

Data: 2021-09-30

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	5.05		14 689 018.04	1.29
Fundo Bem Comum, FCR	PTBUMAIM0005	100.00	EUR	4 123.33	3 238.12		323 812.48	0.03
Explorer - III CL B	PTEXIEEM0005	41.98	EUR	14 988.03	125 062.86		5 250 163.83	0.46
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%			113 600.00	0.01
Escritório (E3)	EQ05005165046496	130 759.79	EUR	84.89%			102 600.00	0.01
Escritório (F3)	EQ05005165046496	161 236.65	EUR	84.89%			111 600.00	0.01
Escritório (G3)	EQ05005165046496	147 484.50	EUR	84.89%			131 800.00	0.01
Escritório (H3)	EQ05005165046496	165 172.85	EUR	84.89%			148 400.00	0.01
Escritório (I3)	EQ05005165046497	139 612.13	EUR	84.89%			126 200.00	0.01
Loja (BI)	EQ05005165015619	341 604.23	EUR	61.50%			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%			199 614.00	0.02
Loja (B)	EQ05005165015602	706 467.40	EUR	68.96%			500 000.00	0.04
Escritório (C)	EQ05005165015602	576 964.05	EUR	76.31%			451 000.00	0.04
Escritório (D)	EQ05005165015603	865 568.02	EUR	72.13%			640 000.00	0.06
Escritório (F)	EQ05005165015603	865 568.02	EUR	72.14%			640 000.00	0.06
Escritório (G)	EQ05005165015603	641 070.48	EUR	68.70%			451 000.00	0.04
Escritório (P)	EQ05005165015603	3 654 105.57	EUR	69.24%			2 594 000.00	0.23
Escritório (Q)	EQ05005165015603	3 750 266.29	EUR	67.78%			2 606 000.00	0.23
Escritório (R)	EQ05005165015603	361 872.10	EUR	87.38%			325 000.00	0.03
Escritório (T)	EQ05005165015603	361 872.10	EUR	86.47%			321 000.00	0.03
Escritório (V)	EQ05005165015603	3 372 197.73	EUR	74.14%			2 562 000.00	0.22
Loja 8	EQ05005165015616	518 330.00	EUR	52.61%			272 700.00	0.02

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Loja (BG)	EQ05005165015617:	521 790.00	EUR	74.93%			378 000.00	0.03
Loja (AJ)	EQ05005165015617:	482 120.00	EUR	26.36%			141 350.00	0.01
Loja (B)	EQ05005165015617:	429 985.00	EUR	48.84%			210 000.00	0.02
Loja (A)	EQ05005165015617:	324 695.00	EUR	47.14%			153 074.00	0.01
Loja (A)	EQ05005165015617:	374 510.00	EUR	63.55%			228 000.00	0.02
Lug. Estacion. C15	EQ05005165039900:	5 000.00	EUR	110.00%			5 500.00	0.00
EUR/GBP FUT Dec/21	RPZ1	29.00	GBP	0.00	0.86		-16 428.83	0.00
EUR/CHF FUT Dec/21	RFZ1	20.00	CHF	0.00	1.08		-6 694.37	0.00
EUR/USD Fut Dec21	ECZ1	8.00	USD	0.00	1.16		-2 029.54	0.00
BlackstoGSO Eur 2015	IE00B3DS7666	69 280.06	EUR	173.21	205.20		14 216 414.76	1.25
SANTANDER EUR BOND	LU1003781322	11 181.39	EUR	1 073.21	1 193.63		13 346 442.55	1.17
SANTANDER COV BONDIE	LU2063682251	73 000.00	EUR	100.00	99.54		7 266 237.50	0.64
SANTANDER REND CART	ES0138534054	130 000.00	EUR	93.99	93.98		12 216 792.90	1.07
MUTUAFOND CRTO PLAZO	ES0165142011	36 504.98	EUR	136.97	136.79		4 993 370.69	0.44
Altamar PE X FCR	ES0157103021	2 577 372.16	EUR	1.01	1.66		4 283 592.53	0.38
GSO ESDF II	EQ00000000721930:	2 473 565.00	EUR	1.00	1.00		2 477 522.70	0.22
ICG SDP 4A - EUR	945202009241	285 036 705.00	EUR	0.01	0.01		3 029 085.06	0.27
Periodif.IMI.Ano2021 - Escritórios Faro	55510190401		EUR			-7 790.75	-7 790.75	0.00
Periodif.IMI.Ano2021 - Terreno Vale Crevô	55510190501		EUR			-103.73	-103.73	0.00
Periodif.IMI.Ano2021 - Terreno Tróia	55510190601		EUR			-0.22	-0.22	0.00
Periodif.IMI.Ano2021 - Escrit. (D3) Funchal	55510190701		EUR			-202.01	-202.01	0.00
Periodif.IMI.Ano2021 - Escrit. (E3) Funchal	55510190702		EUR			-187.35	-187.35	0.00
Periodif.IMI.Ano2021 - Escrit. (F3) Funchal	55510190703		EUR			-231.03	-231.03	0.00
Periodif.IMI.Ano2021 - Escrit. (G3) Funchal	55510190704		EUR			-211.32	-211.32	0.00
Periodif.IMI.Ano2021 - Escrit. (H3) Funchal	55510190705		EUR			-236.66	-236.66	0.00
Periodif.IMI.Ano2021 - Escrit. (I3) Funchal	55510190706		EUR			-200.04	-200.04	0.00
Periodif.IMI.Ano2021 - Loja (BI) V.Paraiso	55510190901		EUR			-342.23	-342.23	0.00
Periodif.IMI.Ano2021 - Loja (A) Paredes	55510191201		EUR			-55.39	-55.39	0.00
Periodif.IMI.Ano2021 - Loja (B) Paredes	55510191202		EUR			-37.79	-37.79	0.00
Periodif.IMI.Ano2021 - Loja (B) Pombal	55510191301		EUR			-255.50	-255.50	0.00
Periodif.IMI.Ano2021 - Loja (B) Pamp.Serv	55510191401		EUR			-67.11	-67.11	0.00
Periodif.IMI.Ano2021 - Loja (C) Pamp.Serv	55510191402		EUR			-69.97	-69.97	0.00
Periodif.IMI.Ano2021 - Loja (P)Castelo M	55510191501		EUR			-399.44	-399.44	0.00
Periodif.IMI.Ano2021 - Loja 4 Portimão D	55510191601		EUR			-83.12	-83.12	0.00
Periodif.IMI.Ano2021 - Loja 5 Portimão E	55510191602		EUR			-334.29	-334.29	0.00
Periodif.IMI.Ano2021 - Loja (A) Amarante	55510191801		EUR			-82.37	-82.37	0.00
Periodif.IMI.Ano2021 - Loja (B) Amarante	55510191802		EUR			-69.36	-69.36	0.00
Periodif.IMI.Ano2021 - Loja (A) Olhão	55510191901		EUR			-378.58	-378.58	0.00
Periodif.IMI.Ano2021 - Loja (A) Aveiro	55510192001		EUR			-321.29	-321.29	0.00
Periodif.IMI.Ano2021 - Loja (K) Mangualde	55510192101		EUR			-210.12	-210.12	0.00
Periodif.IMI.Ano2021 - Loja (D) Esmoriz	55510192201		EUR			-196.32	-196.32	0.00
Periodif.IMI.Ano2021 - Loja (H) V.Cambrá	55510192301		EUR			-183.28	-183.28	0.00

