



CGD Pensões

CGD PENSÕES - SGFP,SA
AV. JOÃO XXI, 63 3ºPISO, 1000-300, LISBOA
FUNDO: CAIXA REFORMA RENDIMENTO
Composição da Carteira em: 2022-07-31

COMPOSIÇÃO DETALHADA DA CARTEIRA

Designação	Código	Quantidade/ Montante	Cotação	Juro Corrido	Moeda Cotação	Valor (EUR)	Peso (%)
OBRIGAÇÕES						117 602 524	75.69
OBRIGAÇÕES - INV. DIRETO						117 602 524	75.69
OBRIGAÇÕES GOVERNOS						632 973	0.41
DBHNGR Flt 12/2024	XS1730863260	633 000.00	99.99%	42	EUR	632 973	0.41
OBRIGAÇÕES CRÉDITO						116 969 551	75.28
NOSPL 1.125% 05/23	PTNOSFOM0000	2 500 000.00	99.56%	7 012	EUR	2 496 112	1.61
TAGST 09-ENGY A1/25	PTTGUAOM0005	292 931.55	100.86%	248	EUR	295 684	0.19
BCPPL 1.125% 02/2027	PTBCPHOM0066	300 000.00	83.07%	1 572	EUR	250 782	0.16
CXGD 0.375% 09/2027	PTCGDCOM0037	900 000.00	89.82%	2 903	EUR	811 247	0.52
CXGD 2.875% 06/2026	PTCGDNOM0026	700 000.00	100.36%	2 591	EUR	705 118	0.45
VW 1.375% 01/25	XS1642590480	500 000.00	99.03%	3 635	EUR	498 805	0.32
DB 1.125% 08/23	DE000DL19UC0	1 300 000.00	99.68%	13 463	EUR	1 309 303	0.84
VW 1.375% 10/2023	XS1893631330	500 000.00	99.87%	5 443	EUR	504 773	0.32
MRKGR 0.005% 12/2023	XS2023643146	800 000.00	98.98%	25	EUR	791 881	0.51
EOANGR 0% 09/2022	XS2091216205	1 000 000.00	99.96%		EUR	999 580	0.64
EOANGR 0% 12/2023	XS2103015009	650 000.00	98.33%		EUR	639 113	0.41
BASGR 0.101% 06/2023	DE000A289DB1	400 000.00	99.20%	63	EUR	396 867	0.26
IFXGR 0.75% 06/2023	XS2194282948	500 000.00	99.58%	390	EUR	498 280	0.32
NRPBBGR 0.1% 02/2026	DE000A3H2ZX9	300 000.00	89.94%	148	EUR	269 962	0.17
VW 0% 07/2024	XS2343821794	900 000.00	96.88%		EUR	871 929	0.56
VW 0.125% 02/2027	XS2374595044	1 900 000.00	89.78%	1 106	EUR	1 707 002	1.10
CMZB Float 11/2023	DE000CZ45WX9	500 000.00	100.88%	625	EUR	505 010	0.33
ANNGR 1.375% 01/2026	DE000A3MQS56	800 000.00	96.26%	3 797	EUR	773 909	0.50
BNP Float 06/24	XS1626933102	500 000.00	100.62%	322	EUR	503 402	0.32
BPCEGP Float 01/2023	FR0013309317	500 000.00	100.07%	105	EUR	500 435	0.32
RENAUL 0.25% 03/23	FR0013448669	200 000.00	99.23%	200	EUR	198 654	0.13
EFFP 0% 05/23	FR0013463643	700 000.00	99.60%		EUR	697 165	0.45
CAPFP 0.625% 06/2025	FR0013519048	2 000 000.00	97.45%	1 336	EUR	1 950 376	1.26
ALDFP 0.375% 10/2023	XS2243983520	500 000.00	98.63%	1 469	EUR	494 619	0.32
BNFP 0% 12/2025	FR0014003Q41	1 200 000.00	95.68%		EUR	1 148 184	0.74
CAFP 0.107% 06/2025	FR0014003Z81	500 000.00	94.55%	70	EUR	472 800	0.30
KERFP 1.25% 05/2025	FR001400A5N5	800 000.00	100.52%	2 411	EUR	806 595	0.52
SOCGEN 1.5% 05/2025	FR001400AO22	1 000 000.00	99.83%	2 589	EUR	1 000 859	0.64
STANLN 3.625% 11/22	XS0858585051	1 000 000.00	100.82%	24 928	EUR	1 033 128	0.66
DGELN 1.75% 09/24	XS1112829947	400 000.00	101.24%	5 984	EUR	410 944	0.26
CCEP 1.125%05/24	XS1415535340	1 000 000.00	100.28%	2 065	EUR	1 004 895	0.65
HSBC 1.5% 12/2024	XS1917601582	514 000.00	99.72%	5 070	EUR	517 615	0.33
LLOYDS 0.375% 01/25	XS2109394077	350 000.00	97.02%	665	EUR	340 218	0.22



