

Plano: RBSprev Perfil Moderado

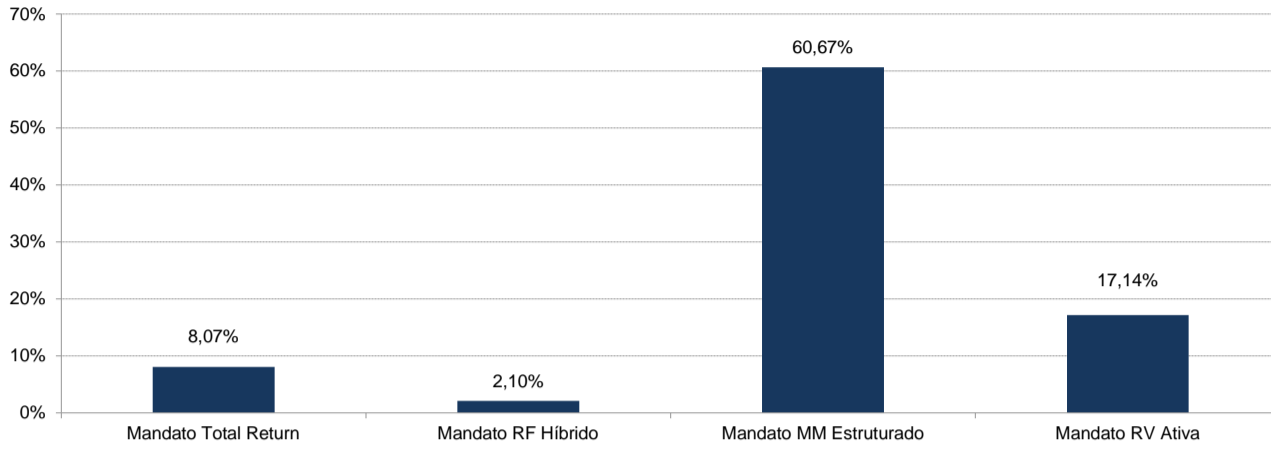
Data-base: 31/03/2017

Veículo de Investimento	Alocação (R\$)		Gestor	% PL Fundo	Risco	Limite	Margem	Opções	Rentabilidade			
									1M	3M	6M	2017
<b>Mandato RF Híbrido</b>	<b>53.036.722,62</b>	<b>53,41%</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	26.108.466,00	26,29%	SUL AMERICA	51,99%	1,21%		1,44%	0,00%	1,07%	5,22%	7,56%	5,22%
TORRES FI MULT	26.928.258,00	27,12%	ITAU	51,99%	1,27%		0,80%	0,00%	1,05%	5,34%	7,59%	5,34%
Benchmark:	60% IMA-B + 40% CDI								1,05%	5,35%	8,16%	5,35%
<b>Mandato Total Return</b>	<b>37.973.241,41</b>	<b>38,24%</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	17.726.792,00	17,85%	ITAU	27,05%	0,34%		2,97%	0,00%	1,12%	2,96%	5,61%	2,96%
ITAPEMA FI MULT	20.246.448,00	20,39%	SUL AMERICA	27,05%	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 RV Ativa</b>	<b>1.997.246,47</b>	<b>2,01%</b>			<b>2,06%</b>	<b>12,00%</b>			<b>-1,86%</b>	<b>8,94%</b>	<b>10,18%</b>	<b>8,94%</b>
ITAU RPI ACOES IBOVESPA ATIVO FICFI	1.997.246,50	2,01%	ITAU	0,38%	7,05%		0,45%	0,17%	-1,86%	8,94%	10,18%	8,94%
Benchmark:	IBOVESPA + 3% a.a.								-2,34%	8,42%	12,40%	8,42%
<b>Mandato MM Estruturado</b>	<b>6.289.876,94</b>	<b>6,33%</b>			<b>3,98%</b>	<b>6,56%</b>			<b>1,27%</b>	<b>4,47%</b>	<b>6,55%</b>	<b>4,47%</b>
GARDE D ARTAGNAN FICFI MULT	4.656.939,00	4,69%	GARDE	0,16%	5,33%		-	-	1,32%	4,53%	9,06%	4,53%
ITAU HEDGE MULT FI	1.632.938,13	1,64%	ITAU	0,10%	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>99.297.087,44</b>	<b>100,00%</b>							<b>1,06%</b>	<b>4,53%</b>	<b>7,12%</b>	<b>4,53%</b>

