

Plano: RBSprev CV

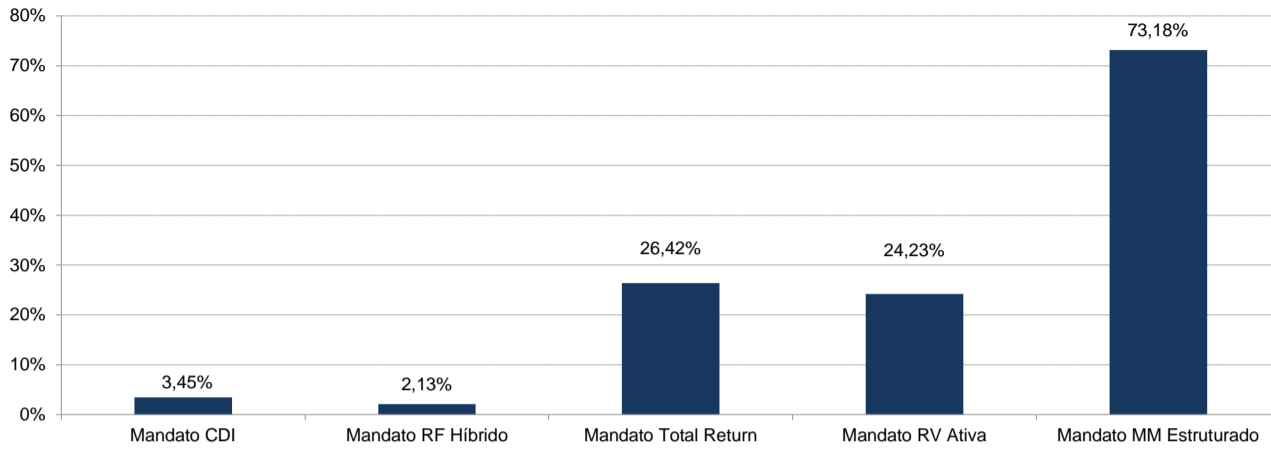
Data-base: 29/07/2016

Veículo de Investimento	Alocação (R\$)		Gestor	% PL Fundo	Risco	Limite	Margem	Opções	Rentabilidade			
Mandato CDI	8.235.362,15	3,21%			0,01%	0,30%			1M	3M	6M	2016
BRDESCO FI REF DI PREMIUM	8.235.362,00	3,21%	BRDESCO	0,14%	0,01%		0,14%	0,00%	1,13%	3,47%	6,80%	7,93%
Benchmark:	CDI								1,11%	3,41%	6,78%	7,90%
Mandato RF Híbrido	96.779.698,74	37,77%			0,03%	1,35%			1M	3M	6M	2016
LAGOINHA FI MULT	48.308.024,00	18,85%	SUL AMERICA	100%	1,19%		0,03%	0,00%	1,17%	2,59%	5,72%	8,32%
TORRES FI MULT	48.471.676,00	18,92%	ITAU	100%	1,16%		0,06%	0,00%	1,17%	2,91%	6,80%	9,73%
Benchmark:	90% IMA-B 5 + 10% CDI + 0.50% a.a.								1,24%	3,15%	7,22%	10,24%
Mandato Total Return	135.408.724,85	52,84%			0,79%	3,00%			1M	3M	6M	2016
ATLANTIDA FI MULT	64.731.620,00	25,26%	ITAU	100%	0,54%		2,74%	0,00%	1,08%	3,32%	6,23%	7,45%
ITAPEMA FI MULT	70.677.104,00	27,58%	SUL AMERICA	100%	0,48%		2,67%	0,00%	1,19%	2,95%	6,77%	8,12%
Benchmark:	IPCA + 4.75% a.a.								0,91%	2,86%	6,06%	7,80%
Mandato ALM	5.946.433,73	2,32%			0,01%				1M	3M	6M	2016
ATIVOS DE RENDA FIXA	5.940.036,95	2,32%	-	-	0,01%		-	-	0,99%	3,58%	-	-
Benchmark:	IPCA + 4% a.a.								0,85%	2,68%	5,68%	7,35%
Mandato RV Ativa	644.167,51	0,25%			4,67%	19,29%			1M	3M	6M	2016
ITAU RPI ACOES IBOVESPA ATIVO FICFI	644.167,50	0,25%	ITAU	0,14%	15,24%		0,00%	0,00%	9,92%	10,19%	33,13%	28,45%
Benchmark:	IBOVESPA + 3% a.a.								11,50%	7,10%	43,93%	34,47%
Mandato MM Estruturado	9.027.359,04	3,52%			4,80%	6,56%			1M	3M	6M	2016
BTG PACTUAL EQUITY HEDGE FI MULT	3.451.279,75	1,35%	BTG PACTUAL	4,97%	11,32%		-	-	0,97%	4,47%	4,81%	7,43%
GARDE D ARTAGNAN FICFI MULT	3.065.250,00	1,20%	GARDE	0,16%	2,54%		-	-	1,14%	3,38%	7,30%	10,54%
ITAU HEDGE MULT FI	2.510.829,25	0,98%	ITAU	0,19%	2,20%		-	-	1,34%	4,20%	8,33%	9,25%
Benchmark:	IFM								1,23%	3,37%	5,63%	7,36%
Mandato Investimentos no Exterior	216.478,99	0,08%			10,60%	-			1M	3M	6M	2016
VOT ALLIANZGI EUR EQU GROWTH FI MULT IE	216.478,98	0,08%	VOTORANTIM	0,20%	10,60%		-	-	6,57%	-5,25%	-13,87%	-17,70%
Benchmark:	MSCIW (BRL)								5,09%	-3,27%	-11,70%	-14,11%
Total:	256.258.225,01	100,00%										