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Periodif.IMI.Ano2021 - Loja (B) Mesquita	55510192401		EUR			-889.39	-889.39	0.00
Periodif.IMI.Ano2021 - Escrit.(C) Mesquita	55510192402		EUR			-754.01	-754.01	0.00
Periodif.IMI.Ano2021 - Escrit.(D) Mesquita	55510192403		EUR			-1 014.55	-1 014.55	0.00
Periodif.IMI.Ano2021 - Escrit.(F) Mesquita	55510192404		EUR			-1 006.54	-1 006.54	0.00
Periodif.IMI.Ano2021 - Escrit.(G) Mesquita	55510192405		EUR			-752.77	-752.77	0.00
Periodif.IMI.Ano2021 - Escrit.(P) Mesquita	55510192406		EUR			-3 941.28	-3 941.28	0.00
Periodif.IMI.Ano2021 - Escrit.(Q) Mesquita	55510192407		EUR			-3 939.41	-3 939.41	0.00
Periodif.IMI.Ano2021 - Escrit.(R) Mesquita	55510192408		EUR			-548.24	-548.24	0.00
Periodif.IMI.Ano2021 - Escrit.(T) Mesquita	55510192409		EUR			-542.55	-542.55	0.00
Periodif.IMI.Ano2021 - Escrit.(V) Mesquita	55510192410		EUR			-3 897.00	-3 897.00	0.00
Periodif.IMI.Ano2021 - Loja 8 Barreiro	55510192501		EUR			-1 119.48	-1 119.48	0.00
Periodif.IMI.Ano2021 - Loja (BG) Feijó	55510192801		EUR			-1 328.10	-1 328.10	0.00
Periodif.IMI.Ano2021 - Loja (AJ) Vialonga	55510192901		EUR			-409.90	-409.90	0.00
Periodif.IMI.Ano2021 - Loja (B) C.Caparica	55510193301		EUR			-825.54	-825.54	0.00
Periodif.IMI.Ano2021 - Loja (A) Sacavém	55510193701		EUR			-492.96	-492.96	0.00
Periodif.IMI.Ano2021 - Loja (A) O. Basto	55510193801		EUR			-519.96	-519.96	0.00
Periodif.IMI.Ano2021 - LE C15 V.N.Cacela	55510194102		EUR			-17.57	-17.57	0.00
Rsp Fin.Recebida			EUR				-3 294.81	0.00
Rsp Fin.Recebida			EUR				-894.22	0.00
Caução Garantia			EUR				-1 000.00	0.00
Provis.Rendas			EUR				-4 116.31	0.00
Renda Dívida			EUR				213.23	0.00
Renda Dívida			EUR				5 144.36	0.00
Renda Dívida			EUR				1.00	0.00
IMI Serviço			EUR				-15 055.37	0.00
RedDspC. Serviço			EUR				-1 350.00	0.00
Renda Serviço			EUR				-13 013.23	0.00
Renda Serviço			EUR				-639.95	0.00
Renda Serviço			EUR				-623.05	0.00
Renda Serviço			EUR				-939.75	0.00
Renda Serviço			EUR				-2 662.18	0.00
Renda Serviço			EUR				-1 952.99	0.00
Renda Serviço			EUR				-1 354.02	0.00
Renda Serviço			EUR				-2 335.78	0.00
Renda Serviço			EUR				-2 705.81	0.00
Renda Serviço			EUR				-59 132.44	-0.01
Renda Serviço			EUR				-3 311.62	0.00
Renda Serviço			EUR				-1 780.00	0.00
Renda Serviço			EUR				-2 125.00	0.00
Renda Serviço			EUR				-2 900.00	0.00
Renda Serviço			EUR				-1 105.61	0.00
Renda Serviço			EUR				-1 028.05	0.00

