CGD PENSÕES - SGFP,SA
Av. Joao XXI, 63, 1000-300, Lisboa
FUNDO: CAIXA REFORMA RENDIMENTO
Composição da Carteira em: 2023-05-31

COMPOSIÇÃO DETALHADA DA CARTEIRA

Designação	Código	Quantidade/ Montante	Cotação	Juro Corrido	Moeda Cotação	Valor (EUR)	Peso (%)
OBRIGAÇÕES						**113 732 992**	**81.31**
OBRIGAÇÕES - INV. DIRETO						113 732 992	81.31
OBRIGAÇÕES GOVERNOS						1 884 380	1.35
SPGB 0% 05/2025	ES0000012K38	2 000 000.00	94.22%		EUR	1 884 380	1.35
OBRIGAÇÕES CRÉDITO						111 848 612	79.96
TAGST 09-ENGY A1/25	PTTGUAOM0005	199 558.66	100.39%	565	EUR	200 902	0.14
CXGD 1.25% 11/24	PTCGDMOM0027	600 000.00	95.65%	3 863	EUR	577 775	0.41
BCPPL 1.125% 02/2027	PTBCPHOM0066	300 000.00	86.41%	1 008	EUR	260 238	0.19
CXGD 0.375% 09/2027	PTCGDCOM0037	900 000.00	87.08%	2 339	EUR	786 023	0.56
CXGD 2.875% 06/2026	PTCGDNOM0026	700 000.00	96.23%	19 353	EUR	692 984	0.50
BCPPL 8.5% 10/2025	PTBCPBOM0062	500 000.00	102.54%	25 500	EUR	538 180	0.38
VW 1.375% 01/25	XS1642590480	500 000.00	95.69%	2 486	EUR	480 941	0.34
DB 1.125% 08/23	DE000DL19UC0	1 300 000.00	99.29%	11 019	EUR	1 301 815	0.93
VW 1.375% 10/2023	XS1893631330	500 000.00	99.09%	4 295	EUR	499 750	0.36
MRKGR 0.005% 12/2023	XS2023643146	800 000.00	98.14%	18	EUR	785 154	0.56
EOANGR 0% 12/2023	XS2103015009	650 000.00	98.12%		EUR	637 800	0.46
IFXGR 0.75% 06/2023	XS2194282948	500 000.00	99.78%	3 514	EUR	502 394	0.36
NRPBBGR 0.1% 02/2026	DE000A3H2ZX9	300 000.00	86.82%	98	EUR	260 567	0.19
VW 0% 07/2024	XS2343821794	900 000.00	95.60%		EUR	860 418	0.62
VW 0.125% 02/2027	XS2374595044	1 900 000.00	87.07%	709	EUR	1 655 115	1.18
DBHNGR Flt 12/2024	XS1730863260	633 000.00	100.16%	4 851	EUR	638 870	0.46
CMZB Float 11/2023	DE000CZ45WX9	500 000.00	100.28%	490	EUR	501 875	0.36
ANNGR 1.375% 01/2026	DE000A3MQS56	800 000.00	91.17%	3 737	EUR	733 081	0.52
BNP Float 06/24	XS1626933102	500 000.00	100.56%	4 299	EUR	507 114	0.36
CAPFP 0.625% 06/2025	FR0013519048	2 000 000.00	94.34%	11 747	EUR	1 898 527	1.36
ALDFP 0.375% 10/2023	XS2243983520	500 000.00	98.66%	1 156	EUR	494 441	0.35
BNFP 0% 12/2025	FR0014003Q41	1 200 000.00	91.95%		EUR	1 103 352	0.79
CAFP 0.107% 06/2025	FR0014003Z81	500 000.00	92.64%	516	EUR	463 731	0.33
KERFP 1.25% 05/2025	FR001400A5N5	800 000.00	95.96%	738	EUR	768 402	0.55
SOCGEN 1.5% 05/2025	FR001400AO22	1 000 000.00	97.17%	82	EUR	971 742	0.69
BFCM 1% 05/2025	FR0014009A50	2 000 000.00	94.66%	492	EUR	1 893 692	1.35
ACAFP Float 03/2025	FR001400GDG7	1 700 000.00	99.99%	12 870	EUR	1 712 768	1.22
BPCEGP 3,625% 04/26	FR001400HAC0	700 000.00	99.34%	3 120	EUR	698 479	0.50
CAFP 4,079% 05/2027	FR001400HQM5	2 000 000.00	99.66%	6 018	EUR	1 999 178	1.43
DGELN 1.75% 09/24	XS1112829947	400 000.00	97.61%	4 814	EUR	395 258	0.28
CCEP 1.125%05/24	XS1415535340	1 000 000.00	97.31%	184	EUR	973 314	0.70
HSBC 1.5% 12/2024	XS1917601582	514 000.00	98.73%	3 781	EUR	511 253	0.37
LLOYDS 0.375% 01/25	XS2109394077	350 000.00	94.34%	446	EUR	330 625	0.24

