

# RENTABILIDADES DOS INVESTIMENTOS DO PLANO " BD " DO GASIU

2016

## A - RENTABILIDADES DO ANO 2016 - Grupos de ativos

	conceitos das metas	Ref	JAN	FEV	MAR	ABR	MAI	JUN	JUL	AGO	SET	OUT	NOV	DEZ	ACUMULADO	
			real	real	real	real	real	real	real	real	real	real	real	real	real	real
<b>Investimento Total</b>	INPC + 0,41% ao mês	A	0,87%	2,36%	4,71%	3,01%	-1,37%	2,17%	3,35%	1,02%	1,10%	2,08%	-1,54%	0,74%	19,94%	11,91%
Renda Fixa	INPC + 0,41% ao mês	A	2,19%	2,27%	3,95%	3,09%	-0,27%	1,75%	2,28%	1,21%	1,29%	0,64%	-0,79%	2,57%	22,04%	11,91%
- Fundos Externos	102% do CDI ou IMA	B ou C	1,27%	1,43%	3,05%	2,29%	0,61%	1,59%	1,79%	1,10%	1,33%	0,94%	0,04%	1,63%	18,43%	14,30%
- Debentures	INPC + 0,41% ao mês	A	3,15%	1,02%	0,61%	0,95%	1,12%	0,94%	1,06%	1,50%	0,89%	0,52%	0,75%	1,94%	15,40%	11,91%
- Títulos Públicos	INPC + 0,41% ao mês	A	2,48%	2,63%	4,39%	3,44%	-0,60%	1,83%	2,48%	1,25%	1,29%	0,56%	-1,09%	2,91%	23,65%	11,91%
Renda Variável	1,5% acima Ibovespa ano	D	-6,04%	5,31%	13,93%	5,10%	-8,97%	6,44%	12,33%	0,75%	0,71%	10,97%	-6,50%	-2,50%	32,38%	40,92%
- Carteira Própria Ações	Ibovespa	E	-9,16%	7,90%	18,27%	5,68%	-13,30%	8,46%	16,13%	1,14%	1,81%	13,58%	-7,17%	-3,84%	39,67%	38,87%
- Fundos Externos	2% acima Ibovespa ano	F	-3,21%	3,10%	10,13%	4,56%	-4,80%	4,67%	8,88%	0,37%	-0,36%	8,36%	-5,79%	-1,09%	25,89%	41,66%
Invest Estruturado	INPC + 0,54% ao mês	G	0,70%	-0,71%	2,51%	2,23%	0,15%	2,73%	1,41%	1,22%	2,10%	2,10%	1,50%	1,92%	19,33%	13,66%
Investimento Imobiliário	INPC + 0,41% ao mês	A	-0,77%	-0,05%	0,11%	-0,55%	0,03%	0,06%	0,01%	-0,98%	-0,23%	-0,27%	-0,24%	-9,53%	-12,10%	11,91%
Empréstimos a Participantes	INPC + 0,7% ao mês	A	2,11%	1,90%	2,64%	1,96%	1,32%	1,65%	1,87%	1,46%	1,50%	1,29%	1,02%	1,13%	21,75%	11,91%
<b>Objetivo Atuarial</b>	INPC + 0,41% ao mês	A	1,92%	1,36%	0,85%	1,05%	1,39%	0,88%	1,05%	0,72%	0,49%	0,58%	0,48%	0,55%	-	<b>11,91%</b>

