

## Carteira Diária

Data de Emissão : 03/02/2022 20:14

Data de Posição : 31/01/2022

Cliente : INOVAR FUNDO DE INVESTIMENTO MULTIMERCADO ATIVO II

| Futuros      |          |           |  |  |  |  |  |            |                    |                    |                  |                       |                |                |
|--------------|----------|-----------|--|--|--|--|--|------------|--------------------|--------------------|------------------|-----------------------|----------------|----------------|
| Ativo        | Venc.to. | Corretora |  |  |  |  |  | Quantidade | Ajuste Equalização | Ajuste Valorização | Preço de Mercado | Valor de Mercado      | % S/FU         | % s/Total      |
| FUT DAP      | K23      | BISUISSE  |  |  |  |  |  | 9,00       | 0,00               | (2.696,58)         | 92.258,42        | 1.273.730,13          | (61,45%)       | 2,43%          |
| FUT DAP      | Q22      | BISUISSE  |  |  |  |  |  | 45,00      | 0,00               | (8.287,65)         | 96.556,41        | 6.665.343,30          | (321,59%)      | 12,69%         |
| FUT DDI      | F27      | BISUISSE  |  |  |  |  |  | (10,00)    | 0,00               | 34.940,30          | 476.698,43       | (2.383.492,14)        | 115,00%        | (4,54%)        |
| FUT DDI      | G22      | BISUISSE  |  |  |  |  |  | (1,00)     | 0,00               | 1.661,27           | 535.553,88       | (267.776,94)          | 12,92%         | (0,51%)        |
| FUT DDI      | H22      | BISUISSE  |  |  |  |  |  | 10,00      | 0,00               | (41.324,10)        | 530.333,40       | 2.651.666,99          | (127,94%)      | 5,05%          |
| FUT DI1      | F24      | BISUISSE  |  |  |  |  |  | (120,00)   | 0,00               | (5.053,20)         | 80.921,31        | (9.710.557,20)        | 468,51%        | (18,49%)       |
| FUT DI1      | F29      | BISUISSE  |  |  |  |  |  | (31,00)    | 0,00               | (9.235,52)         | 47.661,86        | (1.477.517,66)        | 71,29%         | (2,81%)        |
| FUT DOL      | G22      | BISUISSE  |  |  |  |  |  | (2,00)     | 0,00               | 3.324,10           | 5.357,40         | (535.740,00)          | 25,85%         | (1,02%)        |
| FUT DOL      | H22      | BISUISSE  |  |  |  |  |  | 5,00       | 0,00               | (20.812,75)        | 5.345,28         | 1.336.320,00          | (64,47%)       | 2,54%          |
| FUT WDO      | G22      | BISUISSE  |  |  |  |  |  | 10,00      | 0,00               | (3.324,10)         | 5.357,40         | 535.740,00            | (25,85%)       | 1,02%          |
| FUT WDO      | H22      | BISUISSE  |  |  |  |  |  | (3,00)     | 0,00               | 2.497,53           | 5.345,28         | (160.358,40)          | 7,74%          | (0,31%)        |
| <b>TOTAL</b> |          |           |  |  |  |  |  |            | <b>0,00</b>        | <b>(48.310,70)</b> |                  | <b>(2.072.641,92)</b> | <b>100,00%</b> | <b>(3,95%)</b> |

| Opções de Futuros |          |      |                               |           |           |            |            |             |         |                    |                  |                  |                |              |
|-------------------|----------|------|-------------------------------|-----------|-----------|------------|------------|-------------|---------|--------------------|------------------|------------------|----------------|--------------|
| Código            | Venc.to. | Tipo | Papel                         | Corretora | Exercício | Data Vcto  | Quantidade | Custo Médio | Cotação | Custo Total        | Resultado        | Valor de Mercado | % S/FU         | % s/Total    |
| OPD DOL           | HQB2     | C    | Opção s/disp. / Dólar comerca | BISUISSE  | 5.850,00  | 02/03/2022 | (3)        | 97,99       | 3,89    | (14.697,99)        | 14.114,19        | (583,80)         | 100,00%        | 0,00%        |
| <b>TOTAL</b>      |          |      |                               |           |           |            |            |             |         | <b>(14.697,99)</b> | <b>14.114,19</b> | <b>(583,80)</b>  | <b>100,00%</b> | <b>0,00%</b> |

