



# CGD Pensões

CGD PENSÕES - SGFP,SA  
AV. JOÃO XXI, 63 3ºPISO, 1000-300, LISBOA  
FUNDO: CAIXA REFORMA RENDIMENTO  
Composição da Carteira em: 2022-06-30

## COMPOSIÇÃO DETALHADA DA CARTEIRA

Designação	Código	Quantidade/ Montante	Cotação	Juro Corrido	Moeda Cotação	Valor (EUR)	Peso (%)
<b>OBRIGAÇÕES</b>						<b>114 682 793</b>	<b>73.70</b>
OBRIGAÇÕES - INV. DIRETO						114 682 793	73.70
OBRIGAÇÕES GOVERNOS						632 183	0.41
DBHNGR Flt 12/2024	XS1730863260	633 000.00	99.87%	19	EUR	632 183	0.41
OBRIGAÇÕES CRÉDITO						114 050 609	73.30
NOSPL 1.125% 05/23	PTNOSFOM0000	2 500 000.00	99.50%	4 623	EUR	2 492 098	1.60
TAGST 09-ENGY A1/25	PTTGUAOM0005	302 234.41	100.89%	202	EUR	305 114	0.20
BCPPL 1.125% 02/2027	PTBCPHOM0066	300 000.00	83.43%	1 285	EUR	251 578	0.16
CXGD 0.375% 09/2027	PTCGDCOM0037	900 000.00	87.29%	2 617	EUR	788 245	0.51
CXGD 2.875% 06/2026	PTCGDNOM0026	700 000.00	98.97%	882	EUR	693 686	0.45
VW 1.375% 01/25	XS1642590480	500 000.00	96.82%	3 051	EUR	487 131	0.31
DB 1.125% 08/23	DE000DL19UC0	1 300 000.00	99.52%	12 221	EUR	1 305 968	0.84
VW 1.375% 10/2023	XS1893631330	500 000.00	99.43%	4 860	EUR	501 990	0.32
MRKGR 0.005% 12/2023	XS2023643146	800 000.00	98.24%	22	EUR	785 958	0.51
EOANGR 0% 09/2022	XS2091216205	1 000 000.00	99.94%		EUR	999 400	0.64
EOANGR 0% 12/2023	XS2103015009	650 000.00	97.83%		EUR	635 908	0.41
BASGR 0.101% 06/2023	DE000A289DB1	400 000.00	98.90%	29	EUR	395 645	0.25
IFXGR 0.75% 06/2023	XS2194282948	500 000.00	99.35%	72	EUR	496 807	0.32
NRPBBGR 0.1% 02/2026	DE000A3H2ZX9	300 000.00	89.31%	122	EUR	268 052	0.17
VW 0% 07/2024	XS2343821794	900 000.00	95.19%		EUR	856 665	0.55
VW 0.125% 02/2027	XS2374595044	1 900 000.00	85.35%	904	EUR	1 622 611	1.04
CMZB Float 11/2023	DE000CZ45WX9	500 000.00	100.93%	344	EUR	505 014	0.32
ANNGR 1.375% 01/2026	DE000A3MQS56	800 000.00	92.60%	2 863	EUR	743 655	0.48
BNP Float 06/24	XS1626933102	500 000.00	100.56%	141	EUR	502 921	0.32
BPCEGP Float 01/2023	FR0013309317	500 000.00	100.12%	39	EUR	500 634	0.32
RENAUL 0.25% 03/23	FR0013448669	200 000.00	99.19%	158	EUR	198 530	0.13
EFFP 0% 05/23	FR0013463643	700 000.00	99.17%		EUR	694 162	0.45
CAPFP 0.625% 06/2025	FR0013519048	2 000 000.00	94.94%	274	EUR	1 899 074	1.22
ALDFP 0.375% 10/2023	XS2243983520	500 000.00	98.17%	1 310	EUR	492 160	0.32
BNFP 0% 12/2025	FR0014003Q41	1 200 000.00	92.63%		EUR	1 111 608	0.71
CAFP 0.107% 06/2025	FR0014003Z81	500 000.00	92.14%	25	EUR	460 745	0.30
KERFP 1.25% 05/2025	FR001400A5N5	800 000.00	98.28%	1 562	EUR	787 826	0.51
SOCGEN 1.5% 05/2025	FR001400AO22	1 000 000.00	98.73%	1 315	EUR	988 605	0.64
STANLN 3.625% 11/22	XS0858585051	1 000 000.00	100.87%	21 849	EUR	1 030 579	0.66
DGELN 1.75% 09/24	XS1112829947	400 000.00	99.82%	5 389	EUR	404 673	0.26
CCEP 1.125%05/24	XS1415535340	1 000 000.00	98.90%	1 110	EUR	990 130	0.64
LLOYDS 0.375% 01/25	XS2109394077	350 000.00	95.23%	554	EUR	333 855	0.21
GSK 0.125% 05/2023	XS2170609403	200 000.00	99.26%	34	EUR	198 554	0.13



