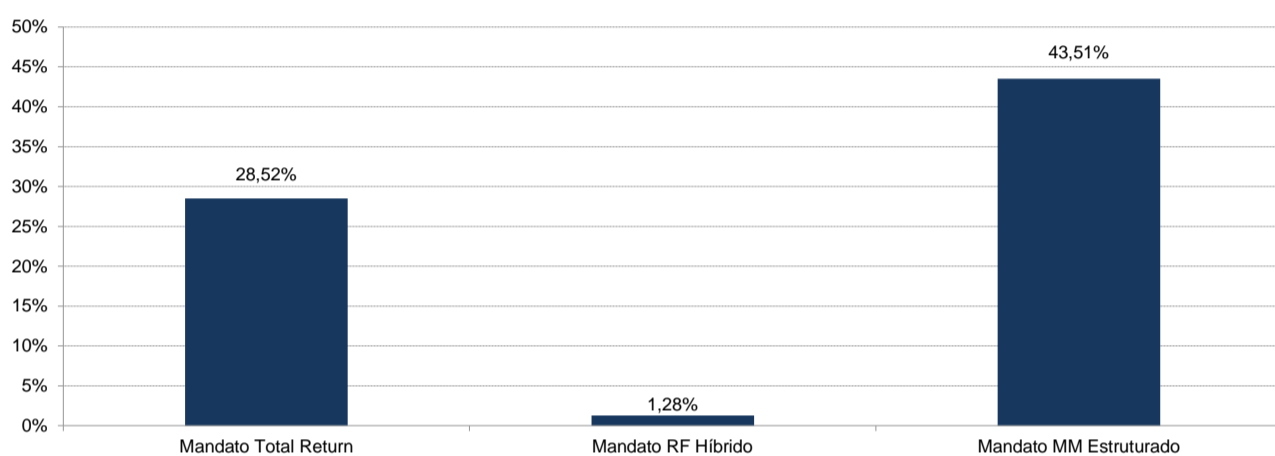


Plano: RBSprev Perfil Conservador

Data-base: 31/08/2016

Veículo de Investimento	Alocação (R\$)		Gestor	% PL Fundo	Risco	Limite	Margem	Opções	Rentabilidade			
Mandato RF Híbrido	46.666.559,91	31,68%			0,02%	1,35%			1M	3M	6M	2016
LAGOINHA FI MULT	23.292.632,00	15,81%	SUL AMERICA	48,01%	1,47%		0,03%	0,00%	1,17%	3,30%	5,36%	9,59%
TORRES FI MULT	23.373.928,00	15,87%	ITAU	48,01%	1,48%		0,09%	0,00%	1,07%	3,19%	6,39%	10,91%
Benchmark:	90% IMA-B 5 + 10% CDI + 0.50% a.a.								1,15%	3,43%	6,83%	11,51%
Mandato Total Return	99.111.621,59	67,28%			0,86%	3,00%			1M	3M	6M	2016
ATLANTIDA FI MULT	47.602.800,00	32,32%	ITAU	72,95%	0,48%		2,75%	0,00%	1,39%	3,65%	6,83%	8,95%
ITAPEMA FI MULT	51.508.820,00	34,97%	SUL AMERICA	72,95%	0,53%		2,69%	0,00%	1,30%	3,62%	6,93%	9,53%
Benchmark:	IPCA + 4.75% a.a.								0,87%	2,55%	5,65%	8,73%
Mandato MM Estruturado	1.526.558,48	1,04%			2,85%	6,56%			1M	3M	6M	2016
ITAU HEDGE MULT FI	1.526.558,50	1,04%	ITAU	0,12%	3,03%		-	-	1,23%	5,06%	10,13%	10,59%
Benchmark:	CDI + 2% a.a.								1,40%	3,78%	6,70%	8,86%
Total:	147.304.739,97	100,00%										

