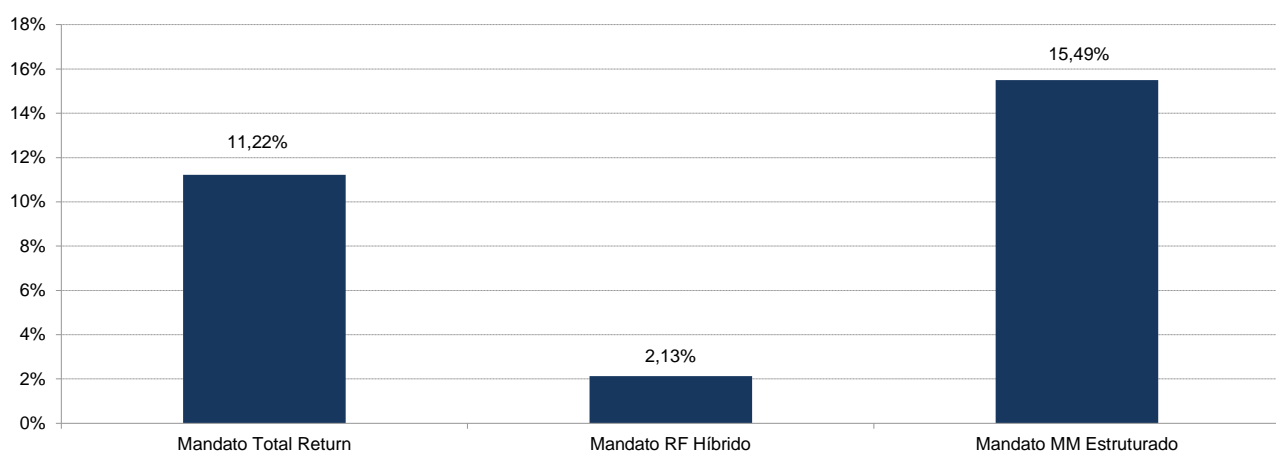


Plano: RBSprev Perfil Conservador

Data-base: 31/01/2017

Veículo de Investimento	Alocação (R\$)		Gestor	% PL Fundo	Risco	Limite	Margem	Opções	Rentabilidade			
									1M	3M	6M	2017
Mandato RF Híbrido	47.816.151,07	31,54%			0,03%	1,35%			1,46%	3,16%	6,29%	1,46%
LAGOINHA FI MULT	23.730.244,00	15,65%	SUL AMERICA	48,01%	1,98%	0,30%	0,00%	1,42%	3,14%	6,37%	1,42%	
TORRES FI MULT	24.085.906,00	15,89%	ITAU	48,01%	2,00%	0,52%	0,00%	1,51%	3,18%	6,21%	1,51%	
Benchmark:	60% IMAB + 40% CDI							1,55%	3,44%	6,79%	1,55%	
Mandato Total Return	101.421.732,31	66,89%			0,34%	3,00%			1,05%	2,95%	6,50%	1,05%
ATLANTIDA FI MULT	47.415.664,00	31,27%	ITAU	72,95%	0,41%	2,93%	0,00%	0,83%	2,56%	6,02%	0,83%	
ITAPEMA FI MULT	54.006.068,00	35,62%	SUL AMERICA	72,95%	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%	
Mandato MM Estruturado	2.387.980,71	1,57%			1,02%	6,56%			1,85%	5,34%	10,61%	1,85%
ITAU HEDGE MULT FI	2.387.980,75	1,57%	ITAU	0,15%	1,02%	-	-	1,85%	5,34%	10,61%	1,85%	
Benchmark:	CDI + 2% a.a.							1,26%	3,80%	7,88%	1,26%	
Consolidado:	151.625.864,08	100,00%						1,19%	3,00%	6,43%	1,19%	

