



CGD Pensões

CGD PENSÕES - SGFP,SA

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

FUNDO: CAIXA REFORMA RENDIMENTO

Composição da Carteira em: 2023-03-31

COMPOSIÇÃO DETALHADA DA CARTEIRA

Designação	Código	Quantidade/ Montante	Cotação	Juro Corrido	Moeda Cotação	Valor (EUR)	Peso (%)
OBRIGAÇÕES						115 706 645	81.24
OBRIGAÇÕES - INV. DIRETO						115 706 645	81.24
OBRIGAÇÕES GOVERNOS						1 879 620	1.32
SPGB 0% 05/2025	ES0000012K38	2 000 000.00	93.98%		EUR	1 879 620	1.32
OBRIGAÇÕES CRÉDITO						113 827 025	79.92
NOSPL 1.125% 05/23	PTNOSFOM0000	2 500 000.00	99.74%	25 736	EUR	2 519 261	1.77
TAGST 09-ENGY A1/25	PTTGUAOM0005	218 393.90	100.32%	521	EUR	219 614	0.15
CXGD 1.25% 11/24	PTCGDMOM0027	600 000.00	95.49%	2 610	EUR	575 532	0.40
BCPPL 1.125% 02/2027	PTBCPHOM0066	300 000.00	83.32%	444	EUR	250 413	0.18
CXGD 0.375% 09/2027	PTCGDCOM0037	900 000.00	86.59%	1 775	EUR	781 112	0.55
CXGD 2.875% 06/2026	PTCGDNOM0026	700 000.00	96.06%	15 990	EUR	688 417	0.48
BCPPL 8.5% 10/2025	PTBCPBOM0062	500 000.00	100.71%	18 397	EUR	521 962	0.37
VW 1.375% 01/25	XS1642590480	500 000.00	95.91%	1 337	EUR	480 907	0.34
DB 1.125% 08/23	DE000DL19UC0	1 300 000.00	98.89%	8 575	EUR	1 294 197	0.91
VW 1.375% 10/2023	XS1893631330	500 000.00	98.91%	3 146	EUR	497 681	0.35
MRKGR 0.005% 12/2023	XS2023643146	800 000.00	97.68%	12	EUR	781 460	0.55
EOANGR 0% 12/2023	XS2103015009	650 000.00	97.71%		EUR	635 141	0.45
BASGR 0.101% 06/2023	DE000A289DB1	400 000.00	99.40%	332	EUR	397 936	0.28
IFXGR 0.75% 06/2023	XS2194282948	500 000.00	99.25%	2 887	EUR	499 117	0.35
NRPBBGR 0.1% 02/2026	DE000A3H2ZX9	300 000.00	84.62%	48	EUR	253 920	0.18
VW 0% 07/2024	XS2343821794	900 000.00	95.36%		EUR	858 240	0.60
VW 0.125% 02/2027	XS2374595044	1 900 000.00	86.26%	312	EUR	1 639 309	1.15
DBHNGR Flt 12/2024	XS1730863260	633 000.00	100.06%	1 450	EUR	634 823	0.45
CMZB Float 11/2023	DE000CZ45WX9	500 000.00	100.30%	1 842	EUR	503 322	0.35
ANNGR 1.375% 01/2026	DE000A3MQS56	800 000.00	90.41%	1 899	EUR	725 139	0.51
BNP Float 06/24	XS1626933102	500 000.00	100.59%	1 250	EUR	504 195	0.35
EFFP 0% 05/23	FR0013463643	700 000.00	99.50%		EUR	696 486	0.49
CAPFP 0.625% 06/2025	FR0013519048	2 000 000.00	93.88%	9 658	EUR	1 887 338	1.33
ALDFP 0.375% 10/2023	XS2243983520	500 000.00	98.15%	842	EUR	491 587	0.35
BNFP 0% 12/2025	FR0014003Q41	1 200 000.00	91.86%		EUR	1 102 308	0.77
CAFP 0.107% 06/2025	FR0014003Z81	500 000.00	92.29%	427	EUR	461 877	0.32
KERFP 1.25% 05/2025	FR001400A5N5	800 000.00	95.74%	9 068	EUR	775 012	0.54
SOCGEN 1.5% 05/2025	FR001400AO22	1 000 000.00	97.11%	12 575	EUR	983 665	0.69
BFCM 1% 05/2025	FR0014009A50	2 000 000.00	94.58%	17 151	EUR	1 908 811	1.34
ACAFP Float 03/2025	FR001400GDG7	1 700 000.00	99.91%	3 741	EUR	1 702 177	1.20
DGELN 1.75% 09/24	XS1112829947	400 000.00	97.80%	3 644	EUR	394 824	0.28
CCEP 1.125%05/24	XS1415535340	1 000 000.00	97.13%	9 555	EUR	980 865	0.69
HSBC 1.5% 12/2024	XS1917601582	514 000.00	98.46%	2 493	EUR	508 551	0.36



