CGD Pensões

CGD PENSÕES - SGFP,SA
Av. Joao XXI, 63, 1000-300, Lisboa
FUNDO: CAIXA REFORMA RENDIMENTO
Composição da Carteira em: 2023-07-31

COMPOSIÇÃO DETALHADA DA CARTEIRA

Designação	Código	Quantidade/ Montante	Cotação	Juro Corrido	Moeda Cotação	Valor (EUR)	Peso (%)
OBRIGAÇÕES						**114 033 577**	**82.83**
OBRIGAÇÕES - INV. DIRETO						114 033 577	82.83
OBRIGAÇÕES GOVERNOS						1 879 260	1.37
SPGB 0% 05/2025	ES0000012K38	2 000 000.00	93.96%		EUR	1 879 260	1.37
OBRIGAÇÕES CRÉDITO						112 154 317	81.47
TAGST 09-ENGY A1/25	PTTGUAOM0005	180 723.42	101.12%	541	EUR	183 289	0.13
CXGD 1.25% 11/24	PTCGDMOM0027	600 000.00	96.08%	5 116	EUR	581 596	0.42
BCPPL 1.125% 02/2027	PTBCPHOM0066	300 000.00	88.46%	1 572	EUR	266 961	0.19
CXGD 0.375% 09/2027	PTCGDCOM0037	900 000.00	88.24%	2 903	EUR	797 072	0.58
CXGD 2.875% 06/2026	PTCGDNOM0026	700 000.00	96.55%	2 584	EUR	678 420	0.49
BCPPL 8.5% 10/2025	PTBCPBOM0062	500 000.00	103.41%	32 603	EUR	549 638	0.40
EDPPL 3,875% 06/2028	PTEDPUOM0008	1 500 000.00	100.27%	5 717	EUR	1 509 752	1.10
VW 1.375% 01/25	XS1642590480	500 000.00	96.26%	3 635	EUR	484 935	0.35
DB 1.125% 08/23	DE000DL19UC0	1 300 000.00	99.77%	13 463	EUR	1 310 421	0.95
VW 1.375% 10/2023	XS1893631330	500 000.00	99.41%	5 443	EUR	502 508	0.37
MRKGR 0.005% 12/2023	XS2023643146	800 000.00	98.58%	25	EUR	788 657	0.57
NRPBBGR 0.1% 02/2026	DE000A3H2ZX9	300 000.00	88.13%	148	EUR	264 532	0.19
VW 0% 07/2024	XS2343821794	900 000.00	96.23%		EUR	866 043	0.63
VW 0.125% 02/2027	XS2374595044	1 900 000.00	87.34%	1 106	EUR	1 660 547	1.21
DBHNGR Flt 12/2024	XS1730863260	633 000.00	100.24%	3 801	EUR	638 314	0.46
CMZB Float 11/2023	DE000CZ45WX9	500 000.00	100.19%	4 228	EUR	505 188	0.37
ANNGR 1.375% 01/2026	DE000A3MQS56	800 000.00	92.87%	5 575	EUR	748 495	0.54
BNP Float 06/24	XS1626933102	500 000.00	100.45%	3 241	EUR	505 471	0.37
CAPFP 0.625% 06/2025	FR0013519048	2 000 000.00	94.35%	1 332	EUR	1 888 252	1.37
ALDFP 0.375% 10/2023	XS2243983520	500 000.00	99.22%	1 469	EUR	497 549	0.36
BNFP 0% 12/2025	FR0014003Q41	1 200 000.00	91.97%		EUR	1 103 664	0.80
CAFP 0.107% 06/2025	FR0014003Z81	500 000.00	92.84%	70	EUR	464 285	0.34
KERFP 1.25% 05/2025	FR001400A5N5	800 000.00	95.85%	2 404	EUR	769 180	0.56
SOCGEN 1.5% 05/2025	FR001400AO22	1 000 000.00	97.53%	2 582	EUR	977 842	0.71
BFCM 1% 05/2025	FR0014009A50	2 000 000.00	94.71%	3 825	EUR	1 898 045	1.38
ACAFP Float 03/2025	FR001400GDG7	1 700 000.00	100.01%	9 903	EUR	1 710 056	1.24
BPCEGP 3,625% 04/26	FR001400HAC0	700 000.00	98.97%	7 349	EUR	700 104	0.51
CAFP 4,079% 05/2027	FR001400HQM5	2 000 000.00	98.58%	19 615	EUR	1 991 115	1.45
DGELN 1.75% 09/24	XS1112829947	400 000.00	97.54%	5 984	EUR	396 132	0.29
CCEP 1.125%05/24	XS1415535340	1 000 000.00	97.59%	2 059	EUR	977 909	0.71
HSBC 1.5% 12/2024	XS1917601582	514 000.00	99.12%	5 070	EUR	514 557	0.37
LLOYDS 0.375% 01/25	XS2109394077	350 000.00	94.53%	665	EUR	331 510	0.24
BACR 1.5% 09/2023	XS1873982745	500 000.00	99.76%	6 822	EUR	505 617	0.37

