



CGD Pensões

CGD PENSÕES - SGFP,SA
AV. JOÃO XXI, 63 3ºPISO, 1000-300, LISBOA
FUNDO: CAIXA REFORMA PRUDENTE
Composição da Carteira em: 2022-01-31

COMPOSIÇÃO DETALHADA DA CARTEIRA

| Designação | Código | Quantidade/ Montante | Cotação | Juro Corrido | Moeda Cotação | Valor (EUR) | Peso (%) |
|--------------------------|--------------|-------------------------|---------|--------------|------------------|--------------------|--------------|
| OBRIGAÇÕES | | | | | | 134 245 955 | 78.33 |
| OBRIGAÇÕES - INV. DIRETO | | | | | | 134 245 955 | 78.33 |
| OBRIGAÇÕES GOVERNOS | | | | | | 2 642 873 | 1.54 |
| CCTS Float 06/2022 | IT0005104473 | 2 000 000.00 | 100.17% | 8 | EUR | 2 003 448 | 1.17 |
| DBHNGR Flt 12/2024 | XS1730863260 | 633 000.00 | 101.02% | | EUR | 639 425 | 0.37 |
| OBRIGAÇÕES CRÉDITO | | | | | | 131 603 082 | 76.79 |
| NOSPL 1.125% 05/23 | PTNOSFOM0000 | 2 500 000.00 | 100.92% | 21 190 | EUR | 2 544 165 | 1.48 |
| TAGST 09-ENGY A1/25 | PTTGUAOM0005 | 348 597.77 | 102.36% | 269 | EUR | 357 086 | 0.21 |
| CXGD 0.375% 09/2027 | PTCGDCOM0037 | 900 000.00 | 96.88% | 1 230 | EUR | 873 141 | 0.51 |
| VW 1.375% 01/25 | XS1642590480 | 500 000.00 | 102.63% | 226 | EUR | 513 381 | 0.30 |
| DB 1.125% 08/23 | DE000DL19UC0 | 1 300 000.00 | 101.84% | 6 211 | EUR | 1 330 066 | 0.78 |
| VW 1.375% 10/2023 | XS1893631330 | 500 000.00 | 102.16% | 2 034 | EUR | 512 809 | 0.30 |
| SAPGR 0.25% 03/2022 | DE000A2TSTD0 | 500 000.00 | 100.04% | 1 123 | EUR | 501 303 | 0.29 |
| MRKGR 0.005% 12/2023 | XS2023643146 | 800 000.00 | 100.26% | 5 | EUR | 802 061 | 0.47 |
| EOANGR 0% 09/2022 | XS2091216205 | 1 500 000.00 | 100.21% | | EUR | 1 503 210 | 0.88 |
| EOANGR 0% 12/2023 | XS2103015009 | 650 000.00 | 100.18% | | EUR | 651 138 | 0.38 |
| PBBGR Float 07/28/23 | DE000A2YNV36 | 2 300 000.00 | 100.84% | 88 | EUR | 2 319 500 | 1.35 |
