

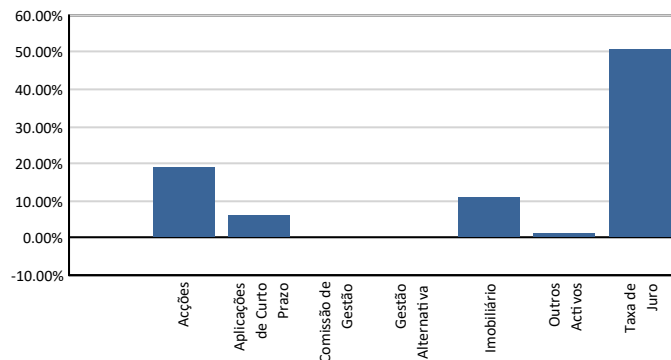
Fundo Pensões Santander Totta  
Rua dos Sapateiros, 174, 1º andar  
Lisboa  
1100-580 Lisboa  
Portugal

Data: **2020-12-31**

Carteira: **Fundo Pensões Santander Totta**

### COMPOSIÇÃO DA CARTEIRA

Grupo de Activos	Valor em EUR	
	Valor	Peso (%)
	0	0.00
Taxa de Juro	582 023 833	50.92
Imobiliário	125 008 056	10.94
Gestão Alternativa	2 906 759	0.25
Acções	214 345 388	18.75
Aplicações de Curto Prazo	67 701 843	5.92
Outros Activos	15 147 243	1.33
Comissão de Gestão	-506 622	-0.04
<b>TOTAL</b>	<b>1 143 045 620</b>	<b>100.00</b>



### VALOR PATRIMONIAL (VÁRIOS PRAZOS)

Designação	Valor em EUR			
	Desde o Início (2007-12-30)	Últimos 12 Meses (2019-12-31)	Desde o Início do Ano (2019-12-31)	Desde o Início do Mês (2020-11-30)
Valorização	0	1 160 572 758	1 160 572 758	1 124 870 443
Investimentos	3 153 243 291	17 686 457	17 686 457	14 724 698
Desinvestimentos	1 880 376 915	55 849 769	55 849 769	585 298
Valorização em 2020-12-31	1 143 045 620	1 143 045 620	1 143 045 620	1 143 045 620
<b>Ganho/Perda Total</b>	<b>-129 820 756</b>	<b>20 636 176</b>	<b>20 636 176</b>	<b>4 035 777</b>

Data: 2020-12-31

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	5.06		14 706 214.93	1.29
Fundo Bem Comum, FCR	PTBUMAIM0005	100.00	EUR	2 710.00	1 947.61		194 761.00	0.02
Explorer - III CL B	PTEXIEEM0005	44.10	EUR	14 988.03	244 942.36		10 801 517.18	0.94
SX5E 19/03/21 P3000	BBG00SR8XZF1	-1 228.00	EUR	-38.30	27.50		-337 700.00	-0.03
SX5E 19/03/21 P3400	BBG00ST3N5Z5	1 228.00	EUR	110.30	82.60		1 014 328.00	0.09
Escritórios	EQ05005165015604	4 838 785.00	EUR	80.43%			3 892 000.00	0.34
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%			844 000.00	0.07
Escritório (D3)	EQ05005165046496	140 984.08	EUR	84.89%			116 300.00	0.01
Escritório (E3)	EQ05005165046496	130 759.79	EUR	84.89%			105 100.00	0.01
Escritório (F3)	EQ05005165046496	161 236.65	EUR	84.89%			114 300.00	0.01
Escritório (G3)	EQ05005165046496	147 484.50	EUR	84.89%			134 800.00	0.01
Escritório (H3)	EQ05005165046496	165 172.85	EUR	84.89%			151 900.00	0.01
Escritório (I3)	EQ05005165046497	139 612.13	EUR	84.89%			129 100.00	0.01
Loja (BI)	EQ05005165015619	341 604.23	EUR	61.50%			210 100.00	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	0.01
Loja (B)	EQ05005165015618	84 795.64	EUR	51.65%			43 800.00	0.00
Loja (C)	EQ05005165015618	64 843.73	EUR	74.02%			48 000.00	0.00
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%			103 000.00	0.01
Loja (D)	EQ05005165015605	187 049.21	EUR	75.54%			141 300.00	0.01
Loja (H)	EQ05005165015619	260 679.97	EUR	76.22%			198 700.00	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

