

Data: 2021-12-31

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	5.04		14 654 580.68	1.26
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	43 671.65		1 833 344.60	0.16
Escritórios	EQ05005165015604	4 838 785.00	EUR	80.43%			3 892 000.00	0.33
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%			992 000.00	0.09
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%			208 000.00	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%			58 324.00	0.01
Loja (C)	EQ05005165015618	64 843.73	EUR	74.02%			56 276.00	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%			111 574.00	0.01
Loja (D)	EQ05005165015605	187 049.21	EUR	75.54%			165 903.00	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	0.05
Escritório (F)	EQ05005165015603	865 568.02	EUR	72.14%			640 000.00	0.05
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	0.22
Escritório (Q)	EQ05005165015603	3 750 266.29	EUR	67.78%			2 606 000.00	0.22
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%			289 400.00	0.02

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Grupo de Activos	Código	Quantidade/ Montante	Moeda Cotação	Custo Médio	Cotação	Juro Corrido	Valor (EUR)	Peso (%)
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%			6 000.00	0.00
EUR/GBP FUT Mar/22	RPH2	29.00	GBP	0.00	0.84		8 843.78	0.00
EUR/CHF FUT Mar22	RFH2	20.00	CHF	0.00	1.04		5 807.76	0.00
BlackstoGSO Eur 2015	IE00B3DS7666	69 280.06	EUR	173.21	206.33		14 294 382.55	1.23
SANTANDER EUR BOND	LU1003781322	11 181.39	EUR	1 073.21	1 183.63		13 234 662.19	1.14
SANTANDER COV BONDIE	LU2063682251	73 000.00	EUR	100.00	98.68		7 203 786.00	0.62
SANTANDER REND CART	ES0138534054	130 000.00	EUR	93.99	93.87		12 203 406.80	1.05
MUTUAFOND CRTO PLAZO	ES0165142011	36 504.98	EUR	136.97	136.46		4 981 597.83	0.43
THREADNEEDLE-PAN E S	LU1849566168	800 000.00	EUR	15.00	14.83		11 864 720.00	1.02
Altamar PE X FCR	ES0157103021	3 460 671.63	EUR	1.17	1.80		6 229 208.93	0.54
GSO ESDF II	EQ00000000721930:	4 225 277.00	EUR	1.00	1.02		4 311 472.65	0.37
ICG SDP 4A - EUR	945202009241	343 456 185.00	EUR	0.01	0.01		3 726 843.06	0.32
LA VICTORIA GROWTH F	954202111260	35 840.00	USD	100.00	99.88		3 160 691.82	0.27
EQT INFRASTRUCTURE V	954202112280	44 123.89	EUR	100.00	95.60		4 218 102.77	0.36
Pendente de Juro DO			GBP				80.59	0.00
Pendente de Juro DO			GBP				3.43	0.00
Pendente de Juro DO			GBP				3.36	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
Electric. Dívida			EUR				-7 570.73	0.00
Provis.Rendas			EUR				-3 650.46	0.00
Provis.Rendas			EUR				-0.20	0.00
Renda Dívida			EUR				213.23	0.00
Renda Dívida			EUR				4 678.51	0.00
Renda Dívida			EUR				926.24	0.00
IMI Serviço			EUR				-45 790.15	0.00
RedDspC. Serviço			EUR				-1 350.00	0.00
Renda Serviço			EUR				-13 013.23	0.00
Renda Serviço			EUR				-1 354.02	0.00
Renda Serviço			EUR				-623.05	0.00
Renda Serviço			EUR				-639.95	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				-2 335.78	0.00
Renda Serviço			EUR				-1 952.99	0.00

