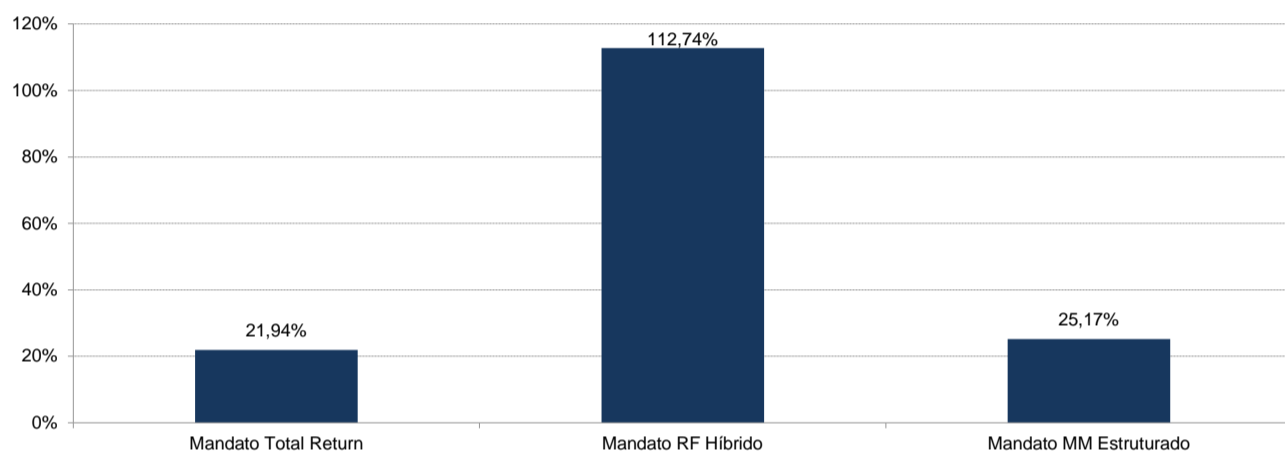


Plano: RBSprev Perfil Conservador

Data-base: 30/12/2016

Veículo de Investimento	Alocação (R\$)		Gestor	% PL Fundo	Risco	Limite	Margem	Opções	Rentabilidade			
									1M	3M	6M	2016
Mandato RF Híbrido	47.385.668,51	31,77%			1,52%	1,35%			1,24%	2,17%	5,98%	-
LAGOINHA FI MULT	23.658.882,00	15,86%	SUL AMERICA	48,01%	0,70%		1,00%	0,00%	1,23%	2,22%	6,11%	13,61%
TORRES FI MULT	23.726.786,00	15,91%	ITAU	48,01%	2,59%		0,06%	0,00%	1,25%	2,13%	5,85%	14,81%
Benchmark:	90% IMA-B 5 + 10% CDI + 0.50% a.a.								1,41%	2,49%	6,45%	15,91%
Mandato Total Return	100.125.735,85	67,13%			0,66%	3,00%			1,09%	2,79%	6,60%	-
ATLANTIDA FI MULT	46.777.300,00	31,36%	ITAU	72,95%	0,43%		2,90%	0,00%	0,97%	2,57%	6,28%	12,97%
ITAPEMA FI MULT	53.348.436,00	35,77%	SUL AMERICA	72,95%	0,50%		11,49%	0,00%	1,20%	2,98%	6,88%	14,20%
Benchmark:	IPCA + 4.75% a.a.								0,71%	1,90%	4,20%	11,32%
Mandato MM Estruturado	1.637.650,71	1,10%			1,65%	6,56%			1,63%	5,34%	10,04%	-
ITAU HEDGE MULT FI	1.637.650,75	1,10%	ITAU	0,11%	1,69%		-	-	1,63%	5,34%	10,04%	18,64%
Benchmark:	CDI + 2% a.a.								1,30%	3,75%	7,85%	14,37%
Consolidado:	149.149.055,07	100,00%							1,12%	2,55%	6,32%	13,71%

