

Composição Carteira

Data da Posição : 30/06/2017

BNB RPPS PREVIDENCIA FI RENDA FIXA

RENDA FIXA																		
Código	Aplicação	Emitente	Papel	MTM % AA	Tx. Over	Taxa % AA	Index.	Emissão	Vcto.	Qtd.	PU Atual	Valor Aplicação	Valor Resgate	Valor Bruto	Impostos	Valor Líquido	% S/ RF	% S/ Total
Negociação																		
LFT																		
B140046	20/01/2015	STNC	201170-LFT	0,080962	1,151100	0,0060	SEL	07/01/2011	07/09/2017	15,000000	8.920,54804100	98.618,49	0,00	133.808,22	0,00	133.808,22	0,10	0,10
B140049	18/02/2015	STNC	201170-LFT	0,080962	1,151100	0,0062	SEL	07/01/2011	07/09/2017	211,000000	8.920,54804100	1.399.229,14	0,00	1.882.235,63	0,00	1.882.235,63	1,38	1,38
B143476	04/07/2016	STNC	211946-LFT	0,029610	1,154101	0,0095	SEL	15/07/2011	01/03/2018	230,000000	8.920,20906000	1.819.423,50	0,00	2.051.648,08	0,00	2.051.648,08	1,50	1,50
Total LFT										456,000000		3.317.271,13	0,00	4.067.691,93	0,00	4.067.691,93	2,98	2,98
Negociação																		
NTN-B																		
B140065	28/09/2011	STNC	139447-NTN	5,200035	4,187885	5,8190	IPCA	14/01/2009	15/08/2020	494,000000	3.131,57653800	1.044.075,87	0,00	1.546.998,80	0,00	1.546.998,80	1,13	1,13
B140073	28/11/2011	STNC	139447-NTN	5,200035	4,187885	5,4618	IPCA	14/01/2009	15/08/2020	1.000,000000	3.131,57653800	2.202.810,86	0,00	3.131.576,53	0,00	3.131.576,53	2,29	2,29
B140075	12/01/2012	STNC	216470-NTN	5,620012	5,403837	5,5904	IPCA	15/07/2000	15/08/2022	417,000000	3.115,47808300	929.034,24	0,00	1.299.154,36	0,00	1.299.154,36	0,95	0,95
B140078	28/03/2012	STNC	216470-NTN	5,620012	5,403837	5,0014	IPCA	15/07/2000	15/08/2022	1.000,000000	3.115,47808300	2.315.706,93	0,00	3.115.478,08	0,00	3.115.478,08	2,28	2,28
B140080	05/06/2012	STNC	123440-NTN	5,696707	4,145016	4,8174	IPCA	15/08/2004	15/05/2045	1.000,000000	3.151,86520600	2.576.688,15	0,00	3.151.865,20	0,00	3.151.865,20	2,30	2,30
B140081	26/09/2012	STNC	216470-NTN	5,620012	5,403837	3,8616	IPCA	15/07/2000	15/08/2022	1.500,000000	3.115,47808300	3.853.472,91	0,00	4.673.217,12	0,00	4.673.217,12	3,41	3,42
B140084	30/10/2012	STNC	216471-NTN	4,780053	3,845224	3,0210	IPCA	13/10/2011	15/08/2018	2.130,000000	3.102,96738700	5.452.498,30	0,00	6.609.320,53	0,00	6.609.320,53	4,83	4,83
B140085	30/10/2012	STNC	34610-NTNB	5,550019	5,340849	3,5306	IPCA	15/10/2003	15/08/2024	800,000000	3.144,10222000	2.185.464,24	0,00	2.515.281,77	0,00	2.515.281,77	1,84	1,84
B140088	01/11/2012	STNC	89007-NTNB	5,608604	2,303771	3,8604	IPCA	07/03/2006	15/05/2035	1.910,000000	3.155,26713300	5.634.014,67	0,00	6.026.560,22	0,00	6.026.560,22	4,40	4,40
B140089	01/11/2012	STNC	34610-NTNB	5,550019	5,340849	3,5207	IPCA	15/10/2003	15/08/2024	2.000,000000	3.144,10222000	5.472.732,66	0,00	6.288.204,44	0,00	6.288.204,44	4,59	4,60
B140090	11/01/2013	STNC	123440-NTN	5,696707	4,145016	3,7900	IPCA	15/08/2004	15/05/2045	800,000000	3.151,86520600	2.522.473,95	0,00	2.521.492,16	0,00	2.521.492,16	1,84	1,84
