

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	4.99		14 495 794.39	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	45.35	EUR	14 988.03	194 890.99		8 838 754.65	0.80
SX5E 18/12/20 P2700	BBG001F41N19	1 271.00	EUR	188.70	102.40		1 301 504.00	0.12
SX5E 18/12/20 C3300	BBG001F41MY5	-1 271.00	EUR	-65.40	179.00		-2 275 090.00	-0.21
Escritórios Faro	EQ0500516501560	4 838 785.00	EUR	80.43%			3 892 000.00	0.35
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	0.01
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

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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 (%)
(continuação)								
Escrit.(R) Mesquita	EQ0500516501560	361 872.10	EUR	87.38%			316 200.00	0.03
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	0.02
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.Acc.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. Novinvest			EUR				3 362 663.81	0.30
Imp.Selo.Cont.Arrend			EUR				140.00	0.00
EUR/CHF FUT SET/20	RFU0	20.00	CHF	0.00	1.06		-11 501.27	0.00
EUR/GBP FUT SET20	RPU0	29.00	GBP	-0.01	0.91		-21 850.99	0.00
BEKBBB 0 09/06/21	BE6286986284	1 800 000.00	EUR	97.09%	95.00%		1 710 000.00	0.15
NESTLE SA - Resgist	CH0038863350	20 000.00	CHF	64.25	104.74		1 966 763.68	0.18
BlackstoneGSO Eur	IE00B3DS7666	69 280.06	EUR	173.21	185.71		12 865 903.82	1.16
SANTANDER EUR BOND	LU1003781322	11 181.39	EUR	1 073.21	1 146.57		12 820 257.51	1.16
JAN HND HRZN EURO CO	LU1004011935	167 382.72	EUR	119.49	118.12		19 771 246.41	1.79
SANTANDER COV BONDIE	LU2063682251	73 000.00	EUR	100.00	99.54		7 266 704.70	0.66
SANT RENDIMIENTO C	ES0138534039	136 358.32	EUR	88.00	88.00		12 000 000.00	1.08
Altamar PE X FCR	ES0157103021	2 375 000.00	EUR	1.00	0.98		2 322 750.00	0.21
GSO ESDF II	EQ00000000721930	470 957.00	EUR	1.00	1.00		470 957.00	0.04
Operação Regul.-Inic			EUR				26 664.20	0.00
Reg. Financ. Rec.			EUR				-3 291.65	0.00
Reg. Financ. Rec.			EUR				-894.22	0.00
Kick B.GB0030276421			EUR				5.29	0.00
Provis.Rendas			EUR				-29.44	0.00
Provis.Rendas			EUR				-496.67	0.00
Pendentes Diversos			EUR				-53 636.12	0.00
Pendente de Juro DO			GBP				7.85	0.00
Pendente de Juro DO			GBP				0.56	0.00
Pendente de Juro DO			GBP				0.77	0.00
Pendente Rendas			EUR				-599.73	0.00

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							Valor Mercado (EUR)	Peso (%)
(continuação)								
Renda Difer.			EUR				-925.24	0.00
Renda Difer.			EUR				-3 294.81	0.00
Renda Difer.			EUR				-1 354.02	0.00
Renda Difer.			EUR				-2 323.93	0.00
Renda Difer.			EUR				-2 152.68	0.00
Renda Difer.			EUR				-1 100.00	0.00
Renda Difer.			EUR				-12 947.20	0.00
Renda Difer.			EUR				-1 028.05	0.00
Renda Difer.			EUR				-623.05	0.00
