

Relatório de Carteira Diária - Fechamento



Data de Emissão: 03/10/2016 12:26:15

Data da Posição: 30/09/2016 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	16,416,147.71535830	0.00000000	1.51695691	0.00	24,902,588.71	0.00	24,902,588.71	17.48%	7.24%
CUST1255	WA FUNPRESP FI MULT	SANT	34,984,287.69236410	0.00000000	1.26119156	0.00	44,121,888.37	0.00	44,121,888.37	30.96%	12.82%
CUST1257	SANT FIM FUNP	SANT	27,315,175.04847340	0.00000000	1.22729476	0.00	33,523,771.21	0.00	33,523,771.21	23.53%	9.74%
CUST1266	BB FUNPRESP FI MM	SANT	20,660,058.21798620	0.00000000	1.45582977	0.00	30,077,527.80	0.00	30,077,527.80	21.11%	8.74%
CUST1267	FUNPRESP FIM - ITAU	SANT	8,415,866.37208180	0.00000000	1.17275769	0.00	9,869,772.01	0.00	9,869,772.01	6.93%	2.87%
Total Fundos de Renda Fixa			107,791,535.04626380				142,495,548.10	0.00	142,495,548.10	100.00%	41.42%
			107,791,535.04626380				142,495,548.10	0.00	142,495,548.10	100.00%	41.42%

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	0.438839%	1.377451%	0.327595%	SEL	08/05/15	01/09/21	114.0000	8,160.65625300	818,069.32		930,314.81	0.00	930,314.81	0.46%	0.27%	
B132848	16/05/16	STNC	280129	0.046172%	1.401415%	0.027725%	SEL	08/01/16	01/03/22	79.0000	8,156.32263300	612,891.17		644,349.48	0.00	644,349.48	0.32%	0.19%	
B139217	15/06/16	STNC	280129	0.046172%	1.401415%	0.032994%	SEL	08/01/16	01/03/22	88.0000	8,156.32263300	690,094.45		717,756.39	0.00	717,756.39	0.36%	0.21%	
B148515	02/08/16	STNC	280129	0.046172%	1.401415%	0.028538%	SEL	08/01/16	01/03/22	688.0000	8,156.32263300	5,494,086.33		5,611,549.97	0.00	5,611,549.97	2.78%	1.63%	
B150657	15/08/16	STNC	280129	0.046172%	1.401415%	0.034428%	SEL	08/01/16	01/03/22	305.0000	8,156.32263300	2,446,375.78		2,487,678.40	0.00	2,487,678.40	1.23%	0.72%	
B158148	27/09/16	STNC	280129	0.046172%	1.401415%	0.043654%	SEL	08/01/16	01/03/22	54.0000	8,156.32263300	439,805.35		440,441.42	0.00	440,441.42	0.22%	0.13%	
TOTAL OPERAÇÕES À VISTA										1,328.0000		10,501,322.40		0.00	10,832,090.47	0.00	10,832,090.47	5.37%	3.15%
TOTAL LFT										1,328.0000		10,501,322.40		0.00	10,832,090.47	0.00	10,832,090.47	5.37%	3.15%

NTNB-Nota Tesouro

Operações à Vista

-																		
B140776A	23/06/16	STNC	280143	0.000000%	0.997113%	6.159909%	IPCA	06/01/16	15/05/21	121.0000	2,990.07157300	351,056.02		361,798.66	0.00	361,798.66	0.18%	0.11%
B146957A	25/07/16	STNC	280143	0.000000%	1.011557%	6.288748%	IPCA	06/01/16	15/05/21	129.0000	2,975.62655995	375,705.52		383,855.83	0.00	383,855.83	0.19%	0.11%
B152513A	24/08/16	STNC	280143	0.000000%	0.980252%	6.009706%	IPCA	06/01/16	15/05/21	139.0000	3,007.03158189	413,558.67		417,977.39	0.00	417,977.39	0.21%	0.12%
B153817A	01/09/16	STNC	280143	0.000000%	1.002624%	6.209046%	IPCA	06/01/16	15/05/21	279.0000	2,984.55141799	825,959.23		832,689.85	0.00	832,689.85	0.41%	0.24%
B115582	31/07/13	STNC	216470	0.000000%	0.875297%	5.079500%	IPCA	13/10/11	15/08/22	3,000.0000	3,095.22344493	7,545,205.77		9,285,670.33	0.00	9,285,670.33	4.61%	2.70%
B115531	04/12/13	STNC	216470	0.000000%	1.036808%	6.514353%	IPCA	13/10/11	15/08/22	1,000.0000	2,892.72153216	2,305,438.02		2,892,721.53	0.00	2,892,721.53	1.44%	0.84%