| Renda Fixa      |            |          |            |             |           |               |            |            |              |                    |                     |                     |             |                     |              |              |
|-----------------|------------|----------|------------|-------------|-----------|---------------|------------|------------|--------------|--------------------|---------------------|---------------------|-------------|---------------------|--------------|--------------|
| Código          | Aplicação  | Emitente | MTM % AA   | Tx. Over %  | Tx % AA   | Index         | Emissão    | Venc.      | Quantidade   | PU Mercado         | Valor da Aplicação  | Valor Bruto         | Impostos    | Valor Líquido       | % S/RF       | % s/Total    |
| DE252           |            |          |            |             |           |               |            |            |              |                    |                     |                     |             |                     |              |              |
| J126893         | 23/03/2021 | SABESP   | 6,744800%  | (3,168042%) | 4,244470% | IPCA          | 19/02/2018 | 15/02/2025 | 273          | 1.294,47910409     | 330.682,06          | 353.392,80          | 0,00        | 353.392,80          | 0,67%        | 0,67%        |
| J344828         | 24/05/2021 | PETR     | 0,510048%  | 1,468444%   | 0,824846% | CDI D 106.250 | 12/02/2019 | 15/01/2026 | 1.020        | 986,23631700       | 994.442,07          | 1.005.961,04        | 0,00        | 1.005.961,04        | 1,91%        | 1,92%        |
| J439209         | 16/06/2021 | PETR     | 0,510048%  | 1,468444%   | 0,810494% | CDI D 106.250 | 12/02/2019 | 15/01/2026 | 530          | 986,23631700       | 518.457,84          | 522.705,25          | 0,00        | 522.705,25          | 0,99%        | 1,00%        |
| <b>SUBTOTAL</b> |            |          |            |             |           |               |            |            | <b>1.823</b> |                    | <b>1.843.581,97</b> | <b>1.882.059,09</b> | <b>0,00</b> | <b>1.882.059,09</b> | <b>3,57%</b> | <b>3,59%</b> |
| DPGE            |            |          |            |             |           |               |            |            |              |                    |                     |                     |             |                     |              |              |
| J475461         | 25/06/2021 | MODAL    | 14,788948% | 1,294515%   | 0,000000% | CDI D 120.000 | 25/06/2021 | 23/06/2023 | 1            | 1.047.304,40085779 | 1.000.000,00        | 1.047.304,40        | 0,00        | 1.047.304,40        | 1,99%        | 1,99%        |
| J486431         | 30/06/2021 | GERADOR  | 14,810120% | 1,359025%   | 0,000000% | CDI D 130.000 | 30/06/2021 | 30/06/2023 | 1            | 1.067.468,80078311 | 1.000.000,00        | 1.067.468,80        | 0,00        | 1.067.468,80        | 2,03%        | 2,03%        |
| <b>SUBTOTAL</b> |            |          |            |             |           |               |            |            | <b>2</b>     |                    | <b>2.000.000,00</b> | <b>2.114.773,20</b> | <b>0,00</b> | <b>2.114.773,20</b> | <b>4,02%</b> | <b>4,02%</b> |
| LF252           |            |          |            |             |           |               |            |            |              |                    |                     |                     |             |                     |              |              |
| J776579         | 27/10/2021 | SAFRA    | 6,834500%  | (3,126973%) | 6,180000% | IPCA          | 27/10/2021 | 28/10/2024 | 21           | 51.464,28378815    | 1.050.000,00        | 1.080.749,96        | 0,00        | 1.080.749,96        | 2,05%        | 2,06%        |
| <b>SUBTOTAL</b> |            |          |            |             |           |               |            |            | <b>21</b>    |                    | <b>1.050.000,00</b> | <b>1.080.749,96</b> | <b>0,00</b> | <b>1.080.749,96</b> | <b>2,05%</b> | <b>2,06%</b> |
| LFSN            |            |          |            |             |           |               |            |            |              |                    |                     |                     |             |                     |              |              |
| J461484         | 22/06/2021 | BRADESCO | 12,962353% | 1,638350%   | 1,114108% | CDI D 108.750 | 01/08/2018 | 01/08/2025 | 2            | 349.643,64346944   | 654.853,40          | 699.287,29          | 0,00        | 699.287,29          | 1,33%        | 1,33%        |
| J470955         | 24/06/2021 | BRADESCO | 12,962353% | 1,638350%   | 1,073352% | CDI D 108.750 | 31/07/2018 | 01/08/2025 | 1            | 349.737,11702553   | 328.199,42          | 349.737,12          | 0,00        | 349.737,12          | 0,66%        | 0,67%        |
| J555769         | 29/07/2021 | BRADESCO | 12,962353% | 1,638350%   | 0,915662% | CDI D 108.750 | 30/07/2018 | 01/08/2025 | 2            | 349.830,61557077   | 664.291,60          | 699.661,23          | 0,00        | 699.661,23          | 1,33%        | 1,33%        |
| J558810         | 30/07/2021 | SAFRA    | 13,475657% | 2,166854%   | 0,721639% | CDI D 110.000 | 28/05/2019 | 01/06/2026 | 1            | 326.126,91270752   | 315.239,10          | 326.126,91          | 0,00        | 326.126,91          | 0,62%        | 0,62%        |
| J563846         | 02/08/2021 | SAFRA    | 13,346875% | 1,912215%   | 0,846074% | CDI D 109.500 | 03/08/2017 | 04/08/2025 | 1            | 373.603,67602500   | 358.989,07          | 373.603,68          | 0,00        | 373.603,68          | 0,71%        | 0,71%        |
| <b>SUBTOTAL</b> |            |          |            |             |           |               |            |            | <b>7</b>     |                    | <b>2.321.572,59</b> | <b>2.448.416,23</b> | <b>0,00</b> | <b>2.448.416,23</b> | <b>4,65%</b> | <b>4,66%</b> |
| NTN-B           |            |          |            |             |           |               |            |            |              |                    |                     |                     |             |                     |              |              |
| J121469         | 22/03/2021 | TESOURO  | 6,800180%  | (2,868350%) | 1,167444% | IPCA          | 13/10/2011 | 15/08/2022 | 572          | 3.889,18095200     | 2.139.000,45        | 2.224.611,50        | 0,00        | 2.224.611,50        | 4,23%        | 4,24%        |
| J121475         | 22/03/2021 | TESOURO  | 6,538157%  | (2,922004%) | 2,004740% | IPCA          | 15/01/2014 | 15/05/2023 | 121          | 3.826,65456200     | 465.695,71          | 463.025,20          | 0,00        | 463.025,20          | 0,88%        | 0,88%        |
| J126588         | 23/03/2021 | TESOURO  | 6,800180%  | (2,868350%) | 1,164418% | IPCA          | 13/10/2011 | 15/08/2022 | 135          | 3.889,18095200     | 505.090,25          | 525.039,42          | 0,00        | 525.039,42          | 1,00%        | 1,00%        |
| J126590         | 23/03/2021 | TESOURO  | 6,800180%  | (2,868350%) | 1,169151% | IPCA          | 13/10/2011 | 15/08/2022 | 1.000        | 3.889,18095200     | 3.741.171,87        | 3.889.180,95        | 0,00        | 3.889.180,95        | 7,39%        | 7,41%        |
| J131444         | 24/03/2021 | TESOURO  | 6,800180%  | (2,868350%) | 1,210818% | IPCA          | 13/10/2011 | 15/08/2022 | 750          | 3.889,18095200     | 2.805.626,86        | 2.916.885,71        | 0,00        | 2.916.885,71        | 5,55%        | 5,55%        |
| J146345         | 29/03/2021 | TESOURO  | 6,800180%  | (2,868350%) | 1,301643% | IPCA          | 13/10/2011 | 15/08/2022 | 6            | 3.889,18095200     | 22.449,58           | 23.335,08           | 0,00        | 23.335,08           | 0,04%        | 0,04%        |
| J146360         | 29/03/2021 | TESOURO  | 6,800180%  | (2,868350%) | 1,261656% | IPCA          | 13/10/2011 | 15/08/2022 | 1            | 3.889,18095200     | 3.743,58            | 3.889,18            | 0,00        | 3.889,18            | 0,01%        | 0,01%        |
| J146365         | 29/03/2021 | TESOURO  | 6,800180%  | (2,868350%) | 1,321580% | IPCA          | 13/10/2011 | 15/08/2022 | 5            | 3.889,18095200     | 18.703,05           | 19.445,90           | 0,00        | 19.445,90           | 0,04%        | 0,04%        |
| J156480         | 31/03/2021 | TESOURO  | 6,800180%  | (2,868350%) | 1,293886% | IPCA          | 13/10/2011 | 15/08/2022 | 37           | 3.889,18095200     | 138.584,02          | 143.899,69          | 0,00        | 143.899,69          | 0,27%        | 0,27%        |
| J156490         | 31/03/2021 | TESOURO  | 6,800180%  | (2,868350%) | 1,303839% | IPCA          | 13/10/2011 | 15/08/2022 | 7            | 3.889,18095200     | 26.215,17           | 27.224,26           | 0,00        | 27.224,26           | 0,05%        | 0,05%        |
| J167431A        | 06/04/2021 | TESOURO  | 6,538157%  | (2,922004%) | 2,030525% | IPCA          | 15/01/2014 | 15/05/2023 | 516          | 3.826,65456200     | 1.994.895,10        | 1.974.553,75        | 0,00        | 1.974.553,75        | 3,75%        | 3,76%        |
| J172371         | 06/04/2021 | TESOURO  | 6,800180%  | (2,868350%) | 1,102135% | IPCA          | 13/10/2011 | 15/08/2022 | 91           | 3.889,18095200     | 342.179,51          | 353.915,46          | 0,00        | 353.915,46          | 0,67%        | 0,67%        |
| J172387         | 06/04/2021 | TESOURO  | 6,800180%  | (2,868350%) | 1,072153% | IPCA          | 13/10/2011 | 15/08/2022 | 90           | 3.889,18095200     | 338.551,86          | 350.026,28          | 0,00        | 350.026,28          | 0,67%        | 0,67%        |
| J172455A        | 07/04/2021 | TESOURO  | 6,800180%  | (2,868350%) | 1,198121% | IPCA          | 13/10/2011 | 15/08/2022 | 20           | 3.889,18095200     | 75.145,29           | 77.783,61           | 0,00        | 77.783,61           | 0,15%        | 0,15%        |
| J172456A        | 07/04/2021 | TESOURO  | 5,686408%  | 10,280649%  | 4,513692% | IPCA          | 10/02/2010 | 15/08/2050 | 15           | 4.077,53918300     | 65.547,52           | 61.163,08           | 0,00        | 61.163,08           | 0,12%        | 0,12%        |
| J177613         | 07/04/2021 | TESOURO  | 6,800180%  | (2,868350%) | 1,228139% | IPCA          | 13/10/2011 | 15/08/2022 | 12           | 3.889,18095200     | 45.069,57           | 46.670,17           | 0,00        | 46.670,17           | 0,09%        | 0,09%        |

