

## COMPOSIÇÃO DA CARTEIRA

Grupo de Activos	Código	Quantidade/ Montante	Moeda Cotação	Custo Médio	Cotação	Valor em EUR		
						Juro Corrido	Valor Mercado (EUR)	Peso (%)
Fundo Bem Comum, FCR	EQ0500516501580	100.00	EUR	2 410.00	2 870.00		287 000.00	0.03
Explorer - III CL B	PTXIEEM0005	56.02	EUR	14 988.03	228 422.99		12 796 849.97	1.30
NESN C92 15/6/18	BBG009GSMLB8	-200.00	CHF	-2.10	0.01		-169.79	0.00
SX5E P3100 dez18	BBG0002MVY90	-1 290.00	EUR	-108.60	122.80		-1 584 120.00	-0.16
SX5E P3400 dez18	BBG0002MVYD5	1 290.00	EUR	197.70	247.20		3 188 880.00	0.32
Pampilhosa Serra-B	EQ05005165015618	84 795.64	EUR	100.00%		353.38	53 743.38	0.01
Pampilhosa Serra-C	EQ05005165015618	64 843.72	EUR	100.00%		269.12	58 719.11	0.01
Edifício Mangualde	EQ05005165015618	144 651.39	EUR	100.00%		606.05	109 491.05	0.01
Edif. Esmoriz	EQ05005165015608	187 049.21	EUR	100.00%		1 331.83	163 236.83	0.02
Vale de Cambra	EQ05005165015618	260 679.97	EUR	100.00%		1 899.71	247 866.71	0.03
Cacia (Porto)	EQ05005165015608	235 654.07	EUR	100.00%			210 700.00	0.02
Paredes Fracção A	EQ05005165015618	236 915.63	EUR	100.00%		1 833.10	232 433.10	0.02
Vila N. Gaia Frac. B	EQ05005165015618	341 604.23	EUR	100.00%			229 000.00	0.02
Vale do Crevo -Lagoa	EQ05005165015618	504 445.00	EUR	100.00%			298 000.00	0.03
Centro Totta B FrcB	EQ05005165015608	706 467.40	EUR	100.00%		2 583.20	489 783.25	0.05
Centro Totta B FrcC	EQ05005165015608	576 964.05	EUR	100.00%		2 329.72	442 629.74	0.04
Centro Totta B FrcD	EQ05005165015608	865 568.02	EUR	100.00%		3 305.43	627 605.45	0.06
Centro Totta B FrcF	EQ05005165015608	865 568.02	EUR	100.00%		3 305.43	627 705.43	0.06
Centro Totta B FrcG	EQ05005165015608	641 070.48	EUR	100.00%		2 329.71	442 729.68	0.04
Centro Totta B FrcP	EQ05005165015608	3 654 105.57	EUR	100.00%		13 394.49	2 543 594.39	0.26
Centro Totta B FrcQ	EQ05005165015608	3 750 266.29	EUR	100.00%		13 520.46	2 555 620.46	0.26
Paredes Fracção B	EQ05005165015618	56 697.76	EUR	100.00%		438.98	56 738.98	0.01
Centro Totta A FrcR	EQ05005165015608	361 872.10	EUR	100.00%		1 673.77	317 873.78	0.03
Centro Totta A FrcT	EQ05005165015608	361 872.10	EUR	100.00%		1 657.01	314 557.03	0.03
Centro Totta A FrcV	EQ05005165015608	3 372 197.73	EUR	100.00%		13 420.34	2 513 420.37	0.26
Edif. Olhão	EQ05005165015608	118 659.28	EUR	100.00%		914.11	125 421.11	0.01
Av. João Crisostomo C	EQ05005165015608	607 236.56	EUR	100.00%			454 290.00	0.05
Av. João Crisostomo B	EQ05005165015608	354 221.33	EUR	100.00%			285 000.00	0.03
Loja em Aveiro	EQ05005165015618	197 115.00	EUR	100.00%		1 523.87	204 023.87	0.02
B. Amarante Frac A	EQ05005165015608	239 785.00	EUR	100.00%		1 854.82	197 154.82	0.02
B. Amarante Frac B	EQ05005165015608	176 685.00	EUR	100.00%		1 366.46	165 866.46	0.02
Loja Pombal Frac B	EQ05005165015618	328 130.00	EUR	100.00%			188 775.00	0.02
Loja 4 Portimão Fr D	EQ05005165015608	73 030.00	EUR	100.00%		570.98	62 798.98	0.01
Loja 5 Portimão Fr E	EQ05005165015618	261 900.00	EUR	100.00%		2 047.57	255 402.57	0.03
Castelo da Maia	EQ05005165015608	354 110.00	EUR	100.00%		2 632.00	357 632.00	0.04
CIT-R.Alportel/R.Sol	EQ05005165015608	4 838 785.00	EUR	100.00%		35 184.72	4 360 368.73	0.44
Gafanha da Nazaré	EQ05005165015608	178 785.00	EUR	100.00%			117 000.00	0.01
Terreno Troia	EQ05005165015618	1 010 380.00	EUR	100.00%			862 600.00	0.09