Relatório de Carteira Diária - Fechamento



002/004

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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																		
-																		
B115583	08/01/14	STNC	216470	0.000000%	1.021987%	6.381880%	IPCA	13/10/11	15/08/22	300.0000	2,910.67869156	707,766.41		873,203.61	0.00	873,203.61	0.43%	0.25%
B115539	04/06/14	STNC	250677	0.000000%	0.990227%	6.098541%	IPCA	15/01/14	15/05/23	870.0000	2,993.27460895	2,116,890.62		2,604,148.91	0.00	2,604,148.91	1.29%	0.76%
B115536	03/12/15	STNC	250677	0.000000%	1.128004%	7.333141%	IPCA	15/01/14	15/05/23	6,354.0000	2,812.23304940	16,259,303.78		17,868,928.80	0.00	17,868,928.80	8.87%	5.19%
B123165A	15/03/16	STNC	250677	0.000000%	1.040793%	6.550007%	IPCA	15/01/14	15/05/23	258.0000	2,925.32731324	727,105.29		754,734.45	0.00	754,734.45	0.37%	0.22%
B124795	23/03/16	STNC	250677	0.000000%	1.002227%	6.205504%	IPCA	15/01/14	15/05/23	115.0000	2,976.98901519	331,090.34		342,353.74	0.00	342,353.74	0.17%	0.10%
B126641A	05/04/16	STNC	250677	0.000000%	1.048087%	6.615286%	IPCA	15/01/14	15/05/23	3,536.0000	2,915.67214257	9,992,728.31		10,309,816.70	0.00	10,309,816.70	5.12%	3.00%
B129522A	26/04/16	STNC	250677	0.000000%	1.011016%	6.283922%	IPCA	15/01/14	15/05/23	87.0000	2,965.12398070	251,986.06		257,965.79	0.00	257,965.79	0.13%	0.07%
B115556	21/05/14	STNC	179415	0.000000%	1.006010%	6.239253%	IPCA	10/02/10	15/08/30	1,200.0000	2,903.15187303	2,900,897.91		3,483,782.25	0.00	3,483,782.25	1.73%	1.01%
B115554	03/07/14	STNC	179415	0.000000%	0.991607%	6.110835%	IPCA	10/02/10	15/08/30	650.0000	2,936.72926092	1,612,394.46		1,908,874.02	0.00	1,908,874.02	0.95%	0.55%
B115552	03/07/14	STNC	179415	0.000000%	0.991607%	6.110835%	IPCA	10/02/10	15/08/30	560.0000	2,936.72926092	1,389,139.84		1,644,568.39	0.00	1,644,568.39	0.82%	0.48%
B115550	05/11/14	STNC	179415	0.000000%	0.989799%	6.094729%	IPCA	10/02/10	15/08/30	1,500.0000	2,940.97767164	3,742,303.34		4,411,466.51	0.00	4,411,466.51	2.19%	1.28%
B115558	06/01/16	STNC	89007	0.000000%	1.120569%	7.266157%	IPCA	07/03/06	15/05/35	3,420.0000	2,643.21252794	8,381,525.62		9,039,786.85	0.00	9,039,786.85	4.48%	2.63%
B116790	25/01/16	STNC	89007	0.000000%	1.147594%	7.509845%	IPCA	07/03/06	15/05/35	80.0000	2,580.12105411	193,313.75		206,409.68	0.00	206,409.68	0.10%	0.06%
B116572A	03/02/16	STNC	89007	0.000000%	1.137928%	7.422624%	IPCA	07/03/06	15/05/35	3,610.0000	2,602.44085288	8,859,649.59		9,394,811.48	0.00	9,394,811.48	4.66%	2.73%