CGD Pensões

CGD PENSÕES - SGFP,SA
AV. JOÃO XXI, 63 3ºPISO, 1000-300, LISBOA
FUNDO: CAIXA REFORMA RENDIMENTO
Composição da Carteira em: 2022-07-31

COMPOSIÇÃO DETALHADA DA CARTEIRA

OBRIGAÇÕES > OBRIGAÇÕES - INV. DIRETO > OBRIGAÇÕES CRÉDITO

Designação	Código	Quantidade/ Montante	Cotação	Juro Corrido	Moeda Cotação	Valor (EUR)	Peso (%)
GSK 0.125% 05/2023	XS2170609403	200 000.00	99.56%	55	EUR	199 175	0.13
BACR 1.5% 09/2023	XS1873982745	1 300 000.00	100.04%	17 737	EUR	1 318 192	0.85
BACR Float 05/2026	XS2342059784	650 000.00	98.52%	853	EUR	641 259	0.41
HSBC Float 09/2026	XS2388490802	300 000.00	98.85%	262	EUR	296 797	0.19
NGGLN 2.179% 06/2026	XS2486461010	950 000.00	100.72%	3 573	EUR	960 375	0.62
BACR 2.885% 01/2027	XS2487667276	300 000.00	100.08%	1 470	EUR	301 719	0.19
MRLSM 2.225% 04/23	XS1398336351	2 000 000.00	100.23%	11 948	EUR	2 016 608	1.30
CABKSM 1.125% 1/2023	XS1679158094	2 700 000.00	100.05%	16 727	EUR	2 717 969	1.75
SABSM 0.875% 03/2023	XS1731105612	1 300 000.00	99.59%	4 643	EUR	1 299 300	0.84
KUTXAB 0.5% 09/2024	ES0343307015	200 000.00	96.77%	849	EUR	194 385	0.13
BNP 0% 09/2024	FR0014002NR7	1 000 000.00	95.46%		EUR	954 630	0.61
SANSCF 0.375% 06/24	XS2018637913	900 000.00	97.61%	324	EUR	878 850	0.57
AMSSM Float 01/2024	XS2432941008	1 000 000.00	99.58%	145	EUR	995 975	0.64
SWEDA 0.25% 10/2024	XS2063261155	300 000.00	97.02%	608	EUR	291 677	0.19
VLVY 0% 02/2023	XS2115085230	400 000.00	99.52%		EUR	398 064	0.26
VLVY 0,125% 09/2024	XS2230884657	1 700 000.00	97.48%	1 851	EUR	1 659 062	1.07
VLVY 0% 05/2024	XS2402009539	900 000.00	97.78%		EUR	880 002	0.57
ERICB 1.125% 02/27	XS2441574089	1 100 000.00	87.34%	5 899	EUR	966 617	0.62
SEB 1.75% 11/2026	XS2478690931	1 400 000.00	100.59%	5 504	EUR	1 413 764	0.91
ACEIM Float 06223	XS1767087940	900 000.00	99.91%		EUR	899 163	0.58
FCABNK 0.625% 11/22	XS2001270995	150 000.00	99.93%	642	EUR	150 537	0.10
ISPIM 1% 07/2024	XS2022425297	1 400 000.00	98.08%	1 074	EUR	1 374 222	0.88
AZMIM 1.625% 12/2024	XS2081611993	1 000 000.00	98.03%	10 329	EUR	990 649	0.64
FCABNK 0.25% 02/2023	XS2109806369	400 000.00	99.39%	422	EUR	397 982	0.26
FCABNK 0.5% 09/2023	XS2231792586	1 500 000.00	98.91%	6 514	EUR	1 490 224	0.96
ISPIM Float 03/2023	XS1374993712	800 000.00	100.51%	1 672	EUR	805 712	0.52
C 2.375% 05/24	XS1068874970	2 500 000.00	101.87%	11 550	EUR	2 558 225	1.65
PG 1.125% 11/23	XS1314318301	1 100 000.00	100.34%	9 222	EUR	1 112 940	0.72
XYL 2.25% 03/23	XS1378780891	1 000 000.00	100.38%	8 815	EUR	1 012 575	0.65
JNJ 0.65% 05/24	XS1411535799	1 400 000.00	99.95%	1 820	EUR	1 401 106	0.90
JPM 0.625% 01/2024	XS1456422135	1 000 000.00	98.62%	3 219	EUR	989 439	0.64
GS 1.375% 05/24	XS1614198262	1 000 000.00	99.39%	2 938	EUR	996 858	0.64
PG 0.625% 10/2024	XS1900750107	2 000 000.00	99.81%	9 418	EUR	2 005 638	1.29
T Float 09/23	XS1907118464	1 500 000.00	100.44%	1 220	EUR	1 507 745	0.97
MET 0.375% 04/2024	XS1979259220	1 000 000.00	98.48%	1 171	EUR	986 011	0.63
EMR 0.375% 05/2024	XS1999902502	400 000.00	98.17%	292	EUR	392 972	0.25
JEF 1% 07/2024	XS2030530450	500 000.00	98.22%	178	EUR	491 283	0.32
TOYOTA 0.625% 11/24	XS1720642138	600 000.00	98.40%	2 599	EUR	592 987	0.38
HOG 0.9% 11/19/24	XS2075185228	250 000.00	96.36%	1 572	EUR	242 462	0.16
CB 0.3% 12/2024	XS2091604715	800 000.00	97.13%	1 506	EUR	778 562	0.50



