



CGD Pensões

CGD PENSÕES - SGFP,SA
AV. JOÃO XXI, 63 3ºPISO, 1000-300, LISBOA
FUNDO: CAIXA REFORMA RENDIMENTO
Composição da Carteira em: 2022-12-31

COMPOSIÇÃO DETALHADA DA CARTEIRA

Designação	Código	Quantidade/ Montante	Cotação	Juro Corrido	Moeda Cotação	Valor (EUR)	Peso (%)
OBRIGAÇÕES						118 490 196	81.33
OBRIGAÇÕES - INV. DIRETO						118 490 196	81.33
OBRIGAÇÕES GOVERNOS						2 493 178	1.71
SPGB 0% 05/2025	ES0000012K38	2 000 000.00	92.95%		EUR	1 858 960	1.28
DBHNGR Fit 12/2024	XS1730863260	633 000.00	100.02%	1 072	EUR	634 218	0.44
OBRIGAÇÕES CRÉDITO						115 997 019	79.61
NOSPL 1.125% 05/23	PTNOSFOM0000	2 500 000.00	99.03%	18 801	EUR	2 494 426	1.71
TAGST 09-ENGY A1/25	PTTGUAOM0005	246 417.24	100.30%	479	EUR	247 633	0.17
CXGD 1.25% 11/24	PTCGDMOM0027	600 000.00	94.05%	760	EUR	565 054	0.39
BCPPL 1.125% 02/2027	PTBCPHOM0066	300 000.00	81.51%	2 987	EUR	247 502	0.17
CXGD 0.375% 09/2027	PTCGDCOM0037	900 000.00	83.20%	943	EUR	749 698	0.51
CXGD 2.875% 06/2026	PTCGDNOM0026	700 000.00	94.50%	11 027	EUR	672 492	0.46
BCPPL 8.5% 10/2025	PTBCPBOM0062	500 000.00	102.63%	7 918	EUR	521 083	0.36
VW 1.375% 01/25	XS1642590480	500 000.00	94.51%	6 517	EUR	479 052	0.33
DB 1.125% 08/23	DE000DL19UC0	1 300 000.00	98.76%	4 968	EUR	1 288 796	0.88
VW 1.375% 10/2023	XS1893631330	500 000.00	98.45%	1 450	EUR	493 715	0.34
MRKGR 0.005% 12/2023	XS2023643146	800 000.00	97.12%	2	EUR	776 922	0.53
EOANGR 0% 12/2023	XS2103015009	650 000.00	97.37%		EUR	632 899	0.43
BASGR 0.101% 06/2023	DE000A289DB1	400 000.00	98.94%	232	EUR	395 984	0.27
IFXGR 0.75% 06/2023	XS2194282948	500 000.00	98.98%	1 962	EUR	496 882	0.34
NRPBBGR 0.1% 02/2026	DE000A3H2ZX9	300 000.00	84.71%	274	EUR	254 413	0.17
VW 0% 07/2024	XS2343821794	900 000.00	93.70%		EUR	843 282	0.58
VW 0.125% 02/2027	XS2374595044	1 900 000.00	83.26%	2 102	EUR	1 584 042	1.09
CMZB Float 11/2023	DE000CZ45WX9	500 000.00	100.64%	1 511	EUR	504 696	0.35
ANNGR 1.375% 01/2026	DE000A3MQS56	800 000.00	90.41%	8 408	EUR	731 688	0.50
BNP Float 06/24	XS1626933102	500 000.00	100.77%	946	EUR	504 776	0.35
BPCEGP Float 01/2023	FR0013309317	500 000.00	99.99%	2 036	EUR	501 971	0.34
RENAUL 0.25% 03/23	FR0013448669	200 000.00	99.50%	410	EUR	199 414	0.14
EFFP 0% 05/23	FR0013463643	700 000.00	99.08%		EUR	693 546	0.48
CAPFP 0.625% 06/2025	FR0013519048	2 000 000.00	93.18%	6 575	EUR	1 870 115	1.28
ALDFP 0.375% 10/2023	XS2243983520	500 000.00	97.38%	380	EUR	487 265	0.33
BNFP 0% 12/2025	FR0014003Q41	1 200 000.00	90.85%		EUR	1 090 248	0.75
CAFP 0.107% 06/2025	FR0014003Z81	500 000.00	91.53%	295	EUR	457 945	0.31
KERFP 1.25% 05/2025	FR001400A5N5	800 000.00	95.51%	6 603	EUR	770 691	0.53
SOCGEN 1.5% 05/2025	FR001400AO22	1 000 000.00	96.77%	8 877	EUR	976 547	0.67
BFCM 1% 05/2025	FR0014009A50	2 000 000.00	94.00%	12 219	EUR	1 892 239	1.30
DGELN 1.75% 09/24	XS1112829947	400 000.00	97.42%	1 918	EUR	391 610	0.27
CCEP 1.125%05/24	XS1415535340	1 000 000.00	96.93%	6 781	EUR	976 081	0.67