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 (%)
BACR 1.5% 09/2023	XS1873982745	1 300 000.00	99.42%	14 478	EUR	1 306 886	0.93
BACR Float 05/2026	XS2342059784	650 000.00	99.06%	1 553	EUR	645 456	0.46
HSBC Float 09/2026	XS2388490802	300 000.00	99.69%	2 301	EUR	301 368	0.22
NGGLN 2.179% 06/2026	XS2486461010	1 950 000.00	95.69%	42 723	EUR	1 908 717	1.36
BACR 2.885% 01/2027	XS2487667276	300 000.00	95.55%	2 869	EUR	289 510	0.21
NWG Float 01/2026	XS2576255751	800 000.00	100.26%	4 451	EUR	806 523	0.58
KUTXAB 0.5% 09/2024	ES0343307015	200 000.00	95.26%	682	EUR	191 204	0.14
BNP 0% 09/2024	FR0014002NR7	1 000 000.00	94.52%		EUR	945 150	0.68
SANSCF 0.375% 06/24	XS2018637913	900 000.00	96.24%	3 135	EUR	869 331	0.62
SWEDA 0.25% 10/2024	XS2063261155	300 000.00	95.11%	483	EUR	285 804	0.20
VLVY 0,125% 09/2024	XS2230884657	1 700 000.00	95.40%	1 496	EUR	1 623 211	1.16
VLVY 0% 05/2024	XS2402009539	900 000.00	96.47%		EUR	868 212	0.62
ERICB 1.125% 02/27	XS2441574089	1 100 000.00	87.69%	3 831	EUR	968 410	0.69
SEB 1.75% 11/2026	XS2478690931	1 400 000.00	93.55%	13 559	EUR	1 323 245	0.95
VATFAL Flt 04/2024	XS2546459582	400 000.00	100.15%	1 797	EUR	402 385	0.29
SEB 3,875% 05/2028	XS2619751576	1 500 000.00	99.98%	3 653	EUR	1 503 413	1.07
ISPIM 1% 07/2024	XS2022425297	1 400 000.00	96.78%	12 734	EUR	1 367 612	0.98
AZMIM 1.625% 12/2024	XS2081611993	1 000 000.00	96.07%	7 613	EUR	968 313	0.69
FCABNK 0.5% 09/2023	XS2231792586	1 500 000.00	99.03%	5 260	EUR	1 490 635	1.07
C 2.375% 05/24	XS1068874970	2 500 000.00	98.55%	1 622	EUR	2 465 347	1.76
PG 1.125% 11/23	XS1314318301	1 100 000.00	98.98%	7 154	EUR	1 095 945	0.78
JNJ 0.65% 05/24	XS1411535799	1 400 000.00	97.31%	298	EUR	1 362 638	0.97
JPM 0.625% 01/2024	XS1456422135	1 000 000.00	97.98%	2 175	EUR	981 985	0.70
GS 1.375% 05/24	XS1614198262	1 000 000.00	97.52%	639	EUR	975 789	0.70
PG 0.625% 10/2024	XS1900750107	2 000 000.00	96.08%	7 329	EUR	1 928 889	1.38
T Float 09/23	XS1907118464	1 500 000.00	100.18%	13 235	EUR	1 515 935	1.08
MET 0.375% 04/2024	XS1979259220	1 000 000.00	97.06%	543	EUR	971 113	0.69
EMR 0.375% 05/2024	XS1999902502	400 000.00	96.67%	41	EUR	386 737	0.28
JEF 1% 07/2024	XS2030530450	500 000.00	95.50%	4 342	EUR	481 832	0.34
TOYOTA 0.625% 11/24	XS1720642138	600 000.00	95.82%	1 973	EUR	576 917	0.41
HOG 0.9% 11/19/24	XS2075185228	250 000.00	95.24%	1 196	EUR	239 288	0.17
CB 0.3% 12/2024	XS2091604715	800 000.00	94.50%	1 105	EUR	757 081	0.54
F 1.744% 07/2024	XS2116728895	800 000.00	96.29%	12 117	EUR	782 421	0.56
HON 0% 03/2024	XS2126093744	300 000.00	97.06%		EUR	291 183	0.21
BRK 0% 03/2025	XS2133056114	1 700 000.00	93.93%		EUR	1 596 844	1.14
CMCSA 0% 09/2026	XS2385397901	500 000.00	89.11%		EUR	445 570	0.32
GIS 0.125% 11/2025	XS2405467528	100 000.00	91.90%	68	EUR	91 968	0.07
XOM 0.142% 06/2024	XS2196322155	900 000.00	96.29%	1 190	EUR	867 782	0.62
DLR 2.625% 04/2024	XS1395180802	1 500 000.00	97.61%	5 056	EUR	1 469 251	1.05
GM 1% 02/2025	XS2444424639	500 000.00	94.90%	1 329	EUR	475 809	0.34

