

Plano: RBSprev CV

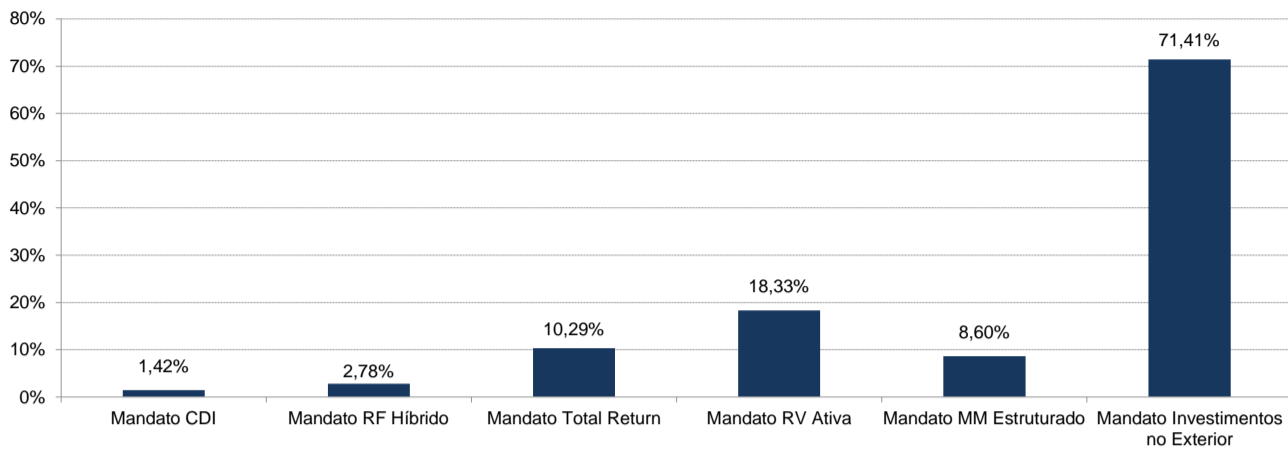
Data-base: 24/02/2017

Veículo de Investimento	Alocação (R\$)		Gestor	% PL Fundo	Risco	Limite	Margem	Opções	Rentabilidade			
									1M	3M	6M	2017
Mandato CDI	7.774.422,38	2,92%			0,00%	0,30%			0,87%	3,12%	6,65%	1,98%
BRADESCO FI RF REF DI PREMIUM	7.774.422,50	2,92%	BRADESCO	0,10%	0,00%		0,15%	0,00%	0,87%	3,12%	6,65%	1,98%
Benchmark:	CDI								0,87%	3,11%	6,43%	1,96%
Mandato RF Híbrido	101.469.569,21	38,07%			0,04%	1,35%			2,68%	5,47%	7,92%	4,18%
LAGOINHA FI MULT	49.946.288,00	18,74%	SUL AMERICA	100%	1,70%		0,28%	0,00%	2,65%	5,39%	7,93%	4,11%
TORRES FI MULT	51.523.280,00	19,33%	ITAU	100%	1,79%		0,71%	0,00%	2,70%	5,56%	7,92%	4,25%
Benchmark:	60% IMA-B + 40% CDI								2,66%	6,56%	8,53%	4,26%
Mandato Total Return	140.699.143,27	52,78%			0,31%	3,00%			1,21%	3,38%	6,36%	2,27%
ATLANTIDA FI MULT	65.634.684,00	24,62%	ITAU	100%	0,48%		2,93%	0,00%	0,98%	2,81%	5,58%	1,82%
ITAPEMA FI MULT	75.064.456,00	28,16%	SUL AMERICA	100%	0,28%		9,88%	0,00%	1,41%	3,89%	7,04%	2,66%
Benchmark:	IPCA + 6% a.a.								0,75%	2,47%	4,47%	1,65%
Mandato ALM	5.959.515,62	2,24%			0,00%				0,81%	2,69%	4,82%	1,83%
ATIVOS DE RENDA FIXA	5.959.515,62	2,24%	-	-	-		-	-	0,81%	2,69%	4,82%	1,83%
Benchmark:	IPCA + 4.33% a.a.								0,63%	2,07%	3,66%	1,39%
Mandato RV Ativa	1.820.936,30	0,68%			2,20%	12,00%			3,50%	9,35%	12,03%	11,01%
ITAU RPI ACOES IBOVESPA ATIVO FICFI	1.820.936,25	0,68%	ITAU	0,34%	7,53%		1,46%	0,17%	3,50%	9,35%	12,03%	11,01%
Benchmark:	IBOVESPA + 3% a.a.								3,30%	8,47%	16,80%	11,21%
Mandato MM Estruturado	8.633.562,34	3,24%			0,56%	6,56%			1,39%	4,84%	7,00%	3,21%
GARDE D ARTAGNAN FICFI MULT	4.596.257,00	1,72%	GARDE	0,16%	1,28%		-	-	1,34%	5,42%	8,68%	3,17%
ITAU HEDGE MULT FI	4.037.305,25	1,51%	ITAU	0,24%	1,72%		-	-	1,44%	5,00%	10,84%	3,32%
Benchmark:	CDI + 2% a.a.								1,01%	3,61%	7,47%	2,28%
Mandato Investimentos no Exterior	206.890,20	0,08%			4,28%	6,00%			1,02%	-0,74%	-4,26%	0,89%
VOT ALLIANZGI EUR EQU GROWTH FI MULT IE	206.890,20	0,08%	VOTORANTIM	0,36%	4,28%		-	-	1,02%	-0,74%	-4,26%	0,89%
Benchmark:	MSCIW (BRL)								1,79%	-1,90%	2,39%	-0,04%
Consolidado:	266.564.039,32	100,00%							1,77%	4,20%	6,94%	3,03%

