

**Cálculo da Exigência de Capital para Cobertura de Riscos
de Operações em Reais, Remuneradas a Taxas de Juros
Prefixadas a Variação das Taxas no Mercado
- Circular 2972 -**

Data Base 9/5/2000

Dados divulgados pelo BACEN

Data	Volatilidade padrão	Multiplicador	Parâmetro de correlação (rho)	K
#VALUE!	0.001365	3.00	0.38	0.48

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Data Base **9/5/2000**

Matriz de correlações entre os vértices calculada com base no parâmetro rho divulgado pelo

Prazos	21	42	63	126	252	504
21	1.000000	0.893381	0.824863	0.703122	0.586867	0.491062
42	0.893381	1.000000	0.939482	0.824863	0.703122	0.586867
63	0.824863	0.939482	1.000000	0.893381	0.774582	0.653348
126	0.703122	0.824863	0.893381	1.000000	0.893381	0.774582
252	0.586867	0.703122	0.774582	0.893381	1.000000	0.893381
504	0.491062	0.586867	0.653348	0.774582	0.893381	1.000000
756	0.449263	0.527457	0.586867	0.703122	0.824863	0.939482



BACEN

756

0.449263
0.527457
0.586867
0.703122
0.824863
0.939482
1.000000

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Data **9/5/2000**

Data	Valor em risco do conjunto das operações	Exigência de Capital
#VALUE! R\$	119,448.96	R\$ 384,263.10
#VALUE! R\$	122,000.00	R\$ 336,814.64
#VALUE! R\$	139,304.86	R\$ 372,268.02
#VALUE! R\$	138,334.83	R\$ 398,887.70
#VALUE! R\$	138,643.97	R\$ 392,659.55
#VALUE! R\$	141,297.57	R\$ 402,133.87
#VALUE! R\$	132,108.34	R\$ 367,216.19
#VALUE! R\$	121,875.34	R\$ 344,793.43
#VALUE! R\$	126,165.15	R\$ 354,210.95
#VALUE! R\$	124,288.23	R\$ 347,412.43
#VALUE! R\$	123,318.20	R\$ 348,380.59
#VALUE! R\$	141,813.94	R\$ 403,293.40
#VALUE! R\$	140,327.31	R\$ 384,763.65
#VALUE! R\$	134,669.55	R\$ 366,093.93
#VALUE! R\$	109,831.47	R\$ 311,666.05
#VALUE! R\$	121,991.95	R\$ 346,297.68
#VALUE! R\$	124,675.56	R\$ 347,992.81
#VALUE! R\$	140,187.26	R\$ 402,405.85
#VALUE! R\$	168,863.43	R\$ 457,088.86
#VALUE! R\$	150,354.12	R\$ 428,808.26
#VALUE! R\$	168,722.88	R\$ 489,515.50
#VALUE! R\$	150,902.40	R\$ 432,968.69
#VALUE! R\$	164,427.35	R\$ 463,147.16
#VALUE! R\$	142,231.42	R\$ 404,060.80
#VALUE! R\$	173,530.95	R\$ 491,345.05
#VALUE! R\$	161,239.34	R\$ 469,979.59
#VALUE! R\$	144,179.90	R\$ 425,505.85
#VALUE! R\$	132,717.74	R\$ 379,908.94
#VALUE! R\$	152,995.24	R\$ 425,938.51
#VALUE! R\$	115,988.66	R\$ 321,507.34
#VALUE! R\$	111,945.14	R\$ 305,173.97
#VALUE! R\$	109,936.09	R\$ 300,669.57
#VALUE! R\$	108,192.70	R\$ 297,943.38
#VALUE! R\$	86,531.03	R\$ 256,406.18
#VALUE! R\$	115,931.46	R\$ 327,348.25
#VALUE! R\$	106,909.40	R\$ 298,174.21

#VALUE!	R\$	109,498.28	R\$	329,072.77
#VALUE!	R\$	103,747.12	R\$	291,718.68
#VALUE!	R\$	104,214.13	R\$	303,445.25
#VALUE!	R\$	98,449.30	R\$	277,868.00
#VALUE!	R\$	109,752.58	R\$	307,806.32
#VALUE!	R\$	130,010.98	R\$	366,329.51
#VALUE!	R\$	110,408.10	R\$	301,766.06
#VALUE!	R\$	126,161.35	R\$	365,904.31
#VALUE!	R\$	134,965.36	R\$	377,779.47
#VALUE!	R\$	152,985.41	R\$	419,681.15
#VALUE!	R\$	136,425.03	R\$	392,041.74
#VALUE!	R\$	124,607.43	R\$	346,192.93
#VALUE!	R\$	134,470.06	R\$	396,401.71
#VALUE!	R\$	99,889.85	R\$	269,866.78
#VALUE!	R\$	110,584.59	R\$	313,847.44
#VALUE!	R\$	132,109.02	R\$	378,437.93
#VALUE!	R\$	110,836.74	R\$	312,352.59
#VALUE!	R\$	119,951.18	R\$	354,689.57
#VALUE!	R\$	145,633.66	R\$	411,633.77
#VALUE!	R\$	149,156.61	R\$	422,549.14
#VALUE!	R\$	137,760.75	R\$	389,851.93
#VALUE!	R\$	115,046.47	R\$	320,334.48
#VALUE!	R\$	94,836.25	R\$	276,138.66
#VALUE!	R\$	87,880.13	R\$	240,278.47