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OBRIGAÇÕES > OBRIGAÇÕES - INV. DIRETO > OBRIGAÇÕES CRÉDITO

Designação	Código	Quantidade/ Montante	Cotação	Juro Corrido	Moeda Cotação	Valor (EUR)	Peso (%)
BACR 1.5% 09/2023	XS1873982745	1 300 000.00	99.79%	16 081	EUR	1 313 325	0.84
BACR Float 05/2026	XS2342059784	650 000.00	98.72%	526	EUR	642 174	0.41
HSBC Float 09/2026	XS2388490802	300 000.00	98.99%	48	EUR	297 009	0.19
NGGLN 2.179% 06/2026	XS2486461010	950 000.00	97.62%	1 815	EUR	929 243	0.60
BACR 2.885% 01/2027	XS2487667276	300 000.00	97.34%	735	EUR	292 749	0.19
MRLSM 2.225% 04/23	XS1398336351	2 000 000.00	100.21%	8 168	EUR	2 012 408	1.29
CABKSM 1.125% 1/2023	XS1679158094	2 700 000.00	100.02%	14 147	EUR	2 714 741	1.74
SABSM 0.875% 03/2023	XS1731105612	1 300 000.00	99.62%	3 677	EUR	1 298 789	0.83
KUTXAB 0.5% 09/2024	ES0343307015	200 000.00	95.29%	764	EUR	191 340	0.12
BNP 0% 09/2024	FR0014002NR7	1 000 000.00	93.52%		EUR	935 180	0.60
SANSCF 0.375% 06/24	XS2018637913	900 000.00	96.55%	37	EUR	868 978	0.56
AMSSM Float 01/2024	XS2432941008	1 000 000.00	99.75%	255	EUR	997 715	0.64
SWEDA 0.25% 10/2024	XS2063261155	300 000.00	95.21%	545	EUR	286 181	0.18
VLVY 0% 02/2023	XS2115085230	400 000.00	99.55%		EUR	398 212	0.26
VLVY 0,125% 09/2024	XS2230884657	1 700 000.00	96.14%	1 671	EUR	1 636 051	1.05
VLVY 0% 05/2024	XS2402009539	900 000.00	96.74%		EUR	870 660	0.56
ERICB 1.125% 02/27	XS2441574089	1 100 000.00	83.96%	4 848	EUR	928 397	0.60
SEB 1.75% 11/2026	XS2478690931	1 400 000.00	97.17%	3 423	EUR	1 363 747	0.88
ACEIM Float 06/23	XS1767087940	900 000.00	99.90%		EUR	899 082	0.58
FCABNK 0.625% 11/22	XS2001270995	150 000.00	100.01%	563	EUR	150 572	0.10
ISPIM 1% 07/2024	XS2022425297	1 400 000.00	97.24%	13 885	EUR	1 375 203	0.88
AZMIM 1.625% 12/2024	XS2081611993	1 000 000.00	96.77%	8 949	EUR	976 659	0.63
FCABNK 0.25% 02/2023	XS2109806369	400 000.00	99.47%	337	EUR	398 205	0.26
FCABNK 0.5% 09/2023	XS2231792586	1 500 000.00	98.64%	5 877	EUR	1 485 492	0.95
ISPIM Float 03/2023	XS1374993712	800 000.00	100.61%	793	EUR	805 633	0.52
C 2.375% 05/24	XS1068874970	2 500 000.00	100.35%	6 507	EUR	2 515 132	1.62
PG 1.125% 11/23	XS1314318301	1 100 000.00	99.77%	8 171	EUR	1 105 597	0.71
XYL 2.25% 03/23	XS1378780891	1 000 000.00	100.53%	6 904	EUR	1 012 214	0.65
JNJ 0.65% 05/24	XS1411535799	1 400 000.00	98.65%	1 047	EUR	1 382 119	0.89
JPM 0.625% 01/2024	XS1456422135	1 000 000.00	97.92%	2 688	EUR	981 868	0.63
PG 0.625% 10/2024	XS1900750107	2 000 000.00	97.83%	8 356	EUR	1 964 916	1.26
T Float 09/23	XS1907118464	1 500 000.00	100.42%	545	EUR	1 506 770	0.97
MET 0.375% 04/2024	XS1979259220	1 000 000.00	97.60%	853	EUR	976 833	0.63
EMR 0.375% 05/2024	XS1999902502	400 000.00	97.14%	164	EUR	388 728	0.25
JEF 1% 07/2024	XS2030530450	500 000.00	96.63%	4 753	EUR	487 908	0.31
TOYOTA 0.625% 11/24	XS1720642138	600 000.00	96.80%	2 281	EUR	583 051	0.37
HOG 0.9% 11/19/24	XS2075185228	250 000.00	94.34%	1 381	EUR	237 236	0.15
CB 0.3% 12/2024	XS2091604715	800 000.00	95.66%	1 302	EUR	766 542	0.49
F 1.744% 07/2024	XS2116728895	800 000.00	92.31%	13 264	EUR	751 776	0.48
HON 0% 03/2024	XS2126093744	300 000.00	97.23%		EUR	291 693	0.19



