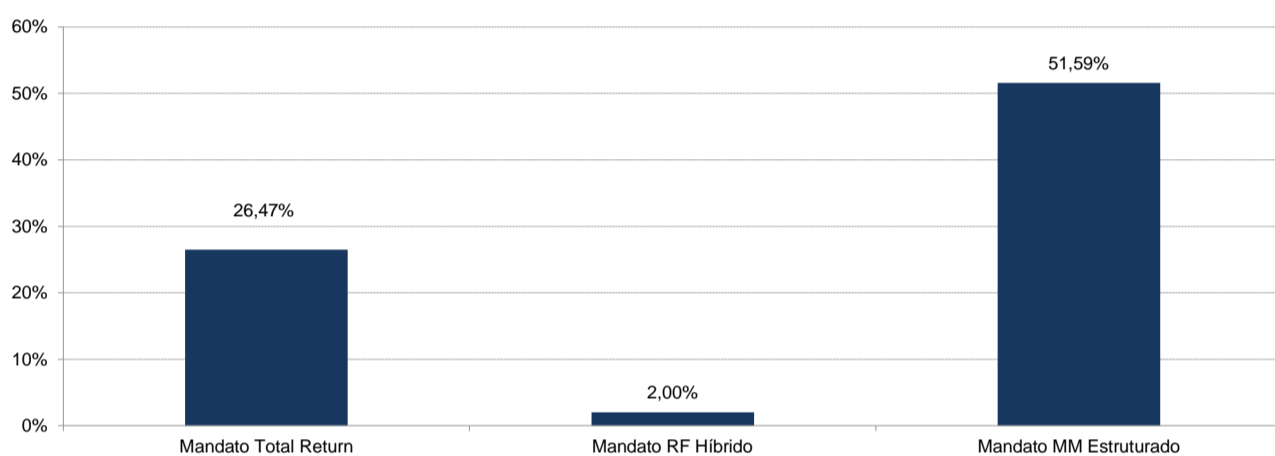


Plano: RBSprev Perfil Conservador

Data-base: 30/09/2016

Veículo de Investimento	Alocação (R\$)		Gestor	% PL Fundo	Risco	Limite	Margem	Opções	Rentabilidade			
Mandato RF Híbrido	47.333.084,81	31,95%			0,03%	1,35%			1M	3M	6M	2016
LAGOINHA FI MULT	23.624.358,00	15,95%	SUL AMERICA	48,01%	1,39%		0,03%	0,00%	1,42%	3,81%	6,27%	11,15%
TORRES FI MULT	23.708.728,00	16,01%	ITAU	48,01%	1,44%		0,21%	0,00%	1,36%	3,64%	6,99%	12,41%
Benchmark:	90% IMA-B 5 + 10% CDI + 0.50% a.a.								1,42%	3,86%	7,44%	13,10%
Mandato Total Return	99.240.129,62	67,00%			0,79%	3,00%			1M	3M	6M	2016
ATLANTIDA FI MULT	47.088.932,00	31,79%	ITAU	72,95%	0,40%		2,81%	0,00%	1,09%	3,61%	6,98%	10,14%
ITAPEMA FI MULT	52.151.200,00	35,21%	SUL AMERICA	72,95%	0,31%		2,62%	0,00%	1,25%	3,79%	6,66%	10,89%
Benchmark:	IPCA + 4.75% a.a.								0,47%	2,26%	5,26%	9,24%
Mandato MM Estruturado	1.554.636,35	1,05%			3,38%	6,56%			1M	3M	6M	2016
ITAU HEDGE MULT FI	1.554.636,38	1,05%	ITAU	0,12%	3,42%		-	-	1,84%	4,47%	9,52%	12,62%
Benchmark:	CDI + 2% a.a.								1,27%	3,95%	8,12%	10,24%
Total:	148.127.850,77	100,00%										

