

Relatório de Carteira Diária - Fechamento



001/005

Data de Emissão: 03/01/2017 12:29:33

Data da Posição: 30/11/2016

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	15,588,447.51625360	0.00000000	1.53808836	0.00	23,976,409.68	0.00	23,976,409.68	17.26%	6.35%
CUST1255	WA FUNPRES FI MULT	SANT	34,665,077.40892361	0.00000000	1.27172511	0.00	44,084,449.38	0.00	44,084,449.38	31.74%	11.67%
CUST1257	SANT FIM FUNP	SANT	26,812,040.43331250	0.00000000	1.24089566	0.00	33,270,944.61	0.00	33,270,944.61	23.95%	8.80%
CUST1266	BB FUNPRES FI MM	SANT	20,009,211.54268610	0.00000000	1.46735728	0.00	29,360,662.22	0.00	29,360,662.22	21.14%	7.77%
CUST1267	FUNPRES FIM - ITAU	SANT	6,954,298.34385407	0.00000000	1.17872012	0.00	8,197,171.38	0.00	8,197,171.38	5.90%	2.17%
Total Fundos de Renda Fixa			104,029,075.24503000				138,889,637.27	0.00	138,889,637.27	100.00%	36.76%
			104,029,075.24503000				138,889,637.27	0.00	138,889,637.27	100.00%	36.76%

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	0.457261%	1.540776%	0.327595%	SEL	08/05/15	01/09/21	114.0000	8,330.49660200	818,069.32		949,676.61	0.00	949,676.61	0.40%	0.25%
B132848	16/05/16	STNC	280129	0.052478%	1.555819%	0.027725%	SEL	08/01/16	01/03/22	79.0000	8,325.38746500	612,891.17		657,705.60	0.00	657,705.60	0.28%	0.17%
B139217	15/06/16	STNC	280129	0.052478%	1.555819%	0.032994%	SEL	08/01/16	01/03/22	88.0000	8,325.38746500	690,094.45		732,634.09	0.00	732,634.09	0.31%	0.19%
B148515	02/08/16	STNC	280129	0.052478%	1.555819%	0.028538%	SEL	08/01/16	01/03/22	688.0000	8,325.38746500	5,494,086.33		5,727,866.57	0.00	5,727,866.57	2.40%	1.52%
B150657	15/08/16	STNC	280129	0.052478%	1.555819%	0.034428%	SEL	08/01/16	01/03/22	305.0000	8,325.38746500	2,446,375.78		2,539,243.17	0.00	2,539,243.17	1.06%	0.67%
B158148	27/09/16	STNC	280129	0.052478%	1.555819%	0.043654%	SEL	08/01/16	01/03/22	54.0000	8,325.38746500	439,805.35		449,570.92	0.00	449,570.92	0.19%	0.12%
TOTAL OPERAÇÕES À VISTA										1,328.0000		10,501,322.40	0.00	11,056,696.96	0.00	11,056,696.96	4.63%	2.93%
TOTAL LFT										1,328.0000		10,501,322.40	0.00	11,056,696.96	0.00	11,056,696.96	4.63%	2.93%

LTN-Letra Ts Nac

Operações à Vista

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B165434A	16/11/16	STNC	249540	12.035900%	1.901784%	12.480000%	PRE	10/01/14	01/01/18	7,300.0000	884.55645090	6,399,811.14		6,457,262.09	0.00	6,457,262.09	2.70%	1.71%
TOTAL OPERAÇÕES À VISTA										7,300.0000		6,399,811.14	0.00	6,457,262.09	0.00	6,457,262.09	2.70%	1.71%
TOTAL LTN										7,300.0000		6,399,811.14	0.00	6,457,262.09	0.00	6,457,262.09	2.70%	1.71%

