

FUNDAÇÃO CAPITAL PREVIDÊNCIA E SAÚDE - CAPITAL PREV

DEMONSTRATIVO DOS INVESTIMENTOS DO SEGUNDO SEMESTRE DE 2024

PLANO DE BENEFÍCIO DEFINIDO	MÊS 07/2024		MÊS 08/2024		MÊS 09/2024		MÊS 10/2024		MÊS 11/2024		MÊS 12/2024	
	% SOBRE TOT.APLIC.	VALOR APLICADO (R\$)	% SOBRE TOT.APLIC.	VALOR APLICADO (R\$)	% SOBRE TOT.APLIC.	VALOR APLICADO (R\$)	% SOBRE TOT.APLIC.	VALOR APLICADO (R\$)	% SOBRE TOT.APLIC.	VALOR APLICADO (R\$)	% SOBRE TOT.APLIC.	VALOR APLICADO (R\$)
CARTEIRA PRÓPRIA	0,97%	3.935.168,35	0,97%	3.955.934,74	0,98%	4.003.592,30	1,00%	4.051.624,81	1,02%	4.126.223,39	1,03%	4.117.718,48
IMOBILIÁRIO	0,20%	821.600,00	0,20%	821.600,00	0,20%	821.600,00	0,20%	821.600,00	0,20%	821.600,00	0,21%	821.600,00
OPER PARTICIPANTES	0,77%	3.113.568,35	0,77%	3.134.334,74	0,78%	3.181.992,30	0,80%	3.230.024,81	0,82%	3.304.623,39	0,83%	3.296.118,48
RENDA FIXA	60,93%	247.797.975,37	59,94%	245.474.766,52	60,15%	244.678.099,90	60,32%	244.313.796,02	59,83%	242.263.919,32	60,15%	239.427.587,97
TITULOS PÚBLICOS (NTN-B) VENC. 15/08/2028 - QUANT. 6.457.000	7,08%	28.802.850,22	6,88%	28.178.559,36	6,97%	28.365.554,76	7,08%	28.656.077,07	7,14%	28.896.124,74	7,33%	29.182.915,02
TITULOS PÚBLICOS (NTN-B) VENC. 15/08/2030 - QUANT. 9.017.000	9,91%	40.311.474,37	9,63%	39.441.636,38	9,76%	39.704.644,27	9,90%	40.112.707,44	9,99%	40.449.895,98	10,26%	40.852.662,44
TITULOS PÚBLICOS (NTN-B) VENC. 15/08/2032 - QUANT. 3.769.000	4,08%	16.608.477,69	3,97%	16.247.005,66	4,02%	16.358.950,09	4,08%	16.531.068,42	4,12%	16.673.353,47	4,23%	16.843.084,69
TITULOS PÚBLICOS (NTN-B) VENC. 15/05/2033 - QUANT. 4.973.000	5,31%	21.600.510,71	5,31%	21.757.332,46	5,39%	21.907.166,32	5,47%	22.137.573,55	5,36%	21.685.265,47	5,50%	21.905.939,01
TITULOS PÚBLICOS (NTN-B) VENC. 15/05/2035 - QUANT. 10.030.000	10,60%	43.091.381,08	10,57%	43.294.611,88	10,52%	42.805.519,97	10,47%	42.413.803,19	10,13%	41.003.424,74	9,92%	39.504.830,33
TITULOS PÚBLICOS (NTN-B) VENC. 15/08/2040 - QUANT. 7.857.000	8,45%	34.364.791,57	8,22%	33.674.690,17	8,10%	32.969.275,46	8,01%	32.429.819,22	7,98%	32.330.880,00	7,86%	31.274.829,27
TITULOS PÚBLICOS (NTN-B) VENC. 15/05/2045 - QUANT. 5.928.000	6,18%	25.146.963,93	6,21%	25.434.156,57	6,16%	25.073.273,11	6,03%	24.426.425,21	5,87%	23.752.191,03	5,68%	22.590.511,15
