

Plano: RBSprev CV

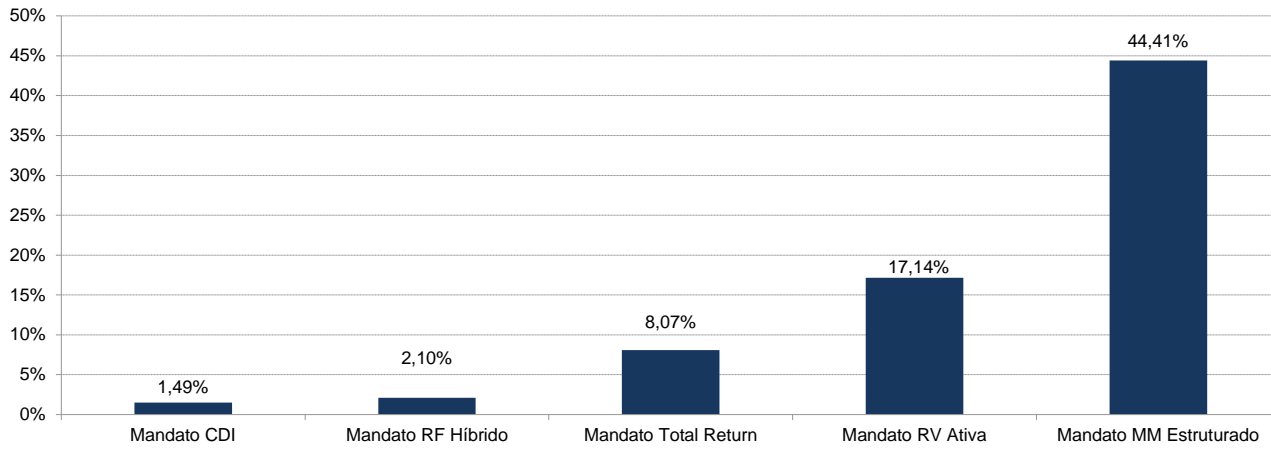
Data-base: 31/03/2017

Veículo de Investimento	Alocação (R\$)		Gestor	% PL Fundo	Risco	Limite	Margem	Opções	Rentabilidade			
									1M	3M	6M	2017
Mandato CDI	7.832.648,96	2,92%			0,00%	0,30%			1,05%	3,05%	6,61%	3,05%
BRADESCO FI RF REF DI PREMIUM	7.832.649,00	2,92%	BRADESCO	0,10%	0,00%		0,14%	0,00%	1,05%	3,05%	6,61%	3,05%
Benchmark:	CDI								1,05%	3,03%	6,37%	3,03%
Mandato RF Híbrido	102.013.315,28	38,06%			0,03%	1,35%			1,06%	5,28%	7,57%	5,28%
LAGOINHA FI MULT	50.218.244,00	18,74%	SUL AMERICA	100%	1,21%		1,44%	0,00%	1,07%	5,22%	7,56%	5,22%
TORRES FI MULT	51.795.072,00	19,32%	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	140.381.668,81	52,37%			0,24%	3,00%			1,19%	3,48%	6,37%	3,48%
ATLANTIDA FI MULT	65.533.428,00	24,45%	ITAU	100%	0,34%		2,97%	0,00%	1,12%	2,96%	5,61%	2,96%
ITAPEMA FI MULT	74.848.240,00	27,92%	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	7.072.920,60	2,64%			0,00%				0,94%	2,49%	4,54%	2,49%
ATIVOS DE RENDA FIXA	7.069.076,08	2,64%	-	-	-		-	-	0,94%	2,79%	4,84%	2,79%
Benchmark:	IPCA + 4,33% a.a.								0,64%	2,04%	3,87%	2,04%
Mandato RV Ativa	1.997.246,47	0,75%			2,06%	12,00%			-1,86%	8,94%	10,18%	8,94%
ITAU RPI ACOES IBOVESPA ATIVO FICFI	1.997.246,50	0,75%	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	8.739.284,14	3,26%			2,91%	6,56%			1,22%	4,47%	7,15%	4,47%
GARDE D ARTAGNAN FICFI MULT	4.656.939,00	1,74%	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%
Consolidado:	268.037.084,26	100,00%							1,11%	4,17%	6,79%	4,17%

