

# Relatório de Carteira Diária - Fechamento



001/004

Data de Emissão: 02/03/2016 20:46:57

Data da Posição: 29/02/2016

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	15,033,098.85025680	0.00000000	1.30781290	0.00	19,660,480.60	0.00	19,660,480.60	23.78%	8.22%
CUST1255	WA FUNPRESP FI MULT	SANT	17,571,090.18636550	0.00000000	1.07859529	0.00	18,952,095.12	0.00	18,952,095.12	22.93%	7.92%
CUST1257	SANT FIM FUNP	SANT	13,979,229.00076890	0.00000000	1.03577312	0.00	14,479,309.64	0.00	14,479,309.64	17.51%	6.05%
CUST1266	BB FUNPRESP FI MM	SANT	15,262,202.83284940	0.00000000	1.25286362	0.00	19,121,458.69	0.00	19,121,458.69	23.13%	7.99%
CUST1267	FUNPRESP FIM - ITAU	SANT	10,452,842.87941420	0.00000000	1.00035297	0.00	10,456,532.42	0.00	10,456,532.42	12.65%	4.37%
<b>Total Fundos de Renda Fixa</b>			72,298,463.74965480				82,669,876.47	0.00	82,669,876.47	100.00%	34.56%
			72,298,463.74965480				82,669,876.47	0.00	82,669,876.47	100.00%	34.56%

## RENDA 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					
<b>LFT</b>																		
<b>Operações à Vista</b>																		
-																		
B116786	05/10/15	STNC	272680	0.360822%	1.311736%	0.327595%	SEL	08/05/15	01/09/21	114.0000	7,554.99283500	818,069.32		861,269.18	0.00	861,269.18	0.55%	0.36%
TOTAL OPERAÇÕES À VISTA										114.0000		818,069.32	0.00	861,269.18	0.00	861,269.18	0.55%	0.36%
TOTAL LFT										114.0000		818,069.32	0.00	861,269.18	0.00	861,269.18	0.55%	0.36%

### NTNB-Nota Tesouro

#### Operações à Vista

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B115582	31/07/13	STNC	216470	0.000000%	1.983615%	5.079500%	IPCA	13/10/11	15/08/22	3,000.0000	2,979.13978006	7,545,205.77		8,937,419.34	0.00	8,937,419.34	5.71%	3.74%
B115531	04/12/13	STNC	216470	0.000000%	2.145185%	6.514353%	IPCA	13/10/11	15/08/22	1,000.0000	2,767.29875682	2,305,438.02		2,767,298.76	0.00	2,767,298.76	1.77%	1.16%
B115583	08/01/14	STNC	216470	0.000000%	2.130359%	6.381880%	IPCA	13/10/11	15/08/22	300.0000	2,786.02251823	707,766.41		835,806.76	0.00	835,806.76	0.53%	0.35%
B115539	04/06/14	STNC	250677	0.000000%	2.098587%	6.098541%	IPCA	15/01/14	15/05/23	870.0000	2,868.52646880	2,116,890.62		2,495,618.03	0.00	2,495,618.03	1.59%	1.04%
B115536	03/12/15	STNC	250677	0.000000%	2.236415%	7.333141%	IPCA	15/01/14	15/05/23	6,354.0000	2,681.86660687	16,259,303.78		17,040,580.42	0.00	17,040,580.42	10.89%	7.12%
B115556	21/05/14	STNC	179415	0.000000%	2.114377%	6.239253%	IPCA	10/02/10	15/08/30	1,200.0000	2,781.23423255	2,900,897.91		3,337,481.08	0.00	3,337,481.08	2.13%	1.40%
B115552	03/07/14	STNC	179415	0.000000%	2.099968%	6.110835%	IPCA	10/02/10	15/08/30	560.0000	2,814.47292877	1,389,139.84		1,576,104.84	0.00	1,576,104.84	1.01%	0.66%
B115554	03/07/14	STNC	179415	0.000000%	2.099968%	6.110835%	IPCA	10/02/10	15/08/30	650.0000	2,814.47292877	1,612,394.46		1,829,407.40	0.00	1,829,407.40	1.17%	0.76%
B115550	05/11/14	STNC	179415	0.000000%	2.098159%	6.094729%	IPCA	10/02/10	15/08/30	1,500.0000	2,818.67972843	3,742,303.34		4,228,019.59	0.00	4,228,019.59	2.70%	1.77%
B115558	06/01/16	STNC	89007	0.000000%	2.228978%	7.266157%	IPCA	07/03/06	15/05/35	3,420.0000	2,526.55642387	8,381,525.62		8,640,822.97	0.00	8,640,822.97	5.52%	3.61%
B116790	25/01/16	STNC	89007	0.000000%	2.256013%	7.509845%	IPCA	07/03/06	15/05/35	80.0000	2,464.95837552	193,313.75		197,196.67	0.00	197,196.67	0.13%	0.08%