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BRK 0% 03/2025	XS2133056114	1 700 000.00	94.86%		EUR	1 612 603	1.04
CMCSA 0% 09/2026	XS2385397901	500 000.00	90.45%		EUR	452 260	0.29
GIS 0.125% 11/2025	XS2405467528	100 000.00	92.57%	78	EUR	92 646	0.06
XOM 0.142% 06/2024	XS2196322155	900 000.00	96.88%	18	EUR	871 929	0.56
DLR 2.625% 04/2024	XS1395180802	1 500 000.00	99.53%	8 307	EUR	1 501 272	0.96
GM 1% 02/2025	XS2444424639	500 000.00	94.32%	1 740	EUR	473 325	0.30
PEP 0.25% 06/2024	XS2168625460	1 400 000.00	97.81%	537	EUR	1 369 891	0.88
AAPL 0% 11/2025	XS2079716853	1 500 000.00	94.12%		EUR	1 411 845	0.91
V 1.5% 06/2026	XS2479941499	1 200 000.00	97.89%	1 479	EUR	1 176 195	0.76
CS Float 01/2026	CH0591979635	2 000 000.00	95.96%	2 222	EUR	1 921 382	1.23
UBS 1% 03/2025	CH1168499791	900 000.00	97.64%	2 515	EUR	881 266	0.57
ASML 1.375% 07/26	XS1405780963	1 500 000.00	97.58%	20 286	EUR	1 483 941	0.95
EDPPL 2.375% 03/23	XS1385395121	2 000 000.00	100.79%	13 014	EUR	2 028 754	1.30
DAIGR Float 01/23	DE000A19UNN9	1 000 000.00	99.94%		EUR	999 420	0.64
NIBCAP 1.125% 04/23	XS1809240515	1 000 000.00	99.51%	2 250	EUR	997 360	0.64
VW Float 11/24	XS1910947941	800 000.00	102.03%	1 169	EUR	817 409	0.53
ABNANV 0.875% 01/24	XS1935139995	1 000 000.00	98.79%	4 003	EUR	991 893	0.64
BMW 0.625% 10/2023	XS1948612905	2 000 000.00	98.85%	9 178	EUR	1 986 138	1.28
RABOBK 0.625% 02/24	XS1956955980	400 000.00	98.09%	849	EUR	393 197	0.25
NIBCAP 0.875% 07/25	XS2023631489	400 000.00	93.19%	3 433	EUR	376 177	0.24
ENELIM 0% 06/2024	XS2066706818	700 000.00	96.42%		EUR	674 961	0.43
ALVGR 0% 01/2025	DE000A28RSQ8	1 300 000.00	95.51%		EUR	1 241 669	0.80
ABNANV 1.25% 05/2025	XS2180510732	500 000.00	96.19%	582	EUR	481 512	0.31
REPSM 0.125% 10/2024	XS2241090088	1 000 000.00	96.54%	921	EUR	966 351	0.62
DAIGR 0.875% 04/2024	DE000A194DD9	600 000.00	98.45%	1 194	EUR	591 918	0.38
TMO 0% 11/2023	XS2407913586	500 000.00	97.99%		EUR	489 950	0.31
INTNED 1.25% 02/27	XS2443920249	700 000.00	92.98%	3 236	EUR	654 110	0.42
BMW 0.5% 02/2025	XS2447561403	500 000.00	96.51%	884	EUR	483 424	0.31
DTRGR 1.25% 04/2025	XS2466172280	400 000.00	96.52%	1 178	EUR	387 270	0.25
COLOBD FLT 05/2024	XS2481287394	400 000.00	100.29%	177	EUR	401 349	0.26
ENELIM 1.5% 07/2025	XS1937665955	1 300 000.00	97.83%	18 432	EUR	1 290 222	0.83
JYBC 0.375% 10/2025	XS2243666125	1 250 000.00	95.03%	3 326	EUR	1 191 164	0.77
MINGNO 0.75% 03/23	XS1827891869	1 500 000.00	99.32%	11 188	EUR	1 500 943	0.96
KBCBB 0.75% 10/23	BE0002266352	1 500 000.00	98.56%	7 890	EUR	1 486 230	0.96
KBCBB Float 11/22	BE0002281500	500 000.00	100.08%	107	EUR	500 527	0.32
KBCBB 1.125% 01/2024	BE0002631126	400 000.00	98.48%	1 936	EUR	395 852	0.25
CCBGBB 0.01% 10/2025	BE6324720299	600 000.00	92.72%	43	EUR	556 351	0.36
RBIAV 6% 10/2023	XS0981632804	1 000 000.00	101.30%	42 411	EUR	1 055 361	0.68
RBIAV 0.25% 01/2025	XS2106056653	2 100 000.00	92.56%	2 301	EUR	1 946 019	1.25
DLTAS 2008-1 A	XS0390756285	206 548.01	99.89%	3	EUR	206 315	0.13