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Grupo de Activos	Código	Quantidade/ Montante	Moeda Cotação	Custo Médio	Cotação	Juro Corrido	Valor (EUR)	Peso (%)
Escritório (V)	EQ05005165015603	3 372 197.73	EUR	74.14%			2 562 000.00	0.22
Loja 8	EQ05005165015616	518 330.00	EUR	52.61%			272 700.00	0.02
Loja (BG)	EQ05005165015617	521 790.00	EUR	74.93%			391 000.00	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%			238 000.00	0.02
Lug. Estacion. C15	EQ05005165039900	5 000.00	EUR	110.00%			5 500.00	0.00
EUR/CHF FUT Mar/21	RFH1	20.00	CHF	0.00	1.08		-6 248.84	0.00
EUR/GBP FUT Mar/21	RPH1	29.00	GBP	-0.01	0.90		-33 675.18	0.00
EURO FX CURR MAR21	ECH1	8.00	USD	-0.01	1.23		-4 767.34	0.00
BEKBBB 0 09/06/21	BE6286986284	1 800 000.00	EUR	97.09%	98.50%		1 773 000.00	0.16
NESTLE SA - Resgist	CH0038863350	20 000.00	CHF	64.25	104.26		1 930 383.26	0.17
BlackstoneGSO Eur	IE00B3DS7666	69 280.06	EUR	173.21	198.97		13 784 654.47	1.21
SANTANDER EUR BOND	LU1003781322	11 181.39	EUR	1 073.21	1 200.41		13 422 297.10	1.17
JAN HND HRZN EURO CO	LU1004011935	184 260.35	EUR	119.40	124.35		22 912 774.90	2.00
SANTANDER COV BONDIE	LU2063682251	73 000.00	EUR	100.00	100.40		7 328 856.90	0.64
SANTANDER REND CART	ES0138534054	130 000.00	EUR	93.99	94.03		12 224 127.50	1.07
MUTUAFOND CRTO PLAZO	ES0165142011	36 504.98	EUR	136.97	137.01		5 001 686.53	0.44
Altamar PE X FCR	ES0157103021	2 375 000.00	EUR	1.00	1.02		2 410 625.00	0.21
GSO ESDF II	EQ00000000721930	637 475.00	EUR	1.00	0.96		614 627.90	0.05
ICG SDP 4A - EUR	945202009241	124 341 485.00	EUR	0.01	0.01		1 339 033.45	0.12
FT WILLIS/426546761 - Escritórios Faro	55510190401		EUR			-1 330.02	-1 330.02	0.00
FT WILLIS/426546761 - Escrit. (D3) Funchal	55510190701		EUR			-8.16	-8.16	0.00
FT WILLIS/426546761 - Escrit. (E3) Funchal	55510190702		EUR			-13.08	-13.08	0.00
FT WILLIS/426546761 - Escrit. (F3) Funchal	55510190703		EUR			-8.16	-8.16	0.00
FT WILLIS/426546761 - Escrit. (G3) Funchal	55510190704		EUR			-9.70	-9.70	0.00
FT WILLIS/426546761 - Escrit. (H3) Funchal	55510190705		EUR			-9.82	-9.82	0.00
FT WILLIS/426546761 - Escrit. (I3) Funchal	55510190706		EUR			-8.95	-8.95	0.00
FT WILLIS/426546761 - Loja (BI) V.Paraiso	55510190901		EUR			-20.54	-20.54	0.00
FT WILLIS/426546761 - Loja (A) Paredes	55510191201		EUR			-11.73	-11.73	0.00
FT WILLIS/426546761 - Loja (B) Paredes	55510191202		EUR			-2.75	-2.75	0.00
FT WILLIS/426546761 - Loja (B) Pombal	55510191301		EUR			-166.26	-166.26	0.00
FT WILLIS/426546761 - Loja (B) Pamp.Serpa	55510191401		EUR			-79.80	-79.80	0.00
FT WILLIS/426546761 - Loja (C) Pamp.Serpa	55510191402		EUR			-79.80	-79.80	0.00
FT WILLIS/426546761 - Loja (P)Castelo M. de S.	55510191501		EUR			-40.57	-40.57	0.00
FT WILLIS/426546761 - Loja 4 Portimão D	55510191601		EUR			-15.72	-15.72	0.00
FT WILLIS/426546761 - Loja 5 Portimão E	55510191602		EUR			-62.89	-62.89	0.00
FT WILLIS/426546761 - Loja (A) Amarante	55510191801		EUR			-239.41	-239.41	0.00
FT WILLIS/426546761 - Loja (B) Amarante	55510191802		EUR			-202.16	-202.16	0.00
FT WILLIS/426546761 - Loja (A) Olhão	55510191901		EUR			-129.41	-129.41	0.00
FT WILLIS/426546761 - Loja (A) Aveiro	55510192001		EUR			-0.20	-0.20	0.00

