

Plano: RBSprev Consolidado

Data-base: 31/03/2017

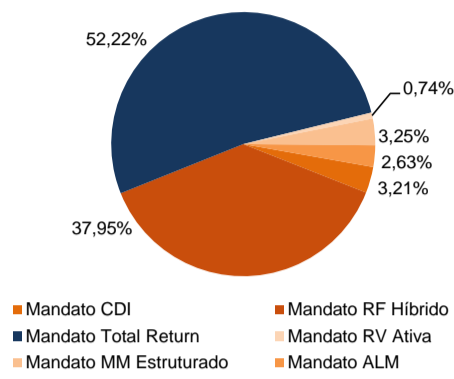
Veículo de Investimento	Alocação (R\$)		Gestor	% PL Fundo	Risco	Limite	Margem	Opções	Rentabilidade			
									1M	3M	6M	2017
Mandato CDI	8.618.432,75	3,21%							1,05%	3,05%	6,58%	3,05%
BRDESCO FI RF REF DI PREMIUM	7.832.649,00	2,91%	BRDESCO	0,10%	0,00%		0,14%	0,00%	1,05%	3,05%	6,61%	3,05%
ITAU INSTITUCIONAL RF REF DI FI	785.783,75	0,29%	ITAU	0,06%	0,00%		0,00%	0,00%	1,06%	3,04%	6,39%	3,04%
Benchmark:	CDI								1,05%	3,03%	6,37%	3,03%
Mandato RF Híbrido	102.013.316,00	37,95%							1,06%	5,28%	7,57%	5,28%
LAGOINHA FI MULT	50.218.244,00	18,68%	SUL AMERICA	100%	1,21%		1,44%	0,00%	1,07%	5,22%	7,56%	5,22%
TORRES FI MULT	51.795.072,00	19,27%	ITAU	100%	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%
Mandato Total Return	140.381.668,00	52,22%							1,19%	3,48%	6,37%	3,48%
ATLANTIDA FI MULT	65.533.428,00	24,38%	ITAU	100%	0,34%		2,97%	0,00%	1,12%	2,96%	5,61%	2,96%
ITAPEMA FI MULT	74.848.240,00	27,84%	SUL AMERICA	100%	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%
Mandato ALM	7.069.076,08	2,63%							0,94%	2,49%	4,54%	2,49%
ATIVOS DE RENDA FIXA	7.069.076,08	2,63%	-	-	-		-	-	0,94%	2,79%	0,05%	0,03%
Benchmark:	IPCA + 4.33% a.a.								0,64%	2,04%	3,87%	2,04%
Mandato RV Ativa	1.997.246,50	0,74%							-1,86%	8,94%	10,18%	8,94%
ITAU RPI ACOES IBOVESPA ATIVO FICFI	1.997.246,50	0,74%	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%
Mandato MM Estruturado	8.739.284,25	3,25%							1,22%	4,47%	7,15%	4,47%
GARDE D ARTAGNAN FICFI MULT	4.656.939,00	1,73%	GARDE	0,16%	5,33%		-	-	1,32%	4,53%	9,06%	4,53%
ITAU HEDGE MULT FI	4.082.345,25	1,52%	ITAU	0,24%	0,68%		-	-	1,12%	4,47%	10,05%	4,47%
Benchmark:	CDI + 2% a.a.								1,23%	3,53%	7,39%	3,53%
Total:	268.819.023,58	100,00%							1,11%	4,17%	6,81%	4,17%

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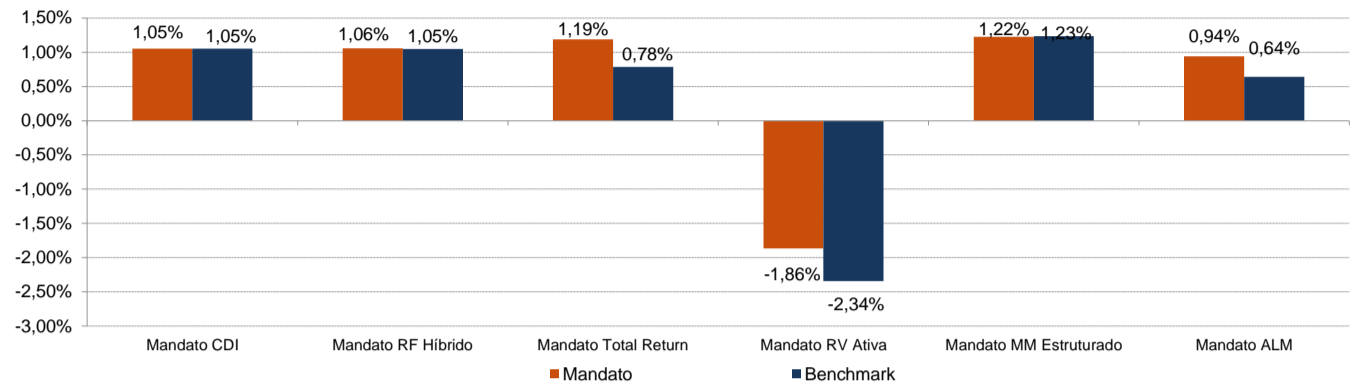
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Alocação e Performance por Estratégia

Composição por Mandato

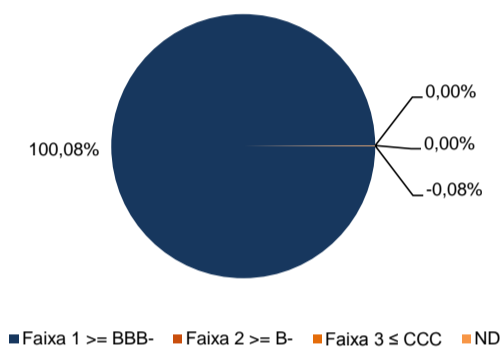


Mandatos x Benchmarks - Performance Mensal Estimada



Distribuição por Faixa de Risco de Crédito

Valor Investido (R\$) 57.150.358,14



Liquidez - próximos vencimentos

