

Plano: RBSprev CV

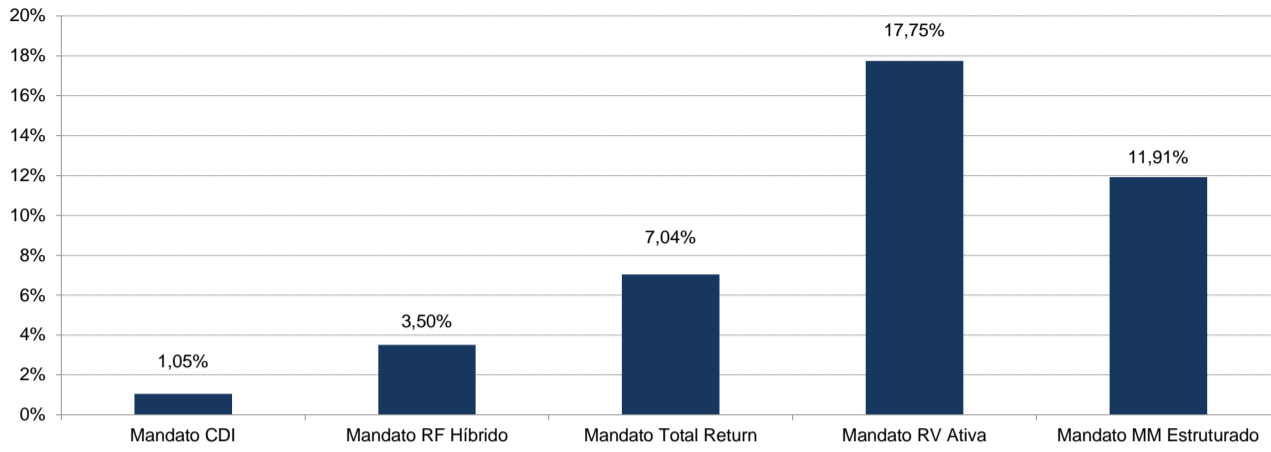
Data-base: 28/04/2017

Veículo de Investimento	Alocação (R\$)		Gestor	% PL Fundo	Risco	Limite	Margem	Opções	Rentabilidade			
									1M	3M	6M	2017
<b>Mandato CDI</b>	<b>7.873.657,74</b>	<b>2,94%</b>			<b>0,00%</b>	<b>0,30%</b>			<b>0,91%</b>	<b>2,86%</b>	<b>6,33%</b>	<b>3,98%</b>
BRADESCO FI RF REF DI PREMIUM	7.873.657,50	2,94%	BRADESCO	0,09%	0,00%		0,14%	0,00%	0,91%	2,86%	6,33%	3,98%
Benchmark:	CDI								0,79%	2,73%	6,10%	3,85%
<b>Mandato RF Híbrido</b>	<b>101.490.795,68</b>	<b>37,95%</b>			<b>0,05%</b>	<b>1,35%</b>			<b>0,03%</b>	<b>3,80%</b>	<b>7,08%</b>	<b>5,32%</b>
LAGOINHA FI MULT	49.865.480,00	18,65%	SUL AMERICA	100%	1,58%		1,44%	0,00%	-0,06%	3,70%	6,95%	5,17%
TORRES FI MULT	51.625.316,00	19,31%	ITAU	100%	1,54%		0,80%	0,00%	0,12%	3,90%	7,20%	5,46%
Benchmark:	40% CDI + 60% IMA-B								0,12%	3,85%	7,45%	5,47%
<b>Mandato Total Return</b>	<b>140.171.248,91</b>	<b>52,42%</b>			<b>0,21%</b>	<b>3,00%</b>			<b>0,49%</b>	<b>2,91%</b>	<b>5,95%</b>	<b>3,98%</b>
ATLANTIDA FI MULT	65.051.080,00	24,33%	ITAU	100%	0,22%		3,00%	0,00%	0,63%	2,75%	5,38%	3,61%
ITAPEMA FI MULT	75.120.168,00	28,09%	SUL AMERICA	100%	0,43%		3,68%	0,00%	0,36%	3,04%	6,44%	4,31%
Benchmark:	IPCA + 6% a.a.								0,56%	2,11%	4,22%	3,02%
<b>Mandato ALM</b>	<b>7.053.176,68</b>	<b>2,64%</b>			<b>0,00%</b>				<b>0,71%</b>	<b>2,49%</b>	<b>4,52%</b>	<b>3,22%</b>
ATIVOS DE RENDA FIXA	7.049.507,57	2,64%	-	-	-		-	-	0,71%	2,49%	4,82%	3,52%
Benchmark:	IPCA + 4,33% a.a.								0,44%	1,73%	3,42%	2,49%
<b>Mandato RV Ativa</b>	<b>2.020.747,22</b>	<b>0,76%</b>			<b>2,13%</b>	<b>12,00%</b>			<b>1,18%</b>	<b>2,76%</b>	<b>1,98%</b>	<b>10,22%</b>
ITAU RPI ACOES IBOVESPA ATIVO FICFI	2.020.747,25	0,76%	ITAU	0,38%	6,26%		1,55%	0,45%	1,18%	2,76%	1,98%	10,22%
Benchmark:	IBOVESPA + 3% a.a.								0,86%	1,84%	2,20%	9,63%
<b>Mandato MM Estruturado</b>	<b>8.796.582,64</b>	<b>3,29%</b>			<b>0,78%</b>	<b>6,56%</b>			<b>0,66%</b>	<b>3,30%</b>	<b>6,57%</b>	<b>5,16%</b>
GARDE D ARTAGNAN FICFI MULT	4.690.105,50	1,75%	GARDE	0,17%	1,33%		-	-	0,71%	3,41%	8,35%	5,28%
ITAU HEDGE MULT FI	4.106.477,25	1,54%	ITAU	0,24%	0,32%		-	-	0,59%	3,18%	8,69%	5,09%
Benchmark:	CDI + 2% a.a.								0,93%	3,21%	7,13%	4,51%
<b>Consolidado:</b>	<b>267.406.208,87</b>	<b>100,00%</b>							<b>0,34%</b>	<b>3,25%</b>	<b>6,34%</b>	<b>4,53%</b>