| BASGR 0.101% 06/2023 | DE000A289DB1 | 400 000.00 | 100.37% | 267 | EUR | 401 747 | 0.23 |
| IFXGR 0.75% 06/2023 | XS2194282948 | 500 000.00 | 101.04% | 2 281 | EUR | 507 501 | 0.30 |
| DB Float 05/2022 | DE000DL19TQ2 | 1 000 000.00 | 100.17% | 509 | EUR | 1 002 229 | 0.58 |
| NRPBBGR 0.1% 02/2026 | DE000A3H2ZX9 | 300 000.00 | 98.10% | 300 | EUR | 294 600 | 0.17 |
| VW 0% 07/2024 | XS2343821794 | 900 000.00 | 99.29% | | EUR | 893 628 | 0.52 |
| VW 0.125% 02/2027 | XS2374595044 | 1 900 000.00 | 95.96% | 1 126 | EUR | 1 824 271 | 1.06 |
| CMZB Float 11/2023 | DE000CZ45WX9 | 500 000.00 | 101.50% | 418 | EUR | 507 908 | 0.30 |
| BNP Float 09/22 | XS1584041252 | 1 500 000.00 | 100.49% | 448 | EUR | 1 507 813 | 0.88 |
| BPCEGP Float 03/22 | FR0013241130 | 500 000.00 | 100.08% | 364 | EUR | 500 779 | 0.29 |
| ACAFP Float 04/22 | XS1598861588 | 1 000 000.00 | 100.16% | 81 | EUR | 1 001 631 | 0.58 |
| BNP Float 06/24 | XS1626933102 | 500 000.00 | 101.34% | 145 | EUR | 506 860 | 0.30 |
| RENAUL Float 03/2022 | FR0013260486 | 400 000.00 | 100.04% | 45 | EUR | 400 217 | 0.23 |
| GFCFP Float 06/22 | FR0013266343 | 1 000 000.00 | 100.13% | | EUR | 1 001 270 | 0.58 |
| RENAULT 0.75% 09/22 | FR0013283371 | 2 500 000.00 | 100.36% | 6 575 | EUR | 2 515 450 | 1.47 |
| ACAFP Float 03/23 | XS1787278008 | 500 000.00 | 100.53% | 28 | EUR | 502 663 | 0.29 |
| CAFP Float 06/22 | FR0013342664 | 2 000 000.00 | 100.05% | 45 | EUR | 2 001 005 | 1.17 |
| VIVFP 0% 06/2022 | FR0013424850 | 1 400 000.00 | 100.08% | | EUR | 1 401 050 | 0.82 |
| BPCEGP Float 01/2023 | FR0013309317 | 500 000.00 | 100.37% | | EUR | 501 830 | 0.29 |
| CAFP Float 09/2023 | FR0013446580 | 400 000.00 | 100.47% | 36 | EUR | 401 904 | 0.23 |
| DSYFP 0% 09/2022 | FR0013444502 | 700 000.00 | 100.21% | | EUR | 701 456 | 0.41 |
| RENAUL 0.25% 03/23 | FR0013448669 | 200 000.00 | 100.22% | 452 | EUR | 200 900 | 0.12 |



