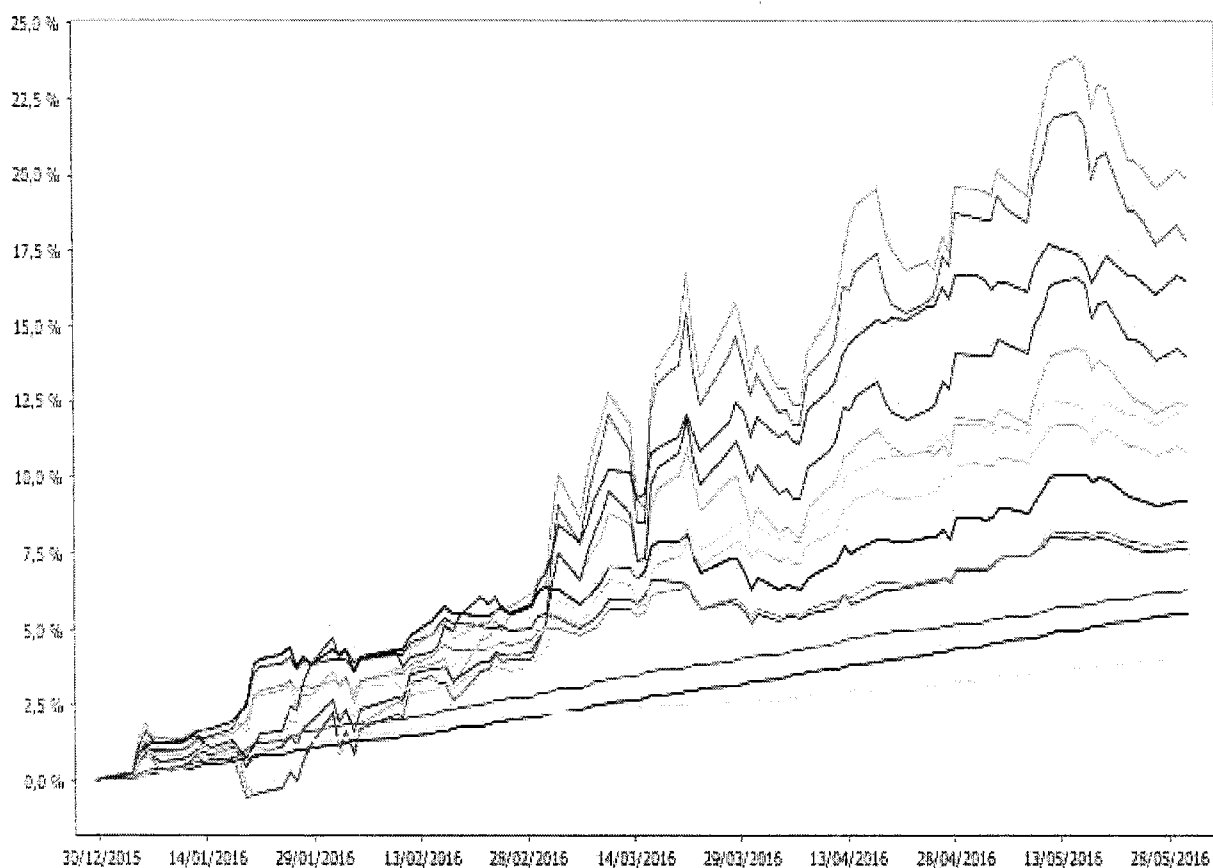


RELATÓRIO DE DESEMPENHO - 2º TRIMESTRE/2016**Instituto de Previdência
Municipal de Pouso Alegre - IPREM****INSTITUTO DE PREVIDÊNCIA MUNICIPAL DE POUSO ALEGRE/MG****RELATÓRIO TRIMESTRAL - Abr - Ju**