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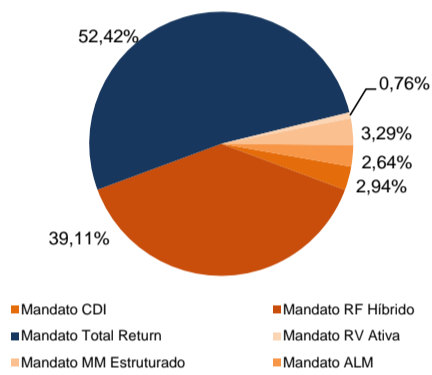
## Utilização dos Limites de Risco



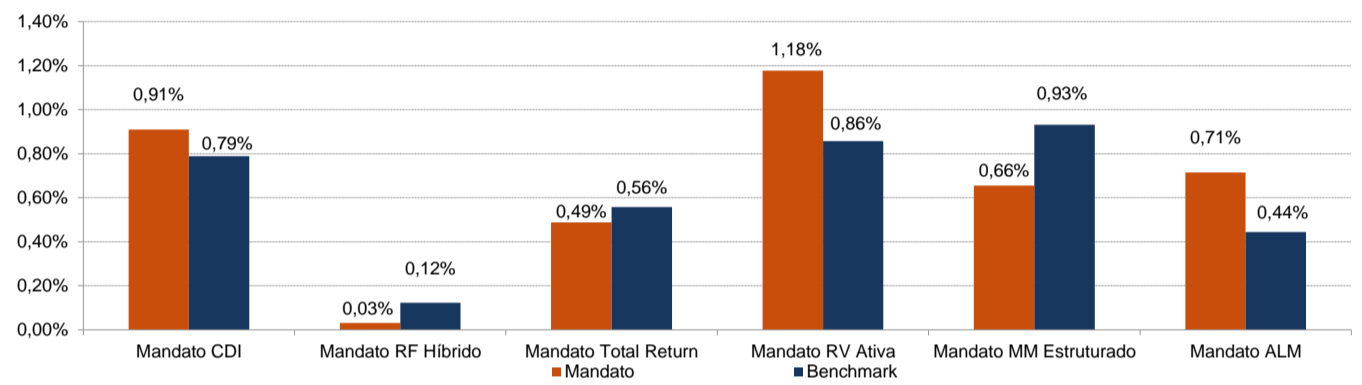
Benchmark:	Rentabilidade			
	1M	3M	6M	2017
CDI	0,79%	2,73%	6,10%	3,85%
IFMM	0,35%	3,11%	7,10%	5,03%
IMA-B	-0,32%	4,60%	8,31%	6,55%
IMA-B 5	0,71%	3,63%	6,72%	4,83%
IMA-B 5+	-0,82%	5,11%	9,18%	7,46%
IRF-M	0,53%	4,10%	8,79%	6,48%
IMA-C	-1,25%	2,82%	4,50%	5,60%
IBOVESPA	0,64%	1,13%	0,74%	8,59%
IBrX	0,88%	1,76%	0,99%	9,09%
IBrX-50	0,60%	1,21%	0,40%	8,42%
SMLL	3,41%	7,75%	9,34%	20,05%
INPC	0,08%	0,64%	1,28%	1,06%
IPCA	0,14%	0,72%	1,59%	1,10%
<b>IPCA + 4.5% a.a.</b>	<b>0,46%</b>	<b>1,76%</b>	<b>3,50%</b>	<b>2,54%</b>

## Alocação e Performance por Estratégia

### Composição por Mandato

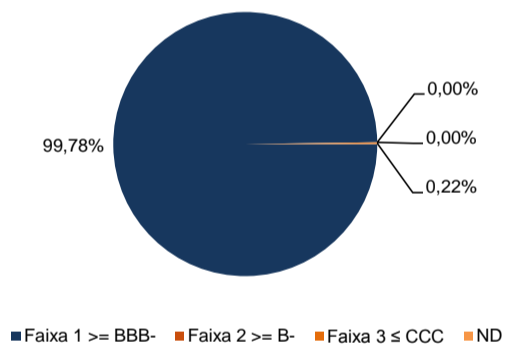


### Mandatos x Benchmarks - Performance Mensal Estimada



## Distribuição por Faixa de Risco de Crédito

Valor Investido (R\$) 57.869.821,86



## Liquidez - próximos vencimentos