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OBRIGAÇÕES > OBRIGAÇÕES - INV. DIRETO > OBRIGAÇÕES CRÉDITO

Designação	Código	Quantidade/ Montante	Cotação	Juro Corrido	Moeda Cotação	Valor (EUR)	Peso (%)
PEP 0.25% 06/2024	XS2168625460	1 400 000.00	96.96%	249	EUR	1 357 661	0.97
AAPL 0% 11/2025	XS2079716853	1 500 000.00	92.53%		EUR	1 387 965	0.99
V 1.5% 06/2026	XS2479941499	1 200 000.00	94.60%	18 000	EUR	1 153 200	0.82
K 1% 05/2024	XS1410417544	700 000.00	97.31%	287	EUR	681 464	0.49
IBM 3.375% 02/2027	XS2583741934	1 200 000.00	99.66%	12 760	EUR	1 208 680	0.86
CS Float 01/2026	CH0591979635	2 000 000.00	95.09%	10 443	EUR	1 912 243	1.37
UBS 1% 03/2025	CH1168499791	900 000.00	96.72%	1 770	EUR	872 205	0.62
ASML 1.375% 07/26	XS1405780963	1 500 000.00	94.92%	18 591	EUR	1 442 421	1.03
VW Float 11/24	XS1910947941	800 000.00	101.33%	1 742	EUR	812 342	0.58
ABNANV 0.875% 01/24	XS1935139995	1 000 000.00	98.20%	3 284	EUR	985 264	0.70
BMW 0.625% 10/2023	XS1948612905	2 000 000.00	98.91%	8 151	EUR	1 986 411	1.42
RABOBK 0.625% 02/24	XS1956955980	400 000.00	97.64%	644	EUR	391 196	0.28
NIBCAP 0.875% 07/25	XS2023631489	400 000.00	91.43%	3 145	EUR	368 861	0.26
ENELIM 0% 06/2024	XS2066706818	700 000.00	96.14%		EUR	672 994	0.48
ALVGR 0% 01/2025	DE000A28RSQ8	1 300 000.00	94.88%		EUR	1 233 479	0.88
ABNANV 1.25% 05/2025	XS2180510732	500 000.00	94.97%	68	EUR	474 913	0.34
REPSM 0.125% 10/2024	XS2241090088	1 000 000.00	95.43%	818	EUR	955 108	0.68
DAIGR 0.875% 04/2024	DE000A194DD9	600 000.00	97.60%	760	EUR	586 342	0.42
TMO 0% 11/2023	XS2407913586	500 000.00	98.23%		EUR	491 145	0.35
INTNED 1.25% 02/27	XS2443920249	700 000.00	92.02%	2 517	EUR	646 629	0.46
BMW 0.5% 02/2025	XS2447561403	500 000.00	95.03%	678	EUR	475 818	0.34
DTRGR 1.25% 04/2025	XS2466172280	400 000.00	95.65%	765	EUR	383 357	0.27
COLOBD FLT 05/2024	XS2481287394	400 000.00	100.39%	598	EUR	402 166	0.29
ENELIM 1.5% 07/2025	XS1937665955	1 300 000.00	95.83%	16 829	EUR	1 262 580	0.90
TOYOTA 3.375% 01/26	XS2572989650	800 000.00	99.38%	10 282	EUR	805 330	0.58
ABBNVX 3.25% 01/2027	XS2575555938	1 300 000.00	99.76%	15 742	EUR	1 312 648	0.94
SIENFI 4% 04/2026	XS2601458602	500 000.00	100.53%	3 115	EUR	505 740	0.36
JYBC 0.375% 10/2025	XS2243666125	1 250 000.00	94.71%	2 941	EUR	1 186 778	0.85
SYDBDC 4.75% 09/2025	XS2538445581	2 000 000.00	99.57%	63 507	EUR	2 054 807	1.47
MINGNO 0.75% 03/23	XS1827891869		99.74%	10 264	EUR	10 264	0.01
OPBANK 2.875% 12/25	XS2530506752	1 500 000.00	97.63%	19 849	EUR	1 484 284	1.06
KBCBB 0.75% 10/23	BE0002266352	1 500 000.00	98.87%	6 966	EUR	1 489 986	1.07
KBCBB 1.125% 01/2024	BE0002631126	400 000.00	98.24%	1 566	EUR	394 534	0.28
CCBGBB 0.01% 10/2025	BE6324720299	600 000.00	91.61%	38	EUR	549 680	0.39
ABIBB 2% 03/2028	BE6285455497	2 000 000.00	94.23%	8 306	EUR	1 892 806	1.35
RBIAV 6% 10/2023	XS0981632804	1 000 000.00	99.42%	37 479	EUR	1 031 659	0.74
RBIAV 0.25% 01/2025	XS2106056653	2 100 000.00	92.95%	1 870	EUR	1 953 715	1.40
DLTAS 2008-1 A	XS0390756285	18 410.60	99.68%	19	EUR	18 370	0.01
ABT 0.875% 09/2023	XS1883354620	1 500 000.00	99.06%	8 882	EUR	1 494 722	1.07
CCE 0% 09/2025	XS2337060607	850 000.00	92.11%		EUR	782 935	0.56

