

Relatório de Carteira Diária - Fechamento



Data de Emissão: 01/09/2016 12:15:31

Data da Posição: 31/08/2016

Moeda da Carteira: R\$ - REAL - Taxa de Câmbio: - R\$ 0.00

Cliente: FUNDAÇÃO FUNPRESP - EXE [CUST1268] [0] [01]

001/004

FUNDOS DE INVESTIMENTOS - OUTROS FUNDOS

Código	Fundo	Instituição	Quantidade Cotas	Qtde Bloq.	Valor Cota	Aplic. / Resg	Valor Atual	Impostos	Valor Líquido	% S/ FI	% S/ Total
Fundos de Renda Fixa											
CUST1254	CAIXA FUNPRESP MULT	SANT	15,551,680.55373190	0.00000000	1.49357874	0.00	23,227,659.45	0.00	23,227,659.45	18.15%	7.10%
CUST1255	WA FUNPRESP FI MULT	SANT	30,611,780.64197050	0.00000000	1.24289459	0.00	38,047,216.55	0.00	38,047,216.55	29.73%	11.62%
CUST1257	SANT FIM FUNP	SANT	24,286,760.63518890	0.00000000	1.20749781	0.00	29,326,210.28	0.00	29,326,210.28	22.91%	8.96%
CUST1266	BB FUNPRESP FI MM	SANT	18,793,425.57285700	0.00000000	1.43525838	0.00	26,973,421.54	0.00	26,973,421.54	21.07%	8.24%
CUST1267	FUNPRESP FIM - ITAU	SANT	9,005,274.65792502	0.00000000	1.15717112	0.00	10,420,643.76	0.00	10,420,643.76	8.14%	3.18%
Total Fundos de Renda Fixa			98,248,922.06167331				127,995,151.58	0.00	127,995,151.58	100.00%	39.10%
			98,248,922.06167331				127,995,151.58	0.00	127,995,151.58	100.00%	39.10%

RENDA FIXA

MERCADO NACIONAL

Código	Aplicação	Emitente	Papel	MTM %AA	Tx Over	Taxa %AA	Index	Emissão	Venc.	Quantidade	PU Mercado	Valor da Aplicação	Vlr Resgate	Valor Bruto	Impostos	Valor Líquido	% S/ RF	% S/ TOTAL
LFT																		
Operações à Vista																		
-																		
B116786	05/10/15	STNC	272680	0.423534%	1.548874%	0.327595%	SEL	08/05/15	01/09/21	114.0000	8,074.32817700	818,069.32		920,473.41	0.00	920,473.41	0.46%	0.28%
B132848	16/05/16	STNC	280129	0.034883%	1.530821%	0.027725%	SEL	08/01/16	01/03/22	79.0000	8,071.53817600	612,891.17		637,651.51	0.00	637,651.51	0.32%	0.19%
B139217	15/06/16	STNC	280129	0.034883%	1.530821%	0.032994%	SEL	08/01/16	01/03/22	88.0000	8,071.53817600	690,094.45		710,295.35	0.00	710,295.35	0.36%	0.22%
B148515	02/08/16	STNC	280129	0.034883%	1.530821%	0.028538%	SEL	08/01/16	01/03/22	688.0000	8,071.53817600	5,494,086.33		5,553,218.26	0.00	5,553,218.26	2.79%	1.70%
B150657	15/08/16	STNC	280129	0.034883%	1.530821%	0.034428%	SEL	08/01/16	01/03/22	305.0000	8,071.53817600	2,446,375.78		2,461,819.14	0.00	2,461,819.14	1.23%	0.75%
TOTAL OPERAÇÕES À VISTA										1,274.0000		10,061,517.05	0.00	10,283,457.67	0.00	10,283,457.67	5.16%	3.14%
TOTAL LFT										1,274.0000		10,061,517.05	0.00	10,283,457.67	0.00	10,283,457.67	5.16%	3.14%

