

FUNDAÇÃO ASSISTENCIAL DOS EMPREGADOS DA CESAN-FAECES

DEMONSTRATIVO DOS INVESTIMENTOS DO SEGUNDO SEMESTRE DE 2023

PLANO DE BENEFÍCIO DEFINIDO	MÊS 07/2023		MÊS 08/2023		MÊS 09/2023		MÊS 10/2023		MÊS 11/2023		MÊS 12/2023	
	% SOBRE TOT.APLIC.	VALOR APLICADO (RS)	% SOBRE TOT.APLIC.	VALOR APLICADO (RS)	% SOBRE TOT.APLIC.	VALOR APLICADO (RS)	% SOBRE TOT.APLIC.	VALOR APLICADO (RS)	% SOBRE TOT.APLIC.	VALOR APLICADO (RS)	% SOBRE TOT.APLIC.	VALOR APLICADO (RS)
CARTEIRA PRÓPRIA	0,99%	3.959.645,19	1,00%	3.975.725,60	1,06%	4.170.476,04	1,08%	4.248.128,38	1,07%	4.292.264,50	1,04%	4.220.447,03
IMOBILIÁRIO	0,20%	793.000,00	0,20%	793.000,00	0,20%	793.000,00	0,20%	793.000,00	0,20%	793.000,00	0,20%	793.000,00
OPER PARTICIPANTES	0,79%	3.166.645,19	0,80%	3.182.725,60	0,85%	3.377.476,04	0,88%	3.455.128,38	0,87%	3.499.264,50	0,85%	3.427.447,03
RENDA FIXA	45,47%	182.196.662,85	44,85%	178.430.374,94	44,73%	176.739.192,95	44,94%	176.268.006,58	44,52%	178.173.310,76	45,14%	183.015.492,20
TITULOS PÚBLICOS (NTN-B) VENC. 15/08/2028 - QUANT. 6.457.000	6,90%	27.636.549,77	6,80%	27.048.962,71	6,89%	27.237.057,38	6,99%	27.430.727,78	6,90%	27.619.596,76	6,87%	27.856.542,25
TITULOS PÚBLICOS (NTN-B) VENC. 15/08/2030 - QUANT. 9.017.000	9,65%	38.655.622,29	9,51%	37.836.801,63	9,64%	38.101.008,91	9,78%	38.373.086,44	9,65%	38.638.407,90	9,61%	38.976.069,50
TITULOS PÚBLICOS (NTN-B) VENC. 15/05/2035 - QUANT. 10.030.000	11,09%	44.445.969,84	11,10%	44.170.401,71	11,01%	43.501.924,87	11,01%	43.181.001,58	10,77%	43.088.845,38	10,96%	44.448.277,09
TITULOS PÚBLICOS (NTN-B) VENC. 15/08/2040 - QUANT. 7.857.000	8,90%	35.662.766,20	8,65%	34.404.907,81	8,51%	33.630.057,17	8,49%	33.312.883,51	8,59%	34.365.629,49	8,84%	35.844.731,95
TITULOS PÚBLICOS (NTN-B) VENC. 15/05/2045 - QUANT. 5.928.000	6,64%	26.260.245,58	6,59%	26.206.221,01	6,50%	25.692.911,94	6,50%	25.500.748,95	6,41%	25.654.041,62	6,57%	26.656.006,49
TITULOS PÚBLICOS (NTN-B) VENC. 15/08/2050 - QUANT. 2.010.000	2,29%	9.175.509,17	2,20%	8.763.080,07	2,17%	8.576.232,68	2,16%	8.469.558,32	2,20%	8.806.789,61	2,28%	9.233.864,92
FUNDOS	53,54%	214.534.843,83	54,15%	215.397.393,99	54,22%	214.256.272,12	53,97%	211.677.589,53	54,41%	217.779.032,73	53,82%	218.234.243,51
RENDA FIXA	21,75%	87.143.012,75	22,38%	89.023.461,43	22,25%	87.930.166,04	22,13%	86.799.265,25	21,98%	87.966.678,97	20,97%	85.026.902,02