Indicadores

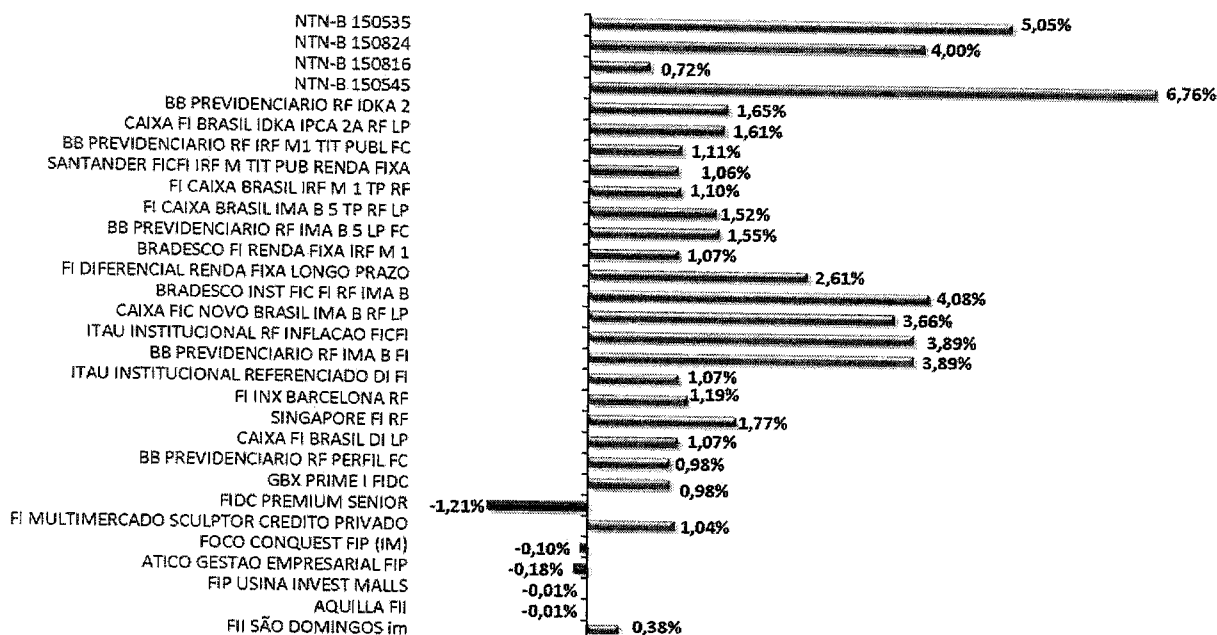


Retorno acumulado 31/12/2015 até 31/05/2016 (diária)			
	Ativo	Retorno	Retorno YTD*
	CDI	5,55%	7,23%
	IDkA IPCA 10 Anos	19,97%	22,95%
	IDkA IPCA 2 Anos	7,65%	9,51%
	IDkA IPCA 3 Anos	9,23%	11,16%
	IDkA IPCA 5 Anos	12,41%	14,38%
	IMA Geral	10,92%	13,77%
	IMA-B	14,03%	17,49%
	IMA-B 5	7,90%	9,75%
	IMA-B 5+	17,88%	22,46%
	IPCA	4,10%	4,60%
	IRF-M	12,04%	15,17%
	IRF-M 1	6,33%	7,94%
	IRF-M 1+	16,55%	20,56%

