

CGD PENSÕES - SGFP,SA
 AV. JOÃO XXI, 63 3ºPISO, 1000-300, LISBOA
 FUNDO: CAIXA REFORMA RENDIMENTO
 Composição da Carteira em: 2022-02-28

COMPOSIÇÃO DETALHADA DA CARTEIRA

Designação	Código	Quantidade/ Montante	Cotação	Juro Corrido	Moeda Cotação	Valor (EUR)	Peso (%)
OBRIGAÇÕES						129 166 628	76.80
OBRIGAÇÕES - INV. DIRETO						129 166 628	76.80
OBRIGAÇÕES GOVERNOS						635 981	0.38
DBHNGR Flt 12/2024	XS1730863260	633 000.00	100.47%		EUR	635 981	0.38
OBRIGAÇÕES CRÉDITO						128 530 646	76.42
NOSPL 1.125% 05/23	PTNOSFOM0000	2 500 000.00	100.62%	23 348	EUR	2 538 773	1.51
TAGST 09-ENGY A1/25	PTTGUAOM0005	339 445.85	102.34%	198	EUR	347 594	0.21
CXGD 0.375% 09/2027	PTCGDCOM0037	900 000.00	94.28%	1 489	EUR	850 036	0.51
VW 1.375% 01/25	XS1642590480	500 000.00	101.71%	753	EUR	509 303	0.30
DB 1.125% 08/23	DE000DL19UC0	1 300 000.00	101.39%	7 333	EUR	1 325 416	0.79
VW 1.375% 10/2023	XS1893631330	500 000.00	101.75%	2 562	EUR	511 302	0.30
SAPGR 0.25% 03/2022	DE000A2TSTD0	500 000.00	100.01%	1 219	EUR	501 249	0.30
MRKGR 0.005% 12/2023	XS2023643146	800 000.00	99.94%	8	EUR	799 528	0.48
EOANGR 0% 09/2022	XS2091216205	1 000 000.00	100.11%		EUR	1 001 140	0.60
EOANGR 0% 12/2023	XS2103015009	650 000.00	99.87%		EUR	649 175	0.39
PBBGR Float 07/28/23	DE000A2YNV36	2 300 000.00	100.70%	707	EUR	2 316 830	1.38
BASGR 0.101% 06/2023	DE000A289DB1	400 000.00	100.04%	298	EUR	400 458	0.24
IFXGR 0.75% 06/2023	XS2194282948	500 000.00	100.84%	2 568	EUR	506 768	0.30
DB Float 05/2022	DE000DL19TQ2	1 000 000.00	100.12%	103	EUR	1 001 293	0.60
NRPBBGR 0.1% 02/2026	DE000A3H2ZX9	300 000.00	96.67%	22	EUR	290 041	0.17
VW 0% 07/2024	XS2343821794	900 000.00	98.64%		EUR	887 778	0.53
VW 0.125% 02/2027	XS2374595044	1 900 000.00	94.53%	111	EUR	1 796 238	1.07
CMZB Float 11/2023	DE000CZ45WX9	500 000.00	101.29%	33	EUR	506 463	0.30
BNP Float 06/24	XS1626933102	500 000.00	100.62%	218	EUR	503 338	0.30
RENAUL Float 03/2022	FR0013260486	400 000.00	100.00%	70	EUR	400 062	0.24
GFCFP Float 06/22	FR0013266343	1 000 000.00	100.08%		EUR	1 000 790	0.60
RENAULT 0.75% 09/22	FR0013283371	2 500 000.00	100.23%	8 014	EUR	2 513 789	1.49
ACAFP Float 03/23	XS1787278008	500 000.00	100.33%	41	EUR	501 671	0.30
CAFP Float 06/22	FR0013342664	2 000 000.00	100.01%	72	EUR	2 000 212	1.19
VIVFP 0% 06/2022	FR0013424850	1 400 000.00	100.02%		EUR	1 400 266	0.83
BPCEGP Float 01/2023	FR0013309317	500 000.00	100.21%		EUR	501 060	0.30
CAFP Float 09/2023	FR0013446580	400 000.00	100.38%	56	EUR	401 564	0.24
DSYFP 0% 09/2022	FR0013444502	700 000.00	100.12%		EUR	700 854	0.42
RENAUL 0.25% 03/23	FR0013448669	200 000.00	99.99%	490	EUR	200 462	0.12
EFFP 0% 05/23	FR0013463643	700 000.00	100.07%		EUR	700 476	0.42
CAPFP 0.625% 06/2025	FR0013519048	2 000 000.00	99.84%	8 596	EUR	2 005 376	1.19
ALDFP 0.375% 10/2023	XS2243983520	500 000.00	100.19%	683	EUR	501 648	0.30
BNFP 0% 12/2025	FR0014003Q41	1 200 000.00	97.87%		EUR	1 174 428	0.70



