

Extrato de Posição de NDF - Contábil & Mark to Market

Data Base:

29/05/2020

Visão: Cliente

Resumo da Operação										Valores Atuais - Contábil			Valores Atuais - MTM		
Contrato	Data Inicial	Data Operação	Vencimento	Valor Base - Moeda Estrangeira	Operação	Moeda	Taxa Termo	Cotação	Cotação Inicial	Cliente R\$	Banco R\$	Ajuste R\$	Cliente R\$	Banco R\$	Ajuste R\$
20A00868985	17/01/2020	17/01/2020	01/12/2021	1.000.000,00	Venda	DOLAR USA	4,37900	D-1	4,18820	4.224.235,21	5.340.500,00	-1.116.264,79	4.186.337,41	5.245.626,77	-1.059.289,36
20A00898758	22/01/2020	22/01/2020	01/12/2021	1.000.000,00	Venda	DOLAR USA	4,37200	D-1	4,18920	4.222.810,22	5.340.500,00	-1.117.689,78	4.179.645,39	5.245.626,77	-1.065.981,38
20B00754395	07/02/2020	07/02/2020	03/01/2022	3.400.000,00	Venda	DOLAR USA	4,50000	D-1	4,28870	14.692.495,93	18.157.700,00	-3.465.204,07	14.567.742,00	17.808.146,09	-3.240.404,09
20B00754397	07/02/2020	07/02/2020	03/01/2022	6.000.000,00	Venda	DOLAR USA	4,51550	D-1	4,30500	26.025.022,41	32.043.000,00	-6.017.977,59	25.796.329,02	31.426.140,23	-5.629.811,21
20B00754410	07/02/2020	07/02/2020	03/01/2022	1.400.000,00	Venda	DOLAR USA	4,52700	D-1	4,31500	6.086.825,13	7.476.700,00	-1.389.874,87	6.034.472,89	7.332.766,05	-1.298.293,16
20B00778963	11/02/2020	11/02/2020	03/01/2022	2.500.000,00	Venda	DOLAR USA	4,51280	D-1	4,30980	10.851.145,71	13.351.250,00	-2.500.104,29	10.742.043,48	13.094.225,11	-2.352.181,63
20B00778964	11/02/2020	11/02/2020	03/01/2022	2.500.000,00	Venda	DOLAR USA	4,53600	D-1	4,33270	10.908.514,60	13.351.250,00	-2.442.735,40	10.797.267,60	13.094.225,11	-2.296.957,51
20B00798359	12/02/2020	12/02/2020	03/01/2022	1.550.000,00	Venda	DOLAR USA	4,52300	D-1	4,33160	6.758.315,54	8.277.775,00	-1.519.459,46	6.675.120,29	8.118.419,55	-1.443.299,26
20B00881317	19/02/2020	19/02/2020	03/01/2022	1.500.000,00	Venda	DOLAR USA	4,55550	D-1	4,36730	6.590.637,91	8.010.750,00	-1.420.112,09	6.506.210,65	7.856.535,03	-1.350.324,38
20B00881318	19/02/2020	19/02/2020	03/01/2022	1.800.000,00	Venda	DOLAR USA	4,55650	D-1	4,37130	7.915.220,41	9.612.900,00	-1.697.679,59	7.809.166,64	9.427.842,08	-1.618.675,44
20B00881319	19/02/2020	19/02/2020	03/01/2022	1.100.000,00	Venda	DOLAR USA	4,55550	D-1	4,37140	4.837.021,96	5.874.550,00	-1.037.528,04	4.771.221,15	5.761.459,06	-990.237,91
20B00897977	20/02/2020	20/02/2020	03/01/2022	1.700.000,00	Venda	DOLAR USA	4,58600	D-1	4,39560	7.517.436,34	9.078.850,00	-1.561.413,66	7.423.073,87	8.904.073,05	-1.480.999,18
20B00910036	21/02/2020	21/02/2020	03/01/2022	3.200.000,00	Venda	DOLAR USA	4,59150	D-1	4,39700	14.155.607,08	17.089.600,00	-2.933.992,92	13.989.602,59	16.760.608,13	-2.771.005,54
20B00910037	21/02/2020	21/02/2020	03/01/2022	3.000.000,00	Venda	DOLAR USA	4,57300	D-1	4,38200	13.224.465,29	16.021.500,00	-2.797.034,71	13.062.408,66	15.713.070,12	-2.650.661,46
20B00929957	26/02/2020	26/02/2020	01/07/2021	12.400.000,00	Venda	DOLAR USA	4,53800	D-1	4,41500	55.032.437,59	66.222.200,00	-11.189.762,41	54.722.256,44	65.505.245,38	-10.782.988,94
20B00929960	26/02/2020	26/02/2020	02/08/2021	1.952.720,00	Venda	DOLAR USA	4,57500	D-1	4,43650	8.710.849,57	10.428.501,16	-1.717.651,59	8.658.309,21	10.300.414,17	-1.642.104,96
20B00947282	27/02/2020	27/02/2020	03/01/2022	6.867.403,20	Venda	DOLAR USA	4,70250	D-1	4,49050	31.031.830,51	36.675.366,78	-5.643.536,27	30.748.374,45	35.969.329,30	-5.220.954,85
20B00947283	27/02/2020	27/02/2020	03/01/2022	1.700.000,00	Venda	DOLAR USA	4,70150	D-1	4,48740	7.677.008,71	9.078.850,00	-1.401.841,29	7.610.026,56	8.904.073,05	-1.294.046,49
20B00947284	27/02/2020	27/02/2020	03/01/2022	7.682.124,80	Venda	DOLAR USA	4,66750	D-1	4,45880	34.466.463,13	41.026.387,49	-6.559.924,36	34.140.234,14	40.236.588,49	-6.096.354,35
20C00121381	05/03/2020	05/03/2020	03/01/2022	3.500.000,00	Venda	DOLAR USA	4,85100	D-1	4,62650	16.289.995,73	18.691.750,00	-2.401.754,27	16.165.908,99	18.331.915,13	-2.166.006,14
20C00820019	10/03/2020	10/03/2020	01/09/2021	3.000.000,00	Venda	DOLAR USA	4,85450	D-1	4,67080	14.092.546,70	16.021.500,00	-1.928.953,30	14.066.691,95	15.802.831,87	-1.736.139,92
20C00820020	10/03/2020	10/03/2020	01/06/2020	941.629,55	Venda	DOLAR USA	4,68350	D-1	4,65890	4.409.707,28	5.028.772,61	-619.065,33	4.409.621,89	5.108.985,01	-699.363,12
TOTAL				69.693.877,55						309.720.592,96	372.200.153,04	-62.479.560,08	307.062.065,27	365.948.145,55	-58.886.080,28

Observação:

As taxas utilizadas na apuração do MTM são indicativas do mercado na data de referência.