Resumo do Demonstrativo de Investimentos - 06/2020

0192-4 - PREVI-SIEMENS

Plano: 1989000274-BÁSICO

Data de Geração: 27/08/2020 15:18:40

Consolidação Contábil	Valor em R$
Total Demonstrativo de Investimentos:	**686.450.772,15**
Recursos Garantidores sem Exigível Contingencial (Fonte:balancete):	**686.450.772,15**
Diferença:	**0,00**
Demonstrativo de Investimentos - Carteira Própria - Total	**13.950,46**
Depósitos	13.950,46
Títulos Públicos	0,00
Títulos Privados	0,00
Ações	0,00
Operações Compromissadas	0,00
Participações em SPE	0,00
Opções	0,00
Contratos a Termo	0,00
Contratos de Futuros	0,00
Contratos de Swap	0,00
Empréstimos/Financiamentos	0,00
Imóveis	0,00
Valores a Pagar(-) / Receber(+)	0,00
Exigível Contingencial	0,00
Outros	0,00
Demonstrativo de Investimentos - Fundos (1º Nível)	**686.436.821,69**
02.895.694/0001-06	28.243.905,67
15.044.975/0001-99	58.170.688,32
15.060.248/0001-15	54.441.339,03
15.102.065/0001-15	457.692.807,33
17.340.392/0001-30	64.585.284,77
23.731.629/0001-07	23.302.796,56

Resumo do Demonstrativo de Investimentos - 06/2020

0192-4 - PREVI-SIEMENS

Plano: 2008003711-PLANO CD

Data de Geração: 27/08/2020 15:16:57

Consolidação Contábil	Valor em R$
Total Demonstrativo de Investimentos:	**712.721.993,27**
Recursos Garantidores sem Exigível Contingencial (Fonte:balancete):	**712.721.993,27**
Diferença:	**0,00**
Demonstrativo de Investimentos - Carteira Própria - Total	**5.667.011,68**
Depósitos	32.066,75
Títulos Públicos	0,00
Títulos Privados	0,00
Ações	0,00
Operações Compromissadas	0,00
Participações em SPE	0,00
Opções	0,00
Contratos a Termo	0,00
Contratos de Futuros	0,00
Contratos de Swap	0,00
Empréstimos/Financiamentos	5.637.197,47
Imóveis	0,00
Valores a Pagar(-) / Receber(+)	-2.252,54
Exigível Contingencial	0,00
Outros	0,00
Demonstrativo de Investimentos - Fundos (1º Nível)	**707.054.981,59**
02.895.694/0001-06	18.139.439,71
15.044.971/0001-00	83.676.907,69
15.060.248/0001-15	65.553.519,76
15.060.252/0001-83	201.311.320,17
15.060.253/0001-28	183.899.286,15
15.060.258/0001-50	93.699.387,92
17.340.392/0001-30	26.538.896,67
23.731.629/0001-07	34.236.223,52

Resumo do Demonstrativo de Investimentos - 06/2020

0192-4 - PREVI-SIEMENS

Plano: PGA

Data de Geração: 27/08/2020 15:15:45

Consolidação Contábil	Valor em R$
Total Demonstrativo de Investimentos:	**9.560.246,92**
Recursos Garantidores sem Exigível Contingencial (Fonte:balancete):	**9.560.246,91**
Diferença:	**0,01**
Demonstrativo de Investimentos - Carteira Própria - Total	**16.428,67**
Depósitos	16.428,67
Títulos Públicos	0,00
Títulos Privados	0,00
Ações	0,00
Operações Compromissadas	0,00
Participações em SPE	0,00
Opções	0,00
Contratos a Termo	0,00
Contratos de Futuros	0,00
Contratos de Swap	0,00
Empréstimos/Financiamentos	0,00
Imóveis	0,00
Valores a Pagar(-) / Receber(+)	0,00
Exigível Contingencial	0,00
Outros	0,00
Demonstrativo de Investimentos - Fundos (1º Nível)	**9.543.818,25**
02.895.694/0001-06	317.365,24
15.044.971/0001-00	983.804,53
15.060.248/0001-15	916.556,61
15.060.252/0001-83	3.057.431,12
15.060.253/0001-28	2.170.291,08
15.060.258/0001-50	1.330.608,00
17.340.392/0001-30	575.769,80
23.731.629/0001-07	191.991,87

Resumo do Demonstrativo de Investimentos - 06/2020

0192-4 - PREVI-SIEMENS

Plano: 1989000347-PLANO SUPLEMENTAR

Data de Geração: 27/08/2020 15:17:42

Consolidação Contábil	Valor em R$
Total Demonstrativo de Investimentos:	**314.765.191,17**
Recursos Garantidores sem Exigível Contingencial (Fonte:balancete):	**314.765.191,16**
Diferença:	**0,01**
Demonstrativo de Investimentos - Carteira Própria - Total	**910.985,63**
Depósitos	19.204,03
Títulos Públicos	0,00
Títulos Privados	0,00
Ações	0,00
Operações Compromissadas	0,00
Participações em SPE	0,00
Opções	0,00
Contratos a Termo	0,00
Contratos de Futuros	0,00
Contratos de Swap	0,00
Empréstimos/Financiamentos	891.781,60
Imóveis	0,00
Valores a Pagar(-) / Receber(+)	0,00
Exigível Contingencial	0,00
Outros	0,00
Demonstrativo de Investimentos - Fundos (1º Nível)	**313.854.205,54**
02.895.694/0001-06	6.875.242,20
15.044.971/0001-00	38.537.141,54
15.060.248/0001-15	24.846.209,85
15.060.252/0001-83	92.713.307,07
15.060.253/0001-28	84.694.248,55
15.060.258/0001-50	43.152.963,86
17.340.392/0001-30	10.058.819,08
23.731.629/0001-07	12.976.273,39

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01/07/2020 18:31:40

Highly Confidential Info

Cliente	Data da Posição	Cota Liberada	Tipo da Posição	Moeda	Cotação
CRYSTAL DB ALM FIRF PREVIDENCIARIO	30/06/2020	Sim	F	REAL	

Renda Fixa

Código	Aquisição	Emitente	Ativo	MTM %aa	Tx Over	Tx%aa	Index.	Emissão	Vencto.	Qtd.	PU	Valor Aplicação	Valor Resgate	Valor Bruto	Imp.	Valor Líquido	% S/ RF	% S/ Total
DEBS																		
C130211	11/07/2016	TRNA	872899	(1.222838)%	4.195507%	8.263192%	IPCA	15/10/2012	15/10/2020	65.0000	527.47941500	81,218.47	0.00	34,286.16	0.00	34,286.16	0.01%	0.01%
C130212	11/06/2014	GEPA	1106106	3.211370%	0.342762%	7.006497%	IPCA	20/05/2014	20/05/2021	280.0000	4,692.44492222	2,821,471.09	0.00	1,313,884.58	0.00	1,313,884.58	0.29%	0.29%
C130213	07/07/2016	ERDV	867571	1.239186%	(0.745925)%	8.985735%	IPCA	15/10/2012	15/10/2022	5.0000	16,384.60212200	59,124.65	0.00	81,923.01	0.00	81,923.01	0.02%	0.02%
Total										**350.0000**		**2,961,814.21**	**0.00**	**1,430,093.75**	**0.00**	**1,430,093.75**	**0.32%**	**0.31%**
LFS																		
C130214	21/07/2016	BITA	1339844	1.037148%	(2.459715)%	7.207512%	IPCA	27/08/2012	29/08/2022	2.0000	762,675.02901135	903,208.21	0.00	1,525,350.06	0.00	1,525,350.06	0.33%	0.33%
C130215	15/03/2016	BITA	1310493	1.087071%	(2.158824)%	8.059037%	IPCA	31/10/2012	31/10/2022	2.0000	1,205,271.84365110	1,280,053.00	0.00	2,410,543.69	0.00	2,410,543.69	0.53%	0.53%
Total										**4.0000**		**2,183,261.21**	**0.00**	**3,935,893.75**	**0.00**	**3,935,893.75**	**0.86%**	**0.86%**
NTNB																		
C131868A	18/05/2020	TESOURO	1292736	(0.472482)%	(0.740240)%	1.419633%	IPC-A	06/01/2016	15/05/2021	207.0000	3,504.54763700	714,218.49	0.00	725,441.36	0.00	725,441.36	0.16%	0.16%
C130219	17/06/2019	TESOURO	1292736	(0.472482)%	(0.740240)%	2.601279%	IPC-A	06/01/2016	15/05/2021	1,000.0000	3,504.54763700	3,446,605.78	0.00	3,504,547.64	0.00	3,504,547.64	0.76%	0.77%
C130218	06/11/2017	TESOURO	1292736	(0.472482)%	(0.740240)%	4.306282%	IPC-A	06/01/2016	15/05/2021	500.0000	3,504.54763700	1,634,601.88	0.00	1,752,273.82	0.00	1,752,273.82	0.38%	0.38%
C130217	19/09/2016	TESOURO	1292736	(0.472482)%	(0.740240)%	6.214721%	IPC-A	06/01/2016	15/05/2021	155.0000	3,504.54763700	461,064.49	0.00	543,204.88	0.00	543,204.88	0.12%	0.12%
C130216	16/05/2016	TESOURO	1292736	(0.472482)%	(0.740240)%	5.828580%	IPC-A	06/01/2016	15/05/2021	748.0000	3,504.54763700	2,167,869.36	0.00	2,621,401.63	0.00	2,621,401.63	0.57%	0.57%
C130222	25/08/2017	TESOURO	736585	0.530031%	(1.936715)%	4.691627%	IPC-A	15/02/2012	15/08/2022	2,275.0000	3,741.42735700	7,231,796.69	0.00	8,511,747.24	0.00	8,511,747.24	1.85%	1.86%
C130231	23/04/2019	TESOURO	1049971	0.847530%	1.288082%	3.851167%	IPC-A	15/01/2014	15/05/2023	500.0000	3,791.95317600	1,773,515.31	0.00	1,895,976.59	0.00	1,895,976.59	0.41%	0.41%
C130230	27/11/2018	TESOURO	1049971	0.847530%	1.288082%	4.617590%	IPC-A	15/01/2014	15/05/2023	250.0000	3,791.95317600	834,483.16	0.00	947,988.29	0.00	947,988.29	0.21%	0.21%
C130228	20/08/2018	TESOURO	1049971	0.847530%	1.288082%	5.354837%	IPC-A	15/01/2014	15/05/2023	1,300.0000	3,791.95317600	4,248,360.64	0.00	4,929,539.13	0.00	4,929,539.13	1.07%	1.08%
C130227	28/05/2018	TESOURO	1049971	0.847530%	1.288082%	5.125723%	IPC-A	15/01/2014	15/05/2023	500.0000	3,791.95317600	1,600,393.96	0.00	1,895,976.59	0.00	1,895,976.59	0.41%	0.41%
C130226	19/04/2018	TESOURO	1049971	0.847530%	1.288082%	4.325429%	IPC-A	15/01/2014	15/05/2023	500.0000	3,791.95317600	1,686,962.09	0.00	1,895,976.59	0.00	1,895,976.59	0.41%	0.41%
C130224	21/02/2018	TESOURO	1049971	0.847530%	1.288082%	4.675321%	IPC-A	15/01/2014	15/05/2023	600.0000	3,791.95317600	1,973,143.87	0.00	2,275,171.91	0.00	2,275,171.91	0.50%	0.50%
C130229	25/10/2018	TESOURO	1049971	0.847530%	1.288082%	4.650372%	IPC-A	15/01/2014	15/05/2023	600.0000	3,791.95317600	2,044,177.45	0.00	2,275,171.91	0.00	2,275,171.91	0.50%	0.50%
C130239	16/08/2019	TESOURO	350831	1.630007%	0.679659%	2.798377%	IPC-A	15/10/2003	15/08/2024	400.0000	3,929.16480300	1,483,090.25	0.00	1,571,665.92	0.00	1,571,665.92	0.34%	0.34%
C130238	15/08/2019	TESOURO	350831	1.630007%	0.679659%	2.829007%	IPC-A	15/10/2003	15/08/2024	400.0000	3,929.16480300	1,480,895.94	0.00	1,571,665.92	0.00	1,571,665.92	0.34%	0.34%
C130232	15/05/2019	TESOURO	350831	1.630007%	0.679659%	3.899010%	IPC-A	15/10/2003	15/08/2024	133.0000	3,929.16480300	476,747.06	0.00	522,578.92	0.00	522,578.92	0.11%	0.11%
C130233	15/05/2019	TESOURO	350831	1.630007%	0.679659%	3.919004%	IPC-A	15/10/2003	15/08/2024	533.0000	3,929.16480300	1,908,896.89	0.00	2,094,244.84	0.00	2,094,244.84	0.46%	0.46%
C130234	15/05/2019	TESOURO	350831	1.630007%	0.679659%	3.909014%	IPC-A	15/10/2003	15/08/2024	534.0000	3,929.16480300	1,913,316.97	0.00	2,098,174.00	0.00	2,098,174.00	0.46%	0.46%
C130235	28/06/2019	TESOURO	350831	1.630007%	0.679659%	3.177916%	IPC-A	15/10/2003	15/08/2024	670.0000	3,929.16480300	2,492,184.48	0.00	2,632,540.42	0.00	2,632,540.42	0.57%	0.58%
C130236	19/07/2019	TESOURO	350831	1.630007%	0.679659%	2.847391%	IPC-A	15/10/2003	15/08/2024	333.0000	3,929.16480300	1,259,072.57	0.00	1,308,411.88	0.00	1,308,411.88	0.28%	0.29%
C136303A	25/05/2020	TESOURO	350831	1.630007%	0.679659%	2.308198%	IPC-A	15/10/2003	15/08/2024	3,180.0000	3,929.16480300	12,181,361.50	0.00	12,494,744.07	0.00	12,494,744.07	2.72%	2.73%
C130237	19/07/2019	TESOURO	350831	1.630007%	0.679659%	2.847391%	IPC-A	15/10/2003	15/08/2024	167.0000	3,929.16480300	631,426.78	0.00	656,170.52	0.00	656,170.52	0.14%	0.14%
C130241	10/12/2019	TESOURO	350831	1.630007%	0.679659%	2.169008%	IPC-A	15/10/2003	15/08/2024	250.0000	3,929.16480300	964,620.45	0.00	982,291.20	0.00	982,291.20	0.21%	0.21%
C130240	16/08/2019	TESOURO	350831	1.630007%	0.679659%	2.798377%	IPC-A	15/10/2003	15/08/2024	400.0000	3,929.16480300	1,483,090.25	0.00	1,571,665.92	0.00	1,571,665.92	0.34%	0.34%
C130242	12/03/2020	TESOURO	350831	1.630007%	0.679659%	2.279003%	IPC-A	15/10/2003	15/08/2024	250.0000	3,929.16480300	957,620.53	0.00	982,291.20	0.00	982,291.20	0.21%	0.21%
C135295A	22/05/2020	TESOURO	1298335	2.351287%	3.717070%	2.933757%	IPCA	20/01/2016	15/08/2026	87.0000	4,017.72828300	337,861.68	0.00	349,542.36	0.00	349,542.36	0.08%	0.08%
C130296	20/10/2017	TESOURO	1298335	2.351287%	3.717070%	4.649134%	IPCA	20/01/2016	15/08/2026	2,000.0000	4,017.72828300	6,641,118.66	0.00	8,035,456.57	0.00	8,035,456.57	1.75%	1.76%
C130295	27/07/2017	TESOURO	1298335	2.351287%	3.717070%	5.208822%	IPCA	20/01/2016	15/08/2026	615.0000	4,017.72828300	1,985,866.04	0.00	2,470,902.89	0.00	2,470,902.89	0.54%	0.54%
C130294	25/07/2017	TESOURO	1298335	2.351287%	3.717070%	5.146976%	IPCA	20/01/2016	15/08/2026	1,000.0000	4,017.72828300	3,240,340.61	0.00	4,017,728.28	0.00	4,017,728.28	0.88%	0.88%
C130243	16/08/2016	TESOURO	1298335	2.351287%	3.717070%	5.726949%	IPCA	20/01/2016	15/08/2026	55.0000	4,017.72828300	163,545.68	0.00	220,975.06	0.00	220,975.06	0.05%	0.05%