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COMPOSIÇÃO DETALHADA DA CARTEIRA

OBRIGAÇÕES > OBRIGAÇÕES - INV. DIRETO > OBRIGAÇÕES CRÉDITO

| Designação | Código | Quantidade/ Montante | Cotação | Juro Corrido | Moeda Cotação | Valor (EUR) | Peso (%) |
|----------------------|--------------|-------------------------|---------|--------------|------------------|----------------|-------------|
| EFFP 0% 05/23 | FR0013463643 | 700 000.00 | 100.24% | | EUR | 701 659 | 0.41 |
| CAPFP 0.625% 06/2025 | FR0013519048 | 2 000 000.00 | 101.00% | 7 637 | EUR | 2 027 677 | 1.18 |
| ALDFP 0.375% 10/2023 | XS2243983520 | 500 000.00 | 100.58% | 539 | EUR | 503 439 | 0.29 |
| BNFP 0% 12/2025 | FR0014003Q41 | 1 200 000.00 | 99.10% | | EUR | 1 189 212 | 0.69 |
| CAFP 0.107% 06/2025 | FR0014003Z81 | 500 000.00 | 97.83% | 340 | EUR | 489 510 | 0.29 |
| STANLN 3.625% 11/22 | XS0858585051 | 1 000 000.00 | 102.78% | 6 952 | EUR | 1 034 792 | 0.60 |
| DGELN 1.75% 09/24 | XS1112829947 | 400 000.00 | 104.01% | 2 512 | EUR | 418 556 | 0.24 |
| CCEP 1.125%05/24 | XS1415535340 | 1 000 000.00 | 102.12% | 7 736 | EUR | 1 028 926 | 0.60 |
| LLOYDS 0.375% 01/25 | XS2109394077 | 350 000.00 | 100.29% | 14 | EUR | 351 036 | 0.20 |
| GSK 0.125% 05/2023 | XS2170609403 | 200 000.00 | 100.53% | 182 | EUR | 201 234 | 0.12 |
| BACR 1.5% 09/2023 | XS1873982745 | 1 300 000.00 | 102.50% | 8 067 | EUR | 1 340 593 | 0.78 |
| BACR Float 05/2026 | XS2342059784 | 650 000.00 | 101.83% | 630 | EUR | 662 512 | 0.39 |
| HSBC Float 09/2026 | XS2388490802 | 300 000.00 | 102.03% | 133 | EUR | 306 232 | 0.18 |
| MRLSM 2.225% 04/23 | XS1398336351 | 2 000 000.00 | 101.95% | 34 381 | EUR | 2 073 381 | 1.21 |
| CABKSM 1.125% 1/2023 | XS1679158094 | 2 700 000.00 | 101.23% | 1 664 | EUR | 2 734 766 | 1.60 |
| SABSM 0.875% 03/2023 | XS1731105612 | 1 300 000.00 | 100.83% | 10 378 | EUR | 1 321 207 | 0.77 |
| KUTXAB 0.5% 09/2024 | ES0343307015 | 200 000.00 | 100.35% | 353 | EUR | 201 057 | 0.12 |
| SABSM 1.75% 06/2023 | XS2193960668 | 200 000.00 | 100.66% | 2 081 | EUR | 203 403 | 0.12 |