CGD Pensões

CGD PENSÕES - SGFP,SA
AV. JOÃO XXI, 63 3ºPISO, 1000-300, LISBOA
FUNDO: CAIXA REFORMA RENDIMENTO
Composição da Carteira em: 2022-02-28

COMPOSIÇÃO DETALHADA DA CARTEIRA

OBRIGAÇÕES > OBRIGAÇÕES - INV. DIRETO > OBRIGAÇÕES CRÉDITO

Designação	Código	Quantidade/ Montante	Cotação	Juro Corrido	Moeda Cotação	Valor (EUR)	Peso (%)
CAFP 0.107% 06/2025	FR0014003Z81	500 000.00	96.92%	381	EUR	485 001	0.29
STANLN 3.625% 11/22	XS0858585051	1 000 000.00	102.42%	9 733	EUR	1 033 943	0.61
DGELN 1.75% 09/24	XS1112829947	400 000.00	103.29%	3 049	EUR	416 217	0.25
CCEP 1.125%05/24	XS1415535340	1 000 000.00	101.56%	8 599	EUR	1 024 189	0.61
LLOYDS 0.375% 01/25	XS2109394077	350 000.00	99.33%	115	EUR	347 767	0.21
GSK 0.125% 05/2023	XS2170609403	200 000.00	100.26%	201	EUR	200 719	0.12
BACR 1.5% 09/2023	XS1873982745	1 300 000.00	101.77%	9 563	EUR	1 332 573	0.79
BACR Float 05/2026	XS2342059784	650 000.00	100.52%	128	EUR	653 495	0.39
HSBC Float 09/2026	XS2388490802	300 000.00	100.59%	228	EUR	302 007	0.18
MRLSM 2.225% 04/23	XS1398336351	2 000 000.00	101.52%	37 795	EUR	2 068 195	1.23
CABKSM 1.125% 1/2023	XS1679158094	2 700 000.00	100.97%	3 995	EUR	2 730 050	1.62
SABSM 0.875% 03/2023	XS1731105612	1 300 000.00	100.51%	11 250	EUR	1 317 893	0.78
KUTXAB 0.5% 09/2024	ES0343307015	200 000.00	99.38%	430	EUR	199 180	0.12
SABSM 1.75% 06/2023	XS2193960668	200 000.00	100.43%	2 349	EUR	203 213	0.12
BNP 0% 09/2024	FR0014002NR7	1 000 000.00	98.60%		EUR	986 040	0.59
SANSCF 0.375% 06/24	XS2018637913	900 000.00	99.61%	2 284	EUR	898 738	0.53
AMSSM Float 01/2024	XS2432941008	1 000 000.00	100.19%	47	EUR	1 001 907	0.60
VLVY 0.1% 05/2022	XS1995748172	300 000.00	100.03%	231	EUR	300 318	0.18
SWEDA 0.25% 10/2024	XS2063261155	300 000.00	98.86%	294	EUR	296 862	0.18
VLVY 0% 02/2023	XS2115085230	400 000.00	100.00%		EUR	399 980	0.24
VLVY 0,125% 09/2024	XS2230884657	1 700 000.00	99.31%	961	EUR	1 689 214	1.00
VLVY 0% 05/2024	XS2402009539	900 000.00	99.26%		EUR	893 367	0.53
ERICB 1.125% 02/27	XS2441574089	1 100 000.00	94.86%	712	EUR	1 044 161	0.62
ACEIM Float 06223	XS1767087940	900 000.00	100.10%		EUR	900 873	0.54
FCABNK 0.625% 11/22	XS2001270995	150 000.00	100.46%	249	EUR	150 941	0.09
ISPIM 1% 07/2024	XS2022425297	1 400 000.00	100.76%	9 205	EUR	1 419 887	0.84
AZMIM 1.625% 12/2024	XS2081611993	1 000 000.00	100.95%	3 517	EUR	1 013 027	0.60
FCABNK 0.25% 02/2023	XS2109806369	400 000.00	100.25%	3	EUR	400 983	0.24
FCABNK 0.5% 09/2023	XS2231792586	1 500 000.00	100.40%	3 370	EUR	1 509 385	0.90
ISPIM Float 03/2023	XS1374993712	800 000.00	101.08%	2 030	EUR	810 694	0.48
C 2.375% 05/24	XS1068874970	2 500 000.00	104.08%	46 036	EUR	2 648 061	1.57
XYL 2.25% 03/23	XS1378780891	1 000 000.00	101.64%	21 884	EUR	1 038 244	0.62
JNJ 0.65% 05/24	XS1411535799	1 400 000.00	101.09%	7 105	EUR	1 422 337	0.85
PCLN 0.8% 03/22	XS1577747782	500 000.00	100.01%	3 901	EUR	503 971	0.30
BAC Float 05/23	XS1602557495	1 000 000.00	100.07%	162	EUR	1 000 812	0.60
C Float 03/23	XS1795253134	1 000 000.00	100.28%		EUR	1 002 760	0.60
PG 0.625% 10/2024	XS1900750107	2 000 000.00	100.97%	4 178	EUR	2 023 478	1.20
T Float 09/23	XS1907118464	1 500 000.00	100.71%	1 009	EUR	1 511 689	0.90
MET 0.375% 04/2024	XS1979259220	1 000 000.00	99.91%	3 349	EUR	1 002 489	0.60
EMR 0.375% 05/2024	XS1999902502	400 000.00	100.01%	1 163	EUR	401 219	0.24