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002/005

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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
<u>NTNB-Nota Tesouro</u>																		
<u>Operações à Vista</u>																		
-																		
B140776A	23/06/16	STNC	280143	0.000000%	1.153901%	6.159909%	IPCA	06/01/16	15/05/21	121.0000	2,942.75187407	351,056.02		356,072.98	0.00	356,072.98	0.15%	0.09%
B146957A	25/07/16	STNC	280143	0.000000%	1.168346%	6.288748%	IPCA	06/01/16	15/05/21	129.0000	2,928.68967092	375,705.52		377,800.97	0.00	377,800.97	0.16%	0.10%
B152513A	24/08/16	STNC	280143	0.000000%	1.137039%	6.009706%	IPCA	06/01/16	15/05/21	139.0000	2,959.25930279	413,558.67		411,337.04	0.00	411,337.04	0.17%	0.11%
B153817A	01/09/16	STNC	280143	0.000000%	1.159412%	6.209046%	IPCA	06/01/16	15/05/21	279.0000	2,937.37829903	825,959.23		819,528.55	0.00	819,528.55	0.34%	0.22%
B115582	31/07/13	STNC	216470	0.000000%	1.032079%	5.079500%	IPCA	13/10/11	15/08/22	3,000.0000	3,131.61687196	7,545,205.77		9,394,850.62	0.00	9,394,850.62	3.93%	2.49%
B115531	04/12/13	STNC	216470	0.000000%	1.193598%	6.514353%	IPCA	13/10/11	15/08/22	1,000.0000	2,933.04137155	2,305,438.02		2,933,041.37	0.00	2,933,041.37	1.23%	0.78%
B115583	08/01/14	STNC	216470	0.000000%	1.178777%	6.381880%	IPCA	13/10/11	15/08/22	300.0000	2,950.66590143	707,766.41		885,199.77	0.00	885,199.77	0.37%	0.23%
B115539	04/06/14	STNC	250677	0.000000%	1.147015%	6.098541%	IPCA	15/01/14	15/05/23	870.0000	2,945.75610168	2,116,890.62		2,562,807.81	0.00	2,562,807.81	1.07%	0.68%
B115536	03/12/15	STNC	250677	0.000000%	1.284799%	7.333141%	IPCA	15/01/14	15/05/23	6,354.0000	2,767.50279292	16,259,303.78		17,584,712.75	0.00	17,584,712.75	7.36%	4.65%
B123165A	15/03/16	STNC	250677	0.000000%	1.197584%	6.550007%	IPCA	15/01/14	15/05/23	258.0000	2,878.88832311	727,105.29		742,753.19	0.00	742,753.19	0.31%	0.20%
B124795	23/03/16	STNC	250677	0.000000%	1.159015%	6.205504%	IPCA	15/01/14	15/05/23	115.0000	2,929.73279478	331,090.34		336,919.27	0.00	336,919.27	0.14%	0.09%
B126641A	05/04/16	STNC	250677	0.000000%	1.204878%	6.615286%	IPCA	15/01/14	15/05/23	3,536.0000	2,869.38336671	9,992,728.31		10,146,139.58	0.00	10,146,139.58	4.25%	2.69%
B129522A	26/04/16	STNC	250677	0.000000%	1.167805%	6.283922%	IPCA	15/01/14	15/05/23	87.0000	2,918.05744989	251,986.06		253,871.00	0.00	253,871.00	0.11%	0.07%
B115556	21/05/14	STNC	179415	0.000000%	1.162799%	6.239253%	IPCA	10/02/10	15/08/30	1,200.0000	2,942.40901515	2,900,897.91		3,530,890.82	0.00	3,530,890.82	1.48%	0.93%