Data: 2018-03-31

Nome 07.030.97820126001.0, Fundo Pensões Santander Totta

							Valor em EUR	
Grupo de Activos	Código	Quantidade/ Montante	Moeda Cotação	Custo Médio	Cotação	Juro Corrido	Valor Mercado (EUR)	Peso (%)
<b>(continuação)</b>								
Loja Dia Barreiro	EQ0500516501561	518 330.00	EUR	100.00%		2 104.64	301 304.64	0.03
Loja Sacavem	EQ0500516501561	324 695.00	EUR	100.00%		910.08	153 910.08	0.02
Loja Dia Feijó	EQ0500516501561	521 790.00	EUR	100.00%		2 869.89	393 869.89	0.04
Loja Dia Cacém	EQ0500516501561	729 225.00	EUR	100.00%		3 363.39	484 863.39	0.05
Loja Dia Olival Bast	EQ0500516501561	374 510.00	EUR	100.00%		1 753.82	239 753.82	0.02
Loja Vialonga	EQ0500516501561	482 120.00	EUR	100.00%			127 100.00	0.01
Escritórios Funchal	EQ0500516501561	885 250.00	EUR	100.00%			751 500.00	0.08
Loja Costa de Cap.	EQ0500516501561	429 985.00	EUR	100.00%		1 011.20	164 011.20	0.02
Imp.Ret.Acç.Europa			EUR				1 896 574.82	0.19
Imp.Ret. Multiobrig.			EUR				1 102 715.63	0.11
Imp.Ret.Acc.Portugal			EUR				753 830.09	0.08
Imp.Ret. Imorecup.			EUR				907 706.00	0.09
Imp.Ret. Novimovest			EUR				3 362 663.81	0.34
Imp.Ret. Imosaude			EUR				717 518.17	0.07
Imp.Ret. Imosocial			EUR				2 320 968.32	0.24
Imp.Selo.Cont.Arrend			EUR				140.00	0.00
EUR/CHF jun18	RFM8	20.00	CHF		1.17		0.00	0.00
EUR/GBP jun18	RPM8	50.00	GBP		0.88		0.00	0.00
Securitas AB-B SHS	SE0000163594	180 000.00	SEK	58.39	141.75		2 480 966.13	0.25
Roche Holding Genuss	CH0012032048	7 000.00	CHF	239.70	219.10		1 302 062.99	0.13
ABB LTD	CH0012221716	70 000.00	CHF	19.16	22.72		1 350 199.51	0.14
NESTLE SA - Resgist	CH0038863350	20 000.00	CHF	64.25	75.62		1 283 979.96	0.13
BlackstoneGSO Eur	IE00B3DS7666	69 280.06	EUR	173.21	185.82		12 873 891.81	1.31
SANTANDER EUR BOND	LU1003781322	11 181.39	EUR	1 073.21	1 125.03		12 579 343.28	1.28
S SMALL CAPS FUND	ES0175224031	18 713.20	EUR	156.72	243.47		4 556 105.28	0.46
Cheque Bancário Imo			EUR				9 389.40	0.00
Operação Regul.-Inic			EUR				26 664.20	0.00
Impostos Selo			EUR				-140.00	0.00
Kick B.GB0030276421			EUR				5.29	0.00
Pendentes Diversos			EUR				-55 244.51	-0.01
Pendente de Juro DO			EUR				326.25	0.00
Pendente de Juro DO			EUR				5.24	0.00
Pendente de Juro DO			EUR				6.65	0.00
Pendente de Juro DO			EUR				0.05	0.00
Pendente de Juro DO			GBP				1 956.14	0.00
Pendente de Juro DO			GBP				175.68	0.00
Pendente de Juro DO			GBP				2 035.97	0.00
Pendente de Juro DO			USD				35.15	0.00
Pendente de Juro DO			USD				1.56	0.00
Pendente Rendas			EUR				3 922.56	0.00