Renda Fixa

Código	Aquisição	Emitente	Ativo	MTM %aa	Tx Over	Tx%aa	Index.	Emissão	Vencto.	Qtd.	PU	Valor Aplicação	Valor Resgate	Valor Bruto	Imp.	Valor Líquido	% S/ RF	% S/ Total
B646877A	22/02/2018	TESOURO	1298335	2.351287%	3.717070%	4.691208%	IPCA	20/01/2016	15/08/2026	1,250.0000	4,017.72828300	4,148,639.44	0.00	5,022,160.35	0.00	5,022,160.35	1.09%	1.10%
B673031A	23/04/2018	TESOURO	1298335	2.351287%	3.717070%	4.551312%	IPCA	20/01/2016	15/08/2026	1,200.0000	4,017.72828300	4,062,180.86	0.00	4,821,273.94	0.00	4,821,273.94	1.05%	1.05%
B632486	15/01/2018	TESOURO	1298335	2.351287%	3.717070%	4.675114%	IPCA	20/01/2016	15/08/2026	403.0000	4,017.72828300	1,363,263.44	0.00	1,619,144.50	0.00	1,619,144.50	0.35%	0.35%
B646465A	21/02/2018	TESOURO	1298335	2.351287%	3.717070%	4.691594%	IPCA	20/01/2016	15/08/2026	850.0000	4,017.72828300	2,819,989.63	0.00	3,415,069.04	0.00	3,415,069.04	0.74%	0.75%
C130297	17/04/2018	TESOURO	1514271	2.872910%	7.327518%	4.792814%	IPCA	10/01/2018	15/08/2028	165.0000	4,093.70807300	559,469.78	0.00	675,461.83	0.00	675,461.83	0.15%	0.15%
B940750A	22/08/2019	TESOURO	1514271	2.872910%	7.327518%	3.142418%	IPCA	10/01/2018	15/08/2028	1,500.0000	4,093.70807300	5,912,797.81	0.00	6,140,562.11	0.00	6,140,562.11	1.34%	1.34%
C135053	21/05/2020	TESOURO	1514271	2.872910%	7.327518%	3.528324%	IPCA	10/01/2018	15/08/2028	3,000.0000	4,093.70807300	11,719,641.07	0.00	12,281,124.22	0.00	12,281,124.22	2.67%	2.68%
C130302	16/08/2019	TESOURO	1514271	2.872910%	7.327518%	3.204973%	IPCA	10/01/2018	15/08/2028	520.0000	4,093.70807300	2,039,320.60	0.00	2,128,728.20	0.00	2,128,728.20	0.46%	0.47%
C137265A	26/05/2020	TESOURO	1514271	2.872910%	7.327518%	3.168339%	IPCA	10/01/2018	15/08/2028	135.0000	4,093.70807300	539,704.90	0.00	552,650.59	0.00	552,650.59	0.12%	0.12%
C130301	16/07/2019	TESOURO	1514271	2.872910%	7.327518%	3.264598%	IPCA	10/01/2018	15/08/2028	310.0000	4,093.70807300	1,234,735.98	0.00	1,269,049.50	0.00	1,269,049.50	0.28%	0.28%
C130300	18/06/2019	TESOURO	1514271	2.872910%	7.327518%	3.598728%	IPCA	10/01/2018	15/08/2028	460.0000	4,093.70807300	1,783,679.50	0.00	1,883,105.71	0.00	1,883,105.71	0.41%	0.41%
B823438A	18/02/2019	TESOURO	1514271	2.872910%	7.327518%	4.147811%	IPCA	10/01/2018	15/08/2028	500.0000	4,093.70807300	1,811,565.31	0.00	2,046,854.04	0.00	2,046,854.04	0.45%	0.45%
C130299	16/04/2019	TESOURO	1514271	2.872910%	7.327518%	4.406166%	IPCA	10/01/2018	15/08/2028	290.0000	4,093.70807300	1,051,152.26	0.00	1,187,175.34	0.00	1,187,175.34	0.26%	0.26%
C130298	19/02/2019	TESOURO	1514271	2.872910%	7.327518%	4.149604%	IPCA	10/01/2018	15/08/2028	300.0000	4,093.70807300	1,087,206.79	0.00	1,228,112.42	0.00	1,228,112.42	0.27%	0.27%
B849952A	03/04/2019	TESOURO	1514271	2.872910%	7.327518%	4.239799%	IPCA	10/01/2018	15/08/2028	350.0000	4,093.70807300	1,278,591.06	0.00	1,432,797.83	0.00	1,432,797.83	0.31%	0.31%
C139575A	28/05/2020	TESOURO	539110	3.220001%	8.397476%	3.593151%	IPC-A	10/02/2010	15/08/2030	5,000.0000	4,139.42441900	20,072,038.71	0.00	20,697,122.10	0.00	20,697,122.10	4.51%	4.52%
C139573A	28/05/2020	TESOURO	539110	3.220001%	8.397476%	3.583147%	IPC-A	10/02/2010	15/08/2030	4,785.0000	4,139.42441900	19,223,638.05	0.00	19,807,145.84	0.00	19,807,145.84	4.31%	4.33%
4798498	12/12/2011	TESOURO	539110	3.220001%	8.397476%	5.449506%	IPC-A	10/02/2010	15/08/2030	3,361.0000	4,139.42441900	7,633,994.01	0.00	13,912,605.47	0.00	13,912,605.47	3.03%	3.04%
C139572A	28/05/2020	TESOURO	539110	3.220001%	8.397476%	3.583147%	IPC-A	10/02/2010	15/08/2030	2,000.0000	4,139.42441900	8,034,958.43	0.00	8,278,848.84	0.00	8,278,848.84	1.80%	1.81%
C130310	17/03/2020	TESOURO	539110	3.220001%	8.397476%	3.799260%	IPC-A	10/02/2010	15/08/2030	70.0000	4,139.42441900	275,770.03	0.00	289,759.71	0.00	289,759.71	0.06%	0.06%
C130304	09/01/2013	TESOURO	539110	3.220001%	8.397476%	3.702467%	IPC-A	10/02/2010	15/08/2030	3,444.0000	4,139.42441900	10,084,118.47	0.00	14,256,177.70	0.00	14,256,177.70	3.11%	3.11%
C130318	20/11/2017	TESOURO	202374	3.752506%	6.155994%	5.287657%	IPC-A	07/03/2006	15/05/2035	452.0000	4,143.62447300	1,478,913.22	0.00	1,872,918.26	0.00	1,872,918.26	0.41%	0.41%
B850394A	04/04/2019	TESOURO	202374	3.752506%	6.155994%	4.359820%	IPC-A	07/03/2006	15/05/2035	49.0000	4,143.62447300	189,474.06	0.00	203,037.60	0.00	203,037.60	0.04%	0.04%
B942748A	26/08/2019	TESOURO	202374	3.752506%	6.155994%	3.448409%	IPC-A	07/03/2006	15/05/2035	700.0000	4,143.62447300	2,989,132.92	0.00	2,900,537.13	0.00	2,900,537.13	0.63%	0.63%
C130317	07/11/2017	TESOURO	202374	3.752506%	6.155994%	5.235465%	IPC-A	07/03/2006	15/05/2035	1,000.0000	4,143.62447300	3,369,422.05	0.00	4,143,624.47	0.00	4,143,624.47	0.90%	0.91%
C130311	18/08/2016	TESOURO	202374	3.752506%	6.155994%	5.660625%	IPC-A	07/03/2006	15/05/2035	2,056.0000	4,143.62447300	6,346,405.69	0.00	8,519,291.92	0.00	8,519,291.92	1.86%	1.86%
B301420A	20/08/2015	TESOURO	202374	3.752506%	6.155994%	6.778014%	IPC-A	07/03/2006	15/05/2035	1,965.0000	4,143.62447300	4,944,029.18	0.00	8,142,222.09	0.00	8,142,222.09	1.77%	1.78%
C23772A	16/12/2019	TESOURO	202374	3.752506%	6.155994%	3.099003%	IPC-A	07/03/2006	15/05/2035	400.0000	4,143.62447300	1,763,078.64	0.00	1,657,449.79	0.00	1,657,449.79	0.36%	0.36%
C21243A	12/12/2019	TESOURO	202374	3.752506%	6.155994%	3.139002%	IPC-A	07/03/2006	15/05/2035	400.0000	4,143.62447300	1,754,242.69	0.00	1,657,449.79	0.00	1,657,449.79	0.36%	0.36%
C130316	20/10/2017	TESOURO	202374	3.752506%	6.155994%	4.968972%	IPC-A	07/03/2006	15/05/2035	3,000.0000	4,143.62447300	10,353,104.98	0.00	12,430,873.42	0.00	12,430,873.42	2.71%	2.72%
C135092A	22/05/2020	TESOURO	202374	3.752506%	6.155994%	4.108757%	IPC-A	07/03/2006	15/05/2035	4,973.0000	4,143.62447300	19,824,020.94	0.00	20,606,244.50	0.00	20,606,244.50	4.49%	4.50%
C131597A	18/05/2020	TESOURO	202374	3.752506%	6.155994%	4.378960%	IPC-A	07/03/2006	15/05/2035	1,000.0000	4,143.62447300	3,879,176.55	0.00	4,143,624.47	0.00	4,143,624.47	0.90%	0.91%
B825014A	20/02/2019	TESOURO	202374	3.752506%	6.155994%	4.360428%	IPC-A	07/03/2006	15/05/2035	375.0000	4,143.62447300	1,430,567.78	0.00	1,553,859.18	0.00	1,553,859.18	0.34%	0.34%
B573824A	16/08/2017	TESOURO	202374	3.752506%	6.155994%	5.157573%	IPC-A	07/03/2006	15/05/2035	1,700.0000	4,143.62447300	5,674,671.11	0.00	7,044,161.60	0.00	7,044,161.60	1.53%	1.54%
5321633	09/01/2013	TESOURO	556151	4.048302%	8.805836%	3.831791%	IPC-A	10/02/2010	15/08/2040	4,850.0000	4,233.28490700	14,974,811.28	0.00	20,531,431.80	0.00	20,531,431.80	4.47%	4.49%
4798396	09/02/2012	TESOURO	556151	4.048302%	8.805836%	5.589892%	IPC-A	10/02/2010	15/08/2040	886.0000	4,233.28490700	2,042,381.26	0.00	3,750,690.43	0.00	3,750,690.43	0.82%	0.82%
C130323	28/03/2012	TESOURO	556151	4.048302%	8.805836%	5.224103%	IPC-A	10/02/2010	15/08/2040	3,915.0000	4,233.28490700	9,356,817.58	0.00	16,573,310.41	0.00	16,573,310.41	3.61%	3.62%
C130325	15/04/2020	TESOURO	556151	4.048302%	8.805836%	4.400007%	IPC-A	10/02/2010	15/08/2040	80.0000	4,233.28490700	323,515.17	0.00	338,662.79	0.00	338,662.79	0.07%	0.07%
C136459A	25/05/2020	TESOURO	556151	4.048302%	8.805836%	4.203762%	IPC-A	10/02/2010	15/08/2040	3,889.0000	4,233.28490700	16,109,974.75	0.00	16,463,245.00	0.00	16,463,245.00	3.59%	3.60%
B687464A	24/05/2018	TESOURO	154665	4.194303%	18.549399%	5.519711%	IPC-A	15/08/2004	15/05/2045	1,500.0000	4,220.43439100	4,936,571.90	0.00	6,330,651.59	0.00	6,330,651.59	1.38%	1.38%
B576823	23/08/2017	TESOURO	154665	4.194303%	18.549399%	5.317699%	IPC-A	15/08/2004	15/05/2045	1,100.0000	4,220.43439100	3,683,480.81	0.00	4,642,477.83	0.00	4,642,477.83	1.01%	1.01%
B551812A	21/06/2017	TESOURO	154665	4.194303%	18.549399%	5.627833%	IPC-A	15/08/2004	15/05/2045	900.0000	4,220.43439100	2,859,982.71	0.00	3,798,390.95	0.00	3,798,390.95	0.83%	0.83%
C130326	22/03/2012	TESOURO	154665	4.194303%	18.549399%	5.235126%	IPC-A	15/08/2004	15/05/2045	2,282.0000	4,220.43439100	5,548,440.33	0.00	9,631,031.28	0.00	9,631,031.28	2.10%	2.10%
C130327	16/05/2012	TESOURO	154665	4.194303%	18.549399%	4.350419%	IPC-A	15/08/2004	15/05/2045	3,400.0000	4,220.43439100	9,384,878.32	0.00	14,349,476.93	0.00	14,349,476.93	3.13%	3.14%
C130329	25/07/2017	TESOURO	154665	4.194303%	18.549399%	5.362933%	IPC-A	15/08/2004	15/05/2045	1,368.0000	4,220.43439100	4,523,022.89	0.00	5,773,554.25	0.00	5,773,554.25	1.26%	1.26%
C130330	23/03/2012	TESOURO	508162	4.199993%	21.943354%	5.254643%	IPC-A	10/02/2010	15/08/2050	6,530.0000	4,363.35479700	15,714,378.82	0.00	28,492,706.82	0.00	28,492,706.82	6.21%	6.23%
C134443A	21/05/2020	TESOURO	1180602	4.209396%	23.067991%	4.463873%	IPC-A	15/01/2015	15/05/2055	2,089.0000	4,380.79407800	8,750,128.71	0.00	9,151,478.83	0.00	9,151,478.83	1.99%	2.00%
B264386A	20/05/2015	TESOURO	1180602	4.209396%	23.067991%	6.172356%	IPC-A	15/01/2015	15/05/2055	693.0000	4,380.79407800	1,838,876.05	0.00	3,035,890.30	0.00	3,035,890.30	0.66%	0.66%
B302528A	24/08/2015	TESOURO	1180602	4.209396%	23.067991%	6.787694%	IPC-A	15/01/2015	15/05/2055	395.0000	4,380.79407800	969,669.39	0.00	1,730,413.66	0.00	1,730,413.66	0.38%	0.38%
B375019	11/03/2016	TESOURO	1180602	4.209396%	23.067991%	6.608498%	IPC-A	15/01/2015	15/05/2055	380.0000	4,380.79407800	1,013,480.93	0.00	1,664,701.75	0.00	1,664,701.75	0.36%	0.36%
B435369A	22/08/2016	TESOURO	1180602	4.209396%	23.067991%	5.659751%	IPC-A	15/01/2015	15/05/2055	325.0000	4,380.79407800	1,018,232.56	0.00	1,423,758.08	0.00	1,423,758.08	0.31%	0.31%

Renda Fixa

Código	Aquisição	Emitente	Ativo	MTM %aa	Tx Over	Tx%aa	Index.	Emissão	Vencto.	Qtd.	PU	Valor Aplicação	Valor Resgate	Valor Bruto	Imp.	Valor Líquido	% S/ RF	% S/ Total
B812891A	31/01/2019	TESOURO	1180602	4.209396%	23.067991%	4.526775%	IPC-A	15/01/2015	15/05/2055	250.0000	4,380.79407800	1,006,198.46	0.00	1,095,198.52	0.00	1,095,198.52	0.24%	0.24%
C130340	15/04/2020	TESOURO	1180602	4.209396%	23.067991%	4.569994%	IPC-A	15/01/2015	15/05/2055	95.0000	4,380.79407800	400,220.37	0.00	416,175.44	0.00	416,175.44	0.09%	0.09%
B825011A	20/02/2019	TESOURO	1180602	4.209396%	23.067991%	4.419899%	IPC-A	15/01/2015	15/05/2055	335.0000	4,380.79407800	1,378,642.93	0.00	1,467,566.02	0.00	1,467,566.02	0.32%	0.32%
B900341A	26/06/2019	TESOURO	1180602	4.209396%	23.067991%	3.828995%	IPC-A	15/01/2015	15/05/2055	109.0000	4,380.79407800	500,890.38	0.00	477,506.55	0.00	477,506.55	0.10%	0.10%
B917149A	22/07/2019	TESOURO	1180602	4.209396%	23.067991%	3.728502%	IPC-A	15/01/2015	15/05/2055	300.0000	4,380.79407800	1,407,463.78	0.00	1,314,238.22	0.00	1,314,238.22	0.29%	0.29%
B994339A	05/11/2019	TESOURO	1180602	4.209396%	23.067991%	3.199717%	IPC-A	15/01/2015	15/05/2055	418.0000	4,380.79407800	2,183,300.54	0.00	1,831,171.92	0.00	1,831,171.92	0.40%	0.40%
C130334	18/08/2015	TESOURO	1180602	4.209396%	23.067991%	6.738738%	IPC-A	15/01/2015	15/05/2055	1,300.0000	4,380.79407800	3,207,626.72	0.00	5,695,032.30	0.00	5,695,032.30	1.24%	1.24%
C130335	19/08/2015	TESOURO	1180602	4.209396%	23.067991%	6.649480%	IPC-A	15/01/2015	15/05/2055	400.0000	4,380.79407800	999,325.13	0.00	1,752,317.63	0.00	1,752,317.63	0.38%	0.38%
C130336	16/05/2017	TESOURO	1180602	4.209396%	23.067991%	5.059126%	IPC-A	15/01/2015	15/05/2055	800.0000	4,380.79407800	2,771,723.98	0.00	3,504,635.26	0.00	3,504,635.26	0.76%	0.77%
C130337	10/08/2017	TESOURO	1180602	4.209396%	23.067991%	5.159494%	IPC-A	15/01/2015	15/05/2055	600.0000	4,380.79407800	2,076,599.09	0.00	2,628,476.45	0.00	2,628,476.45	0.57%	0.57%
C130338	17/04/2018	TESOURO	1180602	4.209396%	23.067991%	5.193871%	IPC-A	15/01/2015	15/05/2055	330.0000	4,380.79407800	1,171,236.18	0.00	1,445,662.05	0.00	1,445,662.05	0.31%	0.32%
C130339	16/08/2019	TESOURO	1180602	4.209396%	23.067991%	3.639526%	IPC-A	15/01/2015	15/05/2055	235.0000	4,380.79407800	1,124,719.92	0.00	1,029,486.61	0.00	1,029,486.61	0.22%	0.22%
B562856A	20/07/2017	TESOURO	1180602	4.209396%	23.067991%	5.359550%	IPC-A	15/01/2015	15/05/2055	590.0000	4,380.79407800	1,970,188.58	0.00	2,584,668.51	0.00	2,584,668.51	0.56%	0.56%
B686765A	23/05/2018	TESOURO	1180602	4.209396%	23.067991%	5.489530%	IPC-A	15/01/2015	15/05/2055	306.0000	4,380.79407800	1,019,538.08	0.00	1,340,522.99	0.00	1,340,522.99	0.29%	0.29%
Total										**108,755.0000**		**364,417,263.05**	**0.00**	**449,440,222.22**	**0.00**	**449,440,222.22**	**97.85%**	**98.20%**
Total Geral										**109,109.0000**		**369,562,338.47**	**0.00**	**454,806,209.72**	**0.00**	**454,806,209.72**	**99.03%**	**99.37%**

Operações Compromissadas

Código	Aquisição	Emitente	Ativo	MTM %aa	Tx Over	Tx%aa	Index.	Emissão	Vencto.	Resgate	Quantidade	PU	Valor Aplicação	Valor Resgate	Valor Bruto	Imp.	Valor Líquido	% S/ RF	% S/ Total
LTNO																			
C165243	29/06/2020	TESOURO	1883010	0.000000%	0.253250%	2.150000%	PRE	08/07/2016	01/07/2020	30/06/2020	0.0000	999.86910148	0.00	4,324,433.86	0.00	0.00	0.00	0.00%	0.00%
C166187	30/06/2020	TESOURO	1883725	0.000000%	0.000000%	2.150000%	PRE	09/01/2020	01/01/2024	01/07/2020	5,255.0000	823.00816430	4,324,907.90	4,325,272.99	4,324,907.90	0.00	4,324,907.90	0.94%	0.94%
Total											5.255,0000		4,324,907.90	8,649,706.85	4,324,907.90	0.00	4,324,907.90	0.94%	0.94%
Total Geral											**5,255.0000**		**4,324,907.90**	**8,649,706.85**	**4,324,907.90**	**0.00**	**4,324,907.90**	**0.94%**	**0.94%**

Contas a Pagar/Receber

Contas a Pagar/Receber	Contas a Pagar/Receber	Valor	% S/ Total CPR	% S/ Total
Ajuste para Compensação de Cotas				
Ajuste para Compensação de Cotas	Ajuste para Compensação de Cotas	(1,427,599.43)	98.52%	(0.31)%
Total		**(1,427,599.43)**	**98.52%**	**(0.31)%**
Auditoria				
Auditoria	Despesa de Auditoria com pagamento 15/04/21	(1,198.32)	0.08%	(0.00)%
Total		**(1,198.32)**	**0.08%**	**(0.00)%**
Bancárias				
Bancárias	Despesa de Tarifa de Liquidação Financeira com pagamento 07/07/20	(444.00)	0.03%	(0.00)%
Total		**(444.00)**	**0.03%**	**(0.00)%**
Taxa ANBID				
Taxa ANBID	Diferimento de despesa de ANBID - DIFERIMENTO com vencimento 31/07/20	765.34	(0.05)%	0.00%
Total		**765.34**	**(0.05)%**	**0.00%**
Taxa CETIP				
Taxa CETIP	Despesa de CETIP com pagamento 22/07/20	(1,850.00)	0.13%	(0.00)%
Total		**(1,850.00)**	**0.13%**	**(0.00)%**
Taxa de Administração				
Taxa de Administração	Tx Administração a Pagar em 02/07/2020	(11,849.43)	0.82%	(0.00)%
Total		**(11,849.43)**	**0.82%**	**(0.00)%**
Taxa de Custódia				
Taxa de Custódia	Tx Custódia Bruta a Pagar em 07/07/2020	(6,359.34)	0.44%	(0.00)%

Contas a Pagar/Receber

Contas a Pagar/Receber	Contas a Pagar/Receber	Valor	% S/ Total CPR	% S/ Total
Total		**(6,359.34)**	**0.44%**	**(0.00)%**
Taxa SELIC				
Taxa SELIC	Despesa de Custo Selic com pagamento 27/07/20	(511.38)	0.04%	(0.00)%
Total		**(511.38)**	**0.04%**	**(0.00)%**
	Total Geral	**(1,449,046.56)**	**100.00%**	**(0.32)%**

Tesouraria

Descrição	Valor	% S/ Tesouraria	% S/ Total
Saldo em Tesouraria	10,736.67	100.00%	0.00%
	10,736.67	**100.00%**	**0.00%**

Rentabilidade

Rentabilidade

Indexador	Benchmark	Rent. Real	Variação Diária	Variação Mensal	Variação Anual	Últimos 6 Meses	Últimos 12 Meses	Últimos 24 Meses	Últimos 36 Meses
Cota líquida			0.6573522%	2.1870%	(6.4500)%	(6.4500)%	0.6040%	41.6014%	49.8145%
CDI	7,786.9840%	0.6489%	0.0084417%	0.2152%	1.7632%	1.7632%	4.6200%	11.2308%	19.4261%
IBOVESPA	(92.6108)%	1.3769%	(0.7098005)%	8.7563%	(17.8040)%	(17.8040)%	(5.8548)%	30.6384%	51.1245%
IGP-M	891.4530%	0.5832%	0.0737394%	1.4994%	4.4180%	4.4180%	7.2828%	14.3201%	22.0860%
PTAXV	(168.5939)%	1.0514%	(0.3899028)%	1.8931%	35.0038%	35.0038%	40.8209%	41.2632%	65.1372%

Patrimônio

Qtd. de Cotas	Valor da cota bruta de performance	Valor da Cota Liquida	Patrimônio	Tipo Cota
171,985,648.74616960	2.66122674	2.66122674	457,692,807.73	A

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Highly Confidential Info

Cliente	Data da Posição	Cota Liberada	Tipo da Posição	Moeda	Cotação
DIAMOND DC PLAN FIRF PREVIDENCIARIO	30/06/2020	Sim	F	REAL	

Futuro

Ativo	Vencto.	Corretora	Qtd.	Ajuste Equalização	Ajuste Valorização	Preço de Mercado	Valor de Mercado	% S/ Futuro	% S/ Total
BMF									
FUT DAP	Q20	ITAUCOR	56	0.00	1,377.57	100,227.48	1,403.18	0.00%	0.00%
FUT DAP	K21	ITAUCOR	29	0.00	(3,337.87)	100,429.75	728.12	0.00%	0.00%
FUT DI1	F22	ITAUCOR	99	0.00	4,457.97	95,752.72	9,479,519.28	31.10%	6.86%
FUT DI1	F23	ITAUCOR	181	0.00	16,983.23	90,602.45	16,399,043.45	53.80%	11.87%
FUT DI1	F25	ITAUCOR	59	0.00	16,273.97	77,988.83	4,601,340.97	15.10%	3.33%
Total				**0.00**	**35,754.87**		**30,482,035.00**	**100.00%**	**22.06%**
Total Geral				**0.00**	**35,754.87**		**30,482,035.00**	**100.00%**	**22.06%**

Fundo

Código	Fundo	CNPJ	Instituição	Qtd. de Cotas	Qtd. Bloqueada	Valor da Cota	Aplic. / Resg.	Valor Atual	Imp.	Valor Líquido	% S/ Fundo	% S/ Total
Estruturados												
FIDCLIS2	FIDC LIGHT SN2	29.665.468/0001-87	OTRU	1,409,271.00000000	0.00000000	0.85762303	0.00	1,208,623.27	0.00	1,208,623.27	61.85%	0.87%
UNISEN18	FIDC UNIVERSIT SEN18	08.417.544/0001-65	OTRU	368,454.00000000	0.00000000	0.43975190	0.00	162,028.35	0.00	162,028.35	8.29%	0.12%
Total				**1,777,725.00000000**				**1,370,651.61**	**0.00**	**1,370,651.61**	**70.15%**	**0.99%**
Renda Fixa												
UNISEN20	FIDC UNIVERSIT SEN20	08.417.544/0001-65	OTRU	567,196.00000000	0.00000000	0.62778515	0.00	356,077.23	0.00	356,077.23	18.22%	0.26%
FIDCVERD	FIDC VERDECARD	26.722.650/0001-34	OTRU	227.00000000	0.00000000	1,000.07811888	0.00	227,017.73	0.00	227,017.73	11.62%	0.16%
WESOVEII	WESTERN ASSET SOV II	07.892.335/0001-00	WESA	0.08215045	0.00000000	2,961.17233070	0.00	243.26	0.00	243.26	0.01%	0.00%
Total				**567,423.08215045**				**583,338.22**	**0.00**	**583,338.22**	**29.85%**	**0.42%**
Total Geral				**2,345,148.08215045**				**1,953,989.83**	**0.00**	**1,953,989.83**	**100.00%**	**1.41%**

Renda Fixa

Código	Aquisição	Emitente	Ativo	MTM %aa	Tx Over	Tx%aa	Index.	Emissão	Vencto.	Qtd.	PU	Valor Aplicação	Valor Resgate	Valor Bruto	Imp.	Valor Líquido	% S/ RF	% S/ Total
DBPRV																		
B584040	11/09/2017	TEPE	1470710	(22.229472)%	0.000000%	11.298137%	IPCA	15/11/2013	15/02/2050	(1.0000)	58,613.65290000	(1.00)	0.00	(58,613.65)	0.00	(58,613.65)	(0.04)%	(0.04)%
B584051	11/09/2017	TEPE	1470721	(21.986388)%	0.000000%	11.284698%	IPCA	15/11/2013	15/05/2050	(1.0000)	57,942.47490000	(1.00)	0.00	(57,942.47)	0.00	(57,942.47)	(0.04)%	(0.04)%
B584052	11/09/2017	TEPE	1470722	(21.723773)%	0.000000%	11.268170%	IPCA	15/11/2013	15/08/2050	(1.0000)	57,046.32160000	(1.00)	0.00	(57,046.32)	0.00	(57,046.32)	(0.04)%	(0.04)%
B584024	11/09/2017	TEPE	1470694	(20.968283)%	0.000000%	11.253323%	IPCA	15/11/2013	15/11/2050	(1.0000)	46,363.40410000	(1.00)	0.00	(46,363.40)	0.00	(46,363.40)	(0.03)%	(0.03)%
Total										**(4.0000)**		**(4.00)**	**0.00**	**(219,965.84)**	**0.00**	**(219,965.84)**	**(0.15)%**	**(0.16)%**
DEBS																		
B512702	07/03/2017	MRVE	1414975	2.587019%	(1.597933)%	8.307427%	IPC-A	15/02/2017	15/02/2022	18.0000	12,386.23994900	180,000.00	0.00	222,952.32	0.00	222,952.32	0.16%	0.16%
B584265	12/09/2017	GEPA	1470860	3.969484%	0.718262%	5.904607%	IPC-A	08/09/2017	15/08/2022	297.0000	1,151.27506100	297,000.00	0.00	341,928.69	0.00	341,928.69	0.25%	0.25%
C25855	17/12/2019	LIGHT	1773520	5.364524%	1.032304%	5.279565%	IPC-A	15/06/2013	15/05/2023	79.0000	10,905.79201928	1,135,815.09	0.00	861,557.57	0.00	861,557.57	0.63%	0.62%
B739613	14/09/2018	TIET	1427725	2.773766%	8.209045%	7.027419%	IPC-A	15/04/2017	15/04/2024	939,000.0000	1.25252800	1,002,606.92	0.00	1,176,123.79	0.00	1,176,123.79	0.86%	0.85%
B534303	04/05/2017	TIET	1427725	2.773766%	8.209045%	6.801315%	IPC-A	15/04/2017	15/04/2024	849,003.0000	1.25252800	849,003.00	0.00	1,063,400.03	0.00	1,063,400.03	0.78%	0.77%
B532390	28/04/2017	LAMERIC	1430124	3.963691%	1.161876%	7.080558%	IPC-A	15/04/2017	15/04/2024	62.0000	12,229.86276000	622,255.39	0.00	758,251.49	0.00	758,251.49	0.56%	0.55%
C78865	28/02/2020	LAMERIC	1430124	3.963691%	1.161876%	3.039035%	IPC-A	15/04/2017	15/04/2024	153.0000	12,229.86276000	2,030,057.70	0.00	1,871,169.00	0.00	1,871,169.00	1.37%	1.35%