TITULOS PÚBLICOS (NTN-B) VENC. 15/08/2050 - QUANT. 5.627.000	6,14%	24.961.573,31	5,97%	24.445.466,01	6,00%	24.405.152,60	6,02%	24.382.622,85	6,05%	24.511.574,76	6,07%	24.181.990,97
TITULOS PÚBLICOS (NTN-B) VENC. 15/05/2055 - QUANT. 2.895.000	3,17%	12.909.952,49	3,17%	13.001.308,03	3,22%	13.088.563,32	3,27%	13.223.699,07	3,20%	12.961.209,13	3,29%	13.090.825,09
FUNDOS	38,10%	154.960.343,83	39,10%	160.114.145,68	38,87%	158.119.672,81	38,68%	156.645.412,00	39,16%	158.561.548,19	38,82%	154.524.180,82
RENDA FIXA	9,28%	37.741.327,28	14,22%	58.242.106,77	13,83%	56.256.726,83	13,59%	55.034.591,39	14,04%	56.847.346,45	13,40%	53.344.897,38
ITAÚ INSTITUCIONAL REFERENCIADO DI FI	3,59%	14.584.864,18	7,41%	30.329.852,07	6,81%	27.721.621,65	6,91%	28.000.820,98	7,36%	29.791.837,98	6,38%	25.407.908,98
AZ QUEST LUCE FIC RF CP	2,61%	10.595.699,13	2,61%	10.698.668,68	2,65%	10.799.438,04	2,69%	10.897.842,93	2,71%	10.992.240,19	2,78%	11.069.370,58
AZ QUEST LUCE INSTITUCIONAL FIC FI RF CP LP	3,05%	12.406.299,27	4,17%	17.059.121,32	4,32%	17.581.202,44	3,95%	15.981.462,78	3,93%	15.908.803,58	4,20%	16.713.153,12
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	2,53%	10.275.034,95	2,55%	10.437.753,06	2,58%	10.497.003,40	2,63%	10.631.754,12	2,69%	10.903.210,45	2,71%	10.774.155,98
JP MORGAN GLOBAL MACRO OPPORT MASTER FIM-IE	1,11%	4.516.913,26	1,12%	4.572.647,62	1,11%	4.533.791,24	1,16%	4.682.310,97	1,18%	4.770.964,19	1,20%	4.771.696,48
BLACKROCK DYNAMIC HIGH INCOME MASTER FIM IE	1,42%	5.758.121,69	1,43%	5.865.105,44	1,47%	5.963.212,16	1,47%	5.949.443,15	1,51%	6.132.246,26	1,51%	6.002.459,50
RENDA VARIÁVEL	8,20%	33.361.464,72	6,37%	26.095.576,88	6,26%	25.475.852,84	6,25%	25.321.974,56	6,12%	24.769.773,78	5,94%	23.625.486,76
GUEPARDO INSTITUCIONAL FIA	1,71%	6.968.229,98	0,94%	3.867.105,56	0,91%	3.710.835,98	0,91%	3.670.782,35	0,87%	3.526.279,23	0,84%	3.332.483,45
ITAÚ DUNAMIS FIC FIA	1,28%	5.213.983,69	0,86%	3.542.445,66	0,86%	3.508.241,44	0,85%	3.426.015,37	0,84%	3.391.297,99	0,81%	3.220.184,43
IBIUNA EQUITIES 30 FIC FIA	0,79%	3.210.704,12	0,85%	3.493.450,89	0,83%	3.357.286,84	0,82%	3.323.496,80	0,78%	3.162.420,61	0,76%	3.017.045,91
SANTANDER FIC FIA DIVIDENDOS	0,83%	3.385.023,24	0,88%	3.599.579,57	0,88%	3.580.041,47	0,87%	3.525.346,35	0,87%	3.509.749,36	0,84%	3.344.580,94