Renda Difer.			EUR				-1 783.04	0.00
Renda Difer.			EUR				-934.98	0.00
Renda Difer.			EUR				-59 132.44	-0.01
Renda Difer.			EUR				-2 662.18	0.00
Renda Difer.			EUR				-2 705.81	0.00
Renda Difer.			EUR				-1 952.99	0.00
Renda Difer.			EUR				-2 917.69	0.00
Renda Difer.			EUR				-639.95	0.00
RedébitoDspC. Difer.			EUR				-1 350.00	0.00
Renda Resp.			EUR				13 094.40	0.00
Renda Resp.			EUR				2 683.61	0.00
Renda Resp.			EUR				1.00	0.00
Custos Reasearch			EUR				-56 187.85	-0.01
RedébitoDspC. Resp.			EUR				1 350.00	0.00
Imposto Selo CG			EUR				-136 162.28	-0.01
Pendente Seg. Vida			EUR				-540 000.00	-0.05
W1/0.00%/	55510190401		EUR			-5 100.80	-5 100.80	0.00
W1/0.00%/	55510190501		EUR			-68.97	-68.97	0.00
W1/0.00%/	55510190601		EUR			-0.15	-0.15	0.00
W1/0.00%/	55510190701		EUR			-131.67	-131.67	0.00
W1/0.00%/	55510190702		EUR			-122.12	-122.12	0.00
W1/0.00%/	55510190703		EUR			-150.58	-150.58	0.00
W1/0.00%/	55510190704		EUR			-137.74	-137.74	0.00
W1/0.00%/	55510190705		EUR			-154.26	-154.26	0.00
W1/0.00%/	55510190706		EUR			-130.39	-130.39	0.00
W1/0.00%/	55510190901		EUR			-223.07	-223.07	0.00
W1/0.00%/	55510191201		EUR			-36.11	-36.11	0.00
W1/0.00%/	55510191202		EUR			-24.63	-24.63	0.00
W1/0.00%/	55510191301		EUR			-166.54	-166.54	0.00
W1/0.00%/	55510191401		EUR			-43.75	-43.75	0.00
W1/0.00%/	55510191402		EUR			-45.61	-45.61	0.00

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(continuação)								
W1/0.00%/	55510191501		EUR			-260.36	-260.36	0.00
W1/0.00%/	55510191601		EUR			-54.18	-54.18	0.00
W1/0.00%/	55510191602		EUR			-217.89	-217.89	0.00
W1/0.00%/	55510191801		EUR			-53.69	-53.69	0.00
W1/0.00%/	55510191802		EUR			-45.21	-45.21	0.00
W1/0.00%/	55510191901		EUR			-246.76	-246.76	0.00
W1/0.00%/	55510192001		EUR			-209.42	-209.42	0.00
W1/0.00%/	55510192101		EUR			-136.96	-136.96	0.00
W1/0.00%/	55510192201		EUR			-127.97	-127.97	0.00
W1/0.00%/	55510192301		EUR			-119.47	-119.47	0.00
W1/0.00%/	55510192401		EUR			-579.71	-579.71	0.00
W1/0.00%/	55510192402		EUR			-491.47	-491.47	0.00
W1/0.00%/	55510192403		EUR			-661.29	-661.29	0.00
W1/0.00%/	55510192404		EUR			-656.08	-656.08	0.00
W1/0.00%/	55510192405		EUR			-490.66	-490.66	0.00
W1/0.00%/	55510192406		EUR			-2 568.96	-2 568.96	0.00
W1/0.00%/	55510192407		EUR			-2 567.75	-2 567.75	0.00
W1/0.00%/	55510192408		EUR			-357.35	-357.35	0.00
W1/0.00%/	55510192409		EUR			-353.64	-353.64	0.00
W1/0.00%/	55510192410		EUR			-2 540.10	-2 540.10	0.00
W1/0.00%/	55510192501		EUR			-729.69	-729.69	0.00
W1/0.00%/	55510192801		EUR			-865.67	-865.67	0.00
W1/0.00%/	55510192901		EUR			-267.18	-267.18	0.00
W1/0.00%/	55510193301		EUR			-538.09	-538.09	0.00
W1/0.00%/	55510193701		EUR			-321.32	-321.32	0.00