|          |            |         |           |             |           |      |            |            |     |                |            |            |      |            |       |       |
|----------|------------|---------|-----------|-------------|-----------|------|------------|------------|-----|----------------|------------|------------|------|------------|-------|-------|
| J172375A | 07/04/2021 | TESOURO | 6,800180% | (2,868350%) | 1,138148% | IPCA | 13/10/2011 | 15/08/2022 | 21  | 3.889,18095200 | 78.964,15  | 81.672,79  | 0,00 | 81.672,79  | 0,16% | 0,16% |
| J172380A | 07/04/2021 | TESOURO | 6,800180% | (2,868350%) | 1,168124% | IPCA | 13/10/2011 | 15/08/2022 | 21  | 3.889,18095200 | 78.933,35  | 81.672,79  | 0,00 | 81.672,79  | 0,16% | 0,16% |
| J172382A | 07/04/2021 | TESOURO | 5,686408% | 10,280649%  | 4,513692% | IPCA | 10/02/2010 | 15/08/2050 | 146 | 4.077,53918300 | 637.995,84 | 595.320,72 | 0,00 | 595.320,72 | 1,13% | 1,13% |
| J182759  | 08/04/2021 | TESOURO | 6,800180% | (2,868350%) | 1,364021% | IPCA | 13/10/2011 | 15/08/2022 | 13  | 3.889,18095200 | 48.762,37  | 50.559,35  | 0,00 | 50.559,35  | 0,10% | 0,10% |
| J182762  | 08/04/2021 | TESOURO | 6,538157% | (2,922004%) | 2,185121% | IPCA | 15/01/2014 | 15/05/2023 | 6   | 3.826,65456200 | 23.150,89  | 22.959,92  | 0,00 | 22.959,92  | 0,04% | 0,04% |
| J182772  | 08/04/2021 | TESOURO | 6,800180% | (2,868350%) | 1,334035% | IPCA | 13/10/2011 | 15/08/2022 | 12  | 3.889,18095200 | 45.028,90  | 46.670,17  | 0,00 | 46.670,17  | 0,09% | 0,09% |
| J182827A | 09/04/2021 | TESOURO | 6,800180% | (2,868350%) | 1,379941% | IPCA | 13/10/2011 | 15/08/2022 | 12  | 3.889,18095200 | 45.023,53  | 46.670,17  | 0,00 | 46.670,17  | 0,09% | 0,09% |
| J192908  | 12/04/2021 | TESOURO | 6,538157% | (2,922004%) | 2,229025% | IPCA | 15/01/2014 | 15/05/2023 | 8   | 3.826,65456200 | 30.873,24  | 30.613,23  | 0,00 | 30.613,23  | 0,06% | 0,06% |
| J192911  | 12/04/2021 | TESOURO | 6,800180% | (2,868350%) | 1,479008% | IPCA | 13/10/2011 | 15/08/2022 | 20  | 3.889,18095200 | 74.979,30  | 77.783,61  | 0,00 | 77.783,61  | 0,15% | 0,15% |
| J192920  | 12/04/2021 | TESOURO | 6,800180% | (2,868350%) | 1,439035% | IPCA | 13/10/2011 | 15/08/2022 | 20  | 3.889,18095200 | 75.017,84  | 77.783,61  | 0,00 | 77.783,61  | 0,15% | 0,15% |
| J192921  | 12/04/2021 | TESOURO | 6,800180% | (2,868350%) | 1,449007% | IPCA | 13/10/2011 | 15/08/2022 | 103 | 3.889,18095200 | 386.292,33 | 400.585,63 | 0,00 | 400.585,63 | 0,76% | 0,76% |
| J192927  | 12/04/2021 | TESOURO | 6,800180% | (2,868350%) | 1,459054% | IPCA | 13/10/2011 | 15/08/2022 | 20  | 3.889,18095200 | 74.998,53  | 77.783,61  | 0,00 | 77.783,61  | 0,15% | 0,15% |
| J192930  | 12/04/2021 | TESOURO | 6,538157% | (2,922004%) | 2,199025% | IPCA | 15/01/2014 | 15/05/2023 | 8   | 3.826,65456200 | 30.890,93  | 30.613,23  | 0,00 | 30.613,23  | 0,06% | 0,06% |
| J193009A | 13/04/2021 | TESOURO | 6,538157% | (2,922004%) | 2,199023% | IPCA | 15/01/2014 | 15/05/2023 | 14  | 3.826,65456200 | 54.086,56  | 53.573,16  | 0,00 | 53.573,16  | 0,10% | 0,10% |
| J193020A | 13/04/2021 | TESOURO | 6,538157% | (2,922004%) | 2,229034% | IPCA | 15/01/2014 | 15/05/2023 | 16  | 3.826,65456200 | 61.777,87  | 61.226,47  | 0,00 | 61.226,47  | 0,12% | 0,12% |
| J197937  | 13/04/2021 | TESOURO | 6,800180% | (2,868350%) | 1,569057% | IPCA | 13/10/2011 | 15/08/2022 | 8   | 3.889,18095200 | 29.971,50  | 31.113,44  | 0,00 | 31.113,44  | 0,06% | 0,06% |
| J197940  | 13/04/2021 | TESOURO | 6,800180% | (2,868350%) | 1,549075% | IPCA | 13/10/2011 | 15/08/2022 | 8   | 3.889,18095200 | 29.979,17  | 31.113,44  | 0,00 | 31.113,44  | 0,06% | 0,06% |
| J198129A | 14/04/2021 | TESOURO | 6,538157% | (2,922004%) | 2,279011% | IPCA | 15/01/2014 | 15/05/2023 | 7   | 3.826,65456200 | 27.015,88  | 26.786,58  | 0,00 | 26.786,58  | 0,05% | 0,05% |
| J198137A | 14/04/2021 | TESOURO | 6,538157% | (2,922004%) | 2,259044% | IPCA | 15/01/2014 | 15/05/2023 | 7   | 3.826,65456200 | 27.026,13  | 26.786,58  | 0,00 | 26.786,58  | 0,05% | 0,05% |
| J202983  | 14/04/2021 | TESOURO | 6,800180% | (2,868350%) | 1,599021% | IPCA | 13/10/2011 | 15/08/2022 | 8   | 3.889,18095200 | 29.974,50  | 31.113,44  | 0,00 | 31.113,44  | 0,06% | 0,06% |
| J202995  | 14/04/2021 | TESOURO | 6,800180% | (2,868350%) | 1,579039% | IPCA | 13/10/2011 | 15/08/2022 | 10  | 3.889,18095200 | 37.477,68  | 38.891,80  | 0,00 | 38.891,80  | 0,07% | 0,07% |
| J203000  | 14/04/2021 | TESOURO | 6,800180% | (2,868350%) | 1,629013% | IPCA | 13/10/2011 | 15/08/2022 | 8   | 3.889,18095200 | 29.963,04  | 31.113,44  | 0,00 | 31.113,44  | 0,06% | 0,06% |
| J213195  | 16/04/2021 | TESOURO | 5,686408% | 10,280649%  | 4,468750% | IPCA | 10/02/2010 | 15/08/2050 | 2   | 4.077,53918300 | 8.832,81   | 8.155,07   | 0,00 | 8.155,07   | 0,02% | 0,02% |
| J213209  | 16/04/2021 | TESOURO | 6,538157% | (2,922004%) | 2,157031% | IPCA | 15/01/2014 | 15/05/2023 | 17  | 3.826,65456200 | 65.810,89  | 65.053,12  | 0,00 | 65.053,12  | 0,12% | 0,12% |
| J213219  | 16/04/2021 | TESOURO | 5,686408% | 10,280649%  | 4,448751% | IPCA | 10/02/2010 | 15/08/2050 | 2   | 4.077,53918300 | 8.155,07   | 8.155,07   | 0,00 | 8.155,07   | 0,02% | 0,02% |
| J219346A | 20/04/2021 | TESOURO | 5,686408% | 10,280649%  | 4,418246% | IPCA | 10/02/2010 | 15/08/2050 | 4   | 4.077,53918300 | 17.811,02  | 16.310,15  | 0,00 | 16.310,15  | 0,03% | 0,03% |
| J224169  | 20/04/2021 | TESOURO | 6,538157% | (2,922004%) | 1,992996% | IPCA | 15/01/2014 | 15/05/2023 | 46  | 3.826,65456200 | 178.712,10 | 176.026,10 | 0,00 | 176.026,10 | 0,33% | 0,34% |
| J229071  | 22/04/2021 | TESOURO | 6,538157% | (2,922004%) | 2,090976% | IPCA | 15/01/2014 | 15/05/2023 | 12  | 3.826,65456200 | 46.544,99  | 45.919,85  | 0,00 | 45.919,85  | 0,09% | 0,09% |
| J229094  | 22/04/2021 | TESOURO | 6,800180% | (2,868350%) | 1,386938% | IPCA | 13/10/2011 | 15/08/2022 | 17  | 3.889,18095200 | 63.950,64  | 66.116,07  | 0,00 | 66.116,07  | 0,13% | 0,13% |