NTNB-Nota Tesouro

Operações à Vista

-																		
B140776A	23/06/16	STNC	280143	0.000000%	1.297046%	6.159909%	IPCA	06/01/16	15/05/21	121.0000	2,966.01727936	351,056.02		358,888.09	0.00	358,888.09	0.18%	0.11%
B146957A	25/07/16	STNC	280143	0.000000%	1.311491%	6.288748%	IPCA	06/01/16	15/05/21	129.0000	2,951.39014732	375,705.52		380,729.33	0.00	380,729.33	0.19%	0.12%
B152513A	24/08/16	STNC	280143	0.000000%	1.280183%	6.009706%	IPCA	06/01/16	15/05/21	139.0000	2,983.19281596	413,558.67		414,663.80	0.00	414,663.80	0.21%	0.13%
B115582	31/07/13	STNC	216470	0.000000%	1.175218%	5.079500%	IPCA	13/10/11	15/08/22	3,000.0000	3,072.94163001	7,545,205.77		9,218,824.89	0.00	9,218,824.89	4.62%	2.82%
B115531	04/12/13	STNC	216470	0.000000%	1.336744%	6.514353%	IPCA	13/10/11	15/08/22	1,000.0000	2,868.65346285	2,305,438.02		2,868,653.46	0.00	2,868,653.46	1.44%	0.88%
B115583	08/01/14	STNC	216470	0.000000%	1.321923%	6.381880%	IPCA	13/10/11	15/08/22	300.0000	2,886.76057627	707,766.41		866,028.17	0.00	866,028.17	0.43%	0.26%
B115539	04/06/14	STNC	250677	0.000000%	1.290159%	6.098541%	IPCA	15/01/14	15/05/23	870.0000	2,969.33762734	2,116,890.62		2,583,323.74	0.00	2,583,323.74	1.30%	0.79%

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002/004

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Cliente: FUNDAÇÃO FUNPRESP - EXE [CUST1268] [0] [01]

