

RENTABILIDADE

Carteira Investimentos
Relatório Analítico

PLANO e PGA



Ref.: dez/2022

POUPREV/DIRAF

	jan/2022	fev/2022	mar/2022	abr/2022	mai/2022	jun/2022	1º Sem	jul/2022	ago/2022	set/2022	out/2022	nov/2022	dez/2022	2022	últ. 24m	últ. 36m
INFLAÇÃO																
INPC	0,67%	1,00%	1,71%	1,04%	0,45%	0,62%	5,61%	-0,60%	-0,31%	-0,32%	0,47%	0,38%	0,69%	5,93%	16,70%	23,05%
IPCA	0,54%	1,01%	1,62%	1,06%	0,47%	0,67%	5,49%	-0,68%	-0,36%	-0,29%	0,59%	0,41%	0,62%	5,78%	16,43%	21,69%
IGP-M	1,82%	1,83%	1,74%	1,41%	0,52%	0,59%	8,17%	0,21%	-0,70%	-0,95%	-0,97%	-0,56%	0,45%	5,46%	24,22%	52,97%
ÍNDICES DE MERCADO																
POUPANÇA	0,56%	0,50%	0,60%	0,56%	0,67%	0,65%	3,58%	0,66%	0,74%	0,68%	0,65%	0,65%	0,49%	7,67%	10,94%	13,28%
CDI	0,73%	0,79%	0,88%	0,83%	1,03%	1,01%	5,40%	1,08%	1,12%	1,07%	1,02%	1,12%	1,12%	12,37%	17,31%	20,56%
IMA-B	-0,73%	0,54%	3,07%	0,83%	0,96%	0,83%	4,35%	-0,88%	1,10%	1,48%	1,23%	-0,79%	-0,19%	6,37%	5,09%	11,75%
IHFA	1,26%	1,21%	3,55%	1,36%	1,10%	-0,39%	8,32%	0,72%	2,44%	1,49%	1,34%	-1,52%	0,40%	13,66%	16,01%	22,37%
IBX	6,87%	1,46%	5,96%	-10,11%	3,23%	-11,56%	-5,72%	4,40%	6,15%	-0,05%	5,57%	-3,11%	-2,63%	4,02%	-7,61%	-4,37%
IBOVESPA	6,98%	0,89%	6,06%	-10,10%	3,22%	-11,50%	-5,99%	4,69%	6,16%	0,47%	5,45%	-3,06%	-2,45%	4,69%	-7,80%	-5,11%
S&P (em reais)	-9,05%	-6,78%	-4,35%	-5,77%	-3,86%	1,47%	-25,45%	8,08%	-4,42%	-5,36%	5,00%	6,12%	-7,26%	-24,68%	2,63%	53,84%
MSCI World (R\$)	-9,13%	-6,31%	-5,33%	-5,39%	-4,02%	1,05%	-26,05%	6,84%	-4,51%	-5,49%	4,14%	7,55%	-5,72%	-24,70%	-2,86%	42,85%

