

# Relatório de Carteira Diária - Fechamento



001/004

Data de Emissão: 01/07/2016 15:01:14

Data da Posição: 30/06/2016

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
<b>Fundos de Renda Fixa</b>											
CUST1254	CAIXA FUNPRESP MULT	SANT	14,862,643.38134790	0.00000000	1.43806506	0.00	21,373,448.15	0.00	21,373,448.15	19.91%	7.23%
CUST1255	WA FUNPRESP FI MULT	SANT	24,868,150.67481810	0.00000000	1.19537478	0.00	29,726,760.14	0.00	29,726,760.14	27.69%	10.05%
CUST1257	SANT FIM FUNP	SANT	19,853,796.96756340	0.00000000	1.16223789	0.00	23,074,835.10	0.00	23,074,835.10	21.49%	7.80%
CUST1266	BB FUNPRESP FI MM	SANT	16,758,470.19601720	0.00000000	1.38173266	0.00	23,155,725.60	0.00	23,155,725.60	21.57%	7.83%
CUST1267	FUNPRESP FIM - ITAU	SANT	9,005,274.65792502	0.00000000	1.11482126	0.00	10,039,271.64	0.00	10,039,271.64	9.35%	3.39%
<b>Total Fundos de Renda Fixa</b>			85,348,335.87767163				107,370,040.63	0.00	107,370,040.63	100.00%	36.31%
			85,348,335.87767163				107,370,040.63	0.00	107,370,040.63	100.00%	36.31%

## 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
<b>LFT</b>																		
<b>Operações à Vista</b>																		
-																		
B116786	05/10/15	STNC	272680	0.405597%	1.578936%	0.327595%	SEL	08/05/15	01/09/21	114.0000	7,891.32744500	818,069.32		899,611.32	0.00	899,611.32	0.47%	0.30%
B132848	16/05/16	STNC	280129	0.029384%	1.578936%	0.027725%	SEL	08/01/16	01/03/22	79.0000	7,889.13062400	612,891.17		623,241.31	0.00	623,241.31	0.33%	0.21%
B139217	15/06/16	STNC	280129	0.029384%	1.578936%	0.032994%	SEL	08/01/16	01/03/22	88.0000	7,889.13062400	690,094.45		694,243.49	0.00	694,243.49	0.37%	0.23%
<b>TOTAL OPERAÇÕES À VISTA</b>										281.0000		2,121,054.94	0.00	2,217,096.12	0.00	2,217,096.12	1.17%	0.75%
<b>TOTAL LFT</b>										281.0000		2,121,054.94	0.00	2,217,096.12	0.00	2,217,096.12	1.17%	0.75%

## NTNB-Nota Tesouro

### Operações à Vista

-																		
B140776A	23/06/16	STNC	280143	0.000000%	1.201867%	6.159909%	IPCA	06/01/16	15/05/21	121.0000	2,908.27038807	351,056.02		351,900.72	0.00	351,900.72	0.19%	0.12%
B115582	31/07/13	STNC	216470	0.000000%	1.080043%	5.079500%	IPCA	13/10/11	15/08/22	3,000.0000	3,103.71699770	7,545,205.77		9,311,150.99	0.00	9,311,150.99	4.90%	3.15%
B115531	04/12/13	STNC	216470	0.000000%	1.241565%	6.514353%	IPCA	13/10/11	15/08/22	1,000.0000	2,896.23658535	2,305,438.02		2,896,236.59	0.00	2,896,236.59	1.52%	0.98%
B115583	08/01/14	STNC	216470	0.000000%	1.226743%	6.381880%	IPCA	13/10/11	15/08/22	300.0000	2,914.60903953	707,766.41		874,382.71	0.00	874,382.71	0.46%	0.30%
B115539	04/06/14	STNC	250677	0.000000%	1.194981%	6.098541%	IPCA	15/01/14	15/05/23	870.0000	2,911.82006149	2,116,890.62		2,533,283.45	0.00	2,533,283.45	1.33%	0.86%
B115536	03/12/15	STNC	250677	0.000000%	1.332767%	7.333141%	IPCA	15/01/14	15/05/23	6,354.0000	2,727.55362179	16,259,303.78		17,330,875.71	0.00	17,330,875.71	9.12%	5.86%
B123165A	15/03/16	STNC	250677	0.000000%	1.245551%	6.550007%	IPCA	15/01/14	15/05/23	258.0000	2,842.60676441	727,105.29		733,392.55	0.00	733,392.55	0.39%	0.25%
B124795	23/03/16	STNC	250677	0.000000%	1.206981%	6.205504%	IPCA	15/01/14	15/05/23	115.0000	2,895.22504926	331,090.34		332,950.88	0.00	332,950.88	0.18%	0.11%
B126641A	05/04/16	STNC	250677	0.000000%	1.252845%	6.615286%	IPCA	15/01/14	15/05/23	3,536.0000	2,832.77706227	9,992,728.31		10,016,699.69	0.00	10,016,699.69	5.27%	3.39%