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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 Float 05/2026	XS2342059784	650 000.00	99.41%	6 290	EUR	652 436	0.47
HSBC Float 09/2026	XS2388490802	300 000.00	99.95%	1 380	EUR	301 221	0.22
NGGLN 2.179% 06/2026	XS2486461010	1 950 000.00	95.28%	3 715	EUR	1 861 617	1.35
BACR 2.885% 01/2027	XS2487667276	300 000.00	95.98%	4 316	EUR	292 256	0.21
NWG Float 01/2026	XS2576255751	800 000.00	100.41%	1 964	EUR	805 236	0.58
KUTXAB 0.5% 09/2024	ES0343307015	200 000.00	95.83%	849	EUR	192 503	0.14
BNP 0% 09/2024	FR0014002NR7	1 000 000.00	95.14%		EUR	951 400	0.69
SANSCF 0.375% 06/24	XS2018637913	900 000.00	96.75%	323	EUR	871 100	0.63
SWEDA 0.25% 10/2024	XS2063261155	300 000.00	95.59%	608	EUR	287 375	0.21
VLVY 0,125% 09/2024	XS2230884657	1 700 000.00	95.74%	1 851	EUR	1 629 363	1.18
VLVY 0% 05/2024	XS2402009539	900 000.00	96.93%		EUR	872 406	0.63
ERICB 1.125% 02/27	XS2441574089	1 100 000.00	88.55%	5 899	EUR	979 905	0.71
SEB 1.75% 11/2026	XS2478690931	1 400 000.00	93.39%	17 653	EUR	1 325 043	0.96
VATFAL Flt 04/2024	XS2546459582	400 000.00	100.16%	647	EUR	401 295	0.29
SEB 3,875% 05/2028	XS2619751576	1 500 000.00	99.68%	13 340	EUR	1 508 510	1.10
ISPIM 1% 07/2024	XS2022425297	1 400 000.00	97.20%	1 071	EUR	1 361 829	0.99
AZMIM 1.625% 12/2024	XS2081611993	1 000 000.00	96.44%	10 329	EUR	974 729	0.71
FCABNK 0.5% 09/2023	XS2231792586	1 000 000.00	99.55%	4 342	EUR	999 872	0.73
C 2.375% 05/24	XS1068874970	2 500 000.00	98.73%	11 518	EUR	2 479 843	1.80
PG 1.125% 11/23	XS1314318301	1 100 000.00	99.23%	9 222	EUR	1 100 774	0.80
JNJ 0.65% 05/24	XS1411535799	1 400 000.00	97.52%	1 815	EUR	1 367 039	0.99
JPM 0.625% 01/2024	XS1456422135	1 000 000.00	98.37%	3 219	EUR	986 889	0.72
GS 1.375% 05/24	XS1614198262	1 000 000.00	97.91%	2 930	EUR	982 000	0.71
PG 0.625% 10/2024	XS1900750107	2 000 000.00	96.13%	9 418	EUR	1 931 958	1.40
T Float 09/23	XS1907118464	1 500 000.00	100.03%	10 241	EUR	1 510 691	1.10
MET 0.375% 04/2024	XS1979259220	1 000 000.00	97.58%	1 168	EUR	976 978	0.71
EMR 0.375% 05/2024	XS1999902502	400 000.00	97.14%	291	EUR	388 843	0.28
JEF 1% 07/2024	XS2030530450	500 000.00	96.62%	178	EUR	483 293	0.35
TOYOTA 0.625% 11/24	XS1720642138	600 000.00	95.93%	2 599	EUR	578 203	0.42
HOG 0.9% 11/19/24	XS2075185228	250 000.00	95.84%	1 572	EUR	241 179	0.18
CB 0.3% 12/2024	XS2091604715	800 000.00	94.80%	1 506	EUR	759 922	0.55
F 1.744% 07/2024	XS2116728895	800 000.00	97.15%	496	EUR	777 688	0.56
HON 0% 03/2024	XS2126093744	300 000.00	97.47%		EUR	292 422	0.21
BRK 0% 03/2025	XS2133056114	1 700 000.00	93.93%		EUR	1 596 725	1.16
CMCSA 0% 09/2026	XS2385397901	500 000.00	89.11%		EUR	445 560	0.32
GIS 0.125% 11/2025	XS2405467528	100 000.00	91.82%	89	EUR	91 905	0.07
XOM 0.142% 06/2024	XS2196322155	900 000.00	96.63%	126	EUR	869 751	0.63
DLR 2.625% 04/2024	XS1395180802	1 500 000.00	98.06%	11 619	EUR	1 482 579	1.08
GM 1% 02/2025	XS2444424639	500 000.00	95.15%	2 164	EUR	477 934	0.35
PEP 0.25% 06/2024	XS2168625460	1 400 000.00	97.24%	832	EUR	1 362 150	0.99

