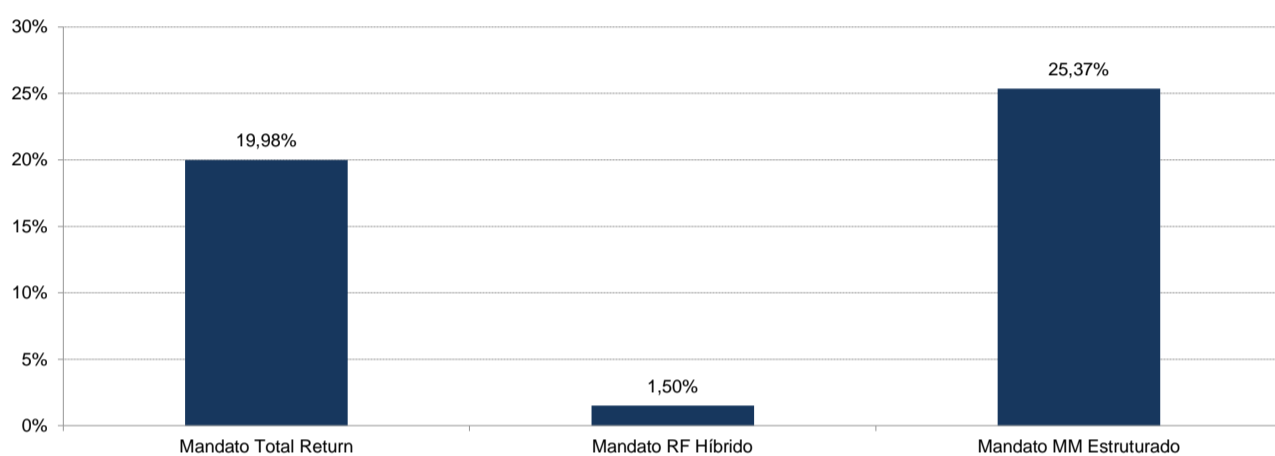


Plano: RBSprev Perfil Conservador

Data-base: 31/10/2016

Veículo de Investimento	Alocação (R\$)		Gestor	% PL Fundo	Risco	Limite	Margem	Opções	Rentabilidade			
Mandato RF Híbrido	47.598.575,62	32,01%			0,02%	1,35%			1M	3M	6M	2016
LAGOINHA FI MULT	23.744.284,00	15,97%	SUL AMERICA	48,01%	1,28%		0,17%	0,00%	0,51%	3,14%	5,80%	11,72%
TORRES FI MULT	23.854.290,00	16,04%	ITAU	48,01%	1,33%		0,11%	0,00%	0,48%	2,93%	5,93%	12,95%
Benchmark:	90% IMA-B 5 + 10% CDI + 0.50% a.a.								0,56%	3,16%	6,41%	13,73%
Mandato Total Return	99.535.567,39	66,93%			0,60%	3,00%			1M	3M	6M	2016
ATLANTIDA FI MULT	47.210.768,00	31,75%	ITAU	72,95%	0,33%		2,83%	0,00%	0,85%	3,37%	6,81%	11,08%
ITAPEMA FI MULT	52.324.800,00	35,18%	SUL AMERICA	72,95%	0,44%		2,96%	0,00%	0,92%	3,52%	6,57%	11,92%
Benchmark:	IPCA + 4.75% a.a.								0,63%	1,98%	4,90%	9,93%
Mandato MM Estruturado	1.583.429,52	1,06%			1,66%	6,56%			1M	3M	6M	2016
ITAU HEDGE MULT FI	1.583.429,50	1,06%	ITAU	0,11%	1,59%		-	-	1,85%	5,00%	9,41%	14,71%
Benchmark:	CDI + 2% a.a.								1,27%	3,95%	8,12%	10,24%
Total:	148.717.572,53	100,00%										