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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	94.03%	227	EUR	329 314	0.23
GSK 0.125% 05/2023	XS2170609403	200 000.00	99.65%	222	EUR	199 516	0.14
BACR 1.5% 09/2023	XS1873982745	1 300 000.00	99.05%	11 219	EUR	1 298 804	0.91
BACR Float 05/2026	XS2342059784	650 000.00	99.02%	3 061	EUR	646 678	0.45
HSBC Float 09/2026	XS2388490802	300 000.00	99.62%	267	EUR	299 130	0.21
NGGLN 2.179% 06/2026	XS2486461010	1 950 000.00	95.83%	35 622	EUR	1 904 288	1.34
BACR 2.885% 01/2027	XS2487667276	300 000.00	95.18%	1 423	EUR	286 963	0.20
NWG Float 01/2026	XS2576255751	800 000.00	100.32%	5 682	EUR	808 274	0.57
MRLSM 2.225% 04/23	XS1398336351	2 000 000.00	99.78%	41 574	EUR	2 037 114	1.43
KUTXAB 0.5% 09/2024	ES0343307015	200 000.00	94.67%	515	EUR	189 861	0.13
BNP 0% 09/2024	FR0014002NR7	1 000 000.00	94.40%		EUR	943 960	0.66
SANSCF 0.375% 06/24	XS2018637913	900 000.00	95.78%	2 571	EUR	864 600	0.61
SWEDA 0.25% 10/2024	XS2063261155	300 000.00	94.64%	358	EUR	284 269	0.20
VLVY 0,125% 09/2024	XS2230884657	1 700 000.00	95.11%	1 141	EUR	1 617 926	1.14
VLVY 0% 05/2024	XS2402009539	900 000.00	95.94%		EUR	863 451	0.61
ERICB 1.125% 02/27	XS2441574089	1 100 000.00	87.14%	1 763	EUR	960 314	0.67
SEB 1.75% 11/2026	XS2478690931	1 400 000.00	93.29%	9 464	EUR	1 315 468	0.92
VATFAL Flt 04/2024	XS2546459582	400 000.00	100.18%	2 299	EUR	403 007	0.28
ISPIM 1% 07/2024	XS2022425297	1 400 000.00	96.46%	10 395	EUR	1 360 821	0.96
AZMIM 1.625% 12/2024	XS2081611993	1 000 000.00	95.59%	4 897	EUR	960 757	0.67
FCABNK 0.5% 09/2023	XS2231792586	1 500 000.00	98.71%	4 007	EUR	1 484 597	1.04
C 2.375% 05/24	XS1068874970	2 500 000.00	98.37%	51 079	EUR	2 510 279	1.76
PG 1.125% 11/23	XS1314318301	1 100 000.00	98.72%	5 086	EUR	1 090 951	0.77
JNJ 0.65% 05/24	XS1411535799	1 400 000.00	97.20%	7 878	EUR	1 368 720	0.96
JPM 0.625% 01/2024	XS1456422135	1 000 000.00	97.52%	1 130	EUR	976 320	0.69
GS 1.375% 05/24	XS1614198262	1 000 000.00	97.36%	12 092	EUR	985 692	0.69
PG 0.625% 10/2024	XS1900750107	2 000 000.00	96.04%	5 240	EUR	1 926 060	1.35
T Float 09/23	XS1907118464	1 500 000.00	100.20%	3 955	EUR	1 507 000	1.06
MET 0.375% 04/2024	XS1979259220	1 000 000.00	96.50%	3 668	EUR	968 688	0.68
EMR 0.375% 05/2024	XS1999902502	400 000.00	96.55%	1 290	EUR	387 506	0.27
JEF 1% 07/2024	XS2030530450	500 000.00	95.55%	3 507	EUR	481 242	0.34
TOYOTA 0.625% 11/24	XS1720642138	600 000.00	95.72%	1 346	EUR	575 678	0.40
HOG 0.9% 11/19/24	XS2075185228	250 000.00	95.16%	820	EUR	238 707	0.17
CB 0.3% 12/2024	XS2091604715	800 000.00	94.16%	704	EUR	753 976	0.53
F 1.744% 07/2024	XS2116728895	800 000.00	95.81%	9 786	EUR	776 226	0.55
HON 0% 03/2024	XS2126093744	300 000.00	96.67%		EUR	290 022	0.20
BRK 0% 03/2025	XS2133056114	1 700 000.00	93.41%		EUR	1 587 936	1.11
CMCSA 0% 09/2026	XS2385397901	500 000.00	88.79%		EUR	443 940	0.31
GIS 0.125% 11/2025	XS2405467528	100 000.00	91.72%	47	EUR	91 767	0.06
XOM 0.142% 06/2024	XS2196322155	900 000.00	96.08%	977	EUR	865 652	0.61