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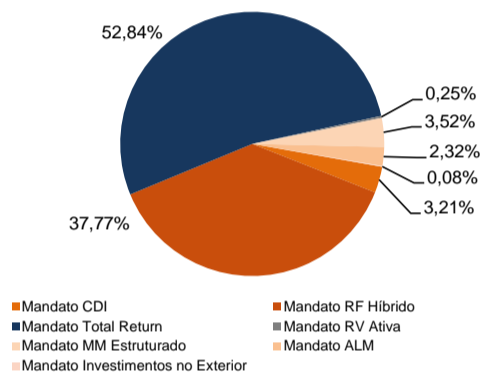
Utilização dos Limites de Risco



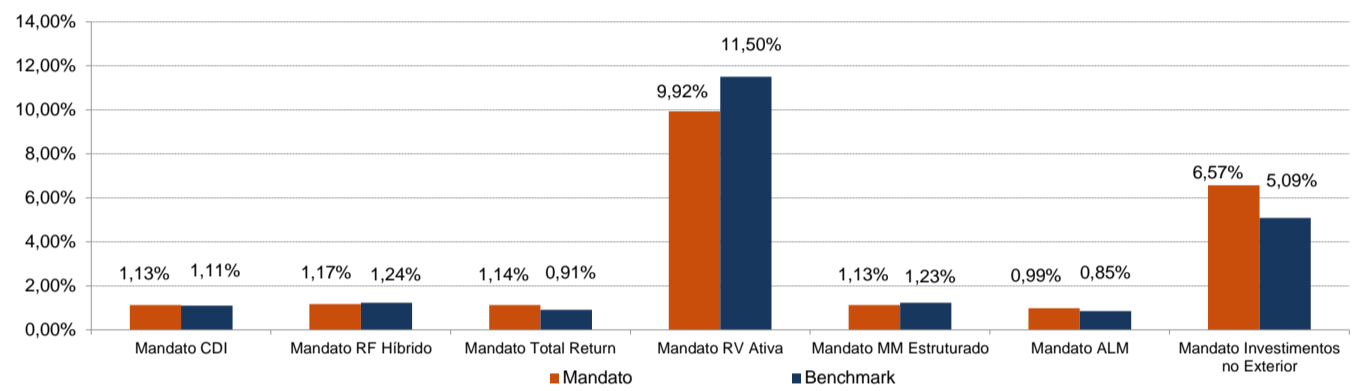
Benchmark:	Rentabilidade			
	1M	3M	6M	2016
CDI	1,11%	3,41%	6,78%	7,90%
IFMM	1,33%	3,37%	5,83%	7,65%
IMA-B	2,51%	4,38%	16,82%	19,06%
IMA-B 5	1,21%	2,97%	6,97%	10,15%
IMA-B 5+	3,34%	5,22%	23,37%	24,86%
IRF-M	1,32%	3,75%	12,73%	15,87%
IMA-C	1,87%	5,78%	17,88%	20,14%
IBOVESPA	11,22%	6,30%	41,83%	32,20%
IBrX	11,31%	7,37%	39,80%	31,06%
IBrX-50	10,95%	5,91%	39,69%	30,65%
SMLL	14,60%	19,79%	47,41%	34,83%
IGP-M	0,18%	2,70%	4,90%	6,09%
INPC	0,64%	2,10%	4,19%	5,76%
IPCA + 4.5% a.a.	0,89%	2,80%	5,93%	7,65%

Alocação e Performance por Estratégia

Composição por Mandato

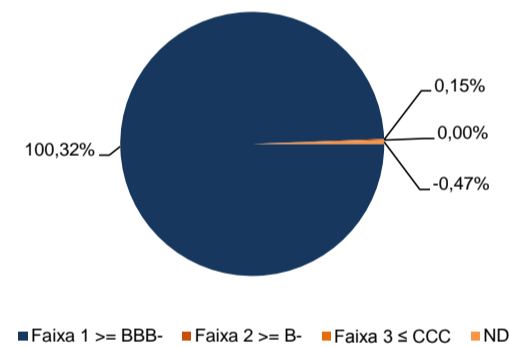


Mandatos x Benchmarks - Performance Mensal Estimada



Distribuição por Faixa de Risco de Crédito

Valor Investido (R\$) 47.834.293,10



Liquidez - próximos vencimentos