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002/004

Data de Emissão: 01/07/2016 15:01:14

Data da Posição: 30/06/2016

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
<b><u>NTNB-Nota Tesouro</u></b>																		
<b><u>Operações à Vista</u></b>																		
-																		
B129522A	26/04/16	STNC	250677	0.000000%	1.215772%	6.283922%	IPCA	15/01/14	15/05/23	87.0000	2,883.13694990	251,986.06		250,832.91	0.00	250,832.91	0.13%	0.08%
B115556	21/05/14	STNC	179415	0.000000%	1.210765%	6.239253%	IPCA	10/02/10	15/08/30	1,200.0000	2,908.28338128	2,900,897.91		3,489,940.06	0.00	3,489,940.06	1.84%	1.18%
B115554	03/07/14	STNC	179415	0.000000%	1.196361%	6.110835%	IPCA	10/02/10	15/08/30	650.0000	2,941.84003528	1,612,394.46		1,912,196.02	0.00	1,912,196.02	1.01%	0.65%
B115552	03/07/14	STNC	179415	0.000000%	1.196361%	6.110835%	IPCA	10/02/10	15/08/30	560.0000	2,941.84003528	1,389,139.84		1,647,430.42	0.00	1,647,430.42	0.87%	0.56%
B115550	05/11/14	STNC	179415	0.000000%	1.194553%	6.094729%	IPCA	10/02/10	15/08/30	1,500.0000	2,946.08636682	3,742,303.34		4,419,129.55	0.00	4,419,129.55	2.33%	1.49%
B115558	06/01/16	STNC	89007	0.000000%	1.325332%	7.266157%	IPCA	07/03/06	15/05/35	3,420.0000	2,564.03532650	8,381,525.62		8,769,000.82	0.00	8,769,000.82	4.61%	2.97%
B116790	25/01/16	STNC	89007	0.000000%	1.352359%	7.509845%	IPCA	07/03/06	15/05/35	80.0000	2,501.36922849	193,313.75		200,109.54	0.00	200,109.54	0.11%	0.07%
B116572A	03/02/16	STNC	89007	0.000000%	1.342692%	7.422624%	IPCA	07/03/06	15/05/35	3,610.0000	2,523.53600317	8,859,649.59		9,109,964.97	0.00	9,109,964.97	4.79%	3.08%
B116653A	04/02/16	STNC	89007	0.000000%	1.341692%	7.413603%	IPCA	07/03/06	15/05/35	283.0000	2,525.84508285	695,834.54		714,814.16	0.00	714,814.16	0.38%	0.24%
B116785A	05/02/16	STNC	89007	0.000000%	1.341800%	7.414573%	IPCA	07/03/06	15/05/35	70.0000	2,525.59672017	172,260.80		176,791.77	0.00	176,791.77	0.09%	0.06%
B120237A	24/02/16	STNC	89007	0.000000%	1.323431%	7.249033%	IPCA	07/03/06	15/05/35	89.0000	2,568.52558650	224,696.15		228,598.78	0.00	228,598.78	0.12%	0.08%
B120373A	25/02/16	STNC	89007	0.000000%	1.325431%	7.267045%	IPCA	07/03/06	15/05/35	91.0000	2,563.80273527	229,485.27		233,306.05	0.00	233,306.05	0.12%	0.08%
B121204A	02/03/16	STNC	89007	0.000000%	1.326375%	7.275551%	IPCA	07/03/06	15/05/35	177.0000	2,561.57681943	447,234.52		453,399.10	0.00	453,399.10	0.24%	0.15%
B121587A	03/03/16	STNC	89007	0.000000%	1.317451%	7.195202%	IPCA	07/03/06	15/05/35	3,359.0000	2,582.71727410	8,563,203.09		8,675,347.32	0.00	8,675,347.32	4.57%	2.93%