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Renda Serviço			EUR				-2 662.18	0.00
Renda Serviço			EUR				-939.75	0.00
Renda Serviço			EUR				-2 125.00	0.00
Renda Serviço			EUR				-2 900.00	0.00
Renda Serviço			EUR				-1 780.00	0.00
Renda Serviço			EUR				-1 105.61	0.00
Renda Serviço			EUR				-1 028.05	0.00
Renda Serviço			EUR				-925.24	0.00
Imp.Ret.Acç.Europa			EUR				1 896 574.82	0.16
Imp.Ret. Multiobrig.			EUR				1 102 715.63	0.09
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
PendEQT Infraestruct			EUR				58 902.07	0.01
Kick B.GB0030276421			EUR				5.29	0.00
Pendentes Diversos			EUR				-69 379.75	-0.01
PC Acciona FF			EUR				875.15	0.00
Pendente ROC			EUR				21 279.00	0.00
Pendente Rendas			EUR				-599.73	0.00
Custos Reasearch			EUR				-33 926.12	0.00
Imposto Selo CG			EUR				-157 689.32	-0.01
TAXA DE JURO							617 507 859.74	53.04
FUNDOS E OBRIGAÇÕES DE TAXA VARIÁVEL							60 789 868.68	5.22
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	10 000 000.00	EUR	99.86%	99.50%		9 950 000.00	0.85
RAGSTF 0 02/10/24	DE000A2LQRA1	3 500 000.00	EUR	102.20%	102.47%		3 586 450.00	0.31
UBIFP 0 24/09/24	FR0013448412	3 037 695.00	EUR	99.89%	98.32%		2 986 550.00	0.26
GBLBBB 0 12/29/23	XS2240512124	1 200 000.00	EUR	103.28%	125.41%		1 504 920.00	0.13
BALDER Float 14/6/23	XS2353018141	4 200 000.00	EUR	100.14%	100.08%	24.85	4 203 552.85	0.36
PRYIM 0 17/01/22	XS1551933010	7 000 000.00	EUR	99.60%	100.10%		7 007 000.00	0.60
SANTAN Float 21/3/22	XS1578916261	12 000 000.00	EUR	100.00%	100.20%	1 609.67	12 025 609.67	1.03
BNP Float 22/9/22	XS1584041252	3 000 000.00	EUR	100.00%	100.53%	218.33	3 015 998.33	0.26
SOCGEN Float 1/4/22	XS1586146851	3 000 000.00	EUR	101.76%	100.19%	2 353.67	3 008 053.67	0.26
GS Float 26/9/23	XS1691349523	10 000 000.00	EUR	100.03%	100.25%	44.44	10 024 844.44	0.86
DWS FLOAT RATE NOTES	LU1534073041	41 362.00	EUR	84.23	84.06		3 476 889.72	0.30
FUNDOS E OBRIGAÇÕES DE TAXA FIXA							556 717 991.06	47.82
AZORES0.603 21/07/26	PTRAAGOM0001	1 500 000.00	EUR	100.00%	101.74%	4 064.05	1 530 224.05	0.13
AZORES 1.448 14/4/27	PTRAAEOM0003	2 000 000.00	EUR	100.00%	105.84%	20 787.73	2 137 487.73	0.18
PGB 0.475% 18/10/30	PTOTELOE0028	2 250 000.00	EUR	101.17%	101.48%	2 196.06	2 285 496.06	0.20