Desempenho por fundo no mês: JAN/2016-JUN/2016

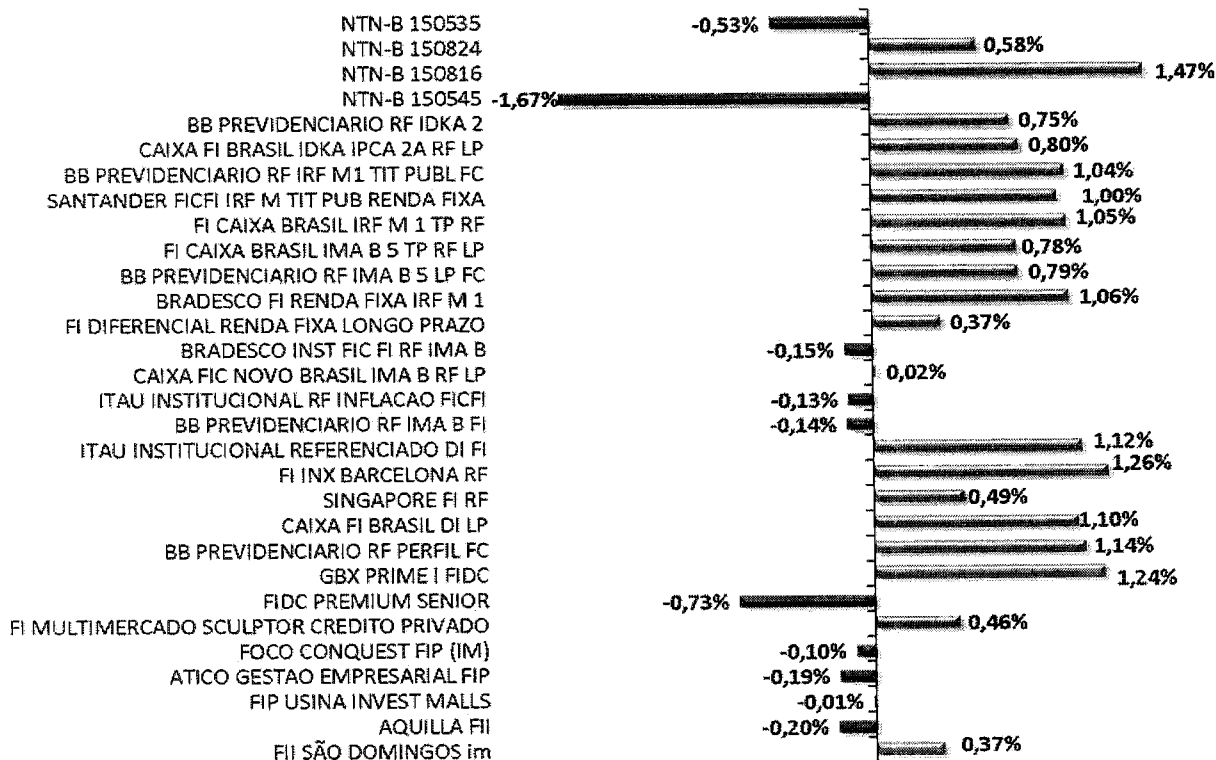
ATIVOS	JAN	FEV	MAR	ABR	MAI	JUN	2º tri/16	Acumulado do ano
NTN-B 150535	0,93%	3,06%	10,54%	5,05%	-0,53%	3,07%	7,70%	23,84%
NTN-B 150824	1,61%	3,83%	4,08%	4,00%	0,58%	0,75%	5,39%	15,72%
NTN-B 150816	1,59%	0,98%	0,93%	0,72%	1,47%	0,00%	2,20%	5,82%
NTN-B 150545	1,01%	2,40%	11,67%	6,76%	-1,67%	3,82%	8,99%	25,89%
BB PREVIDENCIARIO RF IDKA 2	3,02%	1,33%	0,53%	1,65%	0,75%	0,82%	3,25%	8,36%
CAIXA FI BRASIL IDKA IPCA 2A RF LP	2,87%	1,37%	0,62%	1,61%	0,80%	0,88%	3,32%	8,41%
BB PREVIDENCIARIO RF IRF M1 TIT PUBL FC	1,62%	1,10%	1,21%	1,11%	1,04%	1,03%	3,21%	7,32%
SANTANDER FICFI IRF M TIT PUB RENDA FIXA	1,60%	1,07%	1,17%	1,06%	1,00%	1,10%	3,19%	7,21%
FI CAIXA BRASIL IRF M 1 TP RF	1,62%	1,10%	1,23%	1,10%	1,05%	1,06%	3,24%	7,38%
FI CAIXA BRASIL IMA B 5 TP RF LP	2,91%	1,51%	0,73%	1,52%	0,78%	0,92%	3,25%	8,46%
BB PREVIDENCIARIO RF IMA B 5 LP FC	2,95%	1,52%	0,75%	1,55%	0,79%	0,91%	3,28%	8,74%
BRADESCO FI RENDA FIXA IRF M 1	1,65%	1,06%	1,27%	1,07%	1,06%	1,06%	3,22%	7,39%
FI DIFERENCIAL RENDA FIXA LONGO PRAZO	2,64%	1,93%	3,12%	2,61%	0,37%	1,57%	4,41%	12,88%
BRADESCO INST FIC FI RF IMA B	1,76%	2,17%	5,08%	4,08%	-0,15%	1,94%	5,94%	15,74%
CAIXA FIC NOVO BRASIL IMA B RF LP	1,65%	2,14%	5,23%	3,66%	0,02%	1,90%	5,65%	15,43%
ITAU INSTITUCIONAL RF INFLACAO FICFI	1,87%	2,22%	5,26%	3,89%	-0,13%	1,89%	5,72%	15,87%
BB PREVIDENCIARIO RF IMA B FI	1,88%	2,21%	5,16%	3,89%	-0,14%	1,84%	5,65%	15,70%
ITAU INSTITUCIONAL REFERENCIADO DI FI	1,06%	1,00%	1,16%	1,07%	1,12%	1,17%	3,40%	6,76%
FI INX BARCELONA RF	1,20%	1,13%	1,31%	1,19%	1,26%	1,31%	3,81%	7,43%
SINGAPORE FI RF	0,18%	0,78%	0,36%	1,77%	0,49%	0,67%	2,95%	4,32%
CAIXA FI BRASIL DI LP	1,05%	0,99%	1,18%	1,07%	1,10%	1,16%	3,37%	6,73%
BB PREVIDENCIARIO RF PERIL FC	1,05%	0,97%	1,11%	0,98%	1,14%	1,07%	3,22%	6,49%
GBX PRIME I FIDC	1,39%	1,50%	1,31%	0,98%	1,24%	1,23%	3,49%	7,90%
FIDC PREMIUM SENIOR	0,98%	-0,95%	-1,14%	-1,21%	-0,73%	-0,10%	-2,03%	-3,13%
FI MULTIMERCADO SCULPTOR CREDITO PRIVADO	0,69%	0,75%	0,98%	1,04%	0,46%	1,08%	2,40%	5,10%
FOCO CONQUEST FIP (IM)	-0,09%	-0,10%	-0,12%	-0,10%	-0,10%	-0,11%	-0,31%	-0,62%
ATICO GESTAO EMPRESARIAL FIP	-0,11%	-0,12%	-0,19%	-0,18%	-0,19%	-0,20%	-0,57%	-0,99%
FIP USINA INVEST MALLS	-0,02%	-0,01%	-0,01%	-0,01%	-0,01%	-0,01%	-0,03%	-0,07%
AQUILLA FI	-0,15%	2,08%	0,06%	-0,01%	-0,20%	-0,04%	-0,25%	1,73%
FI SÃO DOMINGOS	0,31%	0,40%	0,43%	0,38%	0,37%	7,81%	8,42%	9,86%
ITAU INSTITUCIONAL RF INFLACAO 5 FICFI			0,31%	1,51%	0,76%	0,90%	3,20%	3,52%
BB CURTO PRAZO SUPREMO SETOR PUBLICO FC					0,76%		0,76%	0,76%
ILLUMINATI FIDC						0,71%	0,71%	0,71%

Abril/2016



Ibovespa	7,70%
IBX-50	7,24%
IBX	7,14%
IMA-B 5+	5,37%
IRF-M 1+	4,80%
IMA-B	3,93%
IRF-M	3,46%
IMA Geral	2,89%
IMA-B 5	1,54%
INPC+6%	1,11%
IPCA+6%	1,08%
IRF-M 1	1,07%
CDI	1,05%

Patrimônio Líquido:
R\$ 310.356.847,17

Maio/2016


CDI	1,11%
INPC+6%	1,47%
IPCA+6%	1,27%
IRF-M 1	1,07%
IMA-B 5	0,80%
IMA Geral	0,42%
IRF-M	0,26%
IMA-B	-0,10%
IRF-M 1+	-0,14%
IMA-B 5+	-0,73%
IBX	-9,41%
Ibovespa	-10,09%
IBX-50	-10,18%