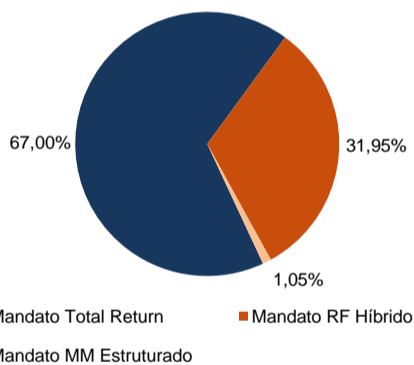
Utilização dos Limites de Risco



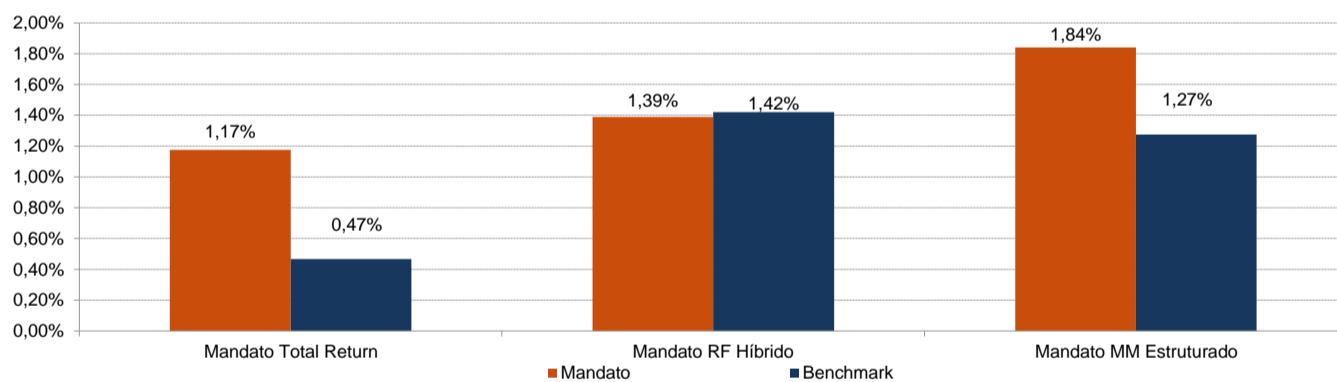
Benchmark:	Rentabilidade			
	1M	3M	6M	2016
CDI	1,11%	3,47%	6,94%	10,42%
IFMM	1,61%	4,62%	9,21%	11,14%
IMA-B	1,57%	5,04%	11,16%	22,00%
IMA-B 5	1,41%	3,76%	7,19%	12,92%
IMA-B 5+	1,67%	5,98%	13,71%	28,05%
IRF-M	1,96%	4,31%	10,51%	19,30%
IMA-C	0,10%	2,76%	9,52%	21,20%
IBOVESPA	0,80%	13,28%	16,61%	34,64%
IBrX	0,60%	13,24%	17,03%	33,33%
IBrX-50	0,86%	12,94%	15,61%	32,99%
SMLL	0,09%	14,90%	26,78%	35,19%
IGP-M	0,20%	0,52%	3,39%	6,46%
INPC	0,08%	1,03%	3,16%	6,18%
IPCA + 4.5% a.a.	0,45%	2,20%	5,14%	9,05%

Alocação e Performance por Estratégia

Composição por Mandato

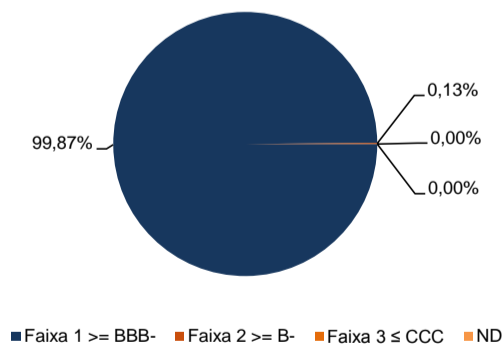


Mandatos x Benchmarks - Performance Mensal Estimada



Distribuição por Faixa de Risco de Crédito

Valor Investido (R\$) 31.972.244,00



Liquidez - próximos vencimentos