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Renda Serviço			EUR				-925.24	0.00
Com. Fut&OPC			CHF				-263.49	0.00
Com. Fut&OPC			EUR				-5 856.60	0.00
Com. Fut&OPC			GBP				-200.52	0.00
Com. Fut&OPC			USD				-8.84	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	0.29
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				-89 407.86	-0.01
PC Acciona			EUR				383.36	0.00
Pendente ROC			EUR				21 279.00	0.00
Pendente Rendas			EUR				-599.73	0.00
Custos Reasearch			EUR				-22 767.32	0.00
Imposto Selo CG			EUR				-157 547.70	-0.01
Pendente Seg. Vida			EUR				358 258.48	0.03
Com. Disp. DO > 1M€			EUR				-15 669.06	0.00
<b>TAXA DE JURO</b>							<b>620 396 121.67</b>	<b>54.35</b>
<b>FUNDOS E OBRIGAÇÕES DE TAXA VARIÁVEL</b>							<b>63 702 312.77</b>	<b>5.58</b>
PGB float 30/11/21	PTOTVIOE0006	1 300 000.00	EUR	103.81%	100.32%	8 955.56	1 313 102.56	0.12
Somec/94	PTSMCAOE0000	40 000.00	EUR				0.00	0.00
Somec/92	PTSMC1OE0001	50 000.00	EUR				0.00	0.00
FREGR 0 31/01/24	DE000A2DAHU1	1 700 000.00	EUR	99.90%	99.80%		1 696 600.00	0.15
RAGSTF 0 02/10/24	DE000A2LQRA1	3 500 000.00	EUR	102.20%	100.78%		3 527 300.00	0.31
UBIFP 0 24/09/24	FR0013448412	3 037 695.00	EUR	99.89%	99.01%		3 007 750.00	0.26
GBLBBB 0 12/29/23	XS2240512124	1 200 000.00	EUR	103.28%	111.43%		1 337 160.00	0.12
BALDER Float 14/6/23	XS2353018141	4 200 000.00	EUR	100.14%	100.18%	109.55	4 207 459.55	0.37
PRYIM 0 17/01/22	XS1551933010	7 000 000.00	EUR	99.60%	100.53%		7 037 100.00	0.62
SANTAN Float 21/3/22	XS1578916261	12 000 000.00	EUR	100.00%	100.38%	1 573.33	12 047 533.33	1.06
BNP Float 22/9/22	XS1584041252	3 000 000.00	EUR	100.00%	100.81%	228.75	3 024 558.75	0.26
SOCGEN Float 1/4/22	XS1586146851	3 000 000.00	EUR	101.76%	100.39%	2 369.00	3 014 069.00	0.26
GS Float 26/9/23	XS1691349523	10 000 000.00	EUR	100.03%	100.39%	85.56	10 038 585.56	0.88
MS 0 17/12/21	XS1792361336	10 000 000.00	EUR	99.59%	99.68%		9 968 000.00	0.87
DWS FLOAT RATE NOTES	LU1534073041	41 362.00	EUR	84.23	84.21		3 483 094.02	0.31
<b>FUNDOS E OBRIGAÇÕES DE TAXA FIXA</b>							<b>556 693 808.90</b>	<b>48.77</b>
AZORES0.603 21/07/26	PTRAAGOM0001	1 500 000.00	EUR	100.00%	102.43%	1 784.22	1 538 234.22	0.13
AZORES 1.448 14/4/27	PTRAAEOM0003	2 000 000.00	EUR	100.00%	107.09%	13 488.22	2 155 208.22	0.19
PGB 0.475% 18/10/30	PTOTELOE0028	2 250 000.00	EUR	101.17%	102.44%	10 189.73	2 315 067.23	0.20

