

Plano: RBSprev CV

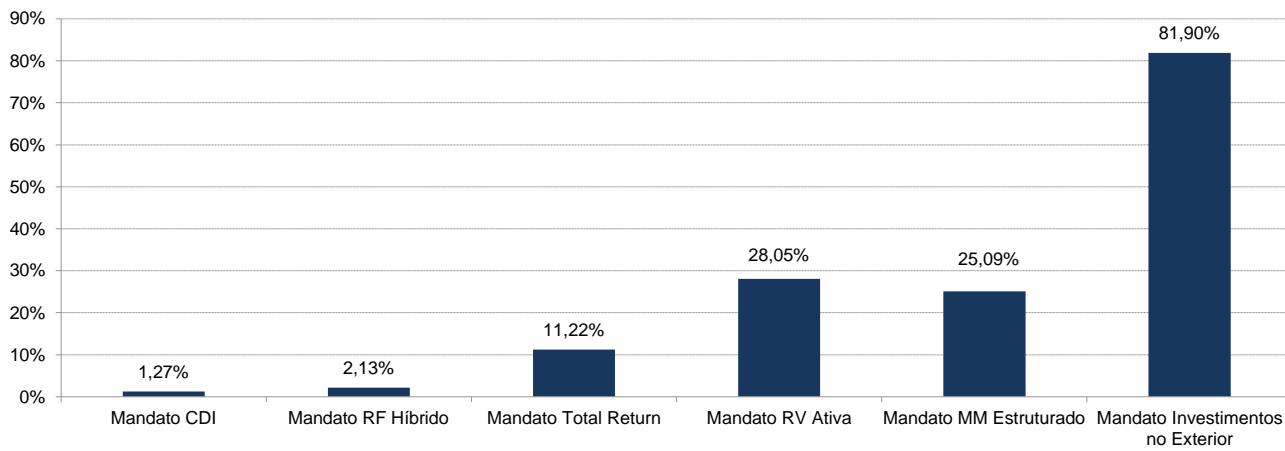
Data-base: 31/01/2017

Veículo de Investimento	Alocação (R\$)		Gestor	% PL Fundo	Risco	Limite	Margem	Opções	Rentabilidade			
									1M	3M	6M	2017
<b>Mandato CDI</b>	<b>7.730.620,12</b>	<b>2,95%</b>			<b>0,00%</b>	<b>0,30%</b>			<b>1,09%</b>	<b>3,37%</b>	<b>7,02%</b>	<b>1,09%</b>
BRADESCO FI RF REF DI PREMIUM	7.730.620,00	2,95%	BRADESCO	0,11%	0,00%		0,15%	0,00%	1,09%	3,37%	7,02%	1,09%
Benchmark:	CDI								1,09%	3,28%	6,80%	1,09%
<b>Mandato RF Híbrido</b>	<b>99.596.232,17</b>	<b>38,07%</b>			<b>0,03%</b>	<b>1,35%</b>			<b>1,46%</b>	<b>3,16%</b>	<b>6,29%</b>	<b>1,46%</b>
LAGOINHA FI MULT	49.427.712,00	18,89%	SUL AMERICA	100%	1,98%		0,30%	0,00%	1,42%	3,14%	6,37%	1,42%
TORRES FI MULT	50.168.520,00	19,17%	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>139.029.105,29</b>	<b>53,14%</b>			<b>0,34%</b>	<b>3,00%</b>			<b>1,05%</b>	<b>2,95%</b>	<b>6,50%</b>	<b>1,05%</b>
ATLANTIDA FI MULT	64.997.484,00	24,84%	ITAU	100%	0,41%		2,93%	0,00%	0,83%	2,56%	6,02%	0,83%
ITAPEMA FI MULT	74.031.624,00	28,29%	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>5.963.002,22</b>	<b>2,28%</b>			<b>0,00%</b>				<b>0,72%</b>	<b>1,98%</b>	<b>4,93%</b>	<b>0,72%</b>
ATIVOS DE RENDA FIXA	5.963.002,22	2,28%	-	-	-		-	-	0,72%	1,98%	0,05%	0,01%
Benchmark:	IPCA + 4.33% a.a.								0,75%	1,95%	3,86%	0,75%
<b>Mandato RV Ativa</b>	<b>705.648,72</b>	<b>0,27%</b>			<b>3,37%</b>	<b>12,00%</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>8.415.707,86</b>	<b>3,22%</b>			<b>1,65%</b>	<b>6,56%</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	1,28%	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>Mandato Investimentos no Exterior</b>	<b>204.803,75</b>	<b>0,08%</b>			<b>4,91%</b>	<b>6,00%</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>Consolidado:</b>	<b>261.645.120,13</b>	<b>100,00%</b>							<b>1,24%</b>	<b>2,99%</b>	<b>6,37%</b>	<b>1,24%</b>