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002/004

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Cliente: FUNDAÇÃO FUNPRESP - 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 à Vista</b>																		
-																		
B116572A	03/02/16	STNC	89007	0.000000%	2.246343%	7.422624%	IPCA	07/03/06	15/05/35	3,610.0000	2,486.74412844	8,859,649.59		8,977,146.30	0.00	8,977,146.30	5.73%	3.75%
B116653A	04/02/16	STNC	89007	0.000000%	2.245343%	7.413603%	IPCA	07/03/06	15/05/35	283.0000	2,489.01372133	695,834.54		704,390.88	0.00	704,390.88	0.45%	0.29%
B116785A	05/02/16	STNC	89007	0.000000%	2.245450%	7.414573%	IPCA	07/03/06	15/05/35	70.0000	2,488.76960398	172,260.80		174,213.87	0.00	174,213.87	0.11%	0.07%
B120237A	24/02/16	STNC	89007	0.000000%	2.227363%	7.251620%	IPCA	07/03/06	15/05/35	89.0000	2,530.30343943	224,696.15		225,197.01	0.00	225,197.01	0.14%	0.09%
B120373A	25/02/16	STNC	89007	0.000000%	2.229405%	7.270006%	IPCA	07/03/06	15/05/35	91.0000	2,525.56569294	229,485.27		229,826.48	0.00	229,826.48	0.15%	0.10%
B115563	16/12/13	STNC	179416	0.000000%	2.138266%	6.452511%	IPCA	10/02/10	15/08/40	1,000.0000	2,691.14210670	2,262,872.59		2,691,142.11	0.00	2,691,142.11	1.72%	1.12%
B115567	31/07/13	STNC	179417	0.000000%	2.019849%	5.399596%	IPCA	10/02/10	15/08/50	3,270.0000	3,105.60455931	8,458,704.74		10,155,326.91	0.00	10,155,326.91	6.49%	4.25%
B115565	16/08/13	STNC	179417	0.000000%	2.044718%	5.619856%	IPCA	10/02/10	15/08/50	1,550.0000	3,005.95466727	3,786,095.00		4,659,229.73	0.00	4,659,229.73	2.98%	1.95%
B115566	16/08/13	STNC	179417	0.000000%	2.044718%	5.619856%	IPCA	10/02/10	15/08/50	2,200.0000	3,005.95466727	5,373,812.25		6,613,100.27	0.00	6,613,100.27	4.22%	2.76%
B115571	22/08/13	STNC	179417	0.000000%	2.059257%	5.748841%	IPCA	10/02/10	15/08/50	8,000.0000	2,949.96519399	19,193,296.21		23,599,721.55	0.00	23,599,721.55	15.08%	9.87%
B115568	18/02/14	STNC	179417	0.000000%	2.187146%	6.890173%	IPCA	10/02/10	15/08/50	700.0000	2,520.92237972	1,476,591.32		1,764,645.67	0.00	1,764,645.67	1.13%	0.74%
B115572	27/02/14	STNC	179417	0.000000%	2.152706%	6.581617%	IPCA	10/02/10	15/08/50	800.0000	2,626.16682162	1,766,910.09		2,100,933.46	0.00	2,100,933.46	1.34%	0.88%
B115573	29/09/14	STNC	179417	0.000000%	2.085581%	5.982766%	IPCA	10/02/10	15/08/50	1,000.0000	2,852.64324059	2,495,474.53		2,852,643.24	0.00	2,852,643.24	1.82%	1.19%
B115564	01/10/14	STNC	179417	0.000000%	2.111531%	6.213882%	IPCA	10/02/10	15/08/50	1,489.0000	2,761.54197109	3,599,864.52		4,111,935.99	0.00	4,111,935.99	2.63%	1.72%
B115569	03/10/14	STNC	179417	0.000000%	2.107115%	6.174514%	IPCA	10/02/10	15/08/50	1,300.0000	2,776.71929164	3,163,445.42		3,609,735.08	0.00	3,609,735.08	2.31%	1.51%
B115574	05/01/16	STNC	265794	0.000000%	2.225755%	7.237145%	IPCA	14/01/15	15/05/55	720.0000	2,441.13377107	1,703,691.04		1,757,616.32	0.00	1,757,616.32	1.12%	0.73%
B121726A	16/02/16	STNC	265794	0.000000%	2.219598%	7.181738%	IPCA	14/01/15	15/05/55	1,010.0000	2,458.47850287	2,467,082.96		2,483,063.29	0.00	2,483,063.29	1.59%	1.04%
TOTAL OPERAÇÕES À VISTA										46,116.0000		113,083,946.54	0.00	128,595,624.02	0.00	128,595,624.02	82.15%	53.76%
TOTAL NTN-B										46,116.0000		113,083,946.54	0.00	128,595,624.02	0.00	128,595,624.02	82.15%	53.76%