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PGB 0.9 12/10/35	PTOTENOE0034	1 690 000.00	EUR	99.60%	103.16%	18 752.05	1 762 223.65	0.15
PGB 0.7 10/15/27	PTOTEMOE0035	12 470 000.00	EUR	103.99%	105.48%	83 941.89	13 237 671.99	1.16
PGB 0.3 10/17/31	PTOTEEOE0033	4 170 000.00	EUR	99.55%	99.47%	5 826.58	4 153 850.68	0.36
PGB 3,875% 15/2/30	PTOTEROE0014	2 250 000.00	EUR	136.64%	131.44%	54 462.33	3 011 952.33	0.26
PGB 2.25 18/4/34	PTOTEWEOE0017	4 000 000.00	EUR	114.30%	120.79%	40 931.51	4 872 571.51	0.43
AZORE 1.095 27/09/36	PTRAAHOM0000	1 400 000.00	EUR	100.00%	98.61%	168.00	1 380 652.00	0.12
PGB 4.1% 04/15/37	PTOTE5OE0007	2 021 000.00	EUR	150.12%	150.22%	38 365.78	3 074 332.19	0.27
REFER 4.25% 13/12/21	PTCPEDOM0000	1 100 000.00	EUR	107.71%	100.79%	37 400.00	1 146 079.00	0.10
GALP 1.375 19/9/23	PTGGDAOE0001	7 500 000.00	EUR	99.52%	102.38%	3 390.41	7 681 590.41	0.67
SAUDCR 0.491 1/10/27	PTSRAAOM0012	4 300 000.00	EUR	100.00%	101.89%	21 113.00	4 402 426.00	0.39
SPGB 5.9% 30/07/2026	ES00000123C7	1 582 000.00	EUR	135.58%	129.97%	16 110.39	2 072 299.07	0.18
SPGB 2,35 30/7/2033	ES00000128Q6	3 000 000.00	EUR	124.92%	120.28%	12 168.49	3 620 418.49	0.32
SPGB 1 31/10/50	ES0000012G00	650 000.00	EUR	98.15%	91.85%	5 965.75	603 010.25	0.05
SPGB 0% 31/01/28	ES0000012I08	3 342 000.00	EUR	100.24%	100.10%		3 345 442.26	0.29
SPGB 0.85 30/07/37	ES0000012I24	2 516 000.00	EUR	99.44%	99.10%	3 691.28	2 497 122.76	0.22
SPGB 0.8 30/07/27	ES0000012G26	14 299 000.00	EUR	102.43%	105.22%	19 744.37	15 064 580.21	1.32
SPGB 0.5 31/10/31	ES0000012I32	493 000.00	EUR	99.58%	100.36%	2 424.68	497 204.41	0.04
SPGB 0% 31/05/24	ES0000012H33	24 556 000.00	EUR	101.33%	101.23%		24 857 793.24	2.18
SPGB 0.1 30/04/31	ES0000012H41	3 979 000.00	EUR	98.86%	97.28%	1 678.81	3 872 569.38	0.34
SPGB 1.2 31/10/40	ES0000012G42	2 080 000.00	EUR	99.09%	102.74%	22 908.49	2 159 942.09	0.19
SPAIN 1.45 30/04/29	ES0000012E51	5 109 000.00	EUR	109.10%	110.16%	31 255.88	5 659 177.01	0.50
SPGB 1.85 30/07/35	ES0000012E69	7 400 000.00	EUR	107.86%	114.65%	23 629.32	8 507 729.32	0.75
SPGB 1.4 30/07/28	ES0000012B88	2 938 000.00	EUR	101.49%	109.50%	7 099.50	3 224 238.88	0.28
SPGB 1.45 31/10/27	ES0000012A89	2 700 000.00	EUR	102.93%	109.37%	35 932.19	2 989 003.19	0.26
SPGB 0 31/01/26	ES0000012G91	6 925 000.00	EUR	101.78%	101.26%		7 012 047.25	0.61
SPGB 5.15% 31/10/44	ES00000124H4	5 960 000.00	EUR	180.87%	182.40%	281 712.05	11 152 752.05	0.98
SPGB 1.6% 30/4/25	ES00000126Z1	1 500 000.00	EUR	104.95%	107.33%	10 126.03	1 620 091.03	0.14
SPGB 1.3 31/10/26	ES00000128H5	1 545 000.00	EUR	101.06%	107.88%	18 434.18	1 685 241.98	0.15
SPGB 2,9 31/10/2046	ES00000128C6	8 802 000.00	EUR	132.17%	136.96%	234 277.89	12 289 145.01	1.08
ANDAL 1.375 30/04/29	ES0000090805	1 910 000.00	EUR	99.83%	108.05%	11 080.62	2 074 912.02	0.18
ANDAL 0.50 30/04/31	ES0000090847	2 300 000.00	EUR	99.88%	99.21%	5 293.15	2 287 054.15	0.20
MADRID 1.189 8/5/22	ES0000101693	6 100 000.00	EUR	103.29%	100.97%	29 011.60	6 188 364.60	0.54
BASQUE 0.85 30/04/30	ES0000106643	1 620 000.00	EUR	99.75%	104.64%	5 809.81	1 701 026.41	0.15
BASQUE 0.45 30/04/32	ES0000106726	1 300 000.00	EUR	99.27%	99.14%	2 692.60	1 291 447.60	0.11
EU 0 22/04/31	EU000A3KT6A3	490 000.00	EUR	100.24%	100.04%		490 200.90	0.04
EU 0.1 04/10/40	EU000A283867		EUR		93.49%	455.10	455.10	0.00
EU 0 04/07/29	EU000A3KRJQ6	1 742 000.00	EUR	99.85%	101.04%		1 760 134.22	0.15
SPGB 1 30/07/42	ES0000012J07	3 586 000.00	EUR	99.37%	98.63%	1 670.19	3 538 362.69	0.31
BALEA 1.549 21/11/28	ES0001348244	6 200 000.00	EUR	109.39%	109.38%	82 618.99	6 864 054.99	0.60
CASTIL 0.425 30/4/30	ES0001351586	2 011 000.00	EUR	99.37%	100.18%	2 622.56	2 017 242.36	0.18
JUNGAL 0 12/12/23	ES0001352576	2 400 000.00	EUR	100.00%	100.75%		2 417 952.00	0.21
BTPS 4.75% 1/9/28	IT0004889033	1 370 000.00	EUR	129.05%	129.13%	5 392.96	1 774 515.06	0.16