| J229098  | 22/04/2021 | TESOURO | 6,800180% | (2,868350%) | 1,406991% | IPCA | 13/10/2011 | 15/08/2022 | 17  | 3.889,18095200 | 63.934,50  | 66.116,07  | 0,00 | 66.116,07  | 0,13% | 0,13% |
| J229102  | 22/04/2021 | TESOURO | 6,800180% | (2,868350%) | 1,406991% | IPCA | 13/10/2011 | 15/08/2022 | 86  | 3.889,18095200 | 323.433,33 | 334.469,56 | 0,00 | 334.469,56 | 0,64% | 0,64% |
| J229558A | 23/04/2021 | TESOURO | 5,686408% | 10,280649%  | 4,447734% | IPCA | 10/02/2010 | 15/08/2050 | 11  | 4.077,53918300 | 48.795,78  | 44.852,93  | 0,00 | 44.852,93  | 0,09% | 0,09% |
| J234575  | 23/04/2021 | TESOURO | 6,538157% | (2,922004%) | 1,958939% | IPCA | 15/01/2014 | 15/05/2023 | 25  | 3.826,65456200 | 97.232,33  | 95.666,36  | 0,00 | 95.666,36  | 0,18% | 0,18% |
| J254021  | 29/04/2021 | TESOURO | 5,686408% | 10,280649%  | 4,449574% | IPCA | 10/02/2010 | 15/08/2050 | 3   | 4.077,53918300 | 13.321,33  | 12.232,61  | 0,00 | 12.232,61  | 0,02% | 0,02% |
| J254031  | 29/04/2021 | TESOURO | 6,800180% | (2,868350%) | 1,335943% | IPCA | 13/10/2011 | 15/08/2022 | 11  | 3.889,18095200 | 41.447,85  | 42.780,99  | 0,00 | 42.780,99  | 0,08% | 0,08% |
| J259235  | 30/04/2021 | TESOURO | 6,800180% | (2,868350%) | 1,366738% | IPCA | 13/10/2011 | 15/08/2022 | 15  | 3.889,18095200 | 56.509,58  | 58.337,71  | 0,00 | 58.337,71  | 0,11% | 0,11% |
| J259637A | 03/05/2021 | TESOURO | 6,538157% | (2,922004%) | 1,924618% | IPCA | 15/01/2014 | 15/05/2023 | 10  | 3.826,65456200 | 38.970,20  | 38.266,54  | 0,00 | 38.266,54  | 0,07% | 0,07% |
| J264111  | 03/05/2021 | TESOURO | 5,686408% | 10,280649%  | 4,499707% | IPCA | 10/02/2010 | 15/08/2050 | 8   | 4.077,53918300 | 35.281,85  | 32.620,31  | 0,00 | 32.620,31  | 0,06% | 0,06% |
| J269233  | 04/05/2021 | TESOURO | 6,800180% | (2,868350%) | 1,568344% | IPCA | 13/10/2011 | 15/08/2022 | 18  | 3.889,18095200 | 67.671,22  | 70.005,25  | 0,00 | 70.005,25  | 0,13% | 0,13% |
| J269237  | 04/05/2021 | TESOURO | 6,800180% | (2,868350%) | 1,508330% | IPCA | 13/10/2011 | 15/08/2022 | 45  | 3.889,18095200 | 169.302,56 | 175.013,14 | 0,00 | 175.013,14 | 0,33% | 0,33% |
| J269253  | 04/05/2021 | TESOURO | 6,800180% | (2,868350%) | 1,468290% | IPCA | 13/10/2011 | 15/08/2022 | 45  | 3.889,18095200 | 169.385,73 | 175.013,14 | 0,00 | 175.013,14 | 0,33% | 0,33% |
| J269257  | 04/05/2021 | TESOURO | 6,800180% | (2,868350%) | 1,508330% | IPCA | 13/10/2011 | 15/08/2022 | 88  | 3.889,18095200 | 331.080,56 | 342.247,92 | 0,00 | 342.247,92 | 0,65% | 0,65% |
| J269261  | 04/05/2021 | TESOURO | 6,538157% | (2,922004%) | 2,035159% | IPCA | 15/01/2014 | 15/05/2023 | 6   | 3.826,65456200 | 23.339,40  | 22.959,92  | 0,00 | 22.959,92  | 0,04% | 0,04% |
| J269276  | 04/05/2021 | TESOURO | 6,800180% | (2,868350%) | 1,608321% | IPCA | 13/10/2011 | 15/08/2022 | 3   | 3.889,18095200 | 11.273,01  | 11.667,54  | 0,00 | 11.667,54  | 0,02% | 0,02% |
| J269350A | 05/05/2021 | TESOURO | 6,800180% | (2,868350%) | 1,659110% | IPCA | 13/10/2011 | 15/08/2022 | 28  | 3.889,18095200 | 105.171,72 | 108.897,06 | 0,00 | 108.897,06 | 0,21% | 0,21% |
| J274201  | 05/05/2021 | TESOURO | 6,800180% | (2,868350%) | 1,679159% | IPCA | 13/10/2011 | 15/08/2022 | 17  | 3.889,18095200 | 63.838,64  | 66.116,07  | 0,00 | 66.116,07  | 0,13% | 0,13% |
| J274206  | 05/05/2021 | TESOURO | 6,800180% | (2,868350%) | 1,699140% | IPCA | 13/10/2011 | 15/08/2022 | 16  | 3.889,18095200 | 60.668,78  | 62.226,89  | 0,00 | 62.226,89  | 0,12% | 0,12% |
| J274217  | 05/05/2021 | TESOURO | 6,538157% | (2,922004%) | 2,165691% | IPCA | 15/01/2014 | 15/05/2023 | 12  | 3.826,65456200 | 46.576,83  | 45.919,85  | 0,00 | 45.919,85  | 0,09% | 0,09% |
| J279153  | 06/05/2021 | TESOURO | 5,686408% | 10,280649%  | 4,579900% | IPCA | 10/02/2010 | 15/08/2050 | 3   | 4.077,53918300 | 13.087,11  | 12.232,61  | 0,00 | 12.232,61  | 0,02% | 0,02% |
| J279157  | 06/05/2021 | TESOURO | 5,686408% | 10,280649%  | 4,569903% | IPCA | 10/02/2010 | 15/08/2050 | 1   | 4.077,53918300 | 4.368,82   | 4.077,53   | 0,00 | 4.077,53   | 0,01% | 0,01% |
| J279182  | 06/05/2021 | TESOURO | 5,686408% | 10,280649%  | 4,549898% | IPCA | 10/02/2010 | 15/08/2050 | 4   | 4.077,53918300 | 17.527,05  | 16.310,15  | 0,00 | 16.310,15  | 0,03% | 0,03% |
| J289308A | 11/05/2021 | TESOURO | 6,538157% | (2,922004%) | 2,007826% | IPCA | 15/01/2014 | 15/05/2023 | 30  | 3.826,65456200 | 116.888,38 | 114.799,63 | 0,00 | 114.799,63 | 0,22% | 0,22% |
| J294140  | 11/05/2021 | TESOURO | 6,800180% | (2,868350%) | 1,422389% | IPCA | 13/10/2011 | 15/08/2022 | 137 | 3.889,18095200 | 516.501,06 | 532.817,79 | 0,00 | 532.817,79 | 1,01% | 1,01% |
| J298998  | 12/05/2021 | TESOURO | 6,538157% | (2,922004%) | 1,849019% | IPCA | 15/01/2014 | 15/05/2023 | 29  | 3.826,65456200 | 113.347,24 | 110.972,98 | 0,00 | 110.972,98 | 0,21% | 0,21% |
| J299000  | 12/05/2021 | TESOURO | 6,800180% | (2,868350%) | 1,309006% | IPCA | 13/10/2011 | 15/08/2022 | 16  | 3.889,18095200 | 60.416,02  | 62.226,89  | 0,00 | 62.226,89  | 0,12% | 0,12% |
| J304427A | 14/05/2021 | TESOURO | 6,800180% | (2,868350%) | 1,319029% | IPCA | 13/10/2011 | 15/08/2022 | 160 | 3.889,18095200 | 604.328,19 | 622.268,95 | 0,00 | 622.268,95 | 1,18% | 1,19% |
| J314579  | 17/05/2021 | TESOURO | 6,800180% | (2,868350%) | 1,409022% | IPCA | 13/10/2011 | 15/08/2022 | 43  | 3.889,18095200 | 162.271,29 | 167.234,78 | 0,00 | 167.234,78 | 0,32% | 0,32% |
| J314588  | 17/05/2021 | TESOURO | 6,800180% | (2,868350%) | 1,409022% | IPCA | 13/10/2011 | 15/08/2022 | 87  | 3.889,18095200 | 328.316,34 | 338.358,74 | 0,00 | 338.358,74 | 0,64% | 0,64% |
| J314897A | 18/05/2021 | TESOURO | 6,800180% | (2,868350%) | 1,384468% |      |            |            |     |                |            |            |      |            |       |       |

