

Relatório de Carteira Diária - Fechamento



001/004

Data de Emissão: 02/05/2016 13:58:25

Data da Posição: 29/04/2016

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	14,653,452.80042240	0.00000000	1.42358582	0.00	20,860,447.62	0.00	20,860,447.62	23.37%	7.72%
CUST1255	WA FUNPRES FI MULT	SANT	18,077,426.81761840	0.00000000	1.18245657	0.00	21,375,772.11	0.00	21,375,772.11	23.95%	7.91%
CUST1257	SANT FIM FUNP	SANT	14,373,112.75259140	0.00000000	1.14514119	0.00	16,459,243.44	0.00	16,459,243.44	18.44%	6.09%
CUST1266	BB FUNPRES FI MM	SANT	14,739,518.05583210	0.00000000	1.36973758	0.00	20,189,271.79	0.00	20,189,271.79	22.62%	7.47%
CUST1267	FUNPRES FIM - ITAU	SANT	9,399,573.83129457	0.00000000	1.10304979	0.00	10,368,197.94	0.00	10,368,197.94	11.62%	3.84%
Total Fundos de Renda Fixa			71,243,084.25775887				89,252,932.90	0.00	89,252,932.90	100.00%	33.02%
			71,243,084.25775887				89,252,932.90	0.00	89,252,932.90	100.00%	33.02%

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	0.390230%	1.530850%	0.327595%	SEL	08/05/15	01/09/21	114.0000	7,716.08514900	818,069.32		879,633.70	0.00	879,633.70	0.49%	0.33%
TOTAL OPERAÇÕES À VISTA										114.0000		818,069.32	0.00	879,633.70	0.00	879,633.70	0.49%	0.33%
TOTAL LFT										114.0000		818,069.32	0.00	879,633.70	0.00	879,633.70	0.49%	0.33%

NTNB-Nota Tesouro

Operações à Vista

-																		
B115582	31/07/13	STNC	216470	0.000000%	1.398025%	5.079500%	IPCA	13/10/11	15/08/22	3,000.0000	3,037.15706112	7,545,205.77		9,111,471.18	0.00	9,111,471.18	5.03%	3.37%
B115531	04/12/13	STNC	216470	0.000000%	1.559564%	6.514353%	IPCA	13/10/11	15/08/22	1,000.0000	2,827.57483894	2,305,438.02		2,827,574.84	0.00	2,827,574.84	1.56%	1.05%
B115583	08/01/14	STNC	216470	0.000000%	1.544741%	6.381880%	IPCA	13/10/11	15/08/22	300.0000	2,846.11604806	707,766.41		853,834.81	0.00	853,834.81	0.47%	0.32%
B115539	04/06/14	STNC	250677	0.000000%	1.512975%	6.098541%	IPCA	15/01/14	15/05/23	870.0000	2,929.09732122	2,116,890.62		2,548,314.67	0.00	2,548,314.67	1.41%	0.94%
B115536	03/12/15	STNC	250677	0.000000%	1.650776%	7.333141%	IPCA	15/01/14	15/05/23	6,354.0000	2,743.78145826	16,259,303.78		17,433,987.39	0.00	17,433,987.39	9.63%	6.45%
B123165A	15/03/16	STNC	250677	0.000000%	1.563550%	6.550007%	IPCA	15/01/14	15/05/23	258.0000	2,859.45275775	727,105.29		737,738.81	0.00	737,738.81	0.41%	0.27%
B124795	23/03/16	STNC	250677	0.000000%	1.524977%	6.205504%	IPCA	15/01/14	15/05/23	115.0000	2,912.39491702	331,090.34		334,925.42	0.00	334,925.42	0.19%	0.12%
B126641A	05/04/16	STNC	250677	0.000000%	1.570845%	6.615286%	IPCA	15/01/14	15/05/23	3,536.0000	2,849.56538157	9,992,728.31		10,076,063.19	0.00	10,076,063.19	5.57%	3.73%
B129522A	26/04/16	STNC	250677	0.000000%	1.533330%	6.280013%	IPCA	15/01/14	15/05/23	87.0000	2,900.83496933	251,986.06		252,372.64	0.00	252,372.64	0.14%	0.09%
B115556	21/05/14	STNC	179415	0.000000%	1.528761%	6.239253%	IPCA	10/02/10	15/08/30	1,200.0000	2,840.58925012	2,900,897.91		3,408,707.10	0.00	3,408,707.10	1.88%	1.26%
B115554	03/07/14	STNC	179415	0.000000%	1.514355%	6.110835%	IPCA	10/02/10	15/08/30	650.0000	2,873.95790233	1,612,394.46		1,868,072.64	0.00	1,868,072.64	1.03%	0.69%