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Grupo de Activos	Código	Quantidade/ Montante	Moeda Cotação	Custo Médio	Cotação	Juro Corrido	Valor Mercado (EUR)	Peso (%)
<b>(continuação)</b>								
Imposto Selo CG			EUR				-134 485.61	-0.01
Pendente Seg. Vida			EUR				-351 000.00	-0.04
W1/0.00%/	555111111301		EUR			-17.03	-17.03	0.00
W1/0.00%/	555111111302		EUR			-17.75	-17.75	0.00
W1/0.00%/	555111111303		EUR			-56.86	-56.86	0.00
W1/0.00%/	555111111304		EUR			-51.15	-51.15	0.00
W1/0.00%/	555111111305		EUR			-51.15	-51.15	0.00
W1/0.00%/	555111111306		EUR			-172.96	-172.96	0.00
W1/0.00%/	555111111307		EUR			-17.04	-17.04	0.00
W1/0.00%/	555111111310		EUR			-97.68	-97.68	0.00
W1/0.00%/	555111111562		EUR			-26.56	-26.56	0.00
W1/0.00%/	55511111202		EUR			-225.64	-225.64	0.00
W1/0.00%/	55511111203		EUR			-191.29	-191.29	0.00
W1/0.00%/	55511111204		EUR			-257.39	-257.39	0.00
W1/0.00%/	55511111206		EUR			-255.36	-255.36	0.00
W1/0.00%/	55511111207		EUR			-190.98	-190.98	0.00
W1/0.00%/	55511111215		EUR			-999.90	-999.90	0.00
W1/0.00%/	55511111216		EUR			-999.43	-999.43	0.00
W1/0.00%/	55511111308		EUR			-11.62	-11.62	0.00
W1/0.00%/	55511111317		EUR			-139.09	-139.09	0.00
W1/0.00%/	55511111319		EUR			-137.65	-137.65	0.00
W1/0.00%/	55511111321		EUR			-988.67	-988.67	0.00
W1/0.00%/	55511111562		EUR			-96.05	-96.05	0.00
W1/0.00%/	55511111563		EUR			-124.28	-124.28	0.00
W1/0.00%/	55511111564		EUR			-71.27	-71.27	0.00
W1/0.00%/	55511111565		EUR			-91.70	-91.70	0.00
W1/0.00%/	55511111566		EUR			-20.90	-20.90	0.00
W1/0.00%/	55511111567		EUR			-17.60	-17.60	0.00
W1/0.00%/	55511111568		EUR			-64.82	-64.82	0.00
W1/0.00%/	55511111569		EUR			-21.09	-21.09	0.00
W1/0.00%/	55511111570		EUR			-84.81	-84.81	0.00
W1/0.00%/	55511111571		EUR			-105.39	-105.39	0.00
W1/0.00%/	555111115723		EUR			-2 080.77	-2 080.77	0.00
W1/0.00%/	55511111572		EUR			-70.95	-70.95	0.00
W1/0.00%/	55511111575		EUR			-291.49	-291.49	0.00
W1/0.00%/	55511111576		EUR			-130.41	-130.41	0.00
W1/0.00%/	55511111578		EUR			-336.94	-336.94	0.00
W1/0.00%/	55511111580		EUR			-405.27	-405.27	0.00
W1/0.00%/	55511111581		EUR			-131.91	-131.91	0.00
W1/0.00%/	55511111585		EUR			-103.99	-103.99	0.00