## B - Valores das metas

Indicador	Ref	JAN	FEV	MAR	ABR	MAI	JUN	JUL	AGO	SET	OUT	NOV	DEZ	ACUMULADO	
INPC + 0,41% ao mês	A	1,92%	1,36%	0,85%	1,05%	1,39%	0,88%	1,05%	0,72%	0,49%	0,58%	0,48%	0,55%	-	11,91%
102% do CDI	B	1,08%	1,02%	1,18%	1,08%	1,13%	1,19%	1,13%	1,24%	1,13%	1,07%	1,06%	1,14%	-	14,30%
104,5% do CDI	H	1,10%	1,05%	1,21%	1,10%	1,16%	1,21%	1,16%	1,27%	1,16%	1,09%	1,09%	1,17%	-	14,67%
115% do CDI *	J	1,21%	1,15%	1,33%	1,21%	1,27%	1,34%	1,28%	1,40%	1,27%	1,20%	1,19%	1,29%	-	16,25%
IMA B	I	1,91%	2,26%	5,31%	3,93%	-0,10%	1,93%	2,51%	0,89%	0,26%	0,64%	-1,22%	2,91%	-	23,21%
IMA B 5+	C	1,21%	2,75%	8,30%	5,37%	-0,73%	2,57%	3,34%	0,87%	0,34%	0,73%	-2,04%	3,71%	-	29,34%
1,5% acima Ibovespa ano	D	-6,67%	6,04%	17,10%	7,83%	-9,98%	6,43%	11,33%	1,16%	0,93%	11,36%	-4,53%	-2,59%	-	40,92%
Ibovespa	E	-6,79%	5,91%	16,97%	7,70%	-10,10%	6,30%	11,20%	1,03%	0,80%	11,23%	-4,65%	-2,71%	-	38,87%
2% acima Ibovespa anual	F	-6,62%	6,08%	17,14%	7,87%	-9,93%	6,47%	11,37%	1,20%	0,97%	11,40%	-4,48%	-2,54%	-	41,66%
INPC + 0,54% ao mês	G	2,05%	1,49%	0,98%	1,18%	1,52%	1,01%	1,18%	0,85%	0,62%	0,71%	0,61%	0,68%	-	13,66%

\* Nossa meta interna devido a elevada taxa de performance e prazo de resgate elevado

## C - Variações reais dos indicadores em 2016

Indicador	JAN	FEV	MAR	ABR	MAI	JUN	JUL	AGO	SET	OUT	NOV	DEZ	ACUMULADO	
INPC	1,51%	0,95%	0,44%	0,64%	0,98%	0,47%	0,64%	0,31%	0,08%	0,17%	0,07%	0,14%	-	6,58%
CDI	1,05%	1,00%	1,16%	1,05%	1,11%	1,16%	1,11%	1,21%	1,11%	1,05%	1,04%	1,12%	-	14,00%
IMA B	1,91%	2,26%	5,31%	3,93%	-0,10%	1,93%	2,51%	0,89%	0,26%	0,64%	-1,22%	2,91%	-	23,21%
IMA B 5+	1,21%	2,75%	8,30%	5,37%	-0,73%	2,57%	3,34%	0,87%	0,34%	0,73%	-2,04%	3,71%	-	29,34%
Ibovespa de Fechamento	-6,79%	5,91%	16,97%	7,70%	-10,10%	6,30%	11,20%	1,03%	0,80%	11,23%	-4,65%	-2,71%	-	38,87%
Taxa Atuarial Real	0,41%	0,41%	0,41%	0,41%	0,41%	0,41%	0,41%	0,41%	0,41%	0,41%	0,41%	0,41%	-	5,00%

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## D - RENTABILIDADES REAIS DO ANO 2016 - Fundos Externos