KINEA IPCA ABSOLUTO FIC FIM	0,02%	71.336,96	0,02%	71.921,23	0,02%	72.472,44	0,02%	72.516,91	0,02%	73.689,46	0,02%	74.417,80
ITAÚ INSTITUCIONAL REFERENCIADO DI FI	20,68%	82.843.793,37	20,43%	81.275.445,46	20,13%	79.553.296,06	19,80%	77.654.206,97	19,49%	78.002.639,68	18,49%	74.957.518,63
AZ QUEST LUCE FIC RF CP	1,02%	4.073.417,72	1,89%	7.521.630,04	2,06%	8.149.932,84	2,27%	8.918.076,67	2,43%	9.735.885,13	2,43%	9.840.500,89
FIDC MULT. SILVERADO MAXIMUM - 7ª SÉRIE	0,04%	154.464,70	0,04%	154.464,70	0,04%	154.464,70	0,04%	154.464,70	0,04%	154.464,70	0,04%	154.464,70
INVESTIMENTOS NO EXTERIOR	3,82%	15.313.504,66	3,93%	15.629.447,16	3,93%	15.517.741,62	3,99%	15.662.307,36	3,95%	15.803.462,27	3,93%	15.943.101,53
JP MORGAN GLOBAL MACRO OPPORT MASTER FIM-IE	1,07%	4.286.176,11	1,12%	4.445.162,90	1,14%	4.495.200,46	1,19%	4.658.770,08	1,13%	4.520.691,96	1,10%	4.466.649,20
BB MULTIMERCADO NORDEA ALPHA 15 HEDGE LP IE	1,46%	5.857.392,61	1,52%	6.044.768,53	1,51%	5.984.090,39	1,55%	6.066.103,76	1,50%	6.021.947,89	1,47%	5.971.486,77
BLACKROCK DYNAMIC HIGH INCOME MASTER FIM IE	1,29%	5.169.935,94	1,29%	5.139.515,73	1,28%	5.038.450,77	1,26%	4.937.433,52	1,31%	5.260.822,42	1,36%	5.504.965,56
RENDA VARIÁVEL	9,77%	39.166.207,29	9,35%	37.187.475,13	9,42%	37.221.073,36	9,07%	35.583.059,06	9,95%	39.833.568,36	10,38%	42.080.814,08
BB AÇÕES EQUIDADE FIA	0,58%	2.312.704,57	0,55%	2.183.253,56	0,55%	2.173.023,88	0,52%	2.054.327,41	0,58%	2.305.070,24	0,60%	2.438.425,01
GUEPARDO INSTITUCIONAL FIA	1,61%	6.447.521,39	1,57%	6.231.539,63	1,60%	6.325.241,95	1,56%	6.128.937,29	1,73%	6.934.736,22	1,76%	7.121.283,16
ITAÚ DUNAMIS FIC FIA	2,31%	9.261.379,00	2,21%	8.803.198,86	2,22%	8.785.345,47	2,14%	8.408.718,65	2,38%	9.518.923,30	2,52%	10.218.990,94
TRUXT I VALOR INSTITUCIONAL FIA	1,04%	4.149.547,58	0,97%	3.846.801,25	0,96%	3.790.312,70	0,92%	3.595.665,54	1,01%	4.036.232,90	1,04%	4.234.946,95
IBIUNA EQUITIES 30 FIC FIA	0,79%	3.174.839,86	0,74%	2.950.310,74	0,75%	2.959.156,94	0,73%	2.853.658,74	0,79%	3.172.456,54	0,83%	3.355.359,56
SANTANDER FIC FIA DIVIDENDOS	1,65%	6.601.449,78	1,61%	6.403.996,38	1,64%	6.491.062,28	1,60%	6.266.938,30	1,73%	6.935.638,74	1,83%	7.418.234,55
AZ QUEST SMALL MID CAPS FIC DE FIA	1,80%	7.218.765,11	1,70%	6.768.374,71	1,69%	6.696.930,14	1,60%	6.274.813,13	1,73%	6.930.510,42	1,80%	7.293.573,91