B140092	27/02/2013	STNC	179417-NTN	5,643505	3,727630	4,0627	IPCA	15/07/2000	15/08/2050	543,000000	3.228,74874000	1.677.031,66	0,00	1.753.210,56	0,00	1.753.210,56	1,28	1,28
B140094	19/03/2014	STNC	216470-NTN	5,620012	5,403837	6,6124	IPCA	15/07/2000	15/08/2022	132,000000	3.115,47808300	306.202,80	0,00	411.243,10	0,00	411.243,10	0,30	0,30
B140095	08/04/2014	STNC	179417-NTN	5,643505	3,727630	6,5745	IPCA	15/07/2000	15/08/2050	338,000000	3.228,74874000	760.337,45	0,00	1.091.317,07	0,00	1.091.317,07	0,80	0,80
B140097	16/05/2014	STNC	139447-NTN	5,200035	4,187885	6,1128	IPCA	14/01/2009	15/08/2020	315,000000	3.131,57653800	773.371,53	0,00	986.446,60	0,00	986.446,60	0,72	0,72
B140098	02/07/2014	STNC	179415-NTN	5,580012	4,155798	6,0911	IPCA	10/02/2010	15/08/2030	1.406,000000	3.183,04303600	3.492.903,23	0,00	4.475.358,50	0,00	4.475.358,50	3,27	3,27
B140099	05/08/2014	STNC	179417-NTN	5,643505	3,727630	6,1348	IPCA	15/07/2000	15/08/2050	280,000000	3.228,74874000	694.339,94	0,00	904.049,64	0,00	904.049,64	0,66	0,66
B140100	01/09/2014	STNC	179417-NTN	5,643505	3,727630	5,4100	IPCA	15/07/2000	15/08/2050	872,000000	3.228,74874000	2.348.299,07	0,00	2.815.468,90	0,00	2.815.468,90	2,06	2,06
B140101	09/09/2014	STNC	179417-NTN	5,643505	3,727630	5,6000	IPCA	15/07/2000	15/08/2050	1.144,000000	3.228,74874000	3.000.094,38	0,00	3.693.688,55	0,00	3.693.688,55	2,70	2,70
B140102	23/01/2015	STNC	216471-NTN	4,780053	3,845224	5,7090	IPCA	13/10/2011	15/08/2018	1.059,000000	3.102,96738700	2.768.550,11	0,00	3.286.042,46	0,00	3.286.042,46	2,40	2,40
B140104	18/02/2015	STNC	216471-NTN	4,780053	3,845224	6,1600	IPCA	13/10/2011	15/08/2018	278,000000	3.102,96738700	705.352,54	0,00	862.624,93	0,00	862.624,93	0,63	0,63
B140106	20/02/2015	STNC	139447-NTN	5,200035	4,187885	6,2247	IPCA	14/01/2009	15/08/2020	133,000000	3.131,57653800	336.363,51	0,00	416.499,67	0,00	416.499,67	0,30	0,30
B140107	25/02/2015	STNC	139447-NTN	5,200035	4,187885	6,1687	IPCA	14/01/2009	15/08/2020	291,000000	3.131,57653800	739.813,46	0,00	911.288,77	0,00	911.288,77	0,67	0,67
B140108	18/03/2015	STNC	139447-NTN	5,200035	4,187885	6,0985	IPCA	14/01/2009	15/08/2020	251,000000	3.131,57653800	648.835,33	0,00	786.025,71	0,00	786.025,71	0,57	0,57
B140109	13/05/2015	STNC	139447-NTN	5,200035	4,187885	6,5200	IPCA	14/01/2009	15/08/2020	39,000000	3.131,57653800	101.729,36	0,00	122.131,48	0,00	122.131,48	0,09	0,09
B140111	15/05/2015	STNC	139447-NTN	5,200035	4,187885	6,2000	IPCA	14/01/2009	15/08/2020	1.152,000000	3.131,57653800	3.049.617,36	0,00	3.607.576,17	0,00	3.607.576,17	2,64	2,64
B140112	19/05/2015	STNC	139447-NTN	5,200035	4,187885	6,3837	IPCA	14/01/2009	15/08/2020	342,000000	3.131,57653800	899.436,26	0,00	1.070.999,17	0,00	1.070.999,17	0,78	0,78
B140113	10/06/2015	STNC	250659-NTN	4,731731	5,656001	6,5700	IPCA	15/01/2014	15/05/2019	1.729,000000	3.087,92697600	4.512.715,56	0,00	5.339.025,74	0,00	5.339.025,74	3,90	3,90
B140114	12/06/2015	STNC	250659-NTN	4,731731	5,656001	6,5600	IPCA	15/01/2014	15/05/2019	110,000000	3.087,92697600	287.553,33	0,00	339.671,96	0,00	339.671,96	0,25	0,25