B115554	03/07/14	STNC	179415	0.000000%	1.148395%	6.110835%	IPCA	10/02/10	15/08/30	650.0000	2,975.86907140	1,612,394.46		1,934,314.90	0.00	1,934,314.90	0.81%	0.51%
B115552	03/07/14	STNC	179415	0.000000%	1.148395%	6.110835%	IPCA	10/02/10	15/08/30	560.0000	2,975.86907140	1,389,139.84		1,666,486.68	0.00	1,666,486.68	0.70%	0.44%
B115550	05/11/14	STNC	179415	0.000000%	1.146587%	6.094729%	IPCA	10/02/10	15/08/30	1,500.0000	2,980.10229954	3,742,303.34		4,470,153.45	0.00	4,470,153.45	1.87%	1.18%
B115558	06/01/16	STNC	89007	0.000000%	1.277364%	7.266157%	IPCA	07/03/06	15/05/35	3,420.0000	2,595.65428068	8,381,525.62		8,877,137.64	0.00	8,877,137.64	3.71%	2.35%
B116790	25/01/16	STNC	89007	0.000000%	1.304390%	7.509845%	IPCA	07/03/06	15/05/35	80.0000	2,532.54760971	193,313.75		202,603.81	0.00	202,603.81	0.08%	0.05%
B116572A	03/02/16	STNC	89007	0.000000%	1.294724%	7.422624%	IPCA	07/03/06	15/05/35	3,610.0000	2,554.87434809	8,859,649.59		9,223,096.40	0.00	9,223,096.40	3.86%	2.44%
B116653A	04/02/16	STNC	89007	0.000000%	1.293724%	7.413603%	IPCA	07/03/06	15/05/35	283.0000	2,557.19983042	695,834.54		723,687.55	0.00	723,687.55	0.30%	0.19%
B116785A	05/02/16	STNC	89007	0.000000%	1.293831%	7.414573%	IPCA	07/03/06	15/05/35	70.0000	2,556.94970584	172,260.80		178,986.48	0.00	178,986.48	0.07%	0.05%
B120237A	24/02/16	STNC	89007	0.000000%	1.275463%	7.249033%	IPCA	07/03/06	15/05/35	89.0000	2,600.17473230	224,696.15		231,415.55	0.00	231,415.55	0.10%	0.06%
B120373A	25/02/16	STNC	89007	0.000000%	1.277463%	7.267045%	IPCA	07/03/06	15/05/35	91.0000	2,595.42012057	229,485.27		236,183.23	0.00	236,183.23	0.10%	0.06%
B121204A	02/03/16	STNC	89007	0.000000%	1.278407%	7.275551%	IPCA	07/03/06	15/05/35	177.0000	2,593.17916561	447,234.52		458,992.71	0.00	458,992.71	0.19%	0.12%
B121587A	03/03/16	STNC	89007	0.000000%	1.269483%	7.195202%	IPCA	07/03/06	15/05/35	3,359.0000	2,614.46064230	8,563,203.09		8,781,973.30	0.00	8,781,973.30	3.67%	2.32%
B121739A	04/03/16	STNC	89007	0.000000%	1.261664%	7.124848%	IPCA	07/03/06	15/05/35	177.0000	2,633.30423018	454,810.55		466,094.85	0.00	466,094.85	0.20%	0.12%
B115563	16/12/13	STNC	179416	0.000000%	1.186681%	6.452511%	IPCA	10/02/10	15/08/40	1,000.0000	2,848.60919811	2,262,872.59		2,848,609.20	0.00	2,848,609.20	1.19%	0.75%
B135709A	25/05/16	STNC	123440	0.000000%	1.151752%	6.140755%	IPCA	15/08/04	15/05/45	154.0000	2,909.87638977	437,369.18		448,120.96	0.00	448,120.96	0.19%	0.12%
B142666A	01/07/16	STNC	123440	0.000000%	1.141519%	6.049586%	IPCA	15/08/04	15/05/45	1,599.0000	2,944.94731370	4,657,242.93		4,708,970.75	0.00	4,708,970.75	1.97%	1.25%