ESTRUTURADO (MULTIMERCADO)	7,21%	28.906.959,98	7,26%	28.862.424,31	7,29%	28.813.836,57	7,29%	28.587.939,39	7,32%	29.281.165,22	7,40%	30.015.770,67
GÁVEA MACRO II FIC FIM	0,91%	3.643.226,08	0,92%	3.661.307,80	0,92%	3.626.585,11	0,92%	3.589.921,67	0,93%	3.741.744,58	0,95%	3.832.344,32
NEO MULTIELABOR 30 FEEDER	0,92%	3.671.481,22	0,93%	3.687.953,36	0,94%	3.708.641,56	0,93%	3.665.956,06	0,95%	3.789.926,81	0,94%	3.822.095,47
SPX NIMITZ ESTRUTURADO FIC FIM	0,88%	3.536.495,64	0,90%	3.593.258,73	0,91%	3.612.448,74	0,92%	3.620.651,24	0,90%	3.590.912,58	0,90%	3.651.155,09
IBIUNA HEDGE STH FIC	0,86%	3.436.386,47	0,86%	3.402.223,84	0,85%	3.344.707,17	0,85%	3.315.412,33	0,85%	3.403.155,98	0,88%	3.557.663,88
CONSTÂNCIA ABSOLUTO FIM	1,19%	4.778.807,95	1,22%	4.867.201,06	1,24%	4.904.834,76	1,25%	4.919.043,00	1,26%	5.043.300,65	1,27%	5.130.832,03
ABSOLUTE VERTEX II FIC FIM	0,83%	3.313.396,79	0,83%	3.296.335,48	0,83%	3.264.454,04	0,83%	3.239.633,12	0,84%	3.345.631,55	0,85%	3.450.715,65
ITAÚ HEDGE PLUS MM FIC	0,76%	3.026.749,49	0,74%	2.949.983,58	0,76%	2.989.674,28	0,77%	3.002.080,86	0,74%	2.980.809,11	0,76%	3.092.569,43
GAP ABSOLUTO FIM	0,87%	3.500.416,34	0,86%	3.404.160,46	0,85%	3.362.490,91	0,82%	3.235.241,11	0,85%	3.385.683,96	0,86%	3.478.394,80
ESTRUTURADO (PARTICIPAÇÕES)	10,98%	44.005.159,15	11,24%	44.694.585,96	11,33%	44.773.454,53	11,49%	45.045.018,47	11,22%	44.894.157,91	11,14%	45.167.655,21
FIP - LACAN FLORESTAL	2,66%	10.639.158,28	2,67%	10.629.431,05	2,69%	10.620.851,00	2,71%	10.612.164,98	2,65%	10.603.890,87	2,61%	10.595.549,84
FIP COPA FLORESTAL III	0,08%	329.735,80	0,04%	145.908,76	0,04%	146.550,56	0,04%	147.155,24	0,04%	147.841,32	0,04%	150.692,08
BTG PACTUAL ECONOMIA REAL	4,08%	16.358.314,40	4,10%	16.325.278,40	4,15%	16.382.950,40	4,17%	16.354.540,80	4,08%	16.327.517,60	4,02%	16.300.536,00
SPECTRA V INSTITUCIONAL FIP-MULTIELABOR	2,14%	8.569.398,94	2,24%	8.905.097,22	2,27%	8.955.868,19	2,37%	9.288.585,09	2,30%	9.194.082,97	2,35%	9.522.480,02
BTG PACTUAL INVESTIMENTO IMPACTO FIP	1,96%	7.852.920,21	2,12%	8.439.584,69	2,13%	8.423.584,44	2,14%	8.404.765,32	2,10%	8.388.819,77	2,06%	8.372.873,48
BTG PACTUAL INFRAESTRUTURA II	0,06%	255.631,52	0,06%	249.285,84	0,06%	243.649,94	0,06%	237.807,04	0,06%	232.005,38	0,06%	225.523,79