W1/0.00%/	55510193801		EUR			-338.91	-338.91	0.00
W1/0.00%/	55510194101		EUR			-10.42	-10.42	0.00
W1/0.00%/	55510194102		EUR			-11.69	-11.69	0.00
IMI Difer.			EUR				-30 432.53	0.00
TAXA DE JURO							614 402 534.03	55.50
FUNDOS E OBRIGAÇÕES DE TAXA VARIÁVEL							67 664 485.89	6.11
PGB Float 19/5/21	PTOTVGOE0008	1 500 000.00	EUR	102.67%	101.82%	3 941.67	1 531 286.67	0.14
PGB 2,05% 12/8/21	PTOTVHOE0007	3 200 000.00	EUR	103.03%	102.14%	25 511.11	3 293 959.11	0.30
PGB float 30/11/21	PTOTVIOE0006	1 300 000.00	EUR	103.81%	102.48%	2 311.11	1 334 564.11	0.12
Somec/94	PTSMCAOE0000	40 000.00	EUR				0.00	0.00
Somec/92	PTSMC1OE0001	50 000.00	EUR				0.00	0.00
RAGSTF 0 18/02/21	DE000A14J3R2	5 500 000.00	EUR	100.75%	98.88%		5 438 400.00	0.49
INGFP 0% 26/6/22	FR0012817542	3 443 000.00	EUR	96.75%	107.44%		3 699 020.00	0.33
PARPU Float 28/12/20	XS0238966567	2 000 000.00	EUR	100.10%	99.80%		1 996 000.00	0.18
TELEFO 0% 9/3/21	XS1377251423	9 000 000.00	EUR	99.64%	98.80%		8 892 000.00	0.80

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(continuação)								
AIRFP 0 06/14/21	XS1434160971	2 000 000.00	EUR	96.25%	98.70%		1 974 000.00	0.18
PRYIM 0 17/01/22	XS1551933010	4 000 000.00	EUR	96.90%	95.97%		3 838 800.00	0.35
SANTAN Float 21/3/22	XS1578916261	12 000 000.00	EUR	100.00%	99.67%	1 893.00	11 962 773.00	1.08
BNP Float 22/9/22	XS1584041252	3 000 000.00	EUR	100.00%	100.46%	345.75	3 014 055.75	0.27
SOCGEN Float 1/4/22	XS1586146851	3 000 000.00	EUR	101.76%	99.95%	3 768.92	3 002 238.92	0.27
GS Float 26/9/23	XS1691349523	10 000 000.00	EUR	100.03%	98.38%	308.33	9 838 508.33	0.89
MS 0 17/12/21	XS1792361336	8 000 000.00	EUR	99.42%	98.11%		7 848 880.00	0.71
FUNDOS E OBRIGAÇÕES DE TAXA FIXA							546 738 048.14	49.39
PGB 2.875% 15/10/25	PTOTEKOE0011	9 000 000.00	EUR	118.48%	115.66%	183 811.48	10 593 031.48	0.96
AZORES 1.448 14/4/27	PTRAAEOM0003	2 000 000.00	EUR	100.00%	104.94%	4 443.18	2 103 163.18	0.19
PGB 0.475% 18/10/30	PTOTELOE0028	2 250 000.00	EUR	101.17%	99.91%	4 919.18	2 252 961.68	0.20
PGB 0.7 10/15/27	PTOTEMOE0035	4 210 000.00	EUR	99.81%	103.68%	6 782.14	4 371 710.14	0.39
PGB 2.875 21/7/26	PTOTETOE0012	4 000 000.00	EUR	115.31%	117.50%	108 715.85	4 808 515.85	0.43
PGB5 5.65% 15/2/24	PTOTEQOE0015	15 470 000.00	EUR	124.00%	121.63%	327 173.59	19 142 561.09	1.73
PGB 3,875% 15/2/30	PTOTEROE0014	2 250 000.00	EUR	136.64%	132.27%	32 635.76	3 008 710.76	0.27
PGB 4.125 14/4/27	PTOTEUOE0019	9 360 000.00	EUR	120.04%	127.12%	82 509.04	11 980 753.84	1.08
PGB 2.25 18/4/34	PTOTEWOE0017	4 000 000.00	EUR	114.30%	119.25%	18 246.58	4 788 406.58	0.43
PGB 4.1% 04/15/37	PTOTE5OE0007	3 770 000.00	EUR	150.12%	148.83%	32 607.92	5 643 310.42	0.51
