

Plano: RBSprev CV

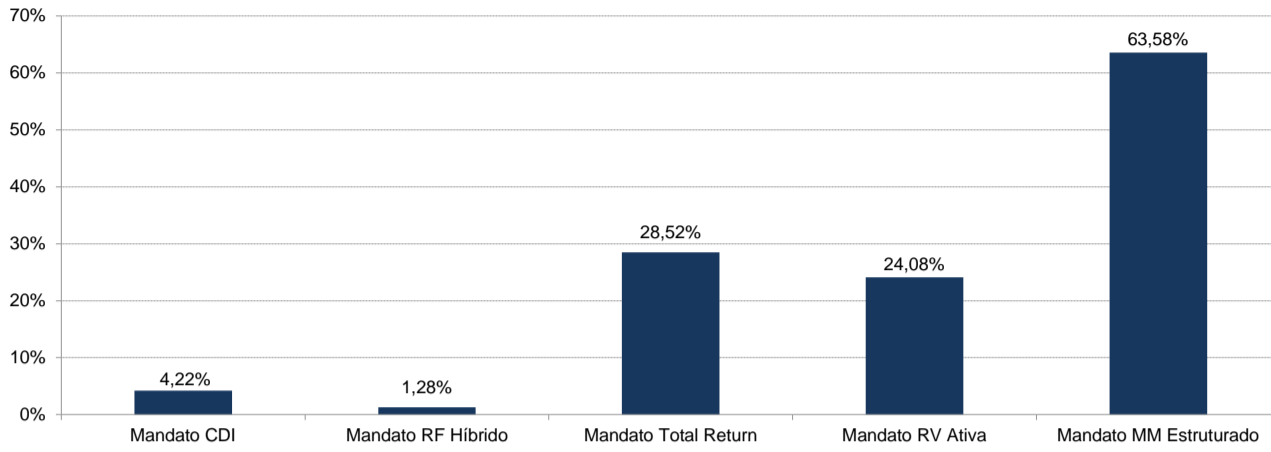
Data-base: 31/08/2016

Veículo de Investimento	Alocação (R\$)		Gestor	% PL Fundo	Risco	Limite	Margem	Opções	Rentabilidade			
Mandato CDI	8.335.669,81	3,24%			0,01%	0,30%			1M	3M	6M	2016
BRDESCO FI RF REF DI PREMIUM	8.335.670,00	3,24%	BRDESCO	0,12%	0,01%		0,14%	0,00%	1,22%	3,57%	7,04%	9,24%
Benchmark:	CDI								1,21%	3,52%	7,00%	9,21%
Mandato RF Híbrido	97.201.747,09	37,80%			0,02%	1,35%			1M	3M	6M	2016
LAGOINHA FI MULT	48.516.208,00	18,87%	SUL AMERICA	100%	1,47%		0,03%	0,00%	1,17%	3,30%	5,36%	9,59%
TORRES FI MULT	48.685.540,00	18,93%	ITAU	100%	1,48%		0,09%	0,00%	1,07%	3,19%	6,39%	10,91%
Benchmark:	90% IMA-B 5 + 10% CDI + 0.50% a.a.								1,15%	3,43%	6,83%	11,51%
Mandato Total Return	135.862.400,16	52,83%			0,86%	3,00%			1M	3M	6M	2016
ATLANTIDA FI MULT	65.254.008,00	25,38%	ITAU	100%	0,48%		2,75%	0,00%	1,39%	3,65%	6,83%	8,95%
ITAPEMA FI MULT	70.608.392,00	27,46%	SUL AMERICA	100%	0,53%		2,69%	0,00%	1,30%	3,62%	6,93%	9,53%
Benchmark:	IPCA + 4.75% a.a.								0,87%	2,55%	5,65%	8,73%
Mandato ALM	5.972.773,97	2,32%			0,00%				1M	3M	6M	2016
ATIVOS DE RENDA FIXA	5.969.662,83	2,32%	-	-	0,00%		-	-	1,21%	3,46%	-	-
Benchmark:	IPCA + 4% a.a.								0,80%	2,36%	5,26%	8,21%
Mandato RV Ativa	651.914,37	0,25%			4,53%	18,79%			1M	3M	6M	2016
ITAU RPI ACOES IBOVESPA ATIVO FICFI	651.914,38	0,25%	ITAU	0,14%	15,10%		0,63%	0,30%	-0,06%	15,93%	27,75%	28,38%
Benchmark:	IBOVESPA + 3% a.a.								1,31%	20,38%	37,37%	36,23%
Mandato MM Estruturado	9.120.422,29	3,55%			4,17%	6,56%			1M	3M	6M	2016
BTG PACTUAL EQUITY HEDGE FI MULT	3.464.548,00	1,35%	BTG PACTUAL	5,08%	10,06%		-	-	0,13%	1,93%	6,24%	7,57%
GARDE D ARTAGNAN FICFI MULT	3.111.610,25	1,21%	GARDE	0,14%	1,56%		-	-	1,39%	3,69%	8,00%	12,08%
ITAU HEDGE MULT FI	2.544.264,25	0,99%	ITAU	0,19%	3,03%		-	-	1,23%	5,06%	10,13%	10,59%
Benchmark:	CDI + 2% a.a.								1,40%	3,78%	6,70%	8,86%
Mandato Investimentos no Exterior	216.101,75	0,08%			9,69%	-			1M	3M	6M	2016
VOT ALLIANZGI EUR EQU GROWTH FI MULT IE	216.101,75	0,08%	VOTORANTIM	0,21%	9,69%		-	-	0,58%	-9,42%	-8,39%	-17,22%
Benchmark:	MSCIW (BRL)								-0,09%	-7,45%	-9,51%	-14,19%
Total:	257.144.927,69	100,00%										