ICATU VANGUARDA IGARATE LONG BIASED FIM	0,89%	3.636.327,19	0,91%	3.715.852,68	0,91%	3.709.232,79	0,92%	3.730.301,29	0,91%	3.689.948,30	0,89%	3.538.124,61
AZ QUEST BAYES SISTEMÁTICO	0,90%	3.666.488,95	0,94%	3.854.775,67	0,91%	3.701.368,76	0,92%	3.735.861,31	0,90%	3.634.528,33	0,87%	3.455.234,64
AZ QUEST SMALL MID CAPS FIC DE FIA	1,79%	7.280.707,55	0,98%	4.022.366,85	0,96%	3.908.845,56	0,97%	3.910.171,09	0,95%	3.855.549,96	0,93%	3.717.832,78
ESTRUTURADO (MULTIMERCADO)	5,47%	22.247.230,03	3,37%	13.804.431,02	3,42%	13.897.197,29	3,42%	13.864.107,69	3,47%	14.057.279,77	3,56%	14.155.438,48
GÁVEA MACRO II FIC FIM	0,96%	3.922.217,95	0,84%	3.423.176,36	0,86%	3.488.058,31	0,87%	3.507.447,24	0,87%	3.535.422,09	0,90%	3.600.978,74
NEO MULTIESTRATÉGIA 30 FEEDER	0,94%	3.836.742,88	0,82%	3.342.623,78	0,82%	3.347.384,83	0,82%	3.329.617,39	0,82%	3.327.228,51	0,82%	3.267.281,27
IBIUNA HEDGE STH FIC	0,85%	3.464.719,72	0,00%	-	0,00%	-	0,00%	-	0,00%	-	0,00%	-
CONSTÂNCIA ABSOLUTO FIM	1,30%	5.297.641,21	0,82%	3.343.406,62	0,82%	3.347.533,46	0,82%	3.325.683,19	0,84%	3.406.229,69	0,88%	3.517.577,08
ABSOLUTE VERTEX II FIC FIM	0,90%	3.651.088,62	0,90%	3.695.224,26	0,91%	3.714.220,69	0,90%	3.714.220,69	0,94%	3.788.399,48	0,95%	3.769.601,39
ITAÚ HEDGE PLUS MM FIC	0,51%	2.074.819,65	0,00%	-	0,00%	-	0,91%	3.701.359,87	0,00%	-	0,00%	-
ESTRUTURADO (PARTICIPAÇÕES)	12,62%	51.335.286,85	12,58%	51.534.277,95	12,78%	51.992.892,45	12,79%	51.792.984,24	12,84%	51.983.937,74	13,22%	52.624.202,22
FIP - LACAN FLORESTAL	2,85%	11.604.983,61	2,83%	11.594.738,87	2,85%	11.584.867,23	2,86%	11.574.048,31	2,86%	11.565.092,69	2,90%	11.555.421,55
FIP COPA FLORESTAL III	0,04%	164.100,56	0,03%	132.009,76	0,03%	132.240,12	0,03%	132.729,36	0,03%	132.812,24	0,03%	133.752,88
BTG PACTUAL ECONOMIA REAL	4,14%	16.823.128,80	4,10%	16.792.504,00	4,12%	16.763.569,60	4,13%	16.711.861,60	4,12%	16.685.588,00	4,18%	16.656.600,00
SPECTRA V INSTITUCIONAL FIP-MULTIESTRATÉGIA	2,52%	10.244.690,11	2,49%	10.197.808,90	2,72%	11.061.125,73	2,71%	10.973.331,19	2,77%	11.215.741,84	2,99%	11.900.777,20
BTG PACTUAL INVESTIMENTO IMPACTO FIP	3,04%	12.355.358,99	3,10%	12.681.351,99	3,03%	12.322.063,99	3,03%	12.279.451,99	3,03%	12.269.326,99	3,08%	12.267.305,99
BTG PACTUAL INFRAESTRUTURA II	0,04%	143.024,78	0,03%	135.864,43	0,03%	129.025,78	0,03%	121.561,79	0,03%	115.375,98	0,03%	110.344,60