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PGB 0.9 12/10/35	PTOTENOE0034	1 690 000.00	EUR	99.60%	101.33%	3 375.37	1 715 767.87	0.15
PGB 0.7 10/15/27	PTOTEMOE0035	12 470 000.00	EUR	103.99%	104.27%	18 653.75	13 020 499.25	1.12
PGB 0.3 10/17/31	PTOTEEOE0033	4 170 000.00	EUR	99.55%	98.20%	2 604.82	4 097 544.82	0.35
PGB 3,875% 15/2/30	PTOTEROE0014	2 250 000.00	EUR	136.64%	129.48%	76 438.36	2 989 783.36	0.26
PGB 2.25 18/4/34	PTOTEWEOE0017	4 000 000.00	EUR	114.30%	118.39%	63 616.44	4 799 016.44	0.41
AZORE 1.095 27/09/36	PTRAAHOM0000	1 400 000.00	EUR	100.00%	97.57%	4 032.00	1 369 942.00	0.12
PGB 4.1% 04/15/37	PTOTE5OE0007	2 021 000.00	EUR	150.12%	147.33%	59 251.29	3 036 871.43	0.26
GALP 1.375 19/9/23	PTGGDAOE0001	7 500 000.00	EUR	99.52%	102.05%	29 383.56	7 683 433.56	0.66
SAUDCR 0.491 1/10/27	PTSRAAOM0012	4 300 000.00	EUR	100.00%	100.76%	5 321.63	4 337 915.63	0.37
SPGB 0 31/01/27	ES0000012J15	1 536 000.00	EUR	100.16%	100.14%		1 538 211.84	0.13
SPGB 2,35 30/7/2033	ES00000128Q6	3 000 000.00	EUR	124.92%	118.70%	29 938.36	3 591 058.36	0.31
SPGB 1 31/10/50	ES0000012G00	650 000.00	EUR	98.15%	90.01%	1 104.11	586 149.61	0.05
SPGB 0% 31/01/28	ES0000012I08	4 807 000.00	EUR	100.05%	98.86%		4 752 152.13	0.41
SPGB 0.85 30/07/37	ES0000012I24	2 516 000.00	EUR	99.44%	97.14%	9 081.73	2 453 023.49	0.21
SPGB 0.8 30/07/27	ES0000012G26	17 179 000.00	EUR	102.93%	104.21%	58 361.53	17 961 112.80	1.54
SPGB 0.5 31/10/31	ES0000012I32	493 000.00	EUR	99.58%	99.36%	418.71	490 243.79	0.04
SPGB 0% 31/05/24	ES0000012H33	21 596 000.00	EUR	101.33%	100.94%		21 798 354.52	1.87
SPGB 0.1 30/04/31	ES0000012H41	1 999 000.00	EUR	98.86%	96.47%	1 347.27	1 929 702.61	0.17
SPGB 1.2 31/10/40	ES0000012G42	2 080 000.00	EUR	99.09%	100.37%	4 239.78	2 091 935.78	0.18
SPAIN 1.45 30/04/29	ES0000012E51	5 109 000.00	EUR	109.10%	108.37%	49 928.23	5 586 449.35	0.48
SPGB 1.85 30/07/35	ES0000012E69	7 400 000.00	EUR	107.86%	112.44%	58 135.62	8 378 769.62	0.72