B116653A	04/02/16	STNC	89007	0.000000%	1.136928%	7.413603%	IPCA	07/03/06	15/05/35	283.0000	2,604.76571121	695,834.54		737,148.70	0.00	737,148.70	0.37%	0.21%
B116785A	05/02/16	STNC	89007	0.000000%	1.137036%	7.414573%	IPCA	07/03/06	15/05/35	70.0000	2,604.51565285	172,260.80		182,316.10	0.00	182,316.10	0.09%	0.05%
B120237A	24/02/16	STNC	89007	0.000000%	1.118668%	7.249033%	IPCA	07/03/06	15/05/35	89.0000	2,647.73241328	224,696.15		235,648.18	0.00	235,648.18	0.12%	0.07%
B120373A	25/02/16	STNC	89007	0.000000%	1.120668%	7.267045%	IPCA	07/03/06	15/05/35	91.0000	2,642.97839905	229,485.27		240,511.03	0.00	240,511.03	0.12%	0.07%
B121204A	02/03/16	STNC	89007	0.000000%	1.121612%	7.275551%	IPCA	07/03/06	15/05/35	177.0000	2,640.73775233	447,234.52		467,410.58	0.00	467,410.58	0.23%	0.14%
B121587A	03/03/16	STNC	89007	0.000000%	1.112689%	7.195202%	IPCA	07/03/06	15/05/35	3,359.0000	2,662.01698880	8,563,203.09		8,941,715.07	0.00	8,941,715.07	4.44%	2.60%
B121739A	04/03/16	STNC	89007	0.000000%	1.104870%	7.124848%	IPCA	07/03/06	15/05/35	177.0000	2,680.85986992	454,810.55		474,512.20	0.00	474,512.20	0.24%	0.14%
B115563	16/12/13	STNC	179416	0.000000%	1.029891%	6.452511%	IPCA	10/02/10	15/08/40	1,000.0000	2,809.70903226	2,262,872.59		2,809,709.03	0.00	2,809,709.03	1.39%	0.82%
B135709A	25/05/16	STNC	123440	0.000000%	0.994964%	6.140755%	IPCA	15/08/04	15/05/45	154.0000	2,957.68074863	437,369.18		455,482.84	0.00	455,482.84	0.23%	0.13%
B142666A	01/07/16	STNC	123440	0.000000%	0.984731%	6.049586%	IPCA	15/08/04	15/05/45	1,599.0000	2,992.69409170	4,657,242.93		4,785,317.85	0.00	4,785,317.85	2.37%	1.39%
B115567	31/07/13	STNC	179417	0.000000%	0.911518%	5.399596%	IPCA	10/02/10	15/08/50	3,270.0000	3,236.30269157	8,458,704.74		10,582,709.80	0.00	10,582,709.80	5.25%	3.08%
B115565	16/08/13	STNC	179417	0.000000%	0.936377%	5.619856%	IPCA	10/02/10	15/08/50	1,550.0000	3,133.63019733	3,786,095.00		4,857,126.81	0.00	4,857,126.81	2.41%	1.41%
B115566	16/08/13	STNC	179417	0.000000%	0.936377%	5.619856%	IPCA	10/02/10	15/08/50	2,200.0000	3,133.63019733	5,373,812.25		6,893,986.43	0.00	6,893,986.43	3.42%	2.00%
B115571	22/08/13	STNC	179417	0.000000%	0.950911%	5.748841%	IPCA	10/02/10	15/08/50	8,000.0000	3,075.91719691	19,193,296.21		24,607,337.58	0.00	24,607,337.58	12.21%	7.15%
B115568	18/02/14	STNC	179417	0.000000%	1.078753%	6.890173%	IPCA	10/02/10	15/08/50	700.0000	2,633.04232063	1,476,591.32		1,843,129.62	0.00	1,843,129.62	0.91%	0.54%
B115572	27/02/14	STNC	179417	0.000000%	1.044326%	6.581617%	IPCA	10/02/10	15/08/50	800.0000	2,741.78430396	1,766,910.09		2,193,427.44	0.00	2,193,427.44	1.09%	0.64%

