

Plano: RBSprev CV

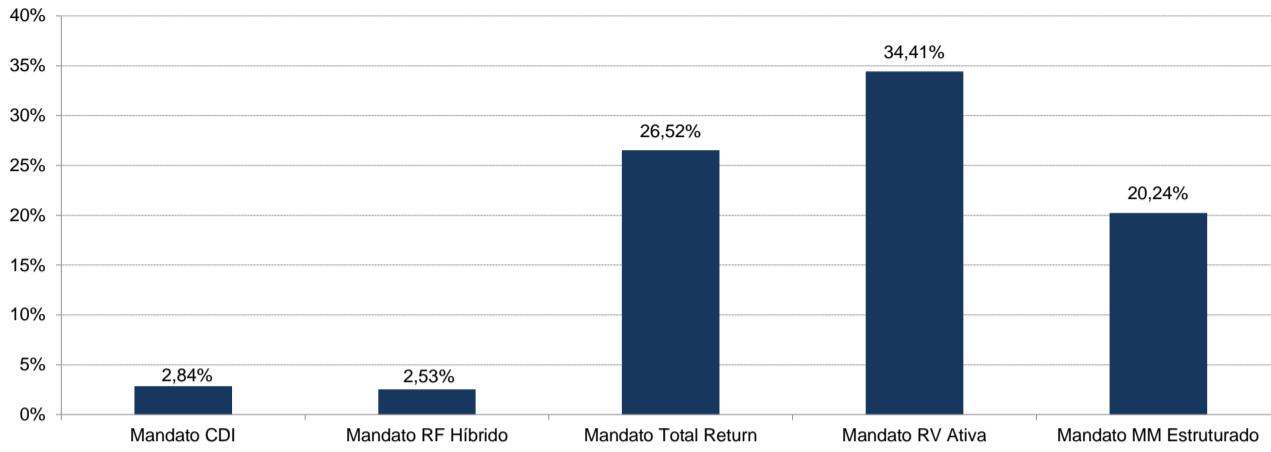
Data-base: 30/11/2016

Veículo de Investimento	Alocação (R\$)		Gestor	% PL Fundo	Risco	Limite	Margem	Opções	Rentabilidade			
									1M	3M	6M	2016
Mandato CDI	7.953.001,45	3,08%			0,01%	0,30%			1,12%	3,43%	7,13%	-
BRADESCO FI RF REF DI PREMIUM	7.953.001,50	3,08%	BRADESCO	0,12%	0,01%		1,95%	0,00%	1,12%	3,43%	7,13%	12,99%
Benchmark:	CDI								1,04%	3,23%	6,86%	12,74%
Mandato RF Híbrido	98.842.493,77	38,22%			0,03%	1,35%			0,42%	2,32%	5,65%	-
LAGOINHA FI MULT	49.309.540,00	19,07%	SUL AMERICA	100%	1,23%		0,17%	0,00%	0,46%	2,41%	5,79%	12,23%
TORRES FI MULT	49.532.952,00	19,16%	ITAU	100%	1,31%		0,15%	0,00%	0,39%	2,24%	5,50%	13,39%
Benchmark:	90% IMA-B 5 + 10% CDI + 0.50% a.a.								0,50%	2,50%	6,02%	14,30%
Mandato Total Return	135.829.237,11	52,53%			0,80%	3,00%			0,78%	2,87%	6,61%	-
ATLANTIDA FI MULT	63.509.196,00	24,56%	ITAU	100%	0,22%		3,10%	0,00%	0,74%	2,70%	6,45%	11,89%
ITAPEMA FI MULT	72.320.040,00	27,97%	SUL AMERICA	100%	0,65%		3,32%	0,00%	0,83%	3,03%	6,75%	12,84%
Benchmark:	IPCA + 4.75% a.a.								0,55%	1,66%	4,25%	10,53%
Mandato ALM	5.986.855,42	2,32%			0,00%				0,41%	2,08%	5,61%	-
ATIVOS DE RENDA FIXA	5.986.855,42	2,32%	-	-	0,00%		-	-	0,41%	2,08%	5,61%	-
Benchmark:	IPCA + 4% a.a.								0,49%	1,48%	3,88%	9,82%
Mandato RV Ativa	667.866,79	0,26%			6,89%	20,01%			-6,07%	2,45%	18,77%	-
ITAU RPI ACOES IBOVESPA ATIVO FICFI	667.866,81	0,26%	ITAU	0,14%	13,67%		0,90%	0,38%	-6,07%	2,45%	18,77%	31,52%
Benchmark:	IBOVESPA + 3% a.a.								-4,42%	7,68%	29,63%	46,70%
Mandato MM Estruturado	9.304.533,93	3,60%			1,33%	6,56%			-0,23%	2,06%	5,53%	-
BTG PACTUAL EQUITY HEDGE FI MULT	3.411.097,75	1,32%	BTG PACTUAL	6,11%	2,32%		-	-	-2,70%	-1,54%	0,36%	5,91%
GARDE D ARTAGNAN FICFI MULT	3.207.700,00	1,24%	GARDE	0,14%	2,20%		-	-	0,72%	3,09%	6,89%	15,54%
ITAU HEDGE MULT FI	2.685.736,50	1,04%	ITAU	0,18%	1,30%		-	-	1,77%	5,56%	10,91%	16,74%
Benchmark:	CDI + 2% a.a.								1,20%	3,72%	7,65%	12,91%
Mandato Investimentos no Exterior	208.438,32	0,08%			8,46%				4,63%	-3,55%	-	-
VOT ALLIANZGI EUR EQU GROWTH FI MULT IE	208.438,31	0,08%	VOTORANTIM	0,32%	8,46%		-	-	4,63%	-3,55%	-12,63%	-20,16%
Benchmark:	MSCIW (BRL)								8,11%	4,37%	-3,40%	-10,43%
Consolidado:	258.583.988,47	100,00%							0,59%	2,63%	6,26%	-

