CGD Pensões

CGD PENSÕES - SGFP,SA
AV. JOÄO XXI, 63 3ºPISO, 1000-300, LISBOA
FUNDO: CAIXA REFORMA RENDIMENTO
Composição da Carteira em: 2022-03-31

COMPOSIÇÃO DETALHADA DA CARTEIRA

Designação	Código	Quantidade/ Montante	Cotação	Juro Corrido	Moeda Cotação	Valor (EUR)	Peso (%)
OBRIGAÇÕES						**123 960 992**	**75.01**
OBRIGAÇÕES - INV. DIRETO						123 960 992	75.01
OBRIGAÇÕES GOVERNOS						634 893	0.38
DBHNGR Flt 12/2024	XS1730863260	633 000.00	100.30%		EUR	634 893	0.38
OBRIGAÇÕES CRÉDITO						123 326 099	74.62
NOSPL 1.125% 05/23	PTNOSFOM0000	2 500 000.00	100.40%	25 736	EUR	2 535 786	1.53
TAGST 09-ENGY A1/25	PTTGUAOM0005	330 142.99	102.29%	231	EUR	337 918	0.20
CXGD 0.375% 09/2027	PTCGDCOM0037	900 000.00	93.52%	1 775	EUR	843 455	0.51
VW 1.375% 01/25	XS1642590480	500 000.00	99.76%	1 337	EUR	500 132	0.30
DB 1.125% 08/23	DE000DL19UC0	1 300 000.00	101.33%	8 575	EUR	1 325 878	0.80
VW 1.375% 10/2023	XS1893631330	500 000.00	101.05%	3 146	EUR	508 411	0.31
MRKGR 0.005% 12/2023	XS2023643146	800 000.00	99.55%	12	EUR	796 380	0.48
EOANGR 0% 09/2022	XS2091216205	1 000 000.00	100.04%		EUR	1 000 380	0.61
EOANGR 0% 12/2023	XS2103015009	650 000.00	99.50%		EUR	646 750	0.39
PBBGR Float 07/28/23	DE000A2YNV36	1 800 000.00	100.66%	1 090	EUR	1 812 898	1.10
BASGR 0.101% 06/2023	DE000A289DB1	400 000.00	99.90%	332	EUR	399 936	0.24
IFXGR 0.75% 06/2023	XS2194282948	500 000.00	100.74%	2 887	EUR	506 567	0.31
DB Float 05/2022	DE000DL19TQ2	1 000 000.00	100.07%	347	EUR	1 001 007	0.61
NRPBBGR 0.1% 02/2026	DE000A3H2ZX9	300 000.00	95.11%	48	EUR	285 390	0.17
VW 0% 07/2024	XS2343821794	900 000.00	97.42%		EUR	876 798	0.53
VW 0.125% 02/2027	XS2374595044	1 900 000.00	91.83%	312	EUR	1 745 063	1.06
CMZB Float 11/2023	DE000CZ45WX9	500 000.00	101.18%	236	EUR	506 126	0.31
ANNGR 1.375% 01/2026	DE000A3MQS56	800 000.00	99.31%	121	EUR	794 561	0.48
BNP Float 06/24	XS1626933102	500 000.00	100.85%	78	EUR	504 328	0.31
GFCFP Float 06/22	FR0013266343	1 000 000.00	100.04%		EUR	1 000 360	0.61
RENAULT 0.75% 09/22	FR0013283371	2 500 000.00	100.16%	9 606	EUR	2 513 656	1.52
ACAFP Float 03/23	XS1787278008	500 000.00	100.35%	26	EUR	501 796	0.30
VIVFP 0% 06/2022	FR0013424850	1 400 000.00	100.01%		EUR	1 400 168	0.85
BPCEGP Float 01/2023	FR0013309317	500 000.00	100.20%		EUR	500 980	0.30
DSYFP 0% 09/2022	FR0013444502	700 000.00	100.09%		EUR	700 623	0.42
RENAUL 0.25% 03/23	FR0013448669	200 000.00	99.71%	33	EUR	199 455	0.12
EFFP 0% 05/23	FR0013463643	700 000.00	99.92%		EUR	699 447	0.42
CAPFP 0.625% 06/2025	FR0013519048	2 000 000.00	98.50%	9 658	EUR	1 979 618	1.20
ALDFP 0.375% 10/2023	XS2243983520	500 000.00	99.75%	842	EUR	499 612	0.30
BNFP 0% 12/2025	FR0014003Q41	1 200 000.00	96.51%		EUR	1 158 108	0.70
CAFP 0.107% 06/2025	FR0014003Z81	500 000.00	95.47%	427	EUR	477 767	0.29
STANLN 3.625% 11/22	XS0858585051	1 000 000.00	102.12%	12 812	EUR	1 034 022	0.63
DGELN 1.75% 09/24	XS1112829947	400 000.00	102.30%	3 644	EUR	412 844	0.25

