

Plano: RBSprev Perfil Moderado

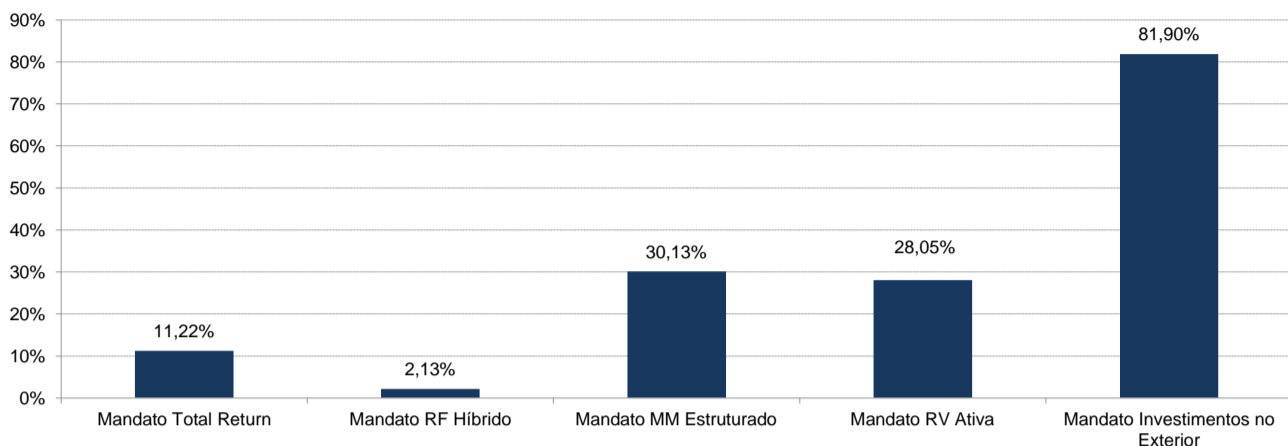
Data-base: 31/01/2017

Veículo de Investimento	Alocação (R\$)		Gestor	% PL Fundo	Risco	Limite	Margem	Opções	Rentabilidade			
									1M	3M	6M	2017
Mandato RF Híbrido	51.780.081,11	53,76%			0,03%	1,35%			1,46%	3,16%	6,29%	1,46%
LAGOINHA FI MULT	25.697.468,00	26,68%	SUL AMERICA	51,99%	1,98%		0,30%	0,00%	1,42%	3,14%	6,37%	1,42%
TORRES FI MULT	26.082.614,00	27,08%	ITAU	51,99%	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	37.607.372,98	39,04%			0,34%	3,00%			1,05%	2,95%	6,46%	1,05%
ATLANTIDA FI MULT	17.581.818,00	18,25%	ITAU	27,05%	0,41%		2,93%	0,00%	0,83%	2,56%	6,02%	0,83%
ITAPEMA FI MULT	20.025.554,00	20,79%	SUL AMERICA	27,05%	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 RV Ativa	705.648,72	0,73%			3,37%	12,00%			7,26%	-0,76%	8,18%	7,26%
ITAU RPI ACOES IBOVESPA ATIVO FICFI	705.648,75	0,73%	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%
Mandato MM Estruturado	6.027.727,15	6,26%			1,98%	6,56%			1,77%	2,70%	5,60%	1,77%
BTG PACTUAL EQUITY HEDGE FI MULT	1.098.846,50	1,14%	BTG PACTUAL	2,65%	2,26%		-	-	1,55%	-0,23%	1,09%	1,55%
GARDE D ARTAGNAN FICFI MULT	3.336.893,50	3,46%	GARDE	0,12%	2,55%		-	-	1,80%	4,78%	8,73%	1,80%
ITAU HEDGE MULT FI	1.591.987,13	1,65%	ITAU	0,10%	1,02%		-	-	1,85%	5,34%	10,61%	1,85%
Benchmark:	CDI + 2% a.a.								1,26%	3,80%	7,88%	1,26%
Mandato Investimentos no Exterior	204.803,75	0,21%			4,91%	6,00%			-0,12%	2,81%	-4,67%	-0,12%
VOT ALLIANZGI EUR EQU GROWTH FI MULT IE	204.803,75	0,21%	VOTORANTIM	0,34%	5,21%		-	-	-0,12%	2,81%	-4,67%	-0,12%
Benchmark:	MSCIW (BRL)								-1,80%	4,20%	0,50%	-1,80%
Consolidado:	96.325.633,71	100,00%							1,36%	3,11%	6,36%	1,36%

