



CGD Pensões

CGD PENSÕES - SGFP,SA
Av. Joao XXI, 63, 1000-300, Lisboa
FUNDO: CAIXA REFORMA RENDIMENTO
Composição da Carteira em: 2023-12-31

COMPOSIÇÃO DETALHADA DA CARTEIRA

Designação	Código	Quantidade/ Montante	Cotação	Juro Corrido	Moeda Cotação	Valor (EUR)	Peso (%)
OBRIGAÇÕES						109 455 930	82.63
OBRIGAÇÕES - INV. DIRETO						109 455 930	82.63
OBRIGAÇÕES GOVERNOS						3 832 618	2.89
SPGB 1.4% 07/28	ES0000012B88	2 000 000.00	95.08%	11 858	EUR	1 913 518	1.44
SPGB 0% 05/2025	ES0000012K38	2 000 000.00	95.96%		EUR	1 919 100	1.45
OBRIGAÇÕES CRÉDITO						105 623 312	79.74
TAGST 09-ENGY A1/25	PTTGUAOM0005	133 635.31	100.69%	432	EUR	134 996	0.10
CXGD 1.25% 11/24	PTCGDMOM0027	600 000.00	97.66%	758	EUR	586 718	0.44
BCPPL 1.125% 02/2027	PTBCPHOM0066	300 000.00	94.37%	2 987	EUR	286 082	0.22
CXGD 0.375% 09/2027	PTCGDCOM0037	900 000.00	92.39%	941	EUR	832 487	0.63
CXGD 2.875% 06/2026	PTCGDNOM0026	700 000.00	98.54%	10 997	EUR	700 784	0.53
BCPPL 8.5% 10/2025	PTBCPBOM0062	500 000.00	103.05%	7 896	EUR	523 131	0.39
EDPPL 3,875% 06/2028	PTEDPUOM0008	1 500 000.00	102.68%	30 015	EUR	1 570 215	1.19
BCPPL 5,625% 10/2026	PTBCP2OM0058	500 000.00	102.65%	6 993	EUR	520 253	0.39
VW 1.375% 01/25	XS1642590480	500 000.00	97.51%	6 517	EUR	494 077	0.37
NRPBBGR 0.1% 02/2026	DE000A3H2ZX9	300 000.00	89.40%	274	EUR	268 462	0.20
VW 0% 07/2024	XS2343821794	900 000.00	97.91%		EUR	881 145	0.67
VW 0.125% 02/2027	XS2374595044	1 900 000.00	90.71%	2 102	EUR	1 725 573	1.30
DBHNGR Flt 12/2024	XS1730863260	633 000.00	100.18%	1 980	EUR	636 145	0.48
ANNGR 1.375% 01/2026	DE000A3MQS56	800 000.00	95.47%	10 186	EUR	773 962	0.58
BNP Float 06/24	XS1626933102	500 000.00	100.24%	1 635	EUR	502 830	0.38
CAPFP 0.625% 06/2025	FR0013519048	2 000 000.00	95.94%	6 557	EUR	1 925 277	1.45
BNFP 0% 12/2025	FR0014003Q41	1 200 000.00	94.35%		EUR	1 132 200	0.85
CAFP 0.107% 06/2025	FR0014003Z81	500 000.00	95.16%	294	EUR	476 099	0.36
KERFP 1.25% 05/2025	FR001400A5N5	800 000.00	97.13%	6 585	EUR	783 657	0.59
SOCGEN 1.5% 05/2025	FR001400AO22	1 000 000.00	98.93%	8 852	EUR	998 172	0.75
BFCM 1% 05/2025	FR0014009A50	2 000 000.00	96.55%	12 186	EUR	1 943 206	1.47
ACAFP Float 03/2025	FR001400GDG7	1 700 000.00	100.10%	5 050	EUR	1 706 818	1.29
BPCEGP 3,625% 04/26	FR001400HACO	700 000.00	100.79%	17 957	EUR	723 487	0.55
CAFP 4,079% 05/2027	FR001400HQM5	2 000 000.00	101.45%	53 718	EUR	2 082 798	1.57
RCFFP 5,25% 11/2028	FR001400M2F4	600 000.00	104.51%	3 443	EUR	630 503	0.48
DGELN 1.75% 09/24	XS1112829947	400 000.00	98.45%	1 913	EUR	395 717	0.30
CCEP 1.125%05/24	XS1415535340	1 000 000.00	98.87%	6 762	EUR	995 492	0.75
LLOYDS 0.375% 01/25	XS2109394077	350 000.00	96.52%	1 215	EUR	339 046	0.26
BACR Float 05/2026	XS2342059784	650 000.00	100.03%	4 412	EUR	654 607	0.49
HSBC Float 09/2026	XS2388490802	300 000.00	100.23%	205	EUR	300 901	0.23
NGGLN 2.179% 06/2026	XS2486461010	1 950 000.00	97.19%	21 477	EUR	1 916 643	1.45
BACR 2.885% 01/2027	XS2487667276	300 000.00	98.29%	7 944	EUR	302 823	0.23

