CGD Pensões

CGD PENSÕES - SGFP,SA
AV. JOÃO XXI, 63 3ºPISO, 1000-300, LISBOA
FUNDO: CAIXA REFORMA PRUDENTE
Composição da Carteira em: 2021-08-31

COMPOSIÇÃO DETALHADA DA CARTEIRA

Designação	Código	Quantidade/ Montante	Cotação	Juro Corrido	Moeda Cotação	Valor (EUR)	Peso (%)
OBRIGAÇÕES						**151 097 948**	**82.52**
OBRIGAÇÕES - INV. DIRETO						151 097 948	82.52
OBRIGAÇÕES GOVERNOS						5 020 764	2.74
CCTS Float 06/2022	IT0005104473	5 000 000.00	100.41%	314	EUR	5 020 764	2.74
OBRIGAÇÕES CRÉDITO						146 077 184	79.78
NOSPL 1.125% 05/23	PTNOSFOM0000	2 500 000.00	101.48%	9 401	EUR	2 546 301	1.39
TAGST 09-ENGY A1/25	PTTGUAOM0005	394 357.36	102.20%	304	EUR	403 350	0.22
CXGD 1% 01/2022	PTCGH1OE0014	700 000.00	100.55%	4 162	EUR	708 019	0.39
VW 1.375% 01/25	XS1642590480	500 000.00	104.49%	4 219	EUR	526 644	0.29
VW 1.375% 10/2023	XS1893631330	500 000.00	103.17%	6 027	EUR	521 877	0.29
SAPGR 0.25% 03/2022	DE000A2TSTD0	500 000.00	100.30%	599	EUR	502 119	0.27
MRKGR 0.005% 12/2023	XS2023643146	800 000.00	100.64%	28	EUR	805 156	0.44
EOANGR 0% 09/2022	XS2091216205	1 500 000.00	100.36%		EUR	1 505 400	0.82
EOANGR 0% 12/2023	XS2103015009	650 000.00	100.60%		EUR	653 887	0.36
PBBGR Float 07/28/23	DE000A2YNV36	2 300 000.00	100.96%	796	EUR	2 322 922	1.27
PBBGR 0.625% 02/2022	DE000A2GSLC6	700 000.00	100.30%	2 277	EUR	704 363	0.38
BASGR 0.101% 06/2023	DE000A289DB1	400 000.00	100.76%	97	EUR	403 133	0.22
IFXGR 0.75% 06/2023	XS2194282948	500 000.00	101.68%	709	EUR	509 084	0.28
DB Float 05/2022	DE000DL19TQ2	1 000 000.00	100.37%	110	EUR	1 003 810	0.55
NRPBBGR 0.1% 02/2026	DE000A3H2ZX9	300 000.00	99.75%	174	EUR	299 433	0.16
VW 0% 07/2024	XS2343821794	900 000.00	100.03%		EUR	900 279	0.49
VW 0.125% 02/2027	XS2374595044	1 900 000.00	99.08%	130	EUR	1 882 707	1.03
BNP Float 09/22	XS1584041252	1 500 000.00	100.81%	905	EUR	1 513 100	0.83
BPCEGP Float 03/22	FR0013241130	500 000.00	100.50%	588	EUR	503 093	0.27
ACAFP Float 04/22	XS1598861588	1 000 000.00	100.47%	301	EUR	1 004 971	0.55
BNP Float 06/24	XS1626933102	500 000.00	101.51%	248	EUR	507 813	0.28
RENAUL Float 03/2022	FR0013260486	400 000.00	100.22%	110	EUR	400 990	0.22
GFCFP Float 06/22	FR0013266343	1 000 000.00	100.26%		EUR	1 002 620	0.55
RENAULT 0.75% 09/22	FR0013283371	2 500 000.00	100.85%	17 466	EUR	2 538 741	1.39
ACAFP Float 03/23	XS1787278008	500 000.00	100.73%	69	EUR	503 714	0.28
CAFP Float 06/22	FR0013342664	2 000 000.00	100.19%	312	EUR	2 004 132	1.09
HSBC 0.2% 09/21	FR0013358116	1 000 000.00	100.00%	1 984	EUR	1 001 994	0.55
ACAFP Float 01/2022	FR0013396777	1 200 000.00	100.20%	3	EUR	1 202 355	0.66
SOCGEN 0% 05/2022	FR0013422003	500 000.00	100.35%		EUR	501 740	0.27
VIVFP 0% 06/2022	FR0013424850	1 400 000.00	100.22%		EUR	1 403 066	0.77
BPCEGP Float 01/2023	FR0013309317	500 000.00	100.49%		EUR	502 465	0.27
CAFP Float 09/2023	FR0013446580	400 000.00	100.62%	92	EUR	402 568	0.22
DSYFP 0% 09/2022	FR0013444502	700 000.00	100.38%		EUR	702 625	0.38