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ABT 0.875% 09/2023	XS1883354620	1 500 000.00	99.42%	9 961	EUR	1 501 261	0.96
CCE 0% 09/2025	XS2337060607	850 000.00	92.70%		EUR	787 925	0.51
GLENLN 1.875% 09/23	XS1489184900	300 000.00	98.28%	4 485	EUR	299 322	0.19
NOVNVX 0.125% 09/23	XS1492825051	2 000 000.00	98.71%	1 945	EUR	1 976 125	1.27
NESNVX 0% 12/2025	XS2263684180	800 000.00	93.66%		EUR	749 240	0.48
BANQUE Float 02/23	XS2297660230	700 000.00	100.16%	288	EUR	701 380	0.45
ARNDTN 0.375 04/2027	XS2421195848	1 000 000.00	77.93%	791	EUR	780 121	0.50
MUFG 0.98% 10/2023	XS1890709774	1 000 000.00	99.23%	7 115	EUR	999 385	0.64
TACHEM Float 11/22	XS1843449809	1 500 000.00	100.20%	1 222	EUR	1 504 177	0.97
MUFG 0.339% 07/2024	XS2028899727	200 000.00	96.12%	645	EUR	192 879	0.12
MIZUHO 0.214% 10/25	XS2241387252	200 000.00	92.17%	313	EUR	184 661	0.12
TD 0.5% 01/2027	XS2432502008	1 200 000.00	89.54%	2 696	EUR	1 077 152	0.69
BCHINA 0% 04/2024	XS2332559470	250 000.00	96.99%		EUR	242 478	0.16
CEZCP 4.875% 04/2025	XS0502286908	900 000.00	106.14%	9 136	EUR	964 396	0.62
<b>IMOBILIÁRIO</b>						<b>8 887 318</b>	<b>5.71</b>
IMOBILIÁRIO - INV. INDIRETO						8 887 318	5.71
Fundimo	PTYCXTHM0007	1 092 318.00	8.14		EUR	8 887 318	5.71
<b>LIQUIDEZ</b>						<b>32 030 560</b>	<b>20.59</b>
<b>TOTAL</b>						<b>155 600 670</b>	<b>100.00</b>

## Saldos de Unidades de Participação

	Peso (%)	Valor (EUR)
Valor (EUR)	100.00	155 600 670.300000
Quantidade		27 047 486.713389
Cotação 2022-07-01 (EUR)		5.752900

## Câmbios

EUR / EUR	1.000000
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