REFER 4.25% 13/12/21	PTCPEDOM0000	1 100 000.00	EUR	107.71%	105.81%	25 674.18	1 189 573.18	0.11
GALP 1.375 19/9/23	PTGGDAOE0001	7 500 000.00	EUR	99.52%	101.39%	80 804.79	7 685 279.79	0.69
Parpub 3,75% 07/21	PTPETUOM0018	17 800 000.00	EUR	99.65%	103.76%	660 204.92	19 128 950.92	1.73
SAUDCR 0.491 1/10/27	PTSDRAOM0012	4 300 000.00	EUR	100.00%	98.76%	15 805.91	4 262 399.91	0.39
SPGB 5.9% 30/07/2026	ES00000123C7	3 177 000.00	EUR	135.58%	135.74%	172 590.96	4 485 050.76	0.41
SPGB 2,35 30/7/2033	ES00000128Q6	3 000 000.00	EUR	124.92%	121.14%	64 913.93	3 699 083.93	0.33
ADIFAL 0.55 30/04/30	ES0200002055	700 000.00	EUR	99.75%	99.00%	653.97	693 625.97	0.06
SPGB 1 31/10/50	ES0000012G00	650 000.00	EUR	98.15%	93.21%	2 131.13	607 970.13	0.05
SPGB 0.8 30/07/27	ES0000012G26	17 920 000.00	EUR	101.71%	104.48%	36 035.66	18 758 134.86	1.69
SPGB 1.25 31/10/30	ES0000012G34	7 600 000.00	EUR	100.44%	107.79%	16 136.99	8 208 404.99	0.74
SPGB 1.2 31/10/40	ES0000012G42	2 080 000.00	EUR	99.09%	102.25%	1 025.75	2 127 742.55	0.19
SPAIN 1.45 30/04/29	ES0000012E51	10 417 000.00	EUR	109.10%	109.80%	25 657.21	11 463 419.04	1.04
SPGB 1.85 30/07/35	ES0000012E69	9 900 000.00	EUR	107.86%	114.86%	168 638.11	11 539 877.11	1.04
SPGB 0.5% 30/04/30	ES0000012F76	1 360 000.00	EUR	99.75%	100.96%	1 155.07	1 374 238.27	0.12
SPGB 0 30/04/23	ES0000012F84	1 411 000.00	EUR	100.72%	100.82%		1 422 612.53	0.13
SPGB 1.4 30/07/28	ES0000012B88	4 411 000.00	EUR	101.49%	109.33%	56 860.92	4 879 319.00	0.44
SPGB 1.45 31/10/27	ES0000012A89	2 000 000.00	EUR	100.27%	109.30%	19 386.30	2 205 326.30	0.20
SPGB 5.15% 31/10/44	ES00000124H4	7 160 000.00	EUR	180.87%	185.03%	245 826.67	13 494 046.27	1.22
SPGB 1.6% 30/4/25	ES00000126Z1	1 500 000.00	EUR	104.95%	108.40%	4 076.71	1 630 001.71	0.15
SPGB 2.15% 31/10/25	ES00000127G9	2 100 000.00	EUR	108.47%	111.85%	30 100.00	2 378 845.00	0.21
SPGB 1.3 31/10/26	ES00000128H5	1 545 000.00	EUR	101.06%	107.94%	13 390.00	1 681 032.10	0.15
SPGB 2,9 31/10/2046	ES00000128C6	8 802 000.00	EUR	132.17%	138.33%	170 172.00	12 345 802.56	1.12

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Grupo de Activos	Código	Quantidade/ Montante	Moeda Cotação	Custo Médio	Cotação	Juro Corrido	Valor em EUR	
							Valor Mercado (EUR)	Peso (%)
(continuação)								
ANDAL 1.375 30/04/29	ES0000090805	1 910 000.00	EUR	99.83%	106.71%	4 461.03	2 042 622.03	0.18
MADRID 1.189 8/5/22	ES0000101693	6 100 000.00	EUR	103.29%	102.57%	10 730.32	6 267 500.32	0.57
BASQUE 0.85 30/04/30	ES0000106643	1 620 000.00	EUR	99.75%	102.59%	3 044.27	1 665 002.27	0.15
BGB 0 22/10/27	BE0000351602	4 270 000.00	EUR	100.10%	102.03%		4 356 809.10	0.39
DBR 0 15/05/35	DE0001102515	1 050 000.00	EUR	104.66%	103.48%		1 086 519.00	0.10