SPGB 0 31/01/26	ES0000012G91	4 888 000.00	EUR	101.70%	100.46%		4 910 680.32	0.42
SPGB 0 31/01/25	ES0000012F92	5 164 000.00	EUR	101.31%	101.06%		5 218 944.96	0.45
SPGB 5.15% 31/10/44	ES00000124H4	5 960 000.00	EUR	180.87%	180.02%	52 137.75	10 781 508.55	0.93
SPGB 1.6% 30/4/25	ES00000126Z1	1 500 000.00	EUR	104.95%	106.57%	16 175.34	1 614 650.34	0.14
SPGB 2,9 31/10/2046	ES00000128C6	8 802 000.00	EUR	132.17%	134.38%	43 358.89	11 871 046.39	1.02
ANDAL 1.375 30/04/29	ES0000090805	1 910 000.00	EUR	99.83%	106.88%	17 700.21	2 059 089.11	0.18
ANDAL 0.50 30/04/31	ES0000090847	2 300 000.00	EUR	99.88%	98.34%	8 191.78	2 270 103.78	0.19
CANAR 0.714 31/10/31	ES0000093452	1 800 000.00	EUR	100.00%	99.22%	1 021.12	1 786 909.12	0.15
MADRID 1.189 8/5/22	ES0000101693	6 100 000.00	EUR	103.29%	100.59%	47 292.88	6 183 526.88	0.53
BASQUE 0.85 30/04/30	ES0000106643	1 620 000.00	EUR	99.75%	103.85%	9 280.60	1 691 699.20	0.15
BASQUE 0.45 30/04/32	ES0000106726	1 300 000.00	EUR	99.27%	98.17%	4 167.12	1 280 364.12	0.11
ESM 0 16/12/24	EU000A1Z99M6	2 963 590.00	EUR	101.52%	101.23%		2 999 982.89	0.26
EU 0 22/04/31	EU000A3KT6A3	490 000.00	EUR	100.24%	99.24%		486 290.70	0.04
EU 0 04/07/29	EU000A3KRJQ6	1 742 000.00	EUR	99.85%	100.29%		1 747 121.48	0.15
SPGB 1 30/07/42	ES0000012J07	3 586 000.00	EUR	99.37%	97.42%	10 708.88	3 504 261.80	0.30
BALEA 1.549 21/11/28	ES0001348244	6 200 000.00	EUR	109.39%	108.23%	10 787.83	6 720 799.83	0.58
CASTIL 0.425 30/4/30	ES0001351586	2 011 000.00	EUR	99.37%	99.45%	4 776.81	2 004 676.09	0.17
JUNGAL 0 12/12/23	ES0001352576	2 400 000.00	EUR	100.00%	100.65%		2 415 648.00	0.21
JUNGAL 0.268 30/7/28	ES0001352618	1 724 000.00	EUR	100.00%	99.80%	367.09	1 720 919.09	0.15
BTPS 4.75% 1/9/28	IT0004889033	1 370 000.00	EUR	129.05%	125.93%	21 931.35	1 747 103.85	0.15
BTPS 4.75% 1/9/2044	IT0004923998	760 000.00	EUR	157.64%	154.70%	12 066.30	1 187 778.70	0.10

