



# CGD Pensões

CGD PENSÕES - SGFP,SA

Av. Joao XXI, 63 - 3º, 1000-300, Lisboa

FUNDO: CAIXA REFORMA RENDIMENTO

Composição da Carteira em: 2023-01-31

## COMPOSIÇÃO DETALHADA DA CARTEIRA

Designação	Código	Quantidade/ Montante	Cotação	Juro Corrido	Moeda Cotação	Valor (EUR)	Peso (%)
<b>OBRIGAÇÕES</b>						<b>118 686 478</b>	<b>81.62</b>
OBRIGAÇÕES - INV. DIRETO						118 686 478	81.62
OBRIGAÇÕES GOVERNOS						2 506 542	1.72
SPGB 0% 05/2025	ES0000012K38	2 000 000.00	93.55%		EUR	1 870 920	1.29
DBHNGR Fit 12/2024	XS1730863260	633 000.00	100.04%	2 350	EUR	635 622	0.44
OBRIGAÇÕES CRÉDITO						116 179 935	79.89
NOSPL 1.125% 05/23	PTNOSFOM0000	2 500 000.00	99.03%	21 190	EUR	2 496 815	1.72
TAGST 09-ENGY A1/25	PTTGUAOM0005	237 114.38	100.29%	512	EUR	238 314	0.16
CXGD 1.25% 11/24	PTCGDMOM0027	600 000.00	95.52%	1 397	EUR	574 487	0.40
BCPPL 1.125% 02/2027	PTBCPHOM0066	300 000.00	85.11%	3 273	EUR	258 606	0.18
CXGD 0.375% 09/2027	PTCGDCOM0037	900 000.00	85.80%	1 230	EUR	773 385	0.53
CXGD 2.875% 06/2026	PTCGDNOM0026	700 000.00	95.74%	12 737	EUR	682 931	0.47
BCPPL 8.5% 10/2025	PTBCPBOM0062	500 000.00	103.91%	11 527	EUR	531 082	0.37
VW 1.375% 01/25	XS1642590480	500 000.00	95.82%	226	EUR	479 311	0.33
DB 1.125% 08/23	DE000DL19UC0	1 300 000.00	98.91%	6 211	EUR	1 292 028	0.89
VW 1.375% 10/2023	XS1893631330	500 000.00	98.62%	2 034	EUR	495 154	0.34
MRKGR 0.005% 12/2023	XS2023643146	800 000.00	97.33%	5	EUR	778 645	0.54
EOANGR 0% 12/2023	XS2103015009	650 000.00	97.31%		EUR	632 489	0.43
BASGR 0.101% 06/2023	DE000A289DB1	400 000.00	99.07%	267	EUR	396 563	0.27
IFXGR 0.75% 06/2023	XS2194282948	500 000.00	99.10%	2 281	EUR	497 791	0.34
NRPBBGR 0.1% 02/2026	DE000A3H2ZX9	300 000.00	86.84%	299	EUR	260 825	0.18
VW 0% 07/2024	XS2343821794	900 000.00	94.83%		EUR	853 443	0.59
VW 0.125% 02/2027	XS2374595044	1 900 000.00	85.82%	2 303	EUR	1 632 921	1.12
CMZB Float 11/2023	DE000CZ45WX9	500 000.00	100.60%	2 744	EUR	505 724	0.35
ANNGR 1.375% 01/2026	DE000A3MQS56	800 000.00	92.47%	121	EUR	739 857	0.51
BNP Float 06/24	XS1626933102	500 000.00	100.69%	2 119	EUR	505 584	0.35
RENAUL 0.25% 03/23	FR0013448669	200 000.00	99.75%	452	EUR	199 952	0.14
EFFP 0% 05/23	FR0013463643	700 000.00	99.13%		EUR	693 882	0.48
CAPFP 0.625% 06/2025	FR0013519048	2 000 000.00	93.76%	7 637	EUR	1 882 797	1.29
ALDFP 0.375% 10/2023	XS2243983520	500 000.00	97.68%	539	EUR	488 934	0.34
BNFP 0% 12/2025	FR0014003Q41	1 200 000.00	91.76%		EUR	1 101 132	0.76
CAFP 0.107% 06/2025	FR0014003Z81	500 000.00	92.35%	340	EUR	462 070	0.32
KERFP 1.25% 05/2025	FR001400A5N5	800 000.00	95.99%	7 452	EUR	775 356	0.53
SOCGEN 1.5% 05/2025	FR001400AO22	1 000 000.00	96.96%	10 151	EUR	979 771	0.67
BFCM 1% 05/2025	FR0014009A50	2 000 000.00	94.43%	13 918	EUR	1 902 598	1.31
DGELN 1.75% 09/24	XS1112829947	400 000.00	97.78%	2 512	EUR	393 620	0.27
CCEP 1.125%05/24	XS1415535340	1 000 000.00	97.06%	7 736	EUR	978 286	0.67
HSBC 1.5% 12/2024	XS1917601582	514 000.00	98.39%	1 246	EUR	506 981	0.35