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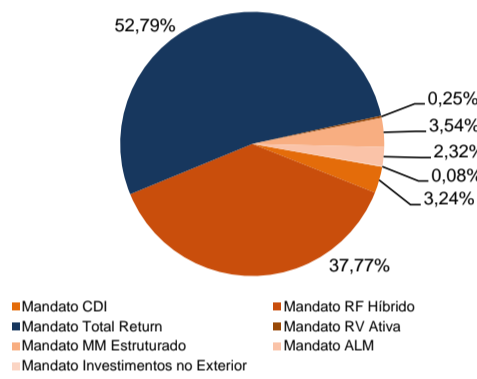
Utilização dos Limites de Risco



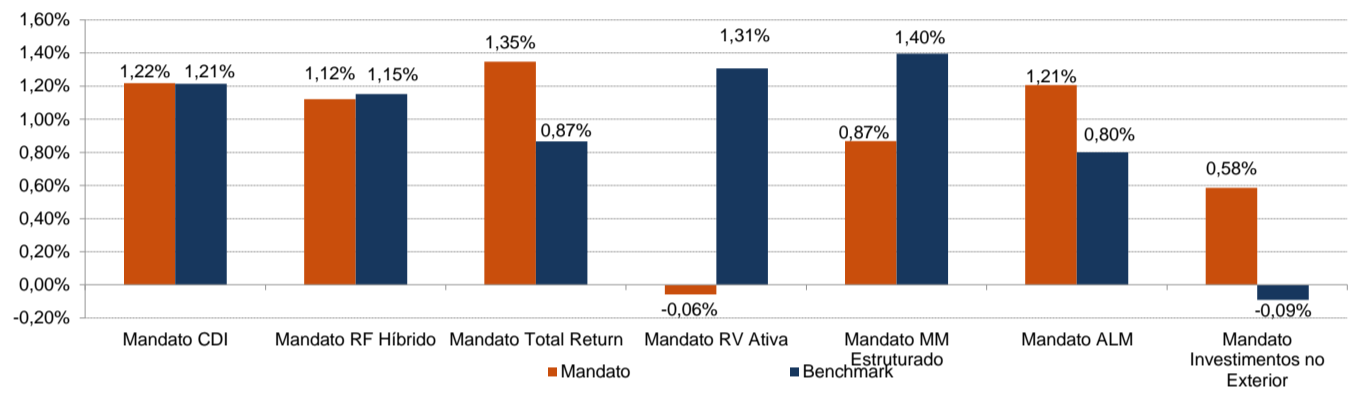
Benchmark:	Rentabilidade			
	1M	3M	6M	2016
CDI	1,21%	3,52%	7,00%	9,21%
IFMM	1,67%	4,25%	6,93%	9,44%
IMA-B	0,89%	5,41%	15,26%	20,11%
IMA-B 5	1,09%	3,27%	6,50%	11,35%
IMA-B 5+	0,87%	6,93%	21,12%	25,95%
IRF-M	0,98%	4,49%	12,10%	17,01%
IMA-C	0,78%	5,19%	14,88%	21,08%
IBOVESPA	1,03%	19,45%	35,30%	33,57%
IBrX	1,12%	19,85%	34,26%	32,53%
IBrX-50	0,93%	19,00%	33,44%	31,86%
SMLL	0,18%	25,27%	41,09%	35,07%
IGP-M	0,15%	2,02%	3,72%	6,25%
INPC	0,31%	1,43%	3,53%	6,09%
IPCA + 4.5% a.a.	0,84%	2,49%	5,52%	8,56%

Alocação e Performance por Estratégia

Composição por Mandato

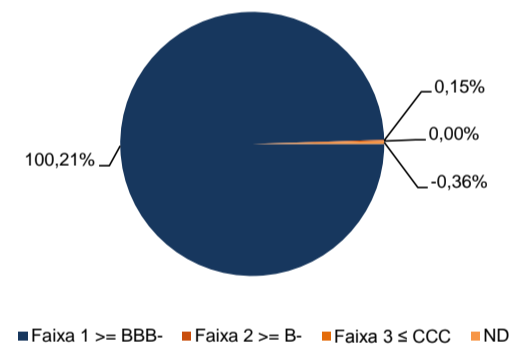


Mandatos x Benchmarks - Performance Mensal Estimada



Distribuição por Faixa de Risco de Crédito

Valor Investido (R\$) 47.640.133,27



Liquidez - próximos vencimentos