CARTEIRA PLANO

	jan/2022	fev/2022	mar/2022	abr/2022	mai/2022	jun/2022	1º Sem	jul/2022	ago/2022	set/2022	out/2022	nov/2022	dez/2022	2022	últ. 24m	últ. 36m
POUPREV																
Renda fixa	-0,64%	0,54%	2,94%	0,72%	1,23%	-0,31%	4,52%	-0,74%	1,48%	1,50%	0,96%	-0,48%	-0,27%	7,08%	6,40%	11,33%
Renda variável	5,85%	-2,50%	5,92%	-9,82%	-0,26%	-12,26%	-13,73%	5,67%	7,76%	-0,69%	7,04%	-8,83%	-3,05%	-7,70%	-22,04%	-16,83%
Investimentos Estruturados	0,64%	13,04%	1,71%	-0,26%	0,34%	-1,14%	14,48%	-0,03%	0,48%	1,48%	0,36%	-0,75%	-1,40%	14,61%	28,70%	45,04%
Investimentos no Exterior **	-8,96%	-4,27%	-4,99%	-2,94%	-6,10%	-1,08%	-25,35%	7,73%	-1,60%	-5,59%	1,65%	7,49%	-0,85%	-19,06%	7,13%	62,83%
Imobiliário	-0,99%	-2,25%	3,12%	0,14%	-2,46%	-0,29%	-2,80%	0,89%	5,16%	0,02%	0,35%	-2,62%	0,55%	1,35%	-3,71%	-17,32%
Operações com Particip.	1,30%	0,98%	1,63%	1,22%	1,37%	1,30%	8,06%	1,27%	1,43%	1,28%	1,39%	1,33%	1,33%	17,03%	38,76%	64,12%
CARTEIRA GLOBAL	0,01%	0,90%	3,00%	-0,50%	0,86%	-1,44%	2,81%	0,08%	2,02%	1,16%	1,52%	-1,11%	-0,38%	6,20%	5,43%	12,39%
METAS																
Renda fixa {[93%(INPC+3,8%)]+[4%(IPCA+4,0%)]+[3%(CDI)]}	0,97%	1,30%	1,98%	1,34%	0,77%	0,94%	7,51%	-0,25%	0,03%	0,03%	0,79%	0,70%	1,00%	10,01%	4,61%	7,51%
Renda variável (Ibovespa)	6,98%	0,89%	6,06%	-10,10%	3,22%	-11,50%	-5,99%	4,69%	6,16%	0,47%	5,45%	-3,06%	-2,45%	4,69%	-7,80%	-5,11%
Inv. Estrut. {[52%(IPCA+7%)]+[48%(CDI+2%)]}	1,01%	1,28%	1,64%	1,32%	1,11%	1,21%	7,81%	0,54%	0,72%	0,74%	1,17%	1,08%	1,23%	13,85%	15,31%	23,64%
Investimentos no Exterior (MSCI World - BRL)	-9,13%	-6,31%	-5,33%	-5,39%	-4,02%	1,05%	-26,05%	6,84%	-4,51%	-5,49%	4,14%	7,55%	-5,72%	-24,70%	16,99%	72,03%
Imobiliário (IFIX)	-0,99%	-1,29%	1,42%	1,19%	0,26%	-0,88%	-0,33%	0,66%	5,75%	0,50%	0,00%	-4,15%	0,00%	2,22%	-0,11%	-9,53%
Op. Particip. (INPC + 3,80% a.a.)	0,98%	1,31%	2,03%	1,35%	0,76%	0,93%	7,58%	-0,29%	0,00%	-0,01%	0,78%	0,69%	1,00%	9,93%	27,44%	40,44%
CARTEIRA GLOBAL (CDI)	0,73%	0,79%	0,88%	0,83%	1,03%	1,01%	5,40%	1,08%	1,12%	1,07%	1,02%	1,02%	1,12%	12,37%	17,31%	20,56%
META ATUARIAL (INPC + 3,80% aa)	0,98%	1,31%	2,03%	1,35%	0,76%	0,93%	7,58%	-0,29%	0,00%	-0,01%	0,78%	0,69%	1,00%	9,96%	27,44%	40,44%

CARTEIRA PGA

Aplicações PGA	0,55%	0,93%	1,34%	1,05%	1,08%	0,91%	6,00%	0,62%	0,71%	0,69%	1,32%	0,81%	1,55%	12,19%	18,25%	21,63%
Meta PGA (CDI)	0,73%	0,79%	0,88%	0,83%	1,03%	1,01%	5,40%	1,08%	1,12%	1,07%	1,02%	1,02%	1,12%	12,37%	17,31%	20,56%

COTA BRUTA X LÍQUIDA ***

Rent. bruta operações c/ Particip.	1,38%	1,02%	1,57%	1,28%	1,42%	1,33%	8,27%	1,29%	1,47%	1,35%	1,41%	1,38%	1,39%	17,56%	39,38%	67,23%
Rentabilidade Total bruta	0,01%	0,91%	3,00%	-0,50%	0,86%	-1,44%	2,82%	0,08%	2,03%	1,16%	1,52%	-1,11%	-0,38%	6,22%	5,46%	12,51%
Rentabilidade Total líquida	0,01%	0,90%	3,00%	-0,50%	0,86%	-1,44%	2,81%	0,08%	2,02%	1,16%	1,52%	-1,11%	-0,38%	6,20%	5,43%	12,39%

* Índice de ações do mercado mundial, incluindo o Brasil. O percentual indica rentabilidade em R\$;

** Início em 08/01/2014; e

*** CARTEIRA PLANO / Da cota bruta são descontadas provisões do empréstimo pessoal (FQM e FIRF).

**** IHFA - Informações disponíveis a partir de JAN 2016