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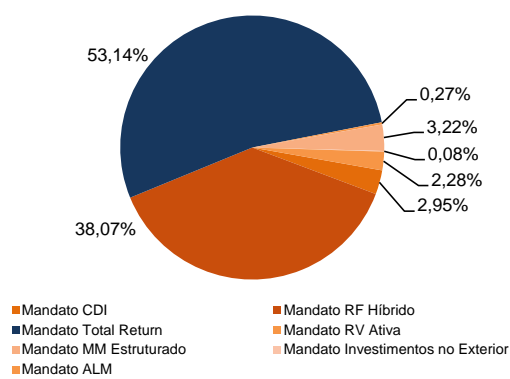
## Utilização dos Limites de Risco



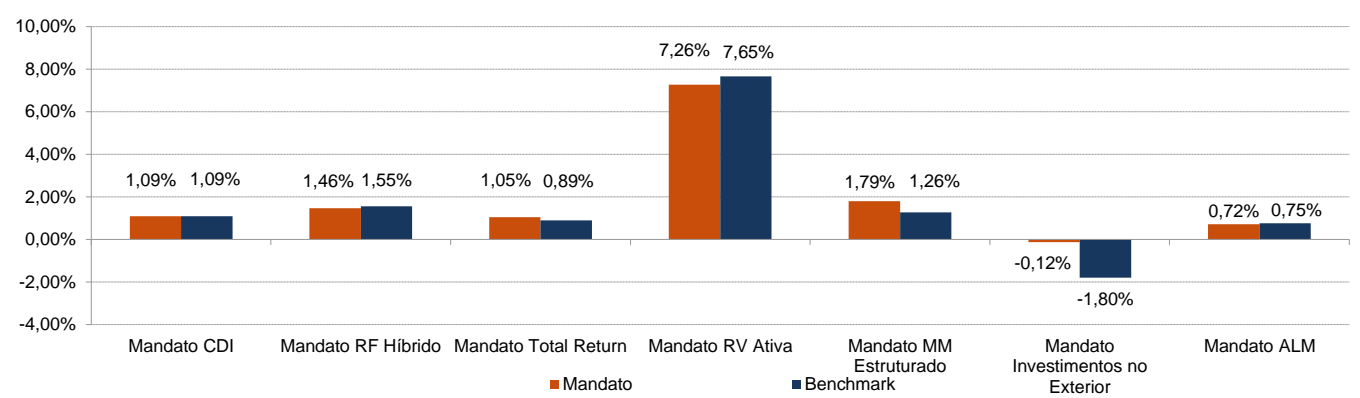
Benchmark:	Rentabilidade			
	1M	3M	6M	2017
CDI	1,09%	3,28%	6,80%	1,09%
IFMM	1,86%	3,87%	9,52%	1,86%
IMA-B	1,87%	3,55%	6,79%	1,87%
IMA-B 5	1,16%	2,97%	6,05%	1,16%
IMA-B 5+	2,24%	3,87%	7,30%	2,24%
IRF-M	2,28%	4,50%	8,90%	2,28%
IMA-C	2,70%	1,63%	1,42%	2,70%
IBOVESPA	7,38%	-0,39%	12,85%	7,38%
IBrX	7,21%	-0,75%	11,82%	7,21%
IBrX-50	7,12%	-0,80%	12,18%	7,12%
SMLL	11,42%	1,47%	8,88%	11,42%
IGP-M	0,64%	1,16%	1,67%	0,64%
INPC	0,42%	0,63%	1,20%	0,42%
<b>IPCA + 4.5% a.a.</b>	<b>0,77%</b>	<b>2,00%</b>	<b>3,95%</b>	<b>0,77%</b>

## Alocação e Performance por Estratégia

### Composição por Mandato

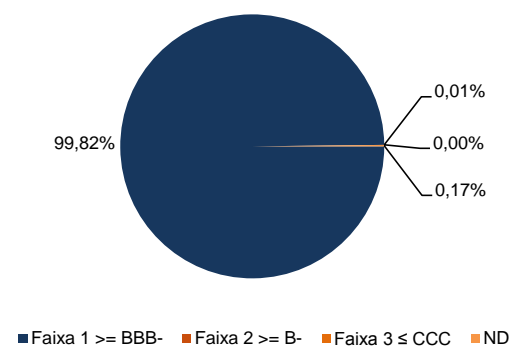


### Mandatos x Benchmarks - Performance Mensal Estimada



## Distribuição por Faixa de Risco de Crédito

Valor Investido (R\$) 57.410.596,72



## Liquidez - próximos vencimentos