| BNP 0% 09/2024 | FR0014002NR7 | 1 000 000.00 | 99.68% | | EUR | 996 760 | 0.58 |
| SANSCF 0.375% 06/24 | XS2018637913 | 900 000.00 | 100.36% | 2 025 | EUR | 905 229 | 0.53 |
| AMSSM Float 01/2024 | XS2432941008 | 1 000 000.00 | 100.18% | 9 | EUR | 1 001 819 | 0.58 |
| SWEDA 0.25% 11/22 | XS1711933033 | 1 000 000.00 | 100.53% | 589 | EUR | 1 005 859 | 0.59 |
| VLVY 0.1% 05/2022 | XS1995748172 | 300 000.00 | 100.10% | 208 | EUR | 300 493 | 0.18 |
| SWEDA 0.25% 10/2024 | XS2063261155 | 300 000.00 | 99.90% | 236 | EUR | 299 942 | 0.18 |
| VLVY 0% 02/2023 | XS2115085230 | 400 000.00 | 100.23% | | EUR | 400 928 | 0.23 |
| VLVY 0,125% 09/2024 | XS2230884657 | 1 700 000.00 | 100.00% | 798 | EUR | 1 700 730 | 0.99 |
| VLVY 0% 05/2024 | XS2402009539 | 900 000.00 | 99.74% | | EUR | 897 696 | 0.52 |
| ISPIM Float 04/22 | XS1599167589 | 2 250 000.00 | 100.16% | 317 | EUR | 2 253 849 | 1.32 |
| ACEIM Float 06223 | XS1767087940 | 900 000.00 | 100.20% | | EUR | 901 809 | 0.53 |
| FCABNK 0.625% 11/22 | XS2001270995 | 150 000.00 | 100.61% | 177 | EUR | 151 085 | 0.09 |
| AZMIM 1.625% 12/2024 | XS2081611993 | 1 000 000.00 | 102.01% | 2 271 | EUR | 1 022 321 | 0.60 |
| FCABNK 0.25% 02/2023 | XS2109806369 | 400 000.00 | 100.41% | 926 | EUR | 402 546 | 0.23 |
| FCABNK 0.5% 09/2023 | XS2231792586 | 1 500 000.00 | 100.62% | 2 795 | EUR | 1 512 065 | 0.88 |
| ISPIM Float 03/2023 | XS1374993712 | 800 000.00 | 101.36% | 1 384 | EUR | 812 248 | 0.47 |
| C 2.375% 05/24 | XS1068874970 | 2 500 000.00 | 105.15% | 41 481 | EUR | 2 670 106 | 1.56 |
| XYL 2.25% 03/23 | XS1378780891 | 1 000 000.00 | 101.99% | 20 158 | EUR | 1 040 068 | 0.61 |
| PCLN 0.8% 03/22 | XS1577747782 | 1 000 000.00 | 100.10% | 7 189 | EUR | 1 008 219 | 0.59 |
| BAC Float 05/23 | XS1602557495 | 1 000 000.00 | 100.16% | 527 | EUR | 1 002 117 | 0.58 |
| C Float 03/23 | XS1795253134 | 1 000 000.00 | 100.45% | | EUR | 1 004 540 | 0.59 |
| PG 0.625% 10/2024 | XS1900750107 | 2 000 000.00 | 101.63% | 3 219 | EUR | 2 035 899 | 1.19 |