Data: **2021-09-30**

Carteira: **Fundo Pensões Santander Totta**

Grupo de Activos	Código	Quantidade/ Montante	Moeda Cotação	Custo Médio	Cotação	Juro Corrido	Valor (EUR)	Peso (%)
BTPS 4.75% 1/9/2044	IT0004923998	760 000.00	EUR	157.64%	159.67%	2 967.12	1 216 436.32	0.11
BTPS 1.35% 15/4/22	IT0005086886	10 451 000.00	EUR	103.44%	101.00%	65 147.42	10 620 866.44	0.93
BTPS 0.9 01/08/22	IT0005277444	15 400 000.00	EUR	102.05%	101.14%	22 974.46	15 598 842.46	1.37
BTPS 2.5 15/11/25	IT0005345183	1 500 000.00	EUR	107.56%	110.38%	14 164.40	1 669 894.40	0.15
BTPS 3.35 01/03/35	IT0005358806	2 850 000.00	EUR	111.95%	126.92%	7 847.26	3 624 981.76	0.32
BTPS 3 01/08/29	IT0005365165	5 077 000.00	EUR	120.02%	118.55%	25 247.04	6 043 878.23	0.53
BTPS 1 15/07/22	IT0005366007	4 000 000.00	EUR	101.57%	101.17%	8 547.95	4 055 387.95	0.36
BTPS 1.75 01/07/24	IT0005367492	12 067 000.00	EUR	105.83%	105.44%	53 227.04	12 777 154.52	1.12
BTPS 0.35 01/02/25	IT0005386245	1 579 000.00	EUR	102.00%	101.64%	923.61	1 605 835.00	0.14
BTPS 0.85 15/01/27	IT0005390874	9 783 000.00	EUR	100.66%	103.38%	17 625.35	10 130 801.60	0.89
BTPS 2.45% 01/09/50	IT0005398406	395 000.00	EUR	90.68%	114.80%	795.41	454 255.41	0.04
BTPS 1.85 01/07/25	IT0005408502	4 590 000.00	EUR	99.66%	107.16%	21 228.75	4 940 056.35	0.43
BTPS 1.65 01/12/30	IT0005413171	9 422 000.00	EUR	108.64%	107.77%	51 821.00	10 205 721.96	0.89
BTPS 1.8 01/03/41	IT0005421703	1 890 000.00	EUR	99.77%	104.34%	2 796.16	1 974 765.46	0.17
BTPS 1.7 01/09/51	IT0005425233	750 000.00	EUR	98.69%	97.62%	1 047.95	733 167.95	0.06
BTPS 0.95 01/03/37	IT0005433195	1 710 000.00	EUR	99.41%	94.93%	1 335.21	1 624 638.21	0.14
BTPS 0.25 15/03/28	IT0005433690	7 064 000.00	EUR	99.16%	98.96%	780.55	6 990 961.75	0.61
BTPS 0.6% 01/08/31	IT0005436693	2 310 000.00	EUR	99.97%	97.61%	2 297.45	2 256 996.05	0.20
BTPS 0% 29/11/22	IT0005440679	20 007 000.00	EUR	100.51%	100.49%		20 104 834.23	1.76
BTPS 0.95 01/12/31	IT0005449969	1 167 000.00	EUR	101.35%	100.42%	3 705.62	1 175 548.67	0.10
BTPS 0 30/01/24	IT0005454050	4 858 000.00	EUR	100.76%	100.60%		4 887 196.58	0.43
SPGB 5.15% 31/10/28	ES00000124C5	1 237 000.00	EUR	138.22%	136.21%	58 469.43	1 743 362.39	0.15
EIB 0.01 15/11/35	XS2194790262	826 000.00	EUR	100.46%	95.77%	72.42	791 116.10	0.07
ICO 0.75 31/10/23	XS1915152000	2 000 000.00	EUR	99.89%	102.60%	13 767.12	2 065 727.12	0.18
MADRID 1.571 30/4/29	ES0000101909	1 500 000.00	EUR	100.01%	110.03%	9 942.49	1 660 452.49	0.15
ICO 0 30/04/26	XS2250026734	1 950 000.00	EUR	101.11%	101.17%		1 972 854.00	0.17
FADE 0.5 17/06/23	ES0378641338	3 300 000.00	EUR	99.79%	101.67%	4 791.78	3 360 000.78	0.29
FADE 0.01 17/09/25	ES0378641353	2 100 000.00	EUR	99.72%	101.26%	8.05	2 126 447.05	0.19
Madrid 1,773 30/4/28	ES0000101875	1 300 000.00	EUR	100.01%	110.90%	9 724.78	1 451 385.78	0.13
MADRI 4.125% 21/5/24	ES0000101602	2 500 000.00	EUR	118.09%	111.76%	37 577.05	2 831 477.05	0.25
FADE 0.05 17/09/24	ES0378641346	3 000 000.00	EUR	100.79%	101.26%	57.53	3 037 737.53	0.27
REN 2.5% 12/2/25	XS1189286286	2 000 000.00	EUR	99.67%	108.50%	31 643.84	2 201 583.84	0.19
ACFP 2.375 17/9/23	FR0012949949	2 000 000.00	EUR	105.65%	106.50%	2 780.82	2 132 780.82	0.19
ULFP 2.125 PERP	FR0013330529	2 500 000.00	EUR	94.17%	99.75%	49 631.85	2 543 381.85	0.22
MMBFP 2.125 16/10/26	FR0013449261	1 700 000.00	EUR	99.63%	103.88%	34 640.41	1 800 515.41	0.16
QDTFP 2.25% 03/02/25	FR0013478849	1 000 000.00	EUR	99.41%	102.70%	14 794.52	1 041 814.52	0.09
ILDFF 0.75 11/02/24	FR0014001YE4	4 000 000.00	EUR	99.84%	98.88%	19 068.49	3 974 068.49	0.35
RINF 1.375 26/03/28	FR0014002KP7	1 000 000.00	EUR	98.95%	100.45%	7 119.86	1 011 569.86	0.09
RABOBK 3.25% PERP	XS2050933972	4 400 000.00	EUR	100.00%	103.09%	36 827.40	4 572 567.40	0.40
FCCSER0.815 04/12/23	XS2081491727	5 470 000.00	EUR	99.86%	101.58%	36 763.65	5 593 134.95	0.49
EDP 2.625% 18/1/22	XS1111324700	8 730 000.00	EUR	99.31%	100.87%	160 727.67	8 966 591.37	0.79
CEPSA 0.75% 12/02/28	XS2117485677	2 700 000.00	EUR	99.43%	97.72%	12 815.75	2 651 120.75	0.23