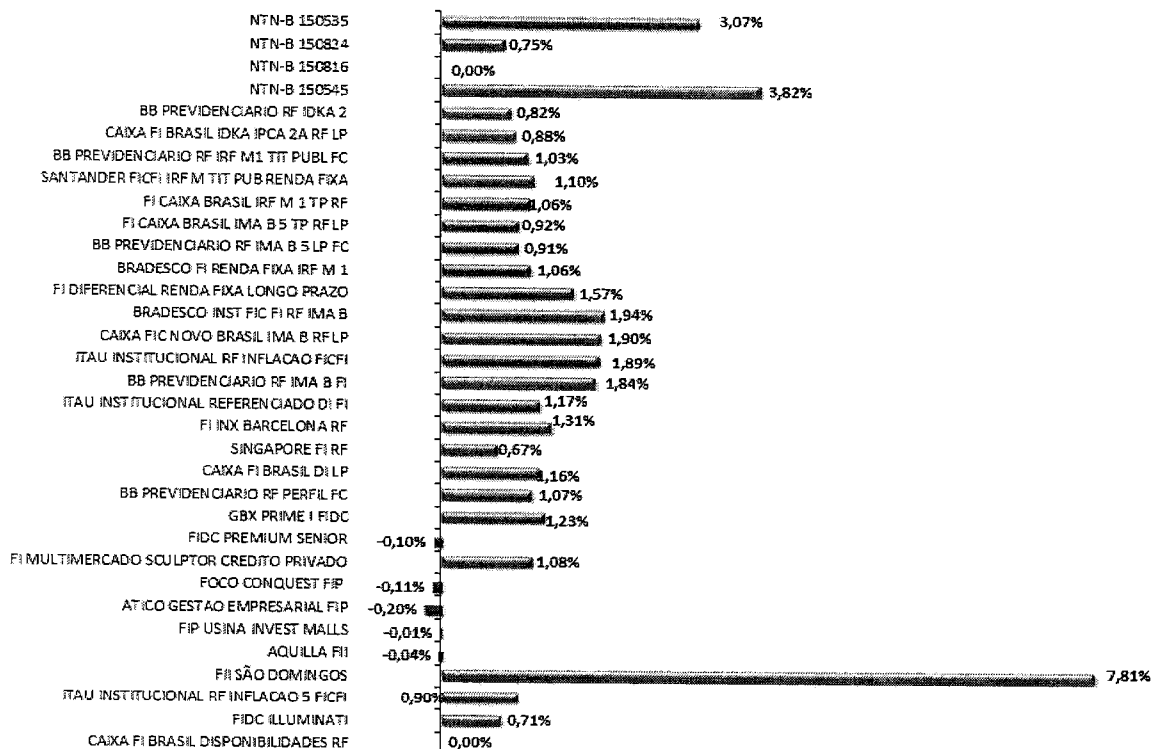
Patrimônio Líquido:
R\$ 316.087.957,25

RELATORIO TRIMESTRAL - Abr - Ju

Junho/2016

18

RELATORIO TRIMESTRAL - Abr - Ju



CDI	1,16%
Ibovespa	6,30%
IMA-B	1,17%
IMA-B 5	0,35%
IMA-B 5+	1,58%
INPC+6%	0,98%
IPCA+6%	0,86%

