

Plano: RBSprev Consolidado

Data-base: 31/01/2017

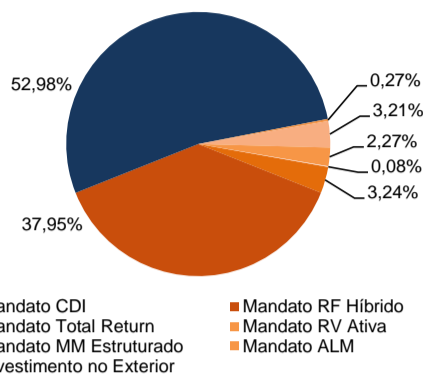
Veículo de Investimento	Alocação (R\$)		Gestor	% PL Fundo	Risco	Limite	Margem	Opções	Rentabilidade			
									1M	3M	6M	2017
<b>Mandato CDI</b>	<b>8.501.450,31</b>	<b>3,24%</b>							<b>1,09%</b>	<b>3,36%</b>	<b>7,00%</b>	<b>1,09%</b>
BRDESCO FI RF REF DI PREMIUM	7.730.620,00	2,95%	BRDESCO	0,11%	0,00%		0,15%	0,00%	1,09%	3,37%	7,02%	1,09%
ITAU INSTITUCIONAL RF REF DI FI	770.830,31	0,29%	ITAU	0,05%	0,00%		0,00%	0,00%	1,08%	3,28%	6,81%	1,08%
Benchmark:	CDI								1,09%	3,28%	6,80%	1,09%
<b>Mandato RF Híbrido</b>	<b>99.596.232,00</b>	<b>37,95%</b>							<b>1,46%</b>	<b>3,16%</b>	<b>6,29%</b>	<b>1,46%</b>
LAGOINHA FI MULT	49.427.712,00	18,84%	SUL AMERICA	100%	1,98%		0,30%	0,00%	1,42%	3,14%	6,37%	1,42%
TORRES FI MULT	50.168.520,00	19,12%	ITAU	100%	2,00%		0,52%	0,00%	1,51%	3,18%	6,21%	1,51%
Benchmark:	60% IMA-B + 40% CDI								1,55%	3,44%	6,79%	1,55%
<b>Mandato Total Return</b>	<b>139.029.108,00</b>	<b>52,98%</b>							<b>1,05%</b>	<b>2,95%</b>	<b>6,58%</b>	<b>1,05%</b>
ATLANTIDA FI MULT	64.997.484,00	24,77%	ITAU	100%	0,41%		2,93%	0,00%	0,83%	2,56%	6,02%	0,83%
ITAPEMA FI MULT	74.031.624,00	28,21%	SUL AMERICA	100%	0,46%		10,80%	0,00%	1,23%	3,30%	6,93%	1,23%
Benchmark:	IPCA + 6% a.a.								0,89%	2,37%	4,70%	0,89%
<b>Mandato ALM</b>	<b>5.960.235,97</b>	<b>2,27%</b>							<b>0,72%</b>	<b>1,98%</b>	<b>4,93%</b>	<b>0,72%</b>
ATIVOS DE RENDA FIXA	5.960.235,97	2,27%	-	-	0,00%		-	-	0,72%	1,98%	4,93%	0,72%
Benchmark:	IPCA + 4.33% a.a.								0,75%	1,95%	3,86%	0,75%
<b>Mandato RV Ativa</b>	<b>705.648,75</b>	<b>0,27%</b>							<b>7,26%</b>	<b>-0,76%</b>	<b>8,18%</b>	<b>7,26%</b>
ITAU RPI ACOES IBOVESPA ATIVO FICFI	705.648,75	0,27%	ITAU	0,14%	9,16%		0,51%	0,15%	7,26%	-0,76%	8,18%	7,26%
Benchmark:	IBOVESPA + 3% a.a.								7,65%	0,36%	14,55%	7,65%
<b>Mandato MM Estruturado</b>	<b>8.415.707,75</b>	<b>3,21%</b>							<b>1,79%</b>	<b>3,17%</b>	<b>6,45%</b>	<b>1,79%</b>
BTG PACTUAL EQUITY HEDGE FI MULT	1.098.846,50	0,42%	BTG PACTUAL	2,65%	2,26%		-	-	1,55%	-0,23%	1,09%	1,55%
GARDE D ARTAGNAN FICFI MULT	3.336.893,50	1,27%	GARDE	0,12%	2,55%		-	-	1,80%	4,78%	8,73%	1,80%
ITAU HEDGE MULT FI	3.979.967,75	1,52%	ITAU	0,25%	1,02%		-	-	1,85%	5,34%	10,61%	1,85%
Benchmark:	CDI + 2% a.a.								1,26%	3,80%	7,88%	1,26%
<b>Investimento no Exterior</b>	<b>204.803,75</b>	<b>0,08%</b>							<b>-0,12%</b>	<b>2,81%</b>	<b>-4,67%</b>	<b>-0,12%</b>
VOT ALLIANZGI EUR EQU GROWTH FI MULT IE	204.803,75	0,08%	VOTORANTIM	0,34%	5,21%		-	-	-0,12%	2,81%	-4,67%	-0,12%
Benchmark:	MSCIW (BRL)								-1,80%	4,20%	0,50%	-1,80%
<b>Total:</b>	<b>262.413.186,53</b>	<b>100,00%</b>							<b>1,24%</b>	<b>3,01%</b>	<b>6,36%</b>	<b>1,24%</b>