CGD Pensões

CGD PENSÕES - SGFP,SA
AV. JOÃO XXI, 63 3ºPISO, 1000-300, LISBOA
FUNDO: CAIXA REFORMA RENDIMENTO
Composição da Carteira em: 2022-12-31

COMPOSIÇÃO DETALHADA DA CARTEIRA

OBRIGAÇÕES > OBRIGAÇÕES - INV. DIRETO > OBRIGAÇÕES CRÉDITO

Designação	Código	Quantidade/ Montante	Cotação	Juro Corrido	Moeda Cotação	Valor (EUR)	Peso (%)
HSBC 1.5% 12/2024	XS1917601582	514 000.00	98.11%	591	EUR	504 887	0.35
LLOYDS 0.375% 01/25	XS2109394077	350 000.00	93.04%	1 215	EUR	326 852	0.22
GSK 0.125% 05/2023	XS2170609403	200 000.00	99.26%	160	EUR	198 674	0.14
BACR 1.5% 09/2023	XS1873982745	1 300 000.00	98.97%	6 411	EUR	1 293 034	0.89
BACR Float 05/2026	XS2342059784	650 000.00	97.79%	2 425	EUR	638 060	0.44
HSBC Float 09/2026	XS2388490802	300 000.00	98.93%	105	EUR	296 895	0.20
NGGLN 2.179% 06/2026	XS2486461010	1 950 000.00	94.08%	25 145	EUR	1 859 686	1.28
BACR 2.885% 01/2027	XS2487667276	300 000.00	94.50%	5 098	EUR	288 592	0.20
MRLSM 2.225% 04/23	XS1398336351	2 000 000.00	99.54%	30 601	EUR	2 021 321	1.39
CABKSM 1.125% 1/2023	XS1679158094	2 700 000.00	99.89%	29 460	EUR	2 726 544	1.87
SABSM 0.875% 03/2023	XS1731105612	1 300 000.00	99.68%	9 412	EUR	1 305 226	0.90
KUTXAB 0.5% 09/2024	ES0343307015	200 000.00	94.22%	268	EUR	188 714	0.13
BNP 0% 09/2024	FR0014002NR7	1 000 000.00	93.55%		EUR	935 460	0.64
SANSCF 0.375% 06/24	XS2018637913	900 000.00	95.31%	1 738	EUR	859 564	0.59
AMSSM Float 01/2024	XS2432941008	1 000 000.00	99.94%	4 048	EUR	1 003 428	0.69
SWEDA 0.25% 10/2024	XS2063261155	300 000.00	94.14%	173	EUR	282 581	0.19
VLVY 0% 02/2023	XS2115085230	400 000.00	99.78%		EUR	399 116	0.27
VLVY 0,125% 09/2024	XS2230884657	1 700 000.00	94.25%	617	EUR	1 602 884	1.10
VLVY 0% 05/2024	XS2402009539	900 000.00	95.39%		EUR	858 465	0.59