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Grupo de Activos	Código	Quantidade/ Montante	Moeda Cotação	Custo Médio	Cotação	Juro Corrido	Valor Mercado (EUR)	Peso (%)
<b>(continuação)</b>								
W1/0.00%/	55511111586		EUR			-321.80	-321.80	0.00
W1/0.00%/	55511111588		EUR			-209.44	-209.44	0.00
IMI Difer.			EUR				-114 712.06	-0.01
Contrapartida Acerto			EUR				-338 351.19	-0.03
P.Rendas Antecipadas			EUR				-86 217.97	-0.01
Caução			EUR				7 956.23	0.00
<b>TAXA DE JURO</b>							<b>512 696 931.63</b>	<b>52.07</b>
FUNDOS E OBRIGAÇÕES DE TAXA VARIÁVEL							99 335 706.58	10.09
PGB Float 5/12/22	PTOTVLOE0001	20 000.00	EUR	100.00%	103.90%	71.50	20 851.50	0.00
SAUDC Float 20/12/19	PTSDRDOM0001	2 700 000.00	EUR	100.00%	102.37%	21 037.50	2 785 000.50	0.28
Multicrédito	PTYSBBLM0009	2 698 431.62	EUR	5.31	5.39		14 552 639.02	1.48
Somec/94	PTSMCAOE0000	40 000.00	EUR				0.00	0.00
Somec/92	PTSMC1OE0001	50 000.00	EUR				0.00	0.00
UCGIM Float 3/5/25	IT0005087116	5 000 000.00	EUR	102.25%	101.50%	19 510.56	5 094 510.56	0.52
INGFP 0% 26/6/22	FR0012817542	3 064 270.00	EUR	97.37%	96.19%		2 947 502.00	0.30
VIEFP 0% 15/3/21	FR0013134681	11 996 000.00	EUR	99.52%	99.19%		11 898 800.00	1.21
RAGSTF 0% 31/12/18	DE000A11QGV1	5 000 000.00	EUR	100.20%	100.07%		5 003 450.00	0.51
AMX 0 28/5/20	XS1238034695	18 000 000.00	EUR	99.40%	98.65%		17 757 000.00	1.80
TELEFO 0% 9/3/21	XS1377251423	5 500 000.00	EUR	99.42%	98.97%		5 443 405.00	0.55
SANTAN Float 21/3/22	XS1578916261	12 000 000.00	EUR	100.00%	101.96%	2 533.67	12 237 973.67	1.24
BNP Float 22/9/22	XS1584041252	4 500 000.00	EUR	100.00%	101.85%	651.25	4 584 036.25	0.47
SOCGEN Float 1/4/22	XS1586146851	3 000 000.00	EUR	101.76%	101.49%	3 864.08	3 048 684.08	0.31
GS Float 26/9/23	XS1691349523	10 000 000.00	EUR	100.03%	99.64%	485.00	9 964 485.00	1.01
MS Float 9/11/21	XS1706111876	4 000 000.00	EUR	100.10%	99.93%	289.00	3 997 369.00	0.41
FUNDOS E OBRIGAÇÕES DE TAXA FIXA							413 361 225.05	41.98
PGB 4.95% 25/10/2023	PTOTEAOE0021	11 700 000.00	EUR	99.61%	124.06%	250 700.55	14 765 837.55	1.50
PGB5 5.65% 15/2/24	PTOTEQOE0015	17 900 000.00	EUR	122.35%	128.36%	124 686.99	23 100 768.99	2.35
PGB 4.125 14/4/27	PTOTEUOE0019	4 000 000.00	EUR	99.14%	122.64%	198 000.00	5 103 520.00	0.52
REFER 5.875% 18/2/19	PTCPEHOM0006	500 000.00	EUR	105.59%	105.07%	3 380.14	528 730.14	0.05
GALP 1.375 19/9/23	PTGGDAOE0001	7 500 000.00	EUR	99.52%	102.14%	54 811.64	7 715 086.64	0.78
Parpub 3,75% 07/21	PTPETUOM0018	17 000 000.00	EUR	99.34%	110.27%	471 575.34	19 217 645.34	1.95
SPGB 5.4% 31/1/2023	ES00000123U9	3 000 000.00	EUR	124.67%	125.37%	26 630.14	3 787 730.14	0.38
SPGB 2.75% 31/10/24	ES00000126B2	3 631 000.00	EUR	103.28%	114.44%	41 582.41	4 196 753.57	0.43
SPGB 2,35 30/7/2033	ES00000128Q6	1 000.00	EUR	104.36%	109.22%	15.77	1 107.92	0.00
SPGB 1,4 30/4/28	ES0000012B39	853 000.00	EUR	99.08%	102.29%	1 995.79	874 529.49	0.09
SPGB 2,7 31/10/2048	ES0000012B47	1 000 000.00	EUR	99.47%	110.03%	2 441.10	1 102 761.10	0.11
SPGB 1.45 31/10/27	ES0000012A89	5 000 000.00	EUR	100.05%	103.22%	30 191.78	5 191 341.78	0.53
SPGB 0.45 31/10/22	ES0000012A97	5 000 000.00	EUR	100.32%	101.70%	9 369.86	5 094 419.86	0.52
SPGB 5.15% 31/10/44	ES00000124H4	3 933 000.00	EUR	147.25%	161.76%	84 349.38	6 446 488.17	0.65
SPGB 1.6% 30/4/25	ES00000126Z1	1 000 000.00	EUR	105.50%	106.66%	14 728.77	1 081 358.77	0.11