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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	93.73%	14	EUR	328 055	0.23
GSK 0.125% 05/2023	XS2170609403	200 000.00	99.29%	182	EUR	198 756	0.14
BACR 1.5% 09/2023	XS1873982745	1 300 000.00	99.05%	8 067	EUR	1 295 769	0.89
BACR Float 05/2026	XS2342059784	650 000.00	98.37%	3 991	EUR	643 390	0.44
HSBC Float 09/2026	XS2388490802	300 000.00	99.28%	916	EUR	298 741	0.21
NGGLN 2.179% 06/2026	XS2486461010	1 950 000.00	95.21%	28 754	EUR	1 885 388	1.30
BACR 2.885% 01/2027	XS2487667276	300 000.00	96.18%	24	EUR	288 552	0.20
NWG Float 01/2026	XS2576255751	800 000.00	100.22%	1 384	EUR	803 176	0.55
MRLSM 2.225% 04/23	XS1398336351	2 000 000.00	99.62%	34 381	EUR	2 026 841	1.39
SABSM 0.875% 03/2023	XS1731105612	1 300 000.00	99.82%	10 378	EUR	1 308 077	0.90
KUTXAB 0.5% 09/2024	ES0343307015	200 000.00	94.87%	353	EUR	190 085	0.13
BNP 0% 09/2024	FR0014002NR7	1 000 000.00	94.13%		EUR	941 320	0.65
SANSCF 0.375% 06/24	XS2018637913	900 000.00	95.69%	2 025	EUR	863 253	0.59
AMSSM Float 01/2024	XS2432941008	1 000 000.00	99.97%	593	EUR	1 000 283	0.69
SWEDA 0.25% 10/2024	XS2063261155	300 000.00	94.63%	236	EUR	284 129	0.20
VLVY 0% 02/2023	XS2115085230	400 000.00	99.93%		EUR	399 732	0.27
VLVY 0,125% 09/2024	XS2230884657	1 700 000.00	94.73%	798	EUR	1 611 191	1.11
VLVY 0% 05/2024	XS2402009539	900 000.00	95.78%		EUR	862 047	0.59
ERICB 1.125% 02/27	XS2441574089	1 100 000.00	87.09%	12 138	EUR	970 095	0.67
SEB 1.75% 11/2026	XS2478690931	1 400 000.00	94.29%	5 504	EUR	1 325 564	0.91
VATFAL Flt 04/2024	XS2546459582	400 000.00	100.19%	441	EUR	401 197	0.28
ACEIM Float 06223	XS1767087940	900 000.00	100.00%	4 471	EUR	904 498	0.62
ISPIM 1% 07/2024	XS2022425297	1 400 000.00	96.22%	8 132	EUR	1 355 226	0.93
AZMIM 1.625% 12/2024	XS2081611993	1 000 000.00	95.36%	2 271	EUR	955 851	0.66
FCABNK 0.25% 02/2023	XS2109806369	400 000.00	99.82%	926	EUR	400 202	0.28
FCABNK 0.5% 09/2023	XS2231792586	1 500 000.00	98.23%	2 795	EUR	1 476 275	1.02
ISPIM Float 03/2023	XS1374993712	800 000.00	100.03%	4 617	EUR	804 881	0.55
C 2.375% 05/24	XS1068874970	2 500 000.00	98.87%	41 481	EUR	2 513 281	1.73
PG 1.125% 11/23	XS1314318301	1 100 000.00	98.60%	3 085	EUR	1 087 652	0.75
JNJ 0.65% 05/24	XS1411535799	1 400 000.00	97.24%	6 407	EUR	1 367 725	0.94
JPM 0.625% 01/2024	XS1456422135	1 000 000.00	97.63%	120	EUR	976 430	0.67
GS 1.375% 05/24	XS1614198262	1 000 000.00	97.33%	9 870	EUR	983 170	0.68
PG 0.625% 10/2024	XS1900750107	2 000 000.00	95.82%	3 219	EUR	1 919 559	1.32
T Float 09/23	XS1907118464	1 500 000.00	100.34%	6 820	EUR	1 511 950	1.04
MET 0.375% 04/2024	XS1979259220	1 000 000.00	96.39%	3 062	EUR	966 972	0.66
EMR 0.375% 05/2024	XS1999902502	400 000.00	96.23%	1 048	EUR	385 968	0.27
JEF 1% 07/2024	XS2030530450	500 000.00	95.72%	2 699	EUR	481 314	0.33
TOYOTA 0.625% 11/24	XS1720642138	600 000.00	95.27%	740	EUR	572 378	0.39
HOG 0.9% 11/19/24	XS2075185228	250 000.00	95.30%	456	EUR	238 699	0.16
CB 0.3% 12/2024	XS2091604715	800 000.00	93.63%	316	EUR	749 356	0.52