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Data da Posição : 30/06/2017

BNB RPPS PREVIDENCIA FI RENDA FIXA

B140115	16/06/2015	STNC	250659-NTN	4,731731	5,656001	6,6422	IPCA	15/01/2014	15/05/2019	145,000000	3.087,92697600	378.489,20	0,00	447.749,41	0,00	447.749,41	0,33	0,33
B140116	25/06/2015	STNC	250659-NTN	4,731731	5,656001	6,5289	IPCA	15/01/2014	15/05/2019	46,000000	3.087,92697600	121.035,69	0,00	142.044,64	0,00	142.044,64	0,10	0,10
B140117	20/07/2015	STNC	179416-NTN	5,573805	3,659014	6,1311	IPCA	10/02/2010	15/08/2040	1.736,000000	3.232,38445500	4.691.279,22	0,00	5.611.419,41	0,00	5.611.419,41	4,10	4,10
B140119	17/08/2015	STNC	250659-NTN	4,731731	5,656001	7,0600	IPCA	15/01/2014	15/05/2019	438,000000	3.087,92697600	1.156.973,42	0,00	1.352.512,01	0,00	1.352.512,01	0,99	0,99
B140120	17/08/2015	STNC	216470-NTN	5,620012	5,403837	7,0600	IPCA	15/07/2000	15/08/2022	455,000000	3.115,47808300	1.155.882,59	0,00	1.417.542,52	0,00	1.417.542,52	1,04	1,04
B140121	18/08/2015	STNC	250659-NTN	4,731731	5,656001	7,0289	IPCA	15/01/2014	15/05/2019	29,000000	3.087,92697600	76.706,60	0,00	89.549,88	0,00	89.549,88	0,07	0,07
B140122	19/08/2015	STNC	139447-NTN	5,200035	4,187885	6,9479	IPCA	14/01/2009	15/08/2020	17,000000	3.131,57653800	44.009,69	0,00	53.236,80	0,00	53.236,80	0,04	0,04
B140126	26/08/2015	STNC	139447-NTN	5,200035	4,187885	7,1594	IPCA	14/01/2009	15/08/2020	6,000000	3.131,57653800	15.429,32	0,00	18.789,45	0,00	18.789,45	0,01	0,01
B140130	03/09/2015	STNC	250659-NTN	4,731731	5,656001	7,4579	IPCA	15/01/2014	15/05/2019	1.907,000000	3.087,92697600	5.001.133,63	0,00	5.888.676,74	0,00	5.888.676,74	4,30	4,30
B140133	19/05/2016	STNC	280143-NTN	5,463618	6,978372	5,9338	IPCA	15/07/2000	15/05/2021	346,000000	3.076,47432400	999.824,99	0,00	1.064.460,11	0,00	1.064.460,11	0,78	0,78
B140135	19/05/2016	STNC	123440-NTN	5,696707	4,145016	6,0712	IPCA	15/08/2004	15/05/2045	350,000000	3.151,86520600	1.000.795,63	0,00	1.103.152,82	0,00	1.103.152,82	0,81	0,81
B140138	23/05/2016	STNC	123440-NTN	5,696707	4,145016	6,1005	IPCA	15/08/2004	15/05/2045	350,000000	3.151,86520600	998.111,96	0,00	1.103.152,82	0,00	1.103.152,82	0,81	0,81
B140139	23/05/2016	STNC	280143-NTN	5,463618	6,978372	6,1117	IPCA	15/07/2000	15/05/2021	350,000000	3.076,47432400	1.005.211,07	0,00	1.076.766,01	0,00	1.076.766,01	0,79	0,79
B140396	15/05/2014	STNC	216471-NTN	4,780053	3,845224	5,9700	IPCA	13/10/2011	15/08/2018	362,000000	3.102,96738700	893.999,40	0,00	1.123.274,19	0,00	1.123.274,19	0,82	0,82
B143469	04/07/2016	STNC	179417-NTN	5,643505	3,727630	5,9996	IPCA	15/07/2000	15/08/2050	924,000000	3.228,74874000	2.749.601,10	0,00	2.983.363,83	0,00	2.983.363,83	2,18	2,18
B143475	04/07/2016	STNC	280143-NTN	5,463618	6,978372	6,2685	IPCA	15/07/2000	15/05/2021	1.574,000000	3.076,47432400	4.559.371,65	0,00	4.842.370,58	0,00	4.842.370,58	3,54	3,54
B153565	30/08/2016	STNC	250677-NTN	5,630025	5,250910	5,9910	IPCA	15/01/2014	15/05/2023	335,000000	3.077,43046000	999.918,74	0,00	1.030.939,20	0,00	1.030.939,20	0,75	0,75
B162184	24/10/2016	STNC	123440-NTN	5,696707	4,145016	5,6285	IPCA	15/08/2004	15/05/2045	2.500,000000	3.151,86520600	7.937.244,86	0,00	7.879.663,01	0,00	7.879.663,01	5,76	5,76
B182141	22/02/2017	STNC	89007-NTNB	5,608604	2,303771	5,2165	IPCA	07/03/2006	15/05/2035	320,000000	3.155,26713300	1.054.200,49	0,00	1.009.685,48	0,00	1.009.685,48	0,74	0,74
B182144	22/02/2017	STNC	280491-NTN	5,637309	4,431492	5,3945	IPCA	15/07/2000	15/08/2026	320,000000	3.141,99812200	995.166,85	0,00	1.005.439,39	0,00	1.005.439,39	0,73	0,73
B196439	17/05/2017	STNC	280491-NTN	5,637309	4,431492	5,0776	IPCA	15/07/2000	15/08/2026	1.550,000000	3.141,99812200	5.015.437,07	0,00	4.870.097,08	0,00	4.870.097,08	3,56	3,56
Total NTN-B										37.525,000000		102.141.342,83	0,00	117.865.703,57	0,00	117.865.703,57	86,13	86,13
Total										37.981,000000		105.458.613,96	0,00	121.933.395,50	0,00	121.933.395,50	89,11	89,13

