CGD Pensões

CGD PENSÕES - SGFP,SA
AV. JOÃO XXI, 63 3ºPISO, 1000-300, LISBOA
FUNDO: CAIXA REFORMA PRUDENTE
Composição da Carteira em: 2021-12-31

COMPOSIÇÃO DETALHADA DA CARTEIRA

Designação	Código	Quantidade/ Montante	Cotação	Juro Corrido	Moeda Cotação	Valor (EUR)	Peso (%)
OBRIGAÇÕES						**135 756 865**	**78.27**
OBRIGAÇÕES - INV. DIRETO						135 756 865	78.27
OBRIGAÇÕES GOVERNOS						2 645 353	1.53
CCTS Float 06/2022	IT0005104473	2 000 000.00	100.30%	3	EUR	2 006 023	1.16
DBHNGR Flt 12/2024	XS1730863260	633 000.00	101.00%		EUR	639 330	0.37
OBRIGAÇÕES CRÉDITO						133 111 512	76.74
NOSPL 1.125% 05/23	PTNOSFOM0000	2 500 000.00	101.07%	18 801	EUR	2 545 551	1.47
TAGST 09-ENGY A1/25	PTTGUAOM0005	357 749.69	102.41%	258	EUR	366 617	0.21
CXGD 0.375% 09/2027	PTCGDCOM0037	900 000.00	98.17%	943	EUR	884 491	0.51
VW 1.375% 01/25	XS1642590480	500 000.00	103.40%	6 517	EUR	523 512	0.30
DB 1.125% 08/23	DE000DL19UC0	1 300 000.00	101.99%	4 968	EUR	1 330 838	0.77
VW 1.375% 10/2023	XS1893631330	500 000.00	102.45%	1 450	EUR	513 695	0.30
SAPGR 0.25% 03/2022	DE000A2TSTD0	500 000.00	100.06%	1 017	EUR	501 312	0.29
MRKGR 0.005% 12/2023	XS2023643146	800 000.00	100.41%	2	EUR	803 290	0.46
EOANGR 0% 09/2022	XS2091216205	1 500 000.00	100.25%		EUR	1 503 675	0.87
EOANGR 0% 12/2023	XS2103015009	650 000.00	100.33%		EUR	652 113	0.38
PBBGR Float 07/28/23	DE000A2YNV36	2 300 000.00	100.87%	1 453	EUR	2 321 394	1.34
PBBGR 0.625% 02/2022	DE000A2GSLC6	700 000.00	100.20%	3 740	EUR	705 168	0.41
BASGR 0.101% 06/2023	DE000A289DB1	400 000.00	100.42%	232	EUR	401 924	0.23
IFXGR 0.75% 06/2023	XS2194282948	500 000.00	101.16%	1 962	EUR	507 747	0.29
DB Float 05/2022	DE000DL19TQ2	1 000 000.00	100.21%	304	EUR	1 002 374	0.58
NRPBBGR 0.1% 02/2026	DE000A3H2ZX9	300 000.00	98.92%	275	EUR	297 038	0.17
VW 0% 07/2024	XS2343821794	900 000.00	99.71%		EUR	897 372	0.52
VW 0.125% 02/2027	XS2374595044	1 900 000.00	97.75%	924	EUR	1 858 136	1.07
CMZB Float 11/2023	DE000CZ45WX9	500 000.00	101.53%	230	EUR	507 895	0.29
BNP Float 09/22	XS1584041252	1 500 000.00	100.53%	109	EUR	1 508 119	0.87
BPCEGP Float 03/22	FR0013241130	500 000.00	100.17%	155	EUR	501 010	0.29
ACAFP Float 04/22	XS1598861588	1 000 000.00	100.21%	511	EUR	1 002 641	0.58
BNP Float 06/24	XS1626933102	500 000.00	101.32%	65	EUR	506 670	0.29
RENAUL Float 03/2022	FR0013260486	400 000.00	100.08%	16	EUR	400 316	0.23
GFCFP Float 06/22	FR0013266343	1 000 000.00	100.15%		EUR	1 001 480	0.58
RENAULT 0.75% 09/22	FR0013283371	2 500 000.00	100.44%	4 983	EUR	2 516 083	1.45
ACAFP Float 03/23	XS1787278008	500 000.00	100.54%	13	EUR	502 718	0.29
CAFP Float 06/22	FR0013342664	2 000 000.00	100.08%	16	EUR	2 001 616	1.15
ACAFP Float 01/2022	FR0013396777	200 000.00	100.02%		EUR	200 042	0.12
VIVFP 0% 06/2022	FR0013424850	1 400 000.00	100.08%		EUR	1 401 148	0.81
BPCEGP Float 01/2023	FR0013309317	500 000.00	100.40%		EUR	502 010	0.29
CAFP Float 09/2023	FR0013446580	400 000.00	100.55%	14	EUR	402 230	0.23