### NTNF-Nota Tesouro F

#### Operações à Vista

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B115578	24/01/14	STNC	249789	0.000000%	1.475335%	13.190000%	PRE	10/01/14	01/01/25	700.0000	860.12817242	583,484.38		602,089.72	0.00	602,089.72	0.38%	0.25%
B115579	07/02/14	STNC	249789	0.000000%	1.476387%	13.200000%	PRE	10/01/14	01/01/25	2,388.0000	859.69273501	1,999,191.50		2,052,946.25	0.00	2,052,946.25	1.31%	0.86%
B115577	04/04/14	STNC	249789	0.000000%	1.440559%	12.860000%	PRE	10/01/14	01/01/25	2,550.0000	874.68197025	2,216,666.55		2,230,439.02	0.00	2,230,439.02	1.42%	0.93%
B115576	03/09/15	STNC	249789	0.000000%	1.627987%	14.650000%	PRE	10/01/14	01/01/25	9,483.0000	799.85604306	7,549,680.65		7,585,034.86	0.00	7,585,034.86	4.85%	3.17%
B115580	05/10/15	STNC	249789	0.000000%	1.700491%	15.350000%	PRE	10/01/14	01/01/25	10,000.0000	773.17365862	7,781,431.29		7,731,736.59	0.00	7,731,736.59	4.94%	3.23%

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003/004

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Data da Posição: 29/02/2016 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>NTNF-Nota Tesouro F</u></b>																		
<b><u>Operações à Vista</u></b>																		
-																		
B115575	05/11/15	STNC	249789	0.000000%	1.712877%	15.470000%	PRE	10/01/14	01/01/25	8,959.0000	768.73437505	7,014,597.02		6,887,091.27	0.00	6,887,091.27	4.40%	2.88%
TOTAL OPERAÇÕES À VISTA										34,080.0000		27,145,051.39	0.00	27,089,337.71	0.00	27,089,337.71	17.30%	11.32%
TOTAL NTN-F										34,080.0000		27,145,051.39	0.00	27,089,337.71	0.00	27,089,337.71	17.30%	11.32%
TOTAL MERCADO NACIONAL										80,310.0000		141,047,067.25	0.00	156,546,230.91	0.00	156,546,230.91	100.00%	65.44%
TOTAL										80,310.0000		141,047,067.25	0.00	156,546,230.91	0.00	156,546,230.91	100.00%	65.44%

## TESOURARIA

Descrição	Valor	% S/ TES	% S/ Total
Saldo em Tesouraria		0.00	0.00%
Saldo em Tesouraria RESERVA		0.00	0.00%
TOTAL		0.00	0.00%

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004/004

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**PATRIMÔNIO** 239,216,107.38 100,00%

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## RENTABILIDADE ACUMULADA

Indexador	Benchmark	Rent. Real	Variação Diária	Variação Mensal	Variação Anual	Últimos 6 meses	Últimos 12 meses
COTA LÍQUIDA			0.1805035%	1.7831%	3.1259%	7.1797%	12.8124%
CDI	344.0693%	0.1280%	0.0524614%	1.0015%	2.0670%	6.6660%	13.5777%

Quantidade de Cotas (Líquida)	173,861,352.06675100
Valor da cota unitária (Líquida)	1.375901570
Quantidade de Cotas (Bruta)	173,861,352.06675100
Valor da cota unitária (Bruta)	1.375901570
Valor da cota bruta de performance	1.375901570