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Data **9/5/2000**

Vértices	Valor no vértice	Valor em Risco no vértice	Valor em risco do conjunto das operações	Exigência de Capital (em R\$)
21	R\$ 7,470,819.62	R\$ 6,261.46	R\$ 119,448.96	R\$ 384,263.10
42	R\$ 1,375,640.08	R\$ 2,305.91		
63	(R\$ 422,865.75)	(R\$ 1,063.24)		
126	R\$ 18,675,647.69	R\$ 93,914.85		
252	(R\$ 19,394,207.72)	(R\$ 195,056.58)		
504	(R\$ 203,007.47)	(R\$ 4,083.48)		
756		R\$ 0.00		

Data	DiasUteis	FatorPre	FatorCupom
9/5/2000	1	1.00060247	1.00019604
9/6/2000	2	1.00120532	1.00039213
9/7/2000	2	1.00120532	1.00039213
9/8/2000	3	1.00180856	1.00058825
9/9/2000	3	1.00180856	1.00058825
9/10/2000	3	1.00180856	1.00058825
9/11/2000	4	1.00241218	1.00078441
9/12/2000	5	1.00301619	1.00098060
9/13/2000	6	1.00362059	1.00117684
9/14/2000	7	1.00422537	1.00137311
9/15/2000	8	1.00483054	1.00156943
9/16/2000	8	1.00483054	1.00156943
9/17/2000	8	1.00483054	1.00156943
9/18/2000	9	1.00543609	1.00176578
9/19/2000	10	1.00604203	1.00196217
9/20/2000	11	1.00664836	1.00215860
9/21/2000	12	1.00725507	1.00235506
9/22/2000	13	1.00786217	1.00255157
9/23/2000	13	1.00786217	1.00255157
9/24/2000	13	1.00786217	1.00255157
9/25/2000	14	1.00846966	1.00274811
9/26/2000	15	1.00907754	1.00294470
9/27/2000	16	1.00968581	1.00314132
9/28/2000	17	1.01029446	1.00333798
9/29/2000	18	1.01090350	1.00353467
9/30/2000	18	1.01090350	1.00353467
10/1/2000	18	1.01090350	1.00353467
10/2/2000	19	1.01151294	1.00373141
10/3/2000	20	1.01212276	1.00392819
10/4/2000	21	1.01273297	1.00412500
10/5/2000	22	1.01334655	1.00435231
10/6/2000	23	1.01396080	1.00458245
10/7/2000	23	1.01396080	1.00458245
10/8/2000	23	1.01396080	1.00458245
10/9/2000	24	1.01457572	1.00481541
10/10/2000	25	1.01519130	1.00505119
10/11/2000	26	1.01580755	1.00528980
10/12/2000	26	1.01580755	1.00528980
10/13/2000	27	1.01642446	1.00553124
10/14/2000	27	1.01642446	1.00553124
10/15/2000	27	1.01642446	1.00553124
10/16/2000	28	1.01704205	1.00577551
10/17/2000	29	1.01766030	1.00602261
10/18/2000	30	1.01827923	1.00627255
10/19/2000	31	1.01889882	1.00652533
10/20/2000	32	1.01951909	1.00678095
10/21/2000	32	1.01951909	1.00678095
10/22/2000	32	1.01951909	1.00678095
10/23/2000	33	1.02014003	1.00703940
10/24/2000	34	1.02076164	1.00730070

10/25/2000	35	1.02138393	1.00756485
10/26/2000	36	1.02200689	1.00783185
10/27/2000	37	1.02263053	1.00810169
10/28/2000	37	1.02263053	1.00810169
10/29/2000	37	1.02263053	1.00810169
10/30/2000	38	1.02325485	1.00837439
10/31/2000	39	1.02387984	1.00864994
11/1/2000	40	1.02450551	1.00892835
11/2/2000	40	1.02450551	1.00892835
11/3/2000	41	1.02513186	1.00920962
11/4/2000	41	1.02513186	1.00920962
11/5/2000	41	1.02513186	1.00920962
11/6/2000	42	1.02575889	1.00949375
11/7/2000	43	1.02638769	1.00978841
11/8/2000	44	1.02701723	1.01008629
11/9/2000	45	1.02764750	1.01038740
11/10/2000	46	1.02827851	1.01069175
11/11/2000	46	1.02827851	1.01069175
11/12/2000	46	1.02827851	1.01069175
11/13/2000	47	1.02891026	1.01099933
11/14/2000	48	1.02954274	1.01131016
11/15/2000	48	1.02954274	1.01131016
11/16/2000	49	1.03017596	1.01162422
11/17/2000	50	1.03080991	1.01194153
11/18/2000	50	1.03080991	1.01194153
11/19/2000	50	1.03080991	1.01194153
11/20/2000	51	1.03144461	1.01226208
11/21/2000	52	1.03208005	1.01258589
11/22/2000	53	1.03271623	1.01291295
11/23/2000	54	1.03335315	1.01324327
11/24/2000	55	1.03399081	1.01357684
11/25/2000	55	1.03399081	1.01357684
11/26/2000	55	1.03399081	1.01357684
11/27/2000	56	1.03462922	1.01391368
11/28/2000	57	1.03526838	1.01425379
11/29/2000	58	1.03590828	1.01459717
11/30/2000	59	1.03654892	1.01494381
12/1/2000	60	1.03719032	1.01529374
12/2/2000	60	1.03719032	1.01529374
12/3/2000	60	1.03719032	1.01529374
12/4/2000	61	1.03783246	1.01564694
12/5/2000	62	1.03847367	1.01596349
12/6/2000	63	1.03911557	1.01628200
12/7/2000	64	1.03975817	1.01660249
12/8/2000	65	1.04040146	1.01692495
12/9/2000	65	1.04040146	1.01692495
12/10/2000	65	1.04040146	1.01692495
12/11/2000	66	1.04104545	1.01724938
12/12/2000	67	1.04169013	1.01757580
12/13/2000	68	1.04233552	1.01790419
12/14/2000	69	1.04298160	1.01823457

