



CARTEIRA DOS INVESTIMENTOS

PCA	Valor em R\$ Mil	Mensal	Anual	% da Carteira	Alocação PI Gerencial	Alocação PI*	PORTFÓLIO
Renda Fixa	604.020	0,83%	1,89%	82,50%	72,30%	86,30%	
ALM	423.265	0,76%	1,72%	57,81%	-	-	
CDI	178.867	1,00%	2,30%	24,43%	-	-	
Créditos	797	1,04%	2,36%	0,11%	-	-	
Outros	1.091	0,86%	1,95%	0,15%	-	-	
Renda Variável	7.633	3,90%	10,56%	1,04%	6,40%	6,40%	
Ativista	7.633	3,90%	10,56%	1,04%	-	-	
Investimentos Estruturados	6.022	0,04%	-0,44%	0,82%	5,50%	5,50%	
Fundo de Participações	6.022	0,04%	-0,44%	0,82%	-	-	
Imóveis	111.960	0,66%	1,24%	15,29%	15,50%	1,50%	
Magé	4.060	1,04%	2,10%	0,55%	-	-	
Niterói	101.550	0,67%	1,30%	13,87%	-	-	
Petrópolis	6.350	0,13%	-0,21%	0,87%	-	-	
Operações com Participantes	2.479	1,39%	2,81%	0,34%	0,30%	0,30%	
Total dos Investimentos	732.114	0,83%	1,86%	100,00%	100,00%	100,00%	

* Considerando venda do imóvel

PACV	Valor em R\$ Mil	Mensal	Anual	% da Carteira	Alocação PI	PORTFÓLIO
Renda Fixa	261.308	1,45%	2,71%	88,23%	73,10%	
ALM	111.709	0,75%	1,68%	37,72%	-	
CDI	97.574	1,00%	2,30%	32,95%	-	
IMA-B	51.494	3,88%	5,87%	17,39%	-	
Créditos	531	1,04%	2,36%	0,18%	-	
Renda Variável	28.516	3,10%	9,07%	9,63%	14,20%	
Ativista	6.478	2,74%	7,95%	2,19%	-	
Core	14.670	3,61%	10,54%	4,95%	-	
Valor	7.367	2,41%	10,55%	2,49%	-	
Investimentos Estruturados	4.435	0,08%	-0,77%	1,50%	6,40%	
Fundo de Participações	4.015	0,04%	-0,44%	1,36%	-	
Fundo Imobiliário	420	0,41%	-3,81%	0,14%	-	
Investimentos no Exterior	-	-	-	-	5,50%	
Operações com Participantes	1.912	1,44%	2,71%	0,65%	0,80%	
Total dos Investimentos	296.171	1,58%	3,32%	100,00%	100,00%	

PGA	Valor em R\$ Mil	Mensal	Anual	% da Carteira	Alocação PI	PORTFÓLIO
Renda Fixa	7.612	1,00%	2,29%	100,00%	100,00%	
CDI	7.612	1,00%	2,29%	100,00%	100,00%	
Total dos Investimentos	7.612	1,00%	2,29%	100,00%	100,00%	

INDICADORES ECONÔMICOS

Ano	INPC	INPC + 5,5%aa	IGP-M	IPCA	CDI	103% CDI	120% CDI	IMA-B	IMA-B 5	IMA-B 5+	Ibovespa	IBX- 100	IBX- 100 + 2%aa	Dolar (PTAX)	Índice Pós-Fixado	Índice Pré-Fixado
2009	4,11%	9,84%	-1,71%	4,31%	9,90%	10,21%	11,88%	18,95%	14,97%	-	82,66%	72,84%	76,29%	-25,49%	23,20%	10,42%
2010	6,47%	12,32%	11,32%	5,91%	9,74%	10,05%	11,69%	17,04%	13,04%	21,85%	1,04%	2,62%	4,67%	-4,31%	10,05%	12,45%
2011	6,08%	11,91%	5,10%	6,50%	11,59%	11,96%	13,91%	15,11%	15,69%	14,48%	-18,11%	-11,39%	-9,62%	12,58%	6,51%	12,55%
2012	6,20%	12,04%	7,81%	5,84%	8,41%	8,68%	10,10%	26,68%	16,98%	34,21%	7,40%	11,55%	13,78%	8,94%	16,94%	12,31%
2013	5,56%	11,37%	5,53%	5,91%	8,05%	8,30%	9,66%	-10,02%	2,78%	-17,07%	-15,50%	-3,13%	-1,19%	14,64%	-9,80%	11,77%
2014	6,23%	12,07%	3,67%	6,41%	10,81%	11,15%	12,97%	14,54%	11,64%	16,60%	-2,92%	-2,78%	-0,84%	13,39%	8,04%	12,18%
2015	11,28%	17,40%	10,54%	10,67%	13,23%	13,65%	15,87%	8,88%	15,46%	5,71%	-13,31%	-12,41%	-10,66%	47,01%	1,56%	17,07%
2016	6,58%	12,44%	7,17%	6,29%	14,00%	14,45%	16,80%	24,81%	15,48%	31,04%	38,93%	36,69%	39,43%	-16,54%	17,13%	13,30%
2017																
Janeiro	0,42%	0,87%	0,64%	0,38%	1,09%	1,12%	1,30%	1,87%	1,16%	2,24%	7,38%	7,21%	7,39%	-4,05%	1,64%	0,59%
Fevereiro	0,24%	0,69%	0,08%	0,33%	0,87%	0,89%	1,04%	3,85%	1,49%	5,06%	3,08%	3,30%	3,47%	-0,89%	1,57%	0,87%
Acumulado	0,66%	1,56%	0,73%	0,71%	1,96%	2,02%	2,36%	5,79%	2,67%	7,41%	10,68%	10,75%	11,12%	-4,90%	3,24%	1,46%