

Relatório de Carteira Diária - Fechamento



001/004

Data de Emissão: 01/04/2016 14:26:16

Data da Posição: 31/03/2016

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	14,745,793.25680530	0.00000000	1.37769491	0.00	20,315,204.31	0.00	20,315,204.31	23.76%	7.98%
CUST1255	WA FUNPRES FI MULT	SANT	17,702,658.59780050	0.00000000	1.13692788	0.00	20,126,646.11	0.00	20,126,646.11	23.54%	7.91%
CUST1257	SANT FIM FUNP	SANT	14,082,089.89819160	0.00000000	1.09725157	0.00	15,451,595.25	0.00	15,451,595.25	18.07%	6.07%
CUST1266	BB FUNPRES FI MM	SANT	14,663,769.42609980	0.00000000	1.32128059	0.00	19,374,953.92	0.00	19,374,953.92	22.66%	7.61%
CUST1267	FUNPRES FIM - ITAU	SANT	9,621,751.03866001	0.00000000	1.06495784	0.00	10,246,759.20	0.00	10,246,759.20	11.98%	4.02%
Total Fundos de Renda Fixa			70,816,062.21755721				85,515,158.79	0.00	85,515,158.79	100.00%	33.59%
			70,816,062.21755721				85,515,158.79	0.00	85,515,158.79	100.00%	33.59%

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	0.379298%	1.545885%	0.327595%	SEL	08/05/15	01/09/21	114.0000	7,637.58916800	818,069.32		870,685.16	0.00	870,685.16	0.51%	0.34%
TOTAL OPERAÇÕES À VISTA										114.0000		818,069.32	0.00	870,685.16	0.00	870,685.16	0.51%	0.34%
TOTAL LFT										114.0000		818,069.32	0.00	870,685.16	0.00	870,685.16	0.51%	0.34%

NTNB-Nota Tesouro

Operações à Vista

-																		
B115582	31/07/13	STNC	216470	0.000000%	1.229548%	5.079500%	IPCA	13/10/11	15/08/22	3,000.0000	3,012.04833041	7,545,205.77		9,036,144.99	0.00	9,036,144.99	5.34%	3.55%
B115531	04/12/13	STNC	216470	0.000000%	1.391077%	6.514353%	IPCA	13/10/11	15/08/22	1,000.0000	2,801.18196788	2,305,438.02		2,801,181.97	0.00	2,801,181.97	1.66%	1.10%
B115583	08/01/14	STNC	216470	0.000000%	1.376255%	6.381880%	IPCA	13/10/11	15/08/22	300.0000	2,819.82860791	707,766.41		845,948.58	0.00	845,948.58	0.50%	0.33%
B115539	04/06/14	STNC	250677	0.000000%	1.344491%	6.098541%	IPCA	15/01/14	15/05/23	870.0000	2,902.65776933	2,116,890.62		2,525,312.26	0.00	2,525,312.26	1.49%	0.99%
B115536	03/12/15	STNC	250677	0.000000%	1.482284%	7.333141%	IPCA	15/01/14	15/05/23	6,354.0000	2,716.51924321	16,259,303.78		17,260,763.27	0.00	17,260,763.27	10.21%	6.78%
B123165A	15/03/16	STNC	250677	0.000000%	1.395063%	6.550007%	IPCA	15/01/14	15/05/23	258.0000	2,832.68709335	727,105.29		730,833.27	0.00	730,833.27	0.43%	0.29%
B124795	23/03/16	STNC	250677	0.000000%	1.356717%	6.207507%	IPCA	15/01/14	15/05/23	115.0000	2,885.56241387	331,090.34		331,839.68	0.00	331,839.68	0.20%	0.13%
B115556	21/05/14	STNC	179415	0.000000%	1.360276%	6.239253%	IPCA	10/02/10	15/08/30	1,200.0000	2,814.65253620	2,900,897.91		3,377,583.04	0.00	3,377,583.04	2.00%	1.33%
B115552	03/07/14	STNC	179415	0.000000%	1.345871%	6.110835%	IPCA	10/02/10	15/08/30	560.0000	2,847.98987836	1,389,139.84		1,594,874.33	0.00	1,594,874.33	0.94%	0.63%
B115554	03/07/14	STNC	179415	0.000000%	1.345871%	6.110835%	IPCA	10/02/10	15/08/30	650.0000	2,847.98987836	1,612,394.46		1,851,193.42	0.00	1,851,193.42	1.09%	0.73%
B115550	05/11/14	STNC	179415	0.000000%	1.344063%	6.094729%	IPCA	10/02/10	15/08/30	1,500.0000	2,852.20897869	3,742,303.34		4,278,313.47	0.00	4,278,313.47	2.53%	1.68%

