

Plano: RBSprev CV

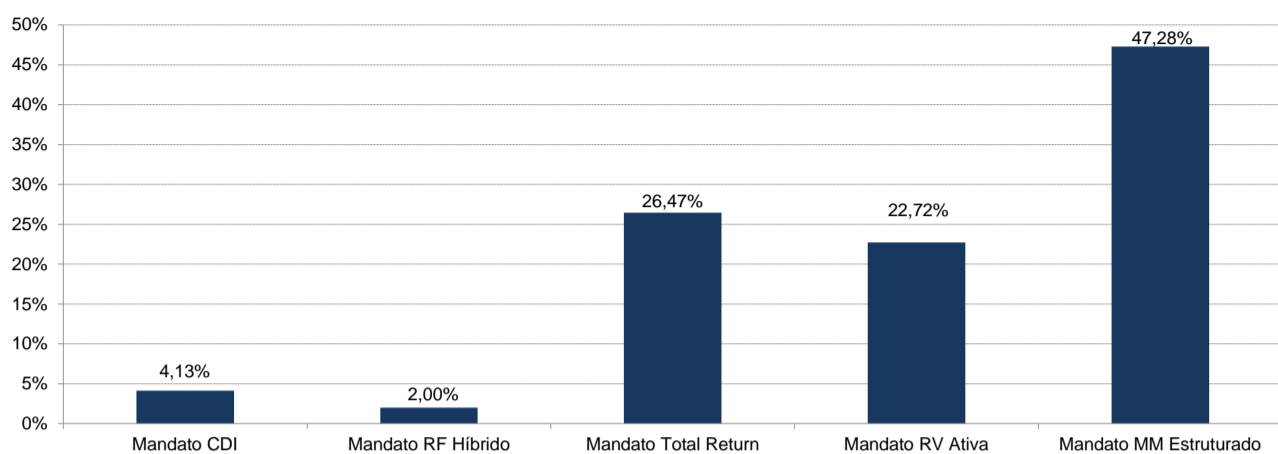
Data-base: 30/09/2016

Veículo de Investimento	Alocação (R\$)		Gestor	% PL Fundo	Risco	Limite	Margem	Opções	Rentabilidade			
Mandato CDI	7.885.467,50	3,05%			0,01%	0,30%			1M	3M	6M	2016
BRDESCO FI RF REF DI PREMIUM	7.885.467,50	3,05%	BRDESCO	0,12%	0,01%		0,15%	0,00%	1,10%	3,49%	6,99%	10,44%
Benchmark:	CDI								1,11%	3,47%	6,94%	10,42%
Mandato RF Híbrido	98.590.051,87	38,16%			0,03%	1,35%			1M	3M	6M	2016
LAGOINHA FI MULT	49.207.160,00	19,05%	SUL AMERICA	100%	1,39%		0,03%	0,00%	1,42%	3,81%	6,27%	11,15%
TORRES FI MULT	49.382.892,00	19,11%	ITAU	100%	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%
Mandato Total Return	136.038.559,18	52,65%			0,79%	3,00%			1M	3M	6M	2016
ATLANTIDA FI MULT	64.549.596,00	24,98%	ITAU	100%	0,40%		2,81%	0,00%	1,09%	3,61%	6,98%	10,14%
ITAPEMA FI MULT	71.488.960,00	27,67%	SUL AMERICA	100%	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%
Mandato ALM	5.982.620,70	2,32%			0,00%				1M	3M	6M	2016
ATIVOS DE RENDA FIXA	5.982.620,70	2,32%	-	-	0,00%		-	-	0,92%	3,15%	6,72%	-
Benchmark:	IPCA + 4% a.a.								0,41%	2,07%	4,88%	8,65%
Mandato RV Ativa	650.497,15	0,25%			4,25%	18,68%			1M	3M	6M	2016
ITAU RPI ACOES IBOVESPA ATIVO FICFI	650.497,13	0,25%	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%
Mandato MM Estruturado	9.218.717,49	3,57%			3,10%	6,56%			1M	3M	6M	2016
BTG PACTUAL EQUITY HEDGE FI MULT	3.486.062,00	1,35%	BTG PACTUAL	5,39%	2,71%		-	-	0,62%	1,73%	5,87%	8,24%
GARDE D ARTAGNAN FICFI MULT	3.141.594,75	1,22%	GARDE	0,14%	6,70%		-	-	0,96%	3,54%	10,51%	13,16%
ITAU HEDGE MULT FI	2.591.060,50	1,00%	ITAU	0,20%	3,42%		-	-	1,84%	4,47%	9,52%	12,62%
Benchmark:	CDI + 2% a.a.								1,27%	3,95%	8,12%	10,24%
Mandato Investimentos no Exterior	216.071,45	0,08%			8,41%	-			1M	3M	6M	2016
VOT ALLIANZGI EUR EQU GROWTH FI MULT IE	216.071,45	0,08%	VOTORANTIM	0,23%	8,41%		-	-	-0,01%	7,17%	-6,41%	-17,23%
Benchmark:	MSCIW (BRL)								0,54%	5,57%	-4,49%	-13,72%
Total:	258.365.913,89	100,00%										

