



Grau de Confiança

95%

Carteira					
Ação	Quantidade	Preço	Valor Posição	Volatilidade	Valor-em-Risco
ACES4	150000	1.38	207,000.00	48.00%	10,296.00
PETR4	4000	57.2	228,800.00	34.83%	8,257.72
VALE5	10000	52.4	524,000.00	37.46%	20,339.90
BESP4	5000	55.2	276,000.00	39.26%	11,228.23
BBAS4	30000	9.2	276,000.00	48.49%	13,866.27
CMIG3	10000	23	230,000.00	45.54%	10,852.47
DURA4	5000	57.8	289,000.00	39.80%	11,916.91
ELET6	10000	41.6	416,000.00	43.20%	18,621.97
CLSC6	150000	0.68	102,000.00	48.09%	5,082.15
PETR3	5000	54.4	272,000.00	44.10%	12,427.60
TSPP4	3000	33.11	99,330.00	69.05%	7,106.92
USIM5	15000	9.07	136,050.00	45.02%	6,346.74
VCPA4	2500	70	175,000.00	42.94%	7,786.04

**Valor da Carteira**

**3,231,180.00**

**Valor-em-Risco Exato**

**96,050.72**

**VaR percentual**

**2.97%**

Ações	Preços	Volatilidades	Betas	VaR	Mapeamento
IBOVESPA	17279.00	31.10%	1.0000	-	-
ACES4	1.38	48.00%	0.4866	10,296.00	100,728.58
ARCZ6	3.54	36.42%	0.3141	-	-
BESP4	55.20	39.26%	0.5246	11,228.23	144,793.04
BBDC4	16.00	37.49%	0.6246	-	-
BRHA4	1550.00	34.87%	0.3198	-	-
BBAS3	6.40	43.26%	0.3830	-	-
BBAS4	9.20	48.49%	0.5294	13,866.27	146,120.91
CLSC6	0.68	48.09%	0.6597	5,082.15	67,293.27
CMIG3	23.00	45.54%	0.5011	10,852.47	115,242.42
CMIG4	33.13	44.28%	0.6558	-	-
CESP4	13.28	61.13%	1.0438	-	-
CPLE6	17.29	43.67%	0.5435	-	-
CPNE5	719.00	41.00%	0.3869	-	-
CPSL3	87.00	68.01%	0.3223	-	-
DURA4	57.80	39.80%	0.3097	11,916.91	89,496.47
ELET3	39.10	42.49%	0.6186	-	-
ELET6	41.60	43.20%	0.6924	18,621.97	288,053.83
ELPL4	125.50	52.02%	0.4887	-	-
EMBR3	11.25	47.70%	0.5212	-	-
EMBR4	10.79	47.99%	0.3524	-	-
EBTP3	35.60	57.12%	0.8916	-	-
EBTP4	43.95	59.58%	0.8172	-	-
GETI4	11.40	28.98%	0.5954	-	-
GRSU3	2.24	52.09%	0.4002	-	-
PLIM4	2.61	61.32%	0.9847	-	-
INEP4	4.00	59.90%	0.8728	-	-
PTIP4	18.80	52.60%	0.4223	-	-
ITAU4	157.28	47.74%	0.5879	-	-
ITSA4	1.82	35.29%	0.4983	-	-
KLAB4	1.57	38.18%	0.2895	-	-
LIGH3	213.60	52.76%	0.2784	-	-
PETR3	54.40	44.10%	0.5144	12,427.60	139,919.38
PETR4	57.20	34.83%	0.4592	8,257.72	105,068.02
BRDT4	25.52	41.66%	0.4708	-	-
SBSP3	143.20	46.18%	0.5062	-	-
CSNA3	63.00	55.37%	0.2360	-	-
CSTB4	23.90	45.13%	0.5841	-	-
CRUZ3	10.60	46.87%	0.4767	-	-
TCSL4	8.35	81.13%	0.8593	-	-
TCOC4	8.00	60.83%	0.7827	-	-
TCSP3	18.90	48.38%	0.7972	-	-
TCSP4	26.20	45.76%	0.7585	-	-
TNEP4	6.65	76.61%	0.6897	-	-
TSEP4	9.90	159.18%	0.6199	-	-
TNLP3	37.35	60.45%	0.7679	-	-
TNLP4	43.74	48.07%	0.8200	-	-
TEPR4	651.00	46.03%	0.5171	-	-
TERJ4	48.70	47.75%	0.6473	-	-
TLPP3	20.05	83.60%	0.5886	-	-
TLPP4	29.30	108.53%	0.6878	-	-
TSPP3	19.18	79.61%	0.1649	-	-
TSPP4	33.11	69.05%	0.7380	7,106.92	73,303.68

TRPL4	8.39	65.69%	0.7299	-	-
USIM5	9.07	45.02%	0.6007	6,346.74	81,724.03
VCPA4	70.00	42.94%	0.5151	7,786.04	90,135.88
VALE5	52.40	37.46%	0.4897	20,339.90	256,597.72