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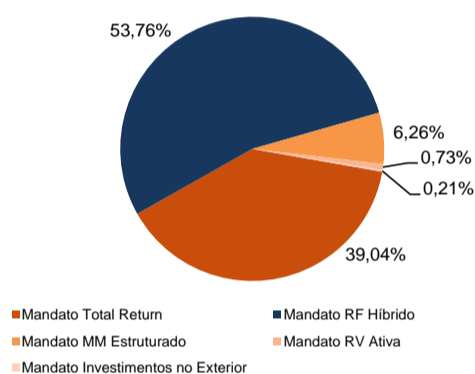
Utilização dos Limites de Risco



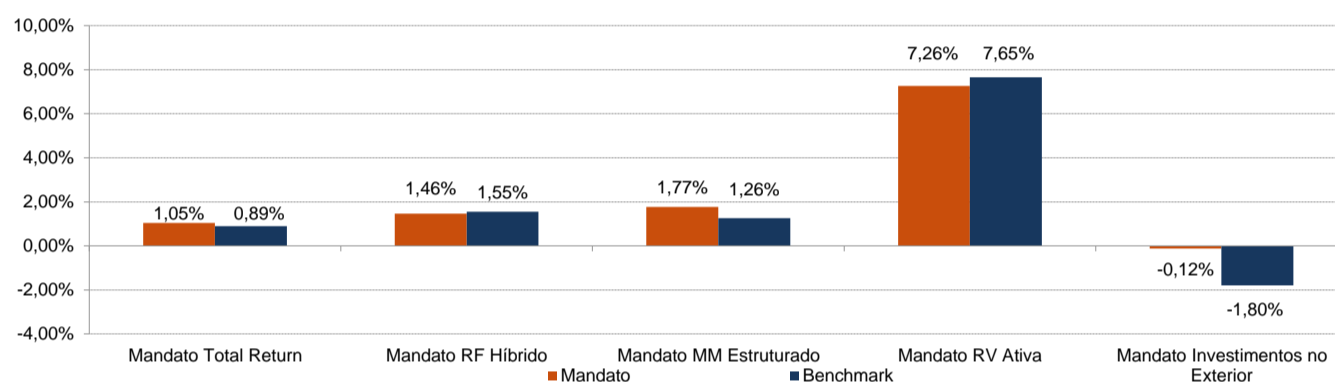
Benchmark:	Rentabilidade			
	1M	3M	6M	2017
CDI	1,09%	3,28%	6,80%	1,09%
IFMM	1,86%	3,87%	9,52%	1,86%
IMA-B	1,87%	3,55%	6,79%	1,87%
IMA-B 5	1,16%	2,97%	6,05%	1,16%
IMA-B 5+	2,24%	3,87%	7,30%	2,24%
IRF-M	2,28%	4,50%	8,90%	2,28%
IMA-C	2,70%	1,63%	1,42%	2,70%
IBOVESPA	7,38%	-0,39%	12,85%	7,38%
IBrX	7,21%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

Alocação e Performance por Estratégia

Composição por Mandato

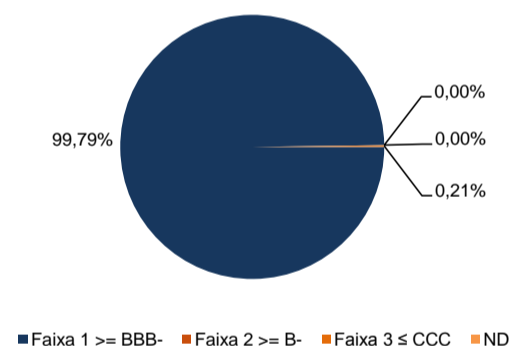


Mandatos x Benchmarks - Performance Mensal Estimada



Distribuição por Faixa de Risco de Crédito

Valor Investido (R\$) 18.104.694,53



Liquidez - próximos vencimentos