OPERAÇÕES COMPROMISSADAS

Código	Aquisição	Emitente	Papel	MTM	Tx. Over	Taxa % AA	Index	Emissão	Vcto.	Resgate	Qtd.	Neg/ Venc.	PU	Valor Aplicação	Valor Resgate	Valor Bruto	Impostos	Valor Líquido	% SRF	% S/ Total
B203868	29/06/2017	STNC	LTN-O	N	1,13	9,95	PRE	10/01/2014	01/01/2018	30/06/2017	0	N	955,34017229	0,00	14.930.056,21	0,00	0,00	0,00	0,00	0,00
B204076	30/06/2017	STNC	LTN-O	N	0,00	9,95	PRE	10/01/2014	01/01/2018	03/07/2017	15.630	N	955,19670783	14.929.724,54	14.935.345,31	14.929.724,54	0,00	14.929.724,54	10,91	10,91
Total					1,13	19,90					15.630			14.929.724,54	29.865.401,52	14.929.724,54	0,00	14.929.724,54	10,91	10,91

CONTAS A PAGAR / RECEBER

Descrição	Valor	% S/ CPR	% S/ Total
Total	(23.808,57)	100,28	(0,01)

TESOURARIA

Descrição	Valor	% S/ TES	% S/ Total
Saldo em Tesouraria	307,00	100,00	0,00
Saldo em Tesouraria - RESERVA	0,00	0,00	0,00
Total	307,00	100,00	0,00

PATRIMÔNIO		136.839.618,47	100,00
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