CGD Pensões

CGD PENSÕES - SGFP,SA
AV. JOÄO XXI, 63 3ºPISO, 1000-300, LISBOA
FUNDO: CAIXA REFORMA RENDIMENTO
Composição da Carteira em: 2022-08-31

COMPOSIÇÃO DETALHADA DA CARTEIRA

Designação	Código	Quantidade/ Montante	Cotação	Juro Corrido	Moeda Cotação	Valor (EUR)	Peso (%)
OBRIGAÇÕES						**117 865 690**	**77.58**
OBRIGAÇÕES - INV. DIRETO						117 865 690	77.58
OBRIGAÇÕES GOVERNOS						632 357	0.42
DBHNGR Flt 12/2024	XS1730863260	633 000.00	99.89%	66	EUR	632 357	0.42
OBRIGAÇÕES CRÉDITO						117 233 333	77.17
NOSPL 1.125% 05/23	PTNOSFOM0000	2 500 000.00	99.33%	9 401	EUR	2 492 576	1.64
TAGST 09-ENGY A1/25	PTTGUAOM0005	283 628.69	100.35%	303	EUR	284 922	0.19
BCPPL 1.125% 02/2027	PTBCPHOM0066	300 000.00	83.12%	1 859	EUR	251 216	0.17
CXGD 0.375% 09/2027	PTCGDCOM0037	900 000.00	86.55%	3 190	EUR	782 158	0.51
CXGD 2.875% 06/2026	PTCGDNOM0026	700 000.00	97.85%	4 301	EUR	689 244	0.45
VW 1.375% 01/25	XS1642590480	500 000.00	96.37%	4 219	EUR	486 089	0.32
DB 1.125% 08/23	DE000DL19UC0	1 300 000.00	99.33%	80	EUR	1 291 396	0.85
VW 1.375% 10/2023	XS1893631330	500 000.00	99.15%	6 027	EUR	501 767	0.33
MRKGR 0.005% 12/2023	XS2023643146	800 000.00	98.11%	28	EUR	784 924	0.52
EOANGR 0% 09/2022	XS2091216205	1 000 000.00	99.95%		EUR	999 490	0.66
EOANGR 0% 12/2023	XS2103015009	650 000.00	97.69%		EUR	634 998	0.42
BASGR 0.101% 06/2023	DE000A289DB1	400 000.00	99.01%	97	EUR	396 137	0.26
IFXGR 0.75% 06/2023	XS2194282948	500 000.00	99.40%	709	EUR	497 699	0.33
NRPBBGR 0.1% 02/2026	DE000A3H2ZX9	300 000.00	85.83%	173	EUR	257 654	0.17
VW 0% 07/2024	XS2343821794	900 000.00	95.14%		EUR	856 242	0.56
VW 0.125% 02/2027	XS2374595044	1 900 000.00	85.70%	1 308	EUR	1 629 627	1.07
CMZB Float 11/2023	DE000CZ45WX9	500 000.00	100.82%	161	EUR	504 251	0.33
ANNGR 1.375% 01/2026	DE000A3MQS56	800 000.00	93.57%	4 732	EUR	753 316	0.50
BNP Float 06/24	XS1626933102	500 000.00	100.75%	504	EUR	504 259	0.33
BPCEGP Float 01/2023	FR0013309317	500 000.00	100.05%	259	EUR	500 529	0.33
RENAUL 0.25% 03/23	FR0013448669	200 000.00	99.29%	242	EUR	198 816	0.13
EFFP 0% 05/23	FR0013463643	700 000.00	99.25%		EUR	694 750	0.46
CAPFP 0.625% 06/2025	FR0013519048	2 000 000.00	94.99%	2 397	EUR	1 902 177	1.25
ALDFP 0.375% 10/2023	XS2243983520	500 000.00	98.13%	1 628	EUR	492 263	0.32
BNFP 0% 12/2025	FR0014003Q41	1 200 000.00	92.59%		EUR	1 111 032	0.73
CAFP 0.107% 06/2025	FR0014003Z81	500 000.00	92.44%	116	EUR	462 321	0.30
KERFP 1.25% 05/2025	FR001400A5N5	800 000.00	97.55%	3 260	EUR	783 636	0.52
SOCGEN 1.5% 05/2025	FR001400AO22	1 000 000.00	98.06%	3 863	EUR	984 423	0.65
BFCM 1% 05/2025	FR0014009A50	2 000 000.00	95.84%	5 534	EUR	1 922 334	1.27
STANLN 3.625% 11/22	XS0858585051	1 000 000.00	100.42%	28 007	EUR	1 032 217	0.68
DGELN 1.75% 09/24	XS1112829947	400 000.00	99.13%	6 578	EUR	403 110	0.27
CCEP 1.125%05/24	XS1415535340	1 000 000.00	98.24%	3 021	EUR	985 421	0.65
HSBC 1.5% 12/2024	XS1917601582	514 000.00	98.75%	5 724	EUR	513 310	0.34