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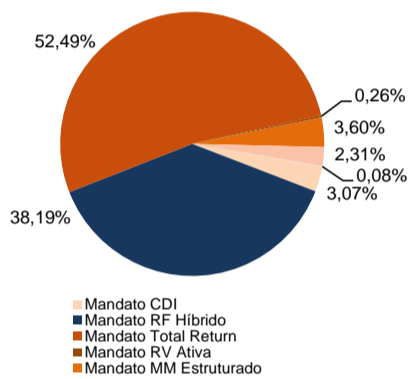
Utilização dos Limites de Risco



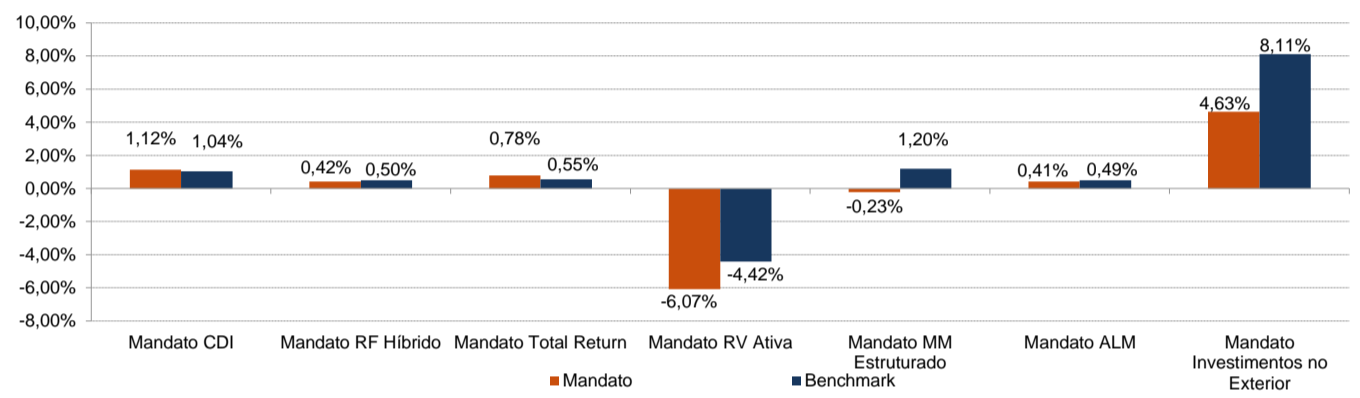
Benchmark:	Rentabilidade			
	1M	3M	6M	2016
CDI	1,04%	3,23%	6,86%	12,74%
IFMM	0,23%	3,95%	8,30%	13,70%
IMA-B	-1,22%	0,97%	6,44%	21,28%
IMA-B 5	0,40%	2,28%	5,63%	13,89%
IMA-B 5+	-2,04%	0,31%	7,26%	26,35%
IRF-M	0,32%	3,53%	8,19%	21,14%
IMA-C	-1,52%	-2,48%	2,58%	18,08%
IBOVESPA	-4,65%	6,92%	27,72%	42,81%
IBrX	-5,00%	5,85%	26,86%	40,28%
IBrX-50	-4,73%	6,75%	27,04%	40,76%
SMLL	-8,44%	-1,93%	22,86%	32,46%
IGP-M	-0,03%	0,33%	2,35%	6,60%
INPC	0,07%	0,32%	1,75%	6,43%
IPCA + 4.5% a.a.	0,53%	1,60%	4,13%	10,29%

Alocação e Performance por Estratégia

Composição por Mandato

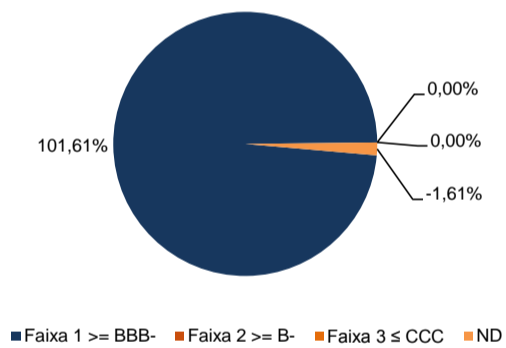


Mandatos x Benchmarks - Performance Mensal Estimada



Distribuição por Faixa de Risco de Crédito

Valor Investido (R\$) 50.171.425,38



Liquidez - próximos vencimentos