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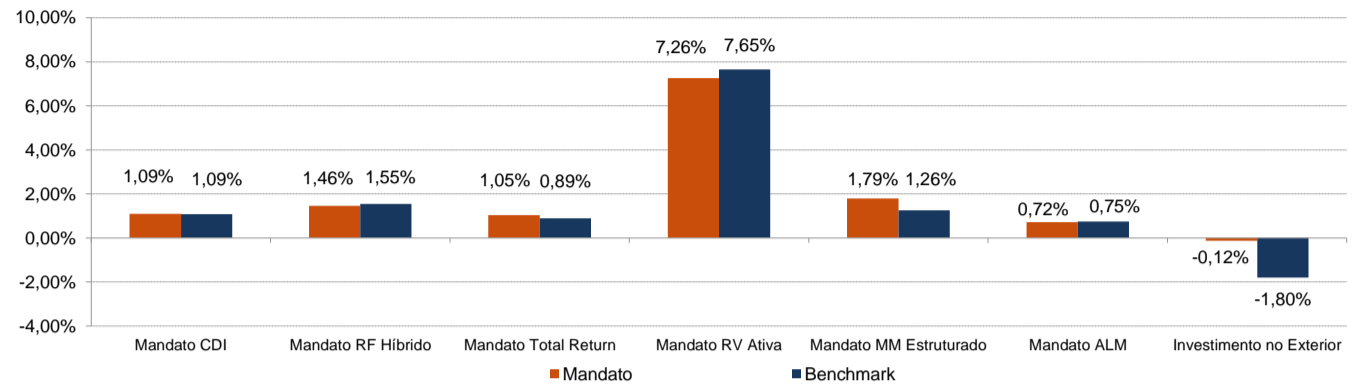
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## Alocação e Performance por Estratégia

### Composição por Mandato

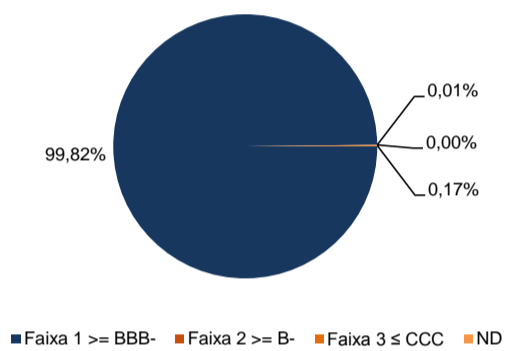


### Mandatos x Benchmarks - Performance Mensal Estimada



## Distribuição por Faixa de Risco de Crédito

Valor Investido (R\$) 57.617.713,68



### Liquidez - próximos vencimentos