TOTAL PLANO DE BENEFÍCIO DEFINIDO	100,00%	406.693.487,55	100,00%	409.544.846,94	100,00%	406.801.365,01	100,00%	405.010.832,83	100,00%	404.951.690,90	100,00%	398.069.487,27
PLANO DE BENEFÍCIOS II	% SOBRE TOT.APLIC.	VALOR APLICADO (R\$)	% SOBRE TOT.APLIC.	VALOR APLICADO (R\$)	% SOBRE TOT.APLIC.	VALOR APLICADO (R\$)	% SOBRE TOT.APLIC.	VALOR APLICADO (R\$)	% SOBRE TOT.APLIC.	VALOR APLICADO (R\$)	% SOBRE TOT.APLIC.	VALOR APLICADO (R\$)

FUNDAÇÃO CAPITAL PREVIDÊNCIA E SAÚDE - CAPITAL PREV

DEMONSTRATIVO DOS INVESTIMENTOS DO SEGUNDO SEMESTRE DE 2024

	MÊS 07/2024		MÊS 08/2024		MÊS 09/2024		MÊS 10/2024		MÊS 11/2024		MÊS 12/2024	
CARTEIRA PRÓPRIA	2,27%	2.423.064,39	2,17%	2.358.140,08	2,23%	2.446.032,67	2,29%	2.542.676,95	2,32%	2.604.404,21	2,27%	2.574.701,00
OPER PARTICIPANTES	2,27%	2.423.064,39	2,17%	2.358.140,08	2,23%	2.446.032,67	2,29%	2.542.676,95	2,32%	2.604.404,21	2,27%	2.574.701,00
RENTA FIXA	14,40%	15.389.821,89	14,24%	15.499.319,86	14,20%	15.603.910,79	14,21%	15.765.648,43	13,75%	15.450.441,65	13,76%	15.605.521,54
TITULOS PÚBLICOS (NTN-B) VENC. 15/05/2055 - QUANT. 3.473.000	14,40%	15.389.821,89	14,24%	15.499.319,86	14,20%	15.603.910,79	14,21%	15.765.648,43	13,75%	15.450.441,65	13,76%	15.605.521,54
FUNDOS	83,33%	89.052.954,20	83,59%	90.954.865,55	83,57%	91.807.713,40	83,50%	92.669.356,64	83,93%	94.303.190,29	83,98%	95.271.290,02
RENTA FIXA	54,32%	58.050.942,98	54,45%	59.247.833,79	54,79%	60.190.033,24	55,29%	61.358.782,34	55,99%	62.908.918,50	56,59%	64.206.322,89
ITAÚ INSTITUCIONAL REFERENCIADO DI FI	12,29%	13.129.189,17	12,86%	13.994.438,80	12,85%	14.114.681,19	12,89%	14.306.410,64	14,00%	15.729.245,22	14,04%	15.934.170,69
KINEA IPCA ABSOLUTO FIC FIM	13,52%	14.449.341,26	13,31%	14.485.638,42	13,19%	14.493.941,74	13,20%	14.648.138,94	13,14%	14.762.176,67	13,05%	14.803.886,65
VINCI VALOREM FIM	8,96%	9.573.755,56	8,85%	9.632.842,03	8,65%	9.503.919,39	8,38%	9.299.855,23	8,11%	9.113.083,29	8,13%	9.224.272,14
AZ QUEST LUCE FIC RF CP	17,15%	18.329.438,79	17,01%	18.507.565,21	17,01%	18.681.885,55	16,99%	18.852.115,60	16,92%	19.015.412,89	16,88%	19.148.840,29
AZ QUEST LUCE INSTITUCIONAL FIC FI RF CP LP	2,40%	2.569.218,20	2,41%	2.627.349,33	3,09%	3.395.605,37	3,83%	4.252.261,93	3,82%	4.289.000,43	4,49%	5.095.153,12
INVESTIMENTOS NO EXTERIOR	2,65%	2.830.722,18	2,66%	2.890.637,11	2,65%	2.906.894,62	2,64%	2.926.358,66	2,67%	3.002.731,31	2,61%	2.966.592,00