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<b>(continuação)</b>								
SPGB 1.95% 30/7/30	ES00000127A2	4 730 000.00	EUR	99.60%	106.07%	61 911.16	5 079 116.76	0.52
SPGB 1.95 30/4/26	ES00000127Z9	746 000.00	EUR	107.93%	108.51%	13 391.21	822 898.19	0.08
SPGB 0.4 30/4/22	ES00000128O1	6 900 000.00	EUR	100.63%	101.81%	25 407.12	7 050 090.12	0.72
SPGB 0.05 31/1/21	ES00000128X2	17 800 000.00	EUR	100.31%	100.75%	1 463.01	17 935 675.01	1.82
SPGB 1.3 31/10/26	ES00000128H5	2 185 000.00	EUR	100.21%	103.01%	11 828.93	2 262 531.88	0.23
ANDAL 4,85 17/3/20	ES0000090714	2 200 000.00	EUR	110.59%	109.25%	4 384.93	2 407 928.93	0.24
SPGB 1.5 30/4/27	ES00000128P8	5 378 000.00	EUR	98.70%	104.13%	74 260.60	5 674 587.12	0.58
CASTIL 0,7 3/6/21	ES0001351446	3 000 000.00	EUR	101.92%	102.27%	17 375.34	3 085 565.34	0.31
BTPS 3,75 1/3/21	IT0004634132	11 000 000.00	EUR	110.90%	110.98%	34 748.64	12 242 548.64	1.24
BTPS 5.5 1/11/22	IT0004848831	9 589 000.00	EUR	123.36%	122.44%	219 990.73	11 961 050.00	1.21
BTPS 3.75% 1/9/24	IT0005001547	7 000 000.00	EUR	117.50%	116.59%	22 112.77	8 183 412.77	0.83
BTPS 2.15% 15/12/21	IT0005028003	6 300 000.00	EUR	106.50%	107.08%	39 816.35	6 785 604.35	0.69
BTPS 1.35% 15/4/22	IT0005086886	6 351 000.00	EUR	104.10%	103.86%	39 571.62	6 635 529.69	0.67
BTPS 1.6% 1/6/26	IT0005170839	6 000 000.00	EUR	98.86%	100.86%	31 912.09	6 083 692.09	0.62
BTPS 1.2 1/4/22	IT0005244782	18 679 000.00	EUR	102.43%	103.34%	112 074.00	19 414 018.65	1.97
BTPS 0.35 15/6/20	IT0005250946	10 000 000.00	EUR	100.85%	101.21%	10 288.46	10 130 988.46	1.03
BTPS 0.2 15/10/20	IT0005285041	25 000 000.00	EUR	100.42%	100.76%	23 076.92	25 214 076.92	2.56
BTPS 2% 1/2/28	IT0005323032	2 000 000.00	EUR	99.23%	102.03%	6 519.34	2 047 079.34	0.21
BTPS 0,95 1/3/23	IT0005325946	14 509 000.00	EUR	100.01%	101.46%	11 611.14	14 732 152.36	1.50
SPGB 4,8% 31/1/24	ES00000121G2	1 231 000.00	EUR	124.13%	125.49%	9 713.10	1 554 458.07	0.16
Madrid 1,773 30/4/28	ES0000101875	1 300 000.00	EUR	100.01%	104.37%	2 336.47	1 359 146.47	0.14
MAD 4.688% 12/3/20	ES0000101396	3 150 000.00	EUR	113.19%	109.34%	8 091.62	3 452 301.62	0.35
MADRID 0.747 30/4/22	ES0000101842	1 630 000.00	EUR	100.00%	102.75%	11 608.99	1 686 433.99	0.17
FADE 5.9% 17/03/2021	ES0378641023	9 500 000.00	EUR	98.89%	117.73%	23 034.25	11 207 764.25	1.14
ICO 0.25% 30/4/22	XS1681522998	1 590 000.00	EUR	99.89%	101.01%	2 156.30	1 608 231.20	0.16
BRCORO 6.875% 04/18	PTBSSGOE0009	2 000 000.00	EUR	99.50%	99.98%	137 123.29	2 136 643.29	0.22
REN 2.5% 12/2/25	XS1189286286	2 000 000.00	EUR	99.67%	108.03%	6 575.34	2 167 175.34	0.22
BV 3,125% 21/1/21	FR0011703776	1 000 000.00	EUR	100.90%	108.05%	5 993.15	1 086 503.15	0.11
NEOFP 2,5% 06/2021	FR0011993120	4 200 000.00	EUR	99.15%	102.35%	81 123.29	4 379 697.29	0.44
KERFP 0.875% 28/3/22	FR0012648244	2 900 000.00	EUR	99.34%	101.93%	278.08	2 956 277.08	0.30
BVIFP 1.25% 7/9/23	FR0013201084	800 000.00	EUR	99.20%	101.56%	5 643.84	818 083.84	0.08
MTNA 3% 25/3/19	XS1048518358	3 000 000.00	EUR	99.75%	102.64%	1 726.03	3 081 046.03	0.31
SONPL 1.625% 11/6/19	XS1076005153	7 800 000.00	EUR	100.20%	100.35%	38 545.89	7 865 845.89	0.80
SWFP 1.75% 24/1/22	XS1080163709	3 000 000.00	EUR	104.59%	104.80%	9 636.99	3 153 666.99	0.32
EDP 2.625% 18/1/22	XS1111324700	10 730 000.00	EUR	99.31%	108.01%	56 332.50	11 645 805.50	1.18
TOTAL 2.25% 12/2049	XS1195201931	4 000 000.00	EUR	104.85%	103.30%	8 383.56	4 140 383.56	0.42
ISP 1.125% 4/3/22	XS1197351577	10 825 000.00	EUR	99.64%	101.66%	9 342.12	11 013 820.62	1.12
PBBGR 0.875 29/1/21	DE000A2DASD4	5 000 000.00	EUR	102.05%	101.27%	7 431.51	5 070 931.51	0.52
FADE 0,5 17/3/23	ES0378641312	3 100 000.00	EUR	99.53%	101.13%	636.99	3 135 790.99	0.32
FERSM 0.375 14/9/22	ES0205032016	4 400 000.00	EUR	99.80%	99.27%	8 995.89	4 376 875.89	0.44