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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 (%)
LLOYDS 0.375% 01/25	XS2109394077	350 000.00	94.82%	777	EUR	332 654	0.22
GSK 0.125% 05/2023	XS2170609403	200 000.00	99.31%	77	EUR	198 705	0.13
BACR 1.5% 09/2023	XS1873982745	1 300 000.00	99.64%	19 393	EUR	1 314 700	0.87
BACR Float 05/2026	XS2342059784	650 000.00	98.59%	478	EUR	641 326	0.42
HSBC Float 09/2026	XS2388490802	300 000.00	98.98%	476	EUR	297 410	0.20
NGGLN 2.179% 06/2026	XS2486461010	950 000.00	96.68%	5 331	EUR	923 782	0.61
BACR 2.885% 01/2027	XS2487667276	300 000.00	96.21%	2 205	EUR	290 841	0.19
MRLSM 2.225% 04/23	XS1398336351	2 000 000.00	100.04%	15 727	EUR	2 016 487	1.33
CABKSM 1.125% 1/2023	XS1679158094	2 700 000.00	100.00%	19 307	EUR	2 719 388	1.79
SABSM 0.875% 03/2023	XS1731105612	1 300 000.00	99.57%	5 610	EUR	1 300 046	0.86
KUTXAB 0.5% 09/2024	ES0343307015	200 000.00	94.95%	934	EUR	190 836	0.13
BNP 0% 09/2024	FR0014002NR7	1 000 000.00	94.19%		EUR	941 860	0.62
SANSCF 0.375% 06/24	XS2018637913	900 000.00	96.07%	610	EUR	865 240	0.57
AMSSM Float 01/2024	XS2432941008	1 000 000.00	99.63%	786	EUR	997 066	0.66
SWEDA 0.25% 10/2024	XS2063261155	300 000.00	95.00%	672	EUR	285 675	0.19
VLVY 0% 02/2023	XS2115085230	400 000.00	99.52%		EUR	398 084	0.26
VLVY 0,125% 09/2024	XS2230884657	1 700 000.00	95.70%	2 032	EUR	1 628 949	1.07
VLVY 0% 05/2024	XS2402009539	900 000.00	96.39%		EUR	867 474	0.57
ERICB 1.125% 02/27	XS2441574089	1 100 000.00	85.86%	6 950	EUR	951 432	0.63
SEB 1.75% 11/2026	XS2478690931	1 400 000.00	96.49%	7 585	EUR	1 358 487	0.89
ACEIM Float 06223	XS1767087940	900 000.00	99.87%	383	EUR	899 249	0.59
FCABNK 0.625% 11/22	XS2001270995	150 000.00	99.92%	722	EUR	150 599	0.10
ISPIM 1% 07/2024	XS2022425297	1 400 000.00	96.48%	2 263	EUR	1 352 941	0.89
AZMIM 1.625% 12/2024	XS2081611993	1 000 000.00	96.16%	11 709	EUR	973 279	0.64
FCABNK 0.25% 02/2023	XS2109806369	400 000.00	99.43%	507	EUR	398 243	0.26
FCABNK 0.5% 09/2023	XS2231792586	1 500 000.00	98.24%	7 151	EUR	1 480 736	0.97
ISPIM Float 03/2023	XS1374993712	800 000.00	100.46%	2 550	EUR	806 254	0.53
C 2.375% 05/24	XS1068874970	2 500 000.00	100.15%	16 592	EUR	2 520 242	1.66
PG 1.125% 11/23	XS1314318301	1 100 000.00	99.58%	10 273	EUR	1 105 631	0.73
XYL 2.25% 03/23	XS1378780891	1 000 000.00	100.13%	10 726	EUR	1 012 026	0.67
JNJ 0.65% 05/24	XS1411535799	1 400 000.00	98.03%	2 593	EUR	1 374 971	0.91
JPM 0.625% 01/2024	XS1456422135	1 000 000.00	97.99%	3 750	EUR	983 690	0.65
GS 1.375% 05/24	XS1614198262	1 000 000.00	99.18%	4 106	EUR	995 866	0.66
PG 0.625% 10/2024	XS1900750107	2 000 000.00	97.54%	10 479	EUR	1 961 299	1.29
T Float 09/23	XS1907118464	1 500 000.00	100.44%	1 896	EUR	1 508 466	0.99
MET 0.375% 04/2024	XS1979259220	1 000 000.00	97.22%	1 490	EUR	973 640	0.64
EMR 0.375% 05/2024	XS1999902502	400 000.00	96.74%	419	EUR	387 391	0.25
JEF 1% 07/2024	XS2030530450	500 000.00	96.34%	603	EUR	482 323	0.32
TOYOTA 0.625% 11/24	XS1720642138	600 000.00	96.46%	2 918	EUR	581 648	0.38
HOG 0.9% 11/19/24	XS2075185228	250 000.00	95.20%	1 763	EUR	239 763	0.16