Relatório de Carteira Diária - Fechamento



003/005

Data de Emissão: 03/01/2017 12:29:33

Data da Posição: 30/11/2016

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>																		
-																		
B159410A	05/10/16	STNC	123440	0.000000%	1.100393%	5.684000%	IPCA	15/08/04	15/05/45	3,052.0000	3,092.41135813	9,584,490.43		9,438,039.47	0.00	9,438,039.47	3.95%	2.50%
B159680A	06/10/16	STNC	123440	0.000000%	1.094711%	5.633593%	IPCA	15/08/04	15/05/45	767.0000	3,113.63801651	2,425,551.94		2,388,160.36	0.00	2,388,160.36	1.00%	0.63%
B160293A	11/10/16	STNC	123440	0.000000%	1.097688%	5.660003%	IPCA	15/08/04	15/05/45	773.0000	3,102.48879710	2,437,801.13		2,398,223.84	0.00	2,398,223.84	1.00%	0.63%
B162211A	25/10/16	STNC	123440	0.000000%	1.089721%	5.589337%	IPCA	15/08/04	15/05/45	86.0000	3,132.45950342	274,566.81		269,391.52	0.00	269,391.52	0.11%	0.07%
B162598A	27/10/16	STNC	123440	0.000000%	1.098714%	5.669106%	IPCA	15/08/04	15/05/45	49.0000	3,098.66000196	154,894.00		151,834.34	0.00	151,834.34	0.06%	0.04%
B163572A	04/11/16	STNC	123440	0.000000%	1.108788%	5.758528%	IPCA	15/08/04	15/05/45	3,859.0000	3,061.43407110	12,076,521.61		11,814,074.08	0.00	11,814,074.08	4.94%	3.13%
B115567	31/07/13	STNC	179417	0.000000%	1.068301%	5.399596%	IPCA	10/02/10	15/08/50	3,270.0000	3,275.93614118	8,458,704.74		10,712,311.18	0.00	10,712,311.18	4.48%	2.83%
B115566	16/08/13	STNC	179417	0.000000%	1.093162%	5.619856%	IPCA	10/02/10	15/08/50	2,200.0000	3,173.05751933	5,373,812.25		6,980,726.54	0.00	6,980,726.54	2.92%	1.85%
B115565	16/08/13	STNC	179417	0.000000%	1.093162%	5.619856%	IPCA	10/02/10	15/08/50	1,550.0000	3,173.05751933	3,786,095.00		4,918,239.15	0.00	4,918,239.15	2.06%	1.30%
B115571	22/08/13	STNC	179417	0.000000%	1.107697%	5.748841%	IPCA	10/02/10	15/08/50	8,000.0000	3,115.22181673	19,193,296.21		24,921,774.53	0.00	24,921,774.53	10.43%	6.60%
B115568	18/02/14	STNC	179417	0.000000%	1.235545%	6.890173%	IPCA	10/02/10	15/08/50	700.0000	2,671.23564230	1,476,591.32		1,869,864.95	0.00	1,869,864.95	0.78%	0.49%
B115572	27/02/14	STNC	179417	0.000000%	1.201116%	6.581617%	IPCA	10/02/10	15/08/50	800.0000	2,780.27890938	1,766,910.09		2,224,223.13	0.00	2,224,223.13	0.93%	0.59%
B115573	29/09/14	STNC	179417	0.000000%	1.134012%	5.982766%	IPCA	10/02/10	15/08/50	1,000.0000	3,014.63478859	2,495,474.53		3,014,634.79	0.00	3,014,634.79	1.26%	0.80%
B115564	01/10/14	STNC	179417	0.000000%	1.159955%	6.213882%	IPCA	10/02/10	15/08/50	1,489.0000	2,920.41181199	3,599,864.52		4,348,493.19	0.00	4,348,493.19	1.82%	1.15%
B115569	03/10/14	STNC	179417	0.000000%	1.155540%	6.174514%	IPCA	10/02/10	15/08/50	1,300.0000	2,936.11363570	3,163,445.42		3,816,947.73	0.00	3,816,947.73	1.60%	1.01%
B115574	05/01/16	STNC	265794	0.000000%	1.274142%	7.237145%	IPCA	14/01/15	15/05/55	720.0000	2,501.34725288	1,703,691.04		1,800,970.02	0.00	1,800,970.02	0.75%	0.48%
B121726A	16/02/16	STNC	265794	0.000000%	1.267987%	7.181738%	IPCA	14/01/15	15/05/55	1,010.0000	2,519.35997062	2,467,082.96		2,544,553.57	0.00	2,544,553.57	1.06%	0.67%
B167015	16/11/16	STNC	265794	0.000000%	1.147179%	6.100005%	IPCA	14/01/15	15/05/55	1,050.0000	2,922.27860060	3,056,683.85		3,068,392.53	0.00	3,068,392.53	1.28%	0.81%
B166462A	23/11/16	STNC	265794	0.000000%	1.132433%	5.968708%	IPCA	14/01/15	15/05/55	80.0000	2,978.70850240	237,847.43		238,296.68	0.00	238,296.68	0.10%	0.06%
B166694A	24/11/16	STNC	265794	0.000000%	1.136897%	6.008444%	IPCA	14/01/15	15/05/55	67.0000	2,961.43756452	198,115.82		198,416.32	0.00	198,416.32	0.08%	0.05%
B166903A	25/11/16	STNC	265794	0.000000%	1.131454%	5.960004%	IPCA	14/01/15	15/05/55	88.0000	2,982.51420466	262,164.51		262,461.25	0.00	262,461.25	0.11%	0.07%
TOTAL OPERAÇÕES À VISTA										66,117.0000		171,621,633.78	0.00	193,172,782.35	0.00	193,172,782.35	80.83%	51.12%
TOTAL NTN-B										66,117.0000		171,621,633.78	0.00	193,172,782.35	0.00	193,172,782.35	80.83%	51.12%