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Grupo de Activos	Código	Quantidade/ Montante	Moeda Cotação	Custo Médio	Cotação	Juro Corrido	Valor (EUR)	Peso (%)
FT WILLIS/426546761 - Loja (K) Mangualde	55510192101		EUR			-67.83	-67.83	0.00
FT WILLIS/426546761 - Loja (D) Esmoriz	55510192201		EUR			-38.57	-38.57	0.00
FT WILLIS/426546761 - Loja (H) V.Cambrã	55510192301		EUR			-153.49	-153.49	0.00
FT WILLIS/426546761 - Loja (B) Mesquita	55510192401		EUR			-14.66	-14.66	0.00
FT WILLIS/426546761 - Escrit.(C) Mesquita	55510192402		EUR			-11.97	-11.97	0.00
FT WILLIS/426546761 - Escrit.(D) Mesquita	55510192403		EUR			-17.96	-17.96	0.00
FT WILLIS/426546761 - Escrit.(F) Mesquita	55510192404		EUR			-17.96	-17.96	0.00
FT WILLIS/426546761 - Escrit.(G) Mesquita	55510192405		EUR			-13.30	-13.30	0.00
FT WILLIS/426546761 - Escrit.(P) Mesquita	55510192406		EUR			-75.81	-75.81	0.00
FT WILLIS/426546761 - Escrit.(Q) Mesquita	55510192407		EUR			-77.80	-77.80	0.00
FT WILLIS/426546761 - Escrit.(R) Mesquita	55510192408		EUR			-7.51	-7.51	0.00
FT WILLIS/426546761 - Escrit.(T) Mesquita	55510192409		EUR			-7.51	-7.51	0.00
FT WILLIS/426546761 - Escrit.(V) Mesquita	55510192410		EUR			-69.96	-69.96	0.00
FT WILLIS/426546761 - Loja 8 Barreiro	55510192501		EUR			-145.53	-145.53	0.00
FT WILLIS/426546761 - Loja (BG) Feijó	55510192801		EUR			-172.90	-172.90	0.00
FT WILLIS/426546761 - Loja (AJ) Vialonga	55510192901		EUR			-159.60	-159.60	0.00
FT WILLIS/426546761 - Loja (B) C.Caparica	55510193301		EUR			-39.23	-39.23	0.00
FT WILLIS/426546761 - Loja (A) Sacavém	55510193701		EUR			-266.00	-266.00	0.00
FT WILLIS/426546761 - Loja (A) O. Basto	55510193801		EUR			-359.11	-359.11	0.00
FT WILLIS/426546761 - LE C12 V.N.Cacelã	55510194101		EUR			-6.02	-6.02	0.00
FT WILLIS/426546761 - LE C15 V.N.Cacelã	55510194102		EUR			-6.02	-6.02	0.00
Reg. Financ. Rec.			EUR				-3 294.81	0.00
Reg. Financ. Rec.			EUR				-894.22	0.00
Caução Rendas			EUR				-1 000.00	0.00
Provis.Rendas			EUR				-1 542.08	0.00
Renda Resp.			EUR				213.23	0.00
Renda Resp.			EUR				11.22	0.00
Renda Resp.			EUR				2 141.91	0.00
Renda Resp.			EUR				1.00	0.00
Seguro Difer.			EUR				8 267.82	0.00
Renda Difer.			EUR				-13 013.23	0.00
Renda Difer.			EUR				-2 335.78	0.00
Renda Difer.			EUR				-639.95	0.00
Renda Difer.			EUR				-623.05	0.00
Renda Difer.			EUR				-2 662.18	0.00
Renda Difer.			EUR				-59 132.44	-0.01
Renda Difer.			EUR				-939.75	0.00
Renda Difer.			EUR				-2 705.81	0.00
Renda Difer.			EUR				-3 311.62	0.00
Renda Difer.			EUR				-1 952.99	0.00
Renda Difer.			EUR				-1 354.02	0.00
Renda Difer.			EUR				-2 625.00	0.00