CGD PENSÕES - SGFP,SA
Av. Joao XXI, 63, 1000-300, Lisboa
FUNDO: CAIXA REFORMA RENDIMENTO
Composição da Carteira em: 2023-12-31

COMPOSIÇÃO DETALHADA DA CARTEIRA

OBRIGAÇÕES > OBRIGAÇÕES - INV. DIRETO > OBRIGAÇÕES CRÉDITO

Designação	Código	Quantidade/ Montante	Cotação	Juro Corrido	Moeda Cotação	Valor (EUR)	Peso (%)
NWG Float 01/2026	XS2576255751	800 000.00	100.71%	8 768	EUR	814 416	0.61
KUTXAB 0.5% 09/2024	ES0343307015	200 000.00	97.52%	268	EUR	195 308	0.15
BNP 0% 09/2024	FR0014002NR7	1 000 000.00	96.84%		EUR	968 400	0.73
SANSCF 0.375% 06/24	XS2018637913	900 000.00	98.20%	1 734	EUR	885 552	0.67
SWEDA 0.25% 10/2024	XS2063261155	300 000.00	97.24%	172	EUR	291 880	0.22
VLVY 0,125% 09/2024	XS2230884657	1 700 000.00	97.40%	615	EUR	1 656 415	1.25
VLVY 0% 05/2024	XS2402009539	900 000.00	98.57%		EUR	887 130	0.67
ERICB 1.125% 02/27	XS2441574089	1 100 000.00	92.33%	11 087	EUR	1 026 750	0.78
SEB 1.75% 11/2026	XS2478690931	1 400 000.00	95.99%	3 414	EUR	1 347 260	1.02
VATFAL Flt 04/2024	XS2546459582	400 000.00	100.08%	3 729	EUR	404 057	0.31
SEB 3,875% 05/2028	XS2619751576	1 500 000.00	102.28%	37 638	EUR	1 571 793	1.19
ISPIM 1% 07/2024	XS2022425297	1 400 000.00	98.45%	6 924	EUR	1 385 154	1.05
AZMIM 1.625% 12/2024	XS2081611993	1 000 000.00	97.63%	888	EUR	977 188	0.74
BACRED 4,875%09/27	XS2682331728	300 000.00	102.78%	4 395	EUR	312 723	0.24
C 2.375% 05/24	XS1068874970	2 500 000.00	99.36%	36 339	EUR	2 520 214	1.90
JNJ 0.65% 05/24	XS1411535799	400 000.00	98.79%	1 605	EUR	396 765	0.30
JPM 0.625% 01/2024	XS1456422135	1 000 000.00	99.79%	5 839	EUR	1 003 689	0.76
GS 1.375% 05/24	XS1614198262	1 000 000.00	99.01%	8 678	EUR	998 798	0.75
PG 0.625% 10/2024	XS1900750107	2 000 000.00	97.47%	2 152	EUR	1 951 612	1.47
MET 0.375% 04/2024	XS1979259220	1 000 000.00	99.02%	2 736	EUR	992 966	0.75
EMR 0.375% 05/2024	XS1999902502	400 000.00	98.63%	918	EUR	395 434	0.30
JEF 1% 07/2024	XS2030530450	500 000.00	98.26%	2 268	EUR	493 553	0.37
TOYOTA 0.625% 11/24	XS1720642138	600 000.00	97.30%	420	EUR	584 226	0.44
HOG 0.9% 11/19/24	XS2075185228	250 000.00	97.14%	264	EUR	243 117	0.18
CB 0.3% 12/2024	XS2091604715	800 000.00	96.80%	111	EUR	774 487	0.58
F 1.744% 07/2024	XS2116728895	800 000.00	98.47%	6 328	EUR	794 096	0.60
HON 0% 03/2024	XS2126093744	300 000.00	99.25%		EUR	297 747	0.22
BRK 0% 03/2025	XS2133056114	1 700 000.00	96.14%		EUR	1 634 329	1.23
CMCSA 0% 09/2026	XS2385397901	500 000.00	92.18%		EUR	460 885	0.35
GIS 0.125% 11/2025	XS2405467528	100 000.00	94.32%	16	EUR	94 334	0.07
XOM 0.142% 06/2024	XS2196322155	900 000.00	98.19%	660	EUR	884 343	0.67
DLR 2.625% 04/2024	XS1395180802	1 500 000.00	99.40%	28 079	EUR	1 519 004	1.15
GM 1% 02/2025	XS2444424639	500 000.00	96.95%	4 260	EUR	488 990	0.37
PEP 0.25% 06/2024	XS2168625460	1 400 000.00	98.72%	2 295	EUR	1 384 403	1.05
AAPL 0% 11/2025	XS2079716853	1 500 000.00	94.74%		EUR	1 421 055	1.07
V 1.5% 06/2026	XS2479941499	1 200 000.00	96.56%	9 836	EUR	1 168 520	0.88
K 1% 05/2024	XS1410417544	700 000.00	98.86%	4 380	EUR	696 414	0.53
IBM 3.375% 02/2027	XS2583741934	1 200 000.00	101.13%	36 505	EUR	1 250 113	0.94
BAC 4,134% 06/2028	XS2634687912	1 900 000.00	103.06%	43 565	EUR	2 001 705	1.51
MCD 3,625% 11/2027	XS2726262863	500 000.00	102.13%	1 684	EUR	512 319	0.39

