000.00	EUR	102.05%	99.71%	7 530.74	4 992 780.74	0.46
FADE 0,5 17/3/23	ES0378641312	3 100 000.00	EUR	99.53%	100.94%	636.99	3 129 838.99	0.29
ADIFAL 1,25 04/05/26	ES0200002030	2 800 000.00	EUR	99.35%	104.23%	31 844.26	2 950 396.26	0.27
TITIM 1,125 26/03/22	XS1209185161	3 000 000.00	EUR	98.83%	94.30%	550.27	2 829 550.27	0.26
PARPUB 3.567 22/9/20	XS0230315748	17 580 000.00	EUR	104.51%	101.58%	328 959.27	18 187 426.47	1.68
UBS 4,75% 12/2/2026	CH0236733827	2 790 000.00	EUR	99.41%	98.50%	18 038.13	2 766 188.13	0.26
Xenon Capital 12/44	XS0327783485	40 000 000.00	EUR	56.13%	25.94%		10 376 000.00	0.96
FADE 0.85 17/12/23	ES0378641320	2 900 000.00	EUR	99.87%	101.93%	7 158.63	2 963 128.63	0.27
LPTY 1 24/5/21	XS1418631930	3 000 000.00	EUR	102.48%	98.72%	25 655.74	2 987 375.74	0.28
RENEPL 01/06/23	XS1423826798	10 000 000.00	EUR	99.54%	102.17%	145 833.33	10 363 233.33	0.96
IDRSM 1.25 07/10/23	XS1500463358	1 300 000.00	EUR	100.13%	93.61%	7 858.61	1 224 788.61	0.11
FERSM 2.124 PERP	XS1716927766	1 000 000.00	EUR	100.00%	81.36%	18 795.95	832 425.95	0.08
SOCGEN 0.5 13/1/23	XS1718306050	4 000 000.00	EUR	99.60%	96.04%	4 328.77	3 845 888.77	0.35
ASML 3.375% 19/9/23	XS0972530561	1 000 000.00	EUR	112.64%	108.41%	17 981.56	1 102 081.56	0.10
Ishares Euro Corpora	IE0032523478	270 000.00	EUR	140.08	130.43		35 215 425.00	3.25
<b>IMOBILIÁRIO</b>							<b>124 482 040.28</b>	<b>11.48</b>
FUNDOS DE INVESTIMENTO IMOBILIÁRIO							124 482 040.28	11.48
Fundo Lusinvest	PTYSLAIE0008	1 074 147.00	EUR	65.35	60.42		64 904 287.33	5.99
ImoRecuperação	PTYSBHIE0007	100 000.00	EUR	51.15	50.95		5 094 516.90	0.47
Novimovest Up Bruta	PTYIMBHM0004	7 492 513.00	EUR	7.03	7.24		54 270 526.91	5.00
PREFE Real Estate C	IE00B06YB805	2 850.95	EUR	101.27	74.61		212 709.14	0.02
<b>GESTÃO ALTERNATIVA</b>							<b>3 182 122.53</b>	<b>0.29</b>
HEDGE FUNDS							3 182 122.53	0.29
Carteira Alternativa	PTYSBFLM0005	181 944.01	EUR	5.12	5.76		1 048 311.15	0.10
PVCi	LU0351661144	1 802 712.80	EUR	1.00	1.14		2 046 124.10	0.19
TH C	EQ0500516501561	21 078.00	EUR	5.00	4.16		87 684.48	0.01
Kingstreet S Ser 13	EQ0500516501580	0.03	USD	64.29	92.96		2.80	0.00
<b>ACÇÕES</b>							<b>170 197 047.14</b>	<b>15.69</b>
FUNDOS E ACÇÕES.NACIONAIS							4 526 762.72	0.42
Mota Engil	PTMEN0AE0005	100 000.00	EUR	2.33	1.10		110 000.00	0.01
Sant.AcPortugal CL C	PTYSAOHM0001	1 307 443.57	EUR	3.83	3.38		4 416 762.72	0.41
FUNDOS E ACÇÕES ESTRANGEIRAS							165 670 284.42	15.28
Europa							98 021 611.42	9.04
Sant.Ac Europa CL C	PTYSANHM0002	3 637 854.57	EUR	3.85	3.89		14 150 152.01	1.30
BASF	DE000BASF111	20 000.00	EUR	76.41	43.15		862 900.00	0.08

