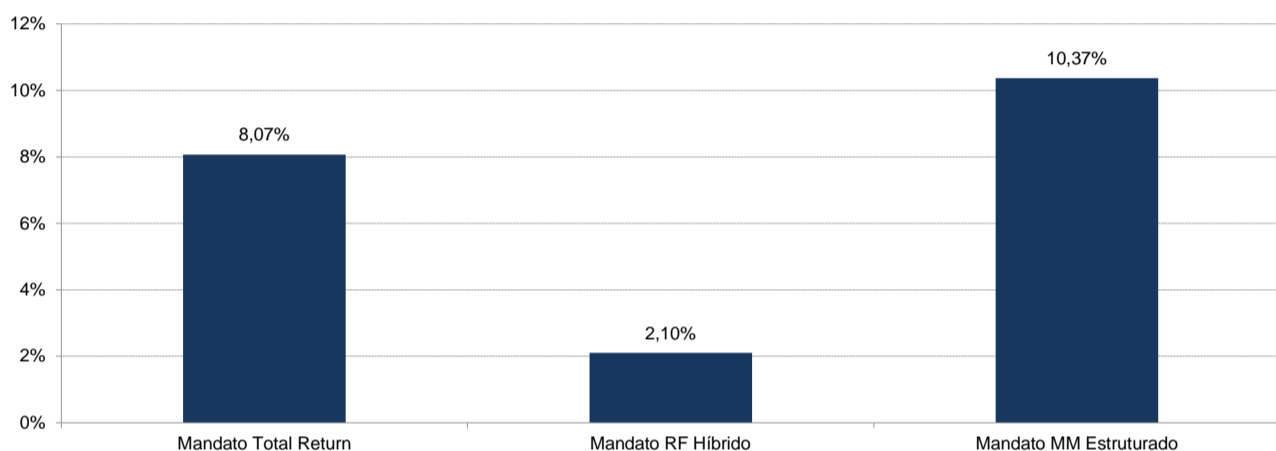


Plano: RBSprev Perfil Conservador

Data-base: 31/03/2017

Veículo de Investimento	Alocação (R\$)		Gestor	% PL Fundo	Risco	Limite	Margem	Opções	Rentabilidade			
									1M	3M	6M	2017
<b>Mandato RF Híbrido</b>	<b>48.976.592,67</b>	<b>31,84%</b>			<b>0,03%</b>	<b>1,35%</b>			<b>1,06%</b>	<b>5,28%</b>	<b>7,57%</b>	<b>5,28%</b>
LAGOINHA FI MULT	24.109.780,00	15,67%	SUL AMERICA	48,01%	1,21%	1,44%	0,00%		1,07%	5,22%	7,56%	5,22%
TORRES FI MULT	24.866.814,00	16,16%	ITAU	48,01%	1,27%	0,80%	0,00%		1,05%	5,34%	7,59%	5,34%
Benchmark:	60% IMAB + 40% CDI								1,05%	5,35%	8,16%	5,35%
<b>Mandato Total Return</b>	<b>102.408.427,40</b>	<b>66,57%</b>			<b>0,24%</b>	<b>3,00%</b>			<b>1,19%</b>	<b>3,48%</b>	<b>6,37%</b>	<b>3,48%</b>
ATLANTIDA FI MULT	47.806.636,00	31,08%	ITAU	72,95%	0,34%	2,97%	0,00%		1,12%	2,96%	5,61%	2,96%
ITAPEMA FI MULT	54.601.792,00	35,49%	SUL AMERICA	72,95%	0,26%	3,63%	0,00%		1,24%	3,94%	7,04%	3,94%
Benchmark:	IPCA + 6% a.a.								0,78%	2,44%	4,69%	2,44%
<b>Mandato MM Estruturado</b>	<b>2.449.407,20</b>	<b>1,59%</b>			<b>0,68%</b>	<b>6,56%</b>			<b>1,12%</b>	<b>4,47%</b>	<b>10,05%</b>	<b>4,47%</b>
ITAU HEDGE MULT FI	2.449.407,25	1,59%	ITAU	0,14%	0,68%	-	-		1,12%	4,47%	10,05%	4,47%
Benchmark:	CDI + 2% a.a.								1,23%	3,53%	7,39%	3,53%
<b>Consolidado:</b>	<b>153.834.427,27</b>	<b>100,00%</b>							<b>1,14%</b>	<b>4,07%</b>	<b>6,74%</b>	<b>4,07%</b>