TOTAL PLANO DE BENEFÍCIO DEFINIDO	100,00%	400.691.151,87	100,00%	397.803.494,53	100,00%	395.165.941,11	100,00%	392.193.724,49	100,00%	400.244.607,99	100,00%	405.470.182,74
PLANO DE BENEFÍCIOS II	% SOBRE TOT.APLIC.	VALOR APLICADO (RS)	% SOBRE TOT.APLIC.	VALOR APLICADO (RS)	% SOBRE TOT.APLIC.	VALOR APLICADO (RS)	% SOBRE TOT.APLIC.	VALOR APLICADO (RS)	% SOBRE TOT.APLIC.	VALOR APLICADO (RS)	% SOBRE TOT.APLIC.	VALOR APLICADO (RS)
CARTEIRA PRÓPRIA	1,92%	1.749.997,06	1,96%	1.799.593,99	2,10%	1.951.506,75	2,25%	2.086.442,92	2,22%	2.111.870,12	2,31%	2.239.028,87
OPER PARTICIPANTES	1,92%	1.749.997,06	1,96%	1.799.593,99	2,10%	1.951.506,75	2,25%	2.086.442,92	2,22%	2.111.870,12	2,31%	2.239.028,87

FUNDAÇÃO ASSISTENCIAL DOS EMPREGADOS DA CESAN-FAECES

DEMONSTRATIVO DOS INVESTIMENTOS DO SEGUNDO SEMESTRE DE 2023

	MÊS 07/2023		MÊS 08/2023		MÊS 09/2023		MÊS 10/2023		MÊS 11/2023		MÊS 12/2023	
RENDA FIXA	16,18%	14.736.758,64	16,17%	14.847.248,25	16,08%	14.952.010,73	16,21%	15.059.931,86	15,49%	14.736.466,29	15,36%	14.869.694,48
TITULOS PÚBLICOS (NTN-B) VENC. 15/05/2055 - QUANT. 3.473.000	16,18%	14.736.758,64	16,17%	14.847.248,25	16,08%	14.952.010,73	16,21%	15.059.931,86	15,49%	14.736.466,29	15,36%	14.869.694,48
FUNDOS	81,89%	74.573.975,09	81,87%	75.162.582,19	81,82%	76.057.312,50	81,55%	75.775.878,24	82,29%	78.268.017,06	82,33%	79.700.289,90
RENDA FIXA	52,85%	48.123.659,92	53,52%	49.137.544,05	53,84%	50.052.306,23	53,85%	50.039.245,22	54,31%	51.661.460,16	53,58%	51.870.742,57
ITAÚ INSTITUCIONAL REFERENCIADO DI FI	8,44%	7.685.284,93	9,17%	8.419.236,55	9,15%	8.507.783,86	9,25%	8.598.148,01	9,58%	9.113.235,28	10,44%	10.103.450,71
OCCAM INSTITUCIONAL FIC FIM II	2,14%	1.947.169,62	1,98%	1.816.465,47	1,63%	1.514.988,21	0,53%	494.651,18	0,46%	437.722,83	0,00%	-
KINEA IPCA ABSOLUTO FIC FIM	14,57%	13.266.151,64	14,57%	13.374.804,60	14,50%	13.477.309,76	14,51%	13.485.580,09	14,41%	13.703.632,27	13,61%	13.180.010,49
VINCI VALOREM FIM	12,56%	11.438.005,35	12,52%	11.494.545,73	12,31%	11.439.677,56	12,35%	11.472.037,73	12,16%	11.564.818,26	11,95%	11.564.255,65
AZ QUEST LUCE FIC RF CP	15,14%	13.787.048,38	15,28%	14.032.491,70	16,26%	15.112.546,84	17,21%	15.988.828,21	17,71%	16.842.051,52	17,58%	17.023.025,72
INVESTIMENTOS NO EXTERIOR	2,86%	2.605.748,86	2,91%	2.667.112,47	2,86%	2.656.865,52	2,90%	2.694.730,21	2,84%	2.699.613,26	2,80%	2.713.339,36