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Grupo de Activos	Código	Quantidade/ Montante	Moeda Cotação	Custo Médio	Cotação	Juro Corrido	Valor (EUR)	Peso (%)
Renda Difer.			EUR				-1 600.00	0.00
Renda Difer.			EUR				-1 915.00	0.00
Renda Difer.			EUR				-1 105.61	0.00
Renda Difer.			EUR				-1 028.05	0.00
Renda Difer.			EUR				-925.24	0.00
RedébitoDspC. Difer.			EUR				-1 350.00	0.00
IMI Difer.			EUR				-44 962.34	0.00
Com. Fut&OPC			CHF				-75.32	0.00
Com. Fut&OPC			EUR				-2 086.00	0.00
Com. Fut&OPC			GBP				-54.84	0.00
Com. Fut&OPC			USD				-16.69	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. Novimovest			EUR				3 362 663.81	0.29
Imp.Selo.Cont.Arrend			EUR				140.00	0.00
Operação Regul.-Inic			EUR				26 664.20	0.00
Kick B.GB0030276421			EUR				5.29	0.00
Pendentes Diversos			EUR				-85 013.75	-0.01
Pendente ROC			EUR				21 279.00	0.00
Pendente Rendas			EUR				-599.73	0.00
Custos Reasearch			EUR				-51 244.18	0.00
Imposto Selo CG			EUR				-157 102.52	-0.01
Com. Disp. DO > 1M€			EUR				-14 714.55	0.00
<b>TAXA DE JURO</b>							<b>582 023 833.33</b>	<b>50.92</b>
<b>FUNDOS E OBRIGAÇÕES DE TAXA VARIÁVEL</b>							<b>68 050 774.61</b>	<b>5.95</b>
PGB Float 19/5/21	PTOTVG0E0008	1 500 000.00	EUR	102.67%	100.80%	3 941.67	1 515 941.67	0.13
PGB 2,05% 12/8/21	PTOTVH0E0007	3 200 000.00	EUR	103.03%	101.17%	25 875.56	3 263 187.56	0.29
PGB float 30/11/21	PTOTVIOE0006	1 300 000.00	EUR	103.81%	101.81%	2 311.11	1 325 776.11	0.12
Somec/94	PTSMCA0E0000	40 000.00	EUR				0.00	0.00
Somec/92	PTSMC10E0001	50 000.00	EUR				0.00	0.00
RAGSTF 0 18/02/21	DE000A14J3R2	5 500 000.00	EUR	100.75%	99.70%		5 483 555.00	0.48
RAGSTF 0 16/03/23	DE000A2BPE24	4 000 000.00	EUR	100.40%	101.05%		4 042 000.00	0.35
TELEFO 0% 9/3/21	XS1377251423	9 000 000.00	EUR	99.64%	99.90%		8 991 000.00	0.79
AIRFP 0 06/14/21	XS1434160971	2 000 000.00	EUR	96.25%	99.80%		1 996 000.00	0.17
PRYIM 0 17/01/22	XS1551933010	5 200 000.00	EUR	97.50%	101.23%		5 263 960.00	0.46
SANTAN Float 21/3/22	XS1578916261	12 000 000.00	EUR	100.00%	100.89%	1 756.33	12 108 196.33	1.06
BNP Float 22/9/22	XS1584041252	3 000 000.00	EUR	100.00%	101.22%	260.83	3 036 710.83	0.27
SOCGEN Float 1/4/22	XS1586146851	3 000 000.00	EUR	101.76%	100.66%	2 729.33	3 022 379.33	0.26
GS Float 26/9/23	XS1691349523	10 000 000.00	EUR	100.03%	100.34%	87.78	10 033 587.78	0.88
MS 0 17/12/21	XS1792361336	8 000 000.00	EUR	99.42%	99.61%		7 968 480.00	0.70