RENTA FIXA

MERCADO NACIONAL

Código	Aplicação	Emitente	Papel	MTM %AA	Tx Over	Taxa %AA	Index	Emissão	Venc.	Quantidade	PU Mercado	Valor da Aplicação	Vlr Resgate	Valor Bruto	Impostos	Valor Líquido	% S/ RF	% S/ TOTAL
<u>NTNB-Nota Tesouro</u>																		
<u>Operações à Vista</u>																		
-																		
B115536	03/12/15	STNC	250677	0.000000%	1.427950%	7.333141%	IPCA	15/01/14	15/05/23	6,354.0000	2,787.05555480	16,259,303.78		17,708,951.00	0.00	17,708,951.00	8.88%	5.41%
B123165A	15/03/16	STNC	250677	0.000000%	1.340730%	6.550007%	IPCA	15/01/14	15/05/23	258.0000	2,900.90705037	727,105.29		748,434.02	0.00	748,434.02	0.38%	0.23%
B124795	23/03/16	STNC	250677	0.000000%	1.302160%	6.205504%	IPCA	15/01/14	15/05/23	115.0000	2,952.93429887	331,090.34		339,587.44	0.00	339,587.44	0.17%	0.10%
B126641A	05/04/16	STNC	250677	0.000000%	1.348025%	6.615286%	IPCA	15/01/14	15/05/23	3,536.0000	2,891.18491194	9,992,728.31		10,223,229.85	0.00	10,223,229.85	5.13%	3.12%
B129522A	26/04/16	STNC	250677	0.000000%	1.310951%	6.283922%	IPCA	15/01/14	15/05/23	87.0000	2,940.98423928	251,986.06		255,865.63	0.00	255,865.63	0.13%	0.08%
B115556	21/05/14	STNC	179415	0.000000%	1.305944%	6.239253%	IPCA	10/02/10	15/08/30	1,200.0000	2,879.61753358	2,900,897.91		3,455,541.04	0.00	3,455,541.04	1.73%	1.06%
B115554	03/07/14	STNC	179415	0.000000%	1.291539%	6.110835%	IPCA	10/02/10	15/08/30	650.0000	2,913.21633969	1,612,394.46		1,893,590.62	0.00	1,893,590.62	0.95%	0.58%
B115552	03/07/14	STNC	179415	0.000000%	1.291539%	6.110835%	IPCA	10/02/10	15/08/30	560.0000	2,913.21633969	1,389,139.84		1,631,401.15	0.00	1,631,401.15	0.82%	0.50%
B115550	05/11/14	STNC	179415	0.000000%	1.289731%	6.094729%	IPCA	10/02/10	15/08/30	1,500.0000	2,917.46763966	3,742,303.34		4,376,201.46	0.00	4,376,201.46	2.20%	1.34%
B115558	06/01/16	STNC	89007	0.000000%	1.420514%	7.266157%	IPCA	07/03/06	15/05/35	3,420.0000	2,619.68452722	8,381,525.62		8,959,321.08	0.00	8,959,321.08	4.49%	2.74%
B116790	25/01/16	STNC	89007	0.000000%	1.447542%	7.509845%	IPCA	07/03/06	15/05/35	80.0000	2,556.67113005	193,313.75		204,533.69	0.00	204,533.69	0.10%	0.06%
B116572A	03/02/16	STNC	89007	0.000000%	1.437875%	7.422624%	IPCA	07/03/06	15/05/35	3,610.0000	2,578.96249154	8,859,649.59		9,310,054.59	0.00	9,310,054.59	4.67%	2.84%
B116653A	04/02/16	STNC	89007	0.000000%	1.436875%	7.413603%	IPCA	07/03/06	15/05/35	283.0000	2,581.28443940	695,834.54		730,503.50	0.00	730,503.50	0.37%	0.22%
B116785A	05/02/16	STNC	89007	0.000000%	1.436983%	7.414573%	IPCA	07/03/06	15/05/35	70.0000	2,581.03469363	172,260.80		180,672.43	0.00	180,672.43	0.09%	0.06%
B120237A	24/02/16	STNC	89007	0.000000%	1.418613%	7.249033%	IPCA	07/03/06	15/05/35	89.0000	2,624.19909192	224,696.15		233,553.72	0.00	233,553.72	0.12%	0.07%
B120373A	25/02/16	STNC	89007	0.000000%	1.420613%	7.267045%	IPCA	07/03/06	15/05/35	91.0000	2,619.45067493	229,485.27		238,370.01	0.00	238,370.01	0.12%	0.07%
B121204A	02/03/16	STNC	89007	0.000000%	1.421557%	7.275551%	IPCA	07/03/06	15/05/35	177.0000	2,617.21268017	447,234.52		463,246.64	0.00	463,246.64	0.23%	0.14%
B121587A	03/03/16	STNC	89007	0.000000%	1.412633%	7.195202%	IPCA	07/03/06	15/05/35	3,359.0000	2,638.46708991	8,563,203.09		8,862,610.95	0.00	8,862,610.95	4.45%	2.71%
B121739A	04/03/16	STNC	89007	0.000000%	1.404814%	7.124848%	IPCA	07/03/06	15/05/35	177.0000	2,657.28865378	454,810.55		470,340.09	0.00	470,340.09	0.24%	0.14%
B115563	16/12/13	STNC	179416	0.000000%	1.329827%	6.452511%	IPCA	10/02/10	15/08/40	1,000.0000	2,786.46650016	2,262,872.59		2,786,466.50	0.00	2,786,466.50	1.40%	0.85%
B135709A	25/05/16	STNC	123440	0.000000%	1.294897%	6.140755%	IPCA	15/08/04	15/05/45	154.0000	2,933.93114689	437,369.18		451,825.40	0.00	451,825.40	0.23%	0.14%
B142666A	01/07/16	STNC	123440	0.000000%	1.284662%	6.049586%	IPCA	15/08/04	15/05/45	1,599.0000	2,968.87593245	4,657,242.93		4,747,232.62	0.00	4,747,232.62	2.38%	1.45%
B115567	31/07/13	STNC	179417	0.000000%	1.211442%	5.399596%	IPCA	10/02/10	15/08/50	3,270.0000	3,212.19099095	8,458,704.74		10,503,864.54	0.00	10,503,864.54	5.27%	3.21%
B115566	16/08/13	STNC	179417	0.000000%	1.236304%	5.619856%	IPCA	10/02/10	15/08/50	2,200.0000	3,109.74241442	5,373,812.25		6,841,433.31	0.00	6,841,433.31	3.43%	2.09%
B115565	16/08/13	STNC	179417	0.000000%	1.236304%	5.619856%	IPCA	10/02/10	15/08/50	1,550.0000	3,109.74241442	3,786,095.00		4,820,100.74	0.00	4,820,100.74	2.42%	1.47%
B115571	22/08/13	STNC	179417	0.000000%	1.250840%	5.748841%	IPCA	10/02/10	15/08/50	8,000.0000	3,052.15892249	19,193,296.21		24,417,271.38	0.00	24,417,271.38	12.25%	7.46%
B115568	18/02/14	STNC	179417	0.000000%	1.378694%	6.890173%	IPCA	10/02/10	15/08/50	700.0000	2,610.36855311	1,476,591.32		1,827,257.99	0.00	1,827,257.99	0.92%	0.56%
B115572	27/02/14	STNC	179417	0.000000%	1.344263%	6.581617%	IPCA	10/02/10	15/08/50	800.0000	2,718.82902917	1,766,910.09		2,175,063.22	0.00	2,175,063.22	1.09%	0.66%
B115573	29/09/14	STNC	179417	0.000000%	1.277156%	5.982766%	IPCA	10/02/10	15/08/50	1,000.0000	2,952.02874147	2,495,474.53		2,952,028.74	0.00	2,952,028.74	1.48%	0.90%
B115564	01/10/14	STNC	179417	0.000000%	1.303099%	6.213882%	IPCA	10/02/10	15/08/50	1,489.0000	2,858.25499639	3,599,864.52		4,255,941.69	0.00	4,255,941.69	2.13%	1.30%