Renda Fixa

Código	Aquisição	Emitente	Ativo	MTM %aa	Tx Over	Tx%aa	Index.	Emissão	Vencto.	Qtd.	PU	Valor Aplicação	Valor Resgate	Valor Bruto	Imp.	Valor Líquido	% S/ RF	% S/ Total
B577978	25/08/2017	PETR	1465815	4.271571%	(3.537700)%	5.851763%	IPC-A	15/08/2017	15/08/2024	1,122.0000	1,210.09054900	1,122,000.00	0.00	1,357,721.60	0.00	1,357,721.60	1.00%	0.98%
B620104	12/12/2017	CCRO	1497943	4.192108%	0.757476%	6.046900%	IPC-A	15/11/2017	15/11/2024	443.0000	1,165.52393200	443,000.00	0.00	516,327.10	0.00	516,327.10	0.38%	0.37%
B695290	11/06/2018	IVIA	1553277	4.534103%	(7.972076)%	6.827806%	IPC-A	15/05/2018	15/05/2025	939.0000	1,171.57686400	939,000.00	0.00	1,100,110.68	0.00	1,100,110.68	0.81%	0.80%
B706884	05/07/2018	ERDV	1560785	4.519590%	(17.920429)%	7.608721%	IPC-A	15/06/2018	15/06/2025	963.0000	1,194.13502100	963,457.56	0.00	1,149,952.03	0.00	1,149,952.03	0.84%	0.83%
B726187	16/08/2018	SSED	1575255	3.345983%	1.486958%	6.722579%	IPC-A	15/08/2018	15/08/2025	147.0000	12,226.23084086	1,470,000.00	0.00	1,797,255.93	0.00	1,797,255.93	1.32%	1.30%
B742051	20/09/2018	UNID	1587135	4.955890%	22.756931%	7.318565%	IPC-A	15/09/2018	15/09/2025	528.0000	1,172.74941600	528,000.00	0.00	619,211.69	0.00	619,211.69	0.45%	0.45%
B902367	27/06/2019	BRFS	1697309	5.533200%	1.840885%	5.633338%	IPC-A	30/04/2019	30/04/2026	802.0000	1,033.37998316	802,000.00	0.00	828,770.75	0.00	828,770.75	0.61%	0.60%
B880261	24/05/2019	OMGE	1683929	(2.662805)%	2.581963%	(1.257877)%	IPC-A	15/05/2019	15/05/2026	956.0000	1,040.40836900	956,000.00	0.00	994,630.40	0.00	994,630.40	0.73%	0.72%
Total										**1,794,512.0000**		**13,340,195.66**	**0.00**	**14,659,363.07**	**0.00**	**14,659,363.07**	**10.75%**	**10.61%**
DEBVT																		
B506174	15/02/2017	TEPE	1410065	(15.967007)%	0.000000%	7.377574%	IPCA	15/11/2013	15/02/2050	1.0000	58,613.65290000	1.00	0.00	58,613.65	0.00	58,613.65	0.04%	0.04%
B538471	15/05/2017	TEPE	1434779	(15.780910)%	0.000000%	7.442246%	IPCA	15/11/2013	15/05/2050	1.0000	57,942.47490000	1.00	0.00	57,942.47	0.00	57,942.47	0.04%	0.04%
B581663	15/08/2017	TEPE	1468750	(15.587617)%	0.000000%	7.499370%	IPCA	15/11/2013	15/08/2050	1.0000	57,046.32160000	1.00	0.00	57,046.32	0.00	57,046.32	0.04%	0.04%
B586046	15/09/2017	TEPE	1472276	(15.024571)%	0.000000%	7.514641%	IPCA	15/11/2013	15/11/2050	1.0000	46,363.40410000	1.00	0.00	46,363.40	0.00	46,363.40	0.03%	0.03%
Total										**4.0000**		**4.00**	**0.00**	**219,965.84**	**0.00**	**219,965.84**	**0.15%**	**0.16%**
LFSN																		
B717780	30/07/2018	BRADESCO	1569475	2.089057%	2.951660%	4.244221%	IPCA	30/07/2018	01/08/2025	8.0000	413,465.37495900	2,400,000.00	0.00	3,307,723.00	0.00	3,307,723.00	2.43%	2.39%
Total										**8.0000**		**2,400,000.00**	**0.00**	**3,307,723.00**	**0.00**	**3,307,723.00**	**2.43%**	**2.39%**
NTNB																		
B877514A	22/05/2019	TESOURO	389718	(1.987249)%	1.903038%	2.859313%	IPC-A	14/01/2009	15/08/2020	1.0000	3,400.74208200	3,394.98	0.00	3,400.74	0.00	3,400.74	0.00%	0.00%
B709050A	12/07/2018	TESOURO	1292736	(0.472482)%	(0.740240)%	4.564789%	IPC-A	06/01/2016	15/05/2021	57.0000	3,504.54763700	186,253.48	0.00	199,759.22	0.00	199,759.22	0.15%	0.14%
B589328	22/09/2017	TESOURO	1292736	(0.472482)%	(0.740240)%	4.154189%	IPC-A	06/01/2016	15/05/2021	345.0000	3,504.54763700	1,123,266.04	0.00	1,209,068.93	0.00	1,209,068.93	0.89%	0.87%
B398843A	23/05/2016	TESOURO	1292736	(0.472482)%	(0.740240)%	5.934956%	IPC-A	06/01/2016	15/05/2021	323.0000	3,504.54763700	934,806.92	0.00	1,131,968.89	0.00	1,131,968.89	0.83%	0.82%
B877516	21/05/2019	TESOURO	736585	0.530031%	(1.936715)%	3.599306%	IPC-A	15/02/2012	15/08/2022	550.0000	3,741.42735700	1,927,785.74	0.00	2,057,785.05	0.00	2,057,785.05	1.51%	1.49%
C22348A	13/12/2019	TESOURO	736585	0.530031%	(1.936715)%	1.489023%	IPC-A	15/02/2012	15/08/2022	500.0000	3,741.42735700	1,848,609.22	0.00	1,870,713.68	0.00	1,870,713.68	1.37%	1.35%
5294713	01/03/2012	TESOURO	736585	0.530031%	(1.936715)%	5.199508%	IPC-A	15/02/2012	15/08/2022	1,548.0000	3,741.42735700	3,506,634.21	0.00	5,791,729.55	0.00	5,791,729.55	4.25%	4.19%
B827675A	25/02/2019	TESOURO	736585	0.530031%	(1.936715)%	3.688719%	IPC-A	15/02/2012	15/08/2022	450.0000	3,741.42735700	1,535,280.09	0.00	1,683,642.31	0.00	1,683,642.31	1.24%	1.22%
B854416A	11/04/2019	TESOURO	736585	0.530031%	(1.936715)%	3.669006%	IPC-A	15/02/2012	15/08/2022	2,500.0000	3,741.42735700	8,655,283.57	0.00	9,353,568.39	0.00	9,353,568.39	6.87%	6.77%
B877515	21/05/2019	TESOURO	1049971	0.847530%	1.288082%	3.821026%	IPC-A	15/01/2014	15/05/2023	450.0000	3,791.95317600	1,566,623.50	0.00	1,706,378.93	0.00	1,706,378.93	1.25%	1.23%
B781017A	04/12/2018	TESOURO	1049971	0.847530%	1.288082%	4.609360%	IPC-A	15/01/2014	15/05/2023	400.0000	3,791.95317600	1,336,116.74	0.00	1,516,781.27	0.00	1,516,781.27	1.11%	1.10%
B357368	19/01/2016	TESOURO	1049971	0.847530%	1.288082%	7.121944%	IPC-A	15/01/2014	15/05/2023	102.0000	3,791.95317600	270,315.11	0.00	386,779.22	0.00	386,779.22	0.28%	0.28%
B263857A	19/05/2015	TESOURO	1049971	0.847530%	1.288082%	6.242281%	IPC-A	15/01/2014	15/05/2023	658.0000	3,791.95317600	1,709,882.08	0.00	2,495,105.19	0.00	2,495,105.19	1.83%	1.81%
B600540A	23/10/2017	TESOURO	1049971	0.847530%	1.288082%	4.437437%	IPC-A	15/01/2014	15/05/2023	332.0000	3,791.95317600	1,102,251.20	0.00	1,258,928.45	0.00	1,258,928.45	0.92%	0.91%
C19730A	11/12/2019	TESOURO	350831	1.630007%	0.679659%	2.179020%	IPC-A	15/10/2003	15/08/2024	350.0000	3,929.16480300	1,350,382.67	0.00	1,375,207.68	0.00	1,375,207.68	1.01%	1.00%
B366125	16/02/2016	TESOURO	350831	1.630007%	0.679659%	7.031390%	IPC-A	15/10/2003	15/08/2024	148.0000	3,929.16480300	391,526.89	0.00	581,516.39	0.00	581,516.39	0.43%	0.42%
B589531A	25/09/2017	TESOURO	1298335	2.351287%	3.717070%	4.727613%	IPCA	20/01/2016	15/08/2026	265.0000	4,017.72828300	869,852.54	0.00	1,064,697.99	0.00	1,064,697.99	0.78%	0.77%
B596924A	13/10/2017	TESOURO	1298335	2.351287%	3.717070%	4.688325%	IPCA	20/01/2016	15/08/2026	600.0000	4,017.72828300	1,983,335.47	0.00	2,410,636.97	0.00	2,410,636.97	1.77%	1.74%
C17728A	09/12/2019	TESOURO	1298335	2.351287%	3.717070%	2.547156%	IPCA	20/01/2016	15/08/2026	500.0000	4,017.72828300	1,990,629.10	0.00	2,008,864.14	0.00	2,008,864.14	1.47%	1.45%
B965795A	27/09/2019	TESOURO	1514271	2.872910%	7.327518%	2.959990%	IPCA	10/01/2018	15/08/2028	50.0000	4,093.70807300	200,249.96	0.00	204,685.40	0.00	204,685.40	0.15%	0.15%
B727101A	20/08/2018	TESOURO	1514271	2.872910%	7.327518%	5.410526%	IPCA	10/01/2018	15/08/2028	350.0000	4,093.70807300	1,145,184.96	0.00	1,432,797.83	0.00	1,432,797.83	1.05%	1.04%
B970807A	04/10/2019	TESOURO	1514271	2.872910%	7.327518%	2.970201%	IPCA	10/01/2018	15/08/2028	650.0000	4,093.70807300	2,603,146.92	0.00	2,660,910.25	0.00	2,660,910.25	1.95%	1.93%
B96469	11/04/2014	TESOURO	539110	3.220001%	8.397476%	6.577007%	IPC-A	10/02/2010	15/08/2030	52.0000	4,139.42441900	119,871.86	0.00	215,250.07	0.00	215,250.07	0.16%	0.16%
B357371	19/01/2016	TESOURO	539110	3.220001%	8.397476%	7.274522%	IPC-A	10/02/2010	15/08/2030	250.0000	4,139.42441900	638,807.43	0.00	1,034,856.10	0.00	1,034,856.10	0.76%	0.75%
B264996	20/05/2015	TESOURO	539110	3.220001%	8.397476%	5.931840%	IPC-A	10/02/2010	15/08/2030	186.0000	4,139.42441900	501,403.90	0.00	769,932.94	0.00	769,932.94	0.57%	0.56%
B153309A	21/08/2014	TESOURO	539110	3.220001%	8.397476%	5.729386%	IPC-A	10/02/2010	15/08/2030	136.0000	4,139.42441900	343,821.84	0.00	562,961.72	0.00	562,961.72	0.41%	0.41%
5293957	28/03/2012	TESOURO	539110	3.220001%	8.397476%	5.162849%	IPC-A	10/02/2010	15/08/2030	409.0000	4,139.42441900	963,746.81	0.00	1,693,024.59	0.00	1,693,024.59	1.24%	1.23%
B942749A	26/08/2019	TESOURO	539110	3.220001%	8.397476%	3.208238%	IPC-A	10/02/2010	15/08/2030	200.0000	4,139.42441900	811,671.68	0.00	827,884.88	0.00	827,884.88	0.61%	0.60%
B588847A	22/09/2017	TESOURO	202374	3.752506%	6.155994%	4.957151%	IPC-A	07/03/2006	15/05/2035	600.0000	4,143.62447300	2,061,573.13	0.00	2,486,174.68	0.00	2,486,174.68	1.83%	1.80%
B591426	27/09/2017	TESOURO	202374	3.752506%	6.155994%	4.994299%	IPC-A	07/03/2006	15/05/2035	250.0000	4,143.62447300	856,260.46	0.00	1,035,906.12	0.00	1,035,906.12	0.76%	0.75%
B726814A	20/08/2018	TESOURO	202374	3.752506%	6.155994%	5.587403%	IPC-A	07/03/2006	15/05/2035	500.0000	4,143.62447300	1,663,005.73	0.00	2,071,812.24	0.00	2,071,812.24	1.52%	1.50%
5107670	16/08/2012	TESOURO	202374	3.752506%	6.155994%	4.332938%	IPC-A	07/03/2006	15/05/2035	779.0000	4,143.62447300	2,113,866.83	0.00	3,227,883.46	0.00	3,227,883.46	2.37%	2.34%

Renda Fixa

Código	Aquisição	Emitente	Ativo	MTM %aa	Tx Over	Tx%aa	Index.	Emissão	Vencto.	Qtd.	PU	Valor Aplicação	Valor Resgate	Valor Bruto	Imp.	Valor Líquido	% S/ RF	% S/ Total
B878914A	23/05/2019	TESOURO	202374	3.752506%	6.155994%	4.225066%	IPC-A	07/03/2006	15/05/2035	200.0000	4,143.62447300	776,220.49	0.00	828,724.89	0.00	828,724.89	0.61%	0.60%
B877991A	22/05/2019	TESOURO	202374	3.752506%	6.155994%	4.245727%	IPC-A	07/03/2006	15/05/2035	47.0000	4,143.62447300	181,973.14	0.00	194,750.35	0.00	194,750.35	0.14%	0.14%
B970904A	04/10/2019	TESOURO	202374	3.752506%	6.155994%	3.274596%	IPC-A	07/03/2006	15/05/2035	225.0000	4,143.62447300	982,868.23	0.00	932,315.51	0.00	932,315.51	0.68%	0.67%
C20255A	11/12/2019	TESOURO	202374	3.752506%	6.155994%	3.179004%	IPC-A	07/03/2006	15/05/2035	125.0000	4,143.62447300	545,659.56	0.00	517,953.06	0.00	517,953.06	0.38%	0.37%
5294715	14/06/2012	TESOURO	556151	4.048302%	8.805836%	4.809664%	IPC-A	10/02/2010	15/08/2040	1,287.0000	4,233.28490700	3,330,626.88	0.00	5,448,237.68	0.00	5,448,237.68	4.00%	3.94%
B599977	19/10/2017	TESOURO	556151	4.048302%	8.805836%	4.999670%	IPC-A	10/02/2010	15/08/2040	50.0000	4,233.28490700	172,531.88	0.00	211,664.25	0.00	211,664.25	0.16%	0.15%
B264999	20/05/2015	TESOURO	556151	4.048302%	8.805836%	5.908586%	IPC-A	10/02/2010	15/08/2040	117.0000	4,233.28490700	317,053.71	0.00	495,294.33	0.00	495,294.33	0.36%	0.36%
B608060	09/11/2017	TESOURO	556151	4.048302%	8.805836%	5.272504%	IPC-A	10/02/2010	15/08/2040	80.0000	4,233.28490700	268,279.01	0.00	338,662.79	0.00	338,662.79	0.25%	0.25%
B596433A	11/10/2017	TESOURO	154665	4.194303%	18.549399%	5.089003%	IPC-A	15/08/2004	15/05/2045	255.0000	4,220.43439100	889,487.80	0.00	1,076,210.77	0.00	1,076,210.77	0.79%	0.78%
B910356A	11/07/2019	TESOURO	154665	4.194303%	18.549399%	3.719000%	IPC-A	15/08/2004	15/05/2045	150.0000	4,220.43439100	668,731.29	0.00	633,065.16	0.00	633,065.16	0.46%	0.46%
B600993	23/10/2017	TESOURO	154665	4.194303%	18.549399%	5.134258%	IPC-A	15/08/2004	15/05/2045	170.0000	4,220.43439100	590,842.17	0.00	717,473.85	0.00	717,473.85	0.53%	0.52%
B727569A	21/08/2018	TESOURO	154665	4.194303%	18.549399%	5.647334%	IPC-A	15/08/2004	15/05/2045	500.0000	4,220.43439100	1,670,142.66	0.00	2,110,217.20	0.00	2,110,217.20	1.55%	1.53%
C67641A	12/02/2020	TESOURO	154665	4.194303%	18.549399%	3.419001%	IPC-A	15/08/2004	15/05/2045	200.0000	4,220.43439100	952,523.60	0.00	844,086.88	0.00	844,086.88	0.62%	0.61%
B599532A	19/10/2017	TESOURO	154665	4.194303%	18.549399%	5.118691%	IPC-A	15/08/2004	15/05/2045	150.0000	4,220.43439100	522,022.13	0.00	633,065.16	0.00	633,065.16	0.46%	0.46%
B588198A	21/09/2017	TESOURO	154665	4.194303%	18.549399%	5.117835%	IPC-A	15/08/2004	15/05/2045	500.0000	4,220.43439100	1,730,488.93	0.00	2,110,217.20	0.00	2,110,217.20	1.55%	1.53%
B374098	09/03/2016	TESOURO	154665	4.194303%	18.549399%	6.699801%	IPC-A	15/08/2004	15/05/2045	280.0000	4,220.43439100	742,363.08	0.00	1,181,721.63	0.00	1,181,721.63	0.87%	0.86%
B366630	17/02/2016	TESOURO	154665	4.194303%	18.549399%	7.296364%	IPC-A	15/08/2004	15/05/2045	150.0000	4,220.43439100	365,970.21	0.00	633,065.16	0.00	633,065.16	0.46%	0.46%
B973674A	09/10/2019	TESOURO	154665	4.194303%	18.549399%	3.555112%	IPC-A	15/08/2004	15/05/2045	150.0000	4,220.43439100	693,042.81	0.00	633,065.16	0.00	633,065.16	0.46%	0.46%
5293954	22/03/2012	TESOURO	154665	4.194303%	18.549399%	5.235126%	IPC-A	15/08/2004	15/05/2045	366.0000	4,220.43439100	889,890.08	0.00	1,544,678.99	0.00	1,544,678.99	1.13%	1.12%
B589406A	25/09/2017	TESOURO	154665	4.194303%	18.549399%	5.100530%	IPC-A	15/08/2004	15/05/2045	102.0000	4,220.43439100	354,054.67	0.00	430,484.31	0.00	430,484.31	0.32%	0.31%
B726315A	17/08/2018	TESOURO	508162	4.199993%	21.943354%	5.558233%	IPC-A	10/02/2010	15/08/2050	500.0000	4,363.35479700	1,673,283.47	0.00	2,181,677.40	0.00	2,181,677.40	1.60%	1.58%
B873292A	15/05/2019	TESOURO	508162	4.199993%	21.943354%	4.358993%	IPC-A	10/02/2010	15/08/2050	560.0000	4,363.35479700	2,329,765.30	0.00	2,443,478.69	0.00	2,443,478.69	1.79%	1.77%
C160709A	24/06/2020	TESOURO	508162	4.199993%	21.943354%	4.300039%	IPC-A	10/02/2010	15/08/2050	100.0000	4,363.35479700	429,230.02	0.00	436,335.48	0.00	436,335.48	0.32%	0.32%
B971302A	04/10/2019	TESOURO	508162	4.199993%	21.943354%	3.536166%	IPC-A	10/02/2010	15/08/2050	350.0000	4,363.35479700	1,657,756.28	0.00	1,527,174.18	0.00	1,527,174.18	1.12%	1.11%
5294712	12/12/2011	TESOURO	508162	4.199993%	21.943354%	5.519497%	IPC-A	10/02/2010	15/08/2050	2,838.0000	4,363.35479700	6,524,344.88	0.00	12,383,200.91	0.00	12,383,200.91	9.09%	8.96%
B591431A	28/09/2017	TESOURO	508162	4.199993%	21.943354%	5.111090%	IPC-A	10/02/2010	15/08/2050	450.0000	4,363.35479700	1,554,563.49	0.00	1,963,509.66	0.00	1,963,509.66	1.44%	1.42%
C6166A	22/11/2019	TESOURO	508162	4.199993%	21.943354%	3.470328%	IPC-A	10/02/2010	15/08/2050	290.0000	4,363.35479700	1,397,620.51	0.00	1,265,372.89	0.00	1,265,372.89	0.93%	0.92%
B435363A	22/08/2016	TESOURO	1180602	4.209396%	23.067991%	5.659751%	IPC-A	15/01/2015	15/05/2055	112.0000	4,380.79407800	350,898.61	0.00	490,648.94	0.00	490,648.94	0.36%	0.36%
B229838A	24/02/2015	TESOURO	1180602	4.209396%	23.067991%	6.319799%	IPC-A	15/01/2015	15/05/2055	69.0000	4,380.79407800	171,486.79	0.00	302,274.79	0.00	302,274.79	0.22%	0.22%
B242771	25/03/2015	TESOURO	1180602	4.209396%	23.067991%	6.494824%	IPC-A	15/01/2015	15/05/2055	91.0000	4,380.79407800	224,940.38	0.00	398,652.26	0.00	398,652.26	0.29%	0.29%
B302529A	24/08/2015	TESOURO	1180602	4.209396%	23.067991%	6.787694%	IPC-A	15/01/2015	15/05/2055	125.0000	4,380.79407800	306,857.40	0.00	547,599.26	0.00	547,599.26	0.40%	0.40%
B973730A	09/10/2019	TESOURO	1180602	4.209396%	23.067991%	3.535783%	IPC-A	15/01/2015	15/05/2055	150.0000	4,380.79407800	735,561.58	0.00	657,119.11	0.00	657,119.11	0.48%	0.48%
B940749A	22/08/2019	TESOURO	1180602	4.209396%	23.067991%	3.618225%	IPC-A	15/01/2015	15/05/2055	150.0000	4,380.79407800	721,135.38	0.00	657,119.11	0.00	657,119.11	0.48%	0.48%
B855122A	12/04/2019	TESOURO	1180602	4.209396%	23.067991%	4.548994%	IPC-A	15/01/2015	15/05/2055	100.0000	4,380.79407800	409,767.42	0.00	438,079.41	0.00	438,079.41	0.32%	0.32%
B825013A	20/02/2019	TESOURO	1180602	4.209396%	23.067991%	4.419899%	IPC-A	15/01/2015	15/05/2055	145.0000	4,380.79407800	596,726.04	0.00	635,215.14	0.00	635,215.14	0.47%	0.46%
B686766A	23/05/2018	TESOURO	1180602	4.209396%	23.067991%	5.489530%	IPC-A	15/01/2015	15/05/2055	67.0000	4,380.79407800	223,232.19	0.00	293,513.20	0.00	293,513.20	0.22%	0.21%
B632487	15/01/2018	TESOURO	1180602	4.209396%	23.067991%	5.215596%	IPC-A	15/01/2015	15/05/2055	40.0000	4,380.79407800	138,720.41	0.00	175,231.76	0.00	175,231.76	0.13%	0.13%
B600988	23/10/2017	TESOURO	1180602	4.209396%	23.067991%	5.064082%	IPC-A	15/01/2015	15/05/2055	3.0000	4,380.79407800	10,695.22	0.00	13,142.38	0.00	13,142.38	0.01%	0.01%
B599589A	19/10/2017	TESOURO	1180602	4.209396%	23.067991%	5.058721%	IPC-A	15/01/2015	15/05/2055	50.0000	4,380.79407800	178,261.85	0.00	219,039.70	0.00	219,039.70	0.16%	0.16%
B596738A	11/10/2017	TESOURO	1180602	4.209396%	23.067991%	5.038995%	IPC-A	15/01/2015	15/05/2055	130.0000	4,380.79407800	464,106.27	0.00	569,503.23	0.00	569,503.23	0.42%	0.41%
B589533A	25/09/2017	TESOURO	1180602	4.209396%	23.067991%	5.050332%	IPC-A	15/01/2015	15/05/2055	100.0000	4,380.79407800	355,196.04	0.00	438,079.41	0.00	438,079.41	0.32%	0.32%
B575107A	21/08/2017	TESOURO	1180602	4.209396%	23.067991%	5.195035%	IPC-A	15/01/2015	15/05/2055	60.0000	4,380.79407800	206,943.98	0.00	262,847.64	0.00	262,847.64	0.19%	0.19%
B374097	09/03/2016	TESOURO	1180602	4.209396%	23.067991%	6.667300%	IPC-A	15/01/2015	15/05/2055	76.0000	4,380.79407800	200,816.17	0.00	332,940.35	0.00	332,940.35	0.24%	0.24%
C73748A	20/02/2020	TESOURO	1180602	4.209396%	23.067991%	3.390021%	IPC-A	15/01/2015	15/05/2055	80.0000	4,380.79407800	407,901.35	0.00	350,463.53	0.00	350,463.53	0.26%	0.25%
Total										**26,231.0000**		**84,229,424.42**	**0.00**	**106,827,786.03**	**0.00**	**106,827,786.03**	**78.38%**	**77.31%**
Total Geral										**1,820,751.0000**		**99,969,620.08**	**0.00**	**124,794,872.10**	**0.00**	**124,794,872.10**	**91.56%**	**90.31%**