Data: 2018-03-31

Nome 07.030.97820126001.0, Fundo Pensões Santander Totta

							Valor em EUR	
Grupo de Activos	Código	Quantidade/ Montante	Moeda Cotação	Custo Médio	Cotação	Juro Corrido	Valor Mercado (EUR)	Peso (%)
<b>(continuação)</b>								
CNGEST 1.68% 26/2/25	ES0205061007	1 000 000.00	EUR	99.95%	102.42%	1 564.93	1 025 804.93	0.10
PARPUB 3.567 22/9/20	XS0230315748	700 000.00	EUR	107.95%	107.91%	13 065.97	768 456.97	0.08
UBS 4,75% 12/2/2026	CH0236733827	2 790 000.00	EUR	99.41%	109.75%	18 038.13	3 080 063.13	0.31
IAGLN 0.25 17/11/20	XS1322536332	8 900 000.00	EUR	97.86%	97.40%	8 229.45	8 676 829.45	0.88
Xenon Capital 12/44	XS0327783485	40 000 000.00	EUR	56.13%	25.58%		10 232 000.00	1.04
LPTY 1 24/5/21	XS1418631930	4 000 000.00	EUR	102.48%	101.96%	34 191.78	4 112 431.78	0.42
RENEPL 01/06/23	XS1423826798	10 000 000.00	EUR	99.54%	105.00%	145 753.42	10 645 853.42	1.08
BKNG 0.8 10/03/22	XS1577747782	3 000 000.00	EUR	102.04%	101.17%	1 446.58	3 036 456.58	0.31
FERSM 2.124 PERP	XS1716927766	1 000 000.00	EUR	100.00%	95.88%	8 097.02	966 847.02	0.10
SOCGEN 0.5 13/1/23	XS1718306050	4 000 000.00	EUR	99.60%	98.24%	7 616.44	3 937 096.44	0.40
EDP 4.875% 14/9/20	XS0970695572	6 500 000.00	EUR	110.09%	111.45%	172 761.99	7 417 271.99	0.75
ASML 3.375% 19/9/23	XS0972530561	3 000 000.00	EUR	112.64%	114.43%	53 815.07	3 486 595.07	0.35
IDRSM 1.75 17/10/18	XS0981383747	2 100 000.00	EUR	100.58%	100.25%	16 759.62	2 122 009.62	0.22
<b>IMOBILIÁRIO</b>							<b>158 880 708.74</b>	<b>16.14</b>
FUNDOS DE INVESTIMENTO IMOBILIÁRIO							158 880 708.74	16.14
FII - Imosocial	PTSELAIE0007	3 019 735.00	EUR	5.27	5.23		15 778 719.32	1.60
FIIF Imosaúde	PTSELDIM0004	381 172.00	EUR		0.55		211 397.99	0.02
Fundo Lusimovest	PTYSAIAE0008	1 074 147.00	EUR	65.35	59.13		63 517 549.59	6.45
Logística e Distrib.	PTNOFCIM0006	1 548 702.00	EUR	5.03	2.98		4 613 583.26	0.47
Vision Escritórios	PTNOFAIM0008	764 742.00	EUR	4.60	3.82		2 924 373.41	0.30
ImoRecuperação	PTYSBIIIE0007	100 000.00	EUR	51.15	49.25		4 925 469.20	0.50
Novimovest Up Bruta	PTYIMBHM0004	7 492 513.00	EUR	7.03	6.97		52 204 496.42	5.30
F.I.Imob. Maxirent	PTMXR0IM0008	1 467 123.00	EUR	9.46	10.30		15 116 795.26	1.54
PREFE Real Estate C	IE00B06YB805	14 059.68	EUR	101.27	84.52		1 188 324.29	0.12
Pend Logist e Dist			EUR				-1 600 000.00	-0.16
<b>GESTÃO ALTERNATIVA</b>							<b>4 736 907.95</b>	<b>0.48</b>
HEDGE FUNDS							4 736 907.95	0.48
Carteira Alternativa	PTYSBFLM0005	181 944.01	EUR	5.12	5.48		996 207.67	0.10
F-HiTEC	EQ0500516501647	250 000.00	EUR	0.62	0.60		149 900.00	0.02
PVCi	EQ05005165015810	2 246 021.00	EUR	1.00	1.04		2 326 626.20	0.24
TII C	EQ05005165015619	183 184.00	EUR	5.00	6.84		1 253 766.25	0.13
Amaranth Int.Ltd.-A	EQ05005165015670	49.34	USD	1 015.13	259.46		10 390.58	0.00
Kingstreet S Ser 13	EQ05005165015808	0.03	USD	64.29	95.07		2.55	0.00
Kingstreet S Ser 14	EQ05005165015808	0.04	USD	101.90	189.81		5.70	0.00
King Street Cl S s18	EQ05005165015808	0.09	USD	100.87	120.69		9.01	0.00
<b>ACÇÕES</b>							<b>165 266 947.29</b>	<b>16.78</b>
FUNDOS E ACÇÕES.NACIONAIS							6 370 296.32	0.65
Mota Engil	PTMEN0AE0005	100 000.00	EUR	2.33	3.27		327 000.00	0.03
Sant.Acções Portugal	PTYSAFLM0006	226 341.50	EUR	22.15	26.70		6 043 296.32	0.61
FUNDOS E ACÇÕES ESTRANGEIRAS							158 896 650.97	16.14