ERICB 1.125% 02/27	XS2441574089	1 100 000.00	84.76%	11 087	EUR	943 480	0.65
SEB 1.75% 11/2026	XS2478690931	1 400 000.00	93.26%	3 423	EUR	1 309 035	0.90
VATFAL Fit 04/2024	XS2546459582	400 000.00	100.11%	1 586	EUR	402 042	0.28
ACEIM Float 06223	XS1767087940	900 000.00	99.96%	2 840	EUR	902 507	0.62
ISPIM 1% 07/2024	XS2022425297	1 400 000.00	95.97%	6 942	EUR	1 350 494	0.93
AZMIM 1.625% 12/2024	XS2081611993	1 000 000.00	94.79%	890	EUR	948 750	0.65
FCABNK 0.25% 02/2023	XS2109806369	400 000.00	99.63%	841	EUR	399 341	0.27
FCABNK 0.5% 09/2023	XS2231792586	1 500 000.00	97.86%	2 158	EUR	1 469 983	1.01
ISPIM Float 03/2023	XS1374993712	800 000.00	100.05%	2 149	EUR	802 565	0.55
C 2.375% 05/24	XS1068874970	2 500 000.00	98.88%	36 438	EUR	2 508 313	1.72
PG 1.125% 11/23	XS1314318301	1 100 000.00	98.70%	2 034	EUR	1 087 690	0.75
JNJ 0.65% 05/24	XS1411535799	1 400 000.00	97.00%	5 635	EUR	1 363 621	0.94
JPM 0.625% 01/2024	XS1456422135	1 000 000.00	97.49%	5 839	EUR	980 689	0.67
GS 1.375% 05/24	XS1614198262	1 000 000.00	97.58%	8 702	EUR	984 512	0.68
PG 0.625% 10/2024	XS1900750107	2 000 000.00	95.55%	2 158	EUR	1 913 078	1.31
T Float 09/23	XS1907118464	1 500 000.00	100.41%	3 175	EUR	1 509 280	1.04
MET 0.375% 04/2024	XS1979259220	1 000 000.00	96.03%	2 743	EUR	963 053	0.66
EMR 0.375% 05/2024	XS1999902502	400 000.00	96.66%	921	EUR	387 553	0.27
JEF 1% 07/2024	XS2030530450	500 000.00	95.25%	2 274	EUR	478 514	0.33
TOYOTA 0.625% 11/24	XS1720642138	600 000.00	94.85%	421	EUR	569 503	0.39
HOG 0.9% 11/19/24	XS2075185228	250 000.00	94.57%	265	EUR	236 678	0.16



CGD Pensões

CGD PENSÕES - SGFP,SA
AV. JOÃO XXI, 63 3ºPISO, 1000-300, LISBOA
FUNDO: CAIXA REFORMA RENDIMENTO
Composição da Carteira em: 2022-12-31