JP MORGAN GLOBAL MACRO OPPORT MASTER FIM-IE	1,17%	1.061.922,86	1,20%	1.101.312,68	1,21%	1.113.709,75	1,24%	1.154.234,99	1,18%	1.120.025,41	1,14%	1.106.636,03
BB MULTIMERCADO NORDEA ALPHA 15 HEDGE LP IE	0,90%	820.034,97	0,92%	846.267,59	0,91%	837.772,66	0,91%	849.254,53	0,89%	843.072,71	0,86%	836.008,15
BLACKROCK DYNAMIC HIGH INCOME MASTER FIM IE	0,79%	723.791,03	0,78%	719.532,20	0,77%	705.383,11	0,74%	691.240,69	0,77%	736.515,14	0,80%	770.695,18
RENDA VARIÁVEL	8,23%	7.490.774,46	7,70%	7.071.025,31	7,60%	7.061.536,88	7,25%	6.737.126,05	7,93%	7.542.217,37	8,19%	7.932.241,52
BB AÇÕES EQUIDADE FIA	1,24%	1.133.336,12	1,17%	1.069.898,92	1,15%	1.064.885,89	1,08%	1.006.718,92	1,19%	1.129.594,94	1,23%	1.194.945,17
TRUXT I VALOR INSTITUCIONAL FIA	1,43%	1.304.802,18	1,32%	1.209.605,28	1,28%	1.191.842,77	1,22%	1.130.637,05	1,33%	1.269.171,01	1,38%	1.331.655,54
GUEPARDO INSTITUCIONAL FIA	1,51%	1.374.316,87	1,45%	1.328.279,43	1,45%	1.348.252,48	1,41%	1.306.409,30	1,55%	1.478.168,80	1,57%	1.517.932,08
ITAU DUNAMIS FIC FIA	0,87%	791.672,10	0,82%	752.506,40	0,81%	750.980,27	0,77%	718.785,83	0,86%	813.687,25	0,90%	873.529,75
IBIUNA EQUITIES 30 FIC FIA	1,21%	1.098.215,05	1,11%	1.020.547,74	1,10%	1.023.607,74	1,06%	987.114,66	1,15%	1.097.390,63	1,20%	1.160.658,97
SANTANDER FIA FIA DIVIDENDOS	0,45%	410.657,32	0,43%	398.374,31	0,43%	403.790,43	0,42%	389.848,32	0,45%	431.446,26	0,48%	461.467,17
AZ QUEST SMALL MID CAPS FIC DE FIA	1,51%	1.377.774,82	1,41%	1.291.813,23	1,37%	1.278.177,30	1,29%	1.197.611,97	1,39%	1.322.758,48	1,44%	1.392.052,84
ESTRUTURADO (MULTIMERCADO)	4,50%	4.093.368,64	4,44%	4.079.309,65	4,38%	4.071.190,04	4,35%	4.037.630,11	4,34%	4.130.751,84	4,38%	4.236.857,25
GÁVEA MACRO II FIC FIM	0,66%	596.625,87	0,65%	599.586,99	0,64%	593.900,70	0,63%	587.896,58	0,64%	612.759,56	0,65%	627.596,46
NEO MULTIESTRATÉGIA 30 FEEDER	0,66%	601.253,02	0,66%	603.950,55	0,65%	607.338,51	0,65%	600.348,21	0,65%	620.650,04	0,65%	625.918,07
SPX NIMITZ ESTRUTURADO FIC FIM	0,64%	580.836,98	0,64%	590.159,79	0,64%	593.311,58	0,64%	594.658,76	0,62%	589.774,46	0,62%	599.668,74
IBIUNA HEDGE STH FIC	0,51%	460.973,41	0,50%	456.390,67	0,48%	448.675,11	0,48%	444.745,36	0,48%	456.515,71	0,49%	477.242,14
GAP ABSOLUTO FIM	0,52%	469.055,79	0,50%	456.157,50	0,48%	450.573,78	0,47%	433.522,31	0,48%	453.681,65	0,48%	466.104,90