12/15/2000	70	1.04362838	1.01856692
12/16/2000	70	1.04362838	1.01856692
12/17/2000	70	1.04362838	1.01856692
12/18/2000	71	1.04427586	1.01890127
12/19/2000	72	1.04492405	1.01923760
12/20/2000	73	1.04557293	1.01957592
12/21/2000	74	1.04622252	1.01991623
12/22/2000	75	1.04687281	1.02025853
12/23/2000	75	1.04687281	1.02025853
12/24/2000	75	1.04687281	1.02025853
12/25/2000	75	1.04687281	1.02025853
12/26/2000	76	1.04752381	1.02060283
12/27/2000	77	1.04817551	1.02094912
12/28/2000	78	1.04882791	1.02129741
12/29/2000	79	1.04948103	1.02164770
12/30/2000	79	1.04948103	1.02164770
12/31/2000	79	1.04948103	1.02164770
1/1/2001	79	1.04948103	1.02164770
1/2/2001	80	1.05013485	1.02200000
1/3/2001	81	1.05078508	1.02232254
1/4/2001	82	1.05143590	1.02264628
1/5/2001	83	1.05208733	1.02297123
1/6/2001	83	1.05208733	1.02297123
1/7/2001	83	1.05208733	1.02297123
1/8/2001	84	1.05273935	1.02329737
1/9/2001	85	1.05339198	1.02362472
1/10/2001	86	1.05404520	1.02395328
1/11/2001	87	1.05469902	1.02428304
1/12/2001	88	1.05535345	1.02461401
1/13/2001	88	1.05535345	1.02461401
1/14/2001	88	1.05535345	1.02461401
1/15/2001	89	1.05600848	1.02494619
1/16/2001	90	1.05666411	1.02527958
1/17/2001	91	1.05732034	1.02561418
1/18/2001	92	1.05797718	1.02594999
1/19/2001	93	1.05863462	1.02628701
1/20/2001	93	1.05863462	1.02628701
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1/22/2001	94	1.05929266	1.02662525
1/23/2001	95	1.05995132	1.02696470
1/24/2001	96	1.06061058	1.02730537
1/25/2001	97	1.06127044	1.02764726
1/26/2001	98	1.06193091	1.02799037
1/27/2001	98	1.06193091	1.02799037
1/28/2001	98	1.06193091	1.02799037
1/29/2001	99	1.06259199	1.02833469
1/30/2001	100	1.06325368	1.02868024
1/31/2001	101	1.06391598	1.02902701
2/1/2001	102	1.06457889	1.02937500
2/2/2001	103	1.06523776	1.02970314
2/3/2001	103	1.06523776	1.02970314

2/4/2001	103	1.06523776	1.02970314
2/5/2001	104	1.06589715	1.03003207
2/6/2001	105	1.06655705	1.03036182
2/7/2001	106	1.06721746	1.03069236
2/8/2001	107	1.06787839	1.03102371
2/9/2001	108	1.06853984	1.03135586
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2/11/2001	108	1.06853984	1.03135586
2/12/2001	109	1.06920181	1.03168882
2/13/2001	110	1.06986429	1.03202259
2/14/2001	111	1.07052730	1.03235716
2/15/2001	112	1.07119082	1.03269254
2/16/2001	113	1.07185486	1.03302873
2/17/2001	113	1.07185486	1.03302873
2/18/2001	113	1.07185486	1.03302873
2/19/2001	114	1.07251942	1.03336573
2/20/2001	115	1.07318450	1.03370354
2/21/2001	116	1.07385010	1.03404216
2/22/2001	117	1.07451622	1.03438159
2/23/2001	118	1.07518287	1.03472184
2/24/2001	118	1.07518287	1.03472184
2/25/2001	118	1.07518287	1.03472184
2/26/2001	118	1.07518287	1.03472184
2/27/2001	118	1.07518287	1.03472184
2/28/2001	119	1.07585003	1.03506289
3/1/2001	120	1.07651772	1.03540476
3/2/2001	121	1.07718593	1.03574745
3/3/2001	121	1.07718593	1.03574745
3/4/2001	121	1.07718593	1.03574745
3/5/2001	122	1.07785466	1.03609095
3/6/2001	123	1.07852392	1.03643526
3/7/2001	124	1.07919370	1.03678040
3/8/2001	125	1.07986401	1.03712635
3/9/2001	126	1.08053484	1.03747311
3/10/2001	126	1.08053484	1.03747311
3/11/2001	126	1.08053484	1.03747311
3/12/2001	127	1.08120620	1.03782070
3/13/2001	128	1.08187809	1.03816911
3/14/2001	129	1.08255050	1.03851833
3/15/2001	130	1.08323842	1.03887481
3/16/2001	131	1.08392713	1.03923222
3/17/2001	131	1.08392713	1.03923222
3/18/2001	131	1.08392713	1.03923222
3/19/2001	132	1.08461662	1.03959055
3/20/2001	133	1.08530688	1.03994981
3/21/2001	134	1.08599792	1.04031000
3/22/2001	135	1.08668975	1.04067111
3/23/2001	136	1.08738235	1.04103316
3/24/2001	136	1.08738235	1.04103316
3/25/2001	136	1.08738235	1.04103316
3/26/2001	137	1.08807574	1.04139613