Relatório de Carteira Diária - Fechamento



002/004

Data de Emissão: 01/04/2016 14:26:16

Data da Posição: 31/03/2016

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																		
-																		
B115558	06/01/16	STNC	89007	0.000000%	1.474849%	7.266157%	IPCA	07/03/06	15/05/35	3,420.0000	2,559.06281158	8,381,525.62		8,751,994.82	0.00	8,751,994.82	5.18%	3.44%
B116790	25/01/16	STNC	89007	0.000000%	1.501877%	7.509845%	IPCA	07/03/06	15/05/35	80.0000	2,497.16690815	193,313.75		199,773.35	0.00	199,773.35	0.12%	0.08%
B116572A	03/02/16	STNC	89007	0.000000%	1.492210%	7.422624%	IPCA	07/03/06	15/05/35	3,610.0000	2,519.05883173	8,859,649.59		9,093,802.38	0.00	9,093,802.38	5.38%	3.57%
B116653A	04/02/16	STNC	89007	0.000000%	1.491210%	7.413603%	IPCA	07/03/06	15/05/35	283.0000	2,521.33943301	695,834.54		713,539.06	0.00	713,539.06	0.42%	0.28%
B116785A	05/02/16	STNC	89007	0.000000%	1.491317%	7.414573%	IPCA	07/03/06	15/05/35	70.0000	2,521.09413207	172,260.80		176,476.59	0.00	176,476.59	0.10%	0.07%
B120237A	24/02/16	STNC	89007	0.000000%	1.472947%	7.249033%	IPCA	07/03/06	15/05/35	89.0000	2,563.49869038	224,696.15		228,151.38	0.00	228,151.38	0.13%	0.09%
B120373A	25/02/16	STNC	89007	0.000000%	1.474947%	7.267045%	IPCA	07/03/06	15/05/35	91.0000	2,558.83304016	229,485.27		232,853.81	0.00	232,853.81	0.14%	0.09%
B121204A	02/03/16	STNC	89007	0.000000%	1.475892%	7.275551%	IPCA	07/03/06	15/05/35	177.0000	2,556.63412467	447,234.52		452,524.24	0.00	452,524.24	0.27%	0.18%
B121587A	03/03/16	STNC	89007	0.000000%	1.466968%	7.195202%	IPCA	07/03/06	15/05/35	3,359.0000	2,577.51920617	8,563,203.09		8,657,887.01	0.00	8,657,887.01	5.12%	3.40%
B121739A	04/03/16	STNC	89007	0.000000%	1.459148%	7.124848%	IPCA	07/03/06	15/05/35	177.0000	2,596.01708200	454,810.55		459,495.02	0.00	459,495.02	0.27%	0.18%
B115563	16/12/13	STNC	179416	0.000000%	1.384160%	6.452511%	IPCA	10/02/10	15/08/40	1,000.0000	2,723.95473024	2,262,872.59		2,723,954.73	0.00	2,723,954.73	1.61%	1.07%
B115567	31/07/13	STNC	179417	0.000000%	1.265773%	5.399596%	IPCA	10/02/10	15/08/50	3,270.0000	3,140.74395390	8,458,704.74		10,270,232.73	0.00	10,270,232.73	6.07%	4.03%
B115565	16/08/13	STNC	179417	0.000000%	1.290635%	5.619856%	IPCA	10/02/10	15/08/50	1,550.0000	3,040.52062000	3,786,095.00		4,712,806.96	0.00	4,712,806.96	2.79%	1.85%
B115566	16/08/13	STNC	179417	0.000000%	1.290635%	5.619856%	IPCA	10/02/10	15/08/50	2,200.0000	3,040.52062000	5,373,812.25		6,689,145.36	0.00	6,689,145.36	3.96%	2.63%
B115571	22/08/13	STNC	179417	0.000000%	1.305171%	5.748841%	IPCA	10/02/10	15/08/50	8,000.0000	2,984.20526369	19,193,296.21		23,873,642.11	0.00	23,873,642.11	14.12%	9.38%
B115568	18/02/14	STNC	179417	0.000000%	1.433027%	6.890173%	IPCA	10/02/10	15/08/50	700.0000	2,552.57368789	1,476,591.32		1,786,801.58	0.00	1,786,801.58	1.06%	0.70%
B115572	27/02/14	STNC	179417	0.000000%	1.398596%	6.581617%	IPCA	10/02/10	15/08/50	800.0000	2,658.46850509	1,766,910.09		2,126,774.80	0.00	2,126,774.80	1.26%	0.84%
B115573	29/09/14	STNC	179417	0.000000%	1.331488%	5.982766%	IPCA	10/02/10	15/08/50	1,000.0000	2,886.31043039	2,495,474.53		2,886,310.43	0.00	2,886,310.43	1.71%	1.13%
B115564	01/10/14	STNC	179417	0.000000%	1.357432%	6.213882%	IPCA	10/02/10	15/08/50	1,489.0000	2,794.66538771	3,599,864.52		4,161,256.76	0.00	4,161,256.76	2.46%	1.63%
B115569	03/10/14	STNC	179417	0.000000%	1.353017%	6.174514%	IPCA	10/02/10	15/08/50	1,300.0000	2,809.93380985	3,163,445.42		3,652,913.95	0.00	3,652,913.95	2.16%	1.43%
B115574	05/01/16	STNC	265794	0.000000%	1.471627%	7.237145%	IPCA	14/01/15	15/05/55	720.0000	2,472.48273266	1,703,691.04		1,780,187.57	0.00	1,780,187.57	1.05%	0.70%
B121726A	16/02/16	STNC	265794	0.000000%	1.465472%	7.181738%	IPCA	14/01/15	15/05/55	1,010.0000	2,489.93786050	2,467,082.96		2,514,837.24	0.00	2,514,837.24	1.49%	0.99%
TOTAL OPERAÇÕES À VISTA										50,202.0000		123,607,390.33	0.00	140,779,350.16	0.00	140,779,350.16	83.27%	55.30%
TOTAL NTN-B										50,202.0000		123,607,390.33	0.00	140,779,350.16	0.00	140,779,350.16	83.27%	55.30%

