

Relatório de Carteira Diária - Fechamento



001/005

Data de Emissão: 03/01/2017 12:32:00

Data da Posição: 30/12/2016

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

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

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 FUNPRES MULT	SANT	15,791,910.48452040	0.00000000	1.56459637	0.00	24,707,965.82	0.00	24,707,965.82	17.18%	5.95%
CUST1255	WA FUNPRES FI MULT	SANT	35,603,832.71689910	0.00000000	1.29387479	0.00	46,066,901.58	0.00	46,066,901.58	32.03%	11.09%
CUST1257	SANT FIM FUNP	SANT	27,532,461.87357420	0.00000000	1.26448948	0.00	34,814,508.40	0.00	34,814,508.40	24.21%	8.38%
CUST1266	BB FUNPRES FI MM	SANT	20,237,938.44499330	0.00000000	1.49546574	0.00	30,265,143.59	0.00	30,265,143.59	21.05%	7.29%
CUST1267	FUNPRES FIM - ITAU	SANT	6,618,839.41795747	0.00000000	1.20118119	0.00	7,950,425.41	0.00	7,950,425.41	5.53%	1.91%
Total Fundos de Renda Fixa			105,784,982.93794450				143,804,944.80	0.00	143,804,944.80	100.00%	34.62%
			105,784,982.93794450				143,804,944.80	0.00	143,804,944.80	100.00%	34.62%

RENDA FIXA

MERCADO NACIONAL

Código	Aplicação	Emitente	Papel	MTM % AA	Tx Over	Taxa % AA	Index	Emissão	Venc.	Quantidade	PU Mercado	Valor da		Impostos	Valor Líquido	% S/ RF	% S/ TOTAL	
												Aplicação	Vlr Resgate					
LFT																		
Operações à Vista																		
-																		
B116786	05/10/15	STNC	272680	0.473366%	1.529658%	0.327595%	SEL	08/05/15	01/09/21	114.0000	8,421.22674300	818,069.32		960,019.84	0.00	960,019.84	0.35%	0.23%
B132848	16/05/16	STNC	280129	0.059358%	1.532672%	0.027725%	SEL	08/01/16	01/03/22	79.0000	8,416.38941300	612,891.17		664,894.76	0.00	664,894.76	0.24%	0.16%
B139217	15/06/16	STNC	280129	0.059358%	1.532672%	0.032994%	SEL	08/01/16	01/03/22	88.0000	8,416.38941300	690,094.45		740,642.26	0.00	740,642.26	0.27%	0.18%
B148515	02/08/16	STNC	280129	0.059358%	1.532672%	0.028538%	SEL	08/01/16	01/03/22	688.0000	8,416.38941300	5,494,086.33		5,790,475.91	0.00	5,790,475.91	2.13%	1.39%
B150657	15/08/16	STNC	280129	0.059358%	1.532672%	0.034428%	SEL	08/01/16	01/03/22	305.0000	8,416.38941300	2,446,375.78		2,566,998.77	0.00	2,566,998.77	0.95%	0.62%
B158148	27/09/16	STNC	280129	0.059358%	1.532672%	0.043654%	SEL	08/01/16	01/03/22	54.0000	8,416.38941300	439,805.35		454,485.02	0.00	454,485.02	0.17%	0.11%
TOTAL OPERAÇÕES À VISTA										1,328.0000		10,501,322.40	0.00	11,177,516.56	0.00	11,177,516.56	4.12%	2.69%
TOTAL LFT										1,328.0000		10,501,322.40	0.00	11,177,516.56	0.00	11,177,516.56	4.12%	2.69%

LTN-Letra Ts Nac

Operações à Vista

-																		
B165434A	16/11/16	STNC	249540	11.513100%	1.297565%	12.480000%	PRE	10/01/14	01/01/18	7,300.0000	897.53152799	6,399,811.14		6,551,980.15	0.00	6,551,980.15	2.41%	1.58%
TOTAL OPERAÇÕES À VISTA										7,300.0000		6,399,811.14	0.00	6,551,980.15	0.00	6,551,980.15	2.41%	1.58%
TOTAL LTN										7,300.0000		6,399,811.14	0.00	6,551,980.15	0.00	6,551,980.15	2.41%	1.58%

