

Plano: RBSprev CV

Data-base: 30/06/2016

Veículo de Investimento	Alocação (R\$)		Gestor	% PL Fundo	Risco	Limite	Margem	Opções	Rentabilidade			
Mandato CDI	8.162.177,82	3,20%			0,01%	0,30%			1M	3M	6M	2016
BRDESCO FI REF DI PREMIUM	8.162.178,00	3,20%	BRDESCO	0,13%	0,01%		0,13%	0,00%	1,18%	3,38%	6,72%	6,72%
Benchmark:	CDI								1,16%	3,36%	6,72%	6,72%
Mandato RF Híbrido	95.719.064,88	37,58%			0,03%	1,35%			1M	3M	6M	2016
LAGOINHA FI MULT	47.770.452,00	18,76%	SUL AMERICA	100%	1,23%		0,02%	0,00%	0,92%	2,37%	7,07%	7,07%
TORRES FC DE FI MULT	47.948.612,00	18,83%	ITAU	100%	1,22%		0,08%	0,01%	0,92%	3,23%	8,46%	8,46%
Benchmark:	90% IMA-B 5 + 10% CDI + 0.50% a.a.								1,00%	3,45%	8,89%	8,89%
Mandato Total Return	135.344.277,68	53,14%			0,74%	3,00%			1M	3M	6M	2016
ATLANTIDA FI MULT	65.291.768,00	25,64%	ITAU	100%	0,55%		2,69%	0,15%	1,13%	3,26%	6,30%	6,30%
ITAPEMA FI MULT	70.052.512,00	27,51%	SUL AMERICA	100%	0,53%		2,06%	0,00%	1,08%	2,77%	6,85%	6,85%
Benchmark:	IPCA + 4.75% a.a.								0,74%	2,94%	6,87%	6,87%
Mandato ALM	5.929.321,21	2,33%			0,02%				1M	3M	6M	2016
ATIVOS DE RENDA FIXA	5.929.321,21	2,33%	-	-	0,02%		-	-	1,23%	3,46%	-	-
Benchmark:	IPCA + 4% a.a.								0,68%	2,75%	6,80%	6,80%
Mandato RV Ativa	593.405,58	0,23%			4,73%	18,76%			1M	3M	6M	2016
ITAU RPI ACOES IBOVESPA ATIVO FICFI	593.405,56	0,23%	ITAU	0,13%	14,74%		0,75%	0,41%	5,53%	5,90%	16,86%	16,86%
Benchmark:	IBOVESPA + 3% a.a.								6,58%	3,70%	20,60%	20,60%
Mandato MM Estruturado	8.941.247,68	3,51%			4,20%	6,56%			1M	3M	6M	2016
BTG PACTUAL EQUITY HEDGE FI MULT *	3.426.766,75	1,35%	BTG PACTUAL	4,33%	9,35%		-	-	0,82%	4,07%	6,40%	6,40%
GARDE D ARTAGNAN FICFI MULT **	3.034.183,00	1,19%	GARDE	0,18%	1,02%		-	-	1,11%	6,73%	9,29%	9,29%
ITAU HEDGE MULT FI	2.480.298,00	0,97%	ITAU	0,19%	3,17%		-	-	2,42%	4,84%	7,81%	7,81%
Benchmark:	IFM								1,11%	4,01%	6,06%	6,06%
Total:	254.689.494,86	100,00%										

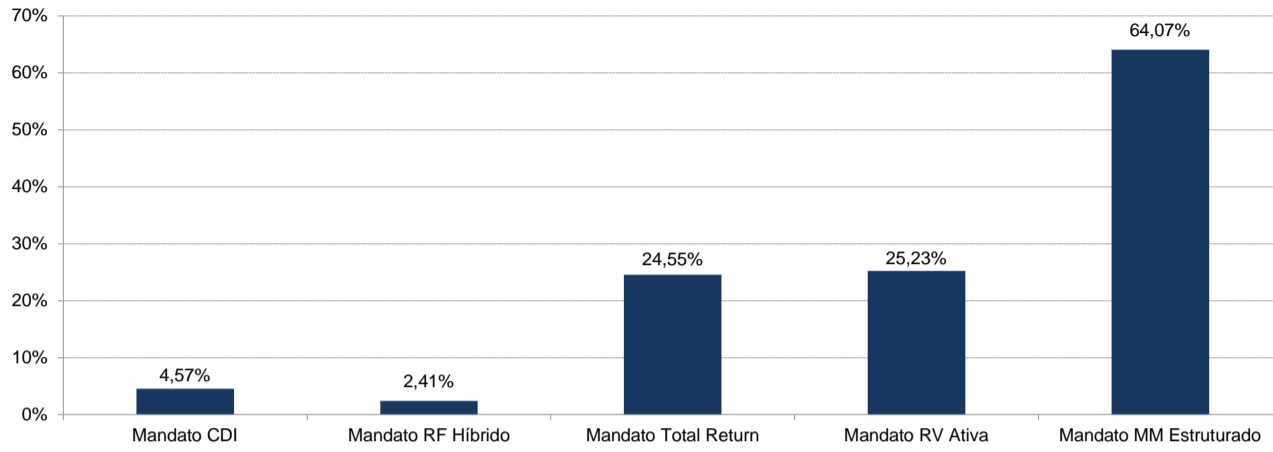
* BTG Equity Hedge aplicação em 05/05/2016.