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OBRIGAÇÕES > OBRIGAÇÕES - INV. DIRETO > OBRIGAÇÕES CRÉDITO

Designação	Código	Quantidade/ Montante	Cotação	Juro Corrido	Moeda Cotação	Valor (EUR)	Peso (%)
CB 0.3% 12/2024	XS2091604715	800 000.00	95.06%	1 710	EUR	762 198	0.50
F 1.744% 07/2024	XS2116728895	800 000.00	94.29%	1 682	EUR	756 034	0.50
HON 0% 03/2024	XS2126093744	300 000.00	96.83%		EUR	290 487	0.19
BRK 0% 03/2025	XS2133056114	1 700 000.00	94.34%		EUR	1 603 695	1.06
CMCSA 0% 09/2026	XS2385397901	500 000.00	89.69%		EUR	448 440	0.30
GIS 0.125% 11/2025	XS2405467528	100 000.00	92.36%	99	EUR	92 462	0.06
XOM 0.142% 06/2024	XS2196322155	900 000.00	96.59%	235	EUR	869 572	0.57
DLR 2.625% 04/2024	XS1395180802	1 500 000.00	99.13%	14 995	EUR	1 501 870	0.99
GM 1% 02/2025	XS2444424639	500 000.00	93.86%	2 589	EUR	471 904	0.31
PEP 0.25% 06/2024	XS2168625460	1 400 000.00	97.52%	1 132	EUR	1 366 342	0.90
AAPL 0% 11/2025	XS2079716853	1 500 000.00	93.67%		EUR	1 405 065	0.92
V 1.5% 06/2026	XS2479941499	1 200 000.00	96.48%	4 537	EUR	1 162 249	0.77
CS Float 01/2026	CH0591979635	2 000 000.00	95.90%	2 505	EUR	1 920 485	1.26
UBS 1% 03/2025	CH1168499791	900 000.00	97.26%	4 044	EUR	879 393	0.58
ASML 1.375% 07/26	XS1405780963	1 500 000.00	96.53%	3 164	EUR	1 451 129	0.96
EDPPL 2.375% 03/23	XS1385395121	2 000 000.00	100.24%	21 082	EUR	2 025 942	1.33
DAIGR Float 01/23	DE000A19UNN9	1 000 000.00	99.90%	157	EUR	999 177	0.66
NIBCAP 1.125% 04/23	XS1809240515	1 000 000.00	99.55%	4 161	EUR	999 651	0.66
VW Float 11/24	XS1910947941	800 000.00	101.59%	670	EUR	813 382	0.54
ABNANV 0.875% 01/24	XS1935139995	1 000 000.00	98.58%	5 490	EUR	991 240	0.65
BMW 0.625% 10/2023	XS1948612905	2 000 000.00	98.80%	11 301	EUR	1 987 301	1.31
RABOBK 0.625% 02/24	XS1956955980	400 000.00	97.81%	1 274	EUR	392 530	0.26
NIBCAP 0.875% 07/25	XS2023631489	400 000.00	92.09%	527	EUR	368 891	0.24
ENELIM 0% 06/2024	XS2066706818	700 000.00	96.08%		EUR	672 553	0.44
ALVGR 0% 01/2025	DE000A28RSQ8	1 300 000.00	95.10%		EUR	1 236 339	0.81
ABNANV 1.25% 05/2025	XS2180510732	500 000.00	96.08%	1 644	EUR	482 019	0.32
REPSM 0.125% 10/2024	XS2241090088	1 000 000.00	95.77%	1 134	EUR	958 784	0.63
DAIGR 0.875% 04/2024	DE000A194DD9	600 000.00	98.10%	2 086	EUR	590 674	0.39
TMO 0% 11/2023	XS2407913586	500 000.00	97.93%		EUR	489 650	0.32
INTNED 1.25% 02/27	XS2443920249	700 000.00	92.33%	4 723	EUR	651 005	0.43
BMW 0.5% 02/2025	XS2447561403	500 000.00	95.81%	1 308	EUR	480 348	0.32
DTRGR 1.25% 04/2025	XS2466172280	400 000.00	96.06%	2 027	EUR	386 251	0.25
COLOBD FLT 05/2024	XS2481287394	400 000.00	100.24%	159	EUR	401 119	0.26
ENELIM 1.5% 07/2025	XS1937665955	1 300 000.00	97.04%	2 244	EUR	1 263 803	0.83
JYBC 0.375% 10/2025	XS2243666125	1 250 000.00	94.32%	4 122	EUR	1 183 147	0.78
MINGNO 0.75% 03/23	XS1827891869	1 500 000.00	99.25%	1 849	EUR	1 490 554	0.98
KBCBB 0.75% 10/23	BE0002266352	1 500 000.00	98.68%	9 801	EUR	1 489 971	0.98
KBCBB Float 11/22	BE0002281500	500 000.00	100.04%	111	EUR	500 301	0.33
KBCBB 1.125% 01/2024	BE0002631126	400 000.00	98.51%	2 700	EUR	396 728	0.26
CCBGBB 0.01% 10/2025	BE6324720299	600 000.00	92.39%	53	EUR	554 393	0.36

