

Relatório de Carteira Diária - Fechamento



Data de Emissão: 08/11/2016 15:17:11

Data da Posição: 31/10/2016

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

Cliente: FUNDAÇÃO FUNPRES - 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 FUNPRES MULT	SANT	16,363,443.03690300	0.00000000	1.54762367	0.00	25,324,451.77	0.00	25,324,451.77	17.37%	6.96%
CUST1255	WA FUNPRES FI MULT	SANT	35,341,867.62505970	0.00000000	1.28731649	0.00	45,496,168.98	0.00	45,496,168.98	31.20%	12.51%
CUST1257	SANT FIM FUNP	SANT	27,589,245.57285300	0.00000000	1.24775649	0.00	34,424,660.22	0.00	34,424,660.22	23.61%	9.46%
CUST1266	BB FUNPRES FI MM	SANT	20,803,094.69726550	0.00000000	1.48019543	0.00	30,792,645.70	0.00	30,792,645.70	21.12%	8.47%
CUST1267	FUNPRES FIM - ITAU	SANT	8,180,841.17292891	0.00000000	1.19544299	0.00	9,779,729.23	0.00	9,779,729.23	6.71%	2.69%
Total Fundos de Renda Fixa			108,278,492.10501000				145,817,655.90	0.00	145,817,655.90	100.00%	40.09%
			108,278,492.10501000				145,817,655.90	0.00	145,817,655.90	100.00%	40.09%

RENTA 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	0.447235%	1.555815%	0.327595%	SEL	08/05/15	01/09/21	114.0000	8,245.86599200	818,069.32		940,028.72	0.00	940,028.72	0.43%	0.26%	
B132848	16/05/16	STNC	280129	0.050582%	1.555819%	0.027725%	SEL	08/01/16	01/03/22	79.0000	8,240.32187200	612,891.17		650,985.42	0.00	650,985.42	0.30%	0.18%	
B139217	15/06/16	STNC	280129	0.050582%	1.555819%	0.032994%	SEL	08/01/16	01/03/22	88.0000	8,240.32187200	690,094.45		725,148.32	0.00	725,148.32	0.33%	0.20%	
B148515	02/08/16	STNC	280129	0.050582%	1.555819%	0.028538%	SEL	08/01/16	01/03/22	688.0000	8,240.32187200	5,494,086.33		5,669,341.44	0.00	5,669,341.44	2.60%	1.56%	
B150657	15/08/16	STNC	280129	0.050582%	1.555819%	0.034428%	SEL	08/01/16	01/03/22	305.0000	8,240.32187200	2,446,375.78		2,513,298.17	0.00	2,513,298.17	1.15%	0.69%	
B158148	27/09/16	STNC	280129	0.050582%	1.555819%	0.043654%	SEL	08/01/16	01/03/22	54.0000	8,240.32187200	439,805.35		444,977.38	0.00	444,977.38	0.20%	0.12%	
TOTAL OPERAÇÕES À VISTA										1,328.0000		10,501,322.40		0.00	10,943,779.45	0.00	10,943,779.45	5.02%	3.01%
TOTAL LFT										1,328.0000		10,501,322.40		0.00	10,943,779.45	0.00	10,943,779.45	5.02%	3.01%

NTNB-Nota Tesouro

Operações à Vista

-																		
B140776A	23/06/16	STNC	280143	0.000000%	1.146290%	6.159909%	IPCA	06/01/16	15/05/21	121.0000	3,007.90330532	351,056.02		363,956.30	0.00	363,956.30	0.17%	0.10%
B146957A	25/07/16	STNC	280143	0.000000%	1.160735%	6.288748%	IPCA	06/01/16	15/05/21	129.0000	2,993.66030721	375,705.52		386,182.18	0.00	386,182.18	0.18%	0.11%
B152513A	24/08/16	STNC	280143	0.000000%	1.129428%	6.009706%	IPCA	06/01/16	15/05/21	139.0000	3,024.62455715	413,558.67		420,422.81	0.00	420,422.81	0.19%	0.12%
B153817A	01/09/16	STNC	280143	0.000000%	1.151801%	6.209046%	IPCA	06/01/16	15/05/21	279.0000	3,002.46049579	825,959.23		837,686.48	0.00	837,686.48	0.38%	0.23%
B115582	31/07/13	STNC	216470	0.000000%	1.024469%	5.079500%	IPCA	13/10/11	15/08/22	3,000.0000	3,111.15544265	7,545,205.77		9,333,466.33	0.00	9,333,466.33	4.28%	2.57%
B115531	04/12/13	STNC	216470	0.000000%	1.185987%	6.514353%	IPCA	13/10/11	15/08/22	1,000.0000	2,910.74261085	2,305,438.02		2,910,742.61	0.00	2,910,742.61	1.34%	0.80%