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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 (%)
ISP 1.125% 4/3/22	XS1197351577	10 825 000.00	EUR	99.64%	100.65%	70 399.57	10 966 086.82	0.96
ADIF 1.875% 28/1/25	ES0200002006	5 000 000.00	EUR	104.70%	107.32%	63 184.93	5 429 134.93	0.48
ADIFAL 0.55 31/10/31	ES0200002063	1 700 000.00	EUR	99.62%	99.55%		1 692 350.00	0.15
FADE 0,5 17/3/23	ES0378641312	3 100 000.00	EUR	99.53%	101.43%	8 408.22	3 152 583.22	0.28
ADIFAL 1,25 04/05/26	ES0200002030	2 800 000.00	EUR	99.35%	106.37%	14 383.56	2 992 687.56	0.26
TITIM 1,125 26/03/22	XS1209185161	11 000 000.00	EUR	99.53%	100.22%	1 709.25	11 025 909.25	0.97
BERTEL 3 23/04/75	XS1222591023	2 500 000.00	EUR	103.58%	103.38%	33 082.19	2 617 457.19	0.23
BNP 6.125 PERP	XS1247508903	4 350 000.00	EUR	106.22%	103.13%	77 164.96	4 563 102.46	0.40
BKNG 2.15% 11/25/22	XS1325825211	6 600 000.00	EUR	102.83%	102.22%	120 517.81	6 866 707.81	0.60
Xenon Capital 12/44	XS0327783485	40 000 000.00	EUR	56.13%	34.87%		13 948 000.00	1.22
FADE 0.85 17/12/23	ES0378641320	2 900 000.00	EUR	99.87%	102.83%	19 449.86	3 001 548.86	0.26
RENEPL 01/06/23	XS1423826798	10 000 000.00	EUR	99.54%	103.08%	58 493.15	10 366 793.15	0.91
Citi 0.5 4/8/23	XS1466161350	5 000 000.00	EUR	104.25%	110.47%	3 958.33	5 527 608.33	0.48
IDRSM 1.25 07/10/23	XS1500463358	3 300 000.00	EUR	100.33%	101.38%	19 948.77	3 365 488.77	0.29
FERSM 2.124 PERP	XS1716927766	1 000 000.00	EUR	100.00%	100.00%	8 146.85	1 008 146.85	0.09
SOCGEN 0.5 13/1/23	XS1718306050	4 000 000.00	EUR	99.60%	100.95%	14 301.37	4 052 301.37	0.36
TELEFO 2.625 PERP	XS1731823255	5 600 000.00	EUR	102.41%	102.00%	46 717.81	5 758 717.81	0.50
PCIM 1.375 25/01/23	XS1757843146	1 500 000.00	EUR	100.70%	101.38%	14 070.21	1 534 725.21	0.13
AKFAST 3.875 5/10/78	XS1788973573	4 000 000.00	EUR	105.80%	105.38%	153 301.37	4 368 301.37	0.38
ASML 3.375% 19/9/23	XS0972530561	1 000 000.00	EUR	112.64%	107.41%	1 109.59	1 075 249.59	0.09
JAN HND HRZN EURO CO	LU1004011935	277 431.61	EUR	120.85	124.21		34 459 780.03	3.02
Ishares Euro Corpora	IE0032523478	306 300.00	EUR	139.88	139.84		42 831 828.06	3.75
<b>IMOBILIÁRIO</b>							<b>117 057 607.79</b>	<b>10.26</b>
FUNDOS DE INVESTIMENTO IMOBILIÁRIO							117 057 607.79	10.26
Fundo Lusimovest	PTYSIAIE0008	1 074 147.00	EUR	65.35	61.25		65 795 633.85	5.76
ImoRecuperação	PTYSBIIIE0007	100 000.00	EUR	51.15	54.22		5 422 182.30	0.48
Novimovest Up Bruta	PTYIMBHM0004	7 492 513.00	EUR	5.83	6.09		45 640 223.36	4.00
PREFF Real Estate C	IE00B06YB805	3 093.12	EUR	93.73	64.52		199 568.28	0.02
<b>GESTÃO ALTERNATIVA</b>							<b>7 850 457.20</b>	<b>0.69</b>
HEDGE FUNDS							2 618 857.20	0.23
Carteira Alternativa	PTYSBFLM0005	181 944.01	EUR	5.12	5.48		996 492.77	0.09
PVCi	LU0351661144	1 383 795.37	EUR	1.03	1.13		1 563 135.25	0.14
TII C	EQ05005165015619	21 078.00	EUR	5.00	2.81		59 229.18	0.01
GESTÃO ALTERNATIVA / OUTROS							5 231 600.00	0.46
BlackRock Fixed Inco	LU0438336777	40 000.00	EUR	131.20	130.79		5 231 600.00	0.46
<b>ACÇÕES</b>							<b>211 858 090.73</b>	<b>18.56</b>
FUNDOS E ACÇÕES.NACIONAIS							137 100.00	0.01
Mota Engil	PTMENOAE0005	100 000.00	EUR	2.08	1.37		137 100.00	0.01
FUNDOS E ACÇÕES ESTRANGEIRAS							211 720 990.73	18.55
Europa							111 100 102.83	9.73
Sant.Ac Europa CL C	PTYSANHM0002	4 667 253.47	EUR	4.21	5.94		27 745 393.73	2.43
SX5E 12/17/21 P3900	BBG006280C72	958.00	EUR	145.45	95.00		910 100.00	0.08