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Designação	Código	Quantidade/ Montante	Cotação	Juro Corrido	Moeda Cotação	Valor (EUR)	Peso (%)
DLR 2.625% 04/2024	XS1395180802	1 500 000.00	97.64%	37 865	EUR	1 502 405	1.05
GM 1% 02/2025	XS2444424639	500 000.00	94.75%	493	EUR	474 258	0.33
PEP 0.25% 06/2024	XS2168625460	1 400 000.00	96.71%	3 164	EUR	1 357 062	0.95
AAPL 0% 11/2025	XS2079716853	1 500 000.00	92.32%		EUR	1 384 740	0.97
V 1.5% 06/2026	XS2479941499	1 200 000.00	94.25%	14 992	EUR	1 146 004	0.80
K 1% 05/2024	XS1410417544	700 000.00	97.02%	6 118	EUR	685 251	0.48
IBM 3.375% 02/2027	XS2583741934	1 200 000.00	99.66%	5 992	EUR	1 201 864	0.84
CS Float 01/2026	CH0591979635	2 000 000.00	92.37%	13 700	EUR	1 861 020	1.31
UBS 1% 03/2025	CH1168499791	900 000.00	96.50%	270	EUR	868 770	0.61
ASML 1.375% 07/26	XS1405780963	1 500 000.00	94.53%	15 144	EUR	1 433 034	1.01
NIBCAP 1.125% 04/23	XS1809240515	1 000 000.00	99.89%	10 695	EUR	1 009 625	0.71
VW Float 11/24	XS1910947941	800 000.00	101.36%	4 116	EUR	814 956	0.57
ABNANV 0.875% 01/24	XS1935139995	1 000 000.00	97.91%	1 822	EUR	980 962	0.69
BMW 0.625% 10/2023	XS1948612905	2 000 000.00	98.68%	6 062	EUR	1 979 742	1.39
RABOBK 0.625% 02/24	XS1956955980	400 000.00	97.23%	226	EUR	389 138	0.27
NIBCAP 0.875% 07/25	XS2023631489	400 000.00	91.60%	2 560	EUR	368 972	0.26
ENELIM 0% 06/2024	XS2066706818	700 000.00	95.84%		EUR	670 880	0.47
ALVGR 0% 01/2025	DE000A28RSQ8	1 300 000.00	94.39%		EUR	1 227 096	0.86
ABNANV 1.25% 05/2025	XS2180510732	500 000.00	94.82%	5 274	EUR	479 384	0.34
REPSM 0.125% 10/2024	XS2241090088	1 000 000.00	95.21%	610	EUR	952 700	0.67
DAIGR 0.875% 04/2024	DE000A194DD9	600 000.00	97.58%	5 135	EUR	590 609	0.41
TMO 0% 11/2023	XS2407913586	500 000.00	97.94%		EUR	489 675	0.34
INTNED 1.25% 02/27	XS2443920249	700 000.00	91.64%	1 055	EUR	642 549	0.45
BMW 0.5% 02/2025	XS2447561403	500 000.00	95.52%	260	EUR	477 880	0.34
DTRGR 1.25% 04/2025	XS2466172280	400 000.00	95.55%	4 932	EUR	387 136	0.27
COLOBD FLT 05/2024	XS2481287394	400 000.00	100.41%	1 535	EUR	403 171	0.28
ENELIM 1.5% 07/2025	XS1937665955	1 300 000.00	95.89%	13 570	EUR	1 260 127	0.88
TOYOTA 3.375% 01/26	XS2572989650	800 000.00	99.52%	5 770	EUR	801 946	0.56
ABBNVX 3.25% 01/2027	XS2575555938	1 300 000.00	99.72%	8 682	EUR	1 305 029	0.92
SIENFI 4% 04/2026	XS2601458602	500 000.00	100.09%		EUR	500 445	0.35
JYBC 0.375% 10/2025	XS2243666125	1 250 000.00	94.26%	2 158	EUR	1 180 420	0.83
SYDBDC 4.75% 09/2025	XS2538445581	2 000 000.00	99.58%	47 630	EUR	2 039 150	1.43
MINGNO 0.75% 03/23	XS1827891869	1 500 000.00	99.32%	8 384	EUR	1 498 169	1.05
OPBANK 2.875% 12/25	XS2530506752	1 500 000.00	97.74%	12 642	EUR	1 478 682	1.04
KBCBB 0.75% 10/23	BE0002266352	1 500 000.00	98.50%	5 086	EUR	1 482 511	1.04
KBCBB 1.125% 01/2024	BE0002631126	400 000.00	97.95%	814	EUR	392 594	0.28
CCBGBB 0.01% 10/2025	BE6324720299	600 000.00	90.90%	28	EUR	545 416	0.38
RBIAV 6% 10/2023	XS0981632804	1 000 000.00	98.44%	27 452	EUR	1 011 862	0.71
RBIAV 0.25% 01/2025	XS2106056653	2 100 000.00	91.84%	992	EUR	1 929 716	1.35
DLTAS 2008-1 A	XS0390756285	54 829.11	99.89%	51	EUR	54 819	0.04



