

Plano: RBSprev CV

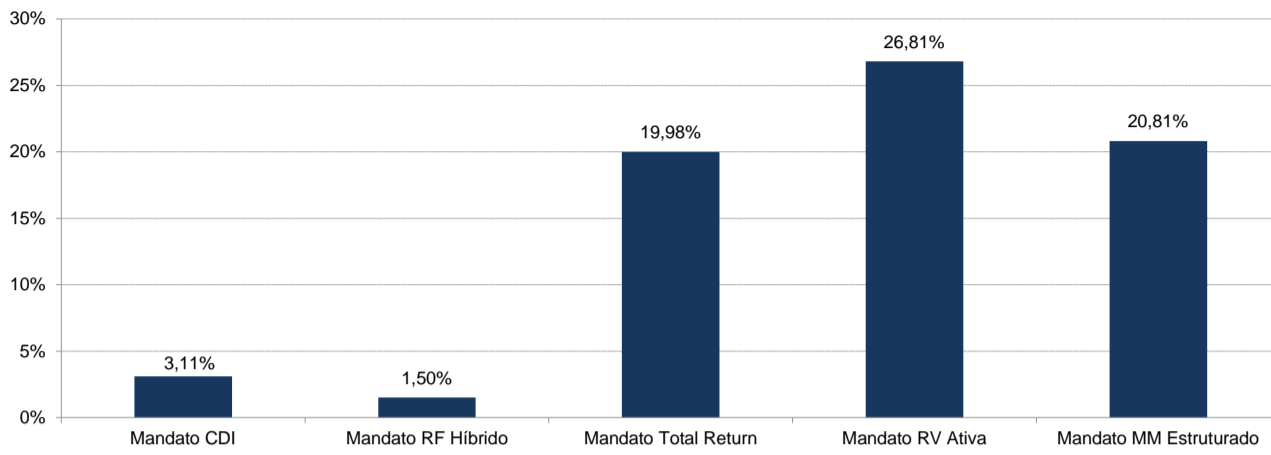
Data-base: 31/10/2016

Veículo de Investimento	Alocação (R\$)		Gestor	% PL Fundo	Risco	Limite	Margem	Opções	Rentabilidade			
Mandato CDI	7.880.413,33	3,03%			0,01%	0,30%			1M	3M	6M	2016
BRDESCO FI RF REF DI PREMIUM	7.880.413,50	3,03%	BRDESCO	0,12%	0,01%		1,94%	0,00%	1,17%	3,53%	7,13%	11,74%
Benchmark:	CDI								1,05%	3,41%	6,94%	11,58%
Mandato RF Híbrido	99.143.042,15	38,18%			0,02%	1,35%			1M	3M	6M	2016
LAGOINHA FI MULT	49.456.956,00	19,04%	SUL AMERICA	100%	1,28%		0,17%	0,00%	0,51%	3,14%	5,80%	11,72%
TORRES FI MULT	49.686.088,00	19,13%	ITAU	100%	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%
Mandato Total Return	136.443.544,81	52,54%			0,60%	3,00%			1M	3M	6M	2016
ATLANTIDA FI MULT	64.716.608,00	24,92%	ITAU	100%	0,33%		2,83%	0,00%	0,85%	3,37%	6,81%	11,08%
ITAPEMA FI MULT	71.726.936,00	27,62%	SUL AMERICA	100%	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%
Mandato ALM	5.981.331,36	2,30%			0,00%				1M	3M	6M	2016
ATIVOS DE RENDA FIXA	5.981.331,36	2,30%	-	-	0,00%		-	-	0,73%	2,89%	6,57%	-
Benchmark:	IPCA + 4% a.a.								0,57%	1,79%	4,51%	9,28%
Mandato RV Ativa	711.051,07	0,27%			5,27%	19,65%			1M	3M	6M	2016
ITAU RPI ACOES IBOVESPA ATIVO FICFI	711.051,06	0,27%	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%
Mandato MM Estruturado	9.329.468,26	3,59%			1,37%	6,56%			1M	3M	6M	2016
BTG PACTUAL EQUITY HEDGE FI MULT	3.505.749,00	1,35%	BTG PACTUAL	5,79%	2,60%		-	-	0,56%	1,32%	5,85%	8,85%
GARDE D ARTAGNAN FICFI MULT	3.184.670,00	1,23%	GARDE	0,14%	3,44%		-	-	1,37%	3,77%	7,28%	14,71%
ITAU HEDGE MULT FI	2.639.049,25	1,02%	ITAU	0,19%	1,59%		-	-	1,85%	5,00%	9,41%	14,71%
Benchmark:	CDI + 2% a.a.								1,21%	3,93%	7,43%	11,57%
Mandato Investimentos no Exterior	199.209,30	0,08%			8,14%	-			1M	3M	6M	2016
VOT ALLIANZGI EUR EQU GROWTH FI MULT IE	199.209,30	0,08%	VOTORANTIM	0,31%	8,14%		-	-	-7,80%	-7,28%	-12,15%	-23,69%
Benchmark:	MSCIW (BRL)								-3,98%	-3,55%	-6,71%	-17,16%
Total:	259.688.060,27	100,00%										

