

Plano: RBSprev CV

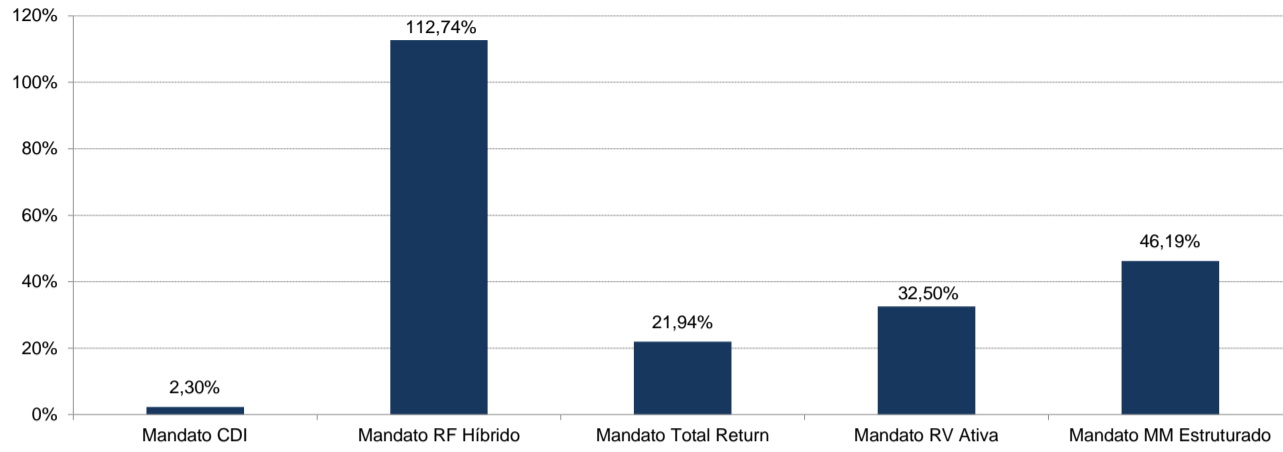
Data-base: 30/12/2016

Veículo de Investimento	Alocação (R\$)		Gestor	% PL Fundo	Risco	Limite	Margem	Opções	Rentabilidade			
									1M	3M	6M	2016
Mandato CDI	8.002.589,32	3,08%			0,01%	0,30%			1,12%	3,45%	7,06%	-
BRADESCO FI RF REF DI PREMIUM	8.002.589,50	3,08%	BRADESCO	0,11%	0,01%		1,97%	0,00%	1,12%	3,45%	7,06%	14,25%
Benchmark:	CDI								1,12%	3,24%	6,82%	14,00%
Mandato RF Híbrido	98.699.580,32	37,96%			1,52%	1,35%			1,24%	2,17%	5,98%	-
LAGOINHA FI MULT	49.279.072,00	18,95%	SUL AMERICA	100%	0,70%		1,00%	0,00%	1,23%	2,22%	6,11%	13,61%
TORRES FI MULT	49.420.508,00	19,01%	ITAU	100%	2,59%		0,06%	0,00%	1,25%	2,13%	5,85%	14,81%
Benchmark:	90% IMA-B 5 + 10% CDI + 0.50% a.a.								1,41%	2,49%	6,45%	15,91%
Mandato Total Return	137.252.550,85	52,79%			0,66%	3,00%			1,09%	2,79%	6,60%	-
ATLANTIDA FI MULT	64.122.412,00	24,66%	ITAU	100%	0,43%		2,90%	0,00%	0,97%	2,57%	6,28%	12,97%
ITAPEMA FI MULT	73.130.136,00	28,13%	SUL AMERICA	100%	0,50%		11,49%	0,00%	1,20%	2,98%	6,88%	14,20%
Benchmark:	IPCA + 4.75% a.a.								0,71%	1,90%	4,20%	11,32%
Mandato ALM	5.946.662,27	2,29%			0,00%				0,85%	2,00%	5,21%	-
ATIVOS DE RENDA FIXA	5.942.829,53	2,29%	-	-	0,00%		-	-	0,85%	2,00%	5,21%	-
Benchmark:	IPCA + 4% a.a.								0,64%	1,72%	3,82%	10,52%
Mandato RV Ativa	657.868,24	0,25%			6,38%	19,63%			-1,50%	1,13%	10,86%	-
ITAU RPI ACOES IBOVESPA ATIVO FICFI	657.868,25	0,25%	ITAU	0,14%	14,16%		1,28%	0,17%	-1,50%	1,13%	10,86%	29,55%
Benchmark:	IBOVESPA + 3% a.a.								-2,46%	3,94%	18,64%	43,09%
Mandato MM Estruturado	9.451.545,61	3,64%			3,03%	6,56%			1,58%	2,57%	5,76%	-
BTG PACTUAL EQUITY HEDGE FI MULT	3.444.394,75	1,32%	BTG PACTUAL	7,26%	2,84%		-	-	0,98%	-1,20%	0,51%	6,95%
GARDE D ARTAGNAN FICFI MULT	3.277.733,00	1,26%	GARDE	0,14%	5,84%		-	-	2,18%	4,33%	8,03%	18,06%
ITAU HEDGE MULT FI	2.729.417,75	1,05%	ITAU	0,18%	1,69%		-	-	1,63%	5,34%	10,04%	18,64%
Benchmark:	CDI + 2% a.a.								1,30%	3,75%	6,46%	14,37%
Mandato Investimentos no Exterior	205.057,95	0,08%			7,89%				-1,62%	-5,10%	1,71%	-
VOT ALLIANZGI EUR EQU GROWTH FI MULT IE	205.057,95	0,08%	VOTORANTIM	0,34%	7,89%		-	-	-1,62%	-5,10%	1,71%	-21,45%
Benchmark:	MSCIW (BRL)								-1,86%	1,88%	7,55%	-12,10%
Consolidado:	260.010.796,61	100,00%							1,13%	2,52%	6,34%	-