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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 (%)
RENAUL 0.25% 03/23	FR0013448669	200 000.00	100.55%	242	EUR	201 336	0.11
EFFP 0% 05/23	FR0013463643	700 000.00	100.61%		EUR	704 242	0.38
CAPFP 0.625% 06/2025	FR0013519048	2 000 000.00	102.78%	2 397	EUR	2 057 897	1.12
ALDFP 0.375% 10/2023	XS2243983520	500 000.00	101.05%	1 628	EUR	506 868	0.28
BNFP 0% 12/2025	FR0014003Q41	1 200 000.00	100.84%		EUR	1 210 032	0.66
CAFP 0.107% 06/2025	FR0014003Z81	500 000.00	100.42%	116	EUR	502 201	0.27
STANLN 3.625% 11/22	XS0858585051	1 000 000.00	104.49%	28 007	EUR	1 072 907	0.59
HUWY 1.375% 10/2021	XS1132402709	2 000 000.00	100.13%	22 979	EUR	2 025 539	1.11
HSBC Float 09/22	XS1586214956	130 000.00	100.04%	38	EUR	130 094	0.07
CCE FLOAT 11/21	XS1717567587	500 000.00	100.07%		EUR	500 335	0.27
RBS Float 09/21	XS1884702207	1 400 000.00	100.06%	915	EUR	1 401 727	0.77
DGELN 0.25% 10/2021	XS1896661870	1 550 000.00	100.02%	3 334	EUR	1 553 690	0.85
GSK Float 09/2021	XS2054626358	500 000.00	100.03%	56	EUR	500 186	0.27
LLOYDS 0.375% 01/25	XS2109394077	350 000.00	101.56%	777	EUR	356 219	0.19
GSK 0.125% 05/2023	XS2170609403	200 000.00	100.83%	77	EUR	201 743	0.11
BACR 1.5% 09/2023	XS1873982745	1 300 000.00	103.51%	19 393	EUR	1 365 010	0.75
BACR Float 05/2026	XS2342059784	650 000.00	102.13%	164	EUR	663 976	0.36
MRLSM 2.225% 04/23	XS1398336351	2 000 000.00	103.20%	15 727	EUR	2 079 807	1.14
SANTAN Float 03/22	XS1578916261	800 000.00	100.51%	763	EUR	804 843	0.44
CRUNAV Float 06/2022	ES0315306011	500 000.00	99.94%	107	EUR	499 807	0.27
CABKSM 1.125% 1/2023	XS1679158094	2 700 000.00	101.85%	19 307	EUR	2 769 311	1.51
SABSM 0.875% 03/2023	XS1731105612	1 300 000.00	101.42%	5 610	EUR	1 324 057	0.72
AMSSM Float 03/22	XS1878190757	600 000.00	100.03%		EUR	600 150	0.33
KUTXAB 0.5% 09/2024	ES0343307015	200 000.00	101.51%	934	EUR	203 960	0.11
SABSM 1.75% 06/2023	XS2193960668	200 000.00	101.53%	614	EUR	203 666	0.11
BNP 0% 09/2024	FR0014002NR7	1 000 000.00	100.23%		EUR	1 002 270	0.55
SANSCF 0.375% 06/24	XS2018637913	900 000.00	101.39%	610	EUR	913 084	0.50
SWEDA 0.25% 11/22	XS1711933033	3 000 000.00	100.84%	6 123	EUR	3 031 173	1.66
VLVY 0.1% 05/2022	XS1995748172	300 000.00	100.32%	82	EUR	301 045	0.16
SWEDA 0.25% 10/2024	XS2063261155	300 000.00	101.09%	672	EUR	303 954	0.17
VLVY 0% 02/2023	XS2115085230	400 000.00	100.45%		EUR	401 800	0.22
VLVY 0,125% 09/2024	XS2230884657	300 000.00	100.88%	359	EUR	303 011	0.17
ISPIM Float 04/22	XS1599167589	2 350 000.00	100.53%	1 155	EUR	2 363 539	1.29
ACEIM Float 06223	XS1767087940	900 000.00	100.28%		EUR	902 475	0.49
FCABNK 0.625% 11/22	XS2001270995	150 000.00	100.93%	722	EUR	152 117	0.08
AZMIM 1.625% 12/2024	XS2081611993	1 000 000.00	104.00%	11 709	EUR	1 051 669	0.57
FCABNK 0.25% 02/2023	XS2109806369	400 000.00	100.57%	507	EUR	402 771	0.22
FCABNK 0.5% 09/2023	XS2231792586	1 500 000.00	101.09%	7 151	EUR	1 523 486	0.83
PG 2% 11/21	XS0989148209	1 000 000.00	100.38%	16 438	EUR	1 020 248	0.56
AMGN 1.25% 02/22	XS1369278251	900 000.00	100.38%	5 795	EUR	909 197	0.50