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Designação	Código	Quantidade/ Montante	Cotação	Juro Corrido	Moeda Cotação	Valor (EUR)	Peso (%)
F 1.744% 07/2024	XS2116728895	800 000.00	95.96%	7 530	EUR	775 170	0.53
HON 0% 03/2024	XS2126093744	300 000.00	96.35%		EUR	289 059	0.20
BRK 0% 03/2025	XS2133056114	1 700 000.00	93.33%		EUR	1 586 593	1.09
CMCSA 0% 09/2026	XS2385397901	500 000.00	88.64%		EUR	443 215	0.30
GIS 0.125% 11/2025	XS2405467528	100 000.00	91.43%	27	EUR	91 458	0.06
XOM 0.142% 06/2024	XS2196322155	900 000.00	95.78%	770	EUR	862 817	0.59
DLR 2.625% 04/2024	XS1395180802	1 500 000.00	97.54%	31 500	EUR	1 494 645	1.03
GM 1% 02/2025	XS2444424639	500 000.00	94.78%	4 685	EUR	478 605	0.33
PEP 0.25% 06/2024	XS2168625460	1 400 000.00	96.52%	2 599	EUR	1 353 851	0.93
AAPL 0% 11/2025	XS2079716853	1 500 000.00	92.26%		EUR	1 383 945	0.95
V 1.5% 06/2026	XS2479941499	1 200 000.00	94.59%	12 082	EUR	1 147 150	0.79
K 1% 05/2024	XS1410417544	700 000.00	97.11%	4 986	EUR	684 721	0.47
CS Float 01/2026	CH0591979635	2 000 000.00	92.00%	2 923	EUR	1 842 863	1.27
UBS 1% 03/2025	CH1168499791	900 000.00	96.85%	7 816	EUR	879 475	0.60
ASML 1.375% 07/26	XS1405780963	1 500 000.00	94.44%	11 810	EUR	1 428 455	0.98
EDPPL 2.375% 03/23	XS1385395121	2 000 000.00	99.95%	40 993	EUR	2 039 953	1.40
NIBCAP 1.125% 04/23	XS1809240515	1 000 000.00	99.60%	8 877	EUR	1 004 857	0.69
VW Float 11/24	XS1910947941	800 000.00	101.29%	5 717	EUR	816 037	0.56
ABNANV 0.875% 01/24	XS1935139995	1 000 000.00	97.92%	408	EUR	979 568	0.67
BMW 0.625% 10/2023	XS1948612905	2 000 000.00	98.41%	4 041	EUR	1 972 261	1.36
RABOBK 0.625% 02/24	XS1956955980	400 000.00	97.26%	2 322	EUR	391 342	0.27
NIBCAP 0.875% 07/25	XS2023631489	400 000.00	91.53%	1 995	EUR	368 099	0.25
ENELIM 0% 06/2024	XS2066706818	700 000.00	95.27%		EUR	666 897	0.46
ALVGR 0% 01/2025	DE000A28RSQ8	1 300 000.00	93.95%		EUR	1 221 311	0.84
ABNANV 1.25% 05/2025	XS2180510732	500 000.00	95.13%	4 264	EUR	479 929	0.33
REPSM 0.125% 10/2024	XS2241090088	1 000 000.00	94.63%	408	EUR	946 698	0.65
DAIGR 0.875% 04/2024	DE000A194DD9	600 000.00	97.22%	4 286	EUR	587 612	0.40
TMO 0% 11/2023	XS2407913586	500 000.00	97.50%		EUR	487 490	0.34
INTNED 1.25% 02/27	XS2443920249	700 000.00	91.95%	8 390	EUR	652 047	0.45
BMW 0.5% 02/2025	XS2447561403	500 000.00	94.83%	2 356	EUR	476 496	0.33
DTRGR 1.25% 04/2025	XS2466172280	400 000.00	95.24%	4 123	EUR	385 067	0.26
COLOBD FLT 05/2024	XS2481287394	400 000.00	100.41%	2 042	EUR	403 670	0.28
ENELIM 1.5% 07/2025	XS1937665955	1 300 000.00	95.57%	10 418	EUR	1 252 789	0.86
TOYOTA 3.375% 01/26	XS2572989650	800 000.00	99.94%	1 405	EUR	800 885	0.55
JYBC 0.375% 10/2025	XS2243666125	1 250 000.00	93.43%	1 400	EUR	1 169 237	0.80
SYDBDC 4.75% 09/2025	XS2538445581	2 000 000.00	100.53%	32 274	EUR	2 042 934	1.40
MINGNO 0.75% 03/23	XS1827891869	1 500 000.00	99.00%	6 565	EUR	1 491 490	1.03
OPBANK 2.875% 12/25	XS2530506752	1 500 000.00	98.19%	5 671	EUR	1 478 551	1.02
KBCBB 0.75% 10/23	BE0002266352	1 500 000.00	98.33%	3 267	EUR	1 478 142	1.02
KBCBB 1.125% 01/2024	BE0002631126	400 000.00	98.02%	86	EUR	392 182	0.27



