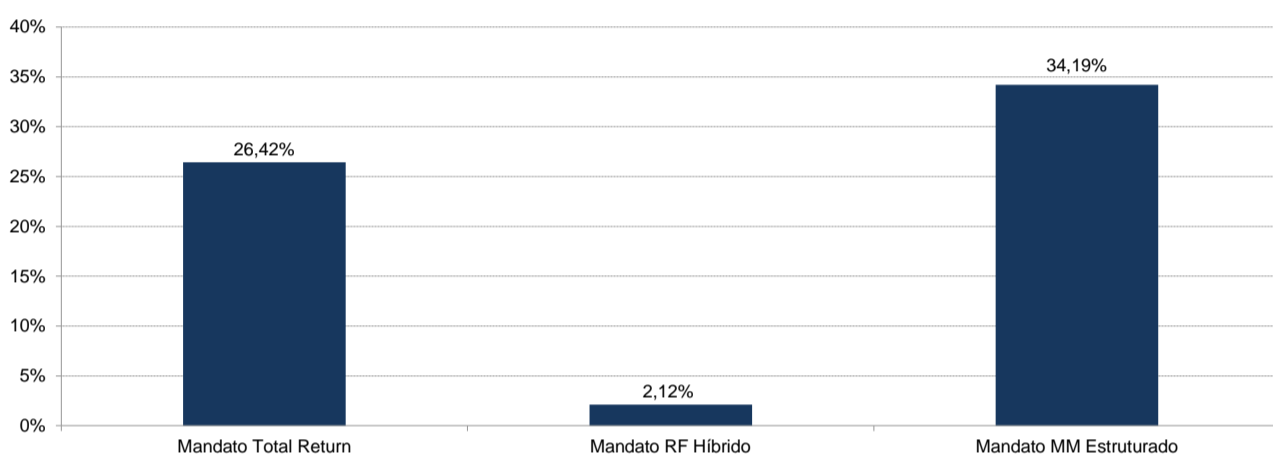


Plano: RBSprev Perfil Conservador

Data-base: 29/07/2016

Veículo de Investimento	Alocação (R\$)		Gestor	% PL Fundo	Risco	Limite	Margem	Opções	Rentabilidade			
<b>Mandato RF Híbrido</b>	<b>46.491.893,67</b>	<b>31,68%</b>			<b>0,03%</b>	<b>1,35%</b>			<b>1M</b>	<b>3M</b>	<b>6M</b>	<b>2016</b>
LAGOINHA FI MULT	23.202.784,00	15,81%	SUL AMERICA	48,01%	1,19%		0,03%	0,00%	1,17%	2,59%	5,72%	8,32%
TORRES FI MULT	23.289.110,00	15,87%	ITAU	48,01%	1,16%		0,06%	0,00%	1,17%	2,91%	6,80%	9,73%
Benchmark:	90% IMA-B 5 + 10% CDI + 0.50% a.a.								1,24%	3,15%	7,22%	10,24%
<b>Mandato Total Return</b>	<b>98.775.456,77</b>	<b>67,30%</b>			<b>0,79%</b>	<b>3,00%</b>			<b>1M</b>	<b>3M</b>	<b>6M</b>	<b>2016</b>
ATLANTIDA FI MULT	47.221.608,00	32,17%	ITAU	72,95%	0,54%		2,74%	0,00%	1,08%	3,32%	6,23%	7,45%
ITAPEMA FI MULT	51.553.848,00	35,12%	SUL AMERICA	72,95%	0,48%		2,67%	0,00%	1,19%	2,95%	6,77%	8,12%
Benchmark:	IPCA + 4.75% a.a.								0,91%	2,86%	6,06%	7,80%
<b>Mandato MM Estruturado</b>	<b>1.506.497,51</b>	<b>1,03%</b>			<b>2,24%</b>	<b>6,56%</b>			<b>1M</b>	<b>3M</b>	<b>6M</b>	<b>2016</b>
ITAU HEDGE MULT FI	1.506.497,50	1,03%	ITAU	0,11%	2,20%		-	-	1,34%	4,20%	8,33%	9,25%
Benchmark:	IFM								1,23%	3,37%	5,63%	7,36%
<b>Total:</b>	<b>146.773.847,95</b>	<b>100,00%</b>										