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FUNDOS E OBRIGAÇÕES DE TAXA FIXA							513 973 058.72	44.97
AZORES0.603 21/07/26	PTRAAGOM0001	1 500 000.00	EUR	100.00%	102.02%	2 131.15	1 532 356.15	0.13
PGB 2.875% 15/10/25	PTOTEKOE0011	9 000 000.00	EUR	118.48%	116.00%	55 294.52	10 495 294.52	0.92
AZORES 1.448 14/4/27	PTRAAEOM0003	2 000 000.00	EUR	100.00%	107.45%	19 042.19	2 167 962.19	0.19
PGB 0.475% 18/10/30	PTOTELOE0028	2 250 000.00	EUR	101.17%	104.38%	2 196.06	2 350 656.06	0.21
PGB 0.9 12/10/35	PTOTENOE0034	1 690 000.00	EUR	99.60%	107.29%	7 375.81	1 820 543.01	0.16
PGB 0.7 10/15/27	PTOTEMOE0035	4 210 000.00	EUR	99.81%	106.47%	6 297.70	4 488 474.20	0.39
PGB 2.875 21/7/26	PTOTETOE0012	4 000 000.00	EUR	115.31%	118.09%	51 671.23	4 775 391.23	0.42
PGB5 5.65% 15/2/24	PTOTEQOE0015	4 884 000.00	EUR	124.00%	119.37%	242 018.21	6 071 804.81	0.53
PGB 3,875% 15/2/30	PTOTEROE0014	2 250 000.00	EUR	136.64%	135.53%	76 467.73	3 125 915.23	0.27
PGB 4.125 14/4/27	PTOTEUOE0019	8 100 000.00	EUR	120.04%	128.02%	239 837.67	10 609 214.67	0.93
PGB 2.25 18/4/34	PTOTEWOE0017	4 000 000.00	EUR	114.30%	126.04%	63 616.44	5 105 056.44	0.45
PGB 4.1% 04/15/37	PTOTE5OE0007	3 221 000.00	EUR	150.12%	158.13%	94 432.66	5 187 928.80	0.45
REFER 4.25% 13/12/21	PTCPEDOM0000	1 100 000.00	EUR	107.71%	103.99%	2 433.56	1 146 367.56	0.10
GALP 1.375 19/9/23	PTGGDAOE0001	7 500 000.00	EUR	99.52%	103.32%	29 383.56	7 778 458.56	0.68
Parpub 3,75% 07/21	PTPETUOM0018	17 800 000.00	EUR	99.65%	101.92%	329 178.08	18 471 472.08	1.62
SAUDCR 0.491 1/10/27	PTSRAAOM0012	4 300 000.00	EUR	100.00%	101.72%	5 321.63	4 379 066.63	0.38
SPGB 5.9% 30/07/2026	ES00000123C7	1 582 000.00	EUR	135.58%	135.36%	39 636.68	2 180 984.42	0.19
SPGB 2,35 30/7/2033	ES00000128Q6	3 000 000.00	EUR	124.92%	126.31%	29 938.36	3 819 328.36	0.33
SPGB 1 31/10/50	ES0000012G00	650 000.00	EUR	98.15%	103.66%	1 104.11	674 861.61	0.06
SPGB 0.8 30/07/27	ES0000012G26	13 790 000.00	EUR	101.71%	107.01%	46 848.22	14 802 975.62	1.30
SPGB 1.25 31/10/30	ES0000012G34	6 683 000.00	EUR	108.88%	111.81%	14 189.93	7 486 318.57	0.65
SPGB 1.2 31/10/40	ES0000012G42	2 080 000.00	EUR	99.09%	110.88%	4 239.78	2 310 626.98	0.20
SPAIN 1.45 30/04/29	ES0000012E51	10 417 000.00	EUR	109.10%	113.02%	101 801.20	11 875 511.28	1.04
SPGB 1.85 30/07/35	ES0000012E69	9 900 000.00	EUR	107.86%	121.20%	77 776.03	12 076 477.03	1.06
SPGB 0.5% 30/04/30	ES0000012F76	2 046 000.00	EUR	100.18%	104.81%	6 894.74	2 151 205.04	0.19
SPGB 1.4 30/07/28	ES0000012B88	4 411 000.00	EUR	101.49%	112.06%	26 224.30	4 969 279.12	0.43
SPGB 1.45 31/10/27	ES0000012A89	2 700 000.00	EUR	102.93%	111.69%	6 650.14	3 022 145.14	0.26
SPGB 0 31/01/26	ES0000012G91	2 100 000.00	EUR	102.02%	102.02%		2 142 378.00	0.19
SPGB 5.15% 31/10/44	ES00000124H4	7 160 000.00	EUR	180.87%	197.76%	62 635.29	14 222 466.09	1.24
SPGB 1.6% 30/4/25	ES00000126Z1	1 500 000.00	EUR	104.95%	109.10%	16 175.34	1 652 660.34	0.14
SPGB 1.3 31/10/26	ES00000128H5	1 545 000.00	EUR	101.06%	109.83%	3 411.70	1 700 207.95	0.15
SPGB 2,9 31/10/2046	ES00000128C6	8 802 000.00	EUR	132.17%	149.98%	43 358.89	13 244 686.51	1.16
ANDAL 1.375 30/04/29	ES0000090805	1 910 000.00	EUR	99.83%	110.60%	17 700.21	2 130 160.21	0.19
MADRID 1.189 8/5/22	ES0000101693	6 100 000.00	EUR	103.29%	102.17%	47 292.88	6 279 357.88	0.55
BASQUE 0.85 30/04/30	ES0000106643	1 620 000.00	EUR	99.75%	107.01%	9 557.58	1 743 119.58	0.15
BASQUE 0.25 30/04/31	ES0000106684	980 000.00	EUR	99.55%	100.90%	288.63	989 079.23	0.09
EU 0 04/10/30	EU0000A283859	840 000.00	EUR	102.40%	104.06%		874 087.20	0.08
EU 0.1 04/10/40	EU0000A283867	490 000.00	EUR	99.39%	103.05%	88.60	505 018.90	0.04
BALEA 1.549 21/11/28	ES0001348244	6 200 000.00	EUR	109.39%	111.74%	10 787.83	6 938 729.83	0.61
CASTIL 0,7 3/6/21	ES0001351446	2 000 000.00	EUR	101.92%	100.46%	8 131.51	2 017 351.51	0.18
JUNGAL 2.95 10/04/21	ES0001352535	6 000 000.00	EUR	106.31%	100.89%	128 991.78	6 182 271.78	0.54