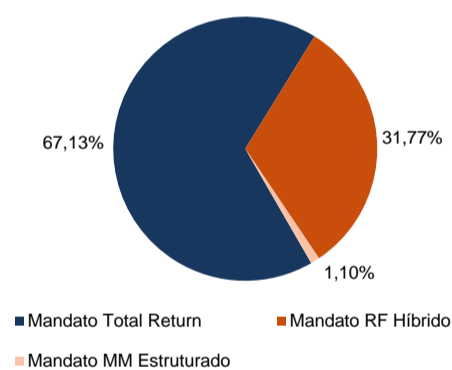
Utilização dos Limites de Risco



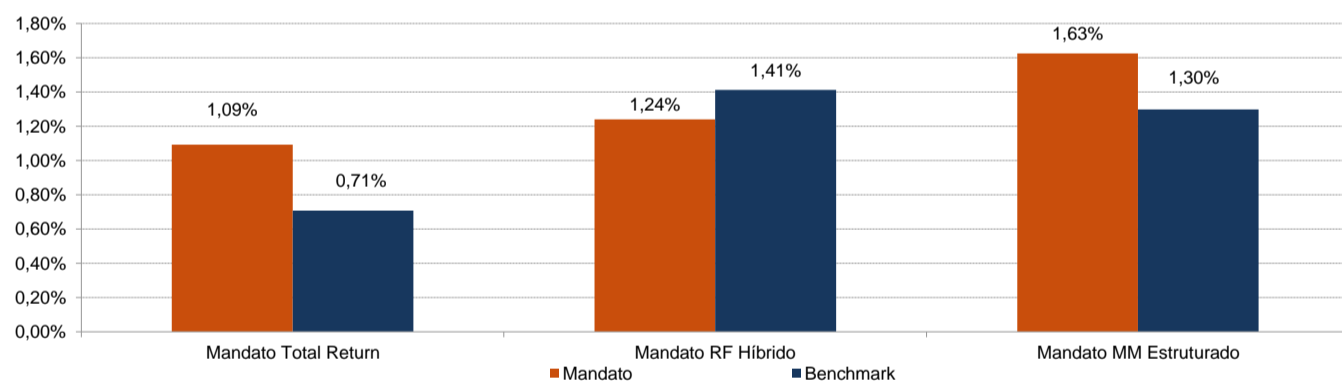
Benchmark:	Rentabilidade			
	1M	3M	6M	2016
CDI	1,12%	3,24%	6,82%	14,00%
IFMM	1,73%	4,14%	8,88%	15,67%
IMA-B	2,91%	2,30%	7,46%	24,81%
IMA-B 5	1,39%	2,27%	6,11%	15,48%
IMA-B 5+	3,71%	2,33%	8,46%	31,04%
IRF-M	1,84%	3,41%	7,88%	23,37%
IMA-C	0,48%	-2,11%	0,60%	18,65%
IBOVESPA	-2,71%	3,19%	16,89%	38,94%
IBrX	-2,55%	2,53%	16,10%	36,70%
IBrX-50	-2,80%	2,88%	16,20%	36,82%
SMLL	-0,54%	-2,54%	11,98%	31,75%
IGP-M	0,54%	0,67%	1,19%	7,17%
INPC	0,14%	0,38%	1,42%	6,58%
IPCA + 4.5% a.a.	0,69%	1,84%	4,08%	11,05%

Alocação e Performance por Estratégia

Composição por Mandato

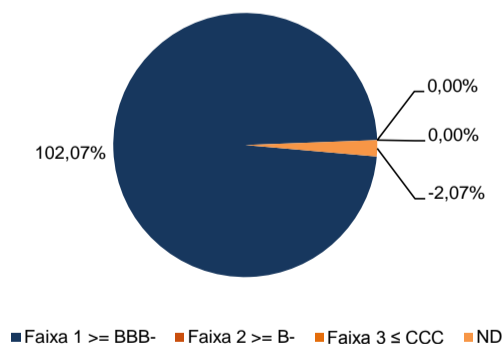


Mandatos x Benchmarks - Performance Mensal Estimada



Distribuição por Faixa de Risco de Crédito

Valor Investido (R\$) 33.226.974,47



Liquidez - próximos vencimentos

