

Relatório de Carteira Diária - Fechamento



001/004

Data de Emissão: 01/06/2016 13:44:17

Data da Posição: 31/05/2016

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

Cliente: FUNDAÇÃO FUNPRESP - 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 FUNPRESP MULT	SANT	14,877,854.12340700	0.00000000	1.40750893	0.00	20,940,712.54	0.00	20,940,712.54	21.67%	7.43%
CUST1255	WA FUNPRESP FI MULT	SANT	21,375,549.89104800	0.00000000	1.17051672	0.00	25,020,438.55	0.00	25,020,438.55	25.90%	8.88%
CUST1257	SANT FIM FUNP	SANT	16,858,321.57023260	0.00000000	1.13864285	0.00	19,195,607.32	0.00	19,195,607.32	19.87%	6.81%
CUST1266	BB FUNPRESP FI MM	SANT	15,862,006.21725150	0.00000000	1.35415228	0.00	21,479,571.88	0.00	21,479,571.88	22.23%	7.62%
CUST1267	FUNPRESP FIM - ITAU	SANT	9,129,919.68045938	0.00000000	1.09288242	0.00	9,977,928.71	0.00	9,977,928.71	10.33%	3.54%
Total Fundos de Renda Fixa			78,103,651.48239848				96,614,259.00	0.00	96,614,259.00	100.00%	34.29%
			78,103,651.48239848				96,614,259.00	0.00	96,614,259.00	100.00%	34.29%

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
LFT																		
Operações à Vista																		
-																		
B116786	05/10/15	STNC	272680	0.398863%	1.548879%	0.327595%	SEL	08/05/15	01/09/21	114.0000	7,800.66180000	818,069.32		889,275.44	0.00	889,275.44	0.48%	0.32%
B132067	10/05/16	STNC	280129	0.028186%	1.509790%	0.028577%	SEL	08/01/16	01/03/22	193.0000	7,798.84173000	1,494,094.99		1,505,176.45	0.00	1,505,176.45	0.81%	0.53%
B132848	16/05/16	STNC	280129	0.028186%	1.509790%	0.027725%	SEL	08/01/16	01/03/22	266.0000	7,798.84173000	2,063,658.87		2,074,491.90	0.00	2,074,491.90	1.12%	0.74%
TOTAL OPERAÇÕES À VISTA										573.0000		4,375,823.18	0.00	4,468,943.79	0.00	4,468,943.79	2.41%	1.59%
TOTAL LFT										573.0000		4,375,823.18	0.00	4,468,943.79	0.00	4,468,943.79	2.41%	1.59%

NTNB-Nota Tesouro

Operações à Vista

-																		
B115582	31/07/13	STNC	216470	0.000000%	1.544193%	5.079500%	IPCA	13/10/11	15/08/22	3,000.0000	3,070.65008165	7,545,205.77		9,211,950.24	0.00	9,211,950.24	4.98%	3.27%
B115531	04/12/13	STNC	216470	0.000000%	1.705740%	6.514353%	IPCA	13/10/11	15/08/22	1,000.0000	2,861.98946643	2,305,438.02		2,861,989.47	0.00	2,861,989.47	1.55%	1.02%
B115583	08/01/14	STNC	216470	0.000000%	1.690916%	6.381880%	IPCA	13/10/11	15/08/22	300.0000	2,880.45760318	707,766.41		864,137.28	0.00	864,137.28	0.47%	0.31%
B115539	04/06/14	STNC	250677	0.000000%	1.659149%	6.098541%	IPCA	15/01/14	15/05/23	870.0000	2,878.37139987	2,116,890.62		2,504,183.12	0.00	2,504,183.12	1.35%	0.89%
B115536	03/12/15	STNC	250677	0.000000%	1.796956%	7.333141%	IPCA	15/01/14	15/05/23	6,354.0000	2,693.49983892	16,259,303.78		17,114,497.98	0.00	17,114,497.98	9.24%	6.07%
B123165A	15/03/16	STNC	250677	0.000000%	1.709726%	6.550007%	IPCA	15/01/14	15/05/23	258.0000	2,808.91173064	727,105.29		724,699.23	0.00	724,699.23	0.39%	0.26%
B124795	23/03/16	STNC	250677	0.000000%	1.671151%	6.205504%	IPCA	15/01/14	15/05/23	115.0000	2,861.71526478	331,090.34		329,097.26	0.00	329,097.26	0.18%	0.12%
B126641A	05/04/16	STNC	250677	0.000000%	1.717022%	6.615286%	IPCA	15/01/14	15/05/23	3,536.0000	2,799.04887704	9,992,728.31		9,897,436.83	0.00	9,897,436.83	5.35%	3.51%
B129522A	26/04/16	STNC	250677	0.000000%	1.679943%	6.283922%	IPCA	15/01/14	15/05/23	87.0000	2,849.58345307	251,986.06		247,913.76	0.00	247,913.76	0.13%	0.09%