Operações Compromissadas

Código	Aquisição	Emitente	Ativo	MTM %aa	Tx Over	Tx%aa	Index.	Emissão	Vencto.	Resgate	Quantidade	PU	Valor Aplicação	Valor Resgate	Valor Bruto	Imp.	Valor Líquido	% S/ RF	% S/ Total
LTNO																			

Operações Compromissadas

Código	Aquisição	Emitente	Ativo	MTM %aa	Tx Over	Tx%aa	Index.	Emissão	Vencto.	Resgate	Quantidade	PU	Valor Aplicação	Valor Resgate	Valor Bruto	Imp.	Valor Líquido	% S/ RF	% S/ Total
C165227	29/06/2020	TESOURO	1883016	0.000000%	0.253250%	2.150000%	PRE	08/07/2016	01/07/2020	30/06/2020	0.0000	999.86910148	0.00	11,365,512.07	0.00	0.00	0.00	0.00%	0.00%
C166189	30/06/2020	TESOURO	1883724	0.000000%	0.000000%	2.150000%	PRE	09/01/2020	01/01/2024	01/07/2020	13,863.0000	823.00816430	11,409,362.18	11,410,325.32	11,409,362.18	0.00	11,409,362.18	8.38%	8.26%
Total											13.863,0000		11,409,362.18	22,775,837.39	11,409,362.18	0.00	11,409,362.18	8.38%	8.26%
Total Geral											**13,863.0000**		**11,409,362.18**	**22,775,837.39**	**11,409,362.18**	**0.00**	**11,409,362.18**	**8.38%**	**8.26%**

Contas a Pagar/Receber

Contas a Pagar / Receber	Contas a Pagar / Receber	Valor	% S/ Total CPR	% S/ Total
Ajuste de Futuros				
Ajuste de Futuros	Ajuste Credor de Futuros	1,377.57	12.07%	0.00%
Ajuste de Futuros	Ajuste Credor de Futuros	4,457.97	39.07%	0.00%
Ajuste de Futuros	Ajuste Credor de Futuros	16,983.23	148.84%	0.01%
Ajuste de Futuros	Ajuste Credor de Futuros	16,273.97	142.63%	0.01%
Ajuste de Futuros	Ajuste Devedor de Futuros	(3,337.87)	(29.25)%	(0.00)%
Total		**35,754.87**	**313.36%**	**0.03%**
Auditoria				
Auditoria	Despesa de Auditoria com pagamento 15/04/21	(1,296.10)	(11.36)%	(0.00)%
Total		**(1,296.10)**	**(11.36)%**	**(0.00)%**
Bancárias				
Bancárias	Despesa de Tarifa de Liquidação Financeira com pagamento 07/07/20	(162.00)	(1.42)%	(0.00)%
Total		**(162.00)**	**(1.42)%**	**(0.00)%**
Pagamento de CBLC				
Pagamento de CBLC	Despesa de Taxa de Custódia BM&F Bovespa com pagamento 30/07/20	(7.63)	(0.07)%	(0.00)%
Total		**(7.63)**	**(0.07)%**	**(0.00)%**
Taxa ANBID				
Taxa ANBID	Diferimento de despesa de ANBID - DIFERIMENTO com vencimento 31/07/20	524.24	4.59%	0.00%
Total		**524.24**	**4.59%**	**0.00%**
Taxa CETIP				
Taxa CETIP	Despesa de CETIP com pagamento 22/07/20	(1,850.36)	(16.22)%	(0.00)%
Total		**(1,850.36)**	**(16.22)%**	**(0.00)%**
Taxa de Administração				
Taxa de Administração	Tx Administração a Pagar em 02/07/2020	(19,278.08)	(168.96)%	(0.01)%
Total		**(19,278.08)**	**(168.96)%**	**(0.01)%**
Taxa de Custódia				
Taxa de Custódia	Tx Custódia Bruta a Pagar em 07/07/2020	(1,913.35)	(16.77)%	(0.00)%
Total		**(1,913.35)**	**(16.77)%**	**(0.00)%**
Taxa de Permanência de Futuros				
Taxa de Permanência de Futuros	Taxa de Permanência do ativo FUT DAP na corretora ITAUCOR a pagar em 31/07/2020	(0.76)	(0.01)%	(0.00)%
Taxa de Permanência de Futuros	Taxa de Permanência do ativo FUT DI1 na corretora ITAUCOR a pagar em 31/07/2020	(2.71)	(0.02)%	(0.00)%
Total		**(3.47)**	**(0.03)%**	**(0.00)%**
Taxa SELIC				
Taxa SELIC	Despesa de Custo Selic com pagamento 27/07/20	(358.01)	(3.14)%	(0.00)%
Total		**(358.01)**	**(3.14)%**	**(0.00)%**
	Total Geral	**11,410.11**	**100.00%**	**0.01%**

Tesouraria

Tesouraria

Descrição	Valor	% S/ Tesouraria	% S/ Total
Saldo em Tesouraria	13,325.33	100.00%	0.01%
	13,325.33	**100.00%**	**0.01%**

Rentabilidade

Rentabilidade

Indexador	Benchmark	Rent. Real	Variação Diária	Variação Mensal	Variação Anual	Últimos 6 Meses	Últimos 12 Meses	Últimos 24 Meses	Últimos 36 Meses
Cota líquida			0.2870901%	2.0758%	(1.4287)%	(1.4287)%	5.4824%	37.9156%	49.1572%
CDI	3,400.8647%	0.2786%	0.0084417%	0.2152%	1.7632%	1.7632%	4.6200%	11.2308%	19.4261%
IBOVESPA	(40.4466)%	1.0040%	(0.7098005)%	8.7563%	(17.8040)%	(17.8040)%	(5.8548)%	30.6384%	51.1245%
IGP-M	389.3306%	0.2132%	0.0737394%	1.4994%	4.4180%	4.4180%	7.2828%	14.3201%	22.0860%
PTAXV	(73.6312)%	0.6796%	(0.3899028)%	1.8931%	35.0038%	35.0038%	40.8209%	41.2632%	65.1372%

Patrimônio

Qtd. de Cotas	Valor da cota bruta de performance	Valor da Cota Liquida	Patrimônio	Tipo Cota
52,944,806.84586886	2.60994360	2.60994360	138,182,959.56	F

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Highly Confidential Info

Cliente	Data da Posição	Cota Liberada	Tipo da Posição	Moeda	Cotação
EMERALD DB PLAN FIRF CREDITO PRIVADO PREVIDENCIARIO	30/06/2020	Sim	F	REAL	

Fundo

Código	Fundo	CNPJ	Instituição	Qtd. de Cotas	Qtd. Bloqueada	Valor da Cota	Aplic. / Resg.	Valor Atual	Imp.	Valor Líquido	% S/ Fundo	% S/ Total
Estruturados												
CELGDST1	CELG DIST FIDC A	21.161.619/0001-58	OTRU	15.00000000	0.00000000	50,724.48258700	0.00	760,867.24	0.00	760,867.24	32.58%	1.31%
ASBVISN1	FIDC ANGA SAB VI SN1	25.248.974/0001-10	COND	808.00000000	0.00000000	140.60172680	0.00	113,606.20	0.00	113,606.20	4.86%	0.20%
FIDCTRSN	FIDC TRANSMISSAO SN	24.103.743/0001-55	CEF	1,285.00000000	0.00000000	652.11860600	0.00	837,972.41	0.00	837,972.41	35.88%	1.44%
UNISEN16	FIDC UNIVERSIT SEN16	08.417.544/0001-65	OTRU	581,132.00000000	0.00000000	0.08353631	0.00	48,545.62	0.00	48,545.62	2.08%	0.08%
SANGOIV	SANEAGOIFR IV 1 FIDC	20.045.862/0001-48	OTRU	128.00000000	0.00000000	4,488.19587600	0.00	574,489.07	0.00	574,489.07	24.60%	0.99%
Total				**583,368.00000000**				**2,335,480.54**	**0.00**	**2,335,480.54**	**100.00%**	**4.01%**
Total Geral				**583,368.00000000**				**2,335,480.54**	**0.00**	**2,335,480.54**	**100.00%**	**4.01%**

Renda Fixa

Código	Aquisição	Emitente	Ativo	MTM %aa	Tx Over	Tx%aa	Index.	Emissão	Vencto.	Qtd.	PU	Valor Aplicação	Valor Resgate	Valor Bruto	Imp.	Valor Líquido	% S/ RF	% S/ Total
DEBS																		
B376617	16/03/2016	COLN	944745	794.484455%	0.627263%	13.654866%	CDI	15/04/2013	15/10/2020	121.0000	1,104.73354800	1,088,795.93	0.00	133,672.76	0.00	133,672.76	0.24%	0.23%
B469025	16/11/2016	COLN	944745	794.484455%	0.627263%	21.038386%	CDI	15/04/2013	15/10/2020	10.0000	1,104.73354800	72,732.41	0.00	11,047.34	0.00	11,047.34	0.02%	0.02%
B457629	19/10/2016	NCFP	1372755	0.878804%	0.404137%	0.000000%	CDI 112	11/10/2016	23/12/2020	120.0000	10,163.94459300	1,203,529.52	0.00	1,219,673.35	0.00	1,219,673.35	2.18%	2.10%
B262477	14/05/2015	ECONORTE	1219496	116.294269%	(86.212544)%	3.231853%	CDI	15/04/2015	15/04/2021	222.0000	793.95228700	2,243,510.40	0.00	176,257.41	0.00	176,257.41	0.32%	0.30%
B393114	04/05/2016	LAMERIC	1112236	0.996934%	0.321897%	0.067506%	CDI 113	25/06/2014	25/06/2021	67.0000	2,476.42100800	758,841.47	0.00	165,920.21	0.00	165,920.21	0.30%	0.29%
B516871	16/03/2017	CPFP	1417762	1.568324%	2.281953%	0.219178%	CDI 109.5	15/02/2017	15/02/2022	87.0000	995.47812600	87,000.00	0.00	86,606.60	0.00	86,606.60	0.16%	0.15%
B512701	07/03/2017	MRVE	1414974	2.630660%	1.730979%	2.452280%	CDI	15/02/2017	15/02/2022	84.0000	8,139.03492000	840,000.00	0.00	683,678.93	0.00	683,678.93	1.22%	1.18%
B513286	08/03/2017	AES SUL	1415403	1.512734%	0.371419%	0.150688%	CDI 109.75	15/02/2017	15/02/2022	112.0000	996.12223700	112,000.00	0.00	111,565.69	0.00	111,565.69	0.20%	0.19%
B532397	28/04/2017	LAMERIC	1430123	1.865072%	1.307746%	0.000000%	CDI 115	15/04/2017	15/04/2022	28.0000	9,831.67917900	281,080.80	0.00	275,287.02	0.00	275,287.02	0.49%	0.47%
B685083	18/05/2018	CELP	1545377	2.290416%	3.166548%	1.551843%	CDI	25/04/2018	25/04/2023	770.0000	980.53768000	763,917.00	0.00	755,014.01	0.00	755,014.01	1.35%	1.30%
Total										**1,621.0000**		**7,451,407.53**	**0.00**	**3,618,723.32**	**0.00**	**3,618,723.32**	**6.48%**	**6.22%**
LFT																		
B686030	21/05/2018	TESOURO	1119099	0.017602%	0.253260%	0.004470%	SELIC	18/07/2014	01/09/2020	6.0000	10,654.38987000	57,071.60	0.00	63,926.34	0.00	63,926.34	0.11%	0.11%
B678917	04/05/2018	TESOURO	1119099	0.017602%	0.253260%	0.003869%	SELIC	18/07/2014	01/09/2020	201.0000	10,654.38987000	1,906,751.28	0.00	2,141,532.36	0.00	2,141,532.36	3.84%	3.68%
B596624	10/10/2017	TESOURO	1119099	0.017602%	0.253260%	0.005834%	SELIC	18/07/2014	01/09/2020	453.0000	10,654.38987000	4,140,762.97	0.00	4,826,438.61	0.00	4,826,438.61	8.64%	8.30%
B550584	16/06/2017	TESOURO	1119099	0.017602%	0.253260%	0.024241%	SELIC	18/07/2014	01/09/2020	158.0000	10,654.38987000	1,402,964.61	0.00	1,683,393.60	0.00	1,683,393.60	3.02%	2.89%
B513547	08/03/2017	TESOURO	1119099	0.017602%	0.253260%	0.034447%	SELIC	18/07/2014	01/09/2020	146.0000	10,654.38987000	1,258,712.50	0.00	1,555,540.92	0.00	1,555,540.92	2.79%	2.67%
B740228	17/09/2018	TESOURO	1179214	0.020364%	0.253260%	0.005652%	SELIC	09/01/2015	01/03/2021	54.0000	10,653.28178000	524,228.29	0.00	575,277.22	0.00	575,277.22	1.03%	0.99%
B692923	05/06/2018	TESOURO	1179214	0.020364%	0.253260%	0.007320%	SELIC	09/01/2015	01/03/2021	23.0000	10,653.28178000	219,292.19	0.00	245,025.48	0.00	245,025.48	0.44%	0.42%
B698452	15/06/2018	TESOURO	1179214	0.020364%	0.253260%	0.007852%	SELIC	09/01/2015	01/03/2021	122.0000	10,653.28178000	1,165,481.06	0.00	1,299,700.38	0.00	1,299,700.38	2.33%	2.23%
B598168	13/01/2017	TESOURO	1179214	0.020364%	0.253260%	0.050151%	SELIC	09/01/2015	01/03/2021	150.0000	10,653.28178000	1,270,119.16	0.00	1,597,992.27	0.00	1,597,992.27	2.86%	2.75%
B453576	07/10/2016	TESOURO	1179214	0.020364%	0.253260%	0.039621%	SELIC	09/01/2015	01/03/2021	6.0000	10,653.28178000	49,103.94	0.00	63,919.69	0.00	63,919.69	0.11%	0.11%
B598167	16/03/2016	TESOURO	1179214	0.020364%	0.253260%	0.009725%	SELIC	09/01/2015	01/03/2021	92.0000	10,653.28178000	699,326.14	0.00	980,101.92	0.00	980,101.92	1.76%	1.68%
B598166	20/10/2015	TESOURO	1179214	0.020364%	0.253260%	(0.002510)%	SELIC	09/01/2015	01/03/2021	9.0000	10,653.28178000	64,917.94	0.00	95,879.54	0.00	95,879.54	0.17%	0.16%
B505816	15/02/2017	TESOURO	1179214	0.020364%	0.253260%	0.050020%	SELIC	09/01/2015	01/03/2021	23.0000	10,653.28178000	196,930.31	0.00	245,025.48	0.00	245,025.48	0.44%	0.42%
B531219	26/04/2017	TESOURO	1179214	0.020364%	0.253260%	0.049317%	SELIC	09/01/2015	01/03/2021	230.0000	10,653.28178000	2,011,013.98	0.00	2,450,254.81	0.00	2,450,254.81	4.39%	4.21%
B553246	23/06/2017	TESOURO	1179214	0.020364%	0.253260%	0.021126%	SELIC	09/01/2015	01/03/2021	4.0000	10,653.28178000	35,586.32	0.00	42,613.13	0.00	42,613.13	0.08%	0.07%

Renda Fixa

Código	Aquisição	Emitente	Ativo	MTM %aa	Tx Over	Tx%aa	Index.	Emissão	Vencto.	Qtd.	PU	Valor Aplicação	Valor Resgate	Valor Bruto	Imp.	Valor Líquido	% S/ RF	% S/ Total
B556106	30/06/2017	TESOURO	1179214	0.020364%	0.253260%	0.018521%	SELIC	09/01/2015	01/03/2021	13.0000	10,653.28178000	115,889.08	0.00	138,492.66	0.00	138,492.66	0.25%	0.24%
B583238	08/09/2017	TESOURO	1179214	0.020364%	0.253260%	0.011614%	SELIC	09/01/2015	01/03/2021	81.0000	10,653.28178000	735,182.85	0.00	862,915.82	0.00	862,915.82	1.55%	1.48%
B644123	14/02/2018	TESOURO	1179214	0.020364%	0.253260%	0.003417%	SELIC	09/01/2015	01/03/2021	7.0000	10,653.28178000	65,494.48	0.00	74,572.97	0.00	74,572.97	0.13%	0.13%
B725561	15/08/2018	TESOURO	1226686	0.023398%	0.253260%	0.007626%	SELIC	08/05/2015	01/09/2021	17.0000	10,651.79012100	164,128.03	0.00	181,080.43	0.00	181,080.43	0.32%	0.31%
B724961	14/08/2018	TESOURO	1226686	0.023398%	0.253260%	0.007847%	SELIC	08/05/2015	01/09/2021	3.0000	10,651.79012100	28,956.44	0.00	31,955.37	0.00	31,955.37	0.06%	0.05%
B708535	10/07/2018	TESOURO	1226686	0.023398%	0.253260%	0.008840%	SELIC	08/05/2015	01/09/2021	2.0000	10,651.79012100	19,185.11	0.00	21,303.58	0.00	21,303.58	0.04%	0.04%
B645379	16/02/2018	TESOURO	1226686	0.023398%	0.253260%	0.004935%	SELIC	08/05/2015	01/09/2021	4.0000	10,651.79012100	37,441.88	0.00	42,607.16	0.00	42,607.16	0.08%	0.07%
B605302	01/11/2017	TESOURO	1226686	0.023398%	0.253260%	0.004016%	SELIC	08/05/2015	01/09/2021	600.0000	10,651.79012100	5,509,560.10	0.00	6,391,074.07	0.00	6,391,074.07	11.45%	10.99%
B598169	17/02/2016	TESOURO	1226686	0.023398%	0.253260%	(0.000199)%	SELIC	08/05/2015	01/09/2021	8.0000	10,651.79012100	60,205.09	0.00	85,214.32	0.00	85,214.32	0.15%	0.15%
B560760	13/07/2017	TESOURO	1226686	0.023398%	0.253260%	0.014625%	SELIC	08/05/2015	01/09/2021	7.0000	10,651.79012100	62,622.15	0.00	74,562.53	0.00	74,562.53	0.13%	0.13%
B472149	23/11/2016	TESOURO	1226686	0.023398%	0.253260%	0.044904%	SELIC	08/05/2015	01/09/2021	15.0000	10,651.79012100	124,634.68	0.00	159,776.85	0.00	159,776.85	0.29%	0.27%
B385127	11/04/2016	TESOURO	1226686	0.023398%	0.253260%	0.022405%	SELIC	08/05/2015	01/09/2021	1.0000	10,651.79012100	7,663.98	0.00	10,651.79	0.00	10,651.79	0.02%	0.02%
B709159	11/07/2018	TESOURO	1226686	0.023398%	0.253260%	0.008532%	SELIC	08/05/2015	01/09/2021	2.0000	10,651.79012100	19,190.02	0.00	21,303.58	0.00	21,303.58	0.04%	0.04%
C139026	27/05/2020	TESOURO	1561412	0.032130%	0.256264%	0.031347%	SELIC	01/07/2000	01/09/2024	500.0000	10,640.38958200	5,307,585.04	0.00	5,320,194.79	0.00	5,320,194.79	9.53%	9.15%
B832246	01/03/2019	TESOURO	1600476	(38.628315)%	0.259270%	(31.651980)%	SELIC	26/10/2018	01/03/2025	1,700.0000	10,637.61935700	16,955,870.98	0.00	18,083,952.91	0.00	18,083,952.91	32.39%	31.09%
Total										**4,637.0000**		**44,215,872.20**	**0.00**	**49,366,280.58**	**0.00**	**49,366,280.58**	**88.44%**	**84.86%**
Total Geral										**6,258.0000**		**51,667,279.73**	**0.00**	**52,985,003.90**	**0.00**	**52,985,003.90**	**94.92%**	**91.09%**

Operações Compromissadas

Código	Aquisição	Emitente	Ativo	MTM %aa	Tx Over	Tx%aa	Index.	Emissão	Vencto.	Resgate	Quantidade	PU	Valor Aplicação	Valor Resgate	Valor Bruto	Imp.	Valor Líquido	% S/ RF	% S/ Total
LTNO																			
C165228	29/06/2020	TESOURO	1883015	0.000000%	0.253250%	2.150000%	PRE	08/07/2016	01/07/2020	30/06/2020	0.0000	999.86910148	0.00	2,844,627.59	0.00	0.00	0.00	0.00%	0.00%
C166184	30/06/2020	TESOURO	1883726	0.000000%	0.000000%	2.150000%	PRE	09/01/2020	01/01/2024	01/07/2020	3,456.0000	823.00816430	2,844,316.22	2,844,556.32	2,844,316.21	0.00	2,844,316.21	5.09%	4.89%
Total											3.456,0000		2,844,316.22	5,689,183.91	2,844,316.21	0.00	2,844,316.21	5.09%	4.89%
Total Geral											**3,456.0000**		**2,844,316.22**	**5,689,183.91**	**2,844,316.21**	**0.00**	**2,844,316.21**	**5.09%**	**4.89%**