COMPOSIÇÃO DETALHADA DA CARTEIRA

OBRIGAÇÕES > OBRIGAÇÕES - INV. DIRETO > OBRIGAÇÕES CRÉDITO

Designação	Código	Quantidade/ Montante	Cotação	Juro Corrido	Moeda Cotação	Valor (EUR)	Peso (%)
CB 0.3% 12/2024	XS2091604715	800 000.00	93.05%	112	EUR	744 544	0.51
F 1.744% 07/2024	XS2116728895	800 000.00	94.91%	6 345	EUR	765 641	0.53
HON 0% 03/2024	XS2126093744	300 000.00	96.12%		EUR	288 363	0.20
BRK 0% 03/2025	XS2133056114	1 700 000.00	92.53%		EUR	1 573 010	1.08
CMCSA 0% 09/2026	XS2385397901	500 000.00	87.09%		EUR	435 460	0.30
GIS 0.125% 11/2025	XS2405467528	100 000.00	90.49%	16	EUR	90 502	0.06
XOM 0.142% 06/2024	XS2196322155	900 000.00	95.28%	662	EUR	858 173	0.59
DLR 2.625% 04/2024	XS1395180802	1 500 000.00	96.81%	28 156	EUR	1 480 276	1.02
GM 1% 02/2025	XS2444424639	500 000.00	93.10%	4 260	EUR	469 735	0.32
PEP 0.25% 06/2024	XS2168625460	1 400 000.00	96.28%	2 301	EUR	1 350 235	0.93
AAPL 0% 11/2025	XS2079716853	1 500 000.00	91.79%		EUR	1 376 895	0.95
V 1.5% 06/2026	XS2479941499	1 200 000.00	93.67%	10 553	EUR	1 134 533	0.78
K 1% 05/2024	XS1410417544	700 000.00	97.06%	4 392	EUR	683 777	0.47
CS Float 01/2026	CH0591979635	2 000 000.00	85.55%	10 040	EUR	1 721 000	1.18
UBS 1% 03/2025	CH1168499791	900 000.00	96.12%	7 052	EUR	872 150	0.60
ASML 1.375% 07/26	XS1405780963	1 500 000.00	93.53%	10 058	EUR	1 412 933	0.97
EDPPL 2.375% 03/23	XS1385395121	2 000 000.00	99.96%	36 959	EUR	2 036 079	1.40
NIBCAP 1.125% 04/23	XS1809240515	1 000 000.00	99.46%	7 921	EUR	1 002 481	0.69
VW Float 11/24	XS1910947941	800 000.00	101.31%	3 415	EUR	813 895	0.56
ABNANV 0.875% 01/24	XS1935139995	1 000 000.00	97.92%	8 414	EUR	987 604	0.68
BMW 0.625% 10/2023	XS1948612905	2 000 000.00	98.29%	2 979	EUR	1 968 679	1.35
RABOBK 0.625% 02/24	XS1956955980	400 000.00	97.05%	2 110	EUR	390 290	0.27
NIBCAP 0.875% 07/25	XS2023631489	400 000.00	90.45%	1 697	EUR	363 505	0.25
ENELIM 0% 06/2024	XS2066706818	700 000.00	95.03%		EUR	665 189	0.46
ALVGR 0% 01/2025	DE000A28RSQ8	1 300 000.00	93.36%		EUR	1 213 654	0.83
ABNANV 1.25% 05/2025	XS2180510732	500 000.00	94.63%	3 733	EUR	476 903	0.33
REPSM 0.125% 10/2024	XS2241090088	1 000 000.00	94.08%	301	EUR	941 121	0.65
DAIGR 0.875% 04/2024	DE000A194DD9	600 000.00	97.03%	3 840	EUR	586 014	0.40
TMO 0% 11/2023	XS2407913586	500 000.00	97.20%		EUR	486 020	0.33
INTNED 1.25% 02/27	XS2443920249	700 000.00	90.49%	7 647	EUR	641 070	0.44
BMW 0.5% 02/2025	XS2447561403	500 000.00	94.18%	2 144	EUR	473 019	0.32
DTRGR 1.25% 04/2025	XS2466172280	400 000.00	94.47%	3 699	EUR	381 583	0.26
COLOBD FLT 05/2024	XS2481287394	400 000.00	100.37%	1 163	EUR	402 639	0.28
ENELIM 1.5% 07/2025	XS1937665955	1 300 000.00	95.29%	8 762	EUR	1 247 545	0.86
JYBC 0.375% 10/2025	XS2243666125	1 250 000.00	92.25%	1 002	EUR	1 154 164	0.79
SYDBDC 4.75% 09/2025	XS2538445581	2 000 000.00	99.40%	24 205	EUR	2 012 145	1.38
MINGNO 0.75% 03/23	XS1827891869	1 500 000.00	98.91%	5 610	EUR	1 489 275	1.02
OPBANK 2.875% 12/25	XS2530506752	1 500 000.00	97.60%	2 009	EUR	1 466 024	1.01
KBCBB 0.75% 10/23	BE0002266352	1 500 000.00	98.33%	2 312	EUR	1 477 322	1.01
KBCBB 1.125% 01/2024	BE0002631126	400 000.00	98.03%	4 204	EUR	396 308	0.27