Relatório de Carteira Diária - Fechamento



002/004

Data de Emissão: 02/05/2016 13:58:25

Data da Posição: 29/04/2016

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
NTNB-Nota Tesouro																		
Operações à Vista																		
-																		
B115552	03/07/14	STNC	179415	0.000000%	1.514355%	6.110835%	IPCA	10/02/10	15/08/30	560.0000	2,873.95790233	1,389,139.84		1,609,416.43	0.00	1,609,416.43	0.89%	0.60%
B115550	05/11/14	STNC	179415	0.000000%	1.512547%	6.094729%	IPCA	10/02/10	15/08/30	1,500.0000	2,878.18079854	3,742,303.34		4,317,271.20	0.00	4,317,271.20	2.39%	1.60%
B115558	06/01/16	STNC	89007	0.000000%	1.643340%	7.266157%	IPCA	07/03/06	15/05/35	3,420.0000	2,584.61678012	8,381,525.62		8,839,389.39	0.00	8,839,389.39	4.88%	3.27%
B116790	25/01/16	STNC	89007	0.000000%	1.670370%	7.509845%	IPCA	07/03/06	15/05/35	80.0000	2,522.55707016	193,313.75		201,804.57	0.00	201,804.57	0.11%	0.07%
B116572A	03/02/16	STNC	89007	0.000000%	1.660702%	7.422624%	IPCA	07/03/06	15/05/35	3,610.0000	2,544.50767549	8,859,649.59		9,185,672.71	0.00	9,185,672.71	5.07%	3.40%
B116653A	04/02/16	STNC	89007	0.000000%	1.659702%	7.413603%	IPCA	07/03/06	15/05/35	283.0000	2,546.79434289	695,834.54		720,742.80	0.00	720,742.80	0.40%	0.27%
B116785A	05/02/16	STNC	89007	0.000000%	1.659809%	7.414573%	IPCA	07/03/06	15/05/35	70.0000	2,546.54838990	172,260.80		178,258.39	0.00	178,258.39	0.10%	0.07%
B120237A	24/02/16	STNC	89007	0.000000%	1.641438%	7.249033%	IPCA	07/03/06	15/05/35	89.0000	2,589.06414923	224,696.15		230,426.71	0.00	230,426.71	0.13%	0.09%
B120373A	25/02/16	STNC	89007	0.000000%	1.643439%	7.267045%	IPCA	07/03/06	15/05/35	91.0000	2,584.38641262	229,485.27		235,179.16	0.00	235,179.16	0.13%	0.09%
B121204A	02/03/16	STNC	89007	0.000000%	1.644383%	7.275551%	IPCA	07/03/06	15/05/35	177.0000	2,582.18178814	447,234.52		457,046.18	0.00	457,046.18	0.25%	0.17%
B121587A	03/03/16	STNC	89007	0.000000%	1.635458%	7.195202%	IPCA	07/03/06	15/05/35	3,359.0000	2,603.12076522	8,563,203.09		8,743,882.65	0.00	8,743,882.65	4.83%	3.24%
B121739A	04/03/16	STNC	89007	0.000000%	1.627638%	7.124848%	IPCA	07/03/06	15/05/35	177.0000	2,621.66576644	454,810.55		464,034.84	0.00	464,034.84	0.26%	0.17%
B115563	16/12/13	STNC	179416	0.000000%	1.552646%	6.452511%	IPCA	10/02/10	15/08/40	1,000.0000	2,749.49322717	2,262,872.59		2,749,493.23	0.00	2,749,493.23	1.52%	1.02%
B115567	31/07/13	STNC	179417	0.000000%	1.434252%	5.399596%	IPCA	10/02/10	15/08/50	3,270.0000	3,167.69008344	8,458,704.74		10,358,346.57	0.00	10,358,346.57	5.72%	3.83%
B115565	16/08/13	STNC	179417	0.000000%	1.459116%	5.619856%	IPCA	10/02/10	15/08/50	1,550.0000	3,067.11499874	3,786,095.00		4,754,028.25	0.00	4,754,028.25	2.63%	1.76%
B115566	16/08/13	STNC	179417	0.000000%	1.459116%	5.619856%	IPCA	10/02/10	15/08/50	2,200.0000	3,067.11499874	5,373,812.25		6,747,653.00	0.00	6,747,653.00	3.73%	2.50%
B115571	22/08/13	STNC	179417	0.000000%	1.473653%	5.748841%	IPCA	10/02/10	15/08/50	8,000.0000	3,010.59867379	19,193,296.21		24,084,789.39	0.00	24,084,789.39	13.31%	8.91%
B115568	18/02/14	STNC	179417	0.000000%	1.601516%	6.890173%	IPCA	10/02/10	15/08/50	700.0000	2,577.34451630	1,476,591.32		1,804,141.16	0.00	1,804,141.16	1.00%	0.67%
B115572	27/02/14	STNC	179417	0.000000%	1.567083%	6.581617%	IPCA	10/02/10	15/08/50	800.0000	2,683.65117824	1,766,910.09		2,146,920.94	0.00	2,146,920.94	1.19%	0.79%
B115573	29/09/14	STNC	179417	0.000000%	1.499971%	5.982766%	IPCA	10/02/10	15/08/50	1,000.0000	2,912.34871123	2,495,474.53		2,912,348.71	0.00	2,912,348.71	1.61%	1.08%
B115564	01/10/14	STNC	179417	0.000000%	1.525916%	6.213882%	IPCA	10/02/10	15/08/50	1,489.0000	2,820.36446066	3,599,864.52		4,199,522.68	0.00	4,199,522.68	2.32%	1.55%
B115569	03/10/14	STNC	179417	0.000000%	1.521501%	6.174514%	IPCA	10/02/10	15/08/50	1,300.0000	2,835.68985411	3,163,445.42		3,686,396.81	0.00	3,686,396.81	2.04%	1.36%
B115574	05/01/16	STNC	265794	0.000000%	1.640118%	7.237145%	IPCA	14/01/15	15/05/55	720.0000	2,497.11853189	1,703,691.04		1,797,925.34	0.00	1,797,925.34	0.99%	0.67%
B121726A	16/02/16	STNC	265794	0.000000%	1.633962%	7.181738%	IPCA	14/01/15	15/05/55	1,010.0000	2,514.64443798	2,467,082.96		2,539,790.88	0.00	2,539,790.88	1.40%	0.94%
TOTAL OPERAÇÕES À VISTA										53,825.0000		133,852,104.70	0.00	152,417,544.68	0.00	152,417,544.68	84.20%	56.39%
TOTAL NTN-B										53,825.0000		133,852,104.70	0.00	152,417,544.68	0.00	152,417,544.68	84.20%	56.39%