Contas a Pagar/Receber

Contas a Pagar/Receber	Contas a Pagar/Receber	Valor	% S/ Total CPR	% S/ Total
Auditoria				
Auditoria	Despesa de Auditoria com pagamento 15/04/21	(1,238.81)	15.26%	(0.00)%
Total		**(1,238.81)**	**15.26%**	**(0.00)%**
Bancárias				
Bancárias	Despesa de Tarifa de Liquidação Financeira com pagamento 07/07/20	(144.00)	1.77%	(0.00)%
Total		**(144.00)**	**1.77%**	**(0.00)%**
Taxa ANBID				
Taxa ANBID	Diferimento de despesa de ANBID - DIFERIMENTO com vencimento 31/07/20	348.97	(4.30)%	0.00%
Total		**348.97**	**(4.30)%**	**0.00%**
Taxa CETIP				
Taxa CETIP	Despesa de CETIP com pagamento 22/07/20	(1,201.18)	14.79%	(0.00)%
Total		**(1,201.18)**	**14.79%**	**(0.00)%**
Taxa de Administração				
Taxa de Administração	Tx Administração a Pagar em 02/07/2020	(4,695.03)	57.83%	(0.01)%
Total		**(4,695.03)**	**57.83%**	**(0.01)%**
Taxa de Custódia				
Taxa de Custódia	Tx Custódia Bruta a Pagar em 07/07/2020	(1,000.00)	12.32%	(0.00)%
Total		**(1,000.00)**	**12.32%**	**(0.00)%**
Taxa SELIC				

Contas a Pagar/Receber

Contas a Pagar / Receber	Contas a Pagar / Receber	Valor	% S/ Total CPR	% S/ Total
Taxa SELIC	Despesa de Custo Selic com pagamento 27/07/20	(189.27)	2.33%	(0.00)%
Total		**(189.27)**	**2.33%**	**(0.00)%**
	Total Geral	**(8,119.32)**	**100.00%**	**(0.01)%**

Tesouraria

Descrição	Valor	% S/ Tesouraria	% S/ Total
Saldo em Tesouraria	14,007.05	100.00%	0.02%
	14,007.05	**100.00%**	**0.02%**

Rentabilidade

Rentabilidade

Indexador	Benchmark	Rent. Real	Variação Diária	Variação Mensal	Variação Anual	Últimos 6 Meses	Últimos 12 Meses	Últimos 24 Meses	Últimos 36 Meses
Cota líquida			0.0014513%	0.2457%	1.6231%	1.6231%	4.5363%	10.7802%	18.5164%
CDI	17.1916%	(0.0070)%	0.0084417%	0.2152%	1.7632%	1.7632%	4.6200%	11.2308%	19.4261%
IBOVESPA	(0.2045)%	0.7163%	(0.7098005)%	8.7563%	(17.8040)%	(17.8040)%	(5.8548)%	30.6384%	51.1245%
IGP-M	1.9681%	(0.0722)%	0.0737394%	1.4994%	4.4180%	4.4180%	7.2828%	14.3201%	22.0860%
PTAXV	(0.3722)%	0.3929%	(0.3899028)%	1.8931%	35.0038%	35.0038%	40.8209%	41.2632%	65.1372%

Patrimônio

Qtd. de Cotas	Valor da cota bruta de performance	Valor da Cota Liquida	Patrimônio	Tipo Cota
28,376,262.22160839	2.04997712	2.04997712	58,170,688.38	F

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Highly Confidential Info

Cliente	Data da Posição	Cota Liberada	Tipo da Posição	Moeda	Cotação
ONIX DC PLAN FIRF PREVIDENCIARIO	30/06/2020	Sim	F	REAL	

Renda Fixa

Código	Aquisição	Emitente	Ativo	MTM %aa	Tx Over	Tx%aa	Index.	Emissão	Vencto.	Qtd.	PU	Valor Aplicação	Valor Resgate	Valor Bruto	Imp.	Valor Líquido	% S/ RF	% S/ Total
DEBS																		
B123020	11/06/2014	GEPA	1106106	3.211370%	0.342762%	7.006497%	IPCA	20/05/2014	20/05/2021	520.0000	4,692.44492222	5,239,874.88	0.00	2,440,071.36	0.00	2,440,071.36	1.98%	1.98%
5183552	03/10/2012	CMGT	790667	3.592467%	(0.525576)%	4.703251%	IPCA	15/02/2012	15/02/2022	565.0000	1,093.31067200	664,553.88	0.00	617,720.53	0.00	617,720.53	0.50%	0.50%
B534302	04/05/2017	TIET	1427725	2.773766%	8.209045%	6.801315%	IPC-A	15/04/2017	15/04/2024	900,000.0000	1.25252800	900,000.00	0.00	1,127,275.20	0.00	1,127,275.20	0.92%	0.92%
Total										**901,085.0000**		**6,804,428.76**	**0.00**	**4,185,067.09**	**0.00**	**4,185,067.09**	**3.40%**	**3.40%**
NTNB																		
B937733	16/08/2019	TESOURO	1292736	(0.472482)%	(0.740240)%	2.104792%	IPC-A	06/01/2016	15/05/2021	1,290.0000	3,504.54763700	4,511,076.74	0.00	4,520,866.45	0.00	4,520,866.45	3.67%	3.67%
C135059	21/05/2020	TESOURO	1292736	(0.472482)%	(0.740240)%	1.005453%	IPC-A	06/01/2016	15/05/2021	100.0000	3,504.54763700	346,260.55	0.00	350,454.76	0.00	350,454.76	0.28%	0.28%
B900307	25/06/2019	TESOURO	1292736	(0.472482)%	(0.740240)%	2.412510%	IPC-A	06/01/2016	15/05/2021	22.0000	3,504.54763700	76,119.02	0.00	77,100.05	0.00	77,100.05	0.06%	0.06%
B591664	28/09/2017	TESOURO	736585	0.530031%	(1.936715)%	4.396669%	IPC-A	15/02/2012	15/08/2022	1,142.0000	3,741.42735700	3,696,813.93	0.00	4,272,710.04	0.00	4,272,710.04	3.47%	3.47%
B900310	25/06/2019	TESOURO	736585	0.530031%	(1.936715)%	2.698007%	IPC-A	15/02/2012	15/08/2022	1,865.0000	3,741.42735700	6,732,822.75	0.00	6,977,762.02	0.00	6,977,762.02	5.66%	5.66%
B918707	23/07/2019	TESOURO	736585	0.530031%	(1.936715)%	2.280203%	IPC-A	15/02/2012	15/08/2022	223.0000	3,741.42735700	816,450.99	0.00	834,338.30	0.00	834,338.30	0.68%	0.68%
B937734	16/08/2019	TESOURO	736585	0.530031%	(1.936715)%	2.482010%	IPC-A	15/02/2012	15/08/2022	247.0000	3,741.42735700	878,613.90	0.00	924,132.56	0.00	924,132.56	0.75%	0.75%
B937735	16/08/2019	TESOURO	736585	0.530031%	(1.936715)%	2.482010%	IPC-A	15/02/2012	15/08/2022	64.0000	3,741.42735700	227,657.04	0.00	239,451.35	0.00	239,451.35	0.19%	0.19%
B937739	16/08/2019	TESOURO	736585	0.530031%	(1.936715)%	2.482010%	IPC-A	15/02/2012	15/08/2022	174.0000	3,741.42735700	618,942.59	0.00	651,008.36	0.00	651,008.36	0.53%	0.53%
B854919	11/04/2019	TESOURO	736585	0.530031%	(1.936715)%	3.670009%	IPC-A	15/02/2012	15/08/2022	700.0000	3,741.42735700	2,423,407.62	0.00	2,618,999.15	0.00	2,618,999.15	2.13%	2.13%
C150736	10/06/2020	TESOURO	736585	0.530031%	(1.936715)%	0.971275%	IPC-A	15/02/2012	15/08/2022	140.0000	3,741.42735700	518,485.35	0.00	523,799.83	0.00	523,799.83	0.43%	0.43%
B539353	17/05/2017	TESOURO	1049971	0.847530%	1.288082%	5.016638%	IPC-A	15/01/2014	15/05/2023	360.0000	3,791.95317600	1,131,488.89	0.00	1,365,103.14	0.00	1,365,103.14	1.11%	1.11%
C150737	10/06/2020	TESOURO	1049971	0.847530%	1.288082%	1.203535%	IPC-A	15/01/2014	15/05/2023	100.0000	3,791.95317600	375,047.82	0.00	379,195.32	0.00	379,195.32	0.31%	0.31%
B900311	25/06/2019	TESOURO	1049971	0.847530%	1.288082%	2.860021%	IPC-A	15/01/2014	15/05/2023	332.0000	3,791.95317600	1,199,879.07	0.00	1,258,928.45	0.00	1,258,928.45	1.02%	1.02%
B755239	15/10/2018	TESOURO	1049971	0.847530%	1.288082%	4.930008%	IPC-A	15/01/2014	15/05/2023	134.0000	3,791.95317600	450,319.62	0.00	508,121.73	0.00	508,121.73	0.41%	0.41%
B755237	15/10/2018	TESOURO	1049971	0.847530%	1.288082%	4.930008%	IPC-A	15/01/2014	15/05/2023	450.0000	3,791.95317600	1,512,267.38	0.00	1,706,378.93	0.00	1,706,378.93	1.39%	1.39%
B755233	15/10/2018	TESOURO	1049971	0.847530%	1.288082%	4.930008%	IPC-A	15/01/2014	15/05/2023	150.0000	3,791.95317600	504,089.13	0.00	568,792.98	0.00	568,792.98	0.46%	0.46%
B683538	16/05/2018	TESOURO	1049971	0.847530%	1.288082%	4.709325%	IPC-A	15/01/2014	15/05/2023	500.0000	3,791.95317600	1,623,629.35	0.00	1,895,976.59	0.00	1,895,976.59	1.54%	1.54%
B645017	16/02/2018	TESOURO	1049971	0.847530%	1.288082%	4.658082%	IPC-A	15/01/2014	15/05/2023	500.0000	3,791.95317600	1,643,829.14	0.00	1,895,976.59	0.00	1,895,976.59	1.54%	1.54%
C1610A	14/11/2019	TESOURO	350831	1.630007%	0.679659%	2.179008%	IPC-A	15/10/2003	15/08/2024	277.0000	3,929.16480300	1,062,437.17	0.00	1,088,378.65	0.00	1,088,378.65	0.88%	0.88%
B939862	20/08/2019	TESOURO	350831	1.630007%	0.679659%	2.827111%	IPC-A	15/10/2003	15/08/2024	205.0000	3,929.16480300	759,387.09	0.00	805,478.78	0.00	805,478.78	0.65%	0.65%
B539348	17/05/2017	TESOURO	350831	1.630007%	0.679659%	4.987099%	IPC-A	15/10/2003	15/08/2024	238.0000	3,929.16480300	765,717.59	0.00	935,141.22	0.00	935,141.22	0.76%	0.76%
B600539	20/10/2017	TESOURO	350831	1.630007%	0.679659%	4.438959%	IPC-A	15/10/2003	15/08/2024	9.0000	3,929.16480300	29,850.38	0.00	35,362.48	0.00	35,362.48	0.03%	0.03%
B900308	25/06/2019	TESOURO	350831	1.630007%	0.679659%	3.090020%	IPC-A	15/10/2003	15/08/2024	393.0000	3,929.16480300	1,466,836.04	0.00	1,544,161.77	0.00	1,544,161.77	1.25%	1.25%
B854920	11/04/2019	TESOURO	350831	1.630007%	0.679659%	4.126002%	IPC-A	15/10/2003	15/08/2024	350.0000	3,929.16480300	1,229,910.53	0.00	1,375,207.68	0.00	1,375,207.68	1.12%	1.12%
B739351	14/09/2018	TESOURO	350831	1.630007%	0.679659%	5.857004%	IPC-A	15/10/2003	15/08/2024	290.0000	3,929.16480300	919,947.14	0.00	1,139,457.79	0.00	1,139,457.79	0.92%	0.92%
B600917	23/10/2017	TESOURO	350831	1.630007%	0.679659%	4.427400%	IPC-A	15/10/2003	15/08/2024	1,204.0000	3,929.16480300	3,997,314.52	0.00	4,730,714.42	0.00	4,730,714.42	3.84%	3.84%
C154769	16/06/2020	TESOURO	1794530	2.002749%	4.399524%	2.071276%	IPCA	08/01/2020	15/05/2025	165.0000	3,905.45673700	641,187.80	0.00	644,400.36	0.00	644,400.36	0.52%	0.52%
C100429	30/03/2020	TESOURO	1794530	2.002749%	4.399524%	3.396501%	IPCA	08/01/2020	15/05/2025	310.0000	3,905.45673700	1,167,539.33	0.00	1,210,691.59	0.00	1,210,691.59	0.98%	0.98%
C132310	18/05/2020	TESOURO	1794530	2.002749%	4.399524%	2.885235%	IPCA	08/01/2020	15/05/2025	50.0000	3,905.45673700	187,390.51	0.00	195,272.84	0.00	195,272.84	0.16%	0.16%
B592604	29/09/2017	TESOURO	1298335	2.351287%	3.717070%	4.690077%	IPCA	20/01/2016	15/08/2026	1,250.0000	4,017.72828300	4,117,795.36	0.00	5,022,160.35	0.00	5,022,160.35	4.08%	4.08%
B538580	16/05/2017	TESOURO	1298335	2.351287%	3.717070%	5.093118%	IPCA	20/01/2016	15/08/2026	205.0000	4,017.72828300	659,452.71	0.00	823,634.30	0.00	823,634.30	0.67%	0.67%
B433507	16/08/2016	TESOURO	1298335	2.351287%	3.717070%	5.726949%	IPCA	20/01/2016	15/08/2026	17.0000	4,017.72828300	50,550.48	0.00	68,301.38	0.00	68,301.38	0.06%	0.06%
B959022	17/09/2019	TESOURO	1514271	2.872910%	7.327518%	3.243302%	IPCA	10/01/2018	15/08/2028	145.0000	4,093.70807300	568,896.56	0.00	593,587.67	0.00	593,587.67	0.48%	0.48%

Renda Fixa

Código	Aquisição	Emitente	Ativo	MTM %aa	Tx Over	Tx%aa	Index.	Emissão	Vencto.	Qtd.	PU	Valor Aplicação	Valor Resgate	Valor Bruto	Imp.	Valor Líquido	% S/ RF	% S/ Total
C5022	19/11/2019	TESOURO	1514271	2.872910%	7.327518%	2.799512%	IPCA	10/01/2018	15/08/2028	300.0000	4,093.70807300	1,224,449.64	0.00	1,228,112.42	0.00	1,228,112.42	1.00%	1.00%
B824810	19/02/2019	TESOURO	1514271	2.872910%	7.327518%	4.198187%	IPCA	10/01/2018	15/08/2028	300.0000	4,093.70807300	1,083,398.75	0.00	1,228,112.42	0.00	1,228,112.42	1.00%	1.00%
B522752	31/03/2017	TESOURO	539110	3.220001%	8.397476%	5.150604%	IPC-A	10/02/2010	15/08/2030	166.0000	4,139.42441900	539,349.14	0.00	687,144.45	0.00	687,144.45	0.56%	0.56%
B600902	23/10/2017	TESOURO	539110	3.220001%	8.397476%	4.858393%	IPC-A	10/02/2010	15/08/2030	80.0000	4,139.42441900	269,656.17	0.00	331,153.95	0.00	331,153.95	0.27%	0.27%
B600903	23/10/2017	TESOURO	539110	3.220001%	8.397476%	4.858393%	IPC-A	10/02/2010	15/08/2030	15.0000	4,139.42441900	50,560.53	0.00	62,091.37	0.00	62,091.37	0.05%	0.05%
B600904	23/10/2017	TESOURO	539110	3.220001%	8.397476%	4.858393%	IPC-A	10/02/2010	15/08/2030	50.0000	4,139.42441900	168,535.11	0.00	206,971.22	0.00	206,971.22	0.17%	0.17%
B477805	07/12/2016	TESOURO	539110	3.220001%	8.397476%	6.199467%	IPC-A	10/02/2010	15/08/2030	67.0000	4,139.42441900	198,031.21	0.00	277,341.44	0.00	277,341.44	0.23%	0.23%
C46315	16/01/2020	TESOURO	539110	3.220001%	8.397476%	3.068795%	IPC-A	10/02/2010	15/08/2030	750.0000	4,139.42441900	3,172,711.97	0.00	3,104,568.31	0.00	3,104,568.31	2.52%	2.52%
C158098	19/06/2020	TESOURO	539110	3.220001%	8.397476%	3.345191%	IPC-A	10/02/2010	15/08/2030	35.0000	4,139.42441900	143,251.40	0.00	144,879.85	0.00	144,879.85	0.12%	0.12%
B600901	23/10/2017	TESOURO	539110	3.220001%	8.397476%	4.858393%	IPC-A	10/02/2010	15/08/2030	90.0000	4,139.42441900	303,363.19	0.00	372,548.20	0.00	372,548.20	0.30%	0.30%
B592922	02/10/2017	TESOURO	202374	3.752506%	6.155994%	4.985576%	IPC-A	07/03/2006	15/05/2035	586.0000	4,143.62447300	2,010,603.70	0.00	2,428,163.94	0.00	2,428,163.94	1.97%	1.97%
B340834	02/12/2015	TESOURO	202374	3.752506%	6.155994%	7.195906%	IPC-A	07/03/2006	15/05/2035	1,766.0000	4,143.62447300	4,286,002.31	0.00	7,317,640.82	0.00	7,317,640.82	5.94%	5.94%
B600905	23/10/2017	TESOURO	556151	4.048302%	8.805836%	4.968881%	IPC-A	10/02/2010	15/08/2040	560.0000	4,233.28490700	1,941,417.41	0.00	2,370,639.55	0.00	2,370,639.55	1.92%	1.92%
B592453	29/09/2017	TESOURO	556151	4.048302%	8.805836%	5.022757%	IPC-A	10/02/2010	15/08/2040	150.0000	4,233.28490700	514,066.81	0.00	634,992.74	0.00	634,992.74	0.52%	0.52%
B591662	28/09/2017	TESOURO	556151	4.048302%	8.805836%	5.022484%	IPC-A	10/02/2010	15/08/2040	50.0000	4,233.28490700	171,314.52	0.00	211,664.25	0.00	211,664.25	0.17%	0.17%
B379358	24/03/2016	TESOURO	556151	4.048302%	8.805836%	6.378953%	IPC-A	10/02/2010	15/08/2040	194.0000	4,233.28490700	532,096.48	0.00	821,257.27	0.00	821,257.27	0.67%	0.67%
B379350	24/03/2016	TESOURO	556151	4.048302%	8.805836%	6.378953%	IPC-A	10/02/2010	15/08/2040	300.0000	4,233.28490700	822,829.60	0.00	1,269,985.47	0.00	1,269,985.47	1.03%	1.03%
C130289	14/05/2020	TESOURO	556151	4.048302%	8.805836%	4.617003%	IPC-A	10/02/2010	15/08/2040	60.0000	4,233.28490700	236,434.53	0.00	253,997.09	0.00	253,997.09	0.21%	0.21%
B900312	25/06/2019	TESOURO	556151	4.048302%	8.805836%	3.722003%	IPC-A	10/02/2010	15/08/2040	141.0000	4,233.28490700	613,438.71	0.00	596,893.17	0.00	596,893.17	0.48%	0.48%
B46172	23/12/2013	TESOURO	154665	4.194303%	18.549399%	6.531894%	IPC-A	15/08/2004	15/05/2045	2,686.0000	4,220.43439100	5,926,001.45	0.00	11,336,086.77	0.00	11,336,086.77	9.20%	9.20%
B324420	20/10/2015	TESOURO	508162	4.199993%	21.943354%	7.410929%	IPC-A	10/02/2010	15/08/2050	2,500.0000	4,363.35479700	5,698,987.63	0.00	10,908,386.99	0.00	10,908,386.99	8.85%	8.85%
B726171	16/08/2018	TESOURO	508162	4.199993%	21.943354%	5.601615%	IPC-A	10/02/2010	15/08/2050	1,576.0000	4,363.35479700	5,240,554.42	0.00	6,876,647.16	0.00	6,876,647.16	5.58%	5.58%
C150735	10/06/2020	TESOURO	508162	4.199993%	21.943354%	4.134093%	IPC-A	10/02/2010	15/08/2050	80.0000	4,363.35479700	351,540.99	0.00	349,068.38	0.00	349,068.38	0.28%	0.28%
C135058	21/05/2020	TESOURO	508162	4.199993%	21.943354%	4.444864%	IPC-A	10/02/2010	15/08/2050	60.0000	4,363.35479700	251,509.59	0.00	261,801.29	0.00	261,801.29	0.21%	0.21%
C132308	18/05/2020	TESOURO	508162	4.199993%	21.943354%	4.563963%	IPC-A	10/02/2010	15/08/2050	100.0000	4,363.35479700	411,748.03	0.00	436,335.48	0.00	436,335.48	0.35%	0.35%
C130291	14/05/2020	TESOURO	508162	4.199993%	21.943354%	4.659993%	IPC-A	10/02/2010	15/08/2050	80.0000	4,363.35479700	324,699.40	0.00	349,068.38	0.00	349,068.38	0.28%	0.28%
B900315	25/06/2019	TESOURO	1180602	4.209396%	23.067991%	3.826995%	IPC-A	15/01/2015	15/05/2055	127.0000	4,380.79407800	583,720.03	0.00	556,360.85	0.00	556,360.85	0.45%	0.45%
B600912	23/10/2017	TESOURO	1180602	4.209396%	23.067991%	5.040544%	IPC-A	15/01/2015	15/05/2055	260.0000	4,380.79407800	930,332.50	0.00	1,139,006.46	0.00	1,139,006.46	0.92%	0.92%
B433504	16/08/2016	TESOURO	1180602	4.209396%	23.067991%	5.629962%	IPC-A	15/01/2015	15/05/2055	51.0000	4,380.79407800	160,239.38	0.00	223,420.50	0.00	223,420.50	0.18%	0.18%
B301338	19/08/2015	TESOURO	1180602	4.209396%	23.067991%	6.629485%	IPC-A	15/01/2015	15/05/2055	556.0000	4,380.79407800	1,392,847.55	0.00	2,435,721.51	0.00	2,435,721.51	1.98%	1.98%
C72398	18/02/2020	TESOURO	1180602	4.209396%	23.067991%	3.392338%	IPC-A	15/01/2015	15/05/2055	120.0000	4,380.79407800	611,267.53	0.00	525,695.29	0.00	525,695.29	0.43%	0.43%
B854922	11/04/2019	TESOURO	1180602	4.209396%	23.067991%	4.554994%	IPC-A	15/01/2015	15/05/2055	300.0000	4,380.79407800	1,227,456.65	0.00	1,314,238.22	0.00	1,314,238.22	1.07%	1.07%
Total										**27,757.0000**		**88,303,830.42**	**0.00**	**112,041,043.09**	**0.00**	**112,041,043.09**	**90.94%**	**90.94%**
Total Geral										**928,842.0000**		**95,108,259.18**	**0.00**	**116,226,110.18**	**0.00**	**116,226,110.18**	**94.34%**	**94.34%**