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Designação	Código	Quantidade/ Montante	Cotação	Juro Corrido	Moeda Cotação	Valor (EUR)	Peso (%)
XYL 2.25% 03/23	XS1378780891	1 000 000.00	103.27%	10 726	EUR	1 043 436	0.57
WFC Float 01/22	XS1558022866	1 000 000.00	100.19%		EUR	1 001 920	0.55
PCLN 0.8% 03/22	XS1577747782	1 000 000.00	100.52%	3 836	EUR	1 009 026	0.55
BAC Float 05/23	XS1602557495	1 000 000.00	100.43%	184	EUR	1 004 464	0.55
MS Float 11/22	XS1603892065	1 400 000.00	100.11%	143	EUR	1 401 725	0.77
GE 0.375% 05/22	XS1612542669	3 500 000.00	100.42%	3 848	EUR	3 518 618	1.92
F Float 12/21	XS1729872652	819 000.00	99.87%		EUR	817 894	0.45
C Float 03/23	XS1795253134	1 000 000.00	100.64%		EUR	1 006 410	0.55
PG 0.625% 10/2024	XS1900750107	2 000 000.00	102.92%	10 479	EUR	2 068 959	1.13
T Float 09/23	XS1907118464	1 500 000.00	101.15%	1 138	EUR	1 518 313	0.83
EMR 0.375% 05/2024	XS1999902502	400 000.00	101.50%	419	EUR	406 415	0.22
JEF 1% 07/2024	XS2030530450	500 000.00	102.77%	603	EUR	514 438	0.28
HOG 0.9% 11/19/24	XS2075185228	250 000.00	102.44%	1 763	EUR	257 858	0.14
FIS 0.125% 12/2022	XS2085547433	700 000.00	100.48%	652	EUR	704 026	0.38
CB 0.3% 12/2024	XS2091604715	800 000.00	101.13%	1 710	EUR	810 734	0.44
GS Float 04/2023	XS2107332483	1 000 000.00	100.19%	2	EUR	1 001 882	0.55
F 1.744% 07/2024	XS2116728895	800 000.00	101.82%	1 682	EUR	816 250	0.45
HON 0% 03/2024	XS2126093744	300 000.00	100.57%		EUR	301 707	0.16
BRK 0% 03/2025	XS2133056114	500 000.00	100.51%		EUR	502 545	0.27
UBS Float 09/22	CH0359915425	1 000 000.00	100.03%	314	EUR	1 000 644	0.55
CS Float 01/2026	CH0591979635	2 000 000.00	101.24%	1 185	EUR	2 025 985	1.11
EDPPL 2.375% 03/23	XS1385395121	2 000 000.00	104.24%	21 082	EUR	2 105 922	1.15
DAIGR Float 05/22	DE000A19HBM3	1 500 000.00	100.24%		EUR	1 503 615	0.82
NIBCAP 1.5% 01/22	XS1554112281	1 000 000.00	100.75%	8 753	EUR	1 016 213	0.55
DAIGR Float 01/23	DE000A19UNN9	1 000 000.00	100.45%		EUR	1 004 470	0.55
NIBCAP 1.125% 04/23	XS1809240515	1 000 000.00	102.18%	4 161	EUR	1 026 001	0.56
BAYNGR Float 06/22	XS1840614736	300 000.00	100.27%	7	EUR	300 814	0.16
INTNED Float 09/23	XS1882544205	1 000 000.00	101.43%	614	EUR	1 014 884	0.55
VW Float 11/24	XS1910947941	800 000.00	103.66%	354	EUR	829 642	0.45
TOYOTA 0.25% 01/2022	XS1933829324	2 100 000.00	100.26%	3 366	EUR	2 108 868	1.15
ABNANV 0.875% 01/24	XS1935139995	1 000 000.00	102.82%	5 490	EUR	1 033 670	0.56
BMW 0.625% 10/2023	XS1948612905	2 000 000.00	101.95%	11 301	EUR	2 050 241	1.12
ANNGR Float 12/2022	DE000A19X793	2 000 000.00	100.41%		EUR	2 008 140	1.10
NIBCAP 0.875% 07/25	XS2023631489	400 000.00	103.15%	527	EUR	413 119	0.23
ENELIM 0% 06/2024	XS2066706818	700 000.00	100.63%		EUR	704 382	0.38
ALVGR 0% 01/2025	DE000A28RSQ8	1 300 000.00	100.85%		EUR	1 311 050	0.72
DLR 0.125% 10/2022	XS2100663223	300 000.00	100.36%	330	EUR	301 407	0.16
REPSM 0.125% 10/2024	XS2241090088	1 000 000.00	100.82%	1 134	EUR	1 009 364	0.55
NYKRE Float 06/22	DK0009514473	2 000 000.00	100.30%	131	EUR	2 006 031	1.10
DANBNK 1,375% 05/23	XS2194006834	2 000 000.00	101.09%	7 534	EUR	2 029 334	1.11