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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%	100.97%		2 423 184.00	0.21
JUNGAL0.084 30/07/27	ES0001352592	4 130 000.00	EUR	100.00%	101.35%	874.43	4 186 546.83	0.37
BTPS 5.5% 01/03/2025	IT0004513641	1 414 000.00	EUR	121.27%	121.60%	23 827.07	1 743 222.79	0.15
BTPS 5.5 1/11/22	IT0004848831	14 799 000.00	EUR	113.56%	110.81%	137 126.55	16 535 602.47	1.45
BTPS 4.75% 1/9/28	IT0004889033	2 870 000.00	EUR	129.05%	133.70%	45 943.78	3 883 219.88	0.34
BTPS 4.75% 1/9/2044	IT0004923998	760 000.00	EUR	157.64%	171.03%	12 166.30	1 311 971.50	0.11
BTPS 4.5% 1/3/24	IT0004953417	1 000 000.00	EUR	117.07%	115.13%	15 165.75	1 166 505.75	0.10
BTPS 3.75% 1/9/24	IT0005001547	11 000 000.00	EUR	117.23%	114.51%	139 019.34	12 735 229.34	1.11
BTPS 1.35% 15/4/22	IT0005086886	14 451 000.00	EUR	103.44%	102.31%	41 804.68	14 827 200.82	1.30
BTPS 2.2 01/06/27	IT0005240830	2 500 000.00	EUR	99.70%	113.16%	4 683.55	2 833 708.55	0.25
BTPS 0.9 01/08/22	IT0005277444	15 400 000.00	EUR	102.05%	102.11%	57 624.46	15 782 564.46	1.38
BTPS 2.5 15/11/25	IT0005345183	1 500 000.00	EUR	107.56%	112.47%	4 868.78	1 691 888.78	0.15
BTPS 3.35 01/03/35	IT0005358806	4 500 000.00	EUR	111.95%	133.32%	50 805.25	6 050 250.25	0.53
BTPS 0.85 15/01/27	IT0005390874	7 000 000.00	EUR	99.22%	104.51%	27 486.41	7 343 466.41	0.64
BTPS 2.45% 01/09/50	IT0005398406	395 000.00	EUR	90.68%	125.00%	3 261.48	497 007.53	0.04
BTPS 1.85 01/07/25	IT0005408502	4 590 000.00	EUR	99.66%	108.72%	42 457.50	5 032 751.40	0.44
BTPS 1.65 01/12/30	IT0005413171	4 418 000.00	EUR	108.17%	111.05%	6 208.26	4 912 308.90	0.43
BTPS 1.8 01/03/41	IT0005421703	1 890 000.00	EUR	99.77%	110.78%	10 066.19	2 103 713.69	0.18
BTPS 0 15/01/24	IT0005424251	3 788 000.00	EUR	100.78%	100.80%		3 818 379.76	0.33
BTPS 1.7 01/09/51	IT0005425233	750 000.00	EUR	98.69%	106.67%	4 296.96	804 306.96	0.07
ICO 0.25 30/04/24	XS2173111282	4 220 000.00	EUR	99.97%	102.26%	6 734.66	4 322 106.66	0.38
EIB 0.01 15/11/35	XS2194790262	826 000.00	EUR	100.46%	102.15%	10.64	843 794.42	0.07
ICO 0.75 31/10/23	XS1915152000	2 000 000.00	EUR	99.89%	103.42%	2 547.95	2 070 947.95	0.18
MADRID 1.571 30/4/29	ES0000101909	1 500 000.00	EUR	100.01%	112.57%	15 882.16	1 704 447.16	0.15
ICO 0 30/04/26	XS2250026734	1 950 000.00	EUR	101.11%	101.79%		1 984 885.50	0.17
FADE 0.5 17/06/23	ES0378641338	3 300 000.00	EUR	99.79%	102.33%	8 950.68	3 385 675.68	0.30
FADE 0.01 17/09/25	ES0378641353	2 100 000.00	EUR	99.72%	101.72%	60.99	2 136 096.99	0.19
Madrid 1,773 30/4/28	ES0000101875	1 300 000.00	EUR	100.01%	113.27%	15 534.39	1 488 018.39	0.13
MADRI 4.125% 21/5/24	ES0000101602	2 500 000.00	EUR	118.09%	115.14%	63 570.21	2 942 020.21	0.26
FADE 0.05 17/09/24	ES0378641346	3 000 000.00	EUR	100.79%	101.69%	435.62	3 051 135.62	0.27
REN 2.5% 12/2/25	XS1189286286	2 000 000.00	EUR	99.67%	110.59%	44 262.30	2 256 002.30	0.20
QUADIENT SA	FR0011993120	4 200 000.00	EUR	99.15%	100.15%	55 232.88	4 261 406.88	0.37
ACFP 2.375 17/9/23	FR0012949949	2 000 000.00	EUR	105.65%	105.25%	21 054.79	2 125 954.79	0.19
MMBFP 2.125 16/10/26	FR0013449261	1 700 000.00	EUR	99.63%	94.50%	7 620.89	1 614 120.89	0.14
QDTFP 2.25% 03/02/25	FR0013478849	1 000 000.00	EUR	99.41%	97.43%	21 205.48	995 465.48	0.09
RABOBK 3.25% PERP	XS2050933972	4 400 000.00	EUR	100.00%	100.75%	1 178.57	4 434 178.57	0.39
ACA6P 6 .5 PERP	XS1055037177	7 000 000.00	EUR	107.67%	102.75%	11 375.00	7 203 875.00	0.63
FCCSER0.815 04/12/23	XS2081491727	5 470 000.00	EUR	99.86%	101.82%	3 419.87	5 572 700.37	0.49
EDP 2.625% 18/1/22	XS1111324700	8 730 000.00	EUR	99.31%	102.97%	219 117.02	9 208 223.42	0.81
CEPSA 0.75% 12/02/28	XS2117485677	2 700 000.00	EUR	99.43%	95.26%	17 975.34	2 589 995.34	0.23
ISP 1.125% 4/3/22	XS1197351577	10 825 000.00	EUR	99.64%	101.51%	101 095.12	11 089 011.37	0.97
ADIF 1.875% 28/1/25	ES0200002006	5 000 000.00	EUR	104.70%	108.86%	86 834.02	5 529 734.02	0.48