CGD Pensões

CGD PENSÕES - SGFP,SA
AV. JOÃO XXI, 63 3ºPISO, 1000-300, LISBOA
FUNDO: CAIXA REFORMA RENDIMENTO
Composição da Carteira em: 2022-07-31

COMPOSIÇÃO DETALHADA DA CARTEIRA

OBRIGAÇÕES > OBRIGAÇÕES - INV. DIRETO > OBRIGAÇÕES CRÉDITO

Designação	Código	Quantidade/ Montante	Cotação	Juro Corrido	Moeda Cotação	Valor (EUR)	Peso (%)
F 1.744% 07/2024	XS2116728895	800 000.00	96.37%	497	EUR	771 465	0.50
HON 0% 03/2024	XS2126093744	300 000.00	98.44%		EUR	295 332	0.19
BRK 0% 03/2025	XS2133056114	1 700 000.00	96.54%		EUR	1 641 129	1.06
CMCSA 0% 09/2026	XS2385397901	500 000.00	93.77%		EUR	468 860	0.30
GIS 0.125% 11/2025	XS2405467528	100 000.00	95.03%	88	EUR	95 120	0.06
XOM 0.142% 06/2024	XS2196322155	900 000.00	98.17%	126	EUR	883 629	0.57
DLR 2.625% 04/2024	XS1395180802	1 500 000.00	100.59%	11 651	EUR	1 520 546	0.98
GM 1% 02/2025	XS2444424639	500 000.00	96.26%	2 164	EUR	483 444	0.31
PEP 0.25% 06/2024	XS2168625460	1 400 000.00	99.24%	834	EUR	1 390 222	0.89
AAPL 0% 11/2025	XS2079716853	1 500 000.00	97.00%		EUR	1 454 940	0.94
V 1.5% 06/2026	XS2479941499	1 200 000.00	100.39%	3 008	EUR	1 207 628	0.78
CS Float 01/2026	CH0591979635	2 000 000.00	95.30%	779	EUR	1 906 779	1.23
UBS 1% 03/2025	CH1168499791	900 000.00	98.85%	3 279	EUR	892 965	0.57
ASML 1.375% 07/26	XS1405780963	1 500 000.00	100.78%	1 413	EUR	1 513 038	0.97
EDPPL 2.375% 03/23	XS1385395121	2 000 000.00	100.71%	17 048	EUR	2 031 268	1.31
DAIGR Float 01/23	DE000A19UNN9	1 000 000.00	99.91%	64	EUR	999 174	0.64
NIBCAP 1.125% 04/23	XS1809240515	1 000 000.00	99.65%	3 205	EUR	999 745	0.64
VW Float 11/24	XS1910947941	800 000.00	101.90%	1 958	EUR	817 118	0.53
ABNANV 0.875% 01/24	XS1935139995	1 000 000.00	99.41%	4 747	EUR	998 837	0.64
BMW 0.625% 10/2023	XS1948612905	2 000 000.00	99.50%	10 240	EUR	2 000 240	1.29
RABOBK 0.625% 02/24	XS1956955980	400 000.00	99.35%	1 062	EUR	398 454	0.26
NIBCAP 0.875% 07/25	XS2023631489	400 000.00	94.67%	230	EUR	378 890	0.24
ENELIM 0% 06/2024	XS2066706818	700 000.00	97.48%		EUR	682 325	0.44
ALVGR 0% 01/2025	DE000A28RSQ8	1 300 000.00	96.97%		EUR	1 260 545	0.81
ABNANV 1.25% 05/2025	XS2180510732	500 000.00	98.73%	1 113	EUR	494 743	0.32
REPSM 0.125% 10/2024	XS2241090088	1 000 000.00	97.69%	1 027	EUR	977 907	0.63
DAIGR 0.875% 04/2024	DE000A194DD9	600 000.00	99.51%	1 640	EUR	598 670	0.39
TMO 0% 11/2023	XS2407913586	500 000.00	98.58%		EUR	492 890	0.32
INTNED 1.25% 02/27	XS2443920249	700 000.00	96.17%	3 979	EUR	677 190	0.44
BMW 0.5% 02/2025	XS2447561403	500 000.00	98.22%	1 096	EUR	492 176	0.32
DTRGR 1.25% 04/2025	XS2466172280	400 000.00	98.17%	1 603	EUR	394 299	0.25
COLOBD FLT 05/2024	XS2481287394	400 000.00	100.28%	304	EUR	401 424	0.26
ENELIM 1.5% 07/2025	XS1937665955	1 300 000.00	99.76%	588	EUR	1 297 494	0.84
JYBC 0.375% 10/2025	XS2243666125	1 250 000.00	96.41%	3 724	EUR	1 208 787	0.78
MINGNO 0.75% 03/23	XS1827891869	1 500 000.00	99.56%	894	EUR	1 494 249	0.96
KBCBB 0.75% 10/23	BE0002266352	1 500 000.00	99.26%	8 846	EUR	1 497 731	0.96
KBCBB Float 11/22	BE0002281500	500 000.00	100.06%	194	EUR	500 514	0.32
KBCBB 1.125% 01/2024	BE0002631126	400 000.00	99.49%	2 318	EUR	400 278	0.26
CCBGBB 0.01% 10/2025	BE6324720299	600 000.00	95.29%	48	EUR	571 764	0.37
RBIIV 6% 10/2023	XS0981632804	1 000 000.00	102.62%	47 507	EUR	1 073 667	0.69