CGD PENSÕES - SGFP,SA
Av. Joao XXI, 63, 1000-300, Lisboa
FUNDO: CAIXA REFORMA RENDIMENTO
Composição da Carteira em: 2023-12-31

COMPOSIÇÃO DETALHADA DA CARTEIRA

OBRIGAÇÕES > OBRIGAÇÕES - INV. DIRETO > OBRIGAÇÕES CRÉDITO

Designação	Código	Quantidade/ Montante	Cotação	Juro Corrido	Moeda Cotação	Valor (EUR)	Peso (%)
CS Float 01/2026	CH0591979635	2 000 000.00	100.02%	21 239	EUR	2 021 719	1.53
UBS 1% 03/2025	CH1168499791	900 000.00	99.24%	7 033	EUR	900 157	0.68
ASML 1.375% 07/26	XS1405780963	1 500 000.00	96.32%	10 031	EUR	1 454 801	1.10
VW Float 11/24	XS1910947941	800 000.00	100.93%	5 670	EUR	813 094	0.61
ABNANV 0.875% 01/24	XS1935139995	1 000 000.00	99.86%	8 414	EUR	1 006 974	0.76
RABOBK 0.625% 02/24	XS1956955980	400 000.00	99.48%	2 110	EUR	400 026	0.30
NIBCAP 0.875% 07/25	XS2023631489	400 000.00	95.53%	1 693	EUR	383 793	0.29
ENELIM 0% 06/2024	XS2066706818	700 000.00	98.19%		EUR	687 337	0.52
ALVGR 0% 01/2025	DE000A28RSQ8	1 300 000.00	96.57%		EUR	1 255 449	0.95
ABNANV 1.25% 05/2025	XS2180510732	500 000.00	96.83%	3 723	EUR	487 878	0.37
REPSM 0.125% 10/2024	XS2241090088	1 000 000.00	97.30%	301	EUR	973 331	0.73
DAIGR 0.875% 04/2024	DE000A194DD9	600 000.00	99.15%	3 830	EUR	598 736	0.45
INTNED 1.25% 02/27	XS2443920249	700 000.00	95.02%	7 647	EUR	672 815	0.51
BMW 0.5% 02/2025	XS2447561403	500 000.00	96.64%	2 144	EUR	485 334	0.37
DTRGR 1.25% 04/2025	XS2466172280	400 000.00	97.18%	3 689	EUR	392 417	0.30
COLOBD FLT 05/2024	XS2481287394	400 000.00	100.15%	2 218	EUR	402 818	0.30
ENELIM 1.5% 07/2025	XS1937665955	1 300 000.00	97.07%	8 738	EUR	1 270 609	0.96
TOYOTA 3.375% 01/26	XS2572989650	800 000.00	100.29%	26 112	EUR	828 464	0.63
ABBNVX 3.25% 01/2027	XS2575555938	1 300 000.00	101.13%	40 514	EUR	1 355 204	1.02
INTNED Float 10/26	XS2697966690	800 000.00	100.38%	9 333	EUR	812 365	0.61
RABOBK Float 11/26	XS2712747182	1 300 000.00	100.62%	9 679	EUR	1 317 687	0.99
SDZSW 3,97% 04/2027	XS2715297672	900 000.00	101.91%	4 405	EUR	921 559	0.70
MBGGR Float 12/2025	DE000A3LRS64	700 000.00	100.04%	2 589	EUR	702 841	0.53
SIEGR Float 12/2025	XS2733106657	900 000.00	100.12%	1 457	EUR	902 573	0.68