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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 (%)
CCEP 1.125%05/24	XS1415535340	1 000 000.00	100.88%	9 555	EUR	1 018 305	0.62
LLOYDS 0.375% 01/25	XS2109394077	350 000.00	98.24%	227	EUR	344 067	0.21
GSK 0.125% 05/2023	XS2170609403	200 000.00	100.12%	222	EUR	200 460	0.12
BACR 1.5% 09/2023	XS1873982745	1 300 000.00	101.70%	11 219	EUR	1 333 371	0.81
BACR Float 05/2026	XS2342059784	650 000.00	100.65%	392	EUR	654 585	0.40
HSBC Float 09/2026	XS2388490802	300 000.00	100.64%	33	EUR	301 947	0.18
MRLSM 2.225% 04/23	XS1398336351	2 000 000.00	101.42%	41 574	EUR	2 069 914	1.25
CABKSM 1.125% 1/2023	XS1679158094	2 700 000.00	100.87%	6 574	EUR	2 729 983	1.65
SABSM 0.875% 03/2023	XS1731105612	1 300 000.00	100.57%	841	EUR	1 308 186	0.79
KUTXAB 0.5% 09/2024	ES0343307015	200 000.00	98.64%	515	EUR	197 787	0.12
SABSM 1.75% 06/2023	XS2193960668	200 000.00	100.28%	2 647	EUR	203 215	0.12
BNP 0% 09/2024	FR0014002NR7	1 000 000.00	97.96%		EUR	979 560	0.59
SANSCF 0.375% 06/24	XS2018637913	900 000.00	98.99%	2 571	EUR	893 445	0.54
AMSSM Float 01/2024	XS2432941008	1 000 000.00	100.13%	88	EUR	1 001 378	0.61
VLVY 0.1% 05/2022	XS1995748172	300 000.00	99.98%	256	EUR	300 184	0.18
SWEDA 0.25% 10/2024	XS2063261155	300 000.00	98.06%	358	EUR	294 541	0.18
VLVY 0% 02/2023	XS2115085230	400 000.00	99.94%		EUR	399 764	0.24
VLVY 0,125% 09/2024	XS2230884657	1 700 000.00	98.09%	1 141	EUR	1 668 722	1.01
VLVY 0% 05/2024	XS2402009539	900 000.00	98.42%		EUR	885 735	0.54
ERICB 1.125% 02/27	XS2441574089	1 100 000.00	91.20%	1 763	EUR	1 004 930	0.61
ACEIM Float 06223	XS1767087940	900 000.00	100.05%		EUR	900 477	0.54
FCABNK 0.625% 11/22	XS2001270995	150 000.00	100.39%	329	EUR	150 908	0.09
ISPIM 1% 07/2024	XS2022425297	1 400 000.00	100.15%	10 395	EUR	1 412 425	0.85
AZMIM 1.625% 12/2024	XS2081611993	1 000 000.00	99.54%	4 897	EUR	1 000 317	0.61
FCABNK 0.25% 02/2023	XS2109806369	400 000.00	100.17%	88	EUR	400 756	0.24
FCABNK 0.5% 09/2023	XS2231792586	1 500 000.00	99.99%	4 007	EUR	1 503 782	0.91
ISPIM Float 03/2023	XS1374993712	800 000.00	100.98%	693	EUR	808 541	0.49
C 2.375% 05/24	XS1068874970	2 500 000.00	103.23%	51 079	EUR	2 631 754	1.59
XYL 2.25% 03/23	XS1378780891	1 000 000.00	101.26%	1 295	EUR	1 013 935	0.61
JNJ 0.65% 05/24	XS1411535799	1 400 000.00	100.46%	7 878	EUR	1 414 374	0.86
JPM 0.625% 01/2024	XS1456422135	1 000 000.00	100.34%	1 130	EUR	1 004 480	0.61
BAC Float 05/23	XS1602557495	1 000 000.00	100.04%	362	EUR	1 000 732	0.61
C Float 03/23	XS1795253134	1 000 000.00	100.22%	2	EUR	1 002 242	0.61
PG 0.625% 10/2024	XS1900750107	2 000 000.00	100.27%	5 240	EUR	2 010 660	1.22
T Float 09/23	XS1907118464	1 500 000.00	100.66%	371	EUR	1 510 301	0.91
MET 0.375% 04/2024	XS1979259220	1 000 000.00	99.19%	3 668	EUR	995 598	0.60
EMR 0.375% 05/2024	XS1999902502	400 000.00	99.20%	1 290	EUR	398 078	0.24
JEF 1% 07/2024	XS2030530450	500 000.00	100.04%	3 507	EUR	503 717	0.30
TOYOTA 0.625% 11/24	XS1720642138	600 000.00	99.23%	1 346	EUR	596 750	0.36
HOG 0.9% 11/19/24	XS2075185228	250 000.00	99.25%	820	EUR	248 940	0.15