Relatório de Carteira Diária - Fechamento



002/004

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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>																		
-																		
B115583	08/01/14	STNC	216470	0.000000%	1.171166%	6.381880%	IPCA	13/10/11	15/08/22	300.0000	2,928.52237978	707,766.41		878,556.71	0.00	878,556.71	0.40%	0.24%
B115539	04/06/14	STNC	250677	0.000000%	1.139404%	6.098541%	IPCA	15/01/14	15/05/23	870.0000	3,010.98725896	2,116,890.62		2,619,558.92	0.00	2,619,558.92	1.20%	0.72%
B115536	03/12/15	STNC	250677	0.000000%	1.277188%	7.333141%	IPCA	15/01/14	15/05/23	6,354.0000	2,831.47301992	16,259,303.78		17,991,179.57	0.00	17,991,179.57	8.26%	4.95%
B123165A	15/03/16	STNC	250677	0.000000%	1.189973%	6.550007%	IPCA	15/01/14	15/05/23	258.0000	2,943.62970582	727,105.29		759,456.46	0.00	759,456.46	0.35%	0.21%
B124795	23/03/16	STNC	250677	0.000000%	1.151404%	6.205504%	IPCA	15/01/14	15/05/23	115.0000	2,994.84478889	331,090.34		344,407.15	0.00	344,407.15	0.16%	0.09%
B126641A	05/04/16	STNC	250677	0.000000%	1.197267%	6.615286%	IPCA	15/01/14	15/05/23	3,536.0000	2,934.05674506	9,992,728.31		10,374,824.65	0.00	10,374,824.65	4.76%	2.85%
B129522A	26/04/16	STNC	250677	0.000000%	1.160194%	6.283922%	IPCA	15/01/14	15/05/23	87.0000	2,983.08332744	251,986.06		259,528.25	0.00	259,528.25	0.12%	0.07%
B115556	21/05/14	STNC	179415	0.000000%	1.155188%	6.239253%	IPCA	10/02/10	15/08/30	1,200.0000	2,920.63842178	2,900,897.91		3,504,766.11	0.00	3,504,766.11	1.61%	0.96%
B115554	03/07/14	STNC	179415	0.000000%	1.140784%	6.110835%	IPCA	10/02/10	15/08/30	650.0000	2,954.13446972	1,612,394.46		1,920,187.41	0.00	1,920,187.41	0.88%	0.53%
B115552	03/07/14	STNC	179415	0.000000%	1.140784%	6.110835%	IPCA	10/02/10	15/08/30	560.0000	2,954.13446972	1,389,139.84		1,654,315.30	0.00	1,654,315.30	0.76%	0.45%
B115550	05/11/14	STNC	179415	0.000000%	1.138976%	6.094729%	IPCA	10/02/10	15/08/30	1,500.0000	2,958.37241960	3,742,303.34		4,437,558.63	0.00	4,437,558.63	2.04%	1.22%
B115558	06/01/16	STNC	89007	0.000000%	1.269753%	7.266157%	IPCA	07/03/06	15/05/35	3,420.0000	2,661.16428871	8,381,525.62		9,101,181.87	0.00	9,101,181.87	4.18%	2.50%
B116790	25/01/16	STNC	89007	0.000000%	1.296779%	7.509845%	IPCA	07/03/06	15/05/35	80.0000	2,598.11219188	193,313.75		207,848.98	0.00	207,848.98	0.10%	0.06%
B116572A	03/02/16	STNC	89007	0.000000%	1.287113%	7.422624%	IPCA	07/03/06	15/05/35	3,610.0000	2,620.41883006	8,859,649.59		9,459,711.98	0.00	9,459,711.98	4.34%	2.60%
