



CGD Pensões

CGD PENSÕES - SGFP,SA
AV. JOÃO XXI, 63 3ºPISO, 1000-300, LISBOA
FUNDO: CAIXA REFORMA PRUDENTE
Composição da Carteira em: 2021-09-30

COMPOSIÇÃO DETALHADA DA CARTEIRA

Designação	Código	Quantidade/ Montante	Cotação	Juro Corrido	Moeda Cotação	Valor (EUR)	Peso (%)
OBRIGAÇÕES						147 707 158	81.58
OBRIGAÇÕES - INV. DIRETO						147 707 158	81.58
OBRIGAÇÕES GOVERNOS						5 658 678	3.13
CCTS Float 06/2022	IT0005104473	5 000 000.00	100.38%	435	EUR	5 019 285	2.77
DBHNGR Fit 12/2024	XS1730863260	633 000.00	101.01%		EUR	639 393	0.35
OBRIGAÇÕES CRÉDITO						142 048 479	78.45
NOSPL 1.125% 05/23	PTNOSFOM0000	2 500 000.00	101.38%	11 712	EUR	2 546 137	1.41
TAGST 09-ENGY A1/25	PTTGUAOM0005	385 205.44	102.19%	268	EUR	393 905	0.22
CXGD 1% 01/2022	PTCGH1OE0014	700 000.00	100.43%	4 737	EUR	707 768	0.39
CXGD 0.375% 09/2027	PTCGDCOM0037	900 000.00	99.65%	92	EUR	896 951	0.50
VW 1.375% 01/25	XS1642590480	500 000.00	104.15%	4 784	EUR	525 534	0.29
DB 1.125% 08/23	DE000DL19UC0	1 300 000.00	102.55%	1 282	EUR	1 334 471	0.74
VW 1.375% 10/2023	XS1893631330	500 000.00	102.99%	6 592	EUR	521 527	0.29
SAPGR 0.25% 03/2022	DE000A2TSTD0	500 000.00	100.26%	702	EUR	501 977	0.28
MRKGR 0.005% 12/2023	XS2023643146	800 000.00	100.59%	32	EUR	804 736	0.44
EOANGR 0% 09/2022	XS2091216205	1 500 000.00	100.32%		EUR	1 504 770	0.83
EOANGR 0% 12/2023	XS2103015009	650 000.00	100.54%		EUR	653 504	0.36
PBBGR Float 07/28/23	DE000A2YNV36	2 300 000.00	100.98%	1 478	EUR	2 323 995	1.28
PBBGR 0.625% 02/2022	DE000A2GSLC6	700 000.00	100.25%	2 637	EUR	704 415	0.39
BASGR 0.101% 06/2023	DE000A289DB1	400 000.00	100.68%	131	EUR	402 847	0.22
IFXGR 0.75% 06/2023	XS2194282948	500 000.00	101.54%	1 017	EUR	508 732	0.28
DB Float 05/2022	DE000DL19TQ2	1 000 000.00	100.35%	316	EUR	1 003 836	0.55
NRPBBGR 0.1% 02/2026	DE000A3H2ZX9	300 000.00	99.39%	199	EUR	298 378	0.16
VW 0% 07/2024	XS2343821794	900 000.00	99.92%		EUR	899 298	0.50
VW 0.125% 02/2027	XS2374595044	1 900 000.00	98.55%	325	EUR	1 872 699	1.03
BNP Float 09/22	XS1584041252	1 500 000.00	100.76%	114	EUR	1 511 499	0.83
BPCEGP Float 03/22	FR0013241130	500 000.00	100.42%	155	EUR	502 265	0.28
ACAFP Float 04/22	XS1598861588	1 000 000.00	100.41%	511	EUR	1 004 601	0.55
BNP Float 06/24	XS1626933102	500 000.00	101.52%	67	EUR	507 672	0.28
RENAUL Float 03/2022	FR0013260486	400 000.00	100.19%	24	EUR	400 788	0.22
GFCFP Float 06/22	FR0013266343	1 000 000.00	100.26%		EUR	1 002 620	0.55
RENAULT 0.75% 09/22	FR0013283371	2 500 000.00	100.74%	257	EUR	2 518 732	1.39
ACAFP Float 03/23	XS1787278008	500 000.00	100.70%	17	EUR	503 532	0.28
CAFP Float 06/22	FR0013342664	2 000 000.00	100.17%	68	EUR	2 003 388	1.11
ACAFP Float 01/2022	FR0013396777	1 200 000.00	100.15%	5	EUR	1 201 829	0.66
SOCGEN 0% 05/2022	FR0013422003	500 000.00	100.31%		EUR	501 565	0.28
VIVFP 0% 06/2022	FR0013424850	1 400 000.00	100.20%		EUR	1 402 772	0.77
BPCEGP Float 01/2023	FR0013309317	500 000.00	100.48%		EUR	502 380	0.28