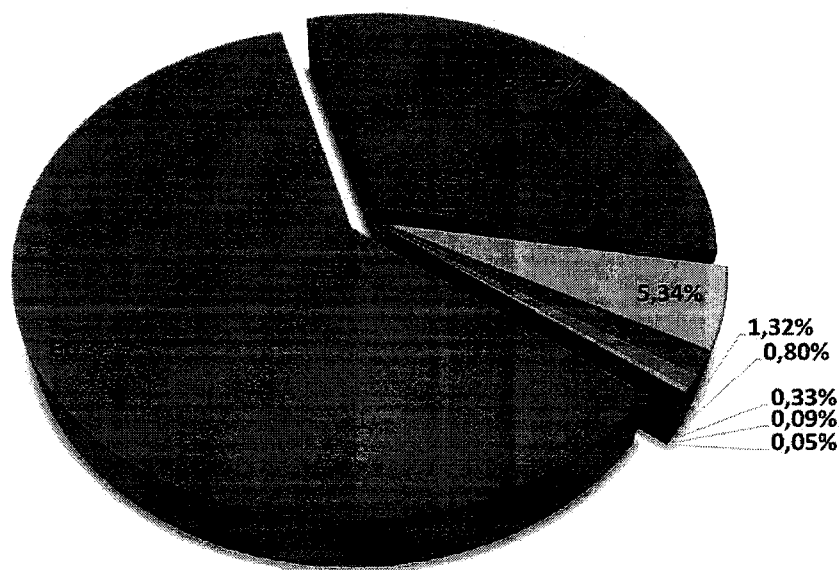
Patrimônio Líquido:
R\$ 323.146.641,14

Evolução

ATIVOS	JAN	FEV	MAR	ABR	MAI	JUN
NTN-B 150535	9.804.298,81	10.104.141,82	11.169.092,08	11.729.621,87	11.338.293,90	11.686.224,53
NTN-B 150824	5.283.221,60	5.317.453,60	5.534.507,27	5.755.739,44	5.788.866,92	5.832.527,76
NTN-B 150816	32.244.280,63	31.622.885,44	31.915.592,68	32.145.696,68	32.618.147,76	33.061.991,68
NTN-B 150545	17.943.214,27	18.373.494,40	20.517.593,65	21.905.441,86	20.930.183,87	21.728.928,64
BB PREVIDENCIARIO RF IDKA 2	6.077.421,45	6.158.016,17	6.190.408,11	6.293.102,68	6.340.464,04	6.392.487,00
CAIXA FI BRASIL IDKA IPCA 2A RF LP	1.523.085,62	1.543.982,21	1.553.514,27	1.578.639,18	1.591.193,26	1.605.157,83
BB PREVIDENCIARIO RF IRF M1 TIT PUBL FC	4.075.280,72	4.120.066,27	2.150.774,70	2.174.752,01	2.197.360,65	2.220.085,97
SANTANDER FICFI IRF M TIT PUB RENDA FIXA	5.847.046,82	5.909.323,56	5.978.519,22	6.042.078,19	6.102.585,93	6.169.550,16
FI CAIXA BRASIL IRF M 1 TP RF	12.705.420,11	12.845.247,79	8.963.748,46	9.062.852,30	9.158.252,67	8.254.963,35
FI CAIXA BRASIL IMA B 5 TP RF LP	4.008.104,13	4.068.735,05	8.111.282,68	8.235.117,55	8.299.140,79	8.375.333,23
BB PREVIDENCIARIO RF IMA B 5 LP FC	2.449.646,41	2.486.808,37	4.512.020,14	4.581.926,81	4.618.076,54	4.660.063,60
BRASESCO FI RENDA FIXA IRF M 1	6.797.297,54	6.869.304,76	6.956.349,73	7.030.700,06	7.105.540,12	7.180.665,05
FI DIFERENCIAL RENDA FIXA LONGO PRAZO	23.697.804,31	24.155.217,05	24.908.010,64	25.558.267,56	25.653.384,95	26.055.572,80
BRASESCO INST FIC FI RF IMA B	561.556,59	573.765,73	602.916,05	627.487,39	626.522,81	638.703,28
CAIXA FIC NOVO BRASIL IMA B RF LP	6.271.302,98	6.405.554,26	6.740.704,38	6.987.667,06	6.989.197,60	7.122.293,76
ITAU INSTITUCIONAL RF INFLACAO FICFI	469.566,15	479.983,67	2.548.161,13	2.647.191,13	2.643.645,39	2.693.590,05
BB PREVIDENCIARIO RF IMA B FI	1.723.061,04	1.761.209,06	1.852.030,71	1.924.019,48	1.921.290,99	1.956.570,25
ITAU INSTITUCIONAL REFERENCIADO DI FI	17.763.377,60	17.940.211,66	14.110.299,31	14.260.676,94	19.530.021,09	12.084.978,03
FI INX BARCELONA RF	12.170.536,90	12.308.033,64	12.468.883,16	12.617.602,42	12.776.418,39	12.944.426,11
SINGAPORE FI RF	9.343.358,82	9.416.608,18	9.450.593,35	9.617.742,09	9.665.119,74	9.729.999,16
CAIXA FI BRASIL DI LP	23.410.068,27	23.642.658,39	23.921.221,79	24.176.048,40	24.443.127,40	24.725.521,90
BB PREVIDENCIARIO RF PERFIL FC	23.379.033,07	23.604.859,98	23.867.435,73	24.101.689,77	24.376.694,41	24.636.341,38
GBX PRIME I FIDC	9.085.717,50	9.221.954,52	9.342.543,99	9.433.911,00	9.551.169,88	9.669.120,61
FIDC PREMIUM SENIOR	17.526.575,84	17.312.206,70	17.085.237,62	16.861.147,91	16.709.650,38	16.693.018,47
FI MULTIMERCADO SCULPTOR CREDITO PRIVADO	12.055.832,46	12.145.938,22	14.782.061,36	14.936.291,20	15.005.259,17	15.166.929,26
FOCO CONQUEST FIP	2.292.515,74	2.290.130,41	2.287.313,78	2.285.071,61	2.282.734,57	2.280.206,86
ATICO GESTAO EMPRESARIAL FIP	1.460.215,76	1.458.514,31	1.455.677,80	1.453.064,97	1.450.354,87	1.447.513,60
FIP USINA INVEST MALLS	9.920.292,90	9.919.166,69	9.917.852,78	9.916.655,80	9.915.398,50	9.914.084,06
AQUILLA FII	4.973.037,11	5.076.440,31	5.079.589,26	5.079.072,14	5.068.988,11	5.067.119,09
FII SÃO DOMINGOS	8.384.704,68	8.418.284,92	8.454.298,34	8.486.693,26	8.518.217,58	9.183.578,45
ITAU INSTITUCIONAL RF INFLACAO 5 FICFI	-	-	2.808.541,60	2.850.877,07	2.872.654,97	2.898.580,84

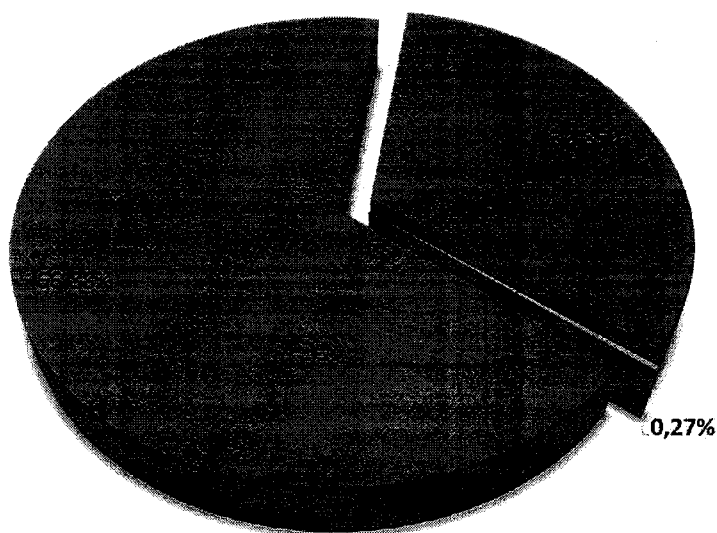
Tipos de ativos

- Operação compromissada
- Títulos Federais
- Títulos Privados
- Debêntures
- Outros
- Direito Creditório
- Valores a pagar/receber
- Fundos de Investimento