3/27/2001	138	1.08876991	1.04176004
3/28/2001	139	1.08946487	1.04212488
3/29/2001	140	1.09016061	1.04249065
3/30/2001	141	1.09085714	1.04285736
3/31/2001	141	1.09085714	1.04285736
4/1/2001	141	1.09085714	1.04285736
4/2/2001	142	1.09155446	1.04322500
4/3/2001	143	1.09224663	1.04358004
4/4/2001	144	1.09293951	1.04393581
4/5/2001	145	1.09363308	1.04429232
4/6/2001	146	1.09432735	1.04464957
4/7/2001	146	1.09432735	1.04464957
4/8/2001	146	1.09432735	1.04464957
4/9/2001	147	1.09502233	1.04500756
4/10/2001	148	1.09571800	1.04536629
4/11/2001	149	1.09641438	1.04572576
4/12/2001	150	1.09711146	1.04608598
4/13/2001	150	1.09711146	1.04608598
4/14/2001	150	1.09711146	1.04608598
4/15/2001	150	1.09711146	1.04608598
4/16/2001	151	1.09780925	1.04644693
4/17/2001	152	1.09850774	1.04680863
4/18/2001	153	1.09920694	1.04717108
4/19/2001	154	1.09990684	1.04753427
4/20/2001	155	1.10060745	1.04789820
4/21/2001	155	1.10060745	1.04789820
4/22/2001	155	1.10060745	1.04789820
4/23/2001	156	1.10130877	1.04826288
4/24/2001	157	1.10201080	1.04862831
4/25/2001	158	1.10271353	1.04899448
4/26/2001	159	1.10341698	1.04936140
4/27/2001	160	1.10412114	1.04972908
4/28/2001	160	1.10412114	1.04972908
4/29/2001	160	1.10412114	1.04972908
4/30/2001	161	1.10482601	1.05009750
5/1/2001	161	1.10482601	1.05009750
5/2/2001	162	1.10553160	1.05046667
5/3/2001	163	1.10623315	1.05082541
5/4/2001	164	1.10693536	1.05118476
5/5/2001	164	1.10693536	1.05118476
5/6/2001	164	1.10693536	1.05118476
5/7/2001	165	1.10763822	1.05154472
5/8/2001	166	1.10834172	1.05190528
5/9/2001	167	1.10904589	1.05226646
5/10/2001	168	1.10975070	1.05262824
5/11/2001	169	1.11045617	1.05299063
5/12/2001	169	1.11045617	1.05299063
5/13/2001	169	1.11045617	1.05299063
5/14/2001	170	1.11116229	1.05335363
5/15/2001	171	1.11186906	1.05371725
5/16/2001	172	1.11257649	1.05408147