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OBRIGAÇÕES > OBRIGAÇÕES - INV. DIRETO > OBRIGAÇÕES CRÉDITO

Designação	Código	Quantidade/ Montante	Cotação	Juro Corrido	Moeda Cotação	Valor (EUR)	Peso (%)
CAFP Float 09/2023	FR0013446580	400 000.00	100.59%	21	EUR	402 397	0.22
DSYFP 0% 09/2022	FR0013444502	700 000.00	100.35%		EUR	702 478	0.39
RENAUL 0.25% 03/23	FR0013448669	200 000.00	100.46%	284	EUR	201 194	0.11
EFFP 0% 05/23	FR0013463643	700 000.00	100.55%		EUR	703 864	0.39
CAPFP 0.625% 06/2025	FR0013519048	2 000 000.00	102.44%	3 425	EUR	2 052 245	1.13
ALDFP 0.375% 10/2023	XS2243983520	500 000.00	101.03%	1 783	EUR	506 953	0.28
BNFP 0% 12/2025	FR0014003Q41	1 200 000.00	100.44%		EUR	1 205 268	0.67
CAFP 0.107% 06/2025	FR0014003Z81	500 000.00	100.02%	160	EUR	500 270	0.28
STANLN 3.625% 11/22	XS0858585051	1 000 000.00	104.11%	30 986	EUR	1 072 066	0.59
DGELN 1.75% 09/24	XS1112829947	400 000.00	105.30%	153	EUR	421 341	0.23
HUWY 1.375% 10/2021	XS1132402709	2 000 000.00	100.12%	25 240	EUR	2 027 700	1.12
CCE FLOAT 11/21	XS1717567587	500 000.00	100.05%		EUR	500 225	0.28
LLOYDS 0.375% 01/25	XS2109394077	350 000.00	101.33%	885	EUR	355 522	0.20
GSK 0.125% 05/2023	XS2170609403	200 000.00	100.76%	97	EUR	201 609	0.11
BACR 1.5% 09/2023	XS1873982745	1 300 000.00	103.33%	1 496	EUR	1 344 773	0.74
BACR Float 05/2026	XS2342059784	650 000.00	102.20%	409	EUR	664 728	0.37
HSBC Float 09/2026	XS2388490802	300 000.00	102.11%	27	EUR	306 369	0.17
MRLSM 2.225% 04/23	XS1398336351	2 000 000.00	102.98%	19 385	EUR	2 078 985	1.15
SANTAN Float 03/22	XS1578916261	800 000.00	100.43%	105	EUR	803 537	0.44