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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 (%)
SX5E 12/17/21 P3400	BBG005DM5JY1	-958.00	EUR	-59.03	30.90		-296 022.00	-0.03
BASF	DE000BASF111	20 000.00	EUR	76.41	65.85		1 317 000.00	0.12
TOTAL ENERGIES SE	FR0000120271	40 000.00	EUR	42.46	41.34		1 653 400.00	0.14
SANOFI - AVENTIS	FR0000120578	20 000.00	EUR	84.95	83.08		1 661 600.00	0.15
AXA	FR0000120628	100 000.00	EUR	17.87	24.09		2 408 500.00	0.21
Vinci SA	FR0000125486	40 000.00	EUR	36.07	90.15		3 606 000.00	0.32
B. Nationale Paris	FR0000131104	27 000.00	EUR	45.52	55.44		1 496 880.00	0.13
France Telecom	FR0000133308	100 000.00	EUR	13.66	9.35		935 200.00	0.08
Royal Dutch Shell-A	GB000803MLX29	60 000.00	EUR	24.62	19.43		1 165 920.00	0.10
British A. Tobacco	GB0002875804	30 000.00	GBP	33.07	26.04		907 812.63	0.08
ENI IM	IT0003132476	90 000.00	EUR	17.44	11.55		1 039 140.00	0.09
IMPERIAL TOBACCO	GB0004544929	50 000.00	GBP	30.42	15.59		905 546.58	0.08
HSBC Holdings PLC	GB0005405286	200 000.00	GBP	7.23	3.90		906 534.35	0.08
Deutsche Post Ag-Reg	DE0005552004	60 000.00	EUR	24.43	54.48		3 268 800.00	0.29
Prudential Plc	GB0007099541	85 000.00	GBP	11.76	14.55		1 437 195.68	0.13
Siemens AG Reg	DE0007236101	14 940.00	EUR	63.30	141.92		2 120 284.80	0.19
Allianz SE	DE0008404005	12 000.00	EUR	118.98	194.84		2 338 080.00	0.20
ZURICH INSU GROUP AG	CH0011075394	4 560.00	CHF	238.68	383.60		1 615 157.89	0.14
Roche Holding Genuss	CH0012032048	7 000.00	CHF	239.70	341.95		2 210 203.14	0.19
UNIBAIL-R SE/WFD UNI	FR0013326246	10 000.00	EUR	187.54	63.62		636 200.00	0.06
NESTLE SA - Resgist	CH0038863350	20 000.00	CHF	64.25	112.70		2 081 255.77	0.18
ISHARES ETF.EUR.DIS	IE0008471009	834 644.00	EUR	26.08	41.17		34 358 120.26	3.01
db xtrackersES50 ETF	LU0380865021	234 000.00	EUR	55.85	62.70		14 671 800.00	1.29
USA							100 620 887.90	8.82
JACKSON FIN. Equity	US46817M1071	2 125.00	USD	11.76	26.20		48 082.74	0.00
ISHARES SP500 AMST	IE00B5BMR087	94 760.00	EUR	190.60	382.23		36 220 399.08	3.17
INVESC SP 500 AC EUR	IE00B3YCGJ38	25 000.00	EUR	531.90	707.64		17 691 000.00	1.55
Lyxor ETF SP 500	LU0496786574	1 213 182.00	EUR	22.32	38.46		46 661 406.08	4.09
Lux Invest Plus - B	LU0225434231	1 933.30	EUR	1 072.43			0.00	0.00
<b>APLICAÇÕES DE CURTO PRAZO</b>							<b>47 636 114.60</b>	<b>4.17</b>
D.O.							34 008 215.78	2.98
BST CHF Santander			CHF				841 739.26	0.07
BST Futuros CHF Santander			CHF				108 240.63	0.01
BST Margem CHF Santander			CHF				49 861.50	0.00
BST EUR Santander			EUR				19 497 693.72	1.71
BST Futuros EUR Santander			EUR				5 002 437.86	0.44
BST GBP Santander			GBP				2 080 791.65	0.18