2016

			JAN	FEV	MAR	ABR	MAI	JUN	JUL	AGO	SET	OUT	NOV	DEZ	ACUMULADO	
			real	real	real	real	real	real	real	real	real	real	real	real	real	real
<b>Fundos Renda Fixa</b>																
1 - DI Executive - HSBC	102% do CDI	B	1,03%	0,99%	1,15%	1,05%	1,10%	1,16%	1,12%	1,21%	1,10%	1,04%	1,04%	1,11%	13,90%	14,30%
4 - Sul América Multim Instituc	102% do CDI	B	-	-	-	-	-	-	-	-	-	-	-	-	0,00%	0,00%
6 - ITAÚ Instituc Active Fix IB	102% do CDI	B	1,10%	1,02%	1,22%	1,12%	1,09%	1,15%	1,13%	1,22%	1,13%	1,04%	1,02%	1,12%	14,20%	14,30%
8 - Rio Bravo C P	102% do CDI		1,06%	1,04%	1,23%	1,13%	1,18%	1,23%	1,14%	1,24%	1,15%	1,08%	1,09%	1,18%	14,65%	14,30%
9 - BTG Pactual Emis Prim I	102% do CDI	B	-	-	-	-	-	-	-	-	-	-	-	-	-	-
10 - BTG Pactual Emis Prim II	102% do CDI	B	1,52%	1,67%	1,23%	0,93%	1,35%	1,11%	0,81%	1,26%	0,85%	0,63%	0,72%	-29,31%	-20,28%	14,30%
11 - Bradesco FIF Premium DI	102% do CDI	B	1,05%	0,99%	1,15%	1,04%	1,12%	1,18%	1,13%	1,22%	1,10%	1,17%	1,12%	1,12%	14,25%	14,30%
12 - ICATU Vang IPC Gold	IMA B 5+	C	2,11%	2,74%	8,39%	5,38%	-0,73%	2,59%	3,32%	0,84%	1,73%	0,72%	-2,07%	3,67%	32,28%	29,34%
13 - HSBC Crédito Privado	104,5% do CDI	H	0,99%	0,97%	1,21%	1,10%	1,19%	1,21%	1,16%	1,27%	1,15%	1,09%	1,08%	1,15%	14,43%	14,67%
14 - ITAU Renda Fixa IMAB5+	IMA B 5+	C	1,16%	2,70%	8,22%	5,31%	-0,78%	2,52%	3,30%	0,82%	1,63%	0,69%	-2,07%	3,68%	30,34%	29,34%
15 - Sul América Inflation	IMA B	I	1,96%	2,30%	5,59%	3,85%	0,04%	1,96%	2,27%	1,07%	1,73%	0,57%	-0,98%	2,76%	25,54%	23,21%
16 - Sant Master RF CP LP	102% do CDI		1,04%	0,99%	1,16%	1,10%	1,14%	1,20%	1,08%	1,27%	1,13%	1,09%	1,08%	1,05%	14,16%	14,30%

### Fundos Renda Variável

1 - ITAÚ RPI Ações (Ibovpa)	2% acima do Ibovespa		-3,51%	4,15%	9,81%	5,64%	-5,01%	5,53%	9,92%	-0,06%	-0,22%	9,31%	-6,07%	-1,50%	29,55%	41,66%
2 - HSBC FICA Reg Prev (Ibovpa)	2% acima do Ibovespa		-4,05%	3,89%	8,22%	3,69%	-5,95%	5,30%	10,20%	0,08%	-0,14%	10,83%	-6,35%	-1,54%	24,67%	41,66%
3 - ICATU Vanguarda Divid	2% acima do Ibovespa		-1,86%	3,41%	10,64%	3,56%	-4,41%	3,20%	7,74%	1,20%	0,01%	5,73%	-5,13%	-0,35%	25,02%	41,66%
4 - BRADESCO FIA Divid	2% acima do Ibovespa		-4,20%	3,59%	12,66%	5,53%	-7,09%	6,29%	9,95%	0,34%	-1,19%	11,06%	-5,01%	-1,15%	32,46%	41,66%
5 - RIO BRAVO Fund Inst (Valor)	2% acima do Ibovespa		0,00%	-5,59%	10,07%	6,04%	3,43%	2,09%	3,92%	-1,37%	-0,39%	2,82%	-8,44%	-1,22%	10,48%	41,66%
6 - ITAU FOF RPI 30 (Ibovespa)	2% acima do Ibovespa		-1,47%	3,68%	7,90%	5,31%	-3,57%	5,98%	9,43%	0,47%	-0,64%	8,48%	-6,05%	-1,47%	30,13%	41,66%

### Fundos Estruturados

1-Santander Capital Protegido	INPC + 0,54% ao mês		-	-	-	-	-	-	-	-	-	-	-	-	-	-
2 - Itau Hedge MM FI	115% do CDI		0,85%	-0,43%	2,40%	1,96%	0,40%	2,42%	1,34%	1,23%	1,84%	1,85%	1,77%	1,63%	18,64%	16,25%
3 - RT Hedge Plus MM ITAU FIC	115% do CDI		0,93%	-1,81%	3,84%	3,44%	-0,55%	4,54%	1,86%	1,44%	3,13%	3,17%	2,97%	2,24%	28,09%	16,25%
4 - Itau Retorno Absoluto	115% do CDI		0,34%	0,04%	1,55%	1,75%	0,59%	1,76%	1,32%	1,17%	1,69%	1,63%	1,52%	1,22%	15,55%	16,25%

(a) alterado em setembro de ITAU FOF RPI ( valor ), para ITAU FOF RPI 30 Ações Ibovespa

fonte : Área de Investimentos do Gasius

data: 1/2/2017

Hoje: 1/2/2017