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Designação	Código	Quantidade/ Montante	Cotação	Juro Corrido	Moeda Cotação	Valor (EUR)	Peso (%)
ABT 0.875% 09/2023	XS1883354620	1 500 000.00	98.77%	6 688	EUR	1 488 253	1.04
CCE 0% 09/2025	XS2337060607	850 000.00	91.61%		EUR	778 711	0.55
GLENLN 1.875% 09/23	XS1489184900	300 000.00	99.17%	3 082	EUR	300 586	0.21
NOVNVX 0.125% 09/23	XS1492825051	2 000 000.00	98.54%	1 322	EUR	1 972 182	1.38
NESNVX 0% 12/2025	XS2263684180	800 000.00	92.28%		EUR	738 208	0.52
ARNDTN 0.375 04/2027	XS2421195848	1 000 000.00	66.65%	3 606	EUR	670 066	0.47
MUFG 0.98% 10/2023	XS1890709774	1 000 000.00	98.60%	4 672	EUR	990 672	0.70
MUFG 0.339% 07/2024	XS2028899727	200 000.00	95.34%	476	EUR	191 156	0.13
MIZUHO 0.214% 10/25	XS2241387252	200 000.00	91.58%	206	EUR	183 356	0.13
TD 0.5% 01/2027	XS2432502008	1 200 000.00	87.56%	1 200	EUR	1 051 860	0.74
TD 0,375% 04/2024	XS1985806600	1 000 000.00	96.49%	3 503	EUR	968 433	0.68
BCHINA 0% 04/2024	XS2332559470	250 000.00	95.78%		EUR	239 450	0.17
CEZCP 4.875% 04/2025	XS0502286908	900 000.00	101.29%	42 072	EUR	953 655	0.67
IMOBILIÁRIO						9 232 025	6.48
IMOBILIÁRIO - INV. INDIRETO						9 232 025	6.48
Fundimo	PTYCXTHM0007	1 105 592.00	8.35		EUR	9 232 025	6.48
LIQUIDEZ						17 484 124	12.28
TOTAL						142 422 794	100.00

Saldos de Unidades de Participação

	Peso (%)	Valor (EUR)
Valor (EUR)	100.00	142 422 793.850000
Quantidade		24 758 171.751183
Cotação 2023-04-01 (EUR)		5.752600

Câmbios

EUR / EUR	1.000000
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