							Valor em EUR	
Grupo de Activos	Código	Quantidade/ Montante	Moeda Cotação	Custo Médio	Cotação	Juro Corrido	Valor Mercado (EUR)	Peso (%)
<b>(continuação)</b>								
Europa							99 570 949.97	10.11
Sant.Acções Europa	PTYADLM0008	3 552 037.35	EUR	3.94	4.80		17 032 690.41	1.73
Euro Stoxx 50 jun18	VGM8	300.00	EUR		3 279.00		0.00	0.00
BASF	DE000BASF111	20 000.00	EUR	76.41	82.47		1 649 400.00	0.17
Philips Electron. NV	NL0000009538	40 000.00	EUR	23.25	31.17		1 246 600.00	0.13
Total StkB	FR0000120271	40 000.00	EUR	42.46	46.13		1 845 200.00	0.19
SANOFI - AVENTIS	FR0000120578	20 000.00	EUR	84.95	65.33		1 306 600.00	0.13
AXA	FR0000120628	100 000.00	EUR	17.87	21.60		2 160 000.00	0.22
Uniball – Rodamco	FR0000124711	10 000.00	EUR	187.54	185.65		1 856 500.00	0.19
Vinci SA	FR0000125486	40 000.00	EUR	36.07	79.90		3 196 000.00	0.32
B. Nationale Paris	FR0000131104	27 000.00	EUR	45.52	60.17		1 624 590.00	0.16
France Telecom	FR0000133308	100 000.00	EUR	13.66	13.79		1 378 500.00	0.14
Royal Dutch Shell-A	GB00B03MLX29	60 000.00	EUR	24.62	25.79		1 547 100.00	0.16
Danone	FR0000120644	30 000.00	EUR	65.11	65.73		1 971 900.00	0.20
Aviva Plc	GB0002162385	300 000.00	GBP	3.65	4.96		1 700 422.91	0.17
British A. Tobacco	GB0002875804	30 000.00	GBP	33.07	41.31		1 416 504.74	0.14
ENI IM	IT0003132476	90 000.00	EUR	17.44	14.29		1 285 920.00	0.13
IMPERIAL TOBACCO	GB0004544929	50 000.00	GBP	30.42	24.26		1 386 444.17	0.14
HSBC Holdings PLC	GB0005405286	200 000.00	GBP	7.23	6.65		1 521 088.12	0.15
Deutsche Post Ag-Reg	DE0005552004	60 000.00	EUR	24.43	35.52		2 131 200.00	0.22
Siemens AG Reg	DE0007236101	14 940.00	EUR	94.94	103.52		1 546 588.80	0.16
Allianz SE	DE0008404005	12 000.00	EUR	118.98	183.40		2 200 800.00	0.22
ZURICH INSU GROUP AG	CH0011075394	5 960.00	CHF	238.18	313.40		1 585 757.70	0.16
FER SM€	ES0118900010	74 111.00	EUR	19.13	16.97		1 257 293.12	0.13
Ishares Euro Stoxx50	IE0008471009	1 370 000.00	EUR	26.08	34.11		46 723 850.00	4.75
Lux Invest Plus - B	LU0225434231	1 933.30	EUR	1 072.43			0.00	0.00
USA							59 325 701.00	6.03
ISHARES SP500 AMST	IE00B5BMR087	143 000.00	EUR	190.60	206.75		29 564 821.00	3.00
Lyxor ETF S&P 500	LU0496786574	1 360 000.00	EUR	22.32	21.88		29 760 880.00	3.02
<b>APLICAÇÕES DE CURTO PRAZO</b>							<b>52 755 613.63</b>	<b>5.36</b>
D.O.							30 631 516.70	3.11
BST CHF Santander			CHF				978 041.47	0.10
BST Futuros CHF Santander			CHF				1 128 333.29	0.11
BST Margem CHF Santander			CHF				41 599.46	0.00
BST EUR Santander			EUR				21 522 514.91	2.19
BST Futuros EUR Santander			EUR				750 069.77	0.08