CRUNAV Float 06/2022	ES0315306011	500 000.00	99.94%	14	EUR	499 714	0.28
CABKSM 1.125% 1/2023	XS1679158094	2 700 000.00	101.75%	21 803	EUR	2 769 053	1.53
SABSM 0.875% 03/2023	XS1731105612	1 300 000.00	101.32%	6 545	EUR	1 323 705	0.73
AMSSM Float 03/22	XS1878190757	600 000.00	100.02%		EUR	600 120	0.33
KUTXAB 0.5% 09/2024	ES0343307015	200 000.00	101.38%	16	EUR	202 782	0.11
SABSM 1.75% 06/2023	XS2193960668	200 000.00	101.38%	901	EUR	203 667	0.11
BNP 0% 09/2024	FR0014002NR7	1 000 000.00	100.18%		EUR	1 001 760	0.55
SANSCF 0.375% 06/24	XS2018637913	900 000.00	101.28%	888	EUR	912 372	0.50
SWEDA 0.25% 11/22	XS1711933033	3 000 000.00	100.77%	6 740	EUR	3 029 840	1.67
VLVY 0.1% 05/2022	XS1995748172	300 000.00	100.28%	107	EUR	300 950	0.17
SWEDA 0.25% 10/2024	XS2063261155	300 000.00	100.93%	734	EUR	303 524	0.17
VLVY 0% 02/2023	XS2115085230	400 000.00	100.39%		EUR	401 556	0.22
VLVY 0,125% 09/2024	XS2230884657	300 000.00	100.70%	14	EUR	302 117	0.17
ISPIM Float 04/22	XS1599167589	2 350 000.00	100.48%	1 942	EUR	2 363 151	1.31
ACEIM Float 06/223	XS1767087940	900 000.00	100.26%		EUR	902 376	0.50
FCABNK 0.625% 11/22	XS2001270995	150 000.00	100.87%	799	EUR	152 105	0.08
AZMIM 1.625% 12/2024	XS2081611993	1 000 000.00	103.95%	13 045	EUR	1 052 525	0.58
FCABNK 0.25% 02/2023	XS2109806369	400 000.00	100.54%	589	EUR	402 729	0.22
FCABNK 0.5% 09/2023	XS2231792586	1 500 000.00	101.02%	267	EUR	1 515 537	0.84
ISPIM Float 03/2023	XS1374993712	800 000.00	101.82%	660	EUR	815 204	0.45
PG 2% 11/21	XS0989148209	1 000 000.00	100.22%	18 082	EUR	1 020 272	0.56