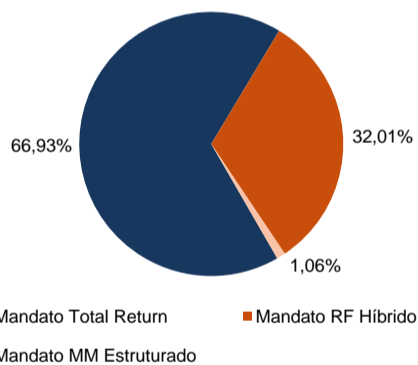
Utilização dos Limites de Risco



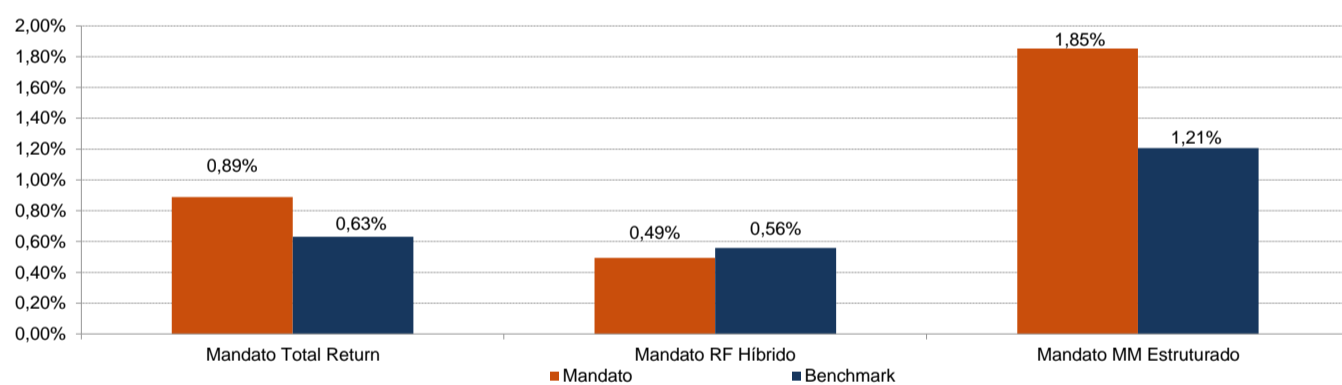
Benchmark:	Rentabilidade			
	1M	3M	6M	2016
CDI	1,05%	3,41%	6,94%	11,58%
IFMM	2,12%	5,37%	8,93%	13,43%
IMA-B	0,64%	3,13%	7,65%	22,78%
IMA-B 5	0,46%	2,99%	6,05%	13,44%
IMA-B 5+	0,73%	3,30%	8,70%	28,98%
IRF-M	1,22%	4,21%	8,12%	20,75%
IMA-C	-1,07%	-0,20%	5,56%	19,90%
IBOVESPA	11,23%	13,29%	20,43%	49,77%
IBrX	10,75%	12,67%	20,98%	47,66%
IBrX-50	11,10%	13,09%	19,77%	47,75%
SMLL	7,01%	7,29%	28,53%	44,67%
IGP-M	0,16%	0,50%	3,21%	6,63%
INPC	0,17%	0,56%	2,68%	6,36%
IPCA + 4.5% a.a.	0,61%	1,91%	4,77%	9,71%

Alocação e Performance por Estratégia

Composição por Mandato

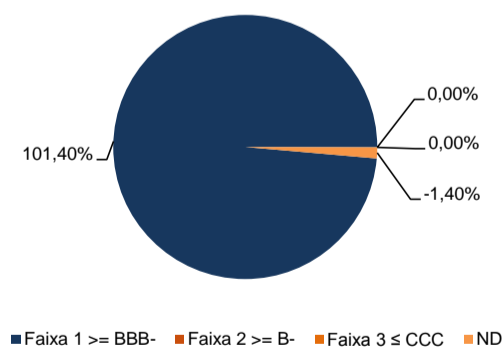


Mandatos x Benchmarks - Performance Mensal Estimada



Distribuição por Faixa de Risco de Crédito

Valor Investido (R\$) 32.335.494,84



Liquidez - próximos vencimentos