B116653A	04/02/16	STNC	89007	0.000000%	1.286112%	7.413603%	IPCA	07/03/06	15/05/35	283.0000	2,622.74226891	695,834.54		742,236.06	0.00	742,236.06	0.34%	0.20%
B116785A	05/02/16	STNC	89007	0.000000%	1.286220%	7.414573%	IPCA	07/03/06	15/05/35	70.0000	2,622.49236367	172,260.80		183,574.47	0.00	183,574.47	0.08%	0.05%
B120237A	24/02/16	STNC	89007	0.000000%	1.267851%	7.249033%	IPCA	07/03/06	15/05/35	89.0000	2,665.68109578	224,696.15		237,245.62	0.00	237,245.62	0.11%	0.07%
B120373A	25/02/16	STNC	89007	0.000000%	1.269851%	7.267045%	IPCA	07/03/06	15/05/35	91.0000	2,660.93031835	229,485.27		242,144.66	0.00	242,144.66	0.11%	0.07%
B121204A	02/03/16	STNC	89007	0.000000%	1.270796%	7.275551%	IPCA	07/03/06	15/05/35	177.0000	2,658.69118406	447,234.52		470,588.34	0.00	470,588.34	0.22%	0.13%
B121587A	03/03/16	STNC	89007	0.000000%	1.261872%	7.195202%	IPCA	07/03/06	15/05/35	3,359.0000	2,679.95571856	8,563,203.09		9,001,971.26	0.00	9,001,971.26	4.13%	2.47%
B121739A	04/03/16	STNC	89007	0.000000%	1.254053%	7.124848%	IPCA	07/03/06	15/05/35	177.0000	2,698.78495188	454,810.55		477,684.94	0.00	477,684.94	0.22%	0.13%
B115563	16/12/13	STNC	179416	0.000000%	1.179070%	6.452511%	IPCA	10/02/10	15/08/40	1,000.0000	2,827.08264782	2,262,872.59		2,827,082.65	0.00	2,827,082.65	1.30%	0.78%
B135709A	25/05/16	STNC	123440	0.000000%	1.144141%	6.140755%	IPCA	15/08/04	15/05/45	154.0000	2,975.27670484	437,369.18		458,192.61	0.00	458,192.61	0.21%	0.13%
B142666A	01/07/16	STNC	123440	0.000000%	1.133908%	6.049586%	IPCA	15/08/04	15/05/45	1,599.0000	3,010.29304249	4,657,242.93		4,813,458.57	0.00	4,813,458.57	2.21%	1.32%
B159410A	05/10/16	STNC	123440	0.000000%	1.092782%	5.684000%	IPCA	15/08/04	15/05/45	3,052.0000	3,157.54015650	9,584,490.43		9,636,812.56	0.00	9,636,812.56	4.42%	2.65%
B159680A	06/10/16	STNC	123440	0.000000%	1.087100%	5.633593%	IPCA	15/08/04	15/05/45	767.0000	3,178.73723862	2,425,551.94		2,438,091.46	0.00	2,438,091.46	1.12%	0.67%
B160293A	11/10/16	STNC	123440	0.000000%	1.090078%	5.660003%	IPCA	15/08/04	15/05/45	773.0000	3,167.60350286	2,437,801.13		2,448,557.51	0.00	2,448,557.51	1.12%	0.67%
B162211A	25/10/16	STNC	123440	0.000000%	1.082186%	5.590008%	IPCA	15/08/04	15/05/45	86.0000	3,197.24662534	274,566.81		274,963.21	0.00	274,963.21	0.13%	0.08%
B162598A	27/10/16	STNC	123440	0.000000%	1.091205%	5.670006%	IPCA	15/08/04	15/05/45	49.0000	3,163.40225024	154,894.00		155,006.71	0.00	155,006.71	0.07%	0.04%
B115567	31/07/13	STNC	179417	0.000000%	1.060691%	5.399596%	IPCA	10/02/10	15/08/50	3,270.0000	3,253.74621508	8,458,704.74		10,639,750.12	0.00	10,639,750.12	4.88%	2.93%