BALEA 1.549 21/11/28	ES0001348244	6 200 000.00	EUR	109.39%	108.55%	58 675.27	6 788 775.27	0.61
CASTIL 0,7 3/6/21	ES0001351446	2 000 000.00	EUR	101.92%	100.89%	1 073.97	2 018 813.97	0.18
JUNGAL 2.95 10/04/21	ES0001352535	6 000 000.00	EUR	106.31%	102.48%	39 764.38	6 188 324.38	0.56
JUNGAL 0 12/12/23	ES0001352576	2 400 000.00	EUR	100.00%	99.73%		2 393 592.00	0.22
BTPS 3.75% 1/8/21	IT0004009673	16 300 000.00	EUR	104.82%	104.18%	253 567.99	17 235 559.99	1.56
BTPS 5.5 1/11/22	IT0004848831	14 799 000.00	EUR	113.56%	112.37%	134 920.23	16 763 964.57	1.51
BTPS 4.75% 1/9/2044	IT0004923998	760 000.00	EUR	157.64%	149.64%	11 967.93	1 149 224.33	0.10
BTPS 4.5% 1/3/24	IT0004953417	1 000 000.00	EUR	117.07%	114.74%	14 918.48	1 162 338.48	0.10
BTPS 3.75% 1/9/24	IT0005001547	11 000 000.00	EUR	117.23%	113.09%	136 752.72	12 576 212.72	1.14
BTPS 1.35% 15/4/22	IT0005086886	14 451 000.00	EUR	103.44%	102.26%	41 043.21	14 818 346.79	1.34
BTPS 2.2 01/06/27	IT0005240830	2 500 000.00	EUR	99.70%	108.25%	4 508.20	2 710 658.20	0.24
BTPS 0.9 01/08/22	IT0005277444	15 400 000.00	EUR	102.05%	101.55%	57 496.15	15 695 426.15	1.42
BTPS 2.8 01/12/28	IT0005340929	3 000 000.00	EUR	102.68%	113.58%	6 885.25	3 414 225.25	0.31
BTPS 2.45 01/10/23	IT0005344335	4 000 000.00	EUR	104.08%	106.88%	24 366.12	4 299 686.12	0.39
BTPS 2.5 15/11/25	IT0005345183	1 500 000.00	EUR	107.56%	109.20%	4 789.40	1 642 714.40	0.15
BTPS 2.3 15/10/21	IT0005348443	6 087 000.00	EUR	101.84%	103.08%	29 453.76	6 303 629.01	0.57
BTPS 3.35 01/03/35	IT0005358806	4 500 000.00	EUR	111.95%	121.78%	49 976.90	5 530 031.90	0.50
BTPS 0.35 01/02/25	IT0005386245	1 600 000.00	EUR	98.32%	98.89%	2 316.71	1 584 492.71	0.14
BTPS 0.85 15/01/27	IT0005390874	7 000 000.00	EUR	99.22%	99.60%	27 461.54	6 999 391.54	0.63
BTPS 2.45% 01/09/50	IT0005398406	2 250 000.00	EUR	90.68%	104.92%	18 275.14	2 378 975.14	0.21
BTPS 1.85 01/07/25	IT0005408502	4 590 000.00	EUR	99.66%	105.50%	14 889.21	4 857 109.71	0.44
BTPS 1.65 01/12/30	IT0005413171	1 140 000.00	EUR	99.52%	103.15%	1 546.03	1 177 444.63	0.11
ICO 0.25 30/04/24	XS2173111282	4 220 000.00	EUR	99.97%	101.42%	1 416.30	4 281 340.30	0.39
EIB 0.01 15/11/35	XS2194790262	875 000.00	EUR	99.80%	100.18%	0.48	876 610.48	0.08
ICO 0.75 31/10/23	XS1915152000	2 000 000.00	EUR	99.89%	102.89%	10 000.00	2 067 800.00	0.19
MADRID 1.571 30/4/29	ES0000101909	1 500 000.00	EUR	100.01%	109.05%	4 002.82	1 639 782.82	0.15
ADIFAL 0.95 30/04/27	ES0200002048	700 000.00	EUR	99.85%	103.96%	1 129.59	728 870.59	0.07
FADE 0.5 17/06/23	ES0378641338	3 300 000.00	EUR	99.79%	101.95%	632.88	3 364 982.88	0.30
FADE 0.01 17/09/25	ES0378641353	2 100 000.00	EUR	99.72%	99.92%		2 098 404.00	0.19
Madrid 1,773 30/4/28	ES0000101875	1 300 000.00	EUR	100.01%	110.63%	3 915.17	1 442 144.17	0.13