JP MORGAN GLOBAL MACRO OPPORT MASTER FIM-IE	1,11%	1.182.316,91	1,10%	1.196.905,57	1,09%	1.186.734,78	1,10%	1.225.610,31	1,11%	1.248.815,58	1,10%	1.249.007,26
BB MULTIMERCADO NORDEA ALPHA 15 HEDGE LP IE	0,76%	807.339,63	0,77%	837.039,21	0,78%	849.137,46	0,75%	831.737,15	0,76%	858.203,22	0,74%	840.829,66
BLACKROCK DYNAMIC HIGH INCOME MASTER FIM IE	0,79%	841.065,64	0,79%	856.692,33	0,80%	871.022,38	0,78%	869.011,20	0,80%	895.712,51	0,77%	876.755,08
RENTA VARIÁVEL	8,82%	9.427.992,40	9,15%	9.953.822,87	8,85%	9.719.559,70	8,70%	9.658.287,53	8,41%	9.445.600,67	7,94%	9.007.072,39
GUEPARDO INSTITUCIONAL FIA	1,63%	1.745.265,83	1,70%	1.844.468,74	1,61%	1.769.932,46	1,58%	1.750.828,35	1,50%	1.681.905,67	1,40%	1.589.472,20
ITAÚ DUNAMIS FIC FIA	1,18%	1.264.559,64	1,25%	1.361.209,90	1,23%	1.348.066,69	1,19%	1.316.470,74	1,16%	1.303.130,34	1,09%	1.237.378,73
IBIUNA EQUITIES 30 FIC FIA	1,04%	1.110.620,92	1,11%	1.208.426,41	1,06%	1.161.325,64	1,04%	1.149.637,26	0,97%	1.093.919,08	0,92%	1.043.632,23
ICATU VANGUARDA IGARATE LONG BIASED FIM	1,46%	1.555.618,05	1,46%	1.589.639,00	1,44%	1.586.807,02	1,44%	1.595.820,11	1,40%	1.578.557,12	1,33%	1.513.607,06
SANTANDER FIA FIA DIVIDENDOS	1,12%	1.196.886,24	1,17%	1.272.749,68	1,15%	1.265.841,34	1,12%	1.246.502,08	1,10%	1.240.987,26	1,04%	1.182.586,53
AZ QUEST BAYES SISTEMÁTICO FIA	1,09%	1.165.444,55	1,13%	1.225.294,10	1,07%	1.176.531,58	1,07%	1.187.495,52	1,03%	1.155.285,42	0,97%	1.098.294,42
AZ QUEST SMALL MID CAPS FIC DE FIA	1,30%	1.389.597,17	1,33%	1.452.035,04	1,28%	1.411.054,97	1,27%	1.411.533,47	1,24%	1.391.815,78	1,18%	1.342.101,22
ESTRUTURADO (MULTIMERCADO)	3,02%	3.222.509,19	2,98%	3.247.122,44	2,99%	3.281.992,09	2,96%	3.282.527,78	2,97%	3.333.355,26	2,95%	3.347.072,94
GÁVEA MACRO II FIC FIM	0,60%	642.314,44	0,59%	641.904,38	0,60%	654.070,86	0,59%	657.706,62	0,59%	662.952,38	0,60%	675.245,38
NEO MULTISTRATÉGIA 30 FEEDER	0,59%	628.316,78	0,58%	629.051,75	0,57%	629.947,74	0,56%	626.604,06	0,56%	626.154,51	0,54%	614.872,97
IBIUNA HEDGE STH FIC	0,43%	464.774,17	0,43%	468.249,39	0,43%	470.661,18	0,42%	471.583,00	0,43%	485.707,51	0,44%	495.654,76
ABSOLUTE VERTEX II FIC FIM	0,56%	597.408,66	0,56%	604.630,34	0,55%	607.738,63	0,55%	605.634,28	0,55%	619.876,12	0,54%	616.800,29