CGD Pensões

CGD PENSÕES - SGFP,SA
AV. JOÃO XXI, 63 3ºPISO, 1000-300, LISBOA
FUNDO: CAIXA REFORMA RENDIMENTO
Composição da Carteira em: 2022-12-31

COMPOSIÇÃO DETALHADA DA CARTEIRA

OBRIGAÇÕES > OBRIGAÇÕES - INV. DIRETO > OBRIGAÇÕES CRÉDITO

Designação	Código	Quantidade/ Montante	Cotação	Juro Corrido	Moeda Cotação	Valor (EUR)	Peso (%)
CCBGBB 0.01% 10/2025	BE6324720299	600 000.00	90.78%	13	EUR	544 693	0.37
RBIIV 6% 10/2023	XS0981632804	1 000 000.00	100.24%	12 658	EUR	1 015 058	0.70
RBIIV 0.25% 01/2025	XS2106056653	2 100 000.00	90.82%	4 948	EUR	1 912 231	1.31
DLTAS 2008-1 A	XS0390756285	107 719.49	99.09%	73	EUR	106 812	0.07
ABT 0.875% 09/2023	XS1883354620	1 500 000.00	98.63%	3 452	EUR	1 482 947	1.02
CCE 0% 09/2025	XS2337060607	850 000.00	91.03%		EUR	773 721	0.53
GLENLN 1.875% 09/23	XS1489184900	300 000.00	98.95%	1 695	EUR	298 533	0.20
NOVNVX 0.125% 09/23	XS1492825051	2 000 000.00	98.44%	705	EUR	1 969 465	1.35
NESNVX 0% 12/2025	XS2263684180	800 000.00	91.34%		EUR	730 728	0.50
BANQUE Float 02/23	XS2297660230	700 000.00	100.00%	2 517	EUR	702 482	0.48
ARNDTN 0.375 04/2027	XS2421195848	1 000 000.00	65.53%	2 682	EUR	657 942	0.45
MUFG 0.98% 10/2023	XS1890709774	1 000 000.00	98.45%	2 255	EUR	986 765	0.68
MUFG 0.339% 07/2024	XS2028899727	200 000.00	95.28%	308	EUR	190 870	0.13
MIZUHO 0.214% 10/25	XS2241387252	200 000.00	91.06%	101	EUR	182 213	0.13
TD 0.5% 01/2027	XS2432502008	1 200 000.00	86.70%	5 721	EUR	1 046 121	0.72
BCHINA 0% 04/2024	XS2332559470	250 000.00	94.92%		EUR	237 305	0.16
CEZCP 4.875% 04/2025	XS0502286908	900 000.00	100.53%	31 253	EUR	936 005	0.64
IMOBILIÁRIO						9 127 768	6.26
IMOBILIÁRIO - INV. INDIRETO						9 127 768	6.26
Fundimo	PTYCXTHM0007	1 105 592.00	8.26		EUR	9 127 768	6.26
LIQUIDEZ						18 080 481	12.41
TOTAL						145 698 445	100.00

Saldos de Unidades de Participação

	Peso (%)	Valor (EUR)
Valor (EUR)	100.00	145 698 444.680000
Quantidade		25 550 730.859659
Cotação 2023-01-01 (EUR)		5.702300

Câmbios

EUR / EUR	1.000000
-----------	----------