Relatório de Carteira Diária - Fechamento



002/005

Data de Emissão: 03/01/2017 12:32:00

Data da Posição: 30/12/2016

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
<u>NTNB-Nota Tesouro</u>																		
<u>Operações à Vista</u>																		
-																		
B140776A	23/06/16	STNC	280143	0.000000%	1.133899%	6.159909%	IPCA	06/01/16	15/05/21	121.0000	2,963.69608247	351,056.02		358,607.23	0.00	358,607.23	0.13%	0.09%
B146957A	25/07/16	STNC	280143	0.000000%	1.148344%	6.288748%	IPCA	06/01/16	15/05/21	129.0000	2,949.84613079	375,705.52		380,530.15	0.00	380,530.15	0.14%	0.09%
B152513A	24/08/16	STNC	280143	0.000000%	1.117037%	6.009706%	IPCA	06/01/16	15/05/21	139.0000	2,979.95262762	413,558.67		414,213.42	0.00	414,213.42	0.15%	0.10%
B153817A	01/09/16	STNC	280143	0.000000%	1.139410%	6.209046%	IPCA	06/01/16	15/05/21	279.0000	2,958.40377482	825,959.23		825,394.65	0.00	825,394.65	0.30%	0.20%
B115582	31/07/13	STNC	216470	0.000000%	1.012078%	5.079500%	IPCA	13/10/11	15/08/22	3,000.0000	3,151.08997643	7,545,205.77		9,453,269.93	0.00	9,453,269.93	3.48%	2.28%
B115531	04/12/13	STNC	216470	0.000000%	1.173596%	6.514353%	IPCA	13/10/11	15/08/22	1,000.0000	2,954.77616709	2,305,438.02		2,954,776.17	0.00	2,954,776.17	1.09%	0.71%
B115583	08/01/14	STNC	216470	0.000000%	1.158775%	6.381880%	IPCA	13/10/11	15/08/22	300.0000	2,972.20836640	707,766.41		891,662.51	0.00	891,662.51	0.33%	0.21%
B115539	04/06/14	STNC	250677	0.000000%	1.127013%	6.098541%	IPCA	15/01/14	15/05/23	870.0000	2,966.57193119	2,116,890.62		2,580,917.58	0.00	2,580,917.58	0.95%	0.62%
B115536	03/12/15	STNC	250677	0.000000%	1.264796%	7.333141%	IPCA	15/01/14	15/05/23	6,354.0000	2,789.87538692	16,259,303.78		17,726,868.21	0.00	17,726,868.21	6.53%	4.27%
B123165A	15/03/16	STNC	250677	0.000000%	1.177582%	6.550007%	IPCA	15/01/14	15/05/23	258.0000	2,900.30656597	727,105.29		748,279.09	0.00	748,279.09	0.28%	0.18%
B124795	23/03/16	STNC	250677	0.000000%	1.139013%	6.205504%	IPCA	15/01/14	15/05/23	115.0000	2,950.69495559	331,090.34		339,329.92	0.00	339,329.92	0.12%	0.08%
B126641A	05/04/16	STNC	250677	0.000000%	1.184876%	6.615286%	IPCA	15/01/14	15/05/23	3,536.0000	2,890.88546581	9,992,728.31		10,222,171.01	0.00	10,222,171.01	3.76%	2.46%
B129522A	26/04/16	STNC	250677	0.000000%	1.147803%	6.283922%	IPCA	15/01/14	15/05/23	87.0000	2,939.12545352	251,986.06		255,703.91	0.00	255,703.91	0.09%	0.06%
B115556	21/05/14	STNC	179415	0.000000%	1.142797%	6.239253%	IPCA	10/02/10	15/08/30	1,200.0000	2,963.54407355	2,900,897.91		3,556,252.89	0.00	3,556,252.89	1.31%	0.86%