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OBRIGAÇÕES > OBRIGAÇÕES - INV. DIRETO > OBRIGAÇÕES CRÉDITO

Designação	Código	Quantidade/ Montante	Cotação	Juro Corrido	Moeda Cotação	Valor (EUR)	Peso (%)
GLENLN 1.875% 09/23	XS1489184900	300 000.00	99.32%	4 022	EUR	301 991	0.22
NOVNVX 0.125% 09/23	XS1492825051	2 000 000.00	98.99%	1 740	EUR	1 981 440	1.42
NESNVX 0% 12/2025	XS2263684180	800 000.00	92.24%		EUR	737 936	0.53
ARNDTN 0.375 04/2027	XS2421195848	1 000 000.00	69.60%	482	EUR	696 522	0.50
MUFG 0.98% 10/2023	XS1890709774	1 000 000.00	99.01%	6 310	EUR	996 390	0.71
MUFG 0.339% 07/2024	XS2028899727	200 000.00	96.00%	589	EUR	192 583	0.14
MIZUHO 0.214% 10/25	XS2241387252	200 000.00	92.20%	278	EUR	184 668	0.13
TD 0.5% 01/2027	XS2432502008	1 200 000.00	87.96%	2 203	EUR	1 057 711	0.76
TD 0,375% 04/2024	XS1985806600	1 000 000.00	96.91%	379	EUR	969 489	0.69
BCHINA 0% 04/2024	XS2332559470	250 000.00	96.32%		EUR	240 795	0.17
CEZCP 4.875% 04/2025	XS0502286908	900 000.00	101.05%	5 514	EUR	914 919	0.65
IMOBILIÁRIO						**9 289 958**	**6.64**
IMOBILIÁRIO - INV. INDIRETO						9 289 958	6.64
Fundimo	PTYCXTHM0007	1 105 592.00	8.40		EUR	9 289 958	6.64
LIQUIDEZ						**16 849 389**	**12.05**
TOTAL						**139 872 338**	**100.00**

Saldos de Unidades de Participação

	Peso (%)	Valor (EUR)
Valor (EUR)	100.00	139 872 338.470000
Quantidade		24 188 454.136733
Cotação 2023-06-01 (EUR)		5.782600

Câmbios

EUR / EUR	1.000000