B121739A	04/03/16	STNC	89007	0.000000%	1.309632%	7.124848%	IPCA	07/03/06	15/05/35	177.0000	2,601.43933788	454,810.55		460,454.76	0.00	460,454.76	0.24%	0.16%
B115563	16/12/13	STNC	179416	0.000000%	1.234648%	6.452511%	IPCA	10/02/10	15/08/40	1,000.0000	2,815.97984736	2,262,872.59		2,815,979.85	0.00	2,815,979.85	1.48%	0.95%
B135709A	25/05/16	STNC	123440	0.000000%	1.199718%	6.140755%	IPCA	15/08/04	15/05/45	154.0000	2,876.89959425	437,369.18		443,042.54	0.00	443,042.54	0.23%	0.15%
B115567	31/07/13	STNC	179417	0.000000%	1.116266%	5.399596%	IPCA	10/02/10	15/08/50	3,270.0000	3,238.79118860	8,458,704.74		10,590,847.19	0.00	10,590,847.19	5.57%	3.58%
B115566	16/08/13	STNC	179417	0.000000%	1.141128%	5.619856%	IPCA	10/02/10	15/08/50	2,200.0000	3,137.07589143	5,373,812.25		6,901,566.96	0.00	6,901,566.96	3.63%	2.33%
B115565	16/08/13	STNC	179417	0.000000%	1.141128%	5.619856%	IPCA	10/02/10	15/08/50	1,550.0000	3,137.07589143	3,786,095.00		4,862,467.63	0.00	4,862,467.63	2.56%	1.64%
B115571	22/08/13	STNC	179417	0.000000%	1.155663%	5.748841%	IPCA	10/02/10	15/08/50	8,000.0000	3,079.91177240	19,193,296.21		24,639,294.18	0.00	24,639,294.18	12.97%	8.33%
B115568	18/02/14	STNC	179417	0.000000%	1.283513%	6.890173%	IPCA	10/02/10	15/08/50	700.0000	2,641.51701589	1,476,591.32		1,849,061.91	0.00	1,849,061.91	0.97%	0.63%
B115572	27/02/14	STNC	179417	0.000000%	1.249083%	6.581617%	IPCA	10/02/10	15/08/50	800.0000	2,749.11416100	1,766,910.09		2,199,291.33	0.00	2,199,291.33	1.16%	0.74%
B115573	29/09/14	STNC	179417	0.000000%	1.181978%	5.982766%	IPCA	10/02/10	15/08/50	1,000.0000	2,980.52336797	2,495,474.53		2,980,523.37	0.00	2,980,523.37	1.57%	1.01%
B115564	01/10/14	STNC	179417	0.000000%	1.207921%	6.213882%	IPCA	10/02/10	15/08/50	1,489.0000	2,887.45893643	3,599,864.52		4,299,426.36	0.00	4,299,426.36	2.26%	1.45%
B115569	03/10/14	STNC	179417	0.000000%	1.203506%	6.174514%	IPCA	10/02/10	15/08/50	1,300.0000	2,902.96526938	3,163,445.42		3,773,854.85	0.00	3,773,854.85	1.99%	1.28%
B115574	05/01/16	STNC	265794	0.000000%	1.322110%	7.237145%	IPCA	14/01/15	15/05/55	720.0000	2,474.18948756	1,703,691.04		1,781,416.43	0.00	1,781,416.43	0.94%	0.60%
B121726A	16/02/16	STNC	265794	0.000000%	1.315955%	7.181738%	IPCA	14/01/15	15/05/55	1,010.0000	2,491.93998607	2,467,082.96		2,516,859.39	0.00	2,516,859.39	1.32%	0.85%
<b>TOTAL OPERAÇÕES À VISTA</b>										<b>54,100.0000</b>		<b>134,640,529.90</b>	<b>0.00</b>	<b>154,775,821.51</b>	<b>0.00</b>	<b>154,775,821.51</b>	<b>81.45%</b>	<b>52.34%</b>