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AMGN 1.25% 02/22	XS1369278251	900 000.00	100.23%	6 719	EUR	908 789	0.50
XYL 2.25% 03/23	XS1378780891	1 000 000.00	103.00%	12 575	EUR	1 042 535	0.58
WFC Float 01/22	XS1558022866	1 000 000.00	100.16%		EUR	1 001 570	0.55
PCLN 0.8% 03/22	XS1577747782	1 000 000.00	100.42%	4 493	EUR	1 008 663	0.56
BAC Float 05/23	XS1602557495	1 000 000.00	100.38%	382	EUR	1 004 182	0.55
MS Float 11/22	XS1603892065	1 400 000.00	100.06%	330	EUR	1 401 212	0.77
GE 0.375% 05/22	XS1612542669	3 500 000.00	100.38%	4 926	EUR	3 518 121	1.94
F Float 12/21	XS1729872652	819 000.00	99.86%		EUR	817 886	0.45
C Float 03/23	XS1795253134	1 000 000.00	100.61%		EUR	1 006 130	0.56
PG 0.625% 10/2024	XS1900750107	1 000 000.00	102.68%	5 753	EUR	1 032 513	0.57
T Float 09/23	XS1907118464	1 500 000.00	101.12%	302	EUR	1 517 027	0.84
EMR 0.375% 05/2024	XS1999902502	400 000.00	101.31%	542	EUR	405 770	0.22
JEF 1% 07/2024	XS2030530450	500 000.00	102.67%	1 014	EUR	514 344	0.28
HOG 0.9% 11/19/24	XS2075185228	250 000.00	102.24%	1 948	EUR	257 538	0.14
FIS 0.125% 12/2022	XS2085547433	700 000.00	100.43%	724	EUR	703 762	0.39
CB 0.3% 12/2024	XS2091604715	800 000.00	100.95%	1 907	EUR	809 483	0.45
GS Float 04/2023	XS2107332483	1 000 000.00	100.19%	4	EUR	1 001 894	0.55
F 1.744% 07/2024	XS2116728895	800 000.00	101.21%	2 829	EUR	812 509	0.45
HON 0% 03/2024	XS2126093744	300 000.00	100.49%		EUR	301 470	0.17
BRK 0% 03/2025	XS2133056114	500 000.00	100.29%		EUR	501 445	0.28
CMCSA 0% 09/2026	XS2385397901	500 000.00	99.50%		EUR	497 475	0.27
CS Float 01/2026	CH0591979635	2 000 000.00	101.32%	1 942	EUR	2 028 262	1.12
EDPPL 2.375% 03/23	XS1385395121	2 000 000.00	103.97%	24 986	EUR	2 104 286	1.16
DAIGR Float 05/22	DE000A19HBM3	1 500 000.00	100.22%		EUR	1 503 255	0.83
NIBCAP 1.5% 01/22	XS1554112281	1 000 000.00	100.59%	9 986	EUR	1 015 906	0.56
DAIGR Float 01/23	DE000A19UNN9	1 000 000.00	100.46%		EUR	1 004 560	0.55
NIBCAP 1.125% 04/23	XS1809240515	1 000 000.00	102.03%	5 086	EUR	1 025 346	0.57
BAYNGR Float 06/22	XS1840614736	300 000.00	100.26%	0	EUR	300 771	0.17
INTNED Float 09/23	XS1882544205	1 000 000.00	101.43%	93	EUR	1 014 363	0.56
VW Float 11/24	XS1910947941	800 000.00	103.61%	1 019	EUR	829 915	0.46
TOYOTA 0.25% 01/2022	XS1933829324	2 100 000.00	100.17%	3 797	EUR	2 107 262	1.16
ABNANV 0.875% 01/24	XS1935139995	1 000 000.00	102.69%	6 209	EUR	1 033 069	0.57
BMW 0.625% 10/2023	XS1948612905	2 000 000.00	101.84%	12 329	EUR	2 049 029	1.13
RABOBK 0.625% 02/24	XS1956955980	400 000.00	102.01%	1 479	EUR	409 535	0.23
ANNGR Float 12/2022	DE000A19X793	2 000 000.00	100.40%		EUR	2 008 020	1.11
NIBCAP 0.875% 07/25	XS2023631489	400 000.00	102.82%	815	EUR	412 091	0.23
ENELIM 0% 06/2024	XS2066706818	700 000.00	100.45%		EUR	703 157	0.39
ALVGR 0% 01/2025	DE000A28RSQ8	1 300 000.00	100.67%		EUR	1 308 736	0.72
DLR 0.125% 10/2022	XS2100663223	300 000.00	100.32%	361	EUR	301 312	0.17
REPSM 0.125% 10/2024	XS2241090088	1 000 000.00	100.68%	1 236	EUR	1 007 996	0.56