|          |            |         |           |             |           |      |            |            |     |                |            |            |      |            |       |       |
|----------|------------|---------|-----------|-------------|-----------|------|------------|------------|-----|----------------|------------|------------|------|------------|-------|-------|
| J361365  | 27/05/2021 | TESOURO | 6,800180% | (2,868350%) | 1,280023% | IPCA | 13/10/2011 | 15/08/2022 | 10  | 3.889,18095200 | 37.936,13  | 38.891,80  | 0,00 | 38.891,80  | 0,07% | 0,07% |
| J361366  | 27/05/2021 | TESOURO | 6,538157% | (2,922004%) | 1,884903% | IPCA | 15/01/2014 | 15/05/2023 | 18  | 3.826,65456200 | 68.745,40  | 68.879,78  | 0,00 | 68.879,78  | 0,13% | 0,13% |
| J361394  | 27/05/2021 | TESOURO | 6,538157% | (2,922004%) | 1,914926% | IPCA | 15/01/2014 | 15/05/2023 | 36  | 3.826,65456200 | 137.414,81 | 137.759,56 | 0,00 | 137.759,56 | 0,26% | 0,26% |
| J361395  | 27/05/2021 | TESOURO | 6,538157% | (2,922004%) | 1,934905% | IPCA | 15/01/2014 | 15/05/2023 | 1   | 3.826,65456200 | 3.815,67   | 3.826,65   | 0,00 | 3.826,65   | 0,01% | 0,01% |
| J361448  | 27/05/2021 | TESOURO | 6,538157% | (2,922004%) | 1,894908% | IPCA | 15/01/2014 | 15/05/2023 | 37  | 3.826,65456200 | 141.283,95 | 141.586,21 | 0,00 | 141.586,21 | 0,27% | 0,27% |
| J367111  | 28/05/2021 | TESOURO | 5,686408% |             | 4,402600% | IPCA | 10/02/2010 | 15/08/2050 | 1   | 4.077,53918300 | 4.512,53   | 4.077,53   | 0,00 | 4.077,53   | 0,01% | 0,01% |
| J372775  | 31/05/2021 | TESOURO | 5,686408% |             | 4,372993% | IPCA | 10/02/2010 | 15/08/2050 | 10  | 4.077,53918300 | 45.351,51  | 40.775,39  | 0,00 | 40.775,39  | 0,08% | 0,08% |
| J372801  | 31/05/2021 | TESOURO | 5,686408% |             | 4,382994% | IPCA | 10/02/2010 | 15/08/2050 | 7   | 4.077,53918300 | 31.698,70  | 28.542,77  | 0,00 | 28.542,77  | 0,05% | 0,05% |
| J392079  | 04/06/2021 | TESOURO | 6,538157% | (2,922004%) | 1,891517% | IPCA | 15/01/2014 | 15/05/2023 | 8   | 3.826,65456200 | 30.624,37  | 30.613,23  | 0,00 | 30.613,23  | 0,06% | 0,06% |
| J392090  | 04/06/2021 | TESOURO | 5,686408% |             | 4,314171% | IPCA | 10/02/2010 | 15/08/2050 | 1   | 4.077,53918300 | 4.583,22   | 4.077,53   | 0,00 | 4.077,53   | 0,01% | 0,01% |
| J411118A | 10/06/2021 | TESOURO | 6,538157% | (2,922004%) | 1,999010% | IPCA | 15/01/2014 | 15/05/2023 | 18  | 3.826,65456200 | 68.905,53  | 68.879,78  | 0,00 | 68.879,78  | 0,13% | 0,13% |
| J411120A | 10/06/2021 | TESOURO | 6,538157% | (2,922004%) | 1,979021% | IPCA | 15/01/2014 | 15/05/2023 | 19  | 3.826,65456200 | 72.759,86  | 72.706,43  | 0,00 | 72.706,43  | 0,14% | 0,14% |
| J416730  | 10/06/2021 | TESOURO | 6,538157% | (2,922004%) | 1,999010% | IPCA | 15/01/2014 | 15/05/2023 | 23  | 3.826,65456200 | 88.045,96  | 88.013,05  | 0,00 | 88.013,05  | 0,17% | 0,17% |
| J416739  | 10/06/2021 | TESOURO | 6,538157% | (2,922004%) | 2,019010% | IPCA | 15/01/2014 | 15/05/2023 | 24  | 3.826,65456200 | 91.840,90  | 91.839,70  | 0,00 | 91.839,70  | 0,17% | 0,17% |
| J438953  | 16/06/2021 | TESOURO | 6,800180% | (2,868350%) | 1,737832% | IPCA | 13/10/2011 | 15/08/2022 | 97  | 3.889,18095200 | 330.301,54 | 338.358,74 | 0,00 | 338.358,74 | 0,64% | 0,64% |
| J438959  | 16/06/2021 | TESOURO | 6,800180% | (2,868350%) | 1,707794% | IPCA | 13/10/2011 | 15/08/2022 | 87  | 3.889,18095200 | 368.389,67 | 377.250,55 | 0,00 | 377.250,55 | 0,72% | 0,72% |
| J438966  | 16/06/2021 | TESOURO | 6,800180% | (2,868350%) | 1,707794% | IPCA | 13/10/2011 | 15/08/2022 | 98  | 3.889,18095200 | 372.187,50 | 381.139,73 | 0,00 | 381.139,73 | 0,72% | 0,73% |
| J438974  | 16/06/2021 | TESOURO | 6,800180% | (2,868350%) | 1,737832% | IPCA | 13/10/2011 | 15/08/2022 | 87  | 3.889,18095200 | 330.301,54 | 338.358,74 | 0,00 | 338.358,74 | 0,64% | 0,64% |
| J456007  | 21/06/2021 | TESOURO | 6,800180% | (2,868350%) | 2,074099% | IPCA | 13/10/2011 | 15/08/2022 | 10  | 3.889,18095200 | 37.861,46  | 38.891,80  | 0,00 | 38.891,80  | 0,07% | 0,07% |
| J456011  | 21/06/2021 | TESOURO | 6,800180% | (2,868350%) | 2,084093% | IPCA | 13/10/2011 | 15/08/2022 | 10  | 3.889,18095200 | 37.857,34  | 38.891,80  | 0,00 | 38.891,80  | 0,07% | 0,07% |
| J456287A | 22/06/2021 | TESOURO | 6,800180% | (2,868350%) | 1,902843% | IPCA | 13/10/2011 | 15/08/2022 | 98  | 3.889,18095200 | 371.854,03 | 381.139,73 | 0,00 | 381.139,73 | 0,72% | 0,73% |
| J456289A | 22/06/2021 | TESOURO | 6,800180% | (2,868350%) | 1,902843% | IPCA | 13/10/2011 | 15/08/2022 | 98  | 3.889,18095200 | 371.854,03 | 381.139,73 | 0,00 | 381.139,73 | 0,72% | 0,73% |
| J461613A | 23/06/2021 | TESOURO | 6,800180% | (2,868350%) | 1,951555% | IPCA | 13/10/2011 | 15/08/2022 | 109 | 3.889,18095200 | 413.504,49 | 423.920,72 | 0,00 | 423.920,72 | 0,81% | 0,81% |
| J470917A | 25/06/2021 | TESOURO | 6,800180% | (2,868350%) | 1,808997% | IPCA | 13/10/2011 | 15/08/2022 | 94  | 3.889,18095200 | 357.374,93 | 365.583,00 | 0,00 | 365.583,00 | 0,70% | 0,70% |
| J470931A | 25/06/2021 | TESOURO | 6,800180% | (2,868350%) | 1,818990% | IPCA | 13/10/2011 | 15/08/2022 | 95  | 3.889,18095200 | 361.137,87 | 369.472,19 | 0,00 | 369.472,19 | 0,70% | 0,70% |
| J497126  | 05/07/2021 | TESOURO | 6,800180% | (2,868350%) | 1,609087% | IPCA | 13/10/2011 | 15/08/2022 | 172 | 3.889,18095200 | 656.527,69 | 668.939,12 | 0,00 | 668.939,12 | 1,27% | 1,27% |
| J497132  | 05/07/2021 | TESOURO | 6,800180% | (2,868350%) | 1,599096% | IPCA | 13/10/2011 | 15/08/2022 | 86  | 3.889,18095200 | 328.298,52 | 334.469,56 | 0,00 | 334.469,56 | 0,64% | 0,64% |
| J500213A | 07/07/2021 | TESOURO | 6,800180% | (2,868350%) | 1,614537% | IPCA | 13/10/2011 | 15/08/2022 | 93  | 3.889,18095200 | 362.816,55 | 369.472,19 | 0,00 | 369.472,19 | 0,70% | 0,70% |
| J519308  | 14/07/2021 | TESOURO | 6,800180% | (2,868350%) | 1,659011% | IPCA | 13/10/2011 | 15/08/2022 | 65  | 3.889,18095200 | 240.860,15 | 245.018,39 | 0,00 | 245.018,39 | 0,47% | 0,47% |