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| T Float 09/23 | XS1907118464 | 1 500 000.00 | 100.94% | 677 | EUR | 1 514 762 | 0.88 |
| MET 0.375% 04/2024 | XS1979259220 | 1 000 000.00 | 100.58% | 3 062 | EUR | 1 008 882 | 0.59 |
| EMR 0.375% 05/2024 | XS1999902502 | 400 000.00 | 100.53% | 1 048 | EUR | 403 148 | 0.24 |
| JEF 1% 07/2024 | XS2030530450 | 500 000.00 | 101.60% | 2 699 | EUR | 510 674 | 0.30 |
| TOYOTA 0.625% 11/24 | XS1720642138 | 600 000.00 | 101.37% | 740 | EUR | 608 978 | 0.36 |
| HOG 0.9% 11/19/24 | XS2075185228 | 250 000.00 | 101.41% | 456 | EUR | 253 969 | 0.15 |
| FIS 0.125% 12/2022 | XS2085547433 | 700 000.00 | 100.27% | 144 | EUR | 702 055 | 0.41 |
| CB 0.3% 12/2024 | XS2091604715 | 800 000.00 | 99.95% | 316 | EUR | 799 876 | 0.47 |
| GS Float 04/2023 | XS2107332483 | 1 000 000.00 | 100.05% | | EUR | 1 000 510 | 0.58 |
| F 1.744% 07/2024 | XS2116728895 | 800 000.00 | 100.31% | 7 530 | EUR | 810 042 | 0.47 |
| HON 0% 03/2024 | XS2126093744 | 300 000.00 | 99.97% | | EUR | 299 919 | 0.17 |
| BRK 0% 03/2025 | XS2133056114 | 500 000.00 | 99.11% | | EUR | 495 555 | 0.29 |
| CMCSA 0% 09/2026 | XS2385397901 | 500 000.00 | 97.73% | | EUR | 488 650 | 0.29 |
| GIS 0.125% 11/2025 | XS2405467528 | 100 000.00 | 98.91% | 26 | EUR | 98 934 | 0.06 |
| XOM 0.142% 06/2024 | XS2196322155 | 900 000.00 | 100.01% | 770 | EUR | 900 869 | 0.53 |
| DLR 2.625% 04/2024 | XS1395180802 | 1 500 000.00 | 104.82% | 31 500 | EUR | 1 603 725 | 0.94 |
| CS Float 01/2026 | CH0591979635 | 2 000 000.00 | 101.13% | 364 | EUR | 2 023 044 | 1.18 |
| EDPPL 2.375% 03/23 | XS1385395121 | 2 000 000.00 | 103.01% | 40 993 | EUR | 2 101 093 | 1.23 |
| DAIGR Float 05/22 | DE000A19HBM3 | 1 500 000.00 | 100.10% | | EUR | 1 501 515 | 0.88 |
| DAIGR Float 01/23 | DE000A19UNN9 | 1 000 000.00 | 100.33% | | EUR | 1 003 310 | 0.59 |
| NIBCAP 1.125% 04/23 | XS1809240515 | 1 000 000.00 | 101.34% | 8 877 | EUR | 1 022 317 | 0.60 |
| BAYNGR Float 06/22 | XS1840614736 | 300 000.00 | 100.13% | | EUR | 300 402 | 0.18 |
| INTNED Float 09/23 | XS1882544205 | 1 000 000.00 | 101.17% | 312 | EUR | 1 012 052 | 0.59 |
| VW Float 11/24 | XS1910947941 | 800 000.00 | 103.37% | 1 691 | EUR | 828 667 | 0.48 |
| ABNANV 0.875% 01/24 | XS1935139995 | 1 000 000.00 | 101.80% | 408 | EUR | 1 018 428 | 0.59 |
| BMW 0.625% 10/2023 | XS1948612905 | 2 000 000.00 | 101.28% | 4 041 | EUR | 2 029 621 | 1.18 |
| RABOBK 0.625% 02/24 | XS1956955980 | 400 000.00 | 101.21% | 2 322 | EUR | 407 170 | 0.24 |
| ANNGR Float 12/2022 | DE000A19X793 | 2 000 000.00 | 100.30% | | EUR | 2 006 060 | 1.17 |
| NIBCAP 0.875% 07/25 | XS2023631489 | 400 000.00 | 101.05% | 1 995 | EUR | 406 183 | 0.24 |
| ENELIM 0% 06/2024 | XS2066706818 | 700 000.00 | 99.63% | | EUR | 697 403 | 0.41 |
| ALVGR 0% 01/2025 | DE000A28RSQ8 | 1 300 000.00 | 99.83% | | EUR | 1 297 816 | 0.76 |
| DLR 0.125% 10/2022 | XS2100663223 | 300 000.00 | 100.20% | 112 | EUR | 300 718 | 0.18 |
| ABNANV 1.25% 05/2025 | XS2180510732 | 500 000.00 | 102.67% | 4 264 | EUR | 517 614 | 0.30 |
| REPSM 0.125% 10/2024 | XS2241090088 | 1 000 000.00 | 99.97% | 408 | EUR | 1 000 108 | 0.58 |
| DAIGR 0.875% 04/2024 | DE000A194DD9 | 600 000.00 | 101.88% | 4 286 | EUR | 615 536 | 0.36 |
| TMO 0% 11/2023 | XS2407913586 | 500 000.00 | 100.00% | | EUR | 500 010 | 0.29 |
| NYKRE Float 06/22 | DK0009514473 | 2 000 000.00 | 100.13% | | EUR | 2 002 560 | 1.17 |
| DANBNK 1,375% 05/23 | XS2194006834 | 2 000 000.00 | 100.45% | 19 062 | EUR | 2 027 982 | 1.18 |
| JYBC 0.375% 10/2025 | XS2243666125 | 1 250 000.00 | 99.79% | 1 400 | EUR | 1 248 775 | 0.73 |
| MINGNO 0.75% 03/23 | XS1827891869 | 1 500 000.00 | 101.27% | 6 565 | EUR | 1 525 630 | 0.89 |