Operações Compromissadas

Código	Aquisição	Emitente	Ativo	MTM %aa	Tx Over	Tx%aa	Index.	Emissão	Vencto.	Resgate	Quantidade	PU	Valor Aplicação	Valor Resgate	Valor Bruto	Imp.	Valor Líquido	% S/ RF	% S/ Total
LTNO																			
C165235	29/06/2020	TESOURO	1883011	0.000000%	0.249753%	2.120000%	PRE	05/07/2019	01/10/2021	30/06/2020	0.0000	959.61302509	0.00	6,962,952.11	0.00	0.00	0.00	0.00%	0.00%
C166221	30/06/2020	TESOURO	1883763	0.000000%	0.000000%	2.120000%	PRE	05/07/2019	01/10/2021	01/07/2020	7,253.0000	960.00942036	6,962,948.33	6,963,527.99	6,962,948.32	0.00	6,962,948.32	5.65%	5.65%
Total											7,253,0000		6,962,948.33	13,926,480.10	6,962,948.32	0.00	6,962,948.32	5.65%	5.65%
Total Geral											**7,253.0000**		**6,962,948.33**	**13,926,480.10**	**6,962,948.32**	**0.00**	**6,962,948.32**	**5.65%**	**5.65%**

Contas a Pagar/Receber

Contas a Pagar / Receber	Contas a Pagar / Receber	Valor	% S/ Total CPR	% S/ Total
Auditoria				
Auditoria	Despesa de Auditoria com pagamento 15/04/21	(1,438.31)	8.38%	(0.00)%
Total		**(1,438.31)**	**8.38%**	**(0.00)%**
Bancárias				
Bancárias	Despesa de Tarifa de Liquidação Financeira com pagamento 07/07/20	(159.00)	0.93%	(0.00)%

Contas a Pagar/Receber

Contas a Pagar / Receber	Contas a Pagar / Receber	Valor	% S/ Total CPR	% S/ Total
Total		**(159.00)**	**0.93%**	**(0.00)%**
Pagamento de CBLC				
Pagamento de CBLC	Despesa de Taxa de Custódia BM&F Bovespa com pagamento 30/07/20	(7.63)	0.04%	(0.00)%
Total		**(7.63)**	**0.04%**	**(0.00)%**
Taxa ANBID				
Taxa ANBID	Diferimento de despesa de ANBID - DIFERIMENTO com vencimento 31/07/20	524.24	(3.05)%	0.00%
Total		**524.24**	**(3.05)%**	**0.00%**
Taxa CETIP				
Taxa CETIP	Despesa de CETIP com pagamento 22/07/20	(1,850.39)	10.78%	(0.00)%
Total		**(1,850.39)**	**10.78%**	**(0.00)%**
Taxa de Administração				
Taxa de Administração	Tx Administração a Pagar em 02/07/2020	(12,188.14)	71.00%	(0.01)%
Total		**(12,188.14)**	**71.00%**	**(0.01)%**
Taxa de Custódia				
Taxa de Custódia	Tx Custódia Bruta a Pagar em 07/07/2020	(1,706.33)	9.94%	(0.00)%
Total		**(1,706.33)**	**9.94%**	**(0.00)%**
Taxa SELIC				
Taxa SELIC	Despesa de Custo Selic com pagamento 27/07/20	(340.22)	1.98%	(0.00)%
Total		**(340.22)**	**1.98%**	**(0.00)%**
	Total Geral	**(17,165.78)**	**100.00%**	**(0.01)%**

Tesouraria

Descrição	Valor	% S/ Tesouraria	% S/ Total
Saldo em Tesouraria	25,961.09	100.00%	0.02%
	25,961.09	**100.00%**	**0.02%**

Rentabilidade

Rentabilidade

Indexador	Benchmark	Rent. Real	Variação Diária	Variação Mensal	Variação Anual	Últimos 6 Meses	Últimos 12 Meses	Últimos 24 Meses	Últimos 36 Meses
Cota líquida			0.2635323%	1.9929%	(1.8347)%	(1.8347)%	4.6578%	34.3830%	45.4531%
CDI	3,121.7994%	0.2551%	0.0084417%	0.2152%	1.7632%	1.7632%	4.6200%	11.2308%	19.4261%
IBOVESPA	(37.1277)%	0.9803%	(0.7098005)%	8.7563%	(17.8040)%	(17.8040)%	(5.8548)%	30.6384%	51.1245%
IGP-M	357.3832%	0.1897%	0.0737394%	1.4994%	4.4180%	4.4180%	7.2828%	14.3201%	22.0860%
PTAXV	(67.5892)%	0.6560%	(0.3899028)%	1.8931%	35.0038%	35.0038%	40.8209%	41.2632%	65.1372%

Patrimônio

Qtd. de Cotas	Valor da cota bruta de performance	Valor da Cota Liquida	Patrimônio	Tipo Cota
50,086,044.47960213	2.45972416	2.45972416	123,197,853.81	F

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Highly Confidential Info

Cliente	Data da Posição	Cota Liberada	Tipo da Posição	Moeda	Cotação
QUARTZ DC PLAN FIRF PREVIDENCIARIO	30/06/2020	Sim	F	REAL	

Futuro

Ativo	Vencto.	Corretora	Qtd.	Ajuste Equalização	Ajuste Valorização	Preço de Mercado	Valor de Mercado	% S/ Futuro	% S/ Total
BMF									
FUT DAP	Q24	BRADESCO S/A CTVM	80	0.00	17,142.55	93,487.29	1,869.75	100.00%	0.00%
Total				**0.00**	**17,142.55**		**1,869.75**	**100.00%**	**0.00%**
Total Geral				**0.00**	**17,142.55**		**1,869.75**	**100.00%**	**0.00%**

Renda Fixa

Código	Aquisição	Emitente	Ativo	MTM %aa	Tx Over	Tx%aa	Index.	Emissão	Vencto.	Qtd.	PU	Valor Aplicação	Valor Resgate	Valor Bruto	Imp.	Valor Líquido	% S/ RF	% S/ Total
CDBP																		
B847562	28/03/2019	VOLKS	1661357	0.990532%	0.529069%	0.000000%	CDI 103	28/03/2019	29/03/2021	4,858.0000	1,056.73002200	4,858,000.00	0.00	5,133,594.45	0.00	5,133,594.45	1.88%	1.90%
B867336	03/05/2019	VOLKS	1675103	1.241849%	0.942948%	0.000000%	CDI 104	03/05/2019	03/11/2021	1,669.0000	1,041.22898900	1,669,000.00	0.00	1,737,811.18	0.00	1,737,811.18	0.64%	0.64%
Total										**6,527.0000**		**6,527,000.00**	**0.00**	**6,871,405.63**	**0.00**	**6,871,405.63**	**2.52%**	**2.54%**
DEBS																		
B877974	21/05/2019	EGIE	1682139	0.893306%	0.365967%	0.140415%	CDI 102.5	17/05/2019	17/11/2020	5,958.0000	399.91224700	5,955,021.00	0.00	2,382,677.17	0.00	2,382,677.17	0.87%	0.88%
B700021	19/06/2018	CPFG	1556152	1,062.581103%	0.754769%	109.706319%	CDI 105.75	18/05/2018	18/05/2021	1,782.0000	993.38337600	1,779,793.02	0.00	1,770,209.18	0.00	1,770,209.18	0.65%	0.65%
B737219	11/09/2018	PCAR	1583405	1.448499%	1.181994%	0.008720%	CDI 106	10/09/2018	10/09/2021	985.0000	993.01577600	985,000.00	0.00	978,120.54	0.00	978,120.54	0.36%	0.36%
B876114	17/05/2019	ELET	1680732	2.382397%	0.081287%	104.697313%	CDI	01/03/2002	25/04/2022	1,251.0000	974.65050700	1,251,000.00	0.00	1,219,287.78	0.00	1,219,287.78	0.45%	0.45%
B626373	27/12/2017	PETR	1465814	1.386768%	0.457182%	0.196954%	CDI 106.75	15/08/2017	15/08/2022	1,005.0000	983.60639800	1,025,592.50	0.00	988,524.43	0.00	988,524.43	0.36%	0.37%
B597672	13/10/2017	CEMAR	1480763	2.049523%	2.656968%	0.128904%	CDI 107	15/09/2017	15/09/2022	32.0000	9,654.01334600	320,000.00	0.00	308,928.43	0.00	308,928.43	0.11%	0.11%
B606693	07/11/2017	ENERGISA	1485928	2.574281%	1.825481%	0.270624%	CDI 107.75	15/10/2017	15/10/2022	304.0000	996.97669300	302,246.06	0.00	303,080.91	0.00	303,080.91	0.11%	0.11%
B604455	31/10/2017	ENERGISA	1485928	2.574281%	1.825481%	0.091251%	CDI 107.75	15/10/2017	15/10/2022	116.0000	996.97669300	116,000.00	0.00	115,649.30	0.00	115,649.30	0.04%	0.04%
B606318	06/11/2017	ENERGISA	1485928	2.574281%	1.825481%	0.190650%	CDI 107.75	15/10/2017	15/10/2022	399.0000	996.97669300	397,816.51	0.00	397,793.70	0.00	397,793.70	0.15%	0.15%
B655514	12/03/2018	ULTRAPAR	1523971	2.390790%	1.103830%	0.016214%	CDI 105.25	05/03/2018	05/03/2023	663.0000	948.82694200	663,356.14	0.00	629,072.26	0.00	629,072.26	0.23%	0.23%
B838587	15/03/2019	COCE	1655291	2.907151%	1.796254%	0.500014%	CDI	15/03/2019	15/03/2023	465.0000	959.51994400	465,000.00	0.00	446,176.77	0.00	446,176.77	0.16%	0.16%
C150721	10/06/2020	LAMERIC	1867341	2.725957%	1.727095%	3.008277%	CDI	02/06/2020	02/06/2023	37.0000	10,117.04070600	370,427.12	0.00	374,330.51	0.00	374,330.51	0.14%	0.14%
B793355	26/12/2018	CLOR	1622601	2.791954%	(1.050533)%	0.920063%	CDI	15/11/2018	15/11/2023	358.0000	796.07148800	358,197.54	0.00	284,993.59	0.00	284,993.59	0.10%	0.11%
B916918	19/07/2019	CEMI	1707118	3.243836%	6.544316%	1.021609%	CDI	15/06/2019	15/06/2024	1,288.0000	948.70128700	1,274,228.70	0.00	1,221,927.26	0.00	1,221,927.26	0.45%	0.45%
B923747	30/07/2019	HAPV	1711634	2.083221%	3.708275%	0.099756%	CDI 109	10/07/2019	10/07/2024	1,632.0000	959.88662000	1,632,000.00	0.00	1,566,534.96	0.00	1,566,534.96	0.57%	0.58%
B945488	28/08/2019	NATURA	1726087	2.559589%	2.010506%	1.009471%	CDI	26/08/2019	26/08/2024	99.0000	9,534.61480700	990,000.00	0.00	943,926.87	0.00	943,926.87	0.35%	0.35%
B841854	20/03/2019	BRML	1657306	2.141438%	7.089681%	0.031084%	CDI 107.5	11/03/2019	11/03/2025	36.0000	9,148.28961100	360,000.00	0.00	329,338.43	0.00	329,338.43	0.12%	0.12%
B820491	12/02/2019	PETR	1642610	1.787415%	5.259283%	0.081634%	CDI 106.25	15/01/2019	15/01/2026	558.0000	930.10776200	558,000.00	0.00	519,000.13	0.00	519,000.13	0.19%	0.19%
Total										**16,968.0000**		**18,803,678.59**	**0.00**	**14,779,572.22**	**0.00**	**14,779,572.22**	**5.41%**	**5.46%**
LF																		
B776064	22/11/2018	BNP	1610483	(0.078600)%	0.260763%	(0.007218)%	CDI 103.7	10/07/2018	10/07/2020	2.0000	583,092.67500200	1,071,391.59	0.00	1,166,185.35	0.00	1,166,185.35	0.43%	0.43%
B719616	02/08/2018	VOT	1570948	0.303924%	0.314014%	0.000000%	CDI 104.5	02/08/2018	03/08/2020	10.0000	166,568.73235800	1,500,000.00	0.00	1,665,687.32	0.00	1,665,687.32	0.61%	0.62%
B718174	31/07/2018	PTSG	1569841	0.278347%	0.310558%	0.000000%	CDI 103.8	31/07/2018	10/08/2020	1.0000	166,531.38050000	150,000.00	0.00	166,531.38	0.00	166,531.38	0.06%	0.06%
B757812	18/10/2018	VOT	1597337	0.434749%	0.329647%	0.000000%	CDI 105	18/10/2018	19/10/2020	7.0000	164,217.34294800	1,050,000.00	0.00	1,149,521.40	0.00	1,149,521.40	0.42%	0.42%
B742056	20/09/2018	CAMR	1587146	0.642756%	0.364475%	0.000000%	CDI 103.5	20/09/2018	20/10/2020	1.0000	164,689.03006100	150,000.00	0.00	164,689.03	0.00	164,689.03	0.06%	0.06%
B759686	23/10/2018	BTOY	1598186	0.697535%	0.357586%	(0.002378)%	CDI 103.5	22/10/2018	22/10/2020	4.0000	163,774.02960300	600,181.32	0.00	655,096.12	0.00	655,096.12	0.24%	0.24%
B760959	24/10/2018	DAY	1599350	0.710828%	0.379235%	0.000000%	CDI 107	24/10/2018	26/10/2020	10.0000	164,170.87475100	1,500,000.00	0.00	1,641,708.75	0.00	1,641,708.75	0.60%	0.61%

Renda Fixa

Código	Aquisição	Emitente	Ativo	MTM %aa	Tx Over	Tx%aa	Index.	Emissão	Vencto.	Qtd.	PU	Valor Aplicação	Valor Resgate	Valor Bruto	Imp.	Valor Líquido	% S/ RF	% S/ Total
B776067	22/11/2018	ABCB	1610563	0.603445%	0.344140%	0.000000%	CDI 104.75	22/11/2018	23/11/2020	2.0000	163,033.45477700	300,000.00	0.00	326,066.91	0.00	326,066.91	0.12%	0.12%
B775334	21/11/2018	VOT	1609970	0.455304%	0.326846%	0.000000%	CDI 105	21/11/2018	23/11/2020	8.0000	163,205.32970400	1,200,000.00	0.00	1,305,642.64	0.00	1,305,642.64	0.48%	0.48%
B780561	30/11/2018	DAY	1613796	0.771136%	0.382157%	0.000000%	CDI 107	30/11/2018	30/11/2020	5.0000	162,942.33468900	750,000.00	0.00	814,711.67	0.00	814,711.67	0.30%	0.30%
B617152	04/12/2017	BRIV	1495582	0.452219%	0.326247%	0.000000%	CDI 105.5	04/12/2017	04/12/2020	3.0000	173,993.15801500	450,000.00	0.00	521,979.47	0.00	521,979.47	0.19%	0.19%
B624889	22/12/2017	SAFRA	1501413	0.647570%	0.345032%	0.000000%	CDI 104	22/12/2017	21/12/2020	4.0000	172,749.27000200	600,000.00	0.00	690,997.08	0.00	690,997.08	0.25%	0.26%
B655030	09/03/2018	BRADESCO	1523597	0.214648%	0.317895%	(0.008825)%	CDI 102.75	07/02/2018	08/02/2021	22.0000	171,309.87970200	3,318,229.25	0.00	3,768,817.35	0.00	3,768,817.35	1.38%	1.39%
B843503	22/03/2019	ABCB	1658689	0.677104%	0.448144%	0.000000%	CDI 104	22/03/2019	22/03/2021	3.0000	159,156.14890100	450,000.00	0.00	477,468.45	0.00	477,468.45	0.17%	0.18%
B624890	22/12/2017	SAFRA	1501412	0.690075%	0.452242%	0.000000%	CDI 104.25	22/12/2017	22/03/2021	4.0000	172,486.79129600	600,000.00	0.00	689,947.17	0.00	689,947.17	0.25%	0.25%
B671603	18/04/2018	CAMR	1535837	0.902546%	0.610125%	0.000000%	CDI 104	18/04/2018	18/04/2021	6.0000	168,501.46464400	900,000.00	0.00	1,011,008.79	0.00	1,011,008.79	0.37%	0.37%
B758909	22/10/2018	BTOY	1598185	0.788650%	0.565273%	0.000000%	CDI 104	22/10/2018	22/04/2021	2.0000	163,171.41033500	300,000.00	0.00	326,342.82	0.00	326,342.82	0.12%	0.12%
B742321	20/09/2018	BITA	1587254	0.234389%	0.351530%	0.000000%	CDI 102.45	20/09/2018	22/04/2021	19.0000	219,394.28570200	3,800,000.00	0.00	4,168,491.43	0.00	4,168,491.43	1.52%	1.54%
B685785	21/05/2018	GMAC	1546388	0.984847%	0.690876%	0.000000%	CDI 104.9	21/05/2018	17/05/2021	1.0000	167,494.60062700	150,000.00	0.00	167,494.60	0.00	167,494.60	0.06%	0.06%
B936050	14/08/2019	BRADESCO	1719090	0.252310%	0.365752%	(0.058800)%	CDI 103	11/05/2018	11/06/2021	64.0000	168,425.44891800	10,409,768.05	0.00	10,779,228.73	0.00	10,779,228.73	3.94%	3.98%
B718173	31/07/2018	PTSG	1569839	0.847951%	0.643323%	0.000000%	CDI 105.2	31/07/2018	31/07/2021	1.0000	165,295.86115300	150,000.00	0.00	165,295.86	0.00	165,295.86	0.06%	0.06%
B742057	20/09/2018	CAMR	1587145	1.134391%	0.870044%	0.000000%	CDI 104.6	20/09/2018	20/09/2021	2.0000	162,921.62951000	300,000.00	0.00	325,843.26	0.00	325,843.26	0.12%	0.12%
B857640	16/04/2019	BITA	1668682	0.305543%	0.428852%	0.000000%	CDI 102.25	16/04/2019	15/10/2021	7.0000	211,270.00480500	1,400,000.00	0.00	1,478,890.03	0.00	1,478,890.03	0.54%	0.55%
B969091	01/10/2019	ABCB	1741966	0.986625%	0.795413%	0.300000%	CDI	01/10/2019	29/10/2021	5.0000	153,450.00431000	750,000.00	0.00	767,250.02	0.00	767,250.02	0.28%	0.28%
B714226	23/07/2018	SAFRA	1567032	0.932332%	0.858219%	0.000000%	CDI 106	23/07/2018	21/01/2022	12.0000	164,807.79148800	1,800,000.00	0.00	1,977,693.50	0.00	1,977,693.50	0.72%	0.73%
B832270	01/03/2019	PTSG	1650800	1.171642%	1.097973%	0.000000%	CDI 104.4	01/03/2019	01/03/2022	1.0000	157,422.50130600	150,000.00	0.00	157,422.50	0.00	157,422.50	0.06%	0.06%
B857134	15/04/2019	BITA	1668148	0.359418%	0.522042%	0.000000%	CDI 102.5	15/04/2019	15/03/2022	7.0000	210,897.43006200	1,400,000.00	0.00	1,476,282.01	0.00	1,476,282.01	0.54%	0.55%
B881163	27/05/2019	BRIV	1684493	0.825632%	0.996519%	0.000000%	CDI 105.25	27/05/2019	27/05/2022	8.0000	155,783.65454100	1,200,000.00	0.00	1,246,269.24	0.00	1,246,269.24	0.46%	0.46%
B801977	11/01/2019	SAFRA	1629879	1.099056%	1.308445%	0.000000%	CDI 106	11/01/2019	11/07/2022	6.0000	211,468.97129600	1,200,000.00	0.00	1,268,813.83	0.00	1,268,813.83	0.46%	0.47%
B827121	21/02/2019	SAFRA	1647023	1.146312%	1.280457%	0.000000%	CDI 106	21/02/2019	22/08/2022	7.0000	157,044.04405700	1,050,000.00	0.00	1,099,308.31	0.00	1,099,308.31	0.40%	0.41%
B960188	18/09/2019	SAFRA	1736183	1.397323%	1.414186%	0.400000%	CDI	18/09/2019	19/09/2022	4.0000	151,914.85462900	600,000.00	0.00	607,659.42	0.00	607,659.42	0.22%	0.22%
B982632	18/10/2019	BRADESCO	1751069	154.222952%	0.587825%	104.500000%	CDI 104.5	18/10/2019	18/10/2022	120.0000	50,968.60788400	6,000,000.00	0.00	6,116,232.95	0.00	6,116,232.95	2.24%	2.26%
B827118	21/02/2019	SAFRA	1647024	1.194463%	1.253858%	0.000000%	CDI 106.25	21/02/2019	21/10/2022	8.0000	156,599.76231300	1,200,000.00	0.00	1,252,798.10	0.00	1,252,798.10	0.46%	0.46%
Total										**366.0000**		**46,449,570.21**	**0.00**	**49,597,375.49**	**0.00**	**49,597,375.49**	**18.13%**	**18.32%**
LFT																		
B316387	28/09/2015	TESOURO	1179214	0.020364%	0.253260%	(0.002500)%	SELIC	09/01/2015	01/03/2021	840.0000	10,653.28178000	6,011,470.53	0.00	8,948,756.70	0.00	8,948,756.70	3.27%	3.31%
B597975	16/10/2017	TESOURO	1226686	0.023398%	0.253260%	0.005806%	SELIC	08/05/2015	01/09/2021	3,825.0000	10,651.79012100	34,994,027.67	0.00	40,743,097.21	0.00	40,743,097.21	14.90%	15.05%
B387024	15/04/2016	TESOURO	1226686	0.023398%	0.253260%	0.021631%	SELIC	08/05/2015	01/09/2021	6.0000	10,651.79012100	46,082.68	0.00	63,910.74	0.00	63,910.74	0.02%	0.02%
B401904	01/06/2016	TESOURO	1293426	0.024052%	0.262264%	0.028212%	SELIC	08/01/2016	01/03/2022	514.0000	10,650.44762800	4,010,714.43	0.00	5,474,330.08	0.00	5,474,330.08	2.00%	2.02%
B640427	02/02/2018	TESOURO	1505262	0.031718%	0.256264%	0.006751%	SELIC	01/07/2000	01/03/2024	4,000.0000	10,642.28612000	37,355,003.82	0.00	42,569,144.48	0.00	42,569,144.48	15.57%	15.72%
Total										**9,185.0000**		**82,417,299.13**	**0.00**	**97,799,239.21**	**0.00**	**97,799,239.21**	**35.76%**	**36.12%**
Total Geral										**33,046.0000**		**154,197,547.93**	**0.00**	**169,047,592.55**	**0.00**	**169,047,592.55**	**61.82%**	**62.43%**