| J549830A | 28/07/2021 | TESOURO | 6,800180% | (2,868350%) | 1,711278% | IPCA | 13/10/2011 | 15/08/2022 | 101 | 3.889,18095200 | 387.798,72 | 392.807,27 | 0,00 | 392.807,27 | 0,75% | 0,75% |
| J555884  | 29/07/2021 | TESOURO | 5,686408% |             | 4,449922% | IPCA | 10/02/2010 | 15/08/2050 | 1   | 4.077,53918300 | 4.578,74   | 4.077,53   | 0,00 | 4.077,53   | 0,01% | 0,01% |
| J558824  | 30/07/2021 | TESOURO | 5,686408% |             | 4,420010% | IPCA | 10/02/2010 | 15/08/2050 | 9   | 4.077,53918300 | 41.415,35  | 36.697,85  | 0,00 | 36.697,85  | 0,07% | 0,07% |
| J567223A | 04/08/2021 | TESOURO | 6,800180% | (2,868350%) | 2,048586% | IPCA | 13/10/2011 | 15/08/2022 | 107 | 3.889,18095200 | 410.524,55 | 416.142,36 | 0,00 | 416.142,36 | 0,79% | 0,79% |
| J567229A | 04/08/2021 | TESOURO | 6,800180% | (2,868350%) | 2,068551% | IPCA | 13/10/2011 | 15/08/2022 | 106 | 3.889,18095200 | 406.609,38 | 412.253,18 | 0,00 | 412.253,18 | 0,78% | 0,79% |
| J574460A | 06/08/2021 | TESOURO | 6,800180% | (2,868350%) | 2,171561% | IPCA | 13/10/2011 | 15/08/2022 | 98  | 3.889,18095200 | 375.938,32 | 381.139,73 | 0,00 | 381.139,73 | 0,72% | 0,73% |
| J579544A | 09/08/2021 | TESOURO | 6,800180% | (2,868350%) | 2,263084% | IPCA | 13/10/2011 | 15/08/2022 | 97  | 3.889,18095200 | 371.970,79 | 377.250,55 | 0,00 | 377.250,55 | 0,72% | 0,72% |
| J579553A | 09/08/2021 | TESOURO | 6,800180% | (2,868350%) | 2,233158% | IPCA | 13/10/2011 | 15/08/2022 | 97  | 3.889,18095200 | 372.076,93 | 377.250,55 | 0,00 | 377.250,55 | 0,72% | 0,72% |
| J598087  | 13/08/2021 | TESOURO | 6,800180% | (2,868350%) | 2,285013% | IPCA | 13/10/2011 | 15/08/2022 | 18  | 3.889,18095200 | 69.155,86  | 70.005,25  | 0,00 | 70.005,25  | 0,13% | 0,13% |
| J604578  | 17/08/2021 | TESOURO | 6,800180% | (2,868350%) | 2,374924% | IPCA | 13/10/2011 | 15/08/2022 | 111 | 3.889,18095200 | 414.697,16 | 431.699,08 | 0,00 | 431.699,08 | 0,82% | 0,82% |
| J612270  | 19/08/2021 | TESOURO | 6,800180% | (2,868350%) | 2,368836% | IPCA | 13/10/2011 | 15/08/2022 | 85  | 3.889,18095200 | 317.900,53 | 330.580,38 | 0,00 | 330.580,38 | 0,63% | 0,63% |
| J612276  | 19/08/2021 | TESOURO | 5,686408% |             | 4,995854% | IPCA | 10/02/2010 | 15/08/2050 | 4   | 4.077,53918300 | 16.663,01  | 16.310,15  | 0,00 | 16.310,15  | 0,03% | 0,03% |
| J621077  | 23/08/2021 | TESOURO | 6,800180% | (2,868350%) | 2,549614% | IPCA | 13/10/2011 | 15/08/2022 | 34  | 3.889,18095200 | 127.072,87 | 132.232,15 | 0,00 | 132.232,15 | 0,25% | 0,25% |
| J640998  | 31/08/2021 | TESOURO | 6,800180% | (2,868350%) | 2,639413% | IPCA | 13/10/2011 | 15/08/2022 | 119 | 3.889,18095200 | 445.758,19 | 462.812,53 | 0,00 | 462.812,53 | 0,88% | 0,88% |
| J655734  | 06/09/2021 | TESOURO | 5,686408% |             | 4,896695% | IPCA | 10/02/2010 | 15/08/2050 | 3   | 4.077,53918300 | 12.769,53  | 12.232,61  | 0,00 | 12.232,61  | 0,02% | 0,02% |
| J658894  | 08/09/2021 | TESOURO | 6,800180% | (2,868350%) | 2,526126% | IPCA | 13/10/2011 | 15/08/2022 | 84  | 3.889,18095200 | 315.785,68 | 326.691,19 | 0,00 | 326.691,19 | 0,62% | 0,62% |
| J662056  | 09/09/2021 | TESOURO | 6,800180% | (2,868350%) | 2,480090% | IPCA | 13/10/2011 | 15/08/2022 | 33  | 3.889,18095200 | 124.173,13 | 128.342,97 | 0,00 | 128.342,97 | 0,24% | 0,24% |
| J665183  | 10/09/2021 | TESOURO | 6,538157% | (2,922004%) | 3,799014% | IPCA | 15/01/2014 | 15/05/2023 | 7   | 3.826,65456200 | 26.821,78  | 26.786,58  | 0,00 | 26.786,58  | 0,05% | 0,05% |
| J665184  | 10/09/2021 | TESOURO | 6,538157% | (2,922004%) | 3,849057% | IPCA | 15/01/2014 | 15/05/2023 | 7   | 3.826,65456200 | 26.801,35  | 26.786,58  | 0,00 | 26.786,58  | 0,05% | 0,05% |
| J665190  | 10/09/2021 | TESOURO | 5,686408% |             | 4,999007% | IPCA | 10/02/2010 | 15/08/2050 | 2   | 4.077,53918300 | 8.403,78   | 8.155,07   | 0,00 | 8.155,07   | 0,02% | 0,02% |
| J675381  | 15/09/2021 | TESOURO | 6,800180% | (2,868350%) | 2,340486% | IPCA | 13/10/2011 | 15/08/2022 | 20  | 3.889,18095200 | 75.502,49  | 77.783,61  | 0,00 | 77.783,61  | 0,15% | 0,15% |
| J685412  | 20/09/2021 | TESOURO | 6,538157% | (2,922004%) | 3,506007% | IPCA | 15/01/2014 | 15/05/2023 | 8   | 3.826,65456200 | 30.905,09  | 30.613,23  | 0,00 | 30.613,23  | 0,06% | 0,06% |
| J688346  | 21/09/2021 | TESOURO | 6,800180% | (2,868350%) | 2,296111% | IPCA | 13/10/2011 | 15/08/2022 | 27  | 3.889,18095200 | 102.229,17 | 105.007,88 | 0,00 | 105.007,88 | 0,20% | 0,20% |
| J688358  | 21/09/2021 | TESOURO | 6,800180% | (2,868350%) | 2,306153% | IPCA | 13/10/2011 | 15/08/2022 | 7   | 3.889,18095200 | 26.501,56  | 27.224,26  | 0,00 | 27.224,26  | 0,05% | 0,05% |
| J713317  | 01/10/2021 | TESOURO | 5,686408% |             | 5,026226% | IPCA | 10/02/2010 | 15/08/2050 | 1   | 4.077,53918300 | 4.230,76   | 4.077,53   | 0,00 | 4.077,53   | 0,01% | 0,01% |
| J713323  | 01/10/2021 | TESOURO | 5,686408% |             | 4,996234% | IPCA | 10/02/2010 | 15/08/2050 | 1   | 4.077,53918300 | 4.248,91   | 4.077,53   | 0,00 | 4.077,53   | 0,01% | 0,01% |
| J713331  | 01/10/2021 | TESOURO | 6,800180% | (2,868350%) | 2,551434% | IPCA | 13/10/2011 | 15/08/2022 | 77  | 3.889,18095200 | 292.416,14 | 299.466,93 | 0,00 | 299.466,93 | 0,57% | 0,57% |
| J719847  | 05/10/2021 | TESOURO | 6,800180% | (2,868350%) | 2,612947% | IPCA | 13/10/2011 | 15/08/2022 | 22  | 3.889,18095200 | 83.613,72  | 85.561,98  | 0,00 | 85.561,98  | 0,16% | 0,16% |
| J745673  | 15/10/2021 | TESOURO | 5,570022% | (1,969523%) | 4,549012% | IPCA | 08/01/2020 | 15/05/2025 | 45  | 3.898,24847500 | 177.555,56 | 175.421,18 | 0,00 | 175.421,18 | 0,33% | 0,33% |
| J749479  | 18/10/2021 | TESOURO | 5,686408% |             | 5,140935% | IPCA | 10/02/2010 | 15/08/2050 | 2   | 4.077,53918300 | 8.388,03   | 8.15       |      |            |       |       |