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<b>(continuação)</b>								
Total StkB	FR0000120271	40 000.00	EUR	42.46	35.39		1 415 600.00	0.13
SANOFI - AVENTIS	FR0000120578	20 000.00	EUR	84.95	80.14		1 602 800.00	0.15
AXA	FR0000120628	100 000.00	EUR	17.87	15.79		1 578 800.00	0.15
Vinci SA	FR0000125486	40 000.00	EUR	36.07	75.40		3 016 000.00	0.28
B. Nationale Paris	FR0000131104	27 000.00	EUR	45.52	27.51		742 770.00	0.07
France Telecom	FR0000133308	100 000.00	EUR	13.66	11.14		1 113 500.00	0.10
Royal Dutch Shell-A	GB00B03MLX29	60 000.00	EUR	24.62	16.30		977 880.00	0.09
British A. Tobacco	GB0002875804	30 000.00	GBP	33.07	27.59		933 745.47	0.09
ENI IM	IT0003132476	90 000.00	EUR	17.44	9.22		829 800.00	0.08
IMPERIAL TOBACCO	GB0004544929	50 000.00	GBP	30.42	14.97		844 285.50	0.08
HSBC Holdings PLC	GB0005405286	200 000.00	GBP	7.23	4.54		1 024 897.62	0.09
Deutsche Post Ag-Reg	DE0005552004	60 000.00	EUR	24.43	24.78		1 486 500.00	0.14
Prudential Plc	GB0007099541	85 000.00	GBP	12.05	10.36		992 943.61	0.09
Siemens AG Reg	DE0007236101	14 940.00	EUR	94.94	77.47		1 157 401.80	0.11
Allianz SE	DE0008404005	12 000.00	EUR	118.98	156.88		1 882 560.00	0.17
ZURICH INSU GROUP AG	CH0011075394	4 560.00	CHF	238.68	343.40		1 479 361.36	0.14
Roche Holding Genuss	CH0012032048	7 000.00	CHF	239.70	314.05		2 076 854.04	0.19
UNIBAIL-R SE/WFD UNI	FR0013326246	10 000.00	EUR	187.54	51.56		515 600.00	0.05
ISHARES ETF.EUR.DIS	IE0008471009	1 370 000.00	EUR	26.08	28.27		38 723 050.00	3.57
INVESC SP 500 AC EUR	IE00B3YCGJ38	25 000.00	EUR	531.90	440.20		11 005 000.00	1.01
db xtrackersES50 ETF	LU0380865021	234 000.00	EUR	55.85	41.07		9 609 210.00	0.89
Lux Invest Plus - B	LU0225434231	1 933.30	EUR	1 072.43			0.00	0.00
USA							67 648 673.00	6.24
ISHARES SP500 AMST	IE00B5BMR087	143 000.00	EUR	190.60	239.47		34 244 353.00	3.16
Lyxor ETF S&P 500	LU0496786574	1 360 000.00	EUR	22.32	24.56		33 404 320.00	3.08
<b>APLICAÇÕES DE CURTO PRAZO</b>							<b>22 953 655.75</b>	<b>2.12</b>
D.O.							13 746 556.67	1.27
BST CHF Santander			CHF				1 900 144.66	0.18
BST Futuros CHF Santander			CHF				539 654.89	0.05
BST Margem CHF Santander			CHF				47 236.66	0.00
BST EUR Santander			EUR				11 029.92	0.00
BST Futuros EUR Santander			EUR				499 340.77	0.05
BST GBP Santander			GBP				2 520 605.45	0.23
BST Margem GBP Santander			GBP				180 803.90	0.02



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<b>(continuação)</b>								
BST Futuros GBP Santander			GBP				1 727 980.42	0.16
BST NOK Santander			NOK				152.47	0.00
BST Futuros NOK Santander			NOK				320 868.86	0.03
BST SEK Santander			SEK				639 249.43	0.06
BST Futuros SEK Santander			SEK				569 055.55	0.05
BST USD Santander			USD				195 275.99	0.02
BST Futuros USD Santander			USD				4 593 257.26	0.42
Pendente de Juro DO			USD				128.91	0.00
Pendente de Juro DO			USD				1 771.56	0.00
OUTROS							9 207 099.07	0.85
Imp.Ret. Lusimovest			EUR				8 575 559.99	0.79
Imp.FIMS a Receber			EUR				340 692.05	0.03
Impostos			EUR				-0.10	0.00
Impostos			GBP				4 995.84	0.00
Impostos			SEK				-14 448.01	0.00
PC/0.05%/2020-04-20 El Corte Ingles	ES05051132U7		EUR			87.60	1 099 970.80	0.10
PC/0.33%/2020-09-08 Acciona S.A.	XS2051861313		EUR			9 318.90	4 992 691.05	0.46
Pendente a Liquidar			EUR				-5 870 550.60	-0.54
Pendente a Liquidar			GBP				78 188.06	0.01
<b>OUTROS ACTIVOS</b>							<b>14 858 531.51</b>	<b>1.37</b>
Explorer - II	PTEXICEM0007	151.84	EUR	8 897.79	5 904.17		896 508.66	0.08
Altamar PE VIII FCR	ES0157100001	5 122 962.33	EUR	1.15	1.54		7 868 870.14	0.73
Partners Global Infr	LU1274694071	4 988.64	EUR	989.45	1 126.12		5 617 808.85	0.52
Imp.Div.Ret.País Org			CHF				103 077.18	0.01
Imp.Div.Ret.País Org			EUR				372 266.68	0.03
<b>COMISSÃO DE GESTÃO</b>							<b>-507 928.54</b>	<b>-0.05</b>
Comissao de Gestao			EUR				-507 928.54	-0.05
<b>TOTAL</b>							<b>1 084 447 854.53</b>	<b>100.00</b>

Câmbios:

CHF / EUR	0.9447
EUR / EUR	1.0000

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GBP / EUR	1.1281
NOK / EUR	0.0869
SEK / EUR	0.0904
USD / EUR	0.9127

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