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BTPS 0.9 01/08/22	IT0005277444	27 900 000.00	EUR	101.50%	100.78%	104 397.55	28 221 738.55	2.42
BTPS 3.35 01/03/35	IT0005358806	2 850 000.00	EUR	111.95%	122.89%	31 912.19	3 534 391.19	0.30
BTPS 3 01/08/29	IT0005365165	5 077 000.00	EUR	120.02%	116.05%	63 324.54	5 955 386.12	0.51
BTPS 1 15/07/22	IT0005366007	4 000 000.00	EUR	101.57%	100.83%	18 630.14	4 051 990.14	0.35
BTPS 0.35 01/02/25	IT0005386245	1 579 000.00	EUR	102.00%	100.68%	2 316.59	1 592 101.16	0.14
BTPS 0.85 15/01/27	IT0005390874	9 783 000.00	EUR	100.66%	101.99%	38 414.23	10 015 900.27	0.86
BTPS 2.45% 01/09/50	IT0005398406	395 000.00	EUR	90.68%	109.85%	3 234.67	437 134.27	0.04
BTPS 1.85 01/07/25	IT0005408502	4 590 000.00	EUR	99.66%	105.67%	42 457.50	4 892 664.60	0.42
BTPS 1.65 01/12/30	IT0005413171	9 422 000.00	EUR	108.64%	105.12%	13 203.71	9 917 139.01	0.85
BTPS 0,50 01/02/26	IT0005419848	1 494 000.00	EUR	101.47%	100.77%	3 105.73	1 508 654.35	0.13
BTPS 1.8 01/03/41	IT0005421703	1 890 000.00	EUR	99.77%	100.89%	11 371.07	1 918 248.77	0.16
BTPS 1.7 01/09/51	IT0005425233	750 000.00	EUR	98.69%	93.57%	4 261.64	706 029.14	0.06
BTPS 0.95 01/03/37	IT0005433195	1 710 000.00	EUR	99.41%	91.62%	5 429.84	1 572 114.74	0.14
BTPS 0.25 15/03/28	IT0005433690	7 064 000.00	EUR	99.16%	97.40%	5 268.73	6 885 392.81	0.59
BTPS 0.6% 01/08/31	IT0005436693	2 310 000.00	EUR	99.97%	95.20%	5 762.45	2 204 974.85	0.19
BTPS 0% 29/11/22	IT0005440679	22 507 000.00	EUR	100.50%	100.36%		22 587 800.13	1.94
BTPS 0.95 01/12/31	IT0005449969	1 167 000.00	EUR	101.35%	97.63%	944.18	1 140 227.93	0.10
BTPS 0 30/01/24	IT0005454050	4 858 000.00	EUR	100.76%	100.04%		4 859 894.62	0.42
BTPS 0 15/12/24	IT0005474330	10 598 000.00	EUR	100.30%	99.64%		10 560 271.12	0.91
SPGB 5.15% 31/10/28	ES00000124C5	1 237 000.00	EUR	138.22%	133.58%	10 821.21	1 663 218.18	0.14
EIB 0.01 15/11/35	XS2194790262	826 000.00	EUR	100.46%	94.81%	10.64	783 174.28	0.07
ICO 0.75 31/10/23	XS1915152000	2 000 000.00	EUR	99.89%	102.27%	2 547.95	2 048 007.95	0.18
MADRID 1.571 30/4/29	ES0000101909	1 500 000.00	EUR	100.01%	108.78%	15 882.16	1 647 612.16	0.14
ICO 0 30/04/26	XS2250026734	1 950 000.00	EUR	101.11%	100.47%		1 959 223.50	0.17
FADE 0.5 17/06/23	ES0378641338	3 300 000.00	EUR	99.79%	101.41%	8 950.68	3 355 513.68	0.29
FADE 0.01 17/09/25	ES0378641353	2 100 000.00	EUR	99.72%	100.82%	60.99	2 117 322.99	0.18
ICO 0 30/04/25	XS2412060092	4 714 000.00	EUR	101.11%	100.94%		4 758 311.60	0.41
Madrid 1,773 30/4/28	ES0000101875	1 300 000.00	EUR	100.01%	109.68%	15 534.39	1 441 361.39	0.12
MADRI 4.125% 21/5/24	ES0000101602	2 500 000.00	EUR	118.09%	110.60%	63 570.21	2 828 595.21	0.24
FADE 0.05 17/09/24	ES0378641346	3 000 000.00	EUR	100.79%	101.10%	435.62	3 033 345.62	0.26
REN 2.5% 12/2/25	XS1189286286	2 000 000.00	EUR	99.67%	107.33%	44 246.58	2 190 866.58	0.19
ULFP 2.125 PERP	FR0013330529	2 500 000.00	EUR	94.17%	98.98%	9 897.26	2 484 472.26	0.21
MMBFP 2.125 16/10/26	FR0013449261	1 700 000.00	EUR	99.63%	103.00%	7 620.89	1 758 620.89	0.15
QDTFP 2.25% 03/02/25	FR0013478849	1 000 000.00	EUR	99.41%	102.08%	20 465.75	1 041 255.75	0.09
ILDFF 0.75 11/02/24	FR0014001YE4	4 000 000.00	EUR	99.84%	99.13%	26 630.14	3 991 630.14	0.34
RINFP 1.375 26/03/28	FR0014002KP7	1 000 000.00	EUR	98.95%	99.94%	10 585.62	1 009 935.62	0.09
RABOBK 3.25% PERP	XS2050933972	4 400 000.00	EUR	100.00%	102.50%	1 175.34	4 511 175.34	0.39
FCCSER0.815 04/12/23	XS2081491727	5 470 000.00	EUR	99.86%	101.26%	3 419.87	5 542 123.07	0.48
EDP 2.625% 18/1/22	XS1111324700	8 730 000.00	EUR	99.31%	100.05%	218 489.18	8 953 028.78	0.77
CEPSA 0.75% 12/02/28	XS2117485677	2 700 000.00	EUR	99.43%	97.32%	17 919.86	2 645 532.86	0.23
ISP 1.125% 4/3/22	XS1197351577	10 825 000.00	EUR	99.64%	100.09%	101 095.12	10 935 729.37	0.94
ADIFAL 0.55 31/10/31	ES0200002063	1 700 000.00	EUR	99.62%	98.58%	2 177.40	1 677 952.40	0.14