5/17/2001	173	1.11328458	1.05444630
5/18/2001	174	1.11399333	1.05481175
5/19/2001	174	1.11399333	1.05481175
5/20/2001	174	1.11399333	1.05481175
5/21/2001	175	1.11470273	1.05517781
5/22/2001	176	1.11541279	1.05554448
5/23/2001	177	1.11612351	1.05591177
5/24/2001	178	1.11683489	1.05627967
5/25/2001	179	1.11754693	1.05664818
5/26/2001	179	1.11754693	1.05664818
5/27/2001	179	1.11754693	1.05664818
5/28/2001	180	1.11825963	1.05701731
5/29/2001	181	1.11897299	1.05738706
5/30/2001	182	1.11968701	1.05775742
5/31/2001	183	1.12040170	1.05812840
6/1/2001	184	1.12111705	1.05850000
6/2/2001	184	1.12111705	1.05850000
6/3/2001	184	1.12111705	1.05850000
6/4/2001	185	1.12182508	1.05885596
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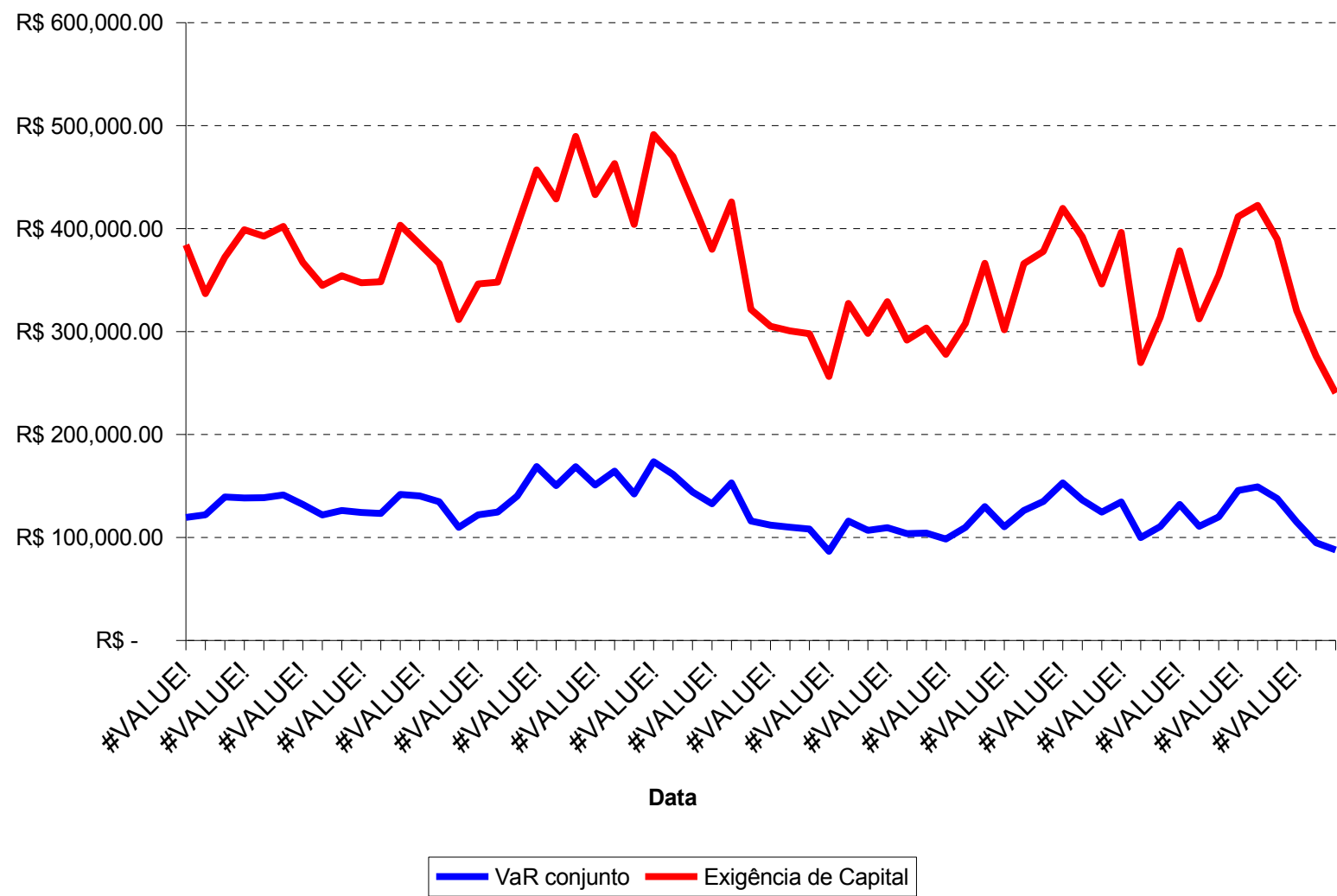
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6/17/2004	950	1.86759433	1.45826515
6/18/2004	951	1.86886322	1.45897630
6/19/2004	951	1.86886322	1.45897630
6/20/2004	951	1.86886322	1.45897630
6/21/2004	952	1.87013306	1.45968807
6/22/2004	953	1.87140385	1.46040047
6/23/2004	954	1.87267558	1.46111350
6/24/2004	955	1.87394827	1.46182715
6/25/2004	956	1.87522190	1.46254143
6/26/2004	956	1.87522190	1.46254143
6/27/2004	956	1.87522190	1.46254143
6/28/2004	957	1.87649649	1.46325633
6/29/2004	958	1.87777203	1.46397187
6/30/2004	959	1.87904852	1.46468803
7/1/2004	960	1.88032596	1.46540482
7/2/2004	961	1.88160436	1.46612224
7/3/2004	961	1.88160436	1.46612224
7/4/2004	961	1.88160436	1.46612224
7/5/2004	962	1.88288372	1.46684029
7/6/2004	963	1.88416402	1.46755897
7/7/2004	964	1.88544529	1.46827828
7/8/2004	965	1.88672751	1.46899823
7/9/2004	966	1.88801069	1.46971880
7/10/2004	966	1.88801069	1.46971880
7/11/2004	966	1.88801069	1.46971880
7/12/2004	967	1.88929483	1.47044002
7/13/2004	968	1.89057993	1.47116186
7/14/2004	969	1.89186599	1.47188434
7/15/2004	970	1.89315301	1.47260745
7/16/2004	971	1.89444100	1.47333120
7/17/2004	971	1.89444100	1.47333120
7/18/2004	971	1.89444100	1.47333120
7/19/2004	972	1.89572994	1.47405559
7/20/2004	973	1.89701985	1.47478061
7/21/2004	974	1.89831072	1.47550627
7/22/2004	975	1.89960256	1.47623256
7/23/2004	976	1.90089537	1.47695950
7/24/2004	976	1.90089537	1.47695950
7/25/2004	976	1.90089537	1.47695950
7/26/2004	977	1.90218914	1.47768707
7/27/2004	978	1.90348387	1.47841529
7/28/2004	979	1.90477958	1.47914414
7/29/2004	980	1.90607625	1.47987364
7/30/2004	981	1.90737390	1.48060377
7/31/2004	981	1.90737390	1.48060377
8/1/2004	981	1.90737390	1.48060377

8/2/2004	982	1.90867251	1.48133455
8/3/2004	983	1.90997210	1.48206597
8/4/2004	984	1.91127265	1.48279804
8/5/2004	985	1.91257419	1.48353074
8/6/2004	986	1.91387669	1.48426410
8/7/2004	986	1.91387669	1.48426410
8/8/2004	986	1.91387669	1.48426410
8/9/2004	987	1.91518017	1.48499809
8/10/2004	988	1.91648462	1.48573274
8/11/2004	989	1.91779005	1.48646803
8/12/2004	990	1.91909645	1.48720396
8/13/2004	991	1.92040384	1.48794055
8/14/2004	991	1.92040384	1.48794055

Evolução do VaR conjunto e da Exigência de Capital nos últimos 60 dias úteis



**Cálculo da Exigência de Capital para Cobertura
de Operações em Reais, Remuneradas a Taxas
Prefixadas a Variação das Taxas no Merc
- Circular 2972 -**