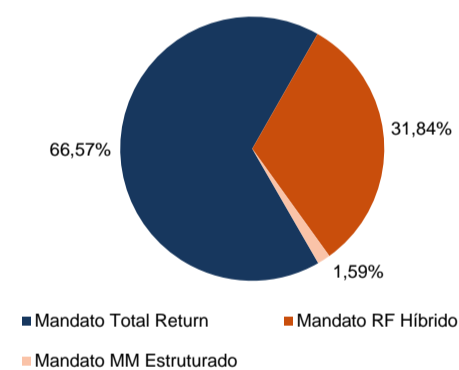
### Utilização dos Limites de Risco



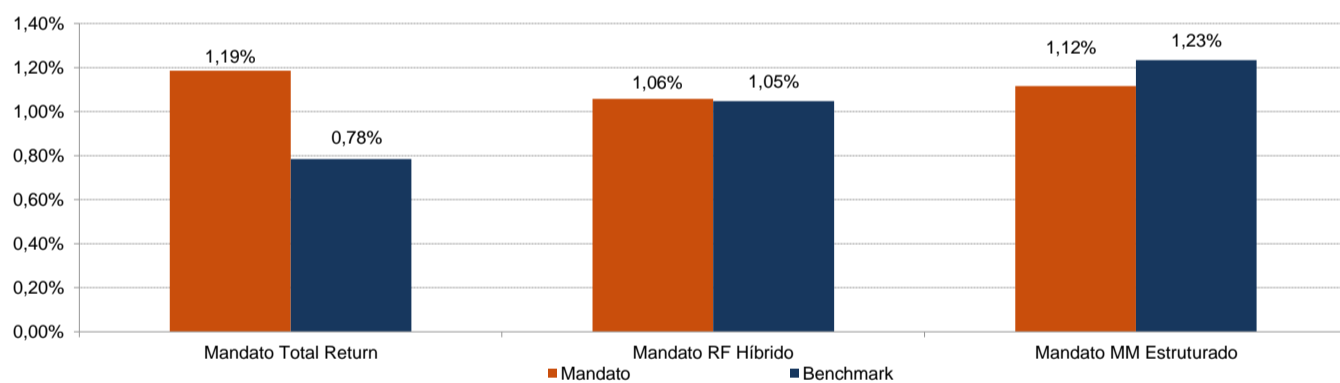
Benchmark:	Rentabilidade			
	1M	3M	6M	2017
CDI	1,05%	3,03%	6,37%	3,03%
IFMM	1,18%	4,66%	8,99%	4,66%
IMA-B	1,04%	6,89%	9,36%	6,89%
IMA-B 5	1,39%	4,09%	6,45%	4,09%
IMA-B 5+	0,88%	8,35%	10,88%	8,35%
IRF-M	1,50%	5,91%	9,53%	5,91%
IMA-C	1,06%	6,94%	4,69%	6,94%
IBOVESPA	-2,52%	7,90%	11,34%	7,90%
IBrX	-2,35%	8,14%	10,88%	8,14%
IBrX-50	-2,16%	7,78%	10,89%	7,78%
SMLL	-1,45%	16,10%	13,15%	16,10%
INPC	0,32%	0,98%	1,37%	0,98%
IPCA	0,25%	0,96%	1,71%	0,96%
<b>IPCA + 4.5% a.a.</b>	<b>0,00%</b>	<b>0,00%</b>	<b>0,00%</b>	<b>0,00%</b>

### Alocação e Performance por Estratégia

#### Composição por Mandato

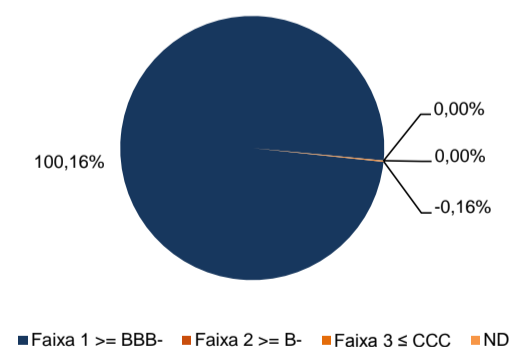


#### Mandatos x Benchmarks - Performance Mensal Estimada



### Distribuição por Faixa de Risco de Crédito

Valor Investido (R\$) 37.394.865,80



### Liquidez - próximos vencimentos

