

Plano: RBSprev Perfil Moderado

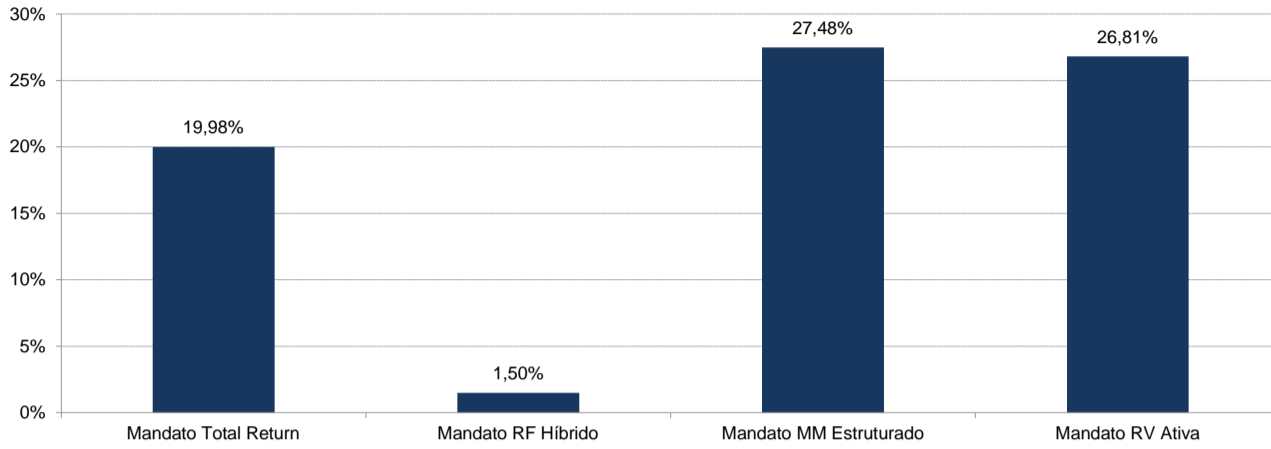
Data-base: 31/10/2016

Veículo de Investimento	Alocação (R\$)		Gestor	% PL Fundo	Risco	Limite	Margem	Opções	Rentabilidade			
<b>Mandato RF Híbrido</b>	<b>51.544.468,78</b>	<b>53,08%</b>			<b>0,02%</b>	<b>1,35%</b>			<b>1M</b>	<b>3M</b>	<b>6M</b>	<b>2016</b>
LAGOINHA FI MULT	25.712.672,00	26,48%	SUL AMERICA	51,99%	1,28%		0,17%	0,00%	0,51%	3,14%	5,80%	11,72%
TORRES FI MULT	25.831.798,00	26,60%	ITAU	51,99%	1,33%		0,11%	0,00%	0,48%	2,93%	5,93%	12,95%
Benchmark:	90% IMA-B 5 + 10% CDI + 0.50% a.a.								0,56%	3,16%	6,41%	13,73%
<b>Mandato Total Return</b>	<b>36.907.979,41</b>	<b>38,01%</b>			<b>0,60%</b>	<b>3,00%</b>			<b>1M</b>	<b>3M</b>	<b>6M</b>	<b>2016</b>
ATLANTIDA FI MULT	17.505.844,00	18,03%	ITAU	27,05%	0,33%		2,83%	0,00%	0,85%	3,37%	6,81%	11,08%
ITAPEMA FI MULT	19.402.136,00	19,98%	SUL AMERICA	27,05%	0,44%		2,96%	0,00%	0,92%	3,52%	6,57%	11,92%
Benchmark:	IPCA + 4.75% a.a.								0,63%	1,98%	4,90%	9,93%
<b>Mandato RV Ativa</b>	<b>711.051,07</b>	<b>0,73%</b>			<b>5,27%</b>	<b>19,65%</b>			<b>1M</b>	<b>3M</b>	<b>6M</b>	<b>2016</b>
ITAU RPI ACOES IBOVESPA ATIVO FICFI	711.051,06	0,73%	ITAU	0,14%	14,99%		1,27%	0,19%	9,31%	9,01%	20,12%	40,02%
Benchmark:	IBOVESPA + 3% a.a.								11,50%	14,14%	22,25%	53,49%
<b>Mandato MM Estruturado</b>	<b>7.746.038,74</b>	<b>7,98%</b>			<b>1,80%</b>	<b>6,56%</b>			<b>1M</b>	<b>3M</b>	<b>6M</b>	<b>2016</b>
BTG PACTUAL EQUITY HEDGE FI MULT	3.505.749,00	3,61%	BTG PACTUAL	5,79%	2,60%		-	-	0,56%	1,32%	5,85%	8,85%
GARDE D ARTAGNAN FICFI MULT	3.184.670,00	3,28%	GARDE	0,14%	3,44%		-	-	1,37%	3,77%	7,28%	14,71%
ITAU HEDGE MULT FI	1.055.619,63	1,09%	ITAU	0,08%	1,59%		-	-	1,85%	5,00%	9,41%	14,71%
Benchmark:	CDI + 2% a.a.								1,21%	3,93%	7,43%	11,57%
<b>Mandato Investimentos no Exterior</b>	<b>199.209,30</b>	<b>0,21%</b>			<b>8,14%</b>				<b>1M</b>	<b>3M</b>	<b>6M</b>	<b>2016</b>
VOT ALLIANZGI EUR EQU GROWTH FI MULT IE	199.209,30	0,21%	VOTORANTIM	0,31%	8,14%		-	-	-7,80%	-7,28%	-12,15%	-23,69%
Benchmark:	MSCIW (BRL)								-3,98%	-3,55%	-6,71%	-17,16%
<b>Total:</b>	<b>97.108.747,30</b>	<b>100,00%</b>										