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Designação	Código	Quantidade/ Montante	Cotação	Juro Corrido	Moeda Cotação	Valor (EUR)	Peso (%)
FIS 0.125% 12/2022	XS2085547433	700 000.00	100.09%	285	EUR	700 943	0.42
CB 0.3% 12/2024	XS2091604715	800 000.00	98.23%	704	EUR	786 576	0.48
GS Float 04/2023	XS2107332483	1 000 000.00	100.00%		EUR	999 970	0.61
F 1.744% 07/2024	XS2116728895	800 000.00	98.13%	9 786	EUR	794 842	0.48
HON 0% 03/2024	XS2126093744	300 000.00	98.65%		EUR	295 944	0.18
BRK 0% 03/2025	XS2133056114	500 000.00	97.37%		EUR	486 840	0.29
CMCSA 0% 09/2026	XS2385397901	500 000.00	95.05%		EUR	475 240	0.29
GIS 0.125% 11/2025	XS2405467528	100 000.00	96.06%	47	EUR	96 105	0.06
XOM 0.142% 06/2024	XS2196322155	900 000.00	98.78%	977	EUR	890 033	0.54
DLR 2.625% 04/2024	XS1395180802	1 500 000.00	102.59%	37 865	EUR	1 576 715	0.95
GM 1% 02/2025	XS2444424639	500 000.00	98.28%	493	EUR	491 868	0.30
CS Float 01/2026	CH0591979635	2 000 000.00	98.61%	1 797	EUR	1 973 977	1.19
UBS 1% 03/2025	CH1168499791	900 000.00	99.93%	271	EUR	899 650	0.54
EDPPL 2.375% 03/23	XS1385395121	2 000 000.00	102.28%	1 171	EUR	2 046 851	1.24
DAIGR Float 05/22	DE000A19HBM3	1 500 000.00	100.02%		EUR	1 500 255	0.91
DAIGR Float 01/23	DE000A19UNN9	1 000 000.00	100.08%		EUR	1 000 770	0.61
NIBCAP 1.125% 04/23	XS1809240515	1 000 000.00	100.51%	10 695	EUR	1 015 835	0.61
BAYNGR Float 06/22	XS1840614736	300 000.00	100.04%	2	EUR	300 131	0.18
INTNED Float 09/23	XS1882544205	1 000 000.00	100.86%	109	EUR	1 008 679	0.61
VW Float 11/24	XS1910947941	800 000.00	102.71%	1 011	EUR	822 715	0.50
ABNANV 0.875% 01/24	XS1935139995	1 000 000.00	101.03%	1 822	EUR	1 012 102	0.61
BMW 0.625% 10/2023	XS1948612905	2 000 000.00	100.37%	6 062	EUR	2 013 522	1.22
RABOBK 0.625% 02/24	XS1956955980	400 000.00	100.28%	226	EUR	401 338	0.24
NIBCAP 0.875% 07/25	XS2023631489	400 000.00	98.17%	2 560	EUR	395 232	0.24
ENELIM 0% 06/2024	XS2066706818	700 000.00	98.24%		EUR	687 673	0.42
ALVGR 0% 01/2025	DE000A28RSQ8	1 300 000.00	98.16%		EUR	1 276 119	0.77
DLR 0.125% 10/2022	XS2100663223	300 000.00	100.08%	173	EUR	300 416	0.18
ABNANV 1.25% 05/2025	XS2180510732	500 000.00	100.55%	5 274	EUR	508 004	0.31
REPSM 0.125% 10/2024	XS2241090088	1 000 000.00	98.36%	610	EUR	984 220	0.60
DAIGR 0.875% 04/2024	DE000A194DD9	600 000.00	100.14%	5 135	EUR	605 981	0.37
TMO 0% 11/2023	XS2407913586	500 000.00	99.23%		EUR	496 155	0.30
INTNED 1.25% 02/27	XS2443920249	700 000.00	98.69%	1 055	EUR	691 850	0.42
BMW 0.5% 02/2025	XS2447561403	500 000.00	98.86%	260	EUR	494 555	0.30
NYKRE Float 06/22	DK0009514473	2 000 000.00	100.05%	62	EUR	2 001 002	1.21
DANBNK 1,375% 05/23	XS2194006834	2 000 000.00	100.20%	23 507	EUR	2 027 427	1.23
JYBC 0.375% 10/2025	XS2243666125	1 250 000.00	98.00%	2 158	EUR	1 227 208	0.74
MINGNO 0.75% 03/23	XS1827891869	1 500 000.00	100.63%	8 384	EUR	1 517 879	0.92
KBCBB 0.75% 10/23	BE0002266352	1 500 000.00	100.66%	5 086	EUR	1 515 001	0.92
KBCBB Float 11/22	BE0002281500	500 000.00	100.17%	11	EUR	500 836	0.30
KBCBB 1.125% 01/2024	BE0002631126	400 000.00	101.20%	814	EUR	405 602	0.25