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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 (%)
PBBGR 0.875 29/1/21	DE000A2DASD4	5 000 000.00	EUR	102.05%	100.08%	40 403.01	5 044 403.01	0.44
FADE 0,5 17/3/23	ES0378641312	3 100 000.00	EUR	99.53%	102.11%	12 315.07	3 177 787.07	0.28
ADIFAL 1,25 04/05/26	ES0200002030	2 800 000.00	EUR	99.35%	107.89%	23 205.48	3 044 069.48	0.27
TITIM 1,125 26/03/22	XS1209185161	9 500 000.00	EUR	99.51%	99.60%	28 637.78	9 490 637.78	0.83
UBS 4,75% 12/2/2026	CH0236733827	2 790 000.00	EUR	99.41%	100.50%	117 431.88	2 921 381.88	0.26
Xenon Capital 12/44	XS0327783485	40 000 000.00	EUR	56.13%	38.00%		15 200 000.00	1.33
FADE 0.85 17/12/23	ES0378641320	2 900 000.00	EUR	99.87%	103.70%	1 013.01	3 008 313.01	0.26
LPTY 1 24/5/21	XS1418631930	3 000 000.00	EUR	102.48%	100.47%	18 246.58	3 032 256.58	0.27
RENEPL 01/06/23	XS1423826798	10 000 000.00	EUR	99.54%	104.33%	102 602.74	10 535 802.74	0.92
IDRSM 1.25 07/10/23	XS1500463358	1 300 000.00	EUR	100.13%	99.28%	3 839.29	1 294 479.29	0.11
FERSM 2.124 PERP	XS1716927766	1 000 000.00	EUR	100.00%	98.75%	13 500.49	1 001 000.49	0.09
SOCGEN 0.5 13/1/23	XS1718306050	4 000 000.00	EUR	99.60%	101.21%	19 397.26	4 067 877.26	0.36
PCIM 1.375 25/01/23	XS1757843146	1 500 000.00	EUR	100.70%	100.64%	19 272.54	1 528 797.54	0.13
ASML 3.375% 19/9/23	XS0972530561	1 000 000.00	EUR	112.64%	109.75%	9 616.44	1 107 116.44	0.10
Ishares Euro Corpora	IE0032523478	306 300.00	EUR	139.88	142.11		43 529 058.75	3.81
<b>IMOBILIÁRIO</b>							<b>125 008 055.86</b>	<b>10.94</b>
FUNDOS DE INVESTIMENTO IMOBILIÁRIO							125 008 055.86	10.94
Fundo Lusimovest	PTYSAIE0008	1 074 147.00	EUR	65.35	60.84		65 351 488.02	5.72
ImoRecuperação	PTYSBIE0007	100 000.00	EUR	51.15	52.61		5 260 970.20	0.46
Novimovest Up Bruta	PTYIMBHM0004	7 492 513.00	EUR	7.03	7.23		54 180 099.77	4.74
PREFE Real Estate C	IE00B06YB805	3 093.12	EUR	93.73	69.67		215 497.87	0.02
<b>GESTÃO ALTERNATIVA</b>							<b>2 906 759.30</b>	<b>0.25</b>
HEDGE FUNDS							2 906 759.30	0.25
Carteira Alternativa	PTYSBFLM0005	181 944.01	EUR	5.12	5.64		1 025 414.96	0.09
PVCi	LU0351661144	1 603 564.65	EUR	1.03	1.14		1 833 073.24	0.16
TII C	EQ05005165015619	21 078.00	EUR	5.00	2.29		48 268.62	0.00
Kingstreet S Ser 13	EQ05005165015808	0.033	USD	64.29	92.10		2.48	0.00
<b>ACÇÕES</b>							<b>214 345 388.26</b>	<b>18.75</b>
FUNDOS E ACÇÕES NACIONAIS							5 632 224.66	0.49
Mota Engil	PTMENOAE0005	100 000.00	EUR	2.33	1.36		136 400.00	0.01
Sant.AcPortugal CL C	PTYSAOHM0001	1 307 443.57	EUR	3.83	4.20		5 495 824.66	0.48
FUNDOS E ACÇÕES ESTRANGEIRAS							208 713 163.60	18.26
Europa							108 449 587.60	9.49
Sant.Ac Europa CL C	PTYSANHM0002	3 637 854.57	EUR	3.85	5.01		18 240 795.78	1.60
BASF	DE000BASF111	20 000.00	EUR	76.41	64.72		1 294 400.00	0.11
TOTAL SE	FR0000120271	40 000.00	EUR	42.46	35.30		1 412 000.00	0.12
SANOFI - AVENTIS	FR0000120578	20 000.00	EUR	84.95	78.70		1 574 000.00	0.14
AXA	FR0000120628	100 000.00	EUR	17.87	19.51		1 951 200.00	0.17
Vinci SA	FR0000125486	40 000.00	EUR	36.07	81.36		3 254 400.00	0.28
B. Nationale Paris	FR0000131104	27 000.00	EUR	45.52	43.11		1 163 835.00	0.10
France Telecom	FR0000133308	100 000.00	EUR	13.66	9.73		973 400.00	0.09
Royal Dutch Shell-A	GB00B03MLX29	60 000.00	EUR	24.62	14.61		876 840.00	0.08