** Garde D'artagnan aplicação em 23/05/2016.

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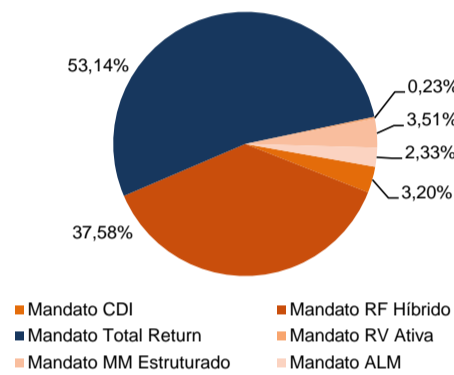
Utilização dos Limites de Risco



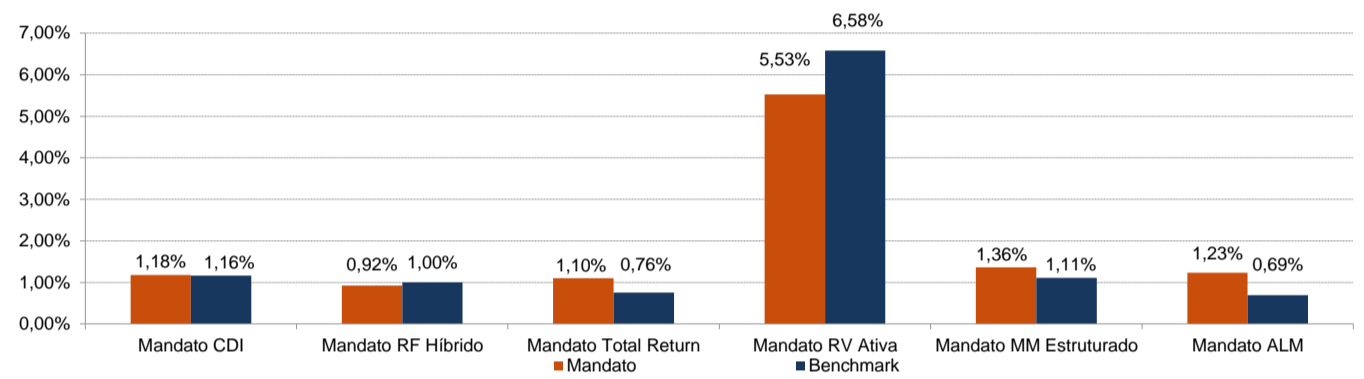
Benchmark:	Rentabilidade			
	1M	3M	6M	2016
CDI	1,16%	3,36%	6,72%	6,72%
IFMM	1,19%	4,40%	6,23%	6,23%
IMA-B	1,93%	5,83%	16,15%	16,15%
IMA-B 5	0,94%	3,31%	8,84%	8,84%
IMA-B 5+	2,57%	7,29%	20,82%	20,82%
IRF-M	2,13%	5,94%	14,36%	14,36%
IMA-C	2,46%	6,58%	17,94%	17,94%
IBOVESPA	6,30%	2,94%	18,86%	18,86%
IBrX	6,48%	3,35%	17,74%	17,74%
IBrX-50	6,27%	2,36%	17,75%	17,75%
SMLL	9,12%	10,33%	17,65%	17,65%
IGP-M	1,69%	2,86%	5,91%	5,91%
INPC	0,47%	2,10%	5,09%	5,09%
IPCA + 4.5% a.a.	0,74%	2,88%	6,70%	6,70%

Alocação e Performance por Estratégia

Composição por Mandato

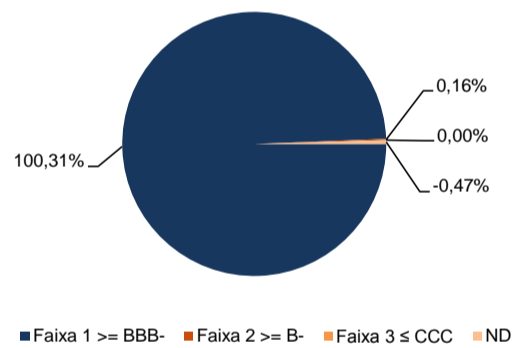


Mandatos x Benchmarks - Performance Mensal Estimada



Distribuição por Faixa de Risco de Crédito

Valor Investido (R\$) 48.704.304,39



Liquidez - próximos vencimentos