Relatório de Carteira Diária - Fechamento



003/004

Data de Emissão: 02/05/2016 13:58:25

Data da Posição: 29/04/2016

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	878.07413119	583,484.38		614,651.89	0.00	614,651.89	0.34%	0.23%
B115579	07/02/14	STNC	249789	0.000000%	1.476387%	13.200000%	PRE	10/01/14	01/01/25	2,388.0000	877.64253089	1,999,191.50		2,095,810.36	0.00	2,095,810.36	1.16%	0.78%
B115577	04/04/14	STNC	249789	0.000000%	1.440559%	12.860000%	PRE	10/01/14	01/01/25	2,550.0000	892.49717242	2,216,666.55		2,275,867.79	0.00	2,275,867.79	1.26%	0.84%
B115576	03/09/15	STNC	249789	0.000000%	1.627987%	14.650000%	PRE	10/01/14	01/01/25	9,483.0000	818.29049549	7,549,680.65		7,759,848.77	0.00	7,759,848.77	4.29%	2.87%
B115580	05/10/15	STNC	249789	0.000000%	1.700491%	15.350000%	PRE	10/01/14	01/01/25	10,000.0000	791.79602297	7,781,431.29		7,917,960.23	0.00	7,917,960.23	4.37%	2.93%
B115575	05/11/15	STNC	249789	0.000000%	1.712877%	15.470000%	PRE	10/01/14	01/01/25	8,959.0000	787.38625495	7,014,597.02		7,054,193.46	0.00	7,054,193.46	3.90%	2.61%
TOTAL OPERAÇÕES À VISTA										34,080.0000		27,145,051.39	0.00	27,718,332.50	0.00	27,718,332.50	15.31%	10.26%
TOTAL NTN-F										34,080.0000		27,145,051.39	0.00	27,718,332.50	0.00	27,718,332.50	15.31%	10.26%
TOTAL MERCADO NACIONAL										88,019.0000		161,815,225.41	0.00	181,015,510.88	0.00	181,015,510.88	100.00%	66.98%
TOTAL										88,019.0000		161,815,225.41	0.00	181,015,510.88	0.00	181,015,510.88	100.00%	66.98%

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: 02/05/2016 13:58:25

Data da Posição: 29/04/2016 Moeda da Carteira: R\$ - REAL - Taxa de Câmbio: - R\$ 0.00

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

004/004

PATRIMÔNIO 270,268,443.78 100,00%

RENTABILIDADE ACUMULADA

Indexador	Benchmark	Rent. Real	Varição Diária	Varição Mensal	Varição Anual	Últimos 6 meses	Últimos 12 meses
COTA LÍQUIDA			0.2353361%	1.8678%	7.8819%	10.3310%	14.6940%
CDI	448.5894%	0.1828%	0.0524614%	1.0545%	4.3403%	6.6658%	13.8413%

Quantidade de Cotas (Líquida)	187,770,415.03751400
Valor da cota unitária (Líquida)	1.439355841
Quantidade de Cotas (Bruta)	187,770,415.03751400
Valor da cota unitária (Bruta)	1.439355841
Valor da cota bruta de performance	1.439355841