Relatório de Carteira Diária - Fechamento



003/004

Data de Emissão: 03/10/2016 12:26:16

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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																		
-																		
B115573	29/09/14	STNC	179417	0.000000%	0.977225%	5.982766%	IPCA	10/02/10	15/08/50	1,000.0000	2,975.55545210	2,495,474.53		2,975,555.45	0.00	2,975,555.45	1.48%	0.86%
B115564	01/10/14	STNC	179417	0.000000%	1.003166%	6.213882%	IPCA	10/02/10	15/08/50	1,489.0000	2,881.55739294	3,599,864.52		4,290,638.96	0.00	4,290,638.96	2.13%	1.25%
B115569	03/10/14	STNC	179417	0.000000%	0.998751%	6.174514%	IPCA	10/02/10	15/08/50	1,300.0000	2,897.22079299	3,163,445.42		3,766,387.03	0.00	3,766,387.03	1.87%	1.09%
B115574	05/01/16	STNC	265794	0.000000%	1.117348%	7.237145%	IPCA	14/01/15	15/05/55	720.0000	2,550.41430532	1,703,691.04		1,836,298.30	0.00	1,836,298.30	0.91%	0.53%
B121726A	16/02/16	STNC	265794	0.000000%	1.111193%	7.181738%	IPCA	14/01/15	15/05/55	1,010.0000	2,568.36926374	2,467,082.96		2,594,052.96	0.00	2,594,052.96	1.29%	0.75%
TOTAL OPERAÇÕES À VISTA										56,246.0000		140,912,996.25	0.00	163,045,986.73	0.00	163,045,986.73	80.89%	47.39%
TOTAL NTN-B										56,246.0000		140,912,996.25	0.00	163,045,986.73	0.00	163,045,986.73	80.89%	47.39%

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	875.58995695	583,484.38		612,912.97	0.00	612,912.97	0.30%	0.18%
B115579	07/02/14	STNC	249789	0.000000%	1.476387%	13.200000%	PRE	10/01/14	01/01/25	2,388.0000	875.16873114	1,999,191.50		2,089,902.93	0.00	2,089,902.93	1.04%	0.61%
B115577	04/04/14	STNC	249789	0.000000%	1.440559%	12.860000%	PRE	10/01/14	01/01/25	2,550.0000	889.65992834	2,216,666.55		2,268,632.82	0.00	2,268,632.82	1.13%	0.66%
B115576	03/09/15	STNC	249789	0.000000%	1.627987%	14.650000%	PRE	10/01/14	01/01/25	9,483.0000	817.13459809	7,549,680.65		7,748,887.39	0.00	7,748,887.39	3.84%	2.25%
B115580	05/10/15	STNC	249789	0.000000%	1.700491%	15.350000%	PRE	10/01/14	01/01/25	10,000.0000	791.15627334	7,781,431.29		7,911,562.73	0.00	7,911,562.73	3.93%	2.30%
B115575	05/11/15	STNC	249789	0.000000%	1.712877%	15.470000%	PRE	10/01/14	01/01/25	8,959.0000	786.82792930	7,014,597.02		7,049,191.42	0.00	7,049,191.42	3.50%	2.05%
TOTAL OPERAÇÕES À VISTA										34,080.0000		27,145,051.39	0.00	27,681,090.26	0.00	27,681,090.26	13.73%	8.05%
TOTAL NTN-F										34,080.0000		27,145,051.39	0.00	27,681,090.26	0.00	27,681,090.26	13.73%	8.05%
TOTAL MERCADO NACIONAL										91,654.0000		178,559,370.04	0.00	201,559,167.46	0.00	201,559,167.46	100.00%	58.58%
TOTAL										91,654.0000		178,559,370.04	0.00	201,559,167.46	0.00	201,559,167.46	100.00%	58.58%

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%

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004/004

PATRIMÔNIO 344,054,715.56 100,00%

RENTABILIDADE ACUMULADA

Indexador	Benchmark	Rent. Real	Varição Diária	Varição Mensal	Varição Anual	Últimos 6 meses	Últimos 12 meses
COTA LÍQUIDA			0.0986263%	1.1260%	14.3208%	7.9477%	18.7202%
CDI	187.9980%	0.0461%	0.0524614%	1.1075%	10.4211%	6.9438%	14.1325%

Quantidade de Cotas (Líquida)	225,570,701.71715900
Valor da cota unitária (Líquida)	1.525263311
Quantidade de Cotas (Bruta)	225,570,701.71715900
Valor da cota unitária (Bruta)	1.525263310
Valor da cota bruta de performance	1.525263310