Data

9/5/2000

Carteira

Data inicial	Data de vencimento	Dias corridos	Dias úteis	Valor da Posição	
8/15/2000	9/15/2000	#VALUE!	#VALUE!	R\$	1,000,000.00
8/15/2000	9/16/2000	#VALUE!	#VALUE!	R\$	(500,000.00)
8/15/2000	9/16/2000	#VALUE!	#VALUE!	R\$	250,000.00
8/15/2000	9/16/2000	#VALUE!	#VALUE!	R\$	750,000.00
8/19/2000	9/14/2000	#VALUE!	#VALUE!	R\$	500,000.00
8/21/2000	9/13/2000	#VALUE!	#VALUE!	R\$	500,000.00
8/27/2000	9/16/2000	#VALUE!	#VALUE!	R\$	(300,000.00)
9/28/2000	12/10/2000	#VALUE!	#VALUE!	R\$	400,000.00

de Riscos
s de Juros
ado

**Cálculo da Exigência de Capital para Cobertura
de Operações em Reais, Remuneradas a Taxas
Prefixadas a Variação das Taxas no Merc
- Circular 2972 -**

Data

9/5/2000

Carteira

Data inicial	Data de vencimento	Dias corridos	Dias úteis	Valor da Posição	
8/28/2000	9/7/2000	#VALUE!	#VALUE!	R\$	1,000,000.00
8/28/2000	9/10/2000	#VALUE!	#VALUE!	R\$	(500,000.00)
8/28/2000	9/10/2000	#VALUE!	#VALUE!	R\$	500,000.00
8/28/2000	9/7/2000	#VALUE!	#VALUE!	R\$	2,000,000.00
8/28/2000	9/11/2000	#VALUE!	#VALUE!	R\$	5,000,000.00
8/29/2000	9/11/2000	#VALUE!	#VALUE!	R\$	(2,000,000.00)
8/29/2000	9/12/2000	#VALUE!	#VALUE!	R\$	(3,000,000.00)
8/29/2000	9/14/2000	#VALUE!	#VALUE!	R\$	5,000,000.00
8/31/2000	9/14/2000	#VALUE!	#VALUE!	R\$	1,000,000.00
8/31/2000	9/15/2000	#VALUE!	#VALUE!	R\$	(3,000,000.00)
9/1/2000	9/11/2000	#VALUE!	#VALUE!	R\$	3,000,000.00

de Riscos
s de Juros
ado

**Cálculo da Exigência de Capital para Cobertura
de Operações em Reais, Remuneradas a Taxas
Prefixadas a Variação das Taxas no Merc
- Circular 2972 -**

Data

9/5/2000

Carteira

Data inicial	Data de vencimento	Dias corridos	Dias úteis	Valor da Posição	
9/1/2000	9/25/2000	#VALUE!	#VALUE!	R\$	10,000,000.00
9/1/2000	11/22/2000	#VALUE!	#VALUE!	R\$	(5,000,000.00)
9/1/2000	10/15/2000	#VALUE!	#VALUE!	R\$	(1,000,000.00)
9/1/2000	12/17/2000	#VALUE!	#VALUE!	R\$	(3,000,000.00)
9/1/2000	1/7/2001	#VALUE!	#VALUE!	R\$	1,000,000.00
9/1/2000	3/13/2001	#VALUE!	#VALUE!	R\$	(2,000,000.00)
9/1/2000	5/12/2001	#VALUE!	#VALUE!	R\$	50,000,000.00
9/5/2000	7/11/2001	#VALUE!	#VALUE!	R\$	(30,000,000.00)
9/5/2000	9/13/2001	#VALUE!	#VALUE!	R\$	(20,000,000.00)
9/1/2000	11/23/2000	#VALUE!	#VALUE!	R\$	5,000,000.00
9/1/2000	11/27/2000	#VALUE!	#VALUE!	R\$	5,000,000.00
9/1/2000	1/3/2001	#VALUE!	#VALUE!	R\$	(3,000,000.00)
9/4/2000	9/15/2000	#VALUE!	#VALUE!	R\$	3,000,000.00

de Riscos
s de Juros
ado

Cálculo da Exigência de Capital para Cobertura de Riscos de Operações em Reais, Remuneradas a Taxas de Juros Prefixadas a Variação das Taxas no Mercado - Circular 2972 -

Último cálculo	9/5/2000
Data	9/5/2000

Data	Dias corridos	Dias Úteis	Valor total (em R\$)	Valor marcado a mercado
9/6/2000	1			
9/7/2000	2	1	R\$ 2,000,000.00	R\$ 1,998,795.79
9/8/2000	3			
9/9/2000	4			
9/10/2000	5	2	R\$ 500,000.00	R\$ 499,398.06
9/11/2000	6	3	R\$ 2,000,000.00	R\$ 1,996,389.41
9/12/2000	7	4	(R\$ 1,000,000.00)	(R\$ 997,593.62)
9/13/2000	8	5	R\$ 2,000,000.00	R\$ 1,993,985.75
9/14/2000	9	6	R\$ 2,000,000.00	R\$ 1,992,784.95
9/15/2000	10	7	R\$ 2,700,000.00	R\$ 2,688,639.51
9/16/2000	11	7	(R\$ 300,000.00)	(R\$ 298,737.72)
9/17/2000	12			
9/18/2000	13			
9/19/2000	14			
9/20/2000	15			
9/21/2000	16			
9/22/2000	17			
9/23/2000	18			
9/24/2000	19			
9/25/2000	20	13	R\$ 10,000,000.00	R\$ 9,921,991.58
9/26/2000	21			
9/27/2000	22			
9/28/2000	23			
9/29/2000	24			
9/30/2000	25			
10/1/2000	26			
10/2/2000	27			
10/3/2000	28			