Relatório de Carteira Diária - Fechamento



003/004

Data de Emissão: 01/09/2016 12:15:31

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Moeda da Carteira: R\$ - REAL - Taxa de Câmbio: - R\$ 0.00

Cliente: FUNDAÇÃO FUNPRES - EXE [CUST1268] [0] [01]

RENTA FIXA

MERCADO NACIONAL

Código	Aplicação	Emitente	Papel	MTM %AA	Tx Over	Taxa %AA	Index	Emissão	Venc.	Quantidade	PU Mercado	Valor da Aplicação	Vlr Resgate	Valor Bruto	Impostos	Valor Líquido	% S/ RF	% S/ TOTAL
NTNB-Nota Tesouro																		
Operações à Vista																		
-																		
B115569	03/10/14	STNC	179417	0.000000%	1.298684%	6.174514%	IPCA	10/02/10	15/08/50	1,300.0000	2,873.88051294	3,163,445.42		3,736,044.67	0.00	3,736,044.67	1.87%	1.14%
B115574	05/01/16	STNC	265794	0.000000%	1.417293%	7.237145%	IPCA	14/01/15	15/05/55	720.0000	2,527.76930741	1,703,691.04		1,819,993.90	0.00	1,819,993.90	0.91%	0.56%
B121726A	16/02/16	STNC	265794	0.000000%	1.411137%	7.181738%	IPCA	14/01/15	15/05/55	1,010.0000	2,545.67447822	2,467,082.96		2,571,131.22	0.00	2,571,131.22	1.29%	0.79%
TOTAL OPERAÇÕES À VISTA										55,967.0000		140,087,037.02	0.00	160,882,776.31	0.00	160,882,776.31	80.70%	49.15%
Operações a Termo																		
Compra a Termo																		
B153817	31/08/16	STNC	280143	0.000000%	0.000000%	6.209046%	IPCA	06/01/16	15/05/21	279.0000	2,960.42737000	825,959.23		825,959.23	0.00	825,959.23	0.41%	0.25%
TOTAL OPERAÇÕES A TERMO										279.0000		825,959.23	0.00	825,959.23	0.00	825,959.23	0.41%	0.25%
TOTAL NTN-B										56,246.0000		140,912,996.25	0.00	161,708,735.54	0.00	161,708,735.54	81.11%	49.40%

