

Plano: RBSprev Perfil Moderado

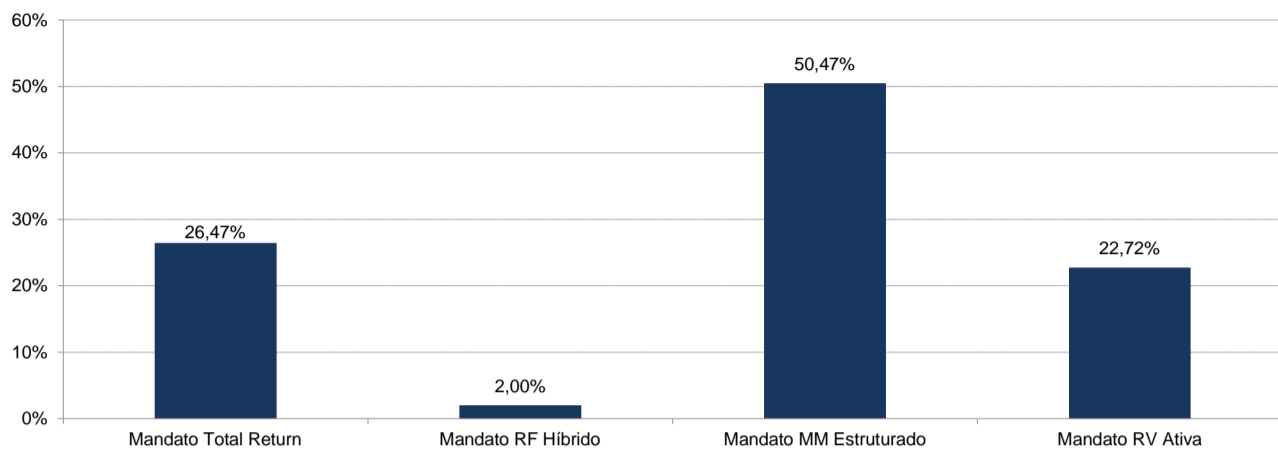
Data-base: 30/09/2016

Veículo de Investimento	Alocação (R\$)		Gestor	% PL Fundo	Risco	Limite	Margem	Opções	Rentabilidade			
<b>Mandato RF Híbrido</b>	<b>51.256.968,94</b>	<b>53,07%</b>			<b>0,03%</b>	<b>1,35%</b>			<b>1M</b>	<b>3M</b>	<b>6M</b>	<b>2016</b>
LAGOINHA FI MULT	25.582.802,00	26,49%	SUL AMERICA	51,99%	1,39%		0,03%	0,00%	1,42%	3,81%	6,27%	11,15%
TORRES FI MULT	25.674.166,00	26,58%	ITAU	51,99%	1,44%		0,21%	0,00%	1,36%	3,64%	6,99%	12,41%
Benchmark:	90% IMA-B 5 + 10% CDI + 0.50% a.a.								1,42%	3,86%	7,44%	13,10%
<b>Mandato Total Return</b>	<b>36.798.430,52</b>	<b>38,10%</b>			<b>0,79%</b>	<b>3,00%</b>			<b>1M</b>	<b>3M</b>	<b>6M</b>	<b>2016</b>
ATLANTIDA FI MULT	17.460.666,00	18,08%	ITAU	27,05%	0,40%		2,81%	0,00%	1,09%	3,61%	6,98%	10,14%
ITAPEMA FI MULT	19.337.764,00	20,02%	SUL AMERICA	27,05%	0,31%		2,62%	0,00%	1,25%	3,79%	6,66%	10,89%
Benchmark:	IPCA + 4.75% a.a.								0,47%	2,26%	5,26%	9,24%
<b>Mandato RV Ativa</b>	<b>650.497,15</b>	<b>0,67%</b>			<b>4,25%</b>	<b>18,68%</b>			<b>1M</b>	<b>3M</b>	<b>6M</b>	<b>2016</b>
ITAU RPI ACOES IBOVESPA ATIVO FICFI	650.497,13	0,67%	ITAU	0,14%	15,22%		0,00%	0,00%	-0,22%	9,62%	16,08%	28,10%
Benchmark:	IBOVESPA + 3% a.a.								1,05%	14,14%	18,37%	37,66%
<b>Mandato MM Estruturado</b>	<b>7.664.081,14</b>	<b>7,93%</b>			<b>3,31%</b>	<b>6,56%</b>			<b>1M</b>	<b>3M</b>	<b>6M</b>	<b>2016</b>
BTG PACTUAL EQUITY HEDGE FI MULT	3.486.062,00	3,61%	BTG PACTUAL	5,39%	2,71%		-	-	0,62%	1,73%	5,87%	8,24%
GARDE D ARTAGNAN FICFI MULT	3.141.594,75	3,25%	GARDE	0,14%	6,70%		-	-	0,96%	3,54%	10,51%	13,16%
ITAU HEDGE MULT FI	1.036.424,25	1,07%	ITAU	0,08%	3,42%		-	-	1,84%	4,47%	9,52%	12,62%
Benchmark:	CDI + 2% a.a.								1,27%	3,95%	8,12%	10,24%
<b>Mandato Investimentos no Exterior</b>	<b>216.071,45</b>	<b>0,22%</b>			<b>8,41%</b>				<b>1M</b>	<b>3M</b>	<b>6M</b>	<b>2016</b>
VOT ALLIANZGI EUR EQU GROWTH FI MULT IE	216.071,45	0,22%	VOTORANTIM	0,23%	8,41%		-	-	-0,01%	7,17%	-6,41%	-17,23%
Benchmark:	MSCIW (BRL)								0,54%	5,57%	-4,49%	-13,72%
<b>Total:</b>	<b>96.586.049,21</b>	<b>100,00%</b>										