10/4/2000	29			
10/5/2000	30			
10/6/2000	31			
10/7/2000	32			
10/8/2000	33			
10/9/2000	34			
10/10/2000	35			
10/11/2000	36			
10/12/2000	37			
10/13/2000	38			
10/14/2000	39			
10/15/2000	40	26	(R\$ 1,000,000.00)	(R\$ 984,438.44)
10/16/2000	41			
10/17/2000	42			
10/18/2000	43			
10/19/2000	44			
10/20/2000	45			
10/21/2000	46			
10/22/2000	47			
10/23/2000	48			
10/24/2000	49			
10/25/2000	50			
10/26/2000	51			
10/27/2000	52			
10/28/2000	53			
10/29/2000	54			
10/30/2000	55			
10/31/2000	56			
11/1/2000	57			
11/2/2000	58			
11/3/2000	59			
11/4/2000	60			
11/5/2000	61			
11/6/2000	62			
11/7/2000	63			
11/8/2000	64			
11/9/2000	65			
11/10/2000	66			

11/11/2000	67			
11/12/2000	68			
11/13/2000	69			
11/14/2000	70			
11/15/2000	71			
11/16/2000	72			
11/17/2000	73			
11/18/2000	74			
11/19/2000	75			
11/20/2000	76			
11/21/2000	77			
11/22/2000	78	52	(R\$ 5,000,000.00)	(R\$ 4,844,585.46)
11/23/2000	79	53	R\$ 5,000,000.00	R\$ 4,841,601.07
11/24/2000	80			
11/25/2000	81			
11/26/2000	82			
11/27/2000	83	55	R\$ 5,000,000.00	R\$ 4,835,632.90
11/28/2000	84			
11/29/2000	85			
11/30/2000	86			
12/1/2000	87			
12/2/2000	88			
12/3/2000	89			
12/4/2000	90			
12/5/2000	91			
12/6/2000	92			
12/7/2000	93			
12/8/2000	94			
12/9/2000	95			
12/10/2000	96	64	R\$ 400,000.00	R\$ 384,704.84
12/11/2000	97			
12/12/2000	98			
12/13/2000	99			
12/14/2000	100			
12/15/2000	101			
12/16/2000	102			
12/17/2000	103	69	(R\$ 3,000,000.00)	(R\$ 2,876,369.06)
12/18/2000	104			

12/19/2000	105			
12/20/2000	106			
12/21/2000	107			
12/22/2000	108			
12/23/2000	109			
12/24/2000	110			
12/25/2000	111			
12/26/2000	112			
12/27/2000	113			
12/28/2000	114			
12/29/2000	115			
12/30/2000	116			
12/31/2000	117			
1/1/2001	118			
1/2/2001	119			
1/3/2001	120	80	(R\$ 3,000,000.00)	(R\$ 2,856,775.97)
1/4/2001	121			
1/5/2001	122			
1/6/2001	123			
1/7/2001	124	82	R\$ 1,000,000.00	R\$ 951,080.32
1/8/2001	125			
1/9/2001	126			
1/10/2001	127			
1/11/2001	128			
1/12/2001	129			
1/13/2001	130			
1/14/2001	131			
1/15/2001	132			
1/16/2001	133			
1/17/2001	134			
1/18/2001	135			
1/19/2001	136			
1/20/2001	137			
1/21/2001	138			
1/22/2001	139			
1/23/2001	140			
1/24/2001	141			
1/25/2001	142			

1/26/2001	143
1/27/2001	144
1/28/2001	145
1/29/2001	146
1/30/2001	147
1/31/2001	148
2/1/2001	149
2/2/2001	150
2/3/2001	151
2/4/2001	152
2/5/2001	153
2/6/2001	154
2/7/2001	155
2/8/2001	156
2/9/2001	157
2/10/2001	158
2/11/2001	159
2/12/2001	160
2/13/2001	161
2/14/2001	162
2/15/2001	163
2/16/2001	164
2/17/2001	165
2/18/2001	166
2/19/2001	167
2/20/2001	168
2/21/2001	169
2/22/2001	170
2/23/2001	171
2/24/2001	172
2/25/2001	173
2/26/2001	174
2/27/2001	175
2/28/2001	176
3/1/2001	177
3/2/2001	178
3/3/2001	179
3/4/2001	180

3/5/2001	181			
3/6/2001	182			
3/7/2001	183			
3/8/2001	184			
3/9/2001	185			
3/10/2001	186			
3/11/2001	187			
3/12/2001	188			
3/13/2001	189	127	(R\$ 2,000,000.00)	(R\$ 1,849,785.91)
3/14/2001	190			
3/15/2001	191			
3/16/2001	192			
3/17/2001	193			
3/18/2001	194			
3/19/2001	195			
3/20/2001	196			
3/21/2001	197			
3/22/2001	198			
3/23/2001	199			
3/24/2001	200			
3/25/2001	201			
3/26/2001	202			
3/27/2001	203			
3/28/2001	204			
3/29/2001	205			
3/30/2001	206			
3/31/2001	207			
4/1/2001	208			
4/2/2001	209			
4/3/2001	210			
4/4/2001	211			
4/5/2001	212			
4/6/2001	213			
4/7/2001	214			
4/8/2001	215			
4/9/2001	216			
4/10/2001	217			
4/11/2001	218			