B115552	03/07/14	STNC	179415	0.000000%	1.128393%	6.110835%	IPCA	10/02/10	15/08/30	560.0000	2,996.92800480	1,389,139.84		1,678,279.68	0.00	1,678,279.68	0.62%	0.40%
B115554	03/07/14	STNC	179415	0.000000%	1.128393%	6.110835%	IPCA	10/02/10	15/08/30	650.0000	2,996.92800480	1,612,394.46		1,948,003.20	0.00	1,948,003.20	0.72%	0.47%
B115550	05/11/14	STNC	179415	0.000000%	1.126585%	6.094729%	IPCA	10/02/10	15/08/30	1,500.0000	3,001.15141869	3,742,303.34		4,501,727.13	0.00	4,501,727.13	1.66%	1.08%
B115558	06/01/16	STNC	89007	0.000000%	1.257361%	7.266157%	IPCA	07/03/06	15/05/35	3,420.0000	2,616.49504291	8,381,525.62		8,948,413.05	0.00	8,948,413.05	3.29%	2.15%
B116790	25/01/16	STNC	89007	0.000000%	1.284387%	7.509845%	IPCA	07/03/06	15/05/35	80.0000	2,553.38747732	193,313.75		204,271.00	0.00	204,271.00	0.08%	0.05%
B116572A	03/02/16	STNC	89007	0.000000%	1.274721%	7.422624%	IPCA	07/03/06	15/05/35	3,610.0000	2,575.71542953	8,859,649.59		9,298,332.70	0.00	9,298,332.70	3.42%	2.24%
B116653A	04/02/16	STNC	89007	0.000000%	1.273721%	7.413603%	IPCA	07/03/06	15/05/35	283.0000	2,578.04098154	695,834.54		729,585.60	0.00	729,585.60	0.27%	0.18%
B116785A	05/02/16	STNC	89007	0.000000%	1.273828%	7.414573%	IPCA	07/03/06	15/05/35	70.0000	2,577.79084997	172,260.80		180,445.36	0.00	180,445.36	0.07%	0.04%
B120237A	24/02/16	STNC	89007	0.000000%	1.255460%	7.249033%	IPCA	07/03/06	15/05/35	89.0000	2,621.01525890	224,696.15		233,270.36	0.00	233,270.36	0.09%	0.06%
B120373A	25/02/16	STNC	89007	0.000000%	1.257460%	7.267045%	IPCA	07/03/06	15/05/35	91.0000	2,616.26089392	229,485.27		238,079.74	0.00	238,079.74	0.09%	0.06%
B121204A	02/03/16	STNC	89007	0.000000%	1.258404%	7.275551%	IPCA	07/03/06	15/05/35	177.0000	2,614.02003999	447,234.52		462,681.55	0.00	462,681.55	0.17%	0.11%
B121587A	03/03/16	STNC	89007	0.000000%	1.249480%	7.195202%	IPCA	07/03/06	15/05/35	3,359.0000	2,635.30016331	8,563,203.09		8,851,973.25	0.00	8,851,973.25	3.26%	2.13%
B121739A	04/03/16	STNC	89007	0.000000%	1.241661%	7.124848%	IPCA	07/03/06	15/05/35	177.0000	2,654.14182111	454,810.55		469,783.10	0.00	469,783.10	0.17%	0.11%
B115563	16/12/13	STNC	179416	0.000000%	1.166679%	6.452511%	IPCA	10/02/10	15/08/40	1,000.0000	2,869.57282592	2,262,872.59		2,869,572.83	0.00	2,869,572.83	1.06%	0.69%
B135709A	25/05/16	STNC	123440	0.000000%	1.131750%	6.140755%	IPCA	15/08/04	15/05/45	154.0000	2,930.54045134	437,369.18		451,303.23	0.00	451,303.23	0.17%	0.11%
B142666A	01/07/16	STNC	123440	0.000000%	1.121517%	6.049586%	IPCA	15/08/04	15/05/45	1,599.0000	2,965.63793660	4,657,242.93		4,742,055.06	0.00	4,742,055.06	1.75%	1.14%