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002/004

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>																		
-																		
B115556	21/05/14	STNC	179415	0.000000%	1.674936%	6.239253%	IPCA	10/02/10	15/08/30	1,200.0000	2,874.54272448	2,900,897.91		3,449,451.27	0.00	3,449,451.27	1.86%	1.22%
B115552	03/07/14	STNC	179415	0.000000%	1.660529%	6.110835%	IPCA	10/02/10	15/08/30	560.0000	2,908.01711301	1,389,139.84		1,628,489.58	0.00	1,628,489.58	0.88%	0.58%
B115554	03/07/14	STNC	179415	0.000000%	1.660529%	6.110835%	IPCA	10/02/10	15/08/30	650.0000	2,908.01711301	1,612,394.46		1,890,211.12	0.00	1,890,211.12	1.02%	0.67%
B115550	05/11/14	STNC	179415	0.000000%	1.658721%	6.094729%	IPCA	10/02/10	15/08/30	1,500.0000	2,912.25321602	3,742,303.34		4,368,379.82	0.00	4,368,379.82	2.36%	1.55%
B115558	06/01/16	STNC	89007	0.000000%	1.789520%	7.266157%	IPCA	07/03/06	15/05/35	3,420.0000	2,532.16108437	8,381,525.62		8,659,990.91	0.00	8,659,990.91	4.68%	3.07%
B116790	25/01/16	STNC	89007	0.000000%	1.816551%	7.509845%	IPCA	07/03/06	15/05/35	80.0000	2,469.78467495	193,313.75		197,582.77	0.00	197,582.77	0.11%	0.07%
B116572A	03/02/16	STNC	89007	0.000000%	1.806883%	7.422624%	IPCA	07/03/06	15/05/35	3,610.0000	2,491.84810550	8,859,649.59		8,995,571.66	0.00	8,995,571.66	4.86%	3.19%
B116653A	04/02/16	STNC	89007	0.000000%	1.805883%	7.413603%	IPCA	07/03/06	15/05/35	283.0000	2,494.14647518	695,834.54		705,843.45	0.00	705,843.45	0.38%	0.25%
B116785A	05/02/16	STNC	89007	0.000000%	1.805990%	7.414573%	IPCA	07/03/06	15/05/35	70.0000	2,493.89926396	172,260.80		174,572.95	0.00	174,572.95	0.09%	0.06%
B120237A	24/02/16	STNC	89007	0.000000%	1.787618%	7.249033%	IPCA	07/03/06	15/05/35	89.0000	2,536.63087886	224,696.15		225,760.15	0.00	225,760.15	0.12%	0.08%
B120373A	25/02/16	STNC	89007	0.000000%	1.789619%	7.267045%	IPCA	07/03/06	15/05/35	91.0000	2,531.92955429	229,485.27		230,405.59	0.00	230,405.59	0.12%	0.08%
B121204A	02/03/16	STNC	89007	0.000000%	1.790563%	7.275551%	IPCA	07/03/06	15/05/35	177.0000	2,529.71379899	447,234.52		447,759.34	0.00	447,759.34	0.24%	0.16%
B121587A	03/03/16	STNC	89007	0.000000%	1.781638%	7.195202%	IPCA	07/03/06	15/05/35	3,359.0000	2,550.75813833	8,563,203.09		8,567,996.59	0.00	8,567,996.59	4.63%	3.04%
B121739A	04/03/16	STNC	89007	0.000000%	1.773817%	7.124848%	IPCA	07/03/06	15/05/35	177.0000	2,569.39579494	454,810.55		454,783.06	0.00	454,783.06	0.25%	0.16%
B115563	16/12/13	STNC	179416	0.000000%	1.698822%	6.452511%	IPCA	10/02/10	15/08/40	1,000.0000	2,782.82283203	2,262,872.59		2,782,822.83	0.00	2,782,822.83	1.50%	0.99%
B135709A	25/05/16	STNC	123440	0.000000%	1.663578%	6.138000%	IPCA	15/08/04	15/05/45	154.0000	2,844.78689268	437,369.18		438,097.18	0.00	438,097.18	0.24%	0.16%
B115567	31/07/13	STNC	179417	0.000000%	1.580422%	5.399596%	IPCA	10/02/10	15/08/50	3,270.0000	3,203.43445248	8,458,704.74		10,475,230.66	0.00	10,475,230.66	5.66%	3.72%
B115565	16/08/13	STNC	179417	0.000000%	1.605287%	5.619856%	IPCA	10/02/10	15/08/50	1,550.0000	3,102.26411056	3,786,095.00		4,808,509.37	0.00	4,808,509.37	2.60%	1.71%
B115566	16/08/13	STNC	179417	0.000000%	1.605287%	5.619856%	IPCA	10/02/10	15/08/50	2,200.0000	3,102.26411056	5,373,812.25		6,824,981.04	0.00	6,824,981.04	3.69%	2.42%
B115571	22/08/13	STNC	179417	0.000000%	1.619824%	5.748841%	IPCA	10/02/10	15/08/50	8,000.0000	3,045.40983096	19,193,296.21		24,363,278.65	0.00	24,363,278.65	13.16%	8.65%
B115568	18/02/14	STNC	179417	0.000000%	1.747694%	6.890173%	IPCA	10/02/10	15/08/50	700.0000	2,609.47937120	1,476,591.32		1,826,635.56	0.00	1,826,635.56	0.99%	0.65%
B115572	27/02/14	STNC	179417	0.000000%	1.713259%	6.581617%	IPCA	10/02/10	15/08/50	800.0000	2,716.45700353	1,766,910.09		2,173,165.60	0.00	2,173,165.60	1.17%	0.77%
B115573	29/09/14	STNC	179417	0.000000%	1.646144%	5.982766%	IPCA	10/02/10	15/08/50	1,000.0000	2,946.56633789	2,495,474.53		2,946,566.34	0.00	2,946,566.34	1.59%	1.05%
B115564	01/10/14	STNC	179417	0.000000%	1.672091%	6.213882%	IPCA	10/02/10	15/08/50	1,489.0000	2,854.01938420	3,599,864.52		4,249,634.86	0.00	4,249,634.86	2.30%	1.51%
B115569	03/10/14	STNC	179417	0.000000%	1.667675%	6.174514%	IPCA	10/02/10	15/08/50	1,300.0000	2,869.43900511	3,163,445.42		3,730,270.71	0.00	3,730,270.71	2.02%	1.32%
B115574	05/01/16	STNC	265794	0.000000%	1.786298%	7.237145%	IPCA	14/01/15	15/05/55	720.0000	2,443.48984620	1,703,691.04		1,759,312.69	0.00	1,759,312.69	0.95%	0.62%
B121726A	16/02/16	STNC	265794	0.000000%	1.780142%	7.181738%	IPCA	14/01/15	15/05/55	1,010.0000	2,461.13113695	2,467,082.96		2,485,742.45	0.00	2,485,742.45	1.34%	0.88%
TOTAL OPERAÇÕES À VISTA										53,979.0000		134,289,473.88	0.00	152,616,951.37	0.00	152,616,951.37	82.44%	54.17%
TOTAL NTN-B										53,979.0000		134,289,473.88	0.00	152,616,951.37	0.00	152,616,951.37	82.44%	54.17%