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Designação	Código	Quantidade/ Montante	Cotação	Juro Corrido	Moeda Cotação	Valor (EUR)	Peso (%)
CCBGBB 0.01% 10/2025	BE6324720299	600 000.00	91.37%	18	EUR	548 238	0.38
RBIIV 6% 10/2023	XS0981632804	1 000 000.00	101.12%	17 753	EUR	1 028 983	0.71
RBIIV 0.25% 01/2025	XS2106056653	2 100 000.00	91.56%	144	EUR	1 922 946	1.32
DLTAS 2008-1 A	XS0390756285	91 247.62	99.17%	58	EUR	90 550	0.06
ABT 0.875% 09/2023	XS1883354620	1 500 000.00	98.60%	4 567	EUR	1 483 507	1.02
CCE 0% 09/2025	XS2337060607	850 000.00	91.73%		EUR	779 688	0.54
GLENLN 1.875% 09/23	XS1489184900	300 000.00	99.11%	2 173	EUR	299 488	0.21
NOVNVX 0.125% 09/23	XS1492825051	2 000 000.00	98.40%	918	EUR	1 968 978	1.35
NESNVX 0% 12/2025	XS2263684180	800 000.00	92.31%		EUR	738 512	0.51
BANQUE Float 02/23	XS2297660230	700 000.00	100.00%	3 989	EUR	703 996	0.48
ARNDTN 0.375 04/2027	XS2421195848	1 000 000.00	73.79%	3 000	EUR	740 910	0.51
MUFG 0.98% 10/2023	XS1890709774	1 000 000.00	98.56%	3 088	EUR	988 668	0.68
MUFG 0.339% 07/2024	XS2028899727	200 000.00	95.68%	366	EUR	191 734	0.13
MIZUHO 0.214% 10/25	XS2241387252	200 000.00	91.80%	137	EUR	183 743	0.13
TD 0.5% 01/2027	XS2432502008	1 200 000.00	88.31%	230	EUR	1 059 914	0.73
TD 0,375% 04/2024	XS1985806600	1 000 000.00	96.51%	2 897	EUR	967 987	0.67
BCHINA 0% 04/2024	XS2332559470	250 000.00	95.41%		EUR	238 535	0.16
CEZCP 4.875% 04/2025	XS0502286908	900 000.00	101.41%	34 980	EUR	947 634	0.65
<b>IMOBILIÁRIO</b>						<b>9 154 965</b>	<b>6.30</b>
IMOBILIÁRIO - INV. INDIRETO						9 154 965	6.30
Fundimo	PTYCXTHM0007	1 105 592.00	8.28		EUR	9 154 965	6.30
<b>LIQUIDEZ</b>						<b>17 575 189</b>	<b>12.09</b>
<b>TOTAL</b>						<b>145 416 632</b>	<b>100.00</b>

## Saldos de Unidades de Participação

	Peso (%)	Valor (EUR)
Valor (EUR)	100.00	145 416 631.760000
Quantidade		25 331 299.005279
Cotação 2023-02-01 (EUR)		5.740600

## Câmbios

EUR / EUR	1.000000
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