4/12/2001	219			
4/13/2001	220			
4/14/2001	221			
4/15/2001	222			
4/16/2001	223			
4/17/2001	224			
4/18/2001	225			
4/19/2001	226			
4/20/2001	227			
4/21/2001	228			
4/22/2001	229			
4/23/2001	230			
4/24/2001	231			
4/25/2001	232			
4/26/2001	233			
4/27/2001	234			
4/28/2001	235			
4/29/2001	236			
4/30/2001	237			
5/1/2001	238			
5/2/2001	239			
5/3/2001	240			
5/4/2001	241			
5/5/2001	242			
5/6/2001	243			
5/7/2001	244			
5/8/2001	245			
5/9/2001	246			
5/10/2001	247			
5/11/2001	248			
5/12/2001	249	168	R\$ 50,000,000.00	R\$ 45,055,164.25
5/13/2001	250			
5/14/2001	251			
5/15/2001	252			
5/16/2001	253			
5/17/2001	254			
5/18/2001	255			
5/19/2001	256			

5/20/2001	257
5/21/2001	258
5/22/2001	259
5/23/2001	260
5/24/2001	261
5/25/2001	262
5/26/2001	263
5/27/2001	264
5/28/2001	265
5/29/2001	266
5/30/2001	267
5/31/2001	268
6/1/2001	269
6/2/2001	270
6/3/2001	271
6/4/2001	272
6/5/2001	273
6/6/2001	274
6/7/2001	275
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6/9/2001	277
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6/11/2001	279
6/12/2001	280
6/13/2001	281
6/14/2001	282
6/15/2001	283
6/16/2001	284
6/17/2001	285
6/18/2001	286
6/19/2001	287
6/20/2001	288
6/21/2001	289
6/22/2001	290
6/23/2001	291
6/24/2001	292
6/25/2001	293
6/26/2001	294

6/27/2001	295			
6/28/2001	296			
6/29/2001	297			
6/30/2001	298			
7/1/2001	299			
7/2/2001	300			
7/3/2001	301			
7/4/2001	302			
7/5/2001	303			
7/6/2001	304			
7/7/2001	305			
7/8/2001	306			
7/9/2001	307			
7/10/2001	308			
7/11/2001	309	210	(R\$ 30,000,000.00)	(R\$ 26,322,442.85)
7/12/2001	310			
7/13/2001	311			
7/14/2001	312			
7/15/2001	313			
7/16/2001	314			
7/17/2001	315			
7/18/2001	316			
7/19/2001	317			
7/20/2001	318			
7/21/2001	319			
7/22/2001	320			
7/23/2001	321			
7/24/2001	322			
7/25/2001	323			
7/26/2001	324			
7/27/2001	325			
7/28/2001	326			
7/29/2001	327			
7/30/2001	328			
7/31/2001	329			
8/1/2001	330			
8/2/2001	331			
8/3/2001	332			

8/4/2001	333
8/5/2001	334
8/6/2001	335
8/7/2001	336
8/8/2001	337
8/9/2001	338
8/10/2001	339
8/11/2001	340
8/12/2001	341
8/13/2001	342
8/14/2001	343
8/15/2001	344
8/16/2001	345
8/17/2001	346
8/18/2001	347
8/19/2001	348
8/20/2001	349
8/21/2001	350
8/22/2001	351
8/23/2001	352
8/24/2001	353
8/25/2001	354
8/26/2001	355
8/27/2001	356
8/28/2001	357
8/29/2001	358
8/30/2001	359
8/31/2001	360
9/1/2001	361
9/2/2001	362
9/3/2001	363
9/4/2001	364
9/5/2001	365
9/6/2001	366
9/7/2001	367
9/8/2001	368
9/9/2001	369
9/10/2001	370

9/11/2001	371			
9/12/2001	372			
9/13/2001	373	255	(R\$ 20,000,000.00)	(R\$ 17,052,627.20)
9/14/2001	374			
9/15/2001	375			
9/16/2001	376			
9/17/2001	377			
9/18/2001	378			
9/19/2001	379			
9/20/2001	380			
9/21/2001	381			
9/22/2001	382			
9/23/2001	383			
9/24/2001	384			
9/25/2001	385			
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9/29/2001	389			
9/30/2001	390			
10/1/2001	391			
10/2/2001	392			
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10/5/2001	395			
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10/7/2001	397			
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10/10/2001	400			
10/11/2001	401			
10/12/2001	402			
10/13/2001	403			
10/14/2001	404			
10/15/2001	405			
10/16/2001	406			
10/17/2001	407			
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10/23/2001	413
10/24/2001	414
10/25/2001	415
10/26/2001	416
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11/26/2001	447
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11/30/2001	451
12/1/2001	452
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12/9/2001	460
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12/11/2001	462
12/12/2001	463
12/13/2001	464
12/14/2001	465
12/15/2001	466
12/16/2001	467
12/17/2001	468
12/18/2001	469
12/19/2001	470
12/20/2001	471
12/21/2001	472
12/22/2001	473
12/23/2001	474
12/24/2001	475
12/25/2001	476
12/26/2001	477
12/27/2001	478
12/28/2001	479
12/29/2001	480
12/30/2001	481
12/31/2001	482
1/1/2002	483
1/2/2002	484

1/3/2002	485
1/4/2002	486
1/5/2002	487
1/6/2002	488
1/7/2002	489
1/8/2002	490
1/9/2002	491
1/10/2002	492
1/11/2002	493
1/12/2002	494
1/13/2002	495
1/14/2002	496
1/15/2002	497
1/16/2002	498
1/17/2002	499
1/18/2002	500
1/19/2002	501
1/20/2002	502
1/21/2002	503
1/22/2002	504
1/23/2002	505
1/24/2002	506
1/25/2002	507
1/26/2002	508
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R\$ 4,835,632.90

R\$ 384,704.84

(R\$ 2,876,369.06)

(R\$ 2,856,775.97)

R\$ 951,080.32

(R\$ 1,849,785.91)

R\$ 45,055,164.25

(R\$ 26,322,442.85)

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