Relatório de Carteira Diária - Fechamento



003/005

Data de Emissão: 03/01/2017 12:32:00

Data da Posição: 30/12/2016

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

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>																		
-																		
B159410A	05/10/16	STNC	123440	0.000000%	1.080391%	5.684000%	IPCA	15/08/04	15/05/45	3,052.0000	3,113.19933892	9,584,490.43		9,501,484.38	0.00	9,501,484.38	3.50%	2.29%
B159680A	06/10/16	STNC	123440	0.000000%	1.074710%	5.633593%	IPCA	15/08/04	15/05/45	767.0000	3,134.43813731	2,425,551.94		2,404,114.05	0.00	2,404,114.05	0.89%	0.58%
B160293A	11/10/16	STNC	123440	0.000000%	1.077687%	5.660003%	IPCA	15/08/04	15/05/45	773.0000	3,123.28259945	2,437,801.13		2,414,297.45	0.00	2,414,297.45	0.89%	0.58%
B162211A	25/10/16	STNC	123440	0.000000%	1.069719%	5.589337%	IPCA	15/08/04	15/05/45	86.0000	3,153.27000017	274,566.81		271,181.22	0.00	271,181.22	0.10%	0.07%
B162598A	27/10/16	STNC	123440	0.000000%	1.078713%	5.669106%	IPCA	15/08/04	15/05/45	49.0000	3,119.45160485	154,894.00		152,853.13	0.00	152,853.13	0.06%	0.04%
B163572A	04/11/16	STNC	123440	0.000000%	1.088786%	5.758528%	IPCA	15/08/04	15/05/45	3,859.0000	3,082.20349694	12,076,521.61		11,894,223.29	0.00	11,894,223.29	4.38%	2.86%
B115567	31/07/13	STNC	179417	0.000000%	1.048300%	5.399596%	IPCA	10/02/10	15/08/50	3,270.0000	3,297.18206324	8,458,704.74		10,781,785.35	0.00	10,781,785.35	3.97%	2.60%
B115566	16/08/13	STNC	179417	0.000000%	1.073161%	5.619856%	IPCA	10/02/10	15/08/50	2,200.0000	3,194.21831574	5,373,812.25		7,027,280.29	0.00	7,027,280.29	2.59%	1.69%
B115565	16/08/13	STNC	179417	0.000000%	1.073161%	5.619856%	IPCA	10/02/10	15/08/50	1,550.0000	3,194.21831574	3,786,095.00		4,951,038.39	0.00	4,951,038.39	1.82%	1.19%
B115571	22/08/13	STNC	179417	0.000000%	1.087696%	5.748841%	IPCA	10/02/10	15/08/50	8,000.0000	3,136.33106969	19,193,296.21		25,090,648.56	0.00	25,090,648.56	9.24%	6.04%
B115568	18/02/14	STNC	179417	0.000000%	1.215543%	6.890173%	IPCA	10/02/10	15/08/50	700.0000	2,691.85795900	1,476,591.32		1,884,300.57	0.00	1,884,300.57	0.69%	0.45%
B115572	27/02/14	STNC	179417	0.000000%	1.181114%	6.581617%	IPCA	10/02/10	15/08/50	800.0000	2,801.03605474	1,766,910.09		2,240,828.84	0.00	2,240,828.84	0.83%	0.54%
B115573	29/09/14	STNC	179417	0.000000%	1.114011%	5.982766%	IPCA	10/02/10	15/08/50	1,000.0000	3,035.64798277	2,495,474.53		3,035,647.98	0.00	3,035,647.98	1.12%	0.73%
B115564	01/10/14	STNC	179417	0.000000%	1.139953%	6.213882%	IPCA	10/02/10	15/08/50	1,489.0000	2,941.32753645	3,599,864.52		4,379,636.70	0.00	4,379,636.70	1.61%	1.05%
B115569	03/10/14	STNC	179417	0.000000%	1.135538%	6.174514%	IPCA	10/02/10	15/08/50	1,300.0000	2,957.04611059	3,163,445.42		3,844,159.94	0.00	3,844,159.94	1.42%	0.93%
B115574	05/01/16	STNC	265794	0.000000%	1.254140%	7.237145%	IPCA	14/01/15	15/05/55	720.0000	2,521.37127225	1,703,691.04		1,815,387.32	0.00	1,815,387.32	0.67%	0.44%
B121726A	16/02/16	STNC	265794	0.000000%	1.247985%	7.181738%	IPCA	14/01/15	15/05/55	1,010.0000	2,539.41361033	2,467,082.96		2,564,807.75	0.00	2,564,807.75	0.94%	0.62%
B167015	16/11/16	STNC	265794	0.000000%	1.127177%	6.100005%	IPCA	14/01/15	15/05/55	1,050.0000	2,942.93207311	3,056,683.85		3,090,078.68	0.00	3,090,078.68	1.14%	0.74%
B166462A	23/11/16	STNC	265794	0.000000%	1.112195%	5.966608%	IPCA	14/01/15	15/05/55	80.0000	3,000.35513240	237,847.43		240,028.41	0.00	240,028.41	0.09%	0.06%
B166694A	24/11/16	STNC	265794	0.000000%	1.116611%	6.005914%	IPCA	14/01/15	15/05/55	67.0000	2,983.23926583	198,115.82		199,877.03	0.00	199,877.03	0.07%	0.05%
B166903A	25/11/16	STNC	265794	0.000000%	1.111122%	5.957065%	IPCA	14/01/15	15/05/55	88.0000	3,004.53559567	262,164.51		264,399.13	0.00	264,399.13	0.10%	0.06%
B168081A	02/12/16	STNC	265794	0.000000%	1.120992%	6.044911%	IPCA	14/01/15	15/05/55	476.0000	2,966.42026022	1,402,198.88		1,412,016.04	0.00	1,412,016.04	0.52%	0.34%
B168413A	05/12/16	STNC	265794	0.000000%	1.142251%	6.234379%	IPCA	14/01/15	15/05/55	10,000.0000	2,886.95179151	28,674,075.74		28,869,517.92	0.00	28,869,517.92	10.63%	6.95%
B171406A	22/12/16	STNC	265794	0.000000%	1.101039%	5.867395%	IPCA	14/01/15	15/05/55	54.0000	3,044.30377718	164,030.86		164,392.40	0.00	164,392.40	0.06%	0.04%
B171689A	23/12/16	STNC	265794	0.000000%	1.093456%	5.800000%	IPCA	14/01/15	15/05/55	74.0000	3,074.77970050	227,119.48		227,533.70	0.00	227,533.70	0.08%	0.05%
TOTAL OPERAÇÕES À VISTA										76,721.0000		202,089,058.74	0.00	225,237,272.03	0.00	225,237,272.03	82.93%	54.22%
TOTAL NTN-B										76,721.0000		202,089,058.74	0.00	225,237,272.03	0.00	225,237,272.03	82.93%	54.22%