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OBRIGAÇÕES > OBRIGAÇÕES - INV. DIRETO > OBRIGAÇÕES CRÉDITO

Designação	Código	Quantidade/ Montante	Cotação	Juro Corrido	Moeda Cotação	Valor (EUR)	Peso (%)
NYKRE Float 06/22	DK0009514473	2 000 000.00	100.27%	35	EUR	2 005 335	1.11
DANBNK 1,375% 05/23	XS2194006834	2 000 000.00	100.97%	9 795	EUR	2 029 095	1.12
JYBC 0.375% 10/2025	XS2243666125	1 250 000.00	101.00%	4 508	EUR	1 266 958	0.70
MINGNO 0.75% 03/23	XS1827891869	1 500 000.00	101.82%	2 774	EUR	1 530 089	0.85
SCBNOR 0.875% 01/22	XS1936784831	200 000.00	100.39%	1 213	EUR	201 985	0.11
KBCBB 0.75% 10/23	BE0002266352	1 500 000.00	102.18%	10 726	EUR	1 543 381	0.85
KBCBB Float 11/22	BE0002281500	500 000.00	100.53%	1	EUR	502 626	0.28
KBCBB 1.125% 01/2024	BE0002631126	400 000.00	103.18%	3 070	EUR	415 774	0.23
CCBGBB 0.01% 10/2025	BE6324720299	600 000.00	100.05%	58	EUR	600 352	0.33
RBI AV 6% 10/2023	XS0981632804	1 000 000.00	112.15%	57 534	EUR	1 179 044	0.65
RBI AV 0.25% 01/2025	XS2106056653	2 100 000.00	100.98%	3 625	EUR	2 124 226	1.17
DLTAS 2008-1 A	XS0390756285	371 178.09	99.86%		EUR	370 650	0.20
ABT 0.875% 09/2023	XS1883354620	1 500 000.00	102.30%	144	EUR	1 534 704	0.85
CCE 0% 09/2025	XS2337060607	850 000.00	100.04%		EUR	850 298	0.47
GLENLN 1.625% 01/22	XS1110430193	1 500 000.00	100.07%	17 096	EUR	1 518 176	0.84
GLENLN 1.875% 09/23	XS1489184900	300 000.00	103.21%	277	EUR	309 898	0.17
DHR Float 06/22	XS1637162246	1 000 000.00	100.25%		EUR	1 002 510	0.55
MDT 0% 03/2023	XS2240133459	1 500 000.00	100.48%		EUR	1 507 230	0.83
NESNVX 0% 12/2025	XS2263684180	800 000.00	100.44%		EUR	803 528	0.44
BANQUE Float 02/23	XS2297660230	700 000.00	100.34%	165	EUR	702 566	0.39
SUMIBK Float 06/22	XS1621087359	1 500 000.00	100.29%		EUR	1 504 410	0.83
MUFG 0.98% 10/2023	XS1890709774	1 000 000.00	102.43%	9 585	EUR	1 033 855	0.57
TACHEM Float 11/22	XS1843449809	1 500 000.00	101.04%	894	EUR	1 516 539	0.84
MUFG 0.339% 07/2024	XS2028899727	200 000.00	101.30%	137	EUR	202 727	0.11
MIZUHO 0.214% 10/25	XS2241387252	200 000.00	100.46%	421	EUR	201 347	0.11
WESAU 1.25% 10/2021	XS1118029633	1 500 000.00	100.01%	18 442	EUR	1 518 622	0.84
BNS FLOAT 10/22	XS1694774420	1 000 000.00	100.55%	131	EUR	1 005 621	0.56
BCHINA 0% 04/2024	XS2332559470	250 000.00	99.75%		EUR	249 378	0.14
CEZCP 4.875% 04/2025	XS0502286908	900 000.00	117.11%	20 195	EUR	1 074 167	0.59
ISLBAN 1.125% 04/22	XS1980828997	1 400 000.00	100.65%	7 422	EUR	1 416 494	0.78
OBRIGAÇÕES - INV. INDIRETO						0	0.00
OBRIGAÇÕES - INV. INDIRETO - GOVERNOS						0	0.00
OEZ1 EUR EUX 12/21	DE000C58EEH8	-35.00	134.97		EUR	0	0.00
IMOBILIÁRIO						8 625 954	4.76
IMOBILIÁRIO - INV. INDIRETO						8 625 954	4.76
Fundimo	PTYCXTHM0007	1 079 013.00	7.99		EUR	8 625 954	4.76
LIQUIDEZ						24 728 712	13.66
TOTAL						181 061 823	100.00



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Saldos de Unidades de Participação

	Peso (%)	Valor (EUR)
Valor (EUR)	100.00	181 061 822.870000
Quantidade		30 625 804.199369
Cotação 2021-10-01 (EUR)		5.912100

Câmbios

EUR / EUR		1.000000
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