NTNF-Nota Tesouro F

Operações à Vista

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B115578	24/01/14	STNC	249789	0.000000%	1.475335%	13.190000%	PRE	10/01/14	01/01/25	700.0000	892.98000269	583,484.38		625,086.00	0.00	625,086.00	0.26%	0.17%
B115579	07/02/14	STNC	249789	0.000000%	1.476387%	13.200000%	PRE	10/01/14	01/01/25	2,388.0000	892.56292701	1,999,191.50		2,131,440.27	0.00	2,131,440.27	0.89%	0.56%
B115577	04/04/14	STNC	249789	0.000000%	1.440559%	12.860000%	PRE	10/01/14	01/01/25	2,550.0000	906.90901623	2,216,666.55		2,312,617.99	0.00	2,312,617.99	0.97%	0.61%

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004/005

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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																		
-																		
B115576	03/09/15	STNC	249789	0.000000%	1.627987%	14.650000%	PRE	10/01/14	01/01/25	9,483.0000	835.06071511	7,549,680.65		7,918,880.76	0.00	7,918,880.76	3.31%	2.10%
B115580	05/10/15	STNC	249789	0.000000%	1.700491%	15.350000%	PRE	10/01/14	01/01/25	10,000.0000	809.29403506	7,781,431.29		8,092,940.35	0.00	8,092,940.35	3.39%	2.14%
B115575	05/11/15	STNC	249789	0.000000%	1.712877%	15.470000%	PRE	10/01/14	01/01/25	8,959.0000	804.99930956	7,014,597.02		7,211,988.81	0.00	7,211,988.81	3.02%	1.91%
TOTAL OPERAÇÕES À VISTA										34,080.0000		27,145,051.39	0.00	28,292,954.18	0.00	28,292,954.18	11.84%	7.49%
TOTAL NTN-F										34,080.0000		27,145,051.39	0.00	28,292,954.18	0.00	28,292,954.18	11.84%	7.49%
TOTAL MERCADO NACIONAL										108,825.0000		215,667,818.71	0.00	238,979,695.58	0.00	238,979,695.58	100.00%	63.24%
TOTAL										108,825.0000		215,667,818.71	0.00	238,979,695.58	0.00	238,979,695.58	100.00%	63.24%

TESOURARIA

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

Relatório de Carteira Diária - Fechamento



Data de Emissão: 03/01/2017 12:29:33

Data da Posição: 30/11/2016 Moeda da Carteira: R\$ - REAL - Taxa de Câmbio: - R\$ 0.00

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

005/005

PATRIMÔNIO 377,869,332.85 100,00%

RENTABILIDADE ACUMULADA

Indexador	Benchmark	Rent. Real	Varição Diária	Varição Mensal	Varição Anual	Últimos 6 meses	Últimos 12 meses
COTA LÍQUIDA			0.1132086%	0.1310%	15.8160%	6.8751%	17.2123%
CDI	219.4360%	0.0616%	0.0515907%	1.0369%	12.7356%	6.8626%	14.0448%

Quantidade de Cotas (Líquida)	244,542,071.71626400
Valor da cota unitária (Líquida)	1.545211955
Quantidade de Cotas (Bruta)	244,542,071.71626400
Valor da cota unitária (Bruta)	1.545211955
Valor da cota bruta de performance	1.545211955