Relatório de Carteira Diária - Fechamento



003/004

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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>																		
-																		
B115565	16/08/13	STNC	179417	0.000000%	1.085552%	5.619856%	IPCA	10/02/10	15/08/50	1,550.0000	3,151.04234379	3,786,095.00		4,884,115.63	0.00	4,884,115.63	2.24%	1.34%
B115566	16/08/13	STNC	179417	0.000000%	1.085552%	5.619856%	IPCA	10/02/10	15/08/50	2,200.0000	3,151.04234379	5,373,812.25		6,932,293.16	0.00	6,932,293.16	3.18%	1.91%
B115571	22/08/13	STNC	179417	0.000000%	1.100086%	5.748841%	IPCA	10/02/10	15/08/50	8,000.0000	3,093.30827205	19,193,296.21		24,746,466.18	0.00	24,746,466.18	11.36%	6.80%
B115568	18/02/14	STNC	179417	0.000000%	1.227934%	6.890173%	IPCA	10/02/10	15/08/50	700.0000	2,650.18636507	1,476,591.32		1,855,130.46	0.00	1,855,130.46	0.85%	0.51%
B115572	27/02/14	STNC	179417	0.000000%	1.193505%	6.581617%	IPCA	10/02/10	15/08/50	800.0000	2,759.00330425	1,766,910.09		2,207,202.64	0.00	2,207,202.64	1.01%	0.61%
B115573	29/09/14	STNC	179417	0.000000%	1.126401%	5.982766%	IPCA	10/02/10	15/08/50	1,000.0000	2,992.90390145	2,495,474.53		2,992,903.90	0.00	2,992,903.90	1.37%	0.82%
B115564	01/10/14	STNC	179417	0.000000%	1.152344%	6.213882%	IPCA	10/02/10	15/08/50	1,489.0000	2,898.85892220	3,599,864.52		4,316,400.94	0.00	4,316,400.94	1.98%	1.19%
B115569	03/10/14	STNC	179417	0.000000%	1.147929%	6.174514%	IPCA	10/02/10	15/08/50	1,300.0000	2,914.53061574	3,163,445.42		3,788,889.80	0.00	3,788,889.80	1.74%	1.04%
B115574	05/01/16	STNC	265794	0.000000%	1.266531%	7.237145%	IPCA	14/01/15	15/05/55	720.0000	2,567.68068985	1,703,691.04		1,848,730.10	0.00	1,848,730.10	0.85%	0.51%
B121726A	16/02/16	STNC	265794	0.000000%	1.260376%	7.181738%	IPCA	14/01/15	15/05/55	1,010.0000	2,585.65114687	2,467,082.96		2,611,507.66	0.00	2,611,507.66	1.20%	0.72%
TOTAL OPERAÇÕES À VISTA										60,973.0000		155,790,300.56	0.00	178,996,539.92	0.00	178,996,539.92	82.14%	49.21%
TOTAL NTN-B										60,973.0000		155,790,300.56	0.00	178,996,539.92	0.00	178,996,539.92	82.14%	49.21%
<u>NTNF-Nota Tesouro F</u>																		
<u>Operações à Vista</u>																		
-																		
B115578	24/01/14	STNC	249789	0.000000%	1.475335%	13.190000%	PRE	10/01/14	01/01/25	700.0000	884.24223045	583,484.38		618,969.56	0.00	618,969.56	0.28%	0.17%
B115579	07/02/14	STNC	249789	0.000000%	1.476387%	13.200000%	PRE	10/01/14	01/01/25	2,388.0000	883.82303902	1,999,191.50		2,110,569.42	0.00	2,110,569.42	0.97%	0.58%
B115577	04/04/14	STNC	249789	0.000000%	1.440559%	12.860000%	PRE	10/01/14	01/01/25	2,550.0000	898.24306865	2,216,666.55		2,290,519.83	0.00	2,290,519.83	1.05%	0.63%
B115576	03/09/15	STNC	249789	0.000000%	1.627987%	14.650000%	PRE	10/01/14	01/01/25	9,483.0000	826.04903112	7,549,680.65		7,833,422.96	0.00	7,833,422.96	3.59%	2.15%
B115580	05/10/15	STNC	249789	0.000000%	1.700491%	15.350000%	PRE	10/01/14	01/01/25	10,000.0000	800.17376414	7,781,431.29		8,001,737.64	0.00	8,001,737.64	3.67%	2.20%
B115575	05/11/15	STNC	249789	0.000000%	1.712877%	15.470000%	PRE	10/01/14	01/01/25	8,959.0000	795.86175924	7,014,597.02		7,130,125.50	0.00	7,130,125.50	3.27%	1.96%
TOTAL OPERAÇÕES À VISTA										34,080.0000		27,145,051.39	0.00	27,985,344.91	0.00	27,985,344.91	12.84%	7.69%
TOTAL NTN-F										34,080.0000		27,145,051.39	0.00	27,985,344.91	0.00	27,985,344.91	12.84%	7.69%
TOTAL MERCADO NACIONAL										96,381.0000		193,436,674.35	0.00	217,925,664.28	0.00	217,925,664.28	100.00%	59.91%
TOTAL										96,381.0000		193,436,674.35	0.00	217,925,664.28	0.00	217,925,664.28	100.00%	59.91%

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004/004

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%

PATRIMÔNIO

363,743,320.18 100,00%

RENTABILIDADE ACUMULADA

Indexador	Benchmark	Rent. Real	Varição Diária	Varição Mensal	Varição Anual	Últimos 6 meses	Últimos 12 meses
COTALÍQUIDA			0.1327445%	1.1754%	15.6645%	7.2140%	18.2903%
CDI	257.3030%	0.0811%	0.0515907%	1.0483%	11.5786%	6.9372%	14.0654%

Quantidade de Cotas (Líquida)	235,708,555.60784800
Valor da cota unitária (Líquida)	1.543190993
Quantidade de Cotas (Bruta)	235,708,555.60784800
Valor da cota unitária (Bruta)	1.543190990
Valor da cota bruta de performance	1.543190990