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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	887.18703720	583,484.38		621,030.93	0.00	621,030.93	0.34%	0.22%
B115579	07/02/14	STNC	249789	0.000000%	1.476387%	13.200000%	PRE	10/01/14	01/01/25	2,388.0000	886.75748584	1,999,191.50		2,117,576.88	0.00	2,117,576.88	1.14%	0.75%
B115577	04/04/14	STNC	249789	0.000000%	1.440559%	12.860000%	PRE	10/01/14	01/01/25	2,550.0000	901.54038516	2,216,666.55		2,298,927.98	0.00	2,298,927.98	1.24%	0.82%
B115576	03/09/15	STNC	249789	0.000000%	1.627987%	14.650000%	PRE	10/01/14	01/01/25	9,483.0000	827.66643847	7,549,680.65		7,848,760.84	0.00	7,848,760.84	4.24%	2.79%
B115580	05/10/15	STNC	249789	0.000000%	1.700491%	15.350000%	PRE	10/01/14	01/01/25	10,000.0000	801.27473515	7,781,431.29		8,012,747.35	0.00	8,012,747.35	4.33%	2.84%
B115575	05/11/15	STNC	249789	0.000000%	1.712877%	15.470000%	PRE	10/01/14	01/01/25	8,959.0000	796.88122197	7,014,597.02		7,139,258.87	0.00	7,139,258.87	3.86%	2.53%
TOTAL OPERAÇÕES À VISTA										34,080.0000		27,145,051.39	0.00	28,038,302.85	0.00	28,038,302.85	15.15%	9.95%
TOTAL NTN-F										34,080.0000		27,145,051.39	0.00	28,038,302.85	0.00	28,038,302.85	15.15%	9.95%
TOTAL MERCADO NACIONAL										88,632.0000		165,810,348.45	0.00	185,124,198.01	0.00	185,124,198.01	100.00%	65.71%
TOTAL										88,632.0000		165,810,348.45	0.00	185,124,198.01	0.00	185,124,198.01	100.00%	65.71%

CONTAS A PAGAR / RECEBER

Descrição	Valor	% S/ CPR	% S/ Total
Ajuste para Compensação de Cotas	(11.42)	100.00%	(0.00%)
TOTAL GERAL	(11.42)	100.00%	(0.00%)

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 281,738,445.59 100,00%

RENTABILIDADE ACUMULADA

Indexador	Benchmark	Rent. Real	Variação Diária	Variação Mensal	Variação Anual	Últimos 6 meses	Últimos 12 meses
COTA LÍQUIDA			-0.0431157%	0.4485%	8.3658%	9.6723%	13.9924%
CDI	-82.1855%	-0.0955%	0.0524614%	1.1075%	5.4958%	6.7210%	13.9808%

Quantidade de Cotas (Líquida)	194,865,258.64139800
Valor da cota unitária (Líquida)	1.445811570
Quantidade de Cotas (Bruta)	194,865,258.64139800
Valor da cota unitária (Bruta)	1.445811570
Valor da cota bruta de performance	1.445811570