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Designação	Código	Quantidade/ Montante	Cotação	Juro Corrido	Moeda Cotação	Valor (EUR)	Peso (%)
CCBGBB 0.01% 10/2025	BE6324720299	600 000.00	96.26%	28	EUR	577 606	0.35
RBIAV 6% 10/2023	XS0981632804	1 000 000.00	103.03%	27 452	EUR	1 057 772	0.64
RBIAV 0.25% 01/2025	XS2106056653	2 100 000.00	97.04%	992	EUR	2 038 874	1.23
DLTAS 2008-1 A	XS0390756285	255 999.50	99.87%		EUR	255 675	0.15
ABT 0.875% 09/2023	XS1883354620	1 500 000.00	100.89%	6 688	EUR	1 519 978	0.92
CCE 0% 09/2025	XS2337060607	850 000.00	96.22%		EUR	817 836	0.49
GLENLN 1.875% 09/23	XS1489184900	300 000.00	101.14%	3 082	EUR	306 493	0.19
DHR Float 06/22	XS1637162246	1 000 000.00	100.04%		EUR	1 000 380	0.61
MDT 0% 03/2023	XS2240133459	1 500 000.00	100.05%		EUR	1 500 675	0.91
NESNVX 0% 12/2025	XS2263684180	800 000.00	96.73%		EUR	773 848	0.47
BANQUE Float 02/23	XS2297660230	700 000.00	100.22%	169	EUR	701 695	0.42
ARNDTN 0.375 04/2027	XS2421195848	1 000 000.00	91.14%	1 099	EUR	912 519	0.55
SUMIBK Float 06/22	XS1621087359	1 000 000.00	100.05%		EUR	1 000 530	0.61
MUFG 0.98% 10/2023	XS1890709774	1 000 000.00	100.98%	4 672	EUR	1 014 432	0.61
TACHEM Float 11/22	XS1843449809	1 500 000.00	100.48%	928	EUR	1 508 188	0.91
MUFG 0.339% 07/2024	XS2028899727	200 000.00	98.81%	476	EUR	198 086	0.12
MIZUHO 0.214% 10/25	XS2241387252	200 000.00	96.33%	206	EUR	192 860	0.12
TD 0.5% 01/2027	XS2432502008	1 200 000.00	94.95%	1 200	EUR	1 140 588	0.69
BCHINA 0% 04/2024	XS2332559470	250 000.00	97.96%		EUR	244 890	0.15
CEZCP 4.875% 04/2025	XS0502286908	900 000.00	110.00%	42 072	EUR	1 032 054	0.62
IMOBILIÁRIO						**8 771 297**	**5.31**
IMOBILIÁRIO - INV. INDIRETO						8 771 297	5.31
Fundimo	PTYCXTHM0007	1 079 013.00	8.13		EUR	8 771 297	5.31
LIQUIDEZ						**32 537 268**	**19.69**
TOTAL						**165 269 557**	**100.00**

Saldos de Unidades de Participação

	Peso (%)	Valor (EUR)
Valor (EUR)	100.00	165 269 556.950000
Quantidade		28 287 064.655179
Cotação 2022-04-01 (EUR)		5.842600

Câmbios

EUR / EUR	1.000000