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|---------------------------------------|--------------|-------------------------|---------|--------------|------------------|--------------------|---------------|
| KBCBB 0.75% 10/23 | BE0002266352 | 1 500 000.00 | 101.46% | 3 267 | EUR | 1 525 167 | 0.89 |
| KBCBB Float 11/22 | BE0002281500 | 500 000.00 | 100.37% | | EUR | 501 845 | 0.29 |
| KBCBB 1.125% 01/2024 | BE0002631126 | 400 000.00 | 102.23% | 86 | EUR | 409 018 | 0.24 |
| CCBGBB 0.01% 10/2025 | BE6324720299 | 600 000.00 | 98.60% | 18 | EUR | 591 636 | 0.35 |
| RBI AV 6% 10/2023 | XS0981632804 | 1 000 000.00 | 109.64% | 17 753 | EUR | 1 114 193 | 0.65 |
| RBI AV 0.25% 01/2025 | XS2106056653 | 2 100 000.00 | 99.46% | 144 | EUR | 2 088 762 | 1.22 |
| DLTAS 2008-1 A | XS0390756285 | 305 327.15 | 99.91% | | EUR | 305 061 | 0.18 |
| ABT 0.875% 09/2023 | XS1883354620 | 1 500 000.00 | 101.65% | 4 567 | EUR | 1 529 332 | 0.89 |
| CCE 0% 09/2025 | XS2337060607 | 850 000.00 | 98.59% | | EUR | 837 990 | 0.49 |
| GLENLN 1.875% 09/23 | XS1489184900 | 300 000.00 | 102.44% | 2 173 | EUR | 309 490 | 0.18 |
| DHR Float 06/22 | XS1637162246 | 1 000 000.00 | 100.15% | | EUR | 1 001 490 | 0.58 |
| MDT 0% 03/2023 | XS2240133459 | 1 500 000.00 | 100.25% | | EUR | 1 503 735 | 0.88 |
| NESNVX 0% 12/2025 | XS2263684180 | 800 000.00 | 99.15% | | EUR | 793 208 | 0.46 |
| BANQUE Float 02/23 | XS2297660230 | 700 000.00 | 100.31% | 217 | EUR | 702 408 | 0.41 |
| ARNDTN 0.375 04/2027 | XS2421195848 | 1 000 000.00 | 95.71% | 493 | EUR | 957 583 | 0.56 |
| SUMIBK Float 06/22 | XS1621087359 | 1 500 000.00 | 100.14% | | EUR | 1 502 145 | 0.88 |
| MUFG 0.98% 10/2023 | XS1890709774 | 1 000 000.00 | 101.73% | 3 088 | EUR | 1 020 398 | 0.60 |
| TACHEM Float 11/22 | XS1843449809 | 1 500 000.00 | 100.74% | 1 586 | EUR | 1 512 641 | 0.88 |
| MUFG 0.339% 07/2024 | XS2028899727 | 200 000.00 | 100.38% | 366 | EUR | 201 124 | 0.12 |
| MIZUHO 0.214% 10/25 | XS2241387252 | 200 000.00 | 98.94% | 137 | EUR | 198 013 | 0.12 |
| BNS FLOAT 10/22 | XS1694774420 | 1 000 000.00 | 100.36% | 23 | EUR | 1 003 603 | 0.59 |
| TD 0.5% 01/2027 | XS2432502008 | 1 200 000.00 | 98.93% | 230 | EUR | 1 187 402 | 0.69 |
| BCHINA 0% 04/2024 | XS2332559470 | 250 000.00 | 99.54% | | EUR | 248 843 | 0.15 |
| CEZCP 4.875% 04/2025 | XS0502286908 | 900 000.00 | 114.26% | 34 980 | EUR | 1 063 347 | 0.62 |
| OBRIGAÇÕES - INV. INDIRETO | | | | | | 0 | 0.00 |
| OBRIGAÇÕES - INV. INDIRETO - GOVERNOS | | | | | | 0 | 0.00 |
| OE2 EUR EUX 03/22 | DE000C6EBR81 | -34.00 | 132.21 | | EUR | 0 | 0.00 |
| IMOBILIÁRIO | | | | | | 8 671 488 | 5.06 |
| IMOBILIÁRIO - INV. INDIRETO | | | | | | 8 671 488 | 5.06 |
| Fundimo | PTYCXTHM0007 | 1 079 013.00 | 8.04 | | EUR | 8 671 488 | 5.06 |
| LIQUIDEZ | | | | | | 28 473 665 | 16.61 |
| TOTAL | | | | | | 171 391 108 | 100.00 |

Saldos de Unidades de Participação

| | Peso (%) | Valor (EUR) |
|--------------------------|-------------|--------------------|
| Valor (EUR) | 100.00 | 171 391 108.340000 |
| Quantidade | | 29 083 125.794329 |
| Cotação 2022-02-01 (EUR) | | 5.893100 |



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Câmbios

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|-----------|----------|
| EUR / EUR | 1.000000 |
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