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Designação	Código	Quantidade/ Montante	Cotação	Juro Corrido	Moeda Cotação	Valor (EUR)	Peso (%)
RBIAV 6% 10/2023	XS0981632804	1 000 000.00	102.38%	52 603	EUR	1 076 443	0.71
RBIAV 0.25% 01/2025	XS2106056653	2 100 000.00	91.63%	3 193	EUR	1 927 465	1.27
DLTAS 2008-1 A	XS0390756285	173 578.29	99.88%	27	EUR	173 402	0.11
ABT 0.875% 09/2023	XS1883354620	1 500 000.00	99.20%	12 190	EUR	1 500 145	0.99
CCE 0% 09/2025	XS2337060607	850 000.00	92.53%		EUR	786 539	0.52
GLENLN 1.875% 09/23	XS1489184900	300 000.00	99.60%	5 440	EUR	304 237	0.20
NOVNVX 0.125% 09/23	XS1492825051	2 000 000.00	98.79%	2 370	EUR	1 978 170	1.30
NESNVX 0% 12/2025	XS2263684180	800 000.00	93.22%		EUR	745 728	0.49
BANQUE Float 02/23	XS2297660230	700 000.00	100.08%	437	EUR	700 962	0.46
ARNDTN 0.375 04/2027	XS2421195848	1 000 000.00	81.08%	1 428	EUR	812 218	0.53
MUFG 0.98% 10/2023	XS1890709774	1 000 000.00	99.11%	8 780	EUR	999 840	0.66
TACHEM Float 11/22	XS1843449809	1 500 000.00	100.10%	621	EUR	1 502 061	0.99
MUFG 0.339% 07/2024	XS2028899727	200 000.00	95.86%	82	EUR	191 806	0.13
MIZUHO 0.214% 10/25	XS2241387252	200 000.00	92.26%	386	EUR	184 902	0.12
TD 0.5% 01/2027	XS2432502008	1 200 000.00	88.69%	3 715	EUR	1 068 043	0.70
BCHINA 0% 04/2024	XS2332559470	250 000.00	96.12%		EUR	240 295	0.16
CEZCP 4.875% 04/2025	XS0502286908	900 000.00	104.93%	16 588	EUR	960 994	0.63
IMOBILIÁRIO						**8 944 227**	**5.89**
IMOBILIÁRIO - INV. INDIRETO						8 944 227	5.89
Fundimo	PTYCXTHM0007	1 092 318.00	8.19		EUR	8 944 227	5.89
LIQUIDEZ						**25 112 039**	**16.53**
TOTAL						**151 921 956**	**100.00**

Saldos de Unidades de Participação

	Peso (%)	Valor (EUR)
Valor (EUR)	100.00	151 921 955.860000
Quantidade		26 433 874.354159
Cotação 2022-09-01 (EUR)		5.747200

Câmbios

EUR / EUR	1.000000