CGD Pensões

CGD PENSÕES - SGFP,SA
AV. JOÃO XXI, 63 3ºPISO, 1000-300, LISBOA
FUNDO: CAIXA REFORMA RENDIMENTO
Composição da Carteira em: 2022-07-31

COMPOSIÇÃO DETALHADA DA CARTEIRA

OBRIGAÇÕES > OBRIGAÇÕES - INV. DIRETO > OBRIGAÇÕES CRÉDITO

Designação	Código	Quantidade/ Montante	Cotação	Juro Corrido	Moeda Cotação	Valor (EUR)	Peso (%)
RBI AV 0.25% 01/2025	XS2106056653	2 100 000.00	94.06%	2 747	EUR	1 977 965	1.27
DLTAS 2008-1 A	XS0390756285	190 063.15	99.86%	15	EUR	189 810	0.12
ABT 0.875% 09/2023	XS1883354620	1 500 000.00	99.75%	11 075	EUR	1 507 325	0.97
CCE 0% 09/2025	XS2337060607	850 000.00	95.31%		EUR	810 169	0.52
GLENLN 1.875% 09/23	XS1489184900	300 000.00	99.89%	4 962	EUR	304 644	0.20
NOVNVX 0.125% 09/23	XS1492825051	2 000 000.00	99.17%	2 158	EUR	1 985 618	1.28
NESNVX 0% 12/2025	XS2263684180	800 000.00	96.67%		EUR	773 328	0.50
BANQUE Float 02/23	XS2297660230	700 000.00	100.12%	456	EUR	701 275	0.45
ARNDTN 0.375 04/2027	XS2421195848	1 000 000.00	83.86%	1 110	EUR	839 670	0.54
MUFG 0.98% 10/2023	XS1890709774	1 000 000.00	100.04%	7 947	EUR	1 008 387	0.65
TACHEM Float 11/22	XS1843449809	1 500 000.00	100.18%	2 193	EUR	1 504 908	0.97
MUFG 0.339% 07/2024	XS2028899727	200 000.00	98.02%	24	EUR	196 062	0.13
MIZUHO 0.214% 10/25	XS2241387252	200 000.00	95.93%	349	EUR	192 213	0.12
TD 0.5% 01/2027	XS2432502008	1 200 000.00	93.35%	3 205	EUR	1 123 369	0.72
BCHINA 0% 04/2024	XS2332559470	250 000.00	96.35%		EUR	240 885	0.16
CEZCP 4.875% 04/2025	XS0502286908	900 000.00	107.63%	12 862	EUR	981 487	0.63
IMOBILIÁRIO						8 922 272	5.74
IMOBILIÁRIO - INV. INDIRETO						8 922 272	5.74
Fundimo	PTYCXTHM0007	1 092 318.00	8.17		EUR	8 922 272	5.74
LIQUIDEZ						28 855 577	18.57
TOTAL						155 380 373	100.00

Saldos de Unidades de Participação

	Peso (%)	Valor (EUR)
Valor (EUR)	100.00	155 380 373.490000
Quantidade		26 742 334.116519
Cotação 2022-08-01 (EUR)		5.810300

Câmbios

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