JYBC 0.375% 10/2025	XS2243666125	1 250 000.00	97.21%	999	EUR	1 216 149	0.92
SYDBDC 4.75% 09/2025	XS2538445581	2 000 000.00	100.28%	24 139	EUR	2 029 659	1.53
CARLB 4% 10/2028	XS2696046460	1 000 000.00	103.59%	9 617	EUR	1 045 537	0.79
OPBANK 2.875% 12/25	XS2530506752	1 500 000.00	99.43%	2 003	EUR	1 493 453	1.13
OPBANK 4% 06/2028	XS2635622595	1 000 000.00	103.18%	22 077	EUR	1 053 867	0.80
KBCBB 1.125% 01/2024	BE0002631126	400 000.00	99.82%	4 204	EUR	403 480	0.30
CCBGBB 0.01% 10/2025	BE6324720299	600 000.00	94.05%	13	EUR	564 337	0.43
ABIBB 2% 03/2028	BE6285455497	2 000 000.00	96.97%	31 694	EUR	1 971 174	1.49
KBCBB 0,75% 01/2028	BE0002839208	1 400 000.00	91.96%	9 925	EUR	1 297 421	0.98
RBIABV 0.25% 01/2025	XS2106056653	2 100 000.00	96.05%	4 948	EUR	2 021 956	1.53
CCE 0% 09/2025	XS2337060607	850 000.00	94.49%		EUR	803 165	0.61
NESNVX 0% 12/2025	XS2263684180	800 000.00	94.81%		EUR	758 440	0.57
ARNDTN 0.375 04/2027	XS2421195848	1 000 000.00	80.11%	2 674	EUR	803 814	0.61
MUFG 0.339% 07/2024	XS2028899727	200 000.00	98.01%	308	EUR	196 318	0.15
MIZUHO 0.214% 10/25	XS2241387252	200 000.00	94.76%	101	EUR	189 617	0.14
TD 0.5% 01/2027	XS2432502008	1 200 000.00	92.52%	5 721	EUR	1 115 973	0.84

CGD PENSÕES - SGFP,SA
Av. Joao XXI, 63, 1000-300, Lisboa
FUNDO: CAIXA REFORMA RENDIMENTO
Composição da Carteira em: 2023-12-31

COMPOSIÇÃO DETALHADA DA CARTEIRA

OBRIGAÇÕES > OBRIGAÇÕES - INV. DIRETO > OBRIGAÇÕES CRÉDITO

Designação	Código	Quantidade/ Montante	Cotação	Juro Corrido	Moeda Cotação	Valor (EUR)	Peso (%)
TD 0,375% 04/2024	XS1985806600	1 000 000.00	98.86%	2 572	EUR	991 162	0.75
BCHINA 0% 04/2024	XS2332559470	250 000.00	98.50%		EUR	246 243	0.19
CEZCP 4.875% 04/2025	XS0502286908	900 000.00	101.22%	31 168	EUR	942 121	0.71
IMOBILIÁRIO						9 534 548	7.20
IMOBILIÁRIO - INV. INDIRETO						9 534 548	7.20
Fundimo	PTYCXTHM0007	1 130 208.00	8.44		EUR	9 534 548	7.20
LIQUIDEZ						13 475 274	10.17
TOTAL						132 465 751	100.00

Saldos de Unidades de Participação

	Peso (%)	Valor (EUR)
Valor (EUR)	100.00	132 465 750.960000
Quantidade		22 250 653.536117
Cotação 2024-01-01 (EUR)		5.953300

Câmbios

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