CGD PENSÕES - SGFP,SA
 AV. JOÃO XXI, 63 3ºPISO, 1000-300, LISBOA
 FUNDO: CAIXA REFORMA RENDIMENTO
 Composição da Carteira em: 2022-02-28

COMPOSIÇÃO DETALHADA DA CARTEIRA

OBRIGAÇÕES > OBRIGAÇÕES - INV. DIRETO > OBRIGAÇÕES CRÉDITO

Designação	Código	Quantidade/ Montante	Cotação	Juro Corrido	Moeda Cotação	Valor (EUR)	Peso (%)
JEF 1% 07/2024	XS2030530450	500 000.00	100.71%	3 082	EUR	506 627	0.30
TOYOTA 0.625% 11/24	XS1720642138	600 000.00	100.50%	1 027	EUR	604 021	0.36
HOG 0.9% 11/19/24	XS2075185228	250 000.00	100.59%	629	EUR	252 111	0.15
FIS 0.125% 12/2022	XS2085547433	700 000.00	100.16%	211	EUR	701 338	0.42
CB 0.3% 12/2024	XS2091604715	800 000.00	99.14%	500	EUR	793 644	0.47
GS Float 04/2023	XS2107332483	1 000 000.00	99.98%		EUR	999 820	0.59
F 1.744% 07/2024	XS2116728895	800 000.00	97.79%	8 601	EUR	790 921	0.47
HON 0% 03/2024	XS2126093744	300 000.00	99.38%		EUR	298 128	0.18
BRK 0% 03/2025	XS2133056114	500 000.00	98.19%		EUR	490 935	0.29
CMCSA 0% 09/2026	XS2385397901	500 000.00	96.12%		EUR	480 615	0.29
GIS 0.125% 11/2025	XS2405467528	100 000.00	97.92%	36	EUR	97 951	0.06
XOM 0.142% 06/2024	XS2196322155	900 000.00	99.31%	868	EUR	894 667	0.53
DLR 2.625% 04/2024	XS1395180802	1 500 000.00	103.73%	34 521	EUR	1 590 426	0.95
GM 1% 02/2025	XS2444424639	500 000.00	99.99%	68	EUR	500 038	0.30
CS Float 01/2026	CH0591979635	2 000 000.00	99.54%	1 044	EUR	1 991 744	1.18
EDPPL 2.375% 03/23	XS1385395121	2 000 000.00	102.49%	44 637	EUR	2 094 417	1.25
DAIGR Float 05/22	DE000A19HBM3	1 500 000.00	100.04%		EUR	1 500 585	0.89
DAIGR Float 01/23	DE000A19UNN9	1 000 000.00	100.17%		EUR	1 001 730	0.60
NIBCAP 1.125% 04/23	XS1809240515	1 000 000.00	100.82%	9 740	EUR	1 017 940	0.61