MADRI 4.125% 21/5/24	ES0000101602	2 500 000.00	EUR	118.09%	116.16%	11 583.90	2 915 583.90	0.26
FADE 0.05 17/09/24	ES0378641346	3 000 000.00	EUR	100.79%	100.54%	1 158.90	3 017 358.90	0.27
REN 2.5% 12/2/25	XS1189286286	2 000 000.00	EUR	99.67%	108.58%	19 178.08	2 190 718.08	0.20
QUADIENT SA	FR0011993120	4 200 000.00	EUR	99.15%	101.41%	2 301.37	4 261 521.37	0.38
MMBFP 2.125 16/10/26	FR0013449261	1 700 000.00	EUR	99.63%	90.50%	25 563.87	1 564 063.87	0.14

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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)								
QDIFP 2.25% 03/02/25	FR0013478849	1 000 000.00	EUR	99.41%	94.95%	9 863.01	959 393.01	0.09
RABOBK 3.25% PERP	XS2050933972	4 400 000.00	EUR	100.00%	91.75%	783.56	4 037 783.56	0.36
ACAAP 6.5 PERP	XS1055037177	7 000 000.00	EUR	107.67%	101.63%	9 891.30	7 123 641.30	0.64
FCCSER0.815 04/12/23	XS2081491727	5 470 000.00	EUR	99.86%	99.29%	25 578.98	5 456 632.58	0.49
EDP 2.625% 18/1/22	XS1111324700	8 730 000.00	EUR	99.31%	103.75%	103 594.01	9 161 143.61	0.83
CEPSA 0.75% 12/02/28	XS2117485677	2 700 000.00	EUR	99.43%	86.78%	7 767.12	2 350 854.12	0.21
TOTAL 2.25% 12/2049	XS1195201931	154 000.00	EUR	104.85%	99.88%	1 192.87	155 000.37	0.01
ISP 1.125% 4/3/22	XS1197351577	10 825 000.00	EUR	99.64%	100.60%	39 704.02	10 929 654.02	0.99
ADIF 1.875% 28/1/25	ES0200002006	5 000 000.00	EUR	104.70%	107.78%	39 702.87	5 428 602.87	0.49
PBBGR 0.875 29/1/21	DE000A2DASD4	5 000 000.00	EUR	102.05%	100.05%	18 408.47	5 021 108.47	0.45
FADE 0,5 17/3/23	ES0378641312	3 100 000.00	EUR	99.53%	101.86%	4 501.37	3 162 223.37	0.29
ADIFAL 1,25 04/05/26	ES0200002030	2 800 000.00	EUR	99.35%	105.90%	5 561.64	2 970 789.64	0.27
TTIM 1,125 26/03/22	XS1209185161	3 000 000.00	EUR	98.83%	97.00%	8 896.06	2 918 896.06	0.26
PARPUB 3.567 22/9/20	XS0230315748	17 580 000.00	EUR	104.51%	100.73%	484 872.25	18 193 382.05	1.64
UBS 4,75% 12/2/2026	CH0236733827	2 790 000.00	EUR	99.41%	101.75%	51 169.38	2 889 994.38	0.26
Xenon Capital 12/44	XS0327783485	40 000 000.00	EUR	56.13%	31.33%		12 532 000.00	1.13
FADE 0.85 17/12/23	ES0378641320	2 900 000.00	EUR	99.87%	103.34%	13 304.25	3 010 164.25	0.27
LPTY 1 24/5/21	XS1418631930	3 000 000.00	EUR	102.48%	99.60%	3 123.29	2 991 123.29	0.27
RENEPL 01/06/23	XS1423826798	10 000 000.00	EUR	99.54%	103.80%	14 383.56	10 394 383.56	0.94
IDRSM 1.25 07/10/23	XS1500463358	1 300 000.00	EUR	100.13%	95.28%	3 773.91	1 242 413.91	0.11
FERSM 2.124 PERP	XS1716927766	1 000 000.00	EUR	100.00%	93.50%	2 793.21	937 793.21	0.08
SOCGEN 0.5 13/1/23	XS1718306050	4 000 000.00	EUR	99.60%	99.21%	9 315.07	3 977 595.07	0.36
ASML 3.375% 19/9/23	XS0972530561	1 000 000.00	EUR	112.64%	110.34%	26 372.95	1 129 722.95	0.10