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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 (%)
DSYFP 0% 09/2022	FR0013444502	700 000.00	100.21%		EUR	701 442	0.40
RENAUL 0.25% 03/23	FR0013448669	200 000.00	100.23%	410	EUR	200 868	0.12
EFFP 0% 05/23	FR0013463643	700 000.00	100.33%		EUR	702 303	0.40
CAPFP 0.625% 06/2025	FR0013519048	2 000 000.00	101.73%	6 575	EUR	2 041 155	1.18
ALDFP 0.375% 10/2023	XS2243983520	500 000.00	100.77%	380	EUR	504 230	0.29
BNFP 0% 12/2025	FR0014003Q41	1 200 000.00	99.84%		EUR	1 198 068	0.69
CAFP 0.107% 06/2025	FR0014003Z81	500 000.00	99.28%	295	EUR	496 700	0.29
STANLN 3.625% 11/22	XS0858585051	1 000 000.00	103.19%	3 873	EUR	1 035 803	0.60
DGELN 1.75% 09/24	XS1112829947	400 000.00	104.48%	1 918	EUR	419 822	0.24
CCEP 1.125%05/24	XS1415535340	1 000 000.00	102.41%	6 781	EUR	1 030 851	0.59
LLOYDS 0.375% 01/25	XS2109394077	350 000.00	100.87%	1 215	EUR	354 246	0.20
GSK 0.125% 05/2023	XS2170609403	200 000.00	100.58%	160	EUR	201 324	0.12
BACR 1.5% 09/2023	XS1873982745	1 300 000.00	102.73%	6 411	EUR	1 341 836	0.77
BACR Float 05/2026	XS2342059784	650 000.00	101.94%	389	EUR	662 999	0.38
HSBC Float 09/2026	XS2388490802	300 000.00	102.15%	27	EUR	306 477	0.18
MRLSM 2.225% 04/23	XS1398336351	2 000 000.00	102.23%	30 601	EUR	2 075 241	1.20
SANTAN Float 03/22	XS1578916261	800 000.00	100.20%	107	EUR	801 683	0.46
CABKSM 1.125% 1/2023	XS1679158094	2 700 000.00	101.26%	29 460	EUR	2 763 399	1.59
SABSM 0.875% 03/2023	XS1731105612	1 300 000.00	100.96%	9 412	EUR	1 321 905	0.76
AMSSM Float 03/22	XS1878190757	600 000.00	100.00%		EUR	600 012	0.35
KUTXAB 0.5% 09/2024	ES0343307015	200 000.00	100.83%	268	EUR	201 920	0.12
SABSM 1.75% 06/2023	XS2193960668	200 000.00	100.78%	1 784	EUR	203 348	0.12
BNP 0% 09/2024	FR0014002NR7	1 000 000.00	100.02%		EUR	1 000 190	0.58
SANSCF 0.375% 06/24	XS2018637913	900 000.00	100.71%	1 738	EUR	908 083	0.52
SWEDA 0.25% 11/22	XS1711933033	1 000 000.00	100.58%	377	EUR	1 006 157	0.58
VLVY 0.1% 05/2022	XS1995748172	300 000.00	100.13%	182	EUR	300 560	0.17
SWEDA 0.25% 10/2024	XS2063261155	300 000.00	100.45%	173	EUR	301 508	0.17
VLVY 0% 02/2023	XS2115085230	400 000.00	100.24%		EUR	400 972	0.23
VLVY 0,125% 09/2024	XS2230884657	1 700 000.00	100.36%	617	EUR	1 706 737	0.98
VLVY 0% 05/2024	XS2402009539	900 000.00	100.10%		EUR	900 891	0.52
ISPIM Float 04/22	XS1599167589	2 250 000.00	100.23%	1 859	EUR	2 257 012	1.30
ACEIM Float 06223	XS1767087940	900 000.00	100.21%		EUR	901 881	0.52
FCABNK 0.625% 11/22	XS2001270995	150 000.00	100.64%	98	EUR	151 056	0.09
AZMIM 1.625% 12/2024	XS2081611993	1 000 000.00	102.84%	890	EUR	1 029 320	0.59
FCABNK 0.25% 02/2023	XS2109806369	400 000.00	100.36%	841	EUR	402 281	0.23
FCABNK 0.5% 09/2023	XS2231792586	1 500 000.00	100.71%	2 158	EUR	1 512 853	0.87
ISPIM Float 03/2023	XS1374993712	800 000.00	101.57%	669	EUR	813 229	0.47
C 2.375% 05/24	XS1068874970	2 500 000.00	105.73%	36 438	EUR	2 679 763	1.54
AMGN 1.25% 02/22	XS1369278251	900 000.00	100.07%	9 555	EUR	910 149	0.52
XYL 2.25% 03/23	XS1378780891	1 000 000.00	102.25%	18 247	EUR	1 040 737	0.60