Data: 2021-12-31

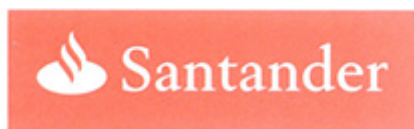
Carteira: Fundo Pensões Santander Totta

Grupo de Activos	Código	Quantidade/ Montante	Moeda Cotação	Custo Médio	Cotação	Juro Corrido	Valor (EUR)	Peso (%)
FADE 0,5 17/3/23	ES0378641312	3 100 000.00	EUR	99.53%	101.21%	12 315.07	3 149 856.07	0.27
ADIFAL 1,25 04/05/26	ES0200002030	2 800 000.00	EUR	99.35%	105.36%	23 205.48	2 973 229.48	0.26
BATSLN .875 13/10/23	XS1203854960	3 039 000.00	EUR	101.38%	101.26%	5 828.22	3 083 028.45	0.26
TITIM 1,125 26/03/22	XS1209185161	11 000 000.00	EUR	99.53%	100.05%	33 159.53	11 038 659.53	0.95
BERTEL 3 23/04/75	XS1222591023	2 500 000.00	EUR	103.58%	102.38%	51 986.30	2 611 361.30	0.22
BNP 6.125 PERP	XS1247508903	4 350 000.00	EUR	106.22%	102.50%	10 979.57	4 469 729.57	0.38
BKNG 2.15% 11/25/22	XS1325825211	6 600 000.00	EUR	102.83%	101.57%	14 384.38	6 718 268.38	0.58
Xenon Capital 12/44	XS0327783485	40 000 000.00	EUR	56.13%	34.31%		13 724 000.00	1.18
FADE 0.85 17/12/23	ES0378641320	2 900 000.00	EUR	99.87%	102.48%	1 013.01	2 973 049.01	0.26
RENEPL 01/06/23	XS1423826798	10 000 000.00	EUR	99.54%	102.42%	102 602.74	10 344 902.74	0.89
Citi 0.5 4/8/23	XS1466161350	5 000 000.00	EUR	104.25%	111.99%	10 208.33	5 609 708.33	0.48
IDRSM 1.25 07/10/23	XS1500463358	3 300 000.00	EUR	100.33%	100.87%	9 745.88	3 338 455.88	0.29
FERSM 2.124 PERP	XS1716927766	1 000 000.00	EUR	100.00%	99.00%	13 500.49	1 003 500.49	0.09
SOCGEN 0.5 13/1/23	XS1718306050	4 000 000.00	EUR	99.60%	100.74%	19 342.47	4 048 742.47	0.35
TELEFO 2.625 PERP	XS1731823255	3 000 000.00	EUR	102.41%	101.88%	44 876.71	3 101 126.71	0.27
PCIM 1.375 25/01/23	XS1757843146	1 500 000.00	EUR	100.70%	100.98%	19 268.84	1 533 908.84	0.13
AKFAST 3.875 5/10/78	XS1788973573	4 000 000.00	EUR	105.80%	104.25%	37 369.86	4 207 369.86	0.36
CABKSM 2.375 1/02/24	XS1936805776	5 200 000.00	EUR	104.93%	104.69%	113 010.96	5 556 682.96	0.48
ASML 3.375% 19/9/23	XS0972530561	1 000 000.00	EUR	112.64%	106.17%	9 616.44	1 071 336.44	0.09
JAN HND HRZN EURO CO	LU1004011935	277 431.61	EUR	120.85	123.57		34 282 223.80	2.94
Ishares Euro Corpora	IE0032523478	306 300.00	EUR	139.88	139.00		42 574 536.06	3.66
IMOBILIÁRIO							118 103 088.03	10.14
FUNDOS DE INVESTIMENTO IMOBILIÁRIO							118 103 088.03	10.14
Fundo Lusimovest	PTYSAIE0008	1 074 147.00	EUR	65.35	61.74		66 320 919.66	5.70
ImoRecuperação	PTYSBIE0007	100 000.00	EUR	51.15	56.99		5 699 213.80	0.49
Novimovest Up Bruta	PTYIMBHM0004	7 492 513.00	EUR	5.83	6.13		45 894 137.13	3.94
PREFF Real Estate C	IE00B06YB805	2 979.13	EUR	93.73	63.38		188 817.44	0.02
GESTÃO ALTERNATIVA							7 702 938.68	0.66
HEDGE FUNDS							2 492 938.68	0.21
Carteira Alternativa	PTYSBFLM0005	181 944.01	EUR	5.12	5.49		998 043.66	0.09
PVCi	LU0351661144	1 277 646.57	EUR	1.03	1.14		1 459 545.11	0.13
TII C	EQ05005165015619I	21 078.00	EUR	5.00	1.68		35 349.91	0.00
GESTÃO ALTERNATIVA / OUTROS							5 210 000.00	0.45
BlackRock Fixed Inco	LU0438336777	40 000.00	EUR	131.20	130.25		5 210 000.00	0.45
ACÇÕES							207 542 482.83	17.83
FUNDOS E ACÇÕES ESTRANGEIRAS							207 542 482.83	17.83
Europa							94 391 017.19	8.11
Sant.Ac Europa CL C	PTYSANHM0002	4 667 253.47	EUR	4.21	6.25		29 186 328.89	2.51
SX5E 06/17/22 P3800	BBG00PKQJF07	-1 869.00	EUR	-116.00	102.30		-1 911 987.00	-0.16
SX5E 17/06/22 P4200	BBG00PMF5BG4	1 869.00	EUR	217.80	205.80		3 846 402.00	0.33
ISHARES ETF.EUR.DIS	IE0008471009	834 644.00	EUR	26.08	43.83		36 578 273.30	3.14
db xtrackersES50 ETF	LU0380865021	400 000.00	EUR	60.72	66.73		26 692 000.00	2.29