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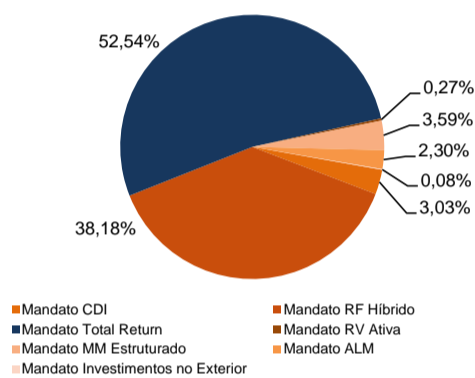
Utilização dos Limites de Risco



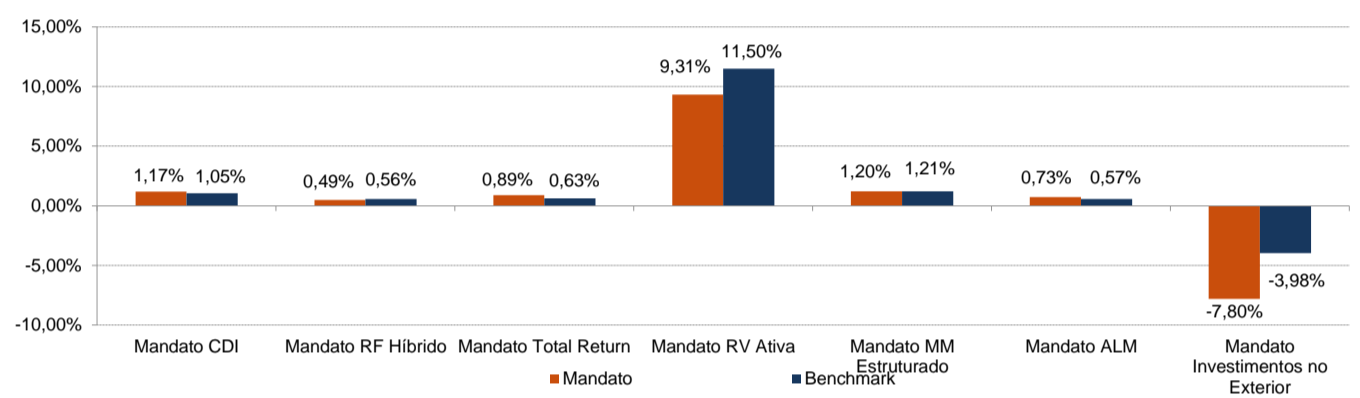
Benchmark:	Rentabilidade			
	1M	3M	6M	2016
CDI	1,05%	3,41%	6,94%	11,58%
IFMM	2,12%	5,37%	8,93%	13,43%
IMA-B	0,64%	3,13%	7,65%	22,78%
IMA-B 5	0,46%	2,99%	6,05%	13,44%
IMA-B 5+	0,73%	3,30%	8,70%	28,98%
IRF-M	1,22%	4,21%	8,12%	20,75%
IMA-C	-1,07%	-0,20%	5,56%	19,90%
IBOVESPA	11,23%	13,29%	20,43%	49,77%
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%
IPCA + 4.5% a.a.	0,61%	1,91%	4,77%	9,71%

Alocação e Performance por Estratégia

Composição por Mandato

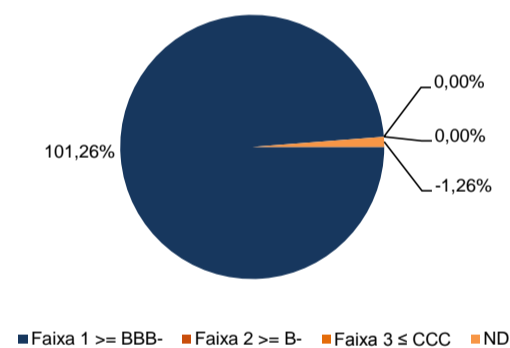


Mandatos x Benchmarks - Performance Mensal Estimada



Distribuição por Faixa de Risco de Crédito

Valor Investido (R\$) 47.863.120,84



Liquidez - próximos vencimentos