|                 |            |         |           |             |           |      |            |            |                        |                |                      |                      |             |                      |                |                |
|-----------------|------------|---------|-----------|-------------|-----------|------|------------|------------|------------------------|----------------|----------------------|----------------------|-------------|----------------------|----------------|----------------|
| J753533A        | 20/10/2021 | TESOURO | 6,538157% | (2,922004%) | 4,056717% | IPCA | 15/01/2014 | 15/05/2023 | 92                     | 3.826,65456200 | 357.833,24           | 352.052,21           | 0,00        | 352.052,21           | 0,67%          | 0,67%          |
| J753539A        | 20/10/2021 | TESOURO | 6,538157% | (2,922004%) | 4,056717% | IPCA | 15/01/2014 | 15/05/2023 | 92                     | 3.826,65456200 | 357.833,24           | 352.052,21           | 0,00        | 352.052,21           | 0,67%          | 0,67%          |
| J753546A        | 20/10/2021 | TESOURO | 5,570022% | (1,969523%) | 4,875920% | IPCA | 08/01/2020 | 15/05/2025 | 16                     | 3.898,24847500 | 62.656,18            | 62.371,97            | 0,00        | 62.371,97            | 0,12%          | 0,12%          |
| J753567A        | 20/10/2021 | TESOURO | 6,800180% | (2,868350%) | 3,334104% | IPCA | 13/10/2011 | 15/08/2022 | 73                     | 3.889,18095200 | 277.751,93           | 283.910,20           | 0,00        | 283.910,20           | 0,54%          | 0,54%          |
| J756666         | 20/10/2021 | TESOURO | 6,538157% | (2,922004%) | 4,226808% | IPCA | 15/01/2014 | 15/05/2023 | 250                    | 3.826,65456200 | 970.035,51           | 956.663,64           | 0,00        | 956.663,64           | 1,82%          | 1,82%          |
| J756674         | 20/10/2021 | TESOURO | 5,570022% | (1,969523%) | 4,925961% | IPCA | 08/01/2020 | 15/05/2025 | 250                    | 3.898,24847500 | 977.517,69           | 974.562,11           | 0,00        | 974.562,11           | 1,85%          | 1,86%          |
| J760053         | 21/10/2021 | TESOURO | 5,570022% | (1,969523%) | 4,984985% | IPCA | 08/01/2020 | 15/05/2025 | 16                     | 3.898,24847500 | 62.500,14            | 62.371,97            | 0,00        | 62.371,97            | 0,12%          | 0,12%          |
| J760063         | 21/10/2021 | TESOURO | 5,570022% | (1,969523%) | 5,005010% | IPCA | 08/01/2020 | 15/05/2025 | 15                     | 3.898,24847500 | 58.558,38            | 58.473,72            | 0,00        | 58.473,72            | 0,11%          | 0,11%          |
| J760096         | 21/10/2021 | TESOURO | 5,570022% | (1,969523%) | 4,934966% | IPCA | 08/01/2020 | 15/05/2025 | 19                     | 3.898,24847500 | 74.331,41            | 74.066,72            | 0,00        | 74.066,72            | 0,14%          | 0,14%          |
| J816189A        | 17/11/2021 | TESOURO | 5,570022% | (1,969523%) | 5,248398% | IPCA | 08/01/2020 | 15/05/2025 | 71                     | 3.898,24847500 | 271.150,22           | 276.775,64           | 0,00        | 276.775,64           | 0,53%          | 0,53%          |
| J915100         | 28/12/2021 | TESOURO | 5,686408% | 10,280649%  | 5,412138% | IPCA | 10/02/2010 | 15/08/2050 | 30                     | 4.077,53918300 | 125.382,77           | 122.326,17           | 0,00        | 122.326,17           | 0,23%          | 0,23%          |
| J918018         | 29/12/2021 | TESOURO | 5,686408% | 10,280649%  | 5,422492% | IPCA | 10/02/2010 | 15/08/2050 | 5                      | 4.077,53918300 | 20.878,65            | 20.387,69            | 0,00        | 20.387,69            | 0,04%          | 0,04%          |
| J918036         | 29/12/2021 | TESOURO | 5,686408% | 10,280649%  | 5,442495% | IPCA | 10/02/2010 | 15/08/2050 | 2                      | 4.077,53918300 | 8.328,77             | 8.155,07             | 0,00        | 8.155,07             | 0,02%          | 0,02%          |
| J921085         | 30/12/2021 | TESOURO | 5,686408% | 10,280649%  | 5,502867% | IPCA | 10/02/2010 | 15/08/2050 | 11                     | 4.077,53918300 | 45.458,79            | 44.852,93            | 0,00        | 44.852,93            | 0,09%          | 0,09%          |
| J921110         | 30/12/2021 | TESOURO | 5,686408% | 10,280649%  | 5,482862% | IPCA | 10/02/2010 | 15/08/2050 | 5                      | 4.077,53918300 | 20.719,11            | 20.387,69            | 0,00        | 20.387,69            | 0,04%          | 0,04%          |
| J932386         | 05/01/2022 | TESOURO | 5,686408% | 10,280649%  | 5,544290% | IPCA | 10/02/2010 | 15/08/2050 | 3                      | 4.077,53918300 | 12.354,88            | 12.232,61            | 0,00        | 12.232,61            | 0,02%          | 0,02%          |
| J939124         | 07/01/2022 | TESOURO | 6,800180% | (2,868350%) | 5,664793% | IPCA | 13/10/2011 | 15/08/2022 | 39                     | 3.889,18095200 | 151.309,45           | 151.678,05           | 0,00        | 151.678,05           | 0,29%          | 0,29%          |
| J939132         | 07/01/2022 | TESOURO | 5,686408% | 10,280649%  | 5,605028% | IPCA | 10/02/2010 | 15/08/2050 | 3                      | 4.077,53918300 | 12.267,52            | 12.232,61            | 0,00        | 12.232,61            | 0,02%          | 0,02%          |
| J939153A        | 10/01/2022 | TESOURO | 6,800180% | (2,868350%) | 5,754506% | IPCA | 13/10/2011 | 15/08/2022 | 103                    | 3.889,18095200 | 399.628,79           | 400.585,63           | 0,00        | 400.585,63           | 0,76%          | 0,76%          |
| J939161A        | 10/01/2022 | TESOURO | 6,800180% | (2,868350%) | 5,704512% | IPCA | 13/10/2011 | 15/08/2022 | 102                    | 3.889,18095200 | 395.857,66           | 396.696,45           | 0,00        | 396.696,45           | 0,75%          | 0,76%          |
| J939177A        | 10/01/2022 | TESOURO | 5,686408% | 10,280649%  | 5,655410% | IPCA | 10/02/2010 | 15/08/2050 | 2                      | 4.077,53918300 | 8.127,77             | 8.155,07             | 0,00        | 8.155,07             | 0,02%          | 0,02%          |
| J948523         | 12/01/2022 | TESOURO | 5,686408% | 10,280649%  | 5,749007% | IPCA | 10/02/2010 | 15/08/2050 | 2                      | 4.077,53918300 | 8.035,90             | 8.155,07             | 0,00        | 8.155,07             | 0,02%          | 0,02%          |
| J948531         | 12/01/2022 | TESOURO | 5,404111% | (0,543802%) | 5,449022% | IPCA | 20/01/2016 | 15/08/2026 | 95                     | 3.992,91783000 | 376.313,37           | 379.327,19           | 0,00        | 379.327,19           | 0,72%          | 0,72%          |
| J948537         | 12/01/2022 | TESOURO | 5,404111% | (0,543802%) | 5,479009% | IPCA | 20/01/2016 | 15/08/2026 | 95                     | 3.992,91783000 | 375.886,35           | 379.327,19           | 0,00        | 379.327,19           | 0,72%          | 0,72%          |
| J948548         | 12/01/2022 | TESOURO | 5,686408% | 10,280649%  | 5,799002% | IPCA | 10/02/2010 | 15/08/2050 | 3                      | 4.077,53918300 | 11.974,47            | 12.232,61            | 0,00        | 12.232,61            | 0,02%          | 0,02%          |
| J951852         | 13/01/2022 | TESOURO | 6,800180% | (2,868350%) | 5,529134% | IPCA | 13/10/2011 | 15/08/2022 | 8                      | 3.889,18095200 | 31.127,07            | 31.113,44            | 0,00        | 31.113,44            | 0,06%          | 0,06%          |
| J951854         | 13/01/2022 | TESOURO | 6,800180% | (2,868350%) | 5,599018% | IPCA | 13/10/2011 | 15/08/2022 | 84                     | 3.889,18095200 | 326.711,06           | 326.691,19           | 0,00        | 326.691,19           | 0,62%          | 0,62%          |
| J951861         | 13/01/2022 | TESOURO | 5,404111% | (0,543802%) | 5,399021% | IPCA | 20/01/2016 | 15/08/2026 | 96                     | 3.992,91783000 | 381.195,58           | 383.320,11           | 0,00        | 383.320,11           | 0,73%          | 0,73%          |
| J951867         | 13/01/2022 | TESOURO | 6,800180% | (2,868350%) | 5,519028% | IPCA | 13/10/2011 | 15/08/2022 | 34                     | 3.889,18095200 | 132.297,25           | 132.232,15           | 0,00        | 132.232,15           | 0,25%          | 0,25%          |
| J951902         | 13/01/2022 | TESOURO | 6,800180% | (2,868350%) | 5,609136% | IPCA | 13/10/2011 | 15/08/2022 | 106                    | 3.889,18095200 | 412.255,76           | 412.253,18           | 0,00        | 412.253,18           | 0,78%          | 0,79%          |
| J961848         | 18/01/2022 | TESOURO | 5,686408% | 10,280649%  | 5,768360% | IPCA | 10/02/2010 | 15/08/2050 | 2                      | 4.077,53918300 | 8.032,20             | 8.155,07             | 0,00        | 8.155,07             | 0,02%          | 0,02%          |
| J964819         | 19/01/2022 | TESOURO | 5,404111% | (0,543802%) | 5,471538% | IPCA | 20/01/2016 | 15/08/2026 | 375                    | 3.992,91783000 | 1.487.938,37         | 1.497.344,18         | 0,00        | 1.497.344,18         | 2,85%          | 2,85%          |
| J964831         | 19/01/2022 | TESOURO | 5,404111% | (0,543802%) | 5,551538% | IPCA | 20/01/2016 | 15/08/2026 | 95                     | 3.992,91783000 | 375.810,71           | 379.327,19           | 0,00        | 379.327,19           | 0,72%          | 0,72%          |
| <b>SUBTOTAL</b> |            |         |           |             |           |      |            |            | <b>10.783</b>          |                | <b>41.273.338,20</b> | <b>41.968.050,69</b> | <b>0,00</b> | <b>41.968.050,69</b> | <b>79,79%</b>  | <b>79,94%</b>  |
| NTN-O           |            |         |           |             |           |      |            |            |                        |                |                      |                      |             |                      |                |                |
| J992117         | 31/01/2022 | TESOURO | 0,000000% | 0,000000%   | 9,140000% | PRE  | 15/10/2003 | 01/02/2022 | 794                    | 3.906,42559194 | 3.101.701,92         | 3.101.701,92         | 0,00        | 3.101.701,92         | 5,90%          | 5,91%          |
| <b>SUBTOTAL</b> |            |         |           |             |           |      |            |            | <b>794</b>             |                | <b>3.101.701,92</b>  | <b>3.101.701,92</b>  | <b>0,00</b> | <b>3.101.701,92</b>  | <b>5,90%</b>   | <b>5,91%</b>   |
| <b>TOTAL</b>    |            |         |           |             |           |      |            |            | <b>13.430,00000000</b> |                | <b>51.590.194,68</b> | <b>52.595.751,09</b> | <b>0,00</b> | <b>52.595.751,09</b> | <b>100,00%</b> | <b>100,18%</b> |