CONSTÂNCIA ABSOLUTO FIM	0,30%	318.455,58	0,30%	323.806,21	0,30%	324.176,81	0,29%	322.060,81	0,29%	329.860,98	0,30%	340.643,91
ITAÚ HEDGE PLUS MM FIC	0,53%	571.239,56	0,53%	579.480,37	0,54%	595.396,87	0,54%	598.664,01	0,54%	608.803,76	0,53%	603.855,63
ESTRUTURADO (PARTICIPAÇÕES)	14,52%	15.520.787,45	14,35%	15.615.449,34	14,30%	15.709.233,75	13,92%	15.443.675,33	13,90%	15.612.584,55	13,88%	15.744.229,80
FIP - LACAN FLORESTAL II	5,08%	5.424.855,35	4,98%	5.419.350,93	4,93%	5.414.020,04	4,67%	5.182.059,82	4,61%	5.177.386,68	4,56%	5.171.979,48
FIP - LACAN FLORESTAL III	3,25%	3.473.031,19	3,24%	3.521.203,24	3,21%	3.523.129,57	3,17%	3.522.076,18	3,25%	3.652.485,61	3,22%	3.656.558,59
BTG PACTUAL ECONOMIA REAL	1,97%	2.102.891,10	1,93%	2.099.063,00	1,91%	2.095.446,20	1,88%	2.088.982,70	1,86%	2.085.698,50	1,84%	2.082.075,00
SPECTRA V INSTITUCIONAL FIP MULTISTRATÉGIA	1,92%	2.048.938,02	1,87%	2.039.561,78	2,01%	2.212.225,15	1,98%	2.194.666,24	2,00%	2.243.148,37	2,10%	2.380.155,54
BTG PACTUAL INVESTIMENTO IMPACTO FIP	2,31%	2.471.071,79	2,33%	2.536.270,39	2,24%	2.464.412,79	2,21%	2.455.890,39	2,18%	2.453.865,39	2,16%	2.453.461,19
TOTAL PLANO DE BENEFÍCIOS II	100,00%	106.865.840,48	100,00%	108.812.325,49	100,00%	109.857.656,86	100,00%	110.977.682,02	100,00%	112.358.036,15	100,00%	113.451.512,56
PLANO DE GESTÃO ADMINISTRATIVA (PGA)	% SOBRE TOT.APLIC.	VALOR APLICADO (R\$)	% SOBRE TOT.APLIC.	VALOR APLICADO (R\$)	% SOBRE TOT.APLIC.	VALOR APLICADO (R\$)	% SOBRE TOT.APLIC.	VALOR APLICADO (R\$)	% SOBRE TOT.APLIC.	VALOR APLICADO (R\$)	% SOBRE TOT.APLIC.	VALOR APLICADO (R\$)
FUNDOS	100,00%	5.727.933,17	100,00%	5.820.383,95	100,00%	5.868.629,47	100,00%	6.029.738,87	100,00%	6.151.456,42	100,00%	6.180.994,85
RENTA FIXA	100,00%	5.727.933,17	100,00%	5.820.383,95	100,00%	5.868.629,47	100,00%	6.029.738,87	100,00%	6.151.456,42	100,00%	6.180.994,85
ITAÚ INSTITUCIONAL REFERENCIADO DI-FI	14,93%	855.221,04	14,53%	845.681,03	14,05%	824.785,91	13,81%	832.466,70	13,64%	839.110,24	13,69%	846.296,08
BRADESCO FIRF PREMIUM	85,07%	4.872.712,13	85,47%	4.974.702,92	85,95%	5.043.843,56	86,19%	5.197.272,17	86,36%	5.312.346,18	86,31%	5.334.698,77
TOTAL PLANO DE GESTÃO ADMINISTRATIVA (PGA)	100,00%	5.727.933,17	100,00%	5.820.383,95	100,00%	5.868.629,47	100,00%	6.029.738,87	100,00%	6.151.456,42	100,00%	6.180.994,85