Data: **2020-12-31**

Carteira: **Fundo Pensões Santander Totta**

Grupo de Activos	Código	Quantidade/ Montante	Moeda Cotação	Custo Médio	Cotação	Juro Corrido	Valor (EUR)	Peso (%)
British A. Tobacco	GB0002875804	30 000.00	GBP	33.07	27.08		903 640.59	0.08
ENI IM	IT0003132476	90 000.00	EUR	17.44	8.55		769 320.00	0.07
IMPERIAL TOBACCO	GB0004544929	50 000.00	GBP	30.42	15.36		853 975.95	0.07
HSBC Holdings PLC	GB0005405286	200 000.00	GBP	7.23	3.79		842 797.24	0.07
Deutsche Post Ag-Reg	DE0005552004	60 000.00	EUR	24.43	40.50		2 430 000.00	0.21
Prudential Plc	GB0007099541	85 000.00	GBP	12.05	13.47		1 273 539.26	0.11
Siemens AG Reg	DE0007236101	14 940.00	EUR	63.30	117.52		1 755 748.80	0.15
Allianz SE	DE0008404005	12 000.00	EUR	118.98	200.70		2 408 400.00	0.21
ZURICH INSU GROUP AG	CH0011075394	4 560.00	CHF	238.68	373.50		1 576 708.02	0.14
Roche Holding Genuss	CH0012032048	7 000.00	CHF	239.70	309.00		2 002 406.96	0.18
UNIBAIL-R SE/WFD UNI	FR0013326246	10 000.00	EUR	187.54	64.58		645 800.00	0.06
ISHARES ETF.EUR.DIS	IE0008471009	1 370 000.00	EUR	26.08	36.20		49 594 000.00	4.34
db xtrackersES50 ETF	LU0380865021	234 000.00	EUR	55.85	54.07		12 652 380.00	1.11
USA							100 263 576.00	8.77
ISHARES SP500 AMST	IE00B5BMR087	143 000.00	EUR	190.60	306.92		43 889 846.00	3.84
INVESC SP 500 AC EUR	IE00B3YCGJ38	25 000.00	EUR	531.90	566.21		14 155 250.00	1.24
Lyxor ETF S&P 500	LU0496786574	1 360 000.00	EUR	22.32	31.04		42 218 480.00	3.69
Lux Invest Plus - B	LU0225434231	1 933.30	EUR	1 072.43			0.00	0.00
<b>APLICAÇÕES DE CURTO PRAZO</b>							<b>67 701 843.09</b>	<b>5.92</b>
D.O.							53 779 224.33	4.70
BST CHF Santander			CHF				583 602.87	0.05
BST Futuros CHF Santander			CHF				96 787.45	0.01
BST Margem CHF Santander			CHF				49 990.74	0.00
BST EUR Santander			EUR				42 897 502.35	3.75
BST Futuros EUR Santander			EUR				6 590 756.07	0.58
BST GBP Santander			GBP				1 952 858.60	0.17
BST Margem GBP Santander			GBP				113 544.60	0.01
BST Futuros GBP Santander			GBP				214 785.98	0.02
BST NOK Santander			NOK				95.32	0.00
BST SEK Santander			SEK				1 251.56	0.00
BST Futuros SEK Santander			SEK				0.83	0.00
BST USD Santander			USD				1 223 486.64	0.11
BST Futuros USD			USD				38 032.37	0.00



PENSÕES

Data: 2020-12-31

Carteira: Fundo Pensões Santander Totta

Grupo de Activos	Código	Quantidade/ Montante	Moeda Cotação	Custo Médio	Cotação	Juro Corrido	Valor (EUR)	Peso (%)
Santander								
BST Margem USD			USD				16 494.17	0.00
Santander								
Pendente de Juro DO			USD				33.71	0.00
Pendente de Juro DO			USD				0.58	0.00
Pendente de Juro DO			USD				0.49	0.00
OUTROS							13 922 618.76	1.22
<b>OUTROS ACTIVOS</b>							<b>15 147 242.67</b>	<b>1.33</b>
Explorer - II	PTEXICEM0007	133.86	EUR	8 922.21	5 258.87		703 946.18	0.06
Altamar PE VIII FCR	ES0157100001	5 309 821.97	EUR	1.17	1.50		7 980 662.42	0.70
Partners Global In15	LU1274694071	5 359.06	EUR	990.18	1 029.63		5 517 827.95	0.48
Partners Group Inv18	LU1749412547	650.65	EUR	1 025.98	831.64		541 103.24	0.05
Imp.Div.Ret.País Org			CHF				127 890.39	0.01
Imp.Div.Ret.País Org			EUR				275 812.49	0.02
<b>COMISSÃO DE GESTÃO</b>							<b>-506 621.93</b>	<b>-0.04</b>
<b>TOTAL</b>							<b>1 143 045 620.19</b>	<b>100.00</b>

## Câmbios:

CHF / EUR	0.9258
EUR / EUR	1.0000
GBP / EUR	1.1123
NOK / EUR	0.0955
SEK / EUR	0.0997
USD / EUR	0.8149