Ishares Euro Corpora	IE0032523478	306 300.00	EUR	139.88	137.95		42 253 319.25	3.82
IMOBILIÁRIO							124 633 999.97	11.26
FUNDOS DE INVESTIMENTO IMOBILIÁRIO							124 633 999.97	11.26
Fundo Lusimovest	PTYSLAIE0008	1 074 147.00	EUR	65.35	60.55		65 039 785.60	5.87
ImoRecuperação	PTYSBIIIE0007	100 000.00	EUR	51.15	51.53		5 152 509.40	0.47
Novimovest Up Bruta	PTYIMBHM0004	7 492 513.00	EUR	7.03	7.24		54 218 783.61	4.90
PREF Real Estate C	IE00B06YB805	3 093.12	EUR	93.73	72.07		222 921.36	0.02
GESTÃO ALTERNATIVA							3 148 277.47	0.28
HEDGE FUNDS							3 148 277.47	0.28
Carteira Alternativa	PTYSBFLM0005	181 944.01	EUR	5.12	5.62		1 023 090.80	0.09
PVCi	LU0351661144	1 746 840.37	EUR	1.03	1.17		2 037 077.90	0.18
TII C	EQ0500516501561	21 078.00	EUR	5.00	4.18		88 106.04	0.01
Kingstreet S Ser 13	EQ0500516501580	0.03	USD	64.29	92.67		2.73	0.00
ACÇÕES							195 387 623.00	17.65
FUNDOS E ACÇÕES.NACIONAIS							4 955 693.60	0.45
Mota Engil	PTMEN0AE0005	100 000.00	EUR	2.33	1.14		114 200.00	0.01

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Grupo de Activos	Código	Quantidade/ Montante	Moeda Cotação	Custo Médio	Cotação	Juro Corrido	Valor Mercado (EUR)	Peso (%)
(continuação)								
Sant.AcPortugal CL C	PTYSAOHM0001	1 307 443.57	EUR	3.83	3.70		4 841 493.60	0.44
FUNDOS E ACÇÕES ESTRANGEIRAS							190 431 929.40	17.20
Europa							112 985 550.40	10.21
Sant.Ac Europa CL C	PTYSANHM0002	3 637 854.57	EUR	3.85	4.57		16 639 157.55	1.50
BASF	DE000BASF111	20 000.00	EUR	76.41	49.88		997 600.00	0.09
Total StkB	FR0000120271	40 000.00	EUR	42.46	33.98		1 359 000.00	0.12
SANOFI - AVENTIS	FR0000120578	20 000.00	EUR	84.95	90.65		1 813 000.00	0.16
AXA	FR0000120628	100 000.00	EUR	17.87	18.61		1 861 200.00	0.17
Vinci SA	FR0000125486	40 000.00	EUR	36.07	82.00		3 280 000.00	0.30
B. Nationale Paris	FR0000131104	27 000.00	EUR	45.52	35.37		954 990.00	0.09
France Telecom	FR0000133308	100 000.00	EUR	13.66	10.65		1 064 500.00	0.10
Royal Dutch Shell-A	GB00B03MLX29	60 000.00	EUR	24.62	14.40		863 880.00	0.08
British A. Tobacco	GB0002875804	30 000.00	GBP	33.07	31.05		1 020 735.84	0.09
ENI IM	IT0003132476	90 000.00	EUR	17.44	8.49		764 100.00	0.07
IMPERIAL TOBACCO	GB0004544929	50 000.00	GBP	30.42	15.39		843 078.37	0.08
HSBC Holdings PLC	GB0005405286	200 000.00	GBP	7.23	3.79		829 871.88	0.07
Deutsche Post Ag-Reg	DE0005552004	60 000.00	EUR	24.43	32.55		1 953 000.00	0.18
Prudential Plc	GB0007099541	85 000.00	GBP	12.05	12.19		1 135 128.17	0.10
Siemens AG Reg	DE0007236101	14 940.00	EUR	94.94	104.76		1 565 114.40	0.14
Allianz SE	DE0008404005	12 000.00	EUR	118.98	181.76		2 181 120.00	0.20
ZURICH INSU GROUP AG	CH0011075394	4 560.00	CHF	238.68	334.20		1 430 806.50	0.13