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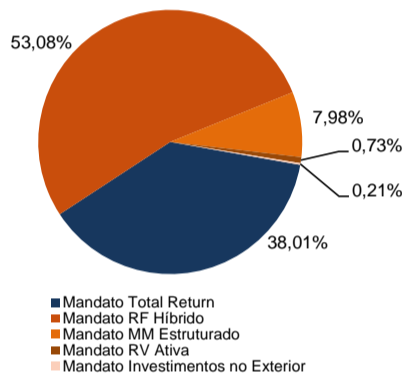
## Utilização dos Limites de Risco



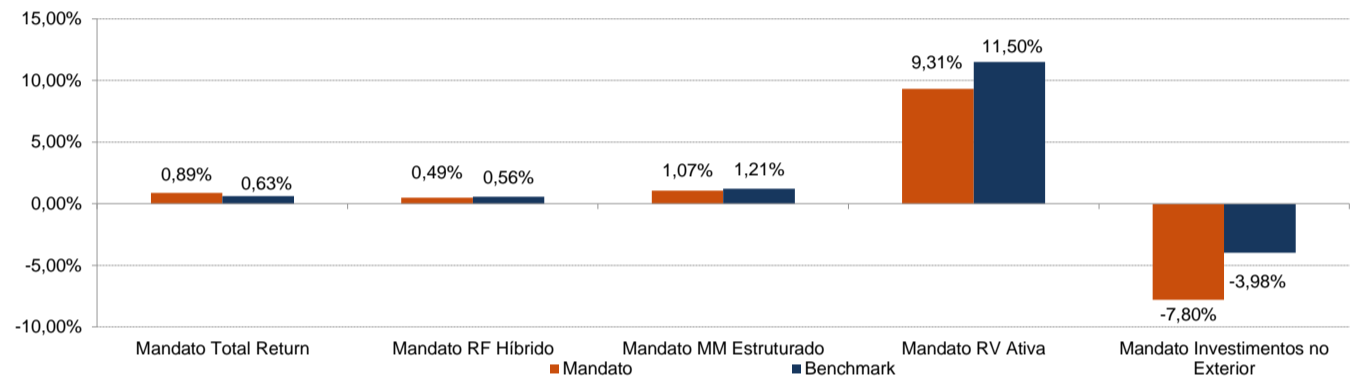
Benchmark:	Rentabilidade			
	1M	3M	6M	2016
CDI	1,05%	3,41%	6,94%	11,58%
IFMM	2,12%	5,37%	8,93%	13,43%
IMA-B	0,64%	3,13%	7,65%	22,78%
IMA-B 5	0,46%	2,99%	6,05%	13,44%
IMA-B 5+	0,73%	3,30%	8,70%	28,98%
IRF-M	1,22%	4,21%	8,12%	20,75%
IMA-C	-1,07%	-0,20%	5,56%	19,90%
IBOVESPA	11,23%	13,29%	20,43%	49,77%
IBrX	10,75%	12,67%	20,98%	47,66%
IBrX-50	11,10%	13,09%	19,77%	47,75%
SMLL	7,01%	7,29%	28,53%	44,67%
IGP-M	0,16%	0,50%	3,21%	6,63%
INPC	0,17%	0,56%	2,68%	6,36%
<b>IPCA + 4.5% a.a.</b>	<b>0,61%</b>	<b>1,91%</b>	<b>4,77%</b>	<b>9,71%</b>

## Alocação e Performance por Estratégia

### Composição por Mandato

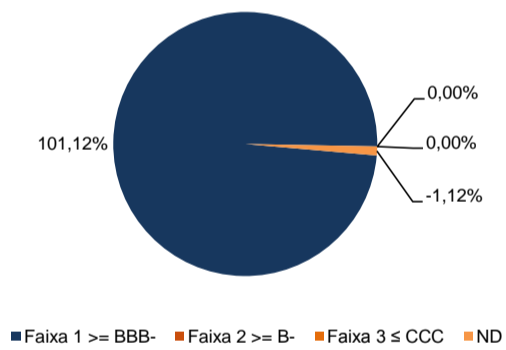


### Mandatos x Benchmarks - Performance Mensal Estimada



## Distribuição por Faixa de Risco de Crédito

Valor Investido (R\$) 13.476.019,53



## Liquidez - próximos vencimentos