**Contas a Pagar/Receber**

| Descrição   | Valor              | % S/TES        | % s/Total      |
|---|--------------------|----------------|----------------|
| Ajuste Credor de Futuros  | 42.423,20          | (49,61%)       | 0,08%          |
| Ajuste Devedor de Futuros   | (90.733,90)        | 106,11%        | (0,17%)        |
| Despesa de AUDITORIA com pagamento 15/02/23                                 | (1.018,81)         | 1,19%          | 0,00%          |
| Despesa de B 10 - TARIFA DE LIQUIDAÇÃO FINANCEIRA com pagamento 07/02/22    | (36,00)            | 0,04%          | 0,00%          |
| Despesa de CUSTO CETIP com pagamento 21/02/22                               | (1.251,72)         | 1,46%          | 0,00%          |
| Despesa de CUSTO SELIC com pagamento 25/02/22                               | (168,21)           | 0,20%          | 0,00%          |
| Despesa de Despesa de CVM com pagamento 10/05/22                            | (1.093,14)         | 1,28%          | 0,00%          |
| Despesas com Auditoria em 15/02/22  | (5.835,00)         | 6,82%          | (0,01%)        |
| Taxa de Permanência do ativo FUT DAP na corretora BISUISSE a pagar em 25/02 | (0,50)             | 0,00%          | 0,00%          |
| Taxa de Permanência do ativo FUT DDI na corretora BISUISSE a pagar em 25/02 | (0,10)             | 0,00%          | 0,00%          |
| Taxa de Permanência do ativo FUT DI1 na corretora BISUISSE a pagar em 25/02 | (1,23)             | 0,00%          | 0,00%          |
| Taxa de Permanência do ativo FUT WDO na corretora BISUISSE a pagar em 25/02 | (0,01)             | 0,00%          | 0,00%          |
| Tx Administração Bruta a Pagar em 07/02/2022                                | (176,63)           | 0,21%          | 0,00%          |
| Tx Custódia Bruta a Pagar em 07/02/2022                                     | (1.747,23)         | 2,04%          | 0,00%          |
| Tx de Controladoria s/ Tx de Admin. [BBDC] Bruta a Pagar em 07/02/2022      | (1.589,47)         | 1,86%          | 0,00%          |
| Tx de Gestão s/ Tx de Admin. [VINC] Bruta a Pagar em 07/02/2022             | (24.283,62)        | 28,40%         | (0,05%)        |
| <b>TOTAL</b>  | <b>(85.512,37)</b> | <b>100,00%</b> | <b>(0,15%)</b> |

| Descrição           | Valor           | % S/TES        | % s/Total    |
|---------------------|-----------------|----------------|--------------|
| Saldo em Tesouraria | 1.000,00        | 100,00%        | 0,00%        |
| <b>TOTAL</b>        | <b>1.000,00</b> | <b>100,00%</b> | <b>0,00%</b> |

| Patrimônio                 | Total do Patrimônio  |
|----------------------------|----------------------|
| <b>Total do Patrimônio</b> | <b>52.510.654,92</b> |

| Rentabilidade Acumulada |  |
|-------------------------|--|
|                         |  |

| Indexador                          | BenchMark   | Rent. Real        | Variação Diária | Variação Mensal | Variação Anual | Últimos 6 meses | Últimos 12 Meses |
|------------------------------------|-------------|-------------------|-----------------|-----------------|----------------|-----------------|------------------|
| CDI                                | (426,2652%) | (0,1828%)         | 0,03474920%     | 0,73227560%     | 0,73227560%    | 3,47403010%     | 4,74110630%      |
| COTA                               | 0,0000%     | 0,0000%           | (0,14812390%)   | 0,65271050%     | 0,65271050%    | 3,19104150%     | 4,86068770%      |
| SELIC                              | (426,2652%) | (0,1828%)         | 0,03474920%     | 0,73227560%     | 0,73227560%    | 3,47403010%     | 4,74110630%      |
| Valor da Cota Bruta de Performance |             | 104,860687700     |                 |                 |                |                 |                  |
| Quantidade de Cotas (Líquida)      |             | 500.765,883124600 |                 |                 |                |                 |                  |
| Valor da cota unitária (Líquida)   |             | 104,860687700     |                 |                 |                |                 |                  |