Roche Holding Genuss	CH0012032048	7 000.00	CHF	239.70	328.35		2 157 966.39	0.19
UNIBAIL-R SE/WFD UNI	FR0013326246	10 000.00	EUR	187.54	50.16		501 600.00	0.05
Partners Group Inv18	LU0263855479	650.65	EUR	1 025.98	867.34		564 331.30	0.05
ISHARES ETF.EUR.DIS	IE0008471009	1 370 000.00	EUR	26.08	33.01		45 223 700.00	4.08
INVESC SP 500 AC EUR	IE00B3YCGJ38	25 000.00	EUR	531.90	505.26		12 631 500.00	1.14
db xtrackersES50 ETF	LU0380865021	234 000.00	EUR	55.85	48.51		11 350 170.00	1.03
Lux Invest Plus - B	LU0225434231	1 933.30	EUR	1 072.43			0.00	0.00
USA							77 446 379.00	7.00
ISHARES SP500 AMST	IE00B5BMR087	143 000.00	EUR	190.60	274.05		39 189 579.00	3.54
Lyxor ETF S&P 500	LU0496786574	1 360 000.00	EUR	22.32	28.13		38 256 800.00	3.46
APLICAÇÕES DE CURTO PRAZO							35 428 616.80	3.20
D.O.							23 564 406.26	2.13
BST CHF Santander			CHF				591 876.65	0.05
BST Futuros CHF Santander			CHF				70 783.59	0.01
BST Margem CHF Santander			CHF				46 943.95	0.00
BST EUR			EUR				12 349 763.22	1.12

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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)								
Santander								
BST Futuros EUR Santander			EUR				447 314.09	0.04
Margem Opções EUR Santander			EUR				6 000 000.00	0.54
BST GBP Santander			GBP				1 847 976.25	0.17
BST Margem GBP Santander			GBP				129 357.87	0.01
BST Futuros GBP Santander			GBP				242 023.37	0.02
BST NOK Santander			NOK				338 676.17	0.03
BST Futuros NOK Santander			NOK				305.90	0.00
BST SEK Santander			SEK				1 277 574.80	0.12
BST Futuros SEK Santander			SEK				978.54	0.00
BST USD Santander			USD				219 986.12	0.02
BST Futuros USD Santander			USD				842.46	0.00
Pendente de Juro DO			USD				3.28	0.00
OUTROS							11 864 210.54	1.07
Imp.Ret. Lusimovest			EUR				8 575 559.99	0.77
Imp.FIMS a Receber			EUR				340 692.05	0.03
Impostos			EUR				-0.10	0.00
Impostos			GBP				4 853.48	0.00
Impostos			SEK				-15 227.90	0.00
PC/0.33%/2020-09-08 Acciona S.A.	XS2051861313		EUR			13 475.87	4 996 848.02	0.45
Pendente a Liquidar			EUR				-2 038 515.00	-0.18
OUTROS ACTIVOS							14 307 607.83	1.29
Explorer - II	PTEXICEM0007	133.86	EUR	8 897.79	6 911.62		925 181.85	0.08
Altamar PE VIII FCR	ES0157100001	5 122 962.33	EUR	1.15	1.45		7 433 418.34	0.67
Partners Global In15	LU1274694071	5 359.06	EUR	990.18	1 018.89		5 460 287.96	0.49
Imp.Div.Ret.País Org			CHF				129 703.50	0.01
Imp.Div.Ret.País Org			EUR				359 016.18	0.03
COMISSÃO DE GESTÃO							-494 764.62	-0.04
Comissao de Gestao			EUR				-494 764.62	-0.04
TOTAL							1 107 078 442.03	100.00

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Câmbios:

CHF / EUR	0.9389
EUR / EUR	1.0000
GBP / EUR	1.0960
NOK / EUR	0.0916
SEK / EUR	0.0953
USD / EUR	0.8930