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	869.48221229	583,484.38		608,637.55	0.00	608,637.55	0.36%	0.24%
B115579	07/02/14	STNC	249789	0.000000%	1.476387%	13.200000%	PRE	10/01/14	01/01/25	2,388.0000	869.04874194	1,999,191.50		2,075,288.40	0.00	2,075,288.40	1.23%	0.82%

Relatório de Carteira Diária - Fechamento



003/004

Data de Emissão: 01/04/2016 14:26:16

Data da Posição: 31/03/2016

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
NTNF-Nota Tesouro F																		
Operações à Vista																		
-																		
B115577	04/04/14	STNC	249789	0.000000%	1.440559%	12.860000%	PRE	10/01/14	01/01/25	2,550.0000	883.96893688	2,216,666.55		2,254,120.79	0.00	2,254,120.79	1.33%	0.89%
B115576	03/09/15	STNC	249789	0.000000%	1.627987%	14.650000%	PRE	10/01/14	01/01/25	9,483.0000	809.45978987	7,549,680.65		7,676,107.19	0.00	7,676,107.19	4.54%	3.02%
B115580	05/10/15	STNC	249789	0.000000%	1.700491%	15.350000%	PRE	10/01/14	01/01/25	10,000.0000	782.87294442	7,781,431.29		7,828,729.44	0.00	7,828,729.44	4.63%	3.08%
B115575	05/11/15	STNC	249789	0.000000%	1.712877%	15.470000%	PRE	10/01/14	01/01/25	8,959.0000	778.44863049	7,014,597.02		6,974,121.28	0.00	6,974,121.28	4.13%	2.74%
TOTAL OPERAÇÕES À VISTA										34,080.0000		27,145,051.39	0.00	27,417,004.65	0.00	27,417,004.65	16.22%	10.77%
TOTAL NTN-F										34,080.0000		27,145,051.39	0.00	27,417,004.65	0.00	27,417,004.65	16.22%	10.77%
TOTAL MERCADO NACIONAL										84,396.0000		151,570,511.04	0.00	169,067,039.97	0.00	169,067,039.97	100.00%	66.41%
TOTAL										84,396.0000		151,570,511.04	0.00	169,067,039.97	0.00	169,067,039.97	100.00%	66.41%

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: 01/04/2016 14:26:16

Data da Posição: 31/03/2016 Moeda da Carteira: R\$ - REAL - Taxa de Câmbio: - R\$ 0.00

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

004/004

PATRIMÔNIO 254,582,198.76 100,00%

RENTABILIDADE ACUMULADA

Indexador	Benchmark	Rent. Real	Varição Diária	Varição Mensal	Varição Anual	Últimos 6 meses	Últimos 12 meses
COTA LÍQUIDA			-0.2554141%	2.6938%	5.9039%	9.9793%	13.9588%
CDI	-486.8614%	-0.3077%	0.0524614%	1.1605%	3.2515%	6.7219%	13.7196%

Quantidade de Cotas (Líquida)	180,175,879.63469900
Valor da cota unitária (Líquida)	1.412964927
Quantidade de Cotas (Bruta)	180,175,879.63469900
Valor da cota unitária (Bruta)	1.412964927
Valor da cota bruta de performance	1.412964927