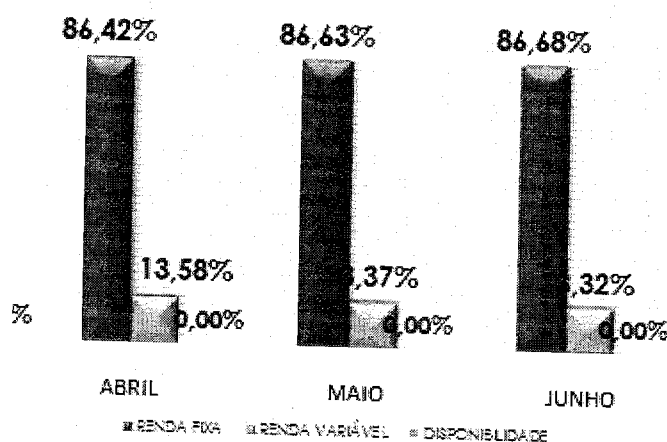


Setores

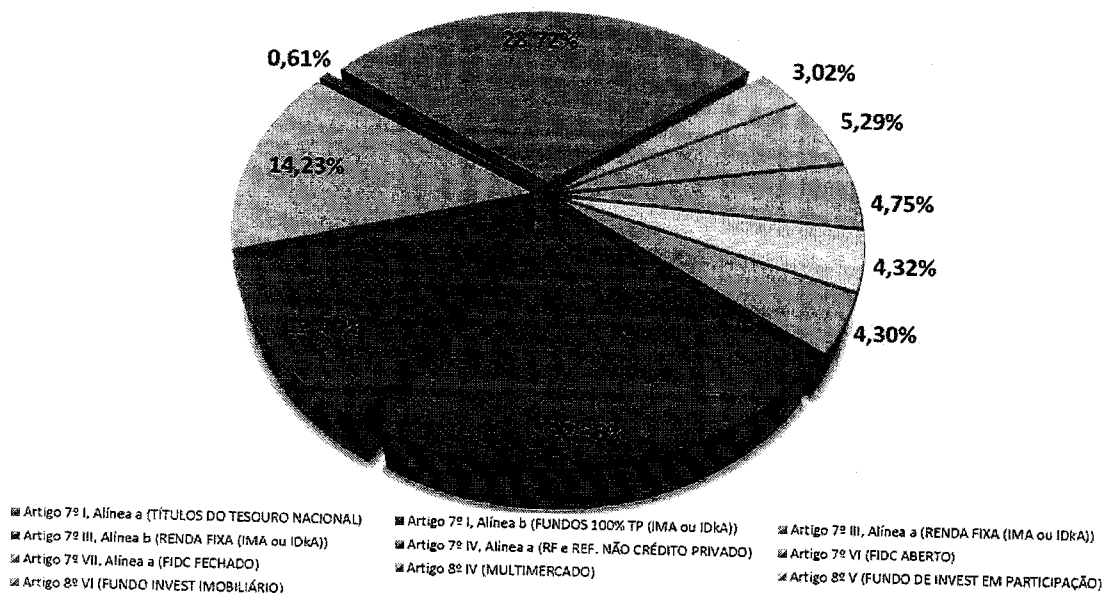
- Governo Federal
- Não Classificado
- Outros