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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 (%)
USA							113 151 465.64	9.72
JACKSON FIN. Equity	US46817M1071	2 125.00	USD	11.76	42.12		79 026.13	0.01
ISHARES SP500 AMST	IE00B5BMR087	94 760.00	EUR	190.60	430.48		40 791 905.76	3.50
INVESC SP 500 AC EUR	IE00B3YCGJ38	25 000.00	EUR	531.90	799.55		19 988 750.00	1.72
Lyxor ETF SP 500	LU0496786574	1 213 182.00	EUR	22.32	43.10		52 291 783.75	4.49
Lux Invest Plus - B	LU0225434231	1 933.30	EUR	1 072.43			0.00	0.00
APLICAÇÕES DE CURTO PRAZO							51 427 281.37	4.42
D.O.							37 521 350.34	3.22
BST CHF Santander			CHF				882 396.30	0.08
BST Futuros CHF Santander			CHF				2 048.40	0.00
BST Margem CHF Santander			CHF				46 462.10	0.00
BST EUR Santander			EUR				27 928 621.28	2.40
BST Futuros EUR Santander			EUR				3 152 684.37	0.27
BST GBP Santander			GBP				2 150 138.85	0.18
BST Margem GBP Santander			GBP				91 112.49	0.01
BST Futuros GBP Santander			GBP				65 103.77	0.01
BST NOK Santander			NOK				99.92	0.00
BST SEK Santander			SEK				1 244.44	0.00
BST Futuros SEK Santander			SEK				0.82	0.00
BST USD Santander			USD				3 104 762.00	0.27
BST Futuros USD Santander			USD				79 512.81	0.01
BST Margem USD Santander			USD				17 093.41	0.00
Pendente de Juro DO			USD				67.38	0.00
Pendente de Juro DO			USD				1.69	0.00
Pendente de Juro DO			USD				0.32	0.00
OUTROS							13 905 931.03	1.19
OUTROS ACTIVOS							32 560 197.84	2.80
Explorer - II	PTEXICEM0007	133.86	EUR	8 897.79	3 440.43		460 532.18	0.04
EUR/USD Fut Mar22	ECH2	8.00	USD	0.01	1.14		4 591.21	0.00
Altamar PE VIII FCR	ES0157100001	4 436 924.29	EUR	1.17	2.26		10 023 011.97	0.86
Sant Private Debt I	945202012170	43 541.55	EUR	100.48	102.35		4 456 286.16	0.38



PENSÕES

Data: **2021-12-31**Carteira: **Fundo Pensões Santander Totta**

Grupo de Activos	Código	Quantidade/ Montante	Moeda Cotação	Custo Médio	Cotação	Juro Corrido	Valor (EUR)	Peso (%)
BlackStone CapH II	945202103311	6 818 533.88	USD	1.00	1.18		7 121 352.40	0.61
Partners Global In15	LU1274694071	6 672.06	EUR	948.27	1 242.02		8 286 829.97	0.71
Partners Group Inv18	LU1749412547	1 820.97	EUR	1 009.28	982.20		1 788 552.43	0.15
Com. Fut&OPC			CHF				-315.71	0.00
Com. Fut&OPC			EUR				-6 947.90	0.00
Com. Fut&OPC			GBP				-293.70	0.00
Com. Fut&OPC			USD				-27.12	0.00
Imp.Div.Ret.País Org			CHF				121 411.29	0.01
Imp.Div.Ret.País Org			EUR				313 675.83	0.03
Com. Disp. DO > 1M€			EUR				-8 461.16	0.00
COMISSÃO DE GESTÃO							-516 866.06	-0.04
TOTAL							1 164 201 915.99	100.00

Câmbios:

CHF / EUR	0.9680
EUR / EUR	1.0000
GBP / EUR	1.1901
NOK / EUR	0.1001
SEK / EUR	0.0976
USD / EUR	0.8829