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OBRIGAÇÕES > OBRIGAÇÕES - INV. DIRETO > OBRIGAÇÕES CRÉDITO

Designação	Código	Quantidade/ Montante	Cotação	Juro Corrido	Moeda Cotação	Valor (EUR)	Peso (%)
WFC Float 01/22	XS1558022866	1 000 000.00	100.03%		EUR	1 000 340	0.58
PCLN 0.8% 03/22	XS1577747782	1 000 000.00	100.12%	6 510	EUR	1 007 660	0.58
BAC Float 05/23	XS1602557495	1 000 000.00	100.21%	343	EUR	1 002 453	0.58
C Float 03/23	XS1795253134	1 000 000.00	100.50%		EUR	1 005 000	0.58
PG 0.625% 10/2024	XS1900750107	2 000 000.00	102.07%	2 158	EUR	2 043 558	1.18
T Float 09/23	XS1907118464	1 500 000.00	100.98%	309	EUR	1 515 054	0.87
MET 0.375% 04/2024	XS1979259220	1 000 000.00	101.04%	2 743	EUR	1 013 113	0.58
EMR 0.375% 05/2024	XS1999902502	400 000.00	100.91%	921	EUR	404 561	0.23
JEF 1% 07/2024	XS2030530450	500 000.00	102.12%	2 274	EUR	512 884	0.30
TOYOTA 0.625% 11/24	XS1720642138	600 000.00	101.72%	421	EUR	610 735	0.35
HOG 0.9% 11/19/24	XS2075185228	250 000.00	101.83%	265	EUR	254 848	0.15
FIS 0.125% 12/2022	XS2085547433	700 000.00	100.29%	70	EUR	702 100	0.40
CB 0.3% 12/2024	XS2091604715	800 000.00	100.56%	112	EUR	804 592	0.46
GS Float 04/2023	XS2107332483	1 000 000.00	100.06%	4	EUR	1 000 554	0.58
F 1.744% 07/2024	XS2116728895	800 000.00	101.50%	6 345	EUR	818 361	0.47
HON 0% 03/2024	XS2126093744	300 000.00	100.21%		EUR	300 615	0.17
BRK 0% 03/2025	XS2133056114	500 000.00	99.81%		EUR	499 030	0.29
CMCSA 0% 09/2026	XS2385397901	500 000.00	98.62%		EUR	493 115	0.28
GIS 0.125% 11/2025	XS2405467528	100 000.00	99.61%	16	EUR	99 627	0.06
XOM 0.142% 06/2024	XS2196322155	900 000.00	100.34%	662	EUR	903 758	0.52
CS Float 01/2026	CH0591979635	2 000 000.00	101.21%	1 871	EUR	2 026 151	1.17
EDPPL 2.375% 03/23	XS1385395121	2 000 000.00	103.24%	36 959	EUR	2 101 799	1.21
DAIGR Float 05/22	DE000A19HBM3	1 500 000.00	100.14%		EUR	1 502 115	0.87
NIBCAP 1.5% 01/22	XS1554112281	1 000 000.00	100.12%	13 767	EUR	1 015 007	0.59
DAIGR Float 01/23	DE000A19UNN9	1 000 000.00	100.36%		EUR	1 003 630	0.58
NIBCAP 1.125% 04/23	XS1809240515	1 000 000.00	101.49%	7 921	EUR	1 022 851	0.59
BAYNGR Float 06/22	XS1840614736	300 000.00	100.17%		EUR	300 519	0.17
INTNED Float 09/23	XS1882544205	1 000 000.00	101.19%	87	EUR	1 012 027	0.58
VW Float 11/24	XS1910947941	800 000.00	103.48%	1 010	EUR	828 810	0.48
ABNANV 0.875% 01/24	XS1935139995	1 000 000.00	102.08%	8 414	EUR	1 029 184	0.59
BMW 0.625% 10/2023	XS1948612905	2 000 000.00	101.47%	2 979	EUR	2 032 339	1.17
RABOBK 0.625% 02/24	XS1956955980	400 000.00	101.59%	2 110	EUR	408 486	0.24
ANNGR Float 12/2022	DE000A19X793	2 000 000.00	100.31%		EUR	2 006 180	1.16
NIBCAP 0.875% 07/25	XS2023631489	400 000.00	101.97%	1 697	EUR	409 557	0.24
ENELIM 0% 06/2024	XS2066706818	700 000.00	99.92%		EUR	699 426	0.40
ALVGR 0% 01/2025	DE000A28RSQ8	1 300 000.00	100.25%		EUR	1 303 289	0.75
DLR 0.125% 10/2022	XS2100663223	300 000.00	100.22%	80	EUR	300 728	0.17
REPSM 0.125% 10/2024	XS2241090088	1 000 000.00	100.38%	301	EUR	1 004 141	0.58
DAIGR 0.875% 04/2024	DE000A194DD9	600 000.00	102.15%	3 840	EUR	616 740	0.36
TMO 0% 11/2023	XS2407913586	500 000.00	100.08%		EUR	500 385	0.29