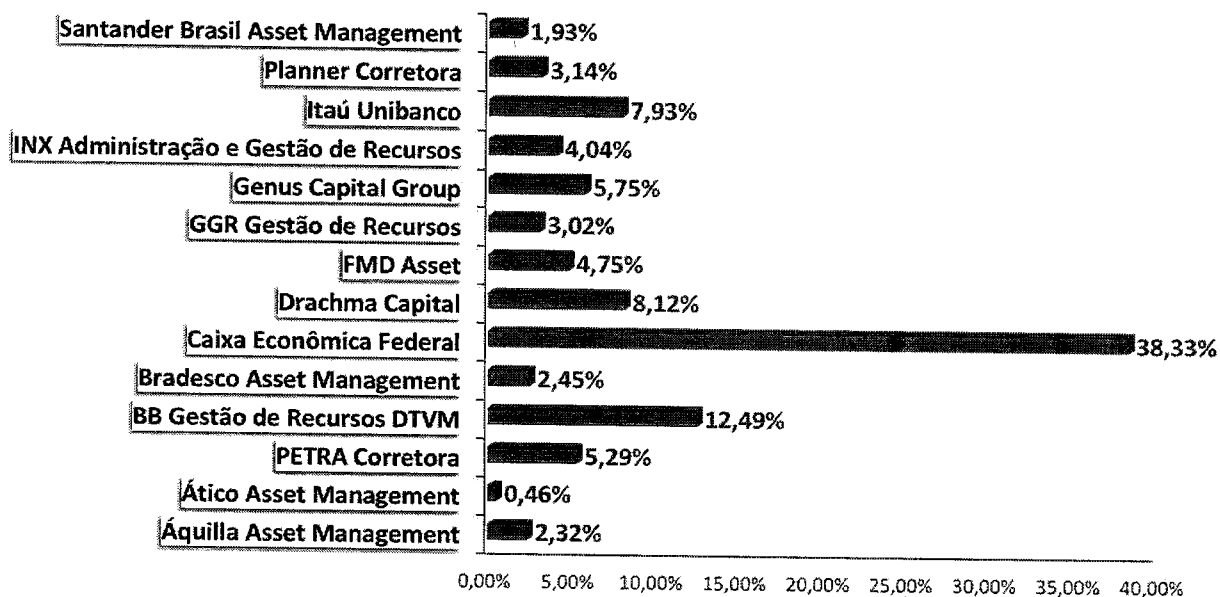
Concentração da carteira - Mensal



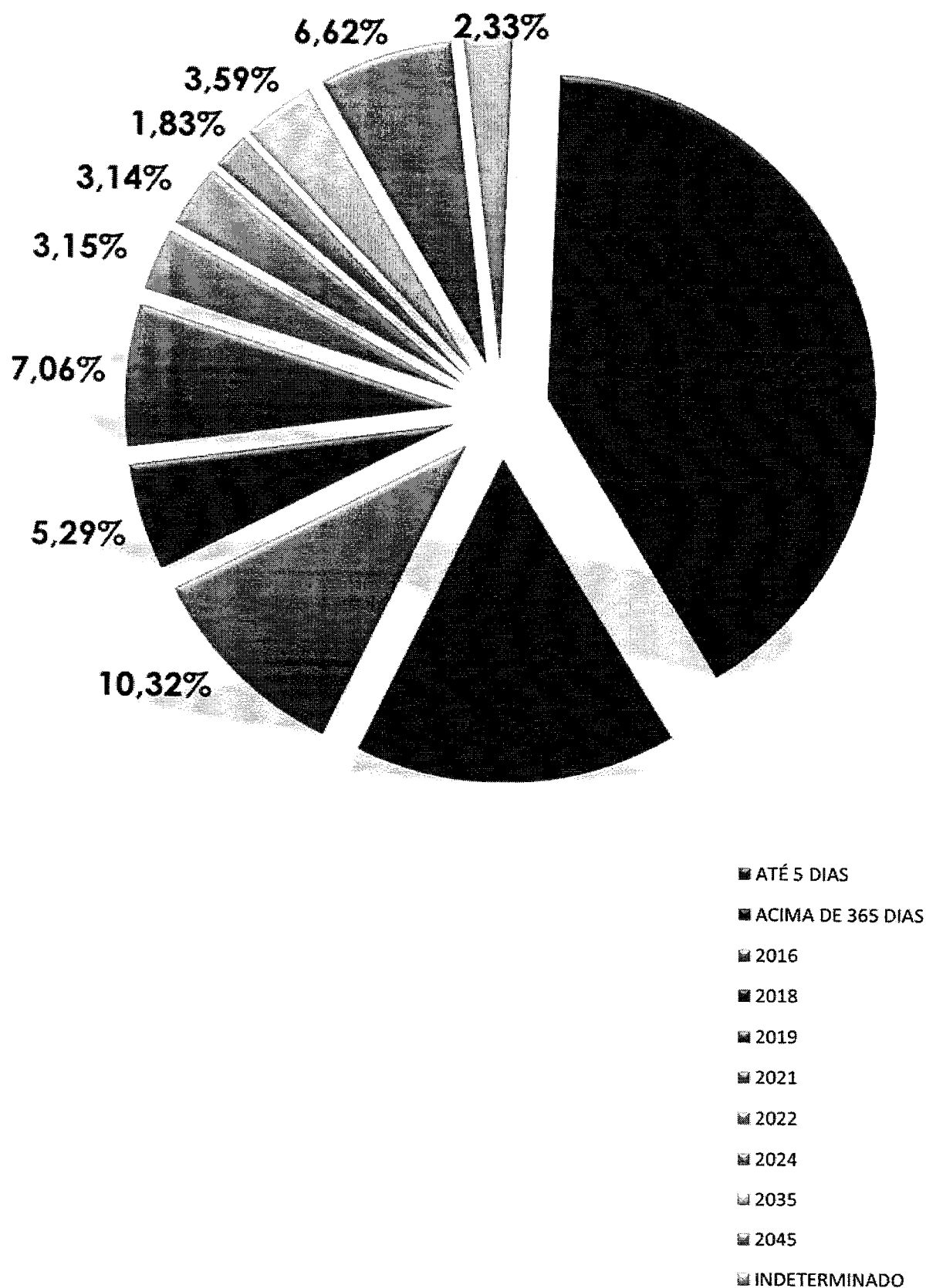
Alocação por estratégia



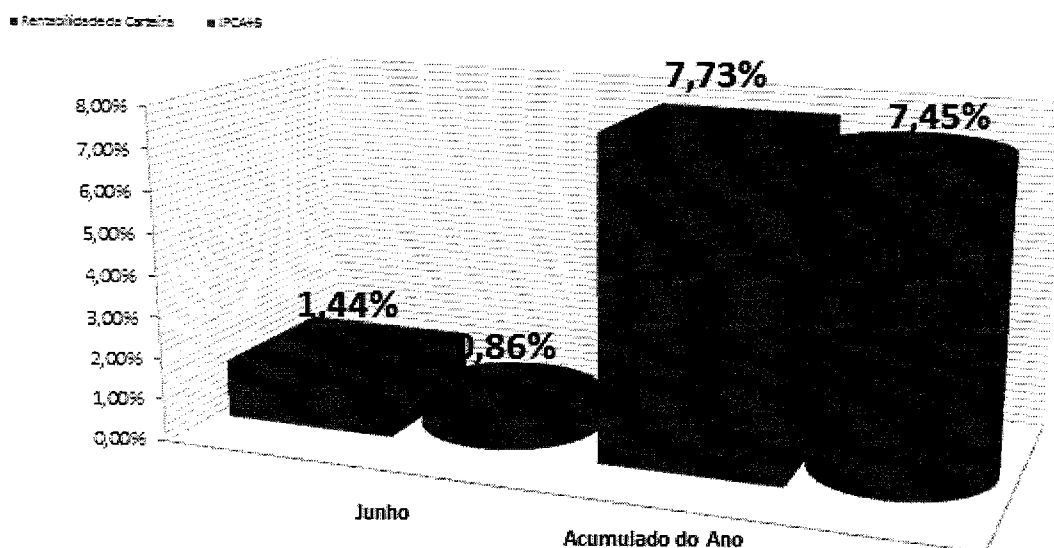
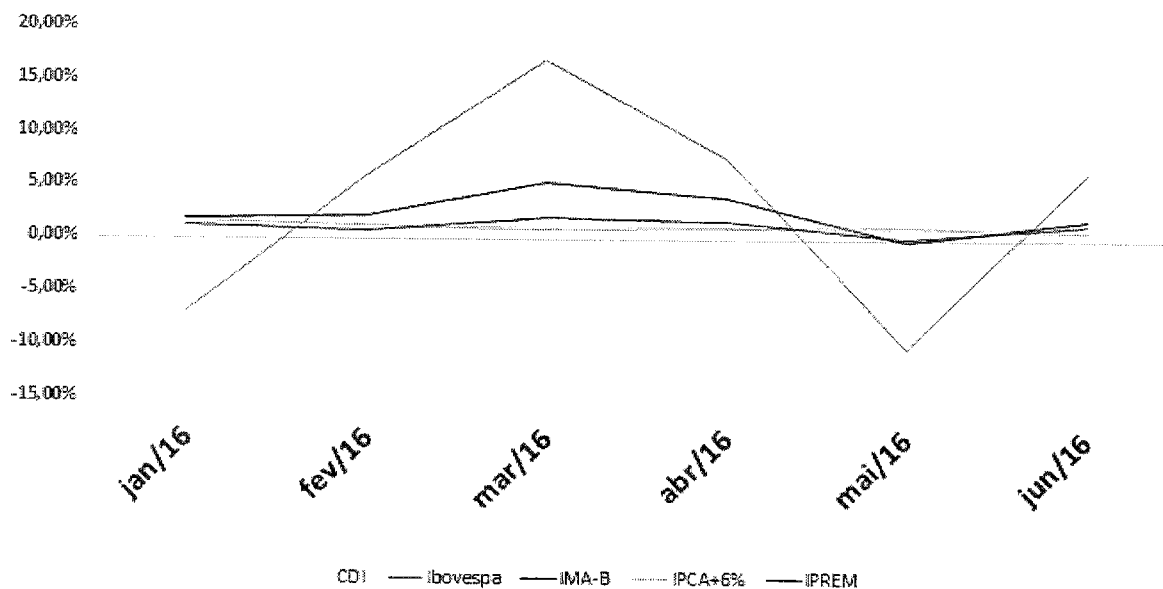