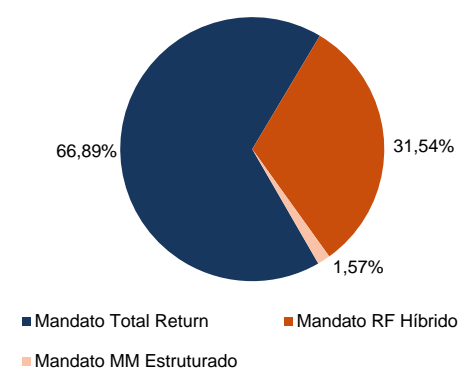
Utilização dos Limites de Risco



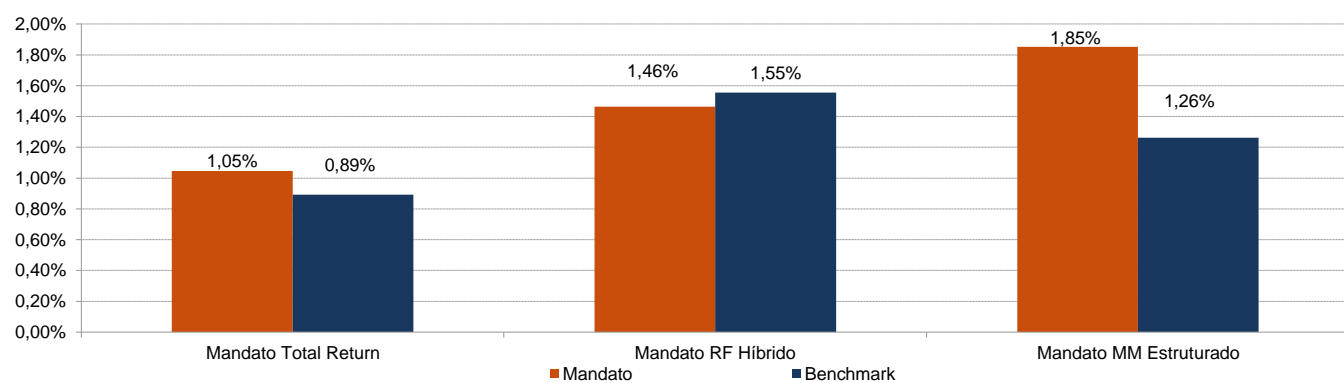
Benchmark:	Rentabilidade			
	1M	3M	6M	2017
CDI	1,09%	3,28%	6,80%	1,09%
IFMM	1,86%	3,87%	9,52%	1,86%
IMA-B	1,87%	3,55%	6,79%	1,87%
IMA-B 5	1,16%	2,97%	6,05%	1,16%
IMA-B 5+	2,24%	3,87%	7,30%	2,24%
IRF-M	2,28%	4,50%	8,90%	2,28%
IMA-C	2,70%	1,63%	1,42%	2,70%
IBOVESPA	7,38%	-0,39%	12,85%	7,38%
IBrX	7,21%	-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%
IPCA + 4.5% a.a.	0,77%	2,00%	3,95%	0,77%

Alocação e Performance por Estratégia

Composição por Mandato

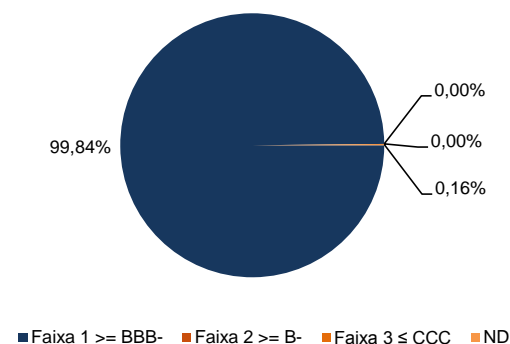


Mandatos x Benchmarks - Performance Mensal Estimada



Distribuição por Faixa de Risco de Crédito

Valor Investido (R\$) 37.523.373,52



Liquidez - próximos vencimentos