BAYNGR Float 06/22	XS1840614736	300 000.00	100.08%		EUR	300 240	0.18
INTNED Float 09/23	XS1882544205	1 000 000.00	100.84%	515	EUR	1 008 885	0.60
VW Float 11/24	XS1910947941	800 000.00	102.87%	299	EUR	823 219	0.49
ABNANV 0.875% 01/24	XS1935139995	1 000 000.00	101.32%	1 079	EUR	1 014 279	0.60
BMW 0.625% 10/2023	XS1948612905	2 000 000.00	100.86%	5 000	EUR	2 022 260	1.20
RABOBK 0.625% 02/24	XS1956955980	400 000.00	100.54%	14	EUR	402 182	0.24
ANNGR Float 12/2022	DE000A19X793	2 000 000.00	100.19%		EUR	2 003 760	1.19
NIBCAP 0.875% 07/25	XS2023631489	400 000.00	99.76%	2 263	EUR	401 319	0.24
ENELIM 0% 06/2024	XS2066706818	700 000.00	98.93%		EUR	692 496	0.41
ALVGR 0% 01/2025	DE000A28RSQ8	1 300 000.00	98.95%		EUR	1 286 350	0.76
DLR 0.125% 10/2022	XS2100663223	300 000.00	100.14%	141	EUR	300 552	0.18
ABNANV 1.25% 05/2025	XS2180510732	500 000.00	101.42%	4 743	EUR	511 823	0.30
REPSM 0.125% 10/2024	XS2241090088	1 000 000.00	99.28%	503	EUR	993 313	0.59
DAIGR 0.875% 04/2024	DE000A194DD9	600 000.00	101.14%	4 689	EUR	611 511	0.36
TMO 0% 11/2023	XS2407913586	500 000.00	99.69%		EUR	498 435	0.30
INTNED 1.25% 02/27	XS2443920249	700 000.00	99.97%	312	EUR	700 088	0.42
BMW 0.5% 02/2025	XS2447561403	500 000.00	100.07%	48	EUR	500 403	0.30
NYKRE Float 06/22	DK0009514473	2 000 000.00	100.08%		EUR	2 001 540	1.19
DANBNK 1,375% 05/23	XS2194006834	2 000 000.00	100.27%	21 171	EUR	2 026 591	1.21
JYBC 0.375% 10/2025	XS2243666125	1 250 000.00	98.88%	1 759	EUR	1 237 784	0.74
MINGNO 0.75% 03/23	XS1827891869	1 500 000.00	100.86%	7 428	EUR	1 520 298	0.90

CGD PENSÕES - SGFP,SA
AV. JOÃO XXI, 63 3ºPISO, 1000-300, LISBOA
FUNDO: CAIXA REFORMA RENDIMENTO
Composição da Carteira em: 2022-02-28