ABSOLUTE VERTEX II FIC FIM	0,60%	542.153,90	0,59%	539.362,25	0,57%	534.145,65	0,57%	530.084,33	0,58%	547.428,30	0,58%	564.622,67
CONSTÂNCIA ABSOLUTO FIM	0,32%	287.267,10	0,32%	292.580,65	0,32%	294.842,92	0,32%	295.697,01	0,32%	303.166,48	0,32%	308.428,22
ITAÚ HEDGE PLUS MM FIC	0,61%	555.202,57	0,59%	541.121,25	0,59%	548.401,79	0,59%	550.677,55	0,57%	546.775,64	0,59%	567.276,05
ESTRUTURADO (PARTICIPAÇÕES)	13,46%	12.260.423,21	13,30%	12.207.590,71	13,14%	12.215.413,83	13,20%	12.267.146,65	12,86%	12.233.974,43	13,37%	12.947.109,20
FIP - LACAN FLORESTAL II	5,47%	4.977.724,68	5,17%	4.746.968,38	5,10%	4.742.773,25	5,10%	4.738.250,12	4,98%	4.733.861,23	4,65%	4.503.500,49
FIP - LACAN FLORESTAL III	2,15%	1.953.445,40	2,13%	1.951.026,15	2,10%	1.948.881,25	2,09%	1.945.908,85	2,04%	1.942.592,96	2,92%	2.826.971,01
BTG PACTUAL ECONOMIA REAL	2,25%	2.044.789,30	2,22%	2.040.659,80	2,20%	2.047.868,80	2,20%	2.044.317,60	2,15%	2.040.939,70	2,10%	2.037.567,00
SPECTRA V INSTITUCIONAL FIP MULTIESTRATÉGIA	1,88%	1.713.879,78	1,94%	1.781.019,44	1,93%	1.791.173,64	2,00%	1.857.717,02	1,93%	1.838.816,59	1,97%	1.904.496,00
BTG PACTUAL INVESTIMENTO IMPACTO FIP	1,72%	1.570.584,05	1,84%	1.687.916,94	1,81%	1.684.716,89	1,81%	1.680.953,06	1,76%	1.677.763,95	1,73%	1.674.574,70
TOTAL PLANO DE BENEFÍCIOS II	100,00%	91.060.730,79	100,00%	91.809.424,43	100,00%	92.960.829,98	100,00%	92.922.253,02	100,00%	95.116.353,47	100,00%	96.809.013,25
PLANO DE GESTÃO ADMINISTRATIVA (PGA)	% SOBRE TOT.APLIC.	VALOR APLICADO (RS)	% SOBRE TOT.APLIC.	VALOR APLICADO (RS)	% SOBRE TOT.APLIC.	VALOR APLICADO (RS)	% SOBRE TOT.APLIC.	VALOR APLICADO (RS)	% SOBRE TOT.APLIC.	VALOR APLICADO (RS)	% SOBRE TOT.APLIC.	VALOR APLICADO (RS)
FUNDOS	100,00%	4.486.189,66	100,00%	4.481.271,97	100,00%	4.774.731,93	100,00%	4.948.447,83	100,00%	5.069.277,02	100,00%	5.029.800,47
RENDA FIXA	100,00%	4.486.189,66	100,00%	4.481.271,97	100,00%	4.774.731,93	100,00%	4.948.447,83	100,00%	5.069.277,02	100,00%	5.029.800,47
ITAÚ INSTITUCIONAL REFERENCIADO DI-FI	100,00%	4.486.189,66	100,00%	4.481.271,97	100,00%	4.774.731,93	100,00%	4.948.447,83	100,00%	5.069.277,02	100,00%	5.029.800,47
TOTAL PLANO DE GESTÃO ADMINISTRATIVA (PGA)	100,00%	4.486.189,66	100,00%	4.481.271,97	100,00%	4.774.731,93	100,00%	4.948.447,83	100,00%	5.069.277,02	100,00%	5.029.800,47