Operações Compromissadas

Código	Aquisição	Emitente	Ativo	MTM %aa	Tx Over	Tx%aa	Index.	Emissão	Vencto.	Resgate	Quantidade	PU	Valor Aplicação	Valor Resgate	Valor Bruto	Imp.	Valor Líquido	% S/ RF	% S/ Total
LTNO																			
C165194	29/06/2020	TESOURO	1882972	0.000000%	0.252085%	2.140000%	PRE	30/07/2018	01/07/2022	30/06/2020	0.0000	920.51162620	0.00	104,284,762.13	0.00	0.00	0.00	0.00%	0.00%
C166455	30/06/2020	TESOURO	1883969	0.000000%	0.000000%	2.140000%	PRE	30/07/2018	01/07/2022	01/07/2020	113,191.0000	921.64571397	104,322,000.01	104,330,766.00	104,322,000.00	0.00	104,322,000.00	38.16%	38.53%
Total											113.191,0000		104,322,000.01	208,615,528.13	104,322,000.00	0.00	104,322,000.00	38.16%	38.53%
Total Geral											**113,191.0000**		**104,322,000.01**	**208,615,528.13**	**104,322,000.00**	**0.00**	**104,322,000.00**	**38.16%**	**38.53%**

Swap

							Passivo				Ativo								
Código	Corretora	Data de Partida	Início Valoriz.	Vencto.	Principal	Contra Partida	Index.	MTM %aa	Taxa %aa	Valor	Index.	MTM %aa	Taxa %aa	Valor	Aprop. Acum. Bruta	IRRF	Aprop. Acum. Líquida	% S/ Swap	% S/ Total
25575	BRADESCO	12/11/2013	18/11/2013	15/08/2024	1,200,000.00	RNC	IPCA	3,129.03%	6.18%	3,013,566.74	CDI	0.00%	0.00%	2,189,678.13	(823,888.61)	0.00	(823,888.61)	31.70%	(0.30)%
25579	BRADESCO	13/11/2013	13/11/2013	15/08/2024	810,000.00	ATV	IPCA	3,203.15%	6.11%	2,017,821.58	CDI	0.00%	0.00%	1,479,074.10	(538,747.48)	0.00	(538,747.48)	20.73%	(0.20)%

Swap

							Passivo				Ativo								
Código	Corretora	Data de Partida	Início Valoriz.	Vencto.	Principal	Contra Partida	Index.	MTM %aa	Taxa %aa	Valor	Index.	MTM %aa	Taxa %aa	Valor	Aprop. Acum. Bruta	IRRF	Aprop. Acum. Líquida	% S/ Swap	% S/ Total
25646	BRADESCO	18/11/2013	18/11/2013	15/08/2024	1,900,000.00	HSBC	IPCA	3,141.62%	6.04%	4,703,510.25	CDI	0.00%	0.00%	3,466,990.38	(1,236,519.87)	0.00	(1,236,519.87)	47.57%	(0.46)%
					3,910,000.00										**(2,599,155.96)**	**0.00**	**(2,599,155.96)**	**100.00%**	**(0.96)%**

Contas a Pagar/Receber

Contas a Pagar / Receber	Contas a Pagar / Receber	Valor	% S/ Total CPR	% S/ Total
Ajuste de Futuros				
Ajuste de Futuros	Ajuste Credor de Futuros	17,142.55	(185.89)%	0.01%
Total		**17,142.55**	**(185.89)%**	**0.01%**
Auditoria				
Auditoria	Despesa de Auditoria com pagamento 15/04/21	(1,794.85)	19.46%	(0.00)%
Total		**(1,794.85)**	**19.46%**	**(0.00)%**
Bancárias				
Bancárias	Despesa de Tarifa de Liquidação Financeira com pagamento 07/07/20	(144.00)	1.56%	(0.00)%
Total		**(144.00)**	**1.56%**	**(0.00)%**
Pagamento de CBLC				
Pagamento de CBLC	Despesa de Taxa de Custódia BM&F Bovespa com pagamento 30/07/20	(7.63)	0.08%	(0.00)%
Total		**(7.63)**	**0.08%**	**(0.00)%**
Taxa ANBID				
Taxa ANBID	Diferimento de despesa de ANBID - DIFERIMENTO com vencimento 31/07/20	614.66	(6.67)%	0.00%
Total		**614.66**	**(6.67)%**	**0.00%**
Taxa CETIP				
Taxa CETIP	Despesa de CETIP com pagamento 22/07/20	(2,341.69)	25.39%	(0.00)%
Total		**(2,341.69)**	**25.39%**	**(0.00)%**
Taxa de Administração				
Taxa de Administração	Tx Administração a Pagar em 02/07/2020	(18,260.35)	198.02%	(0.01)%
Total		**(18,260.35)**	**198.02%**	**(0.01)%**
Taxa de Custódia				
Taxa de Custódia	Tx Custódia Bruta a Pagar em 07/07/2020	(3,834.66)	41.58%	(0.00)%
Total		**(3,834.66)**	**41.58%**	**(0.00)%**
Taxa de Permanência de Futuros				
Taxa de Permanência de Futuros	Taxa de Permanência do ativo FUT DAP na corretora BRADESCO a pagar em 31/07/2020	(0.72)	0.01%	(0.00)%
Total		**(0.72)**	**0.01%**	**(0.00)%**
Taxa SELIC				
Taxa SELIC	Despesa de Custo Selic com pagamento 27/07/20	(595.00)	6.45%	(0.00)%
Total		**(595.00)**	**6.45%**	**(0.00)%**
	Total Geral	**(9,221.69)**	**100.00%**	**(0.00)%**

Tesouraria

Descrição	Valor	% S/ Tesouraria	% S/ Total
Saldo em Tesouraria	2,610.01	100.00%	0.00%
	2,610.01	**100.00%**	**0.00%**

Rentabilidade

Rentabilidade

Indexador	Benchmark	Rent. Real	Variação Diária	Variação Mensal	Variação Anual	Últimos 6 Meses	Últimos 12 Meses	Últimos 24 Meses	Últimos 36 Meses
Cota líquida			0.0192875%	0.2325%	1.5056%	1.5056%	4.2105%	10.7519%	19.8495%
CDI	228.4789%	0.0108%	0.0084417%	0.2152%	1.7632%	1.7632%	4.6200%	11.2308%	19.4261%
IBOVESPA	(2.7173)%	0.7343%	(0.7098005)%	8.7563%	(17.8040)%	(17.8040)%	(5.8548)%	30.6384%	51.1245%
IGP-M	26.1562%	(0.0544)%	0.0737394%	1.4994%	4.4180%	4.4180%	7.2828%	14.3201%	22.0860%
PTAXV	(4.9467)%	0.4108%	(0.3899028)%	1.8931%	35.0038%	35.0038%	40.8209%	41.2632%	65.1372%

Patrimônio

Qtd. de Cotas	Valor da cota bruta de performance	Valor da Cota Liquida	Patrimônio	Tipo Cota
131,324,670.85861930	2.06178948	2.06178948	270,763,824.91	F

BNY MELLON

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Highly Confidential Info

Cliente	Data da Posição	Cota Liberada	Tipo da Posição	Moeda	Cotação
SAPPHIRE DC PLAN FIRF PREVIDENCIARIO	30/06/2020	Sim	F	REAL	

Renda Fixa

Código	Aquisição	Emitente	Ativo	MTM %aa	Tx Over	Tx%aa	Index.	Emissão	Vencto.	Qtd.	PU	Valor Aplicação	Valor Resgate	Valor Bruto	Imp.	Valor Líquido	% S/ RF	% S/ Total
CDBP																		
B749872	03/10/2018	VOLKS	1591464	0.840360%	0.388872%	0.000000%	CDI 104.75	03/10/2018	02/10/2020	4,182.0000	1,096.38234500	4,182,000.00	0.00	4,585,070.97	0.00	4,585,070.97	1.54%	1.54%
B903323	28/06/2019	VOLKS	1697975	1.050621%	0.655871%	0.000000%	CDI 104.5	28/06/2019	28/06/2021	6,542.0000	1,037.55795400	6,542,000.00	0.00	6,787,704.14	0.00	6,787,704.14	2.29%	2.28%
Total										**10,724.0000**		**10,724,000.00**	**0.00**	**11,372,775.11**	**0.00**	**11,372,775.11**	**3.83%**	**3.83%**
DEBS																		
B458269	20/10/2016	NCFP	1372755	0.878804%	0.404137%	0.000001%	CDI 112	11/10/2016	23/12/2020	181.0000	10,163.94459300	1,816,390.31	0.00	1,839,673.97	0.00	1,839,673.97	0.62%	0.62%
B826777	21/02/2019	ESTC	1646936	2.699812%	0.623157%	0.618521%	CDI	15/02/2019	15/02/2022	302.0000	9,804.29887700	3,020,000.00	0.00	2,960,898.26	0.00	2,960,898.26	1.00%	1.00%
B823286	15/02/2019	MYPK	1644315	2.955196%	(1.026433)%	0.772503%	CDI	11/02/2019	11/02/2024	1,820.0000	950.10991700	1,820,000.00	0.00	1,729,200.05	0.00	1,729,200.05	0.58%	0.58%
B826778	21/02/2019	ESTC	1646935	2.668080%	3.483032%	0.807558%	CDI	15/02/2019	15/02/2024	302.0000	9,586.19003500	3,020,000.00	0.00	2,895,029.39	0.00	2,895,029.39	0.97%	0.97%
B831227	28/02/2019	CTBC	1650052	2.183350%	5.694904%	0.645779%	CDI	15/02/2019	15/02/2024	89.0000	9,591.58553600	890,000.00	0.00	853,651.11	0.00	853,651.11	0.29%	0.29%
B997734	07/11/2019	BKBR	1760800	3.331270%	1.467206%	1.423345%	CDI	15/10/2019	15/10/2024	2,290.0000	930.56786800	2,290,000.00	0.00	2,131,000.42	0.00	2,131,000.42	0.72%	0.72%
C5429	19/11/2019	APBR	1766031	2.782559%	0.266614%	1.540546%	CDI	15/10/2019	15/06/2027	1,118.0000	946.27132700	1,084,173.57	0.00	1,057,931.34	0.00	1,057,931.34	0.36%	0.36%
Total										**6,102.0000**		**13,940,563.88**	**0.00**	**13,467,384.54**	**0.00**	**13,467,384.54**	**4.54%**	**4.53%**
LF																		
B808853	23/01/2019	BRADESCO	1634485	0.056428%	0.281107%	(0.066697)%	CDI 103	14/07/2017	14/08/2020	7.0000	179,372.91368900	1,167,758.67	0.00	1,255,610.40	0.00	1,255,610.40	0.42%	0.42%
B831230	28/02/2019	BTOY	1649298	0.767417%	0.462948%	0.000000%	CDI 103	28/02/2019	28/02/2021	4.0000	212,790.60488300	800,000.00	0.00	851,162.42	0.00	851,162.42	0.29%	0.29%
B835937	12/03/2019	DAY	1653231	0.931853%	0.533419%	0.000000%	CDI 106.45	12/03/2019	15/03/2021	11.0000	212,625.74760400	2,200,000.00	0.00	2,338,883.22	0.00	2,338,883.22	0.79%	0.79%
B881471	27/05/2019	VOT	1684429	0.554191%	0.495883%	0.000000%	CDI 104.5	27/05/2019	27/05/2021	25.0000	209,857.89974500	5,000,000.00	0.00	5,246,447.49	0.00	5,246,447.49	1.77%	1.77%
B885289	03/06/2019	VOT	1687142	0.559093%	0.498347%	0.000000%	CDI 104.5	03/06/2019	04/06/2021	37.0000	209,555.71839000	7,400,000.00	0.00	7,753,561.58	0.00	7,753,561.58	2.61%	2.61%
B936644	15/08/2019	VOT	1719801	0.730908%	0.585188%	0.308500%	CDI	15/08/2019	16/08/2021	37.0000	207,107.92926100	7,400,000.00	0.00	7,662,993.38	0.00	7,662,993.38	2.58%	2.58%
B965908	26/09/2019	SICR	1739823	1.003291%	0.794160%	0.420000%	CDI	26/09/2019	27/09/2021	10.0000	205,309.42949000	2,000,000.00	0.00	2,053,094.29	0.00	2,053,094.29	0.69%	0.69%
B975945	10/10/2019	SICR	1746498	1.025636%	0.826137%	0.420000%	CDI	10/10/2019	11/10/2021	14.0000	204,742.19021000	2,800,000.00	0.00	2,866,390.66	0.00	2,866,390.66	0.96%	0.96%
B979774	15/10/2019	BRADESCO	1749068	0.381051%	0.464497%	0.168900%	CDI	15/10/2019	15/10/2021	23.0000	205,264.02649300	4,600,000.00	0.00	4,721,072.61	0.00	4,721,072.61	1.59%	1.59%
B985869	23/10/2019	BCSF	1753031	0.455374%	0.513118%	0.340089%	CDI	22/10/2019	28/10/2021	111.0000	50,194.09816100	5,551,233.17	0.00	5,571,544.90	0.00	5,571,544.90	1.88%	1.88%
B982617	18/10/2019	CNHC	1750270	1.294231%	0.974743%	0.330000%	CDI	18/10/2019	28/10/2021	5.0000	203,318.98108900	1,000,000.00	0.00	1,016,594.91	0.00	1,016,594.91	0.34%	0.34%
B831231	28/02/2019	BTOY	1649231	1.155774%	1.073997%	0.000000%	CDI 103.4	28/02/2019	28/02/2022	7.0000	209,868.85003100	1,400,000.00	0.00	1,469,081.95	0.00	1,469,081.95	0.49%	0.49%
B840523	19/03/2019	SAFRA	1656675	1.004650%	1.010607%	0.000000%	CDI 105.5	19/03/2019	18/03/2022	28.0000	209,979.27751000	5,600,000.00	0.00	5,879,419.77	0.00	5,879,419.77	1.98%	1.98%
B867922	06/05/2019	SAFRA	1675506	1.047745%	1.129208%	0.000000%	CDI 105.5	06/05/2019	02/05/2022	9.0000	207,839.75859000	1,800,000.00	0.00	1,870,557.83	0.00	1,870,557.83	0.63%	0.63%
B915975	18/07/2019	BRADESCO	1706822	0.405175%	0.635791%	(0.002125)%	CDI 103.3	12/06/2019	29/07/2022	20.0000	208,379.61002200	4,025,769.48	0.00	4,167,592.20	0.00	4,167,592.20	1.40%	1.40%
B957600	13/09/2019	SAFRA	1734208	1.390601%	1.435699%	0.400000%	CDI	13/09/2019	13/09/2022	3.0000	202,762.45944400	600,000.00	0.00	608,287.38	0.00	608,287.38	0.20%	0.20%
Total										**351.0000**		**53,344,761.32**	**0.00**	**55,332,294.99**	**0.00**	**55,332,294.99**	**18.62%**	**18.63%**
LFSC																		
B934595	13/08/2019	ITUB	1718369	1.643773%	0.430316%	1.123368%	SELIC	08/01/2019	15/01/2050	1.0000	480,610.00158400	533,267.56	0.00	480,610.00	0.00	480,610.00	0.16%	0.16%
B965041	25/09/2019	ITUB	1739296	1.643773%	0.430316%	1.126900%	SELIC	08/01/2019	15/01/2050	2.0000	480,610.00158400	1,074,344.65	0.00	961,220.00	0.00	961,220.00	0.32%	0.32%
B935667	14/08/2019	ITUB	1718369	1.643773%	0.430316%	1.123363%	SELIC	08/01/2019	15/01/2050	1.0000	480,610.00158400	533,413.22	0.00	480,610.00	0.00	480,610.00	0.16%	0.16%
Total										**4.0000**		**2,141,025.43**	**0.00**	**1,922,440.00**	**0.00**	**1,922,440.00**	**0.64%**	**0.65%**
LFSN																		
B332611	10/11/2015	BRADESCO	1276771	0.569909%	14.830496%	0.000000%	CDI 115	10/11/2015	10/11/2022	9.0000	456,774.37115100	2,700,000.00	0.00	4,110,969.34	0.00	4,110,969.34	1.38%	1.38%
B719511	02/08/2018	BRADESCO	1570867	1.240324%	50.330729%	0.000000%	CDI 108.75	02/08/2018	01/08/2025	17.0000	305,585.54119700	5,100,000.00	0.00	5,194,954.20	0.00	5,194,954.20	1.75%	1.75%