COMPOSIÇÃO DETALHADA DA CARTEIRA

OBRIGAÇÕES > OBRIGAÇÕES - INV. DIRETO > OBRIGAÇÕES CRÉDITO

Designação	Código	Quantidade/ Montante	Cotação	Juro Corrido	Moeda Cotação	Valor (EUR)	Peso (%)
KBCBB 0.75% 10/23	BE0002266352	1 500 000.00	100.92%	4 130	EUR	1 517 855	0.90
KBCBB Float 11/22	BE0002281500	500 000.00	100.18%	2	EUR	500 912	0.30
KBCBB 1.125% 01/2024	BE0002631126	400 000.00	101.57%	432	EUR	406 696	0.24
CCBGBB 0.01% 10/2025	BE6324720299	600 000.00	97.27%	23	EUR	583 643	0.35
RBIIV 6% 10/2023	XS0981632804	1 000 000.00	96.21%	22 356	EUR	984 406	0.59
RBIIV 0.25% 01/2025	XS2106056653	2 100 000.00	94.42%	547	EUR	1 983 409	1.18
DLTAS 2008-1 A	XS0390756285	272 428.41	99.89%		EUR	272 119	0.16
ABT 0.875% 09/2023	XS1883354620	1 500 000.00	101.24%	5 574	EUR	1 524 114	0.91
CCE 0% 09/2025	XS2337060607	850 000.00	97.32%		EUR	827 237	0.49
GLENLN 1.875% 09/23	XS1489184900	300 000.00	102.01%	2 604	EUR	308 628	0.18
DHR Float 06/22	XS1637162246	1 000 000.00	100.08%		EUR	1 000 780	0.60
MDT 0% 03/2023	XS2240133459	1 500 000.00	99.98%		EUR	1 499 625	0.89
NESNVX 0% 12/2025	XS2263684180	800 000.00	98.07%		EUR	784 568	0.47
BANQUE Float 02/23	XS2297660230	700 000.00	100.27%	66	EUR	701 963	0.42
ARNDTN 0.375 04/2027	XS2421195848	1 000 000.00	93.21%	781	EUR	932 881	0.55
SUMIBK Float 06/22	XS1621087359	1 000 000.00	100.08%		EUR	1 000 800	0.60
MUFG 0.98% 10/2023	XS1890709774	1 000 000.00	101.25%	3 839	EUR	1 016 369	0.60
TACHEM Float 11/22	XS1843449809	1 500 000.00	100.58%	190	EUR	1 508 845	0.90
MUFG 0.339% 07/2024	XS2028899727	200 000.00	99.39%	418	EUR	199 194	0.12
MIZUHO 0.214% 10/25	XS2241387252	200 000.00	97.31%	170	EUR	194 780	0.12
TD 0.5% 01/2027	XS2432502008	1 200 000.00	96.97%	690	EUR	1 164 342	0.69
BCHINA 0% 04/2024	XS2332559470	250 000.00	99.04%		EUR	247 590	0.15
CEZCP 4.875% 04/2025	XS0502286908	900 000.00	112.48%	38 346	EUR	1 050 621	0.62
CXGD 10.75% 03/22	PTCGDJOM0022	1 000 000.00	100.48%	18 215	EUR	1 023 025	0.61
OBRIGAÇÕES - INV. INDIRETO						0	0.00
OBRIGAÇÕES - INV. INDIRETO - GOVERNOS						0	0.00
OEH2 EUR EUX 03/22	DE000C6EBR81	-34.00	132.21		EUR	0	0.00
IMOBILIÁRIO						8 711 843	5.18
IMOBILIÁRIO - INV. INDIRETO						8 711 843	5.18
Fundimo	PTYCXTHM0007	1 079 013.00	8.07		EUR	8 711 843	5.18
LIQUIDEZ						30 300 702	18.02
TOTAL						168 179 172	100.00

Saldos de Unidades de Participação

	Peso (%)	Valor (EUR)
Valor (EUR)	100.00	168 179 172.220000
Quantidade		28 689 419.577979
Cotação 2022-03-01 (EUR)		5.862100



CGD Pensões

CGD PENSÕES - SGFP,SA
AV. JOÃO XXI, 63 3ºPISO, 1000-300, LISBOA
FUNDO: CAIXA REFORMA RENDIMENTO
Composição da Carteira em: 2022-02-28

Câmbios

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