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OBRIGAÇÕES > OBRIGAÇÕES - INV. DIRETO > OBRIGAÇÕES CRÉDITO

Designação	Código	Quantidade/ Montante	Cotação	Juro Corrido	Moeda Cotação	Valor (EUR)	Peso (%)
AAPL 0% 11/2025	XS2079716853	1 500 000.00	92.41%		EUR	1 386 120	1.01
V 1.5% 06/2026	XS2479941499	1 200 000.00	94.20%	2 311	EUR	1 132 759	0.82
K 1% 05/2024	XS1410417544	700 000.00	97.71%	1 454	EUR	685 389	0.50
IBM 3.375% 02/2027	XS2583741934	1 200 000.00	98.98%	19 529	EUR	1 207 253	0.88
BAC 4,134% 06/2028	XS2634687912	1 900 000.00	99.92%	10 730	EUR	1 909 191	1.39
CS Float 01/2026	CH0591979635	2 000 000.00	98.72%	3 886	EUR	1 978 286	1.44
UBS 1% 03/2025	CH1168499791	900 000.00	97.54%	3 270	EUR	881 139	0.64
ASML 1.375% 07/26	XS1405780963	1 500 000.00	94.17%	1 409	EUR	1 413 944	1.03
VW Float 11/24	XS1910947941	800 000.00	101.28%	8 381	EUR	818 637	0.59
ABNANV 0.875% 01/24	XS1935139995	1 000 000.00	98.59%	4 747	EUR	990 637	0.72
BMW 0.625% 10/2023	XS1948612905	2 000 000.00	99.40%	10 240	EUR	1 998 160	1.45
RABOBK 0.625% 02/24	XS1956955980	400 000.00	98.10%	1 062	EUR	393 446	0.29
NIBCAP 0.875% 07/25	XS2023631489	400 000.00	91.98%	230	EUR	368 158	0.27
ENELIM 0% 06/2024	XS2066706818	700 000.00	96.53%		EUR	675 696	0.49
ALVGR 0% 01/2025	DE000A28RSQ8	1 300 000.00	95.13%		EUR	1 236 690	0.90
ABNANV 1.25% 05/2025	XS2180510732	500 000.00	95.19%	1 110	EUR	477 040	0.35
REPSM 0.125% 10/2024	XS2241090088	1 000 000.00	95.54%	1 027	EUR	956 427	0.69
DAIGR 0.875% 04/2024	DE000A194DD9	600 000.00	97.90%	1 635	EUR	589 035	0.43
TMO 0% 11/2023	XS2407913586	500 000.00	98.81%		EUR	494 065	0.36
INTNED 1.25% 02/27	XS2443920249	700 000.00	92.54%	3 979	EUR	651 773	0.47
BMW 0.5% 02/2025	XS2447561403	500 000.00	95.10%	1 096	EUR	476 586	0.35
DTRGR 1.25% 04/2025	XS2466172280	400 000.00	95.50%	1 598	EUR	383 610	0.28
COLOBD FLT 05/2024	XS2481287394	400 000.00	100.35%	3 402	EUR	404 798	0.29
ENELIM 1.5% 07/2025	XS1937665955	1 300 000.00	95.42%	586	EUR	1 241 098	0.90
TOYOTA 3.375% 01/26	XS2572989650	800 000.00	99.12%	14 795	EUR	807 747	0.59
ABBNVX 3.25% 01/2027	XS2575555938	1 300 000.00	98.70%	22 803	EUR	1 305 942	0.95
SIENFI 4% 04/2026	XS2601458602	500 000.00	98.70%	6 448	EUR	499 963	0.36
JYBC 0.375% 10/2025	XS2243666125	1 250 000.00	95.18%	3 724	EUR	1 193 462	0.87
SYDBDC 4.75% 09/2025	XS2538445581	2 000 000.00	99.31%	79 384	EUR	2 065 564	1.50
OPBANK 2.875% 12/25	XS2530506752	1 500 000.00	97.40%	27 057	EUR	1 488 042	1.08
OPBANK 4% 06/2028	XS2635622595	1 000 000.00	100.36%	5 355	EUR	1 008 925	0.73
KBCBB 0.75% 10/23	BE0002266352	1 500 000.00	99.33%	8 846	EUR	1 498 811	1.09
KBCBB 1.125% 01/2024	BE0002631126	400 000.00	98.65%	2 318	EUR	396 922	0.29
CCBGBB 0.01% 10/2025	BE6324720299	600 000.00	91.79%	48	EUR	550 806	0.40
ABIBB 2% 03/2028	BE6285455497	2 000 000.00	94.37%	14 973	EUR	1 902 453	1.38
RBIAV 6% 10/2023	XS0981632804	1 000 000.00	99.86%	47 507	EUR	1 046 097	0.76
RBIAV 0.25% 01/2025	XS2106056653	2 100 000.00	93.48%	2 747	EUR	1 965 806	1.43
ABT 0.875% 09/2023	XS1883354620	1 500 000.00	99.52%	11 075	EUR	1 503 935	1.09
CCE 0% 09/2025	XS2337060607	850 000.00	92.38%		EUR	785 213	0.57
GLENLN 1.875% 09/23	XS1489184900	300 000.00	99.70%	4 962	EUR	304 071	0.22