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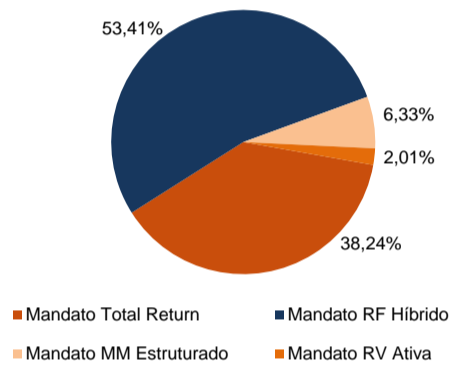
## Utilização dos Limites de Risco



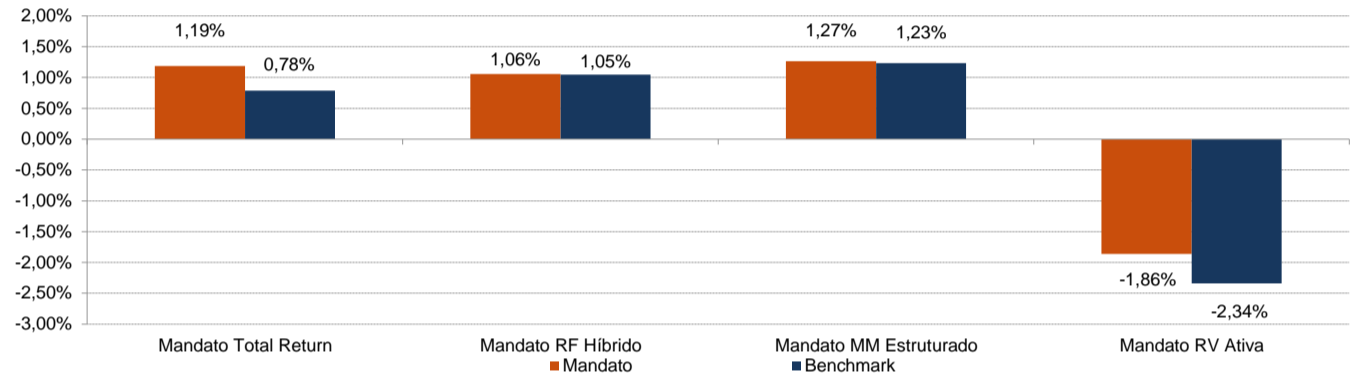
Benchmark:	Rentabilidade			
	1M	3M	6M	2017
CDI	1,05%	3,03%	6,37%	3,03%
IFMM	1,18%	4,66%	8,99%	4,66%
IMA-B	1,04%	6,89%	9,36%	6,89%
IMA-B 5	1,39%	4,09%	6,45%	4,09%
IMA-B 5+	0,88%	8,35%	10,88%	8,35%
IRF-M	1,50%	5,91%	9,53%	5,91%
IMA-C	1,06%	6,94%	4,69%	6,94%
IBOVESPA	-2,52%	7,90%	11,34%	7,90%
IBrX	-2,35%	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>0,65%</b>	<b>2,08%</b>	<b>3,96%</b>	<b>2,08%</b>

## Alocação e Performance por Estratégia

### Composição por Mandato

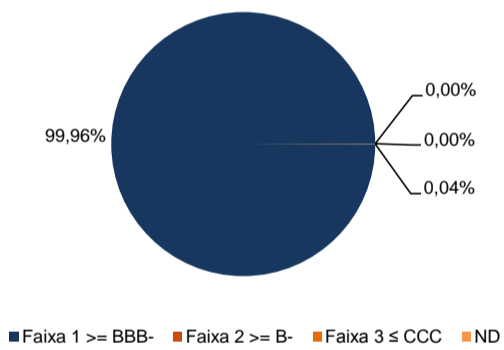


### Mandatos x Benchmarks - Performance Mensal Estimada



## Distribuição por Faixa de Risco de Crédito

Valor Investido (R\$) 18.173.871,88



## Liquidez - próximos vencimentos