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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 (%)
NYKRE Float 06/22	DK0009514473	2 000 000.00	100.16%		EUR	2 003 280	1.15
DANBNK 1,375% 05/23	XS2194006834	2 000 000.00	100.56%	16 726	EUR	2 027 886	1.17
JYBC 0.375% 10/2025	XS2243666125	1 250 000.00	100.33%	1 002	EUR	1 255 177	0.72
MINGNO 0.75% 03/23	XS1827891869	1 500 000.00	101.39%	5 610	EUR	1 526 415	0.88
SCBNOR 0.875% 01/22	XS1936784831	200 000.00	100.06%	1 654	EUR	201 772	0.12
KBCBB 0.75% 10/23	BE0002266352	1 500 000.00	101.69%	2 312	EUR	1 527 647	0.88
KBCBB Float 11/22	BE0002281500	500 000.00	100.42%		EUR	502 075	0.29
KBCBB 1.125% 01/2024	BE0002631126	400 000.00	102.53%	4 204	EUR	414 328	0.24
CCBGBB 0.01% 10/2025	BE6324720299	600 000.00	99.38%	13	EUR	596 305	0.34
RBIAV 6% 10/2023	XS0981632804	1 000 000.00	110.48%	12 658	EUR	1 117 448	0.64
RBIAV 0.25% 01/2025	XS2106056653	2 100 000.00	100.32%	4 948	EUR	2 111 605	1.22
DLTAS 2008-1 A	XS0390756285	321 789.06	99.97%		EUR	321 686	0.19
ABT 0.875% 09/2023	XS1883354620	1 500 000.00	101.88%	3 452	EUR	1 531 697	0.88
CCE 0% 09/2025	XS2337060607	850 000.00	99.14%		EUR	842 648	0.49
GLENLN 1.875% 09/23	XS1489184900	300 000.00	102.62%	1 695	EUR	309 555	0.18
DHR Float 06/22	XS1637162246	1 000 000.00	100.17%		EUR	1 001 720	0.58
MDT 0% 03/2023	XS2240133459	1 500 000.00	100.30%		EUR	1 504 515	0.87
NESNVX 0% 12/2025	XS2263684180	800 000.00	99.82%		EUR	798 592	0.46
BANQUE Float 02/23	XS2297660230	700 000.00	100.42%	137	EUR	703 091	0.41
ARNDTN 0.375 04/2027	XS2421195848	1 000 000.00	97.58%	175	EUR	975 955	0.56
SUMIBK Float 06/22	XS1621087359	1 500 000.00	100.19%		EUR	1 502 805	0.87
MUFG 0.98% 10/2023	XS1890709774	1 000 000.00	102.00%	2 255	EUR	1 022 225	0.59
TACHEM Float 11/22	XS1843449809	1 500 000.00	100.81%	893	EUR	1 513 043	0.87
MUFG 0.339% 07/2024	XS2028899727	200 000.00	100.88%	308	EUR	202 066	0.12
MIZUHO 0.214% 10/25	XS2241387252	200 000.00	99.87%	101	EUR	199 835	0.12
BNS FLOAT 10/22	XS1694774420	1 000 000.00	100.39%	130	EUR	1 004 070	0.58
BCHINA 0% 04/2024	XS2332559470	250 000.00	99.80%		EUR	249 508	0.14
CEZCP 4.875% 04/2025	XS0502286908	900 000.00	115.42%	31 253	EUR	1 070 006	0.62
OBRIGAÇÕES - INV. INDIRETO						0	0.00
OBRIGAÇÕES - INV. INDIRETO - GOVERNOS						0	0.00
OEH2 EUR EUX 03/22	DE000C6EBR81	-34.00	133.24		EUR	0	0.00
IMOBILIÁRIO						**8 642 570**	**4.98**
IMOBILIÁRIO - INV. INDIRETO						8 642 570	4.98
Fundimo	PTYCXTHM0007	1 079 013.00	8.01		EUR	8 642 570	4.98
LIQUIDEZ						**29 051 703**	**16.75**
TOTAL						**173 451 139**	**100.00**

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Saldos de Unidades de Participação

	Peso (%)	Valor (EUR)
Valor (EUR)	100.00	173 451 138.970000
Quantidade		29 382 230.240629
Cotação 2022-01-01 (EUR)		5.903300

Câmbios

EUR / EUR	1.000000