Relatório de Carteira Diária - Fechamento



004/005

Data de Emissão: 03/01/2017 12:32:00

Data da Posição: 30/12/2016

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

Cliente: FUNDAÇÃO FUNPESP - 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
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	902.69131179	583,484.38		631,883.92	0.00	631,883.92	0.23%	0.15%
B115579	07/02/14	STNC	249789	0.000000%	1.476387%	13.200000%	PRE	10/01/14	01/01/25	2,388.0000	902.27665913	1,999,191.50		2,154,636.66	0.00	2,154,636.66	0.79%	0.52%
B115577	04/04/14	STNC	249789	0.000000%	1.440559%	12.860000%	PRE	10/01/14	01/01/25	2,550.0000	916.53815465	2,216,666.55		2,337,172.29	0.00	2,337,172.29	0.86%	0.56%
B115576	03/09/15	STNC	249789	0.000000%	1.627987%	14.650000%	PRE	10/01/14	01/01/25	9,483.0000	845.08715892	7,549,680.65		8,013,961.53	0.00	8,013,961.53	2.95%	1.93%
B115580	05/10/15	STNC	249789	0.000000%	1.700491%	15.350000%	PRE	10/01/14	01/01/25	10,000.0000	819.44644267	7,781,431.29		8,194,464.43	0.00	8,194,464.43	3.02%	1.97%
B115575	05/11/15	STNC	249789	0.000000%	1.712877%	15.470000%	PRE	10/01/14	01/01/25	8,959.0000	815.17183361	7,014,597.02		7,303,124.46	0.00	7,303,124.46	2.69%	1.76%
TOTAL OPERAÇÕES À VISTA										34,080.0000		27,145,051.39	0.00	28,635,243.29	0.00	28,635,243.29	10.54%	6.89%
TOTAL NTN-F										34,080.0000		27,145,051.39	0.00	28,635,243.29	0.00	28,635,243.29	10.54%	6.89%
TOTAL MERCADO NACIONAL										119,429.0000		246,135,243.67	0.00	271,602,012.03	0.00	271,602,012.03	100.00%	65.38%
TOTAL										119,429.0000		246,135,243.67	0.00	271,602,012.03	0.00	271,602,012.03	100.00%	65.38%

TESOURARIA

Descrição	Valor	% S/ TES	% S/ Total
Saldo em Tesouraria	(0.00)	0.00%	(0.00%)
Saldo em Tesouraria RESERVA	0.00	0.00%	0.00%
TOTAL	0.00		0.00%

Relatório de Carteira Diária - Fechamento



Data de Emissão: 03/01/2017 12:32:00

Data da Posição: 30/12/2016 Moeda da Carteira: R\$ - REAL - Taxa de Câmbio: - R\$ 0.00

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

005/005

PATRIMÔNIO

415,406,956.83

100,00%

RENTABILIDADE ACUMULADA

Indexador	Benchmark	Rent. Real	Varição Diária	Varição Mensal	Varição Anual	Últimos 6 meses	Últimos 12 meses
COTA LÍQUIDA			0.0401040%	1.1220%	17.1154%	6.4748%	17.1154%
CDI	79.0723%	-0.0106%	0.0507182%	1.1226%	14.0012%	6.8226%	14.0012%

Quantidade de Cotas (Líquida)	265,852,090.67016900
Valor da cota unitária (Líquida)	1.562549144
Quantidade de Cotas (Bruta)	265,852,090.67016900
Valor da cota unitária (Bruta)	1.562549144
Valor da cota bruta de performance	1.562549144