NTNF-Nota Tesouro F

Operações à Vista																		
-																		
B115578	24/01/14	STNC	249789	0.000000%	1.475335%	13.190000%	PRE	10/01/14	01/01/25	700.0000	866.59617251	583,484.38		606,617.32	0.00	606,617.32	0.30%	0.19%
B115579	07/02/14	STNC	249789	0.000000%	1.476387%	13.200000%	PRE	10/01/14	01/01/25	2,388.0000	866.17289667	1,999,191.50		2,068,420.88	0.00	2,068,420.88	1.04%	0.63%
B115577	04/04/14	STNC	249789	0.000000%	1.440559%	12.860000%	PRE	10/01/14	01/01/25	2,550.0000	880.73588663	2,216,666.55		2,245,876.51	0.00	2,245,876.51	1.13%	0.69%
B115576	03/09/15	STNC	249789	0.000000%	1.627987%	14.650000%	PRE	10/01/14	01/01/25	9,483.0000	807.87796155	7,549,680.65		7,661,106.71	0.00	7,661,106.71	3.84%	2.34%
B115580	05/10/15	STNC	249789	0.000000%	1.700491%	15.350000%	PRE	10/01/14	01/01/25	10,000.0000	781.79725792	7,781,431.29		7,817,972.58	0.00	7,817,972.58	3.92%	2.39%
B115575	05/11/15	STNC	249789	0.000000%	1.712877%	15.470000%	PRE	10/01/14	01/01/25	8,959.0000	777.45274887	7,014,597.02		6,965,199.18	0.00	6,965,199.18	3.49%	2.13%
TOTAL OPERAÇÕES À VISTA										34,080.0000		27,145,051.39	0.00	27,365,193.18	0.00	27,365,193.18	13.73%	8.36%
TOTAL NTN-F										34,080.0000		27,145,051.39	0.00	27,365,193.18	0.00	27,365,193.18	13.73%	8.36%
TOTAL MERCADO NACIONAL										91,600.0000		178,119,564.69	0.00	199,357,386.39	0.00	199,357,386.39	100.00%	60.90%
TOTAL										91,600.0000		178,119,564.69	0.00	199,357,386.39	0.00	199,357,386.39	100.00%	60.90%

CONTAS A PAGAR / RECEBER

Descrição	Valor	% S/ CPR	% S/ Total
Oper. Termo de RF Dt.Liq: 01/09/16 OPER. B153817	(825,959.23)	100.00%	(0.25%)
TOTAL GERAL	(825,959.23)	100.00%	(0.25%)

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004/004

TESOURARIA

Descrição	Valor	% S/ TES	% S/ Total
Saldo em Tesouraria	825,959.23	100.00%	0.25%
Saldo em Tesouraria RESERVA	0.00	0.00%	0.00%
TOTAL	825,959.23	100.00%	0.25%

PATRIMÔNIO	327,352,537.97	100.00%
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RENTABILIDADE ACUMULADA

Indexador	Benchmark	Rent. Real	Varição Diária	Varição Mensal	Varição Anual	Últimos 6 meses	Últimos 12 meses
COTA LÍQUIDA			0.0192986%	1.0568%	13.0478%	9.6212%	17.4917%
CDI	36.7862%	-0.0331%	0.0524614%	1.2136%	9.2116%	6.9999%	14.1325%

Quantidade de Cotas (Líquida)	217,037,043.63131200
Valor da cota unitária (Líquida)	1.508279565
Quantidade de Cotas (Bruta)	217,037,043.63131200
Valor da cota unitária (Bruta)	1.508279570
Valor da cota bruta de performance	1.508279570