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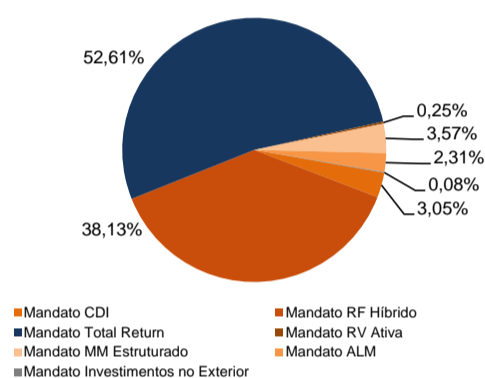
Utilização dos Limites de Risco



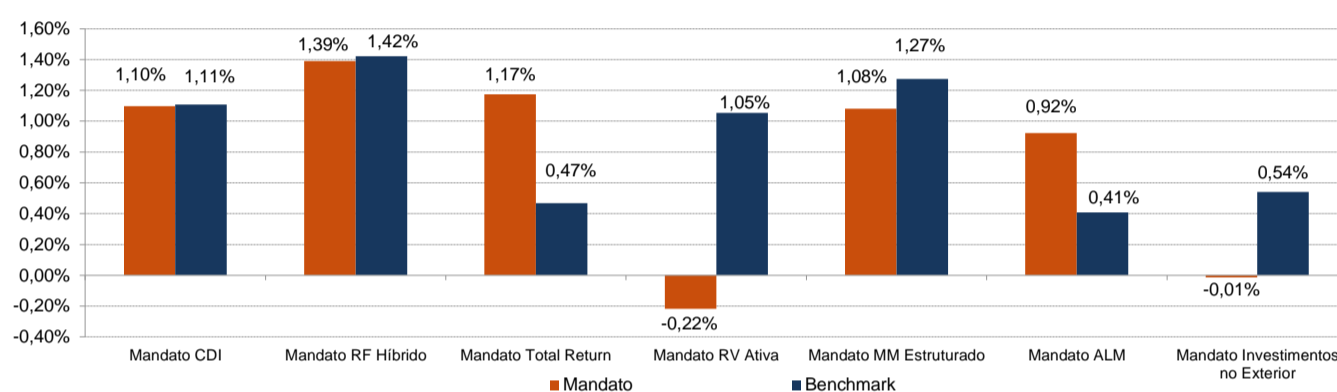
Benchmark:	Rentabilidade			
	1M	3M	6M	2016
CDI	1,11%	3,47%	6,94%	10,42%
IFMM	1,61%	4,62%	9,21%	11,14%
IMA-B	1,57%	5,04%	11,16%	22,00%
IMA-B 5	1,41%	3,76%	7,19%	12,92%
IMA-B 5+	1,67%	5,98%	13,71%	28,05%
IRF-M	1,96%	4,31%	10,51%	19,30%
IMA-C	0,10%	2,76%	9,52%	21,20%
IBOVESPA	0,80%	13,28%	16,61%	34,64%
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%
IPCA + 4.5% a.a.	0,45%	2,20%	5,14%	9,05%

Alocação e Performance por Estratégia

Composição por Mandato

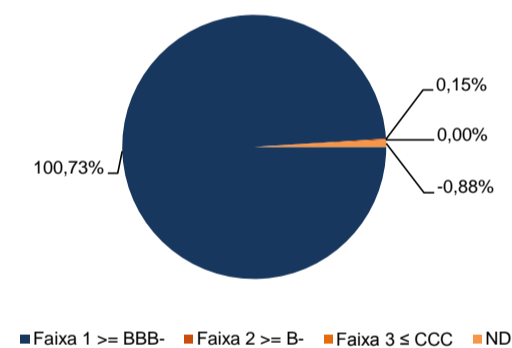


Mandatos x Benchmarks - Performance Mensal Estimada



Distribuição por Faixa de Risco de Crédito

Valor Investido (R\$) 47.673.342,22



Liquidez - próximos vencimentos