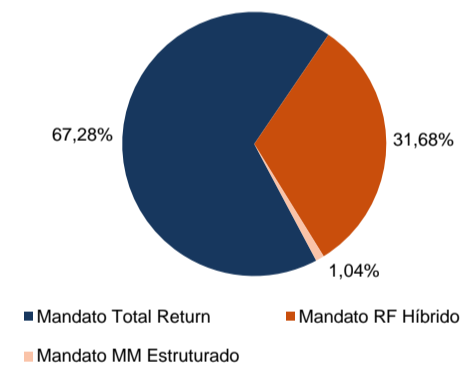
Utilização dos Limites de Risco



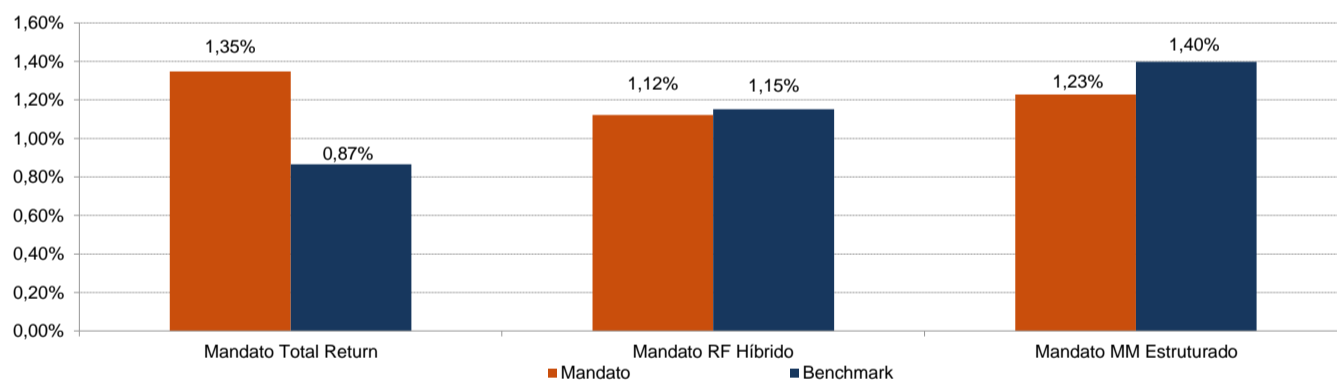
Benchmark:	Rentabilidade			
	1M	3M	6M	2016
CDI	1,21%	3,52%	7,00%	9,21%
IFMM	1,67%	4,25%	6,93%	9,44%
IMA-B	0,89%	5,41%	15,26%	20,11%
IMA-B 5	1,09%	3,27%	6,50%	11,35%
IMA-B 5+	0,87%	6,93%	21,12%	25,95%
IRF-M	0,98%	4,49%	12,10%	17,01%
IMA-C	0,78%	5,19%	14,88%	21,08%
IBOVESPA	1,03%	19,45%	35,30%	33,57%
IBrX	1,12%	19,85%	34,26%	32,53%
IBrX-50	0,93%	19,00%	33,44%	31,86%
SMLL	0,18%	25,27%	41,09%	35,07%
IGP-M	0,15%	2,02%	3,72%	6,25%
INPC	0,31%	1,43%	3,53%	6,09%
IPCA + 4.5% a.a.	0,84%	2,49%	5,52%	8,56%

Alocação e Performance por Estratégia

Composição por Mandato

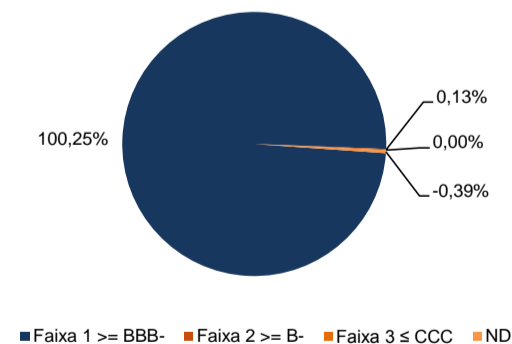


Mandatos x Benchmarks - Performance Mensal Estimada



Distribuição por Faixa de Risco de Crédito

Valor Investido (R\$) 32.156.813,30



Liquidez - próximos vencimentos