Data: **2021-09-30**

Carteira: **Fundo Pensões Santander Totta**

Grupo de Activos	Código	Quantidade/ Montante	Moeda Cotação	Custo Médio	Cotação	Juro Corrido	Valor (EUR)	Peso (%)
BST Margem GBP Santander			GBP				88 968.43	0.01
BST Futuros GBP Santander			GBP				174 680.07	0.02
BST NOK Santander			NOK				98.18	0.00
BST SEK Santander			SEK				1 249.62	0.00
BST Futuros SEK Santander			SEK				0.82	0.00
BST USD Santander			USD				6 128 403.09	0.54
BST Futuros USD Santander			USD				17 214.76	0.00
BST Margem USD Santander			USD				16 719.92	0.00
Pendente de Juro DO			USD				115.35	0.00
Pendente de Juro DO			USD				0.63	0.00
Pendente de Juro DO			USD				0.29	0.00
OUTROS							13 627 898.82	1.19
<b>OUTROS ACTIVOS</b>							<b>27 361 267.52</b>	<b>2.40</b>
Explorer - II	PTEXICEM0007	133.86	EUR	8 897.79	3 408.94		456 316.96	0.04
Altamar PE VIII FCR	ES0157100001	5 007 182.37	EUR	1.17	2.13		10 685 327.17	0.94
Sant Private Debt I	945202012170	34 959.96	EUR	100.11	102.00		3 565 915.53	0.31
BlackStone CapH II	945202103311	3 765 513.04	USD	1.00	1.18		3 832 179.44	0.34
Partners Global In15	LU1274694071	5 821.57	EUR	990.96	1 196.18		6 963 648.47	0.61
Partners Group Inv18	LU1749412547	1 501.30	EUR	1 011.26	951.86		1 429 023.25	0.13
Imp.Div.Ret.País Org			CHF				115 817.17	0.01
Imp.Div.Ret.País Org			EUR				313 039.53	0.03
<b>COMISSÃO DE GESTÃO</b>							<b>-516 516.13</b>	<b>-0.05</b>
<b>TOTAL</b>							<b>1 141 382 219.34</b>	<b>100.00</b>

Câmbios:

CHF / EUR	0.9234
EUR / EUR	1.0000
GBP / EUR	1.1621
NOK / EUR	0.0984
SEK / EUR	0.0983
USD / EUR	0.8636