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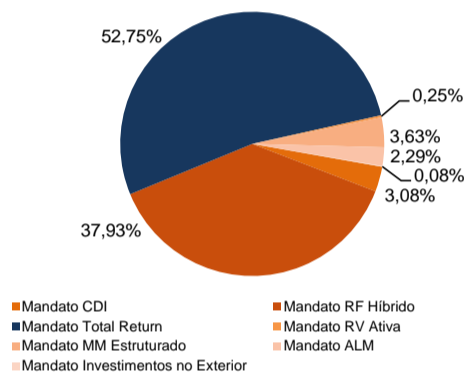
Utilização dos Limites de Risco



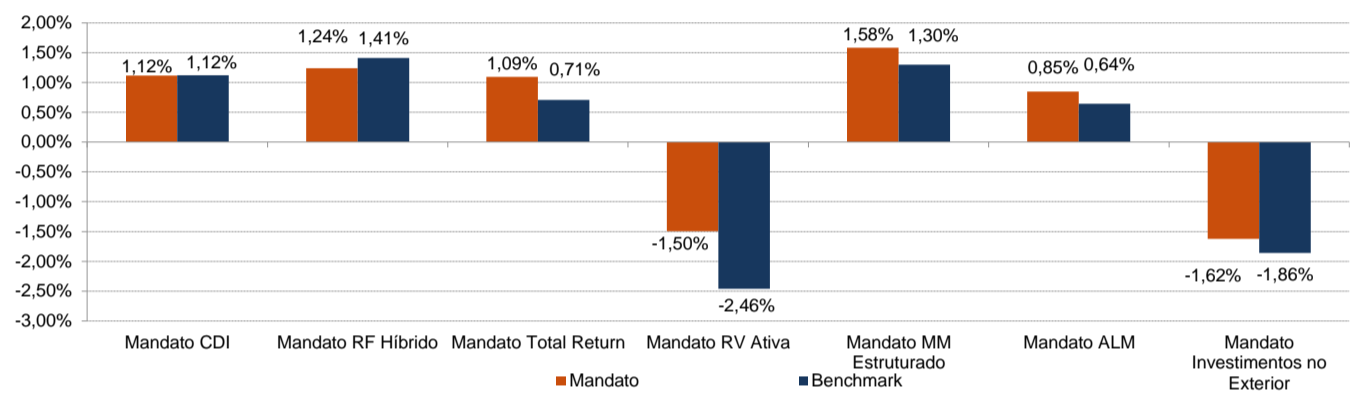
Benchmark:	Rentabilidade			
	1M	3M	6M	2016
CDI	1,12%	3,24%	6,82%	14,00%
IFMM	1,73%	4,14%	8,88%	15,67%
IMA-B	2,91%	2,30%	7,46%	24,81%
IMA-B 5	1,39%	2,27%	6,11%	15,48%
IMA-B 5+	3,71%	2,33%	8,46%	31,04%
IRF-M	1,84%	3,41%	7,88%	23,37%
IMA-C	0,48%	-2,11%	0,60%	18,65%
IBOVESPA	-2,71%	3,19%	16,89%	38,94%
IBrX	-2,55%	2,53%	16,10%	36,70%
IBrX-50	-2,80%	2,88%	16,20%	36,82%
SMLL	-0,54%	-2,54%	11,98%	31,75%
IGP-M	0,54%	0,67%	1,19%	7,17%
INPC	0,14%	0,38%	1,42%	6,58%
IPCA + 4.5% a.a.	0,69%	1,84%	4,08%	11,05%

Alocação e Performance por Estratégia

Composição por Mandato

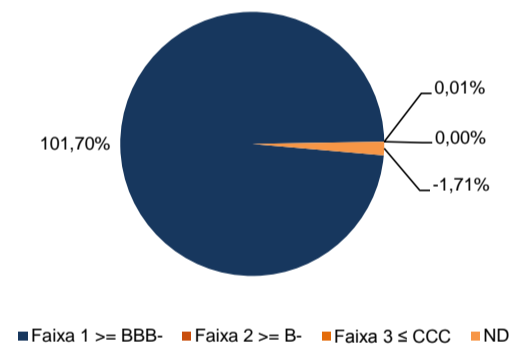


Mandatos x Benchmarks - Performance Mensal Estimada



Distribuição por Faixa de Risco de Crédito

Valor Investido (R\$) 48.848.951,93



Liquidez - próximos vencimentos