Renda Fixa

Código	Aquisição	Emitente	Ativo	MTM %aa	Tx Over	Tx%aa	Index.	Emissão	Vencto.	Qtd.	PU	Valor Aplicação	Valor Resgate	Valor Bruto	Imp.	Valor Líquido	% S/ RF	% S/ Total
Total										**26.0000**		**7,800,000.00**	**0.00**	**9,305,923.54**	**0.00**	**9,305,923.54**	**3.13%**	**3.13%**
LFT																		
C138615	26/05/2020	TESOURO	1119099	0.017602%	0.253260%	0.014053%	SELIC	18/07/2014	01/09/2020	100.0000	10,654.38987000	1,062,781.45	0.00	1,065,438.99	0.00	1,065,438.99	0.36%	0.36%
C147153	05/06/2020	TESOURO	1119099	0.017602%	0.253260%	0.015479%	SELIC	18/07/2014	01/09/2020	297.0000	10,654.38987000	3,159,330.00	0.00	3,164,353.79	0.00	3,164,353.79	1.07%	1.07%
C86465	09/03/2020	TESOURO	1119099	0.017602%	0.253260%	0.009600%	SELIC	18/07/2014	01/09/2020	209.0000	10,654.38987000	2,205,000.22	0.00	2,226,767.48	0.00	2,226,767.48	0.75%	0.75%
B326775	26/10/2015	TESOURO	1179214	0.020364%	0.253260%	(0.002496)%	SELIC	09/01/2015	01/03/2021	243.0000	10,653.28178000	1,756,468.17	0.00	2,588,747.47	0.00	2,588,747.47	0.87%	0.87%
B880639	24/05/2019	TESOURO	1179214	0.020364%	0.253260%	0.004378%	SELIC	09/01/2015	01/03/2021	1,451.0000	10,653.28178000	14,689,104.63	0.00	15,457,911.86	0.00	15,457,911.86	5.20%	5.20%
C120638	29/04/2020	TESOURO	1179214	0.020364%	0.253260%	0.017364%	SELIC	09/01/2015	01/03/2021	12.0000	10,653.28178000	127,241.79	0.00	127,839.38	0.00	127,839.38	0.04%	0.04%
C122889	04/05/2020	TESOURO	1179214	0.020364%	0.253260%	0.017532%	SELIC	09/01/2015	01/03/2021	162.0000	10,653.28178000	1,718,252.99	0.00	1,725,831.65	0.00	1,725,831.65	0.58%	0.58%
C130663	14/05/2020	TESOURO	1179214	0.020364%	0.253260%	0.017603%	SELIC	09/01/2015	01/03/2021	1.0000	10,653.28178000	10,617.10	0.00	10,653.28	0.00	10,653.28	0.00%	0.00%
C139574	27/05/2020	TESOURO	1179214	0.020364%	0.253260%	0.018037%	SELIC	09/01/2015	01/03/2021	301.0000	10,653.28178000	3,199,021.54	0.00	3,206,637.82	0.00	3,206,637.82	1.08%	1.08%
C143856	02/06/2020	TESOURO	1179214	0.020364%	0.253260%	0.018154%	SELIC	09/01/2015	01/03/2021	2.0000	10,653.28178000	21,265.65	0.00	21,306.56	0.00	21,306.56	0.01%	0.01%
C145970	04/06/2020	TESOURO	1179214	0.020364%	0.253260%	0.018077%	SELIC	09/01/2015	01/03/2021	21.0000	10,653.28178000	223,340.41	0.00	223,718.92	0.00	223,718.92	0.08%	0.08%
C148523	08/06/2020	TESOURO	1179214	0.020364%	0.253260%	0.018136%	SELIC	09/01/2015	01/03/2021	5.0000	10,653.28178000	53,188.41	0.00	53,266.41	0.00	53,266.41	0.02%	0.02%
B984616	22/10/2019	TESOURO	1226686	0.023398%	0.253260%	0.005396%	SELIC	08/05/2015	01/09/2021	513.0000	10,651.79012100	5,322,423.67	0.00	5,464,368.33	0.00	5,464,368.33	1.84%	1.84%
B910359	10/07/2019	TESOURO	1226686	0.023398%	0.253260%	0.005592%	SELIC	08/05/2015	01/09/2021	292.0000	10,651.79012100	2,979,292.97	0.00	3,110,322.72	0.00	3,110,322.72	1.05%	1.05%
B925192	31/07/2019	TESOURO	1226686	0.023398%	0.253260%	0.005562%	SELIC	08/05/2015	01/09/2021	132.0000	10,651.79012100	1,351,791.40	0.00	1,406,036.30	0.00	1,406,036.30	0.47%	0.47%
C112382	16/04/2020	TESOURO	1226686	0.023398%	0.253260%	0.018126%	SELIC	08/05/2015	01/09/2021	5.0000	10,651.79012100	52,951.55	0.00	53,258.95	0.00	53,258.95	0.02%	0.02%
B908007	05/07/2019	TESOURO	1226686	0.023398%	0.253260%	0.005561%	SELIC	08/05/2015	01/09/2021	13.0000	10,651.79012100	132,541.84	0.00	138,473.27	0.00	138,473.27	0.05%	0.05%
B979502	15/10/2019	TESOURO	1226686	0.023398%	0.253260%	0.005499%	SELIC	08/05/2015	01/09/2021	39.0000	10,651.79012100	404,205.48	0.00	415,419.81	0.00	415,419.81	0.14%	0.14%
C156131	17/06/2020	TESOURO	1226686	0.023398%	0.253260%	0.022131%	SELIC	08/05/2015	01/09/2021	1.0000	10,651.79012100	10,643.47	0.00	10,651.79	0.00	10,651.79	0.00%	0.00%
B906989	04/07/2019	TESOURO	1226686	0.023398%	0.253260%	0.005550%	SELIC	08/05/2015	01/09/2021	45.0000	10,651.79012100	458,685.73	0.00	479,330.56	0.00	479,330.56	0.16%	0.16%
B378907	23/03/2016	TESOURO	1226686	0.023398%	0.253260%	0.016800%	SELIC	08/05/2015	01/09/2021	1,395.0000	10,651.79012100	10,627,207.33	0.00	14,859,247.22	0.00	14,859,247.22	5.00%	5.00%
B859079	17/04/2019	TESOURO	1226686	0.023398%	0.253260%	0.005643%	SELIC	08/05/2015	01/09/2021	311.0000	10,651.79012100	3,128,893.57	0.00	3,312,706.73	0.00	3,312,706.73	1.12%	1.12%
B832336	01/03/2019	TESOURO	1226686	0.023398%	0.253260%	0.005963%	SELIC	08/05/2015	01/09/2021	6,941.0000	10,651.79012100	69,299,757.63	0.00	73,934,075.23	0.00	73,934,075.23	24.89%	24.89%
B734094	03/09/2018	TESOURO	1226686	0.023398%	0.253260%	0.007223%	SELIC	08/05/2015	01/09/2021	3,958.0000	10,651.79012100	38,335,965.96	0.00	42,159,785.30	0.00	42,159,785.30	14.19%	14.19%
B973105	07/10/2019	TESOURO	1226686	0.023398%	0.253260%	0.005482%	SELIC	08/05/2015	01/09/2021	818.0000	10,651.79012100	8,467,333.04	0.00	8,713,164.32	0.00	8,713,164.32	2.93%	2.93%
C160710	23/06/2020	TESOURO	1226686	0.023398%	0.253260%	0.022089%	SELIC	08/05/2015	01/09/2021	3.0000	10,651.79012100	31,942.24	0.00	31,955.37	0.00	31,955.37	0.01%	0.01%
B890729	11/06/2019	TESOURO	1226686	0.023398%	0.253260%	0.005570%	SELIC	08/05/2015	01/09/2021	296.0000	10,651.79012100	3,005,260.55	0.00	3,152,929.88	0.00	3,152,929.88	1.06%	1.06%
B953087	06/09/2019	TESOURO	1226686	0.023398%	0.253260%	0.005454%	SELIC	08/05/2015	01/09/2021	519.0000	10,651.79012100	5,347,886.29	0.00	5,528,279.07	0.00	5,528,279.07	1.86%	1.86%
C13531	02/12/2019	TESOURO	1293426	0.024052%	0.262264%	0.008056%	SELIC	08/01/2016	01/03/2022	274.0000	10,650.44762800	2,858,075.18	0.00	2,918,222.65	0.00	2,918,222.65	0.98%	0.98%
B830011	27/02/2019	TESOURO	1293426	0.024052%	0.262264%	0.008739%	SELIC	08/01/2016	01/03/2022	129.0000	10,650.44762800	1,287,171.68	0.00	1,373,907.74	0.00	1,373,907.74	0.46%	0.46%
C132606	18/05/2020	TESOURO	1341448	0.026377%	0.256262%	0.025010%	SELIC	01/07/2000	01/09/2022	2.0000	10,648.51912500	21,229.61	0.00	21,297.04	0.00	21,297.04	0.01%	0.01%
C72747	18/02/2020	TESOURO	1341448	0.026377%	0.256262%	0.012005%	SELIC	01/07/2000	01/09/2022	2.0000	10,648.51912500	21,054.06	0.00	21,297.04	0.00	21,297.04	0.01%	0.01%
C81892	03/03/2020	TESOURO	1341448	0.026377%	0.256262%	0.016727%	SELIC	01/07/2000	01/09/2022	2.0000	10,648.51912500	21,078.85	0.00	21,297.04	0.00	21,297.04	0.01%	0.01%
C82574	04/03/2020	TESOURO	1399504	0.028421%	0.265270%	0.020155%	SELIC	01/07/2000	01/03/2023	21.0000	10,646.56931300	221,323.14	0.00	223,577.96	0.00	223,577.96	0.08%	0.08%
C105451	06/04/2020	TESOURO	1399504	0.028421%	0.265270%	0.022143%	SELIC	01/07/2000	01/03/2023	60.0000	10,646.56931300	634,532.79	0.00	638,794.16	0.00	638,794.16	0.22%	0.22%
C110030	14/04/2020	TESOURO	1399504	0.028421%	0.265270%	0.025436%	SELIC	01/07/2000	01/03/2023	8.0000	10,646.56931300	84,656.95	0.00	85,172.55	0.00	85,172.55	0.03%	0.03%
C127770	11/05/2020	TESOURO	1399504	0.028421%	0.265270%	0.027657%	SELIC	01/07/2000	01/03/2023	324.0000	10,646.56931300	3,436,555.38	0.00	3,449,488.46	0.00	3,449,488.46	1.16%	1.16%
C153883	15/06/2020	TESOURO	1399504	0.028421%	0.265270%	0.028148%	SELIC	01/07/2000	01/03/2023	2.0000	10,646.56931300	21,271.42	0.00	21,293.14	0.00	21,293.14	0.01%	0.01%
C46317	16/01/2020	TESOURO	1399504	0.028421%	0.265270%	0.011958%	SELIC	01/07/2000	01/03/2023	117.0000	10,646.56931300	1,226,841.46	0.00	1,245,648.61	0.00	1,245,648.61	0.42%	0.42%
C80249	02/03/2020	TESOURO	1399504	0.028421%	0.265270%	0.019465%	SELIC	01/07/2000	01/03/2023	20.0000	10,646.56931300	210,719.94	0.00	212,931.39	0.00	212,931.39	0.07%	0.07%
C77073	26/02/2020	TESOURO	1399504	0.028421%	0.265270%	0.017053%	SELIC	01/07/2000	01/03/2023	61.0000	10,646.56931300	642,429.77	0.00	649,440.73	0.00	649,440.73	0.22%	0.22%
C97832	25/03/2020	TESOURO	1453033	0.041724%	0.268275%	0.033417%	SELIC	13/07/2017	01/09/2023	1.0000	10,644.71539400	10,562.31	0.00	10,644.72	0.00	10,644.72	0.00%	0.00%
C115429	22/04/2020	TESOURO	1453033	0.041724%	0.268275%	0.038662%	SELIC	13/07/2017	01/09/2023	3.0000	10,644.71539400	31,763.35	0.00	31,934.15	0.00	31,934.15	0.01%	0.01%
C117567	24/04/2020	TESOURO	1453033	0.041724%	0.268275%	0.038783%	SELIC	13/07/2017	01/09/2023	35.0000	10,644.71539400	370,677.48	0.00	372,565.04	0.00	372,565.04	0.13%	0.13%
C127015	08/05/2020	TESOURO	1453033	0.041724%	0.268275%	0.040229%	SELIC	13/07/2017	01/09/2023	3.0000	10,644.71539400	31,811.06	0.00	31,934.15	0.00	31,934.15	0.01%	0.01%
C144747	03/06/2020	TESOURO	1453033	0.041724%	0.268275%	0.041269%	SELIC	13/07/2017	01/09/2023	33.0000	10,644.71539400	350,635.19	0.00	351,275.61	0.00	351,275.61	0.12%	0.12%
C157235	18/06/2020	TESOURO	1453033	0.041724%	0.268275%	0.041405%	SELIC	13/07/2017	01/09/2023	27.0000	10,644.71539400	287,212.42	0.00	287,407.32	0.00	287,407.32	0.10%	0.10%
C159412	22/06/2020	TESOURO	1453033	0.041724%	0.268275%	0.041445%	SELIC	13/07/2017	01/09/2023	7.0000	10,644.71539400	74,475.20	0.00	74,513.01	0.00	74,513.01	0.03%	0.03%
C64708	06/02/2020	TESOURO	1453033	0.041724%	0.268275%	0.025129%	SELIC	13/07/2017	01/09/2023	62.0000	10,644.71539400	651,704.83	0.00	659,972.35	0.00	659,972.35	0.22%	0.22%

Renda Fixa

Código	Aquisição	Emitente	Ativo	MTM %aa	Tx Over	Tx%aa	Index.	Emissão	Vencto.	Qtd.	PU	Valor Aplicação	Valor Resgate	Valor Bruto	Imp.	Valor Líquido	% S/ RF	% S/ Total
C67810	11/02/2020	TESOURO	1453033	0.041724%	0.268275%	0.025157%	SELIC	13/07/2017	01/09/2023	8.0000	10,644.71539400	84,131.83	0.00	85,157.72	0.00	85,157.72	0.03%	0.03%
C103557	02/04/2020	TESOURO	1453033	0.041724%	0.268275%	0.033798%	SELIC	13/07/2017	01/09/2023	2.0000	10,644.71539400	21,142.56	0.00	21,289.43	0.00	21,289.43	0.01%	0.01%
C71713	17/02/2020	TESOURO	1453033	0.041724%	0.268275%	0.025894%	SELIC	13/07/2017	01/09/2023	19.0000	10,644.71539400	199,937.70	0.00	202,249.59	0.00	202,249.59	0.07%	0.07%
Total										**19,307.0000**		**189,983,389.24**	**0.00**	**205,653,790.06**	**0.00**	**205,653,790.06**	**69.26%**	**69.22%**
Total Geral										**36,514.0000**		**277,933,739.87**	**0.00**	**297,054,608.24**	**0.00**	**297,054,608.24**	**100.02%**	**99.99%**

Contas a Pagar/Receber

Contas a Pagar / Receber	Contas a Pagar / Receber	Valor	% S/ Total CPR	% S/ Total
Auditoria				
Auditoria	Despesa de Auditoria com pagamento 15/04/21	(1,794.85)	5.90%	(0.00)%
Total		**(1,794.85)**	**5.90%**	**(0.00)%**
Bancárias				
Bancárias	Despesa de Tarifa de Liquidação Financeira com pagamento 07/07/20	(63.00)	0.21%	(0.00)%
Total		**(63.00)**	**0.21%**	**(0.00)%**
Pagamento de CBLC				
Pagamento de CBLC	Despesa de Taxa de Custódia BM&F Bovespa com pagamento 30/07/20	(7.63)	0.03%	(0.00)%
Total		**(7.63)**	**0.03%**	**(0.00)%**
Taxa ANBID				
Taxa ANBID	Diferimento de despesa de ANBID - DIFERIMENTO com vencimento 31/07/20	614.66	(2.02)%	0.00%
Total		**614.66**	**(2.02)%**	**0.00%**
Taxa CETIP				
Taxa CETIP	Despesa de CETIP com pagamento 22/07/20	(2,320.99)	7.63%	(0.00)%
Total		**(2,320.99)**	**7.63%**	**(0.00)%**
Taxa de Administração				
Taxa de Administração	Tx Administração a Pagar em 02/07/2020	(22,185.91)	72.90%	(0.01)%
Total		**(22,185.91)**	**72.90%**	**(0.01)%**
Taxa de Custódia				
Taxa de Custódia	Tx Custódia Bruta a Pagar em 07/07/2020	(4,141.40)	13.61%	(0.00)%
Total		**(4,141.40)**	**13.61%**	**(0.00)%**
Taxa SELIC				
Taxa SELIC	Despesa de Custo Selic com pagamento 27/07/20	(533.15)	1.75%	(0.00)%
Total		**(533.15)**	**1.75%**	**(0.00)%**
	Total Geral	**(30,432.27)**	**100.00%**	**(0.01)%**

Tesouraria

Descrição	Valor	% S/ Tesouraria	% S/ Total
Saldo em Tesouraria	57,881.74	100.00%	0.02%
	57,881.74	**100.00%**	**0.02%**

Rentabilidade

Rentabilidade

Indexador	Benchmark	Rent. Real	Variação Diária	Variação Mensal	Variação Anual	Últimos 6 Meses	Últimos 12 Meses	Últimos 24 Meses	Últimos 36 Meses
Cota líquida			0.0479842%	0.2756%	1.1911%	1.1911%	3.8573%	10.3523%	19.0720%
CDI	568.4206%	0.0395%	0.0084417%	0.2152%	1.7632%	1.7632%	4.6200%	11.2308%	19.4261%
IBOVESPA	(6.7602)%	0.7632%	(0.7098005)%	8.7563%	(17.8040)%	(17.8040)%	(5.8548)%	30.6384%	51.1245%
IGP-M	65.0727%	(0.0257)%	0.0737394%	1.4994%	4.4180%	4.4180%	7.2828%	14.3201%	22.0860%

Rentabilidade

Indexador	Benchmark	Rent. Real	Variação Diária	Variação Mensal	Variação Anual	Últimos 6 Meses	Últimos 12 Meses	Últimos 24 Meses	Últimos 36 Meses
PTAXV	(12.3067)%	0.4396%	(0.3899028)%	1.8931%	35.0038%	35.0038%	40.8209%	41.2632%	65.1372%

Patrimônio

Qtd. de Cotas	Valor da cota bruta de performance	Valor da Cota Liquida	Patrimônio	Tipo Cota
145,571,782.60446629	2.04079426	2.04079426	297,082,057.71	F

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Highly Confidential Info

Cliente	Data da Posição	Cota Liberada	Tipo da Posição	Moeda	Cotação
TURQUOISE PREVISIEMENS PLAN FIA PREV	30/06/2020	Sim	F	REAL	

Fundo

Código	Fundo	CNPJ	Instituição	Qtd. de Cotas	Qtd. Bloqueada	Valor da Cota	Aplic. / Resg.	Valor Atual	Imp.	Valor Líquido	% S/ Fundo	% S/ Total
Renda Variável												
ITAIDXIB	ITAÚ INDEX AÇÕES IBR	10.263.584/0001-41	ITAU UNI	5,736,700.09155904	0.00000000	25.21865800	0.00	144,671,877.66	0.00	144,671,877.66	100.00%	99.26%
Total				**5,736,700.09155904**				**144,671,877.66**	**0.00**	**144,671,877.66**	**100.00%**	**99.26%**
Total Geral				**5,736,700.09155904**				**144,671,877.66**	**0.00**	**144,671,877.66**	**100.00%**	**99.26%**

Renda Fixa

Código	Aquisição	Emitente	Ativo	MTM %aa	Tx Over	Tx%aa	Index.	Emissão	Vencto.	Qtd.	PU	Valor Aplicação	Valor Resgate	Valor Bruto	Imp.	Valor Líquido	% S/ RF	% S/ Total
LFT																		
C133681	19/05/2020	TESOURO	1119099	0.017602%	0.253260%	0.014128%	SELIC	18/07/2014	01/09/2020	1.0000	10,654.38987000	10,621.76	0.00	10,654.39	0.00	10,654.39	1.45%	0.01%
C94371	19/03/2020	TESOURO	1341448	0.026377%	0.256262%	0.018320%	SELIC	01/07/2000	01/09/2022	1.0000	10,648.51912500	10,559.53	0.00	10,648.52	0.00	10,648.52	1.45%	0.01%
C52503	23/01/2020	TESOURO	1399504	0.028421%	0.265270%	0.012067%	SELIC	01/07/2000	01/03/2023	56.0000	10,646.56931300	587,707.49	0.00	596,207.88	0.00	596,207.88	81.16%	0.41%
C46628	16/01/2020	TESOURO	1453033	0.041724%	0.268275%	0.024053%	SELIC	13/07/2017	01/09/2023	10.0000	10,644.71539400	104,847.13	0.00	106,447.15	0.00	106,447.15	14.49%	0.07%
C71759	17/02/2020	TESOURO	1453033	0.041724%	0.268275%	0.025894%	SELIC	13/07/2017	01/09/2023	1.0000	10,644.71539400	10,523.04	0.00	10,644.72	0.00	10,644.72	1.45%	0.01%
Total										**69.0000**		**724,258.95**	**0.00**	**734,602.66**	**0.00**	**734,602.66**	**100.00%**	**0.50%**
Total Geral										**69.0000**		**724,258.95**	**0.00**	**734,602.66**	**0.00**	**734,602.66**	**100.00%**	**0.50%**

Contas a Pagar/Receber

Contas a Pagar/Receber	Contas a Pagar/Receber	Valor	% S/ Total CPR	% S/ Total
Auditoria				
Auditoria	Despesa de Auditoria com pagamento 15/04/21	(932.50)	(0.32)%	(0.00)%
Total		**(932.50)**	**(0.32)%**	**(0.00)%**
Bancárias				
Bancárias	Despesa de Tarifa de Liquidação Financeira com pagamento 07/07/20	(51.00)	(0.02)%	(0.00)%
Total		**(51.00)**	**(0.02)%**	**(0.00)%**
Dividendos				
Dividendos	Receb. Divid. 0.61 de VIVT4 s/ 9,130 em 31/12/2049	5,577.50	1.88%	0.00%
Dividendos	Receb. Divid. 0.62 de FLRY3 s/ 22,200 em 15/12/2020	13,859.10	4.68%	0.01%
Total		**19,436.60**	**6.57%**	**0.01%**
Juros s/ Capital				
Juros s/ Capital	Receb. Juros s/ Cap. 0.16 de HAPV3 s/ 6,679 em 30/12/2020	1,037.66	0.35%	0.00%
Juros s/ Capital	Receb. Juros s/ Cap. 0.16 de VIVT4 s/ 30,030 em 31/12/2049	4,953.22	1.67%	0.00%
Juros s/ Capital	Receb. Juros s/ Cap. 0.21 de SULA11 s/ 20,023 em 16/04/2021	4,138.45	1.40%	0.00%
Juros s/ Capital	Receb. Juros s/ Cap. 0.21 de VIVT4 s/ 9,130 em 31/12/2049	1,952.12	0.66%	0.00%
Juros s/ Capital	Receb. Juros s/ Cap. 0.28 de SULA11 s/ 25,723 em 31/12/2049	7,302.39	2.47%	0.01%
Juros s/ Capital	Receb. Juros s/ Cap. 0.35 de VIVT4 s/ 10,175 em 31/12/2049	3,543.06	1.20%	0.00%
Juros s/ Capital	Receb. Juros s/ Cap. 0.43 de VIVT4 s/ 10,175 em 31/12/2049	4,351.12	1.47%	0.00%
Juros s/ Capital	Receb. Juros s/ Cap. 0.16 de HAPV3 s/ 17,943 em 30/12/2020	2,865.28	0.97%	0.00%

Contas a Pagar/Receber

Contas a Pagar / Receber	Contas a Pagar / Receber	Valor	% S/ Total CPR	% S/ Total
Juros s/ Capital	Receb. Juros s/ Cap. 0.46 de BRDT3 s/ 48,262 em 30/12/2020	22,383.55	7.56%	0.02%
Juros s/ Capital	Receb. Juros s/ Cap. 0.59 de VIVT4 s/ 10,175 em 31/12/2049	6,016.98	2.03%	0.00%
Juros s/ Capital	Receb. Juros s/ Cap. 0.80 de BRAP4 s/ 9,975 em 31/12/2049	7,972.83	2.69%	0.01%
Juros s/ Capital	Receb. Juros s/ Cap. 1.41 de VALE3 s/ 145,192 em 31/12/2049	205,354.39	69.40%	0.14%
Juros s/ Capital	Receb. Juros s/ Cap. 0.43 de EGIE3 s/ 3,065 em 01/07/2020	1,329.79	0.45%	0.00%
Juros s/ Capital	Receb. Juros s/ Cap. 0.15 de SULA11 s/ 21,223 em 31/12/2049	3,288.56	1.11%	0.00%
Juros s/ Capital	Receb. Juros s/ Cap. 0.15 de MULT3 s/ 35,758 em 30/12/2020	5,395.44	1.82%	0.00%
Juros s/ Capital	Receb. Juros s/ Cap. 0.14 de CMIG4 s/ 41,403 em 30/12/2020	5,678.68	1.92%	0.00%
Juros s/ Capital	Receb. Juros s/ Cap. 0.14 de CMIG4 s/ 41,403 em 30/12/2020	5,678.68	1.92%	0.00%
Juros s/ Capital	Receb. Juros s/ Cap. 0.14 de CMIG3 s/ 8,727 em 30/12/2020	1,196.96	0.40%	0.00%
Juros s/ Capital	Receb. Juros s/ Cap. 0.14 de CMIG3 s/ 8,727 em 30/12/2020	1,196.96	0.40%	0.00%
Juros s/ Capital	Receb. Juros s/ Cap. 0.13 de MULT3 s/ 34,886 em 30/12/2020	4,680.69	1.58%	0.00%
Juros s/ Capital	Receb. Juros s/ Cap. 0.09 de RENT3 s/ 40,167 em 05/01/2021	3,575.13	1.21%	0.00%
Juros s/ Capital	Receb. Juros s/ Cap. 0.07 de MGLU3 s/ 14,428 em 31/12/2049	1,062.00	0.36%	0.00%
Juros s/ Capital	Receb. Juros s/ Cap. 0.07 de LREN3 s/ 56,236 em 31/12/2049	4,141.11	1.40%	0.00%
Juros s/ Capital	Receb. Juros s/ Cap. 0.04 de MGLU3 s/ 30,490 em 31/12/2049	1,091.21	0.37%	0.00%
Juros s/ Capital	Receb. Juros s/ Cap. 0.03 de WEGE3 s/ 53,299 em 12/08/2020	1,611.51	0.54%	0.00%
Total		**311,797.77**	**105.37%**	**0.21%**
Taxa ANBID				
Taxa ANBID	Diferimento de despesa de ANBID - DIFERIMENTO com vencimento 31/07/20	524.24	0.18%	0.00%
Total		**524.24**	**0.18%**	**0.00%**
Taxa CETIP				
Taxa CETIP	Despesa de CETIP com pagamento 22/07/20	(1,919.60)	(0.65)%	(0.00)%
Total		**(1,919.60)**	**(0.65)%**	**(0.00)%**
Taxa de Administração				
Taxa de Administração	Tx Administração a Pagar em 02/07/2020	(18,010.53)	(6.09)%	(0.01)%
Total		**(18,010.53)**	**(6.09)%**	**(0.01)%**
Taxa de Administração - Manual				
Taxa de Administração - Manual	Taxa de Administração - abril/2020 a Pagar em 24/12/2025	(12,903.03)	(4.36)%	(0.01)%
Total		**(12,903.03)**	**(4.36)%**	**(0.01)%**
Taxa de Custódia				
Taxa de Custódia	Tx Custódia Bruta a Pagar em 07/07/2020	(2,017.17)	(0.68)%	(0.00)%
Total		**(2,017.17)**	**(0.68)%**	**(0.00)%**
Taxa SELIC				
Taxa SELIC	Despesa de Custo Selic com pagamento 27/07/20	(7.92)	(0.00)%	(0.00)%
Total		**(7.92)**	**(0.00)%**	**(0.00)%**
	Total Geral	**295,916.86**	**100.00%**	**0.20%**

Tesouraria

Descrição	Valor	% S/ Tesouraria	% S/ Total
Saldo em Tesouraria	55,227.74	100.00%	0.04%
	55,227.74	**100.00%**	**0.04%**

Rentabilidade

Rentabilidade

Indexador	Benchmark	Rent. Real	Variação Diária	Variação Mensal	Variação Anual	Últimos 6 Meses	Últimos 12 Meses	Últimos 24 Meses	Últimos 36 Meses
Cota líquida			(0.6394065)%	8.8921%	(17.3259)%	(17.3259)%	(6.4103)%	27.4979%	45.8272%
CDI	(7,574.3993)%	(0.6478)%	0.0084417%	0.2152%	1.7632%	1.7632%	4.6200%	11.2308%	19.4261%
IBOVESPA	90.0826%	0.0709%	(0.7098005)%	8.7563%	(17.8040)%	(17.8040)%	(5.8548)%	30.6384%	51.1245%
IGP-M	(867.1163)%	(0.7126)%	0.0737394%	1.4994%	4.4180%	4.4180%	7.2828%	14.3201%	22.0860%
PTAXV	163.9913%	(0.2505)%	(0.3899028)%	1.8931%	35.0038%	35.0038%	40.8209%	41.2632%	65.1372%

Patrimônio

Qtd. de Cotas	Valor da cota bruta de performance	Valor da Cota Liquida	Patrimônio	Tipo Cota
84,763,063.26256987	1.71958893	1.71958893	145,757,624.92	F