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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 (%)
<b>(continuação)</b>								
BST Margem Santander	EUR		EUR				753 000.00	0.08
Margem Opções Santander	EUR		EUR				5 940.00	0.00
BPOPULAR Santander	EUR		EUR				85.83	0.00
BST GBP Santander	GBP		GBP				1 863 260.09	0.19
BST Margem GBP Santander	GBP		GBP				138 301.52	0.01
BST Futuros GBP Santander	GBP		GBP				1 849 541.86	0.19
BST NOK Santander	NOK		NOK				178.20	0.00
BST Futuros NOK Santander	NOK		NOK				374 873.55	0.04
BST SEK Santander	SEK		SEK				603 576.84	0.06
BST Futuros SEK Santander	SEK		SEK				593 193.92	0.06
BST USD Santander	USD		USD				28 284.21	0.00
BST Futuros USD Santander	USD		USD				721.78	0.00
D.P.							10 011 833.33	1.02
DP/0.15%/2018-06-21 Santander	MMPP9I2Y12		EUR			11 833.33	10 011 833.33	1.02
OUTROS							12 112 263.59	1.23
Imp.Ret. Lusimovest			EUR				8 575 559.99	0.87
Imp.FIMS a Receber			EUR				340 692.05	0.03
Impostos			EUR				-0.10	0.00
Impostos			GBP				5 061.68	0.00
Impostos			SEK				-15 539.59	0.00
PC/0.71%/2018-06-19 Acciona S.A.	XS1635373118		EUR			16 742.31	2 995 359.15	0.30
Pendente a Liquidar			CHF				-4 457.08	0.00
Pendente a Liquidar			EUR				17 360.00	0.00
Pendente a Liquidar			EUR				132 000.00	0.01
Pendente a Liquidar			GBP				51 225.79	0.01
Pendente a Liquidar			GBP				15 001.71	0.00
<b>OUTROS ACTIVOS</b>							<b>6 799 578.74</b>	<b>0.69</b>
Explorer - II	PTEXICEM0007	153.18	EUR	8 897.79	6 738.26		1 032 187.20	0.10
Altamar PE VIII FCR	ES0157100001	3 865 162.76	EUR	1.08	1.08		4 180 000.00	0.42



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							Valor em EUR	
Grupo de Activos	Código	Quantidade/ Montante	Moeda Cotação	Custo Médio	Cotação	Juro Corrido	Valor Mercado (EUR)	Peso (%)
<b>(continuação)</b>								
Partners Global Infr	LU1274694071	1 526.49	EUR	1 000.00	927.29		1 415 502.99	0.14
Imp.Div.Ret.País Org			CHF				47 640.55	0.00
Imp.Div.Ret.País Org			EUR				124 248.00	0.01
<b>COMISSÃO DE GESTÃO</b>							<b>-445 275.01</b>	<b>-0.05</b>
Comissao de Gestao			EUR				-445 275.01	-0.05
<b>TOTAL</b>							<b>984 619 257.20</b>	<b>100.00</b>

## Câmbios:

CHF / EUR	0.8490
EUR / EUR	1.0000
GBP / EUR	1.1430
NOK / EUR	0.1033
SEK / EUR	0.0972
USD / EUR	0.8116