Alocação por gestor



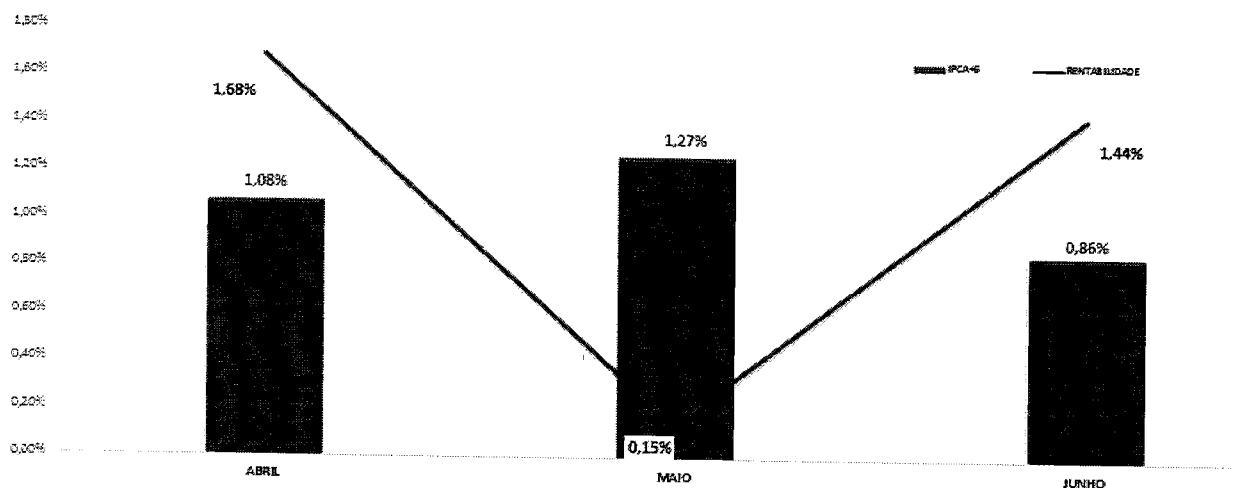
Estudo de liquidez



Indicadores



Indicadores



Limite de concentração alocado, política de investimento e resolução 3.922/10 (JUNHO)