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OBRIGAÇÕES > OBRIGAÇÕES - INV. DIRETO > OBRIGAÇÕES CRÉDITO

Designação	Código	Quantidade/ Montante	Cotação	Juro Corrido	Moeda Cotação	Valor (EUR)	Peso (%)
NESNVX 0% 12/2025	XS2263684180	800 000.00	92.35%		EUR	738 816	0.54
ARNDTN 0.375 04/2027	XS2421195848	1 000 000.00	73.98%	1 107	EUR	740 877	0.54
MUFG 0.98% 10/2023	XS1890709774	1 000 000.00	99.45%	7 947	EUR	1 002 437	0.73
MUFG 0.339% 07/2024	XS2028899727	200 000.00	96.58%	24	EUR	193 186	0.14
MIZUHO 0.214% 10/25	XS2241387252	200 000.00	92.75%	349	EUR	185 857	0.14
TD 0.5% 01/2027	XS2432502008	1 200 000.00	88.50%	3 205	EUR	1 065 145	0.77
TD 0,375% 04/2024	XS1985806600	1 000 000.00	97.41%	1 004	EUR	975 064	0.71
BCHINA 0% 04/2024	XS2332559470	250 000.00	96.75%		EUR	241 875	0.18
CEZCP 4.875% 04/2025	XS0502286908	900 000.00	100.50%	12 827	EUR	917 282	0.67
IMOBILIÁRIO						**9 354 630**	**6.80**
IMOBILIÁRIO - INV. INDIRETO						9 354 630	6.80
Fundimo	PTYCXTHM0007	1 118 908.00	8.36		EUR	9 354 630	6.80
LIQUIDEZ						**14 278 715**	**10.37**
TOTAL						**137 666 923**	**100.00**

Saldos de Unidades de Participação

	Peso (%)	Valor (EUR)
Valor (EUR)	100.00	137 666 922.720000
Quantidade		23 687 099.975053
Cotação 2023-08-01 (EUR)		5.811900

Câmbios

EUR / EUR	1.000000