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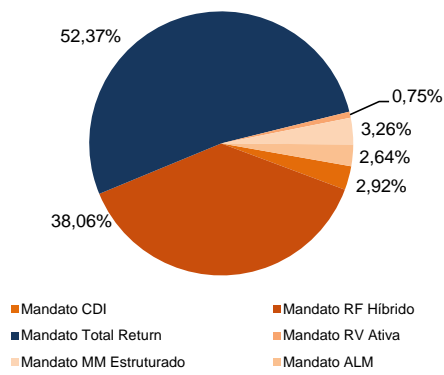
Utilização dos Limites de Risco



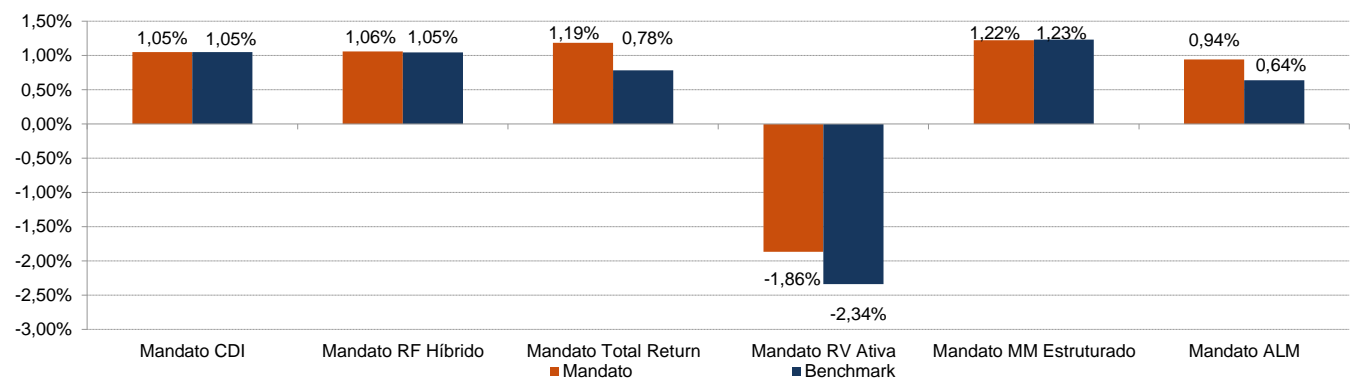
Benchmark:	Rentabilidade			
	1M	3M	6M	2017
CDI	1,05%	3,03%	6,37%	3,03%
IFMM	1,18%	4,66%	8,99%	4,66%
IMA-B	1,04%	6,89%	9,36%	6,89%
IMA-B 5	1,39%	4,09%	6,45%	4,09%
IMA-B 5+	0,88%	8,35%	10,88%	8,35%
IRF-M	1,50%	5,91%	9,53%	5,91%
IMA-C	1,06%	6,94%	4,69%	6,94%
IBOVESPA	-2,52%	7,90%	11,34%	7,90%
IBrX	-2,35%	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%
IPCA + 4.5% a.a.	0,65%	2,08%	3,96%	2,08%

Alocação e Performance por Estratégia

Composição por Mandato

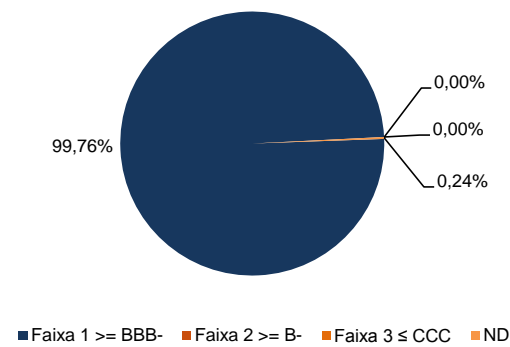


Mandatos x Benchmarks - Performance Mensal Estimada



Distribuição por Faixa de Risco de Crédito

Valor Investido (R\$) 56.921.381,87



Liquidez - próximos vencimentos