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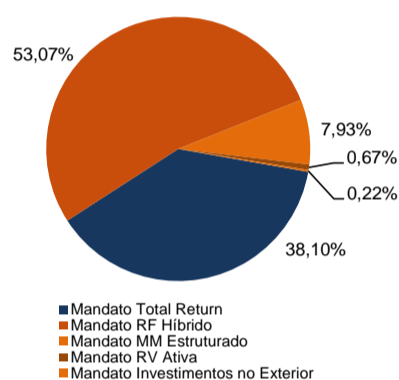
## Utilização dos Limites de Risco



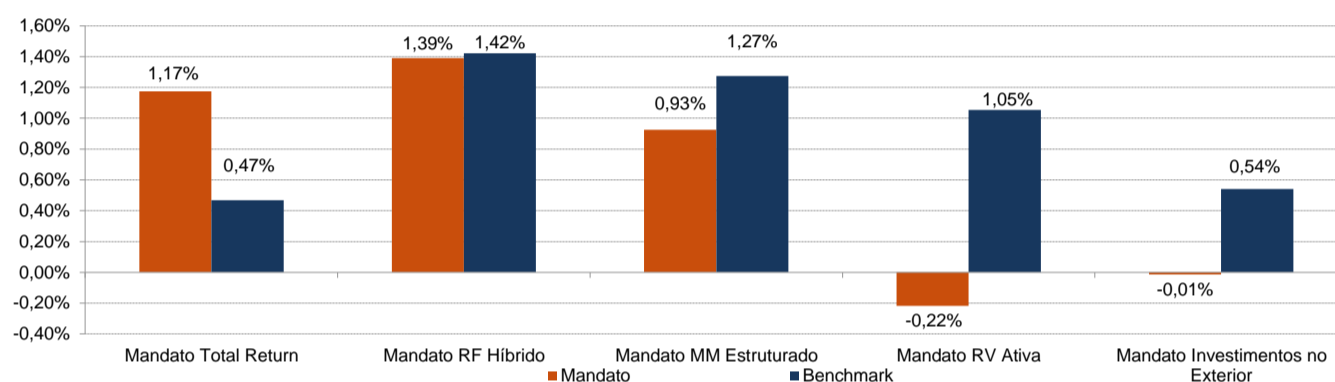
Benchmark:	Rentabilidade			
	1M	3M	6M	2016
CDI	1,11%	3,47%	6,94%	10,42%
IFMM	1,61%	4,62%	9,21%	11,14%
IMA-B	1,57%	5,04%	11,16%	22,00%
IMA-B 5	1,41%	3,76%	7,19%	12,92%
IMA-B 5+	1,67%	5,98%	13,71%	28,05%
IRF-M	1,96%	4,31%	10,51%	19,30%
IMA-C	0,10%	2,76%	9,52%	21,20%
IBOVESPA	0,80%	13,28%	16,61%	34,64%
IBrX	0,60%	13,24%	17,03%	33,33%
IBrX-50	0,86%	12,94%	15,61%	32,99%
SMLL	0,09%	14,90%	26,78%	35,19%
IGP-M	0,20%	0,52%	3,39%	6,46%
INPC	0,08%	1,03%	3,16%	6,18%
<b>IPCA + 4.5% a.a.</b>	<b>0,45%</b>	<b>2,20%</b>	<b>5,14%</b>	<b>9,05%</b>

## Alocação e Performance por Estratégia

### Composição por Mandato

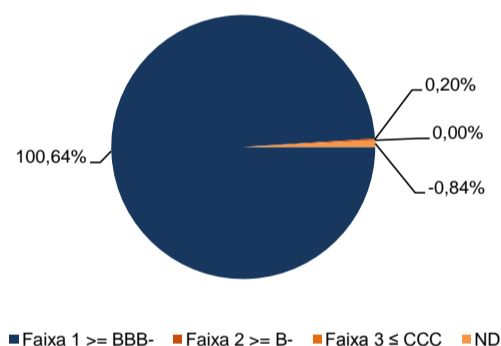


### Mandatos x Benchmarks - Performance Mensal Estimada



## Distribuição por Faixa de Risco de Crédito

Valor Investido (R\$) 13.435.897,10



## Liquidez - próximos vencimentos