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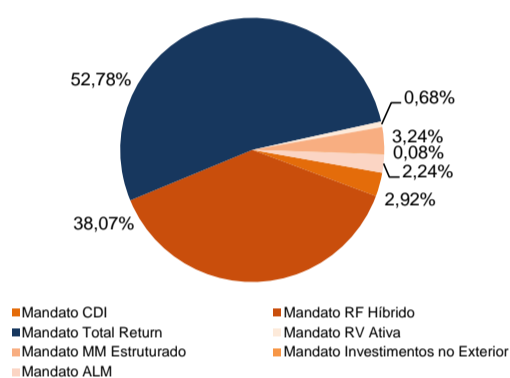
Utilização dos Limites de Risco



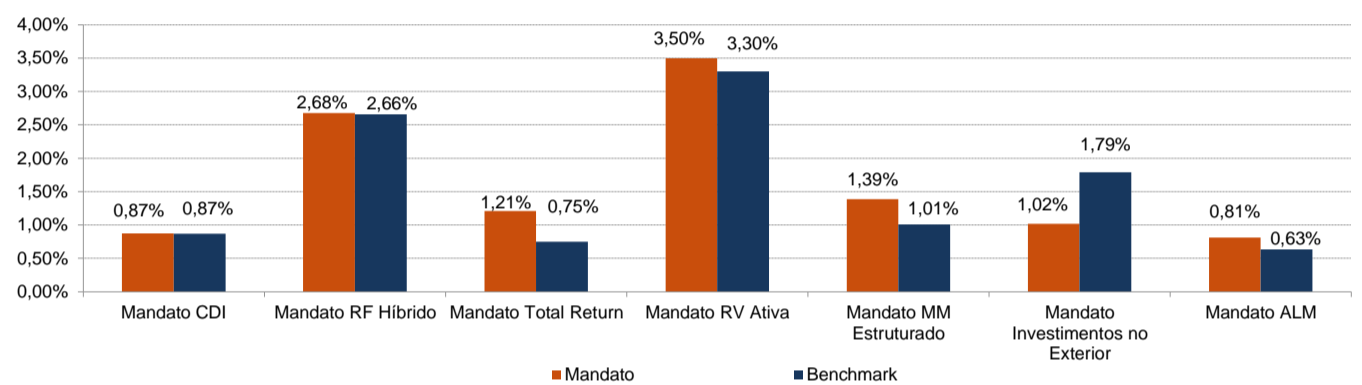
Benchmark:	Rentabilidade			
	1M	3M	6M	2017
CDI	0,87%	3,11%	6,43%	1,96%
IFMM	1,33%	5,00%	9,15%	3,21%
IMA-B	3,85%	8,86%	9,92%	5,79%
IMA-B 5	1,49%	4,10%	6,47%	2,67%
IMA-B 5+	5,06%	11,40%	11,75%	7,41%
IRF-M	2,01%	6,27%	10,02%	4,34%
IMA-C	3,04%	6,33%	3,70%	5,82%
IBOVESPA	3,08%	7,68%	15,13%	10,68%
IBrX	3,30%	7,92%	14,24%	10,75%
IBrX-50	2,84%	7,08%	14,31%	10,16%
SMLL	5,73%	17,17%	14,91%	17,81%
INPC	0,24%	0,80%	1,12%	0,66%
IPCA	0,33%	1,01%	1,54%	0,71%
IPCA + 4.5% a.a.	0,65%	2,11%	3,74%	1,42%

Alocação e Performance por Estratégia

Composição por Mandato

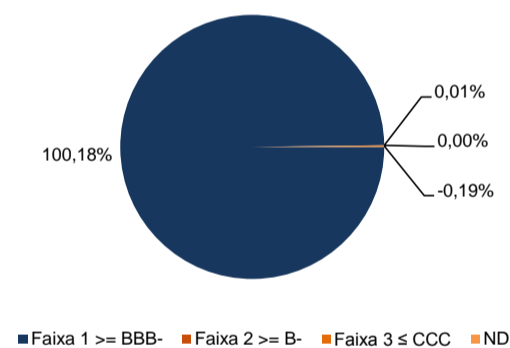


Mandatos x Benchmarks - Performance Mensal Estimada



Distribuição por Faixa de Risco de Crédito

Valor Investido (R\$) 56.217.312,56



Liquidez - próximos vencimentos