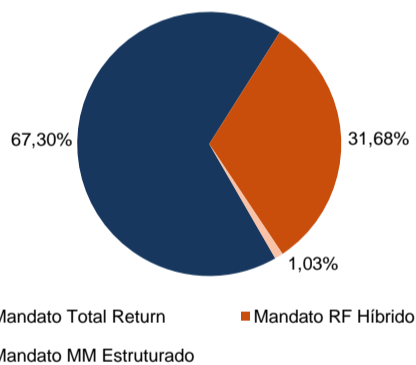
### Utilização dos Limites de Risco



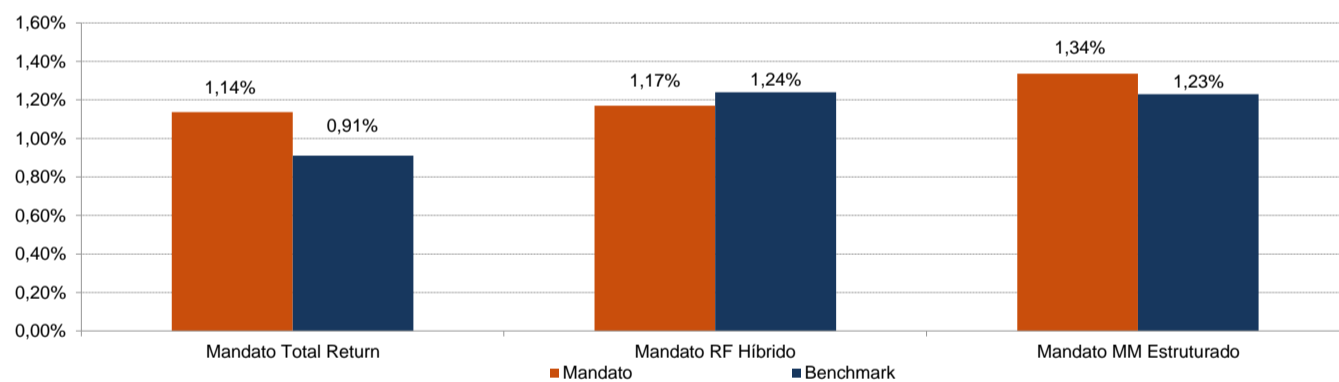
Benchmark:	Rentabilidade			
	1M	3M	6M	2016
CDI	1,11%	3,41%	6,78%	7,90%
IFMM	1,33%	3,37%	5,83%	7,65%
IMA-B	2,51%	4,38%	16,82%	19,06%
IMA-B 5	1,21%	2,97%	6,97%	10,15%
IMA-B 5+	3,34%	5,22%	23,37%	24,86%
IRF-M	1,32%	3,75%	12,73%	15,87%
IMA-C	1,87%	5,78%	17,88%	20,14%
IBOVESPA	11,22%	6,30%	41,83%	32,20%
IBrX	11,31%	7,37%	39,80%	31,06%
IBrX-50	10,95%	5,91%	39,69%	30,65%
SMLL	14,60%	19,79%	47,41%	34,83%
IGP-M	0,18%	2,70%	4,90%	6,09%
INPC	0,64%	2,10%	4,19%	5,76%
<b>IPCA + 4.5% a.a.</b>	<b>0,89%</b>	<b>2,80%</b>	<b>5,93%</b>	<b>7,65%</b>

### Alocação e Performance por Estratégia

#### Composição por Mandato

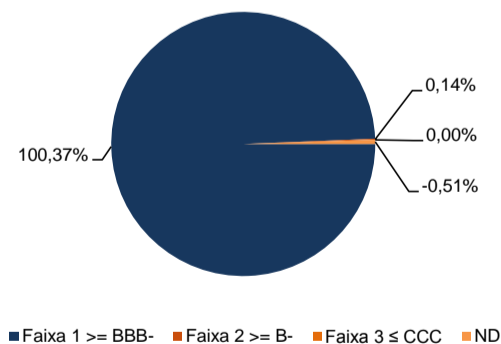


#### Mandatos x Benchmarks - Performance Mensal Estimada



### Distribuição por Faixa de Risco de Crédito

Valor Investido (R\$) 31.947.891,94



### Liquidez - próximos vencimentos