CGD Pensões

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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 (%)
JYBC 0.375% 10/2025	XS2243666125	1 250 000.00	101.17%	4 122	EUR	1 268 747	0.69
MINGNO 0.75% 03/23	XS1827891869	1 500 000.00	101.97%	1 849	EUR	1 531 399	0.84
SPOLNO Float 09/21	XS1884795375	1 900 000.00	100.03%		EUR	1 900 570	1.04
SCBNOR 0.875% 01/22	XS1936784831	200 000.00	100.50%	1 069	EUR	202 059	0.11
KBCBB 0.75% 10/23	BE0002266352	1 500 000.00	102.31%	9 801	EUR	1 544 496	0.84
KBCBB Float 11/22	BE0002281500	500 000.00	100.56%	0	EUR	502 800	0.27
KBCBB 1.125% 01/2024	BE0002631126	400 000.00	103.33%	2 700	EUR	416 032	0.23
CCBGBB 0.01% 10/2025	BE6324720299	600 000.00	100.45%	53	EUR	602 753	0.33
RBIAV 6% 10/2023	XS0981632804	1 000 000.00	112.80%	52 603	EUR	1 180 553	0.64
RBIAV 0.25% 01/2025	XS2106056653	2 100 000.00	101.15%	3 193	EUR	2 127 301	1.16
DLTAS 2008-1 A	XS0390756285	387 641.09	99.96%		EUR	387 486	0.21
ABT 0.875% 09/2023	XS1883354620	1 500 000.00	102.45%	12 190	EUR	1 548 970	0.85
CCE 0% 09/2025	XS2337060607	850 000.00	100.43%		EUR	853 621	0.47
GLENLN 1.625% 01/22	XS1110430193	1 500 000.00	100.24%	15 092	EUR	1 518 632	0.83
GLENLN 1.875% 09/23	XS1489184900	300 000.00	103.45%	5 440	EUR	315 787	0.17
DHR Float 06/22	XS1637162246	1 000 000.00	100.26%		EUR	1 002 560	0.55
MDT 0% 03/2023	XS2240133459	1 500 000.00	100.58%		EUR	1 508 685	0.82
NESNVX 0% 12/2025	XS2263684180	800 000.00	100.87%		EUR	806 992	0.44
BANQUE Float 02/23	XS2297660230	700 000.00	100.36%	72	EUR	702 599	0.38
SUMIBK Float 06/22	XS1621087359	1 500 000.00	100.34%		EUR	1 505 085	0.82
MUFG 0.98% 10/2023	XS1890709774	1 000 000.00	102.55%	8 780	EUR	1 034 290	0.56
TACHEM Float 11/22	XS1843449809	1 500 000.00	101.09%	206	EUR	1 516 616	0.83
MUFG 0.339% 07/2024	XS2028899727	200 000.00	101.44%	82	EUR	202 960	0.11
MIZUHO 0.214% 10/25	XS2241387252	200 000.00	100.90%	386	EUR	202 188	0.11
WESAU 1.25% 10/2021	XS1118029633	1 500 000.00	100.10%	16 901	EUR	1 518 386	0.83
BNS FLOAT 10/22	XS1694774420	1 000 000.00	100.60%	86	EUR	1 006 086	0.55
BCHINA 0% 04/2024	XS2332559470	250 000.00	100.07%		EUR	250 178	0.14
CEZCP 4.875% 04/2025	XS0502286908	900 000.00	117.77%	16 588	EUR	1 076 545	0.59
ISLBAN 1.125% 04/22	XS1980828997	1 400 000.00	100.74%	6 127	EUR	1 416 473	0.77
OBRIGAÇÕES - INV. INDIRETO						0	0.00
OBRIGAÇÕES - INV. INDIRETO - GOVERNOS						0	0.00
OEU1 EUR EUX 09/21	DE000C52GUF6	-40.00	134.97		EUR	0	0.00
IMOBILIÁRIO						**9 596 397**	**5.24**
IMOBILIÁRIO - INV. INDIRETO						9 596 397	5.24
Fundimo	PTYCXTHM0007	1 205 093.00	7.96		EUR	9 596 397	5.24
LIQUIDEZ						**22 408 964**	**12.24**
TOTAL						**183 103 308**	**100.00**

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Saldos de Unidades de Participação

	Peso (%)	Valor (EUR)
Valor (EUR)	100.00	183 103 307.900000
Quantidade		30 958 400.639839
Cotação 2021-09-01 (EUR)		5.914500

Câmbios

EUR / EUR	1.000000