# Relatório de Carteira Diária - Fechamento



003/004

Data de Emissão: 01/07/2016 15:01:14

Data da Posição: 30/06/2016

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
<b>NTNB-Nota Tesouro</b>																		
<b>Operações a Termo</b>																		
<b>Compra a Termo</b>																		
B142666	30/06/16	STNC	123440	0.000000%	0.000000%	6.046997%	IPCA	15/08/04	15/05/45	1,599.0000	2,912.59720900	4,657,242.93		4,657,242.93	0.00	4,657,242.93	2.45%	1.57%
TOTAL OPERAÇÕES A TERMO										1,599.0000		4,657,242.93	0.00	4,657,242.93	0.00	4,657,242.93	2.45%	1.57%
TOTAL NTN-B										55,699.0000		139,297,772.83	0.00	159,433,064.44	0.00	159,433,064.44	83.90%	53.91%

### **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	896.83534682	583,484.38		627,784.74	0.00	627,784.74	0.33%	0.21%
B115579	07/02/14	STNC	249789	0.000000%	1.476387%	13.200000%	PRE	10/01/14	01/01/25	2,388.0000	896.40803754	1,999,191.50		2,140,622.39	0.00	2,140,622.39	1.13%	0.72%
B115577	04/04/14	STNC	249789	0.000000%	1.440559%	12.860000%	PRE	10/01/14	01/01/25	2,550.0000	911.11252196	2,216,666.55		2,323,336.93	0.00	2,323,336.93	1.22%	0.79%
B115576	03/09/15	STNC	249789	0.000000%	1.627987%	14.650000%	PRE	10/01/14	01/01/25	9,483.0000	837.60410036	7,549,680.65		7,942,999.68	0.00	7,942,999.68	4.18%	2.69%
B115580	05/10/15	STNC	249789	0.000000%	1.700491%	15.350000%	PRE	10/01/14	01/01/25	10,000.0000	811.32654249	7,781,431.29		8,113,265.42	0.00	8,113,265.42	4.27%	2.74%
B115575	05/11/15	STNC	249789	0.000000%	1.712877%	15.470000%	PRE	10/01/14	01/01/25	8,959.0000	806.95116030	7,014,597.02		7,229,475.45	0.00	7,229,475.45	3.80%	2.44%
TOTAL OPERAÇÕES À VISTA										34,080.0000		27,145,051.39	0.00	28,377,484.61	0.00	28,377,484.61	14.93%	9.60%
TOTAL NTN-F										34,080.0000		27,145,051.39	0.00	28,377,484.61	0.00	28,377,484.61	14.93%	9.60%
TOTAL MERCADO NACIONAL										90,060.0000		168,563,879.16	0.00	190,027,645.17	0.00	190,027,645.17	100.00%	64.26%
TOTAL										90,060.0000		168,563,879.16	0.00	190,027,645.17	0.00	190,027,645.17	100.00%	64.26%

## CONTAS A PAGAR / RECEBER

Descrição	Valor	% S/ CPR	% S/ Total
Oper. Termo de RF Dt.Liq: 01/07/16 OPER. B142666	(4,657,242.93)	100.00%	(1.57%)
TOTAL GERAL	(4,657,242.93)	100.00%	(1.57%)

## TESOURARIA

Descrição	Valor	% S/ TES	% S/ Total
Saldo em Tesouraria	2,993,837.34	100.00%	1.01%
Saldo em Tesouraria RESERVA	0.00	0.00%	0.00%
TOTAL	2,993,837.34	100.00%	1.01%

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004/004

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

**PATRIMÔNIO** 295,734,280.21 100,00%

## RENTABILIDADE ACUMULADA

Indexador	Benchmark	Rent. Real	Varição Diária	Varição Mensal	Varição Anual	Últimos 6 meses	Últimos 12 meses
COTA LÍQUIDA			0.0553720%	1.5021%	9.9935%	9.9935%	14.3293%
CDI	105.5481%	0.0029%	0.0524614%	1.1605%	6.7202%	6.7202%	14.0896%

Quantidade de Cotas (Líquida)	201,518,489.81723300
Valor da cota unitária (Líquida)	1.467529259
Quantidade de Cotas (Bruta)	201,518,489.81723300
Valor da cota unitária (Bruta)	1.467529250
Valor da cota bruta de performance	1.467529250