

Extrato de Posição de NDF - Contábil & Mark to Market

Data Base: 30/06/2020

Visão: Cliente

Resumo da Operação											Valores Atuais - Contabil			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		4.232.687,94	5.441.600,00	-1.208.912,06	4.209.492,16	5.348.061,89	-1.138.569,73
20A00898758	22/01/2020	22/01/2020	01/12/2021	1.000.000,00	Venda	DOLAR USA	4,37200	D-1	4,18920		4.230.963,35	5.441.600,00	-1.210.636,65	4.202.763,12	5.348.061,89	-1.145.298,77
20B00754395	07/02/2020	07/02/2020	03/01/2022	3.400.000,00	Venda	DOLAR USA	4,50000	D-1	4,28870		14.723.703,31	18.501.440,00	-3.777.736,69	14.650.166,16	18.167.163,36	-3.516.997,20
20B00754397	07/02/2020	07/02/2020	03/01/2022	6.000.000,00	Venda	DOLAR USA	4,51550	D-1	4,30500		26.079.892,07	32.649.600,00	-6.569.707,93	25.942.284,43	32.059.700,10	-6.117.415,67
20B00754410	07/02/2020	07/02/2020	03/01/2022	1.400.000,00	Venda	DOLAR USA	4,52700	D-1	4,31500		6.099.718,35	7.618.240,00	-1.518.521,65	6.068.615,89	7.480.596,68	-1.411.980,79
20B00778963	11/02/2020	11/02/2020	03/01/2022	2.500.000,00	Venda	DOLAR USA	4,51280	D-1	4,30980		10.873.295,29	13.604.000,00	-2.730.704,71	10.802.821,87	13.358.208,35	-2.555.386,48
20B00778964	11/02/2020	11/02/2020	03/01/2022	2.500.000,00	Venda	DOLAR USA	4,53600	D-1	4,33270		10.930.698,16	13.604.000,00	-2.673.301,84	10.858.358,45	13.358.208,35	-2.499.849,90
20B00798359	12/02/2020	12/02/2020	03/01/2022	1.550.000,00	Venda	DOLAR USA	4,52300	D-1	4,33160		6.771.301,80	8.434.480,00	-1.663.178,20	6.712.888,06	8.282.089,20	-1.569.201,14
20B00881317	19/02/2020	19/02/2020	03/01/2022	1.500.000,00	Venda	DOLAR USA	4,55550	D-1	4,36730		6.603.126,83	8.162.400,00	-1.559.273,17	6.543.022,74	8.014.925,01	-1.471.902,27
20B00881318	19/02/2020	19/02/2020	03/01/2022	1.800.000,00	Venda	DOLAR USA	4,55650	D-1	4,37130		7.929.971,69	9.794.880,00	-1.864.908,31	7.853.350,84	9.617.910,01	-1.764.559,17
20B00881319	19/02/2020	19/02/2020	03/01/2022	1.100.000,00	Venda	DOLAR USA	4,55550	D-1	4,37140		4.845.983,83	5.985.760,00	-1.139.776,17	4.798.216,68	5.877.611,67	-1.079.394,99
20B00897977	20/02/2020	20/02/2020	03/01/2022	1.700.000,00	Venda	DOLAR USA	4,58600	D-1	4,39560		7.531.784,44	9.250.720,00	-1.718.935,56	7.465.073,56	9.083.581,68	-1.618.508,12
20B00910036	21/02/2020	21/02/2020	03/01/2022	3.200.000,00	Venda	DOLAR USA	4,59150	D-1	4,39700		14.183.245,66	17.413.120,00	-3.229.874,34	14.068.755,64	17.098.506,69	-3.029.751,05
20B00910037	21/02/2020	21/02/2020	03/01/2022	3.000.000,00	Venda	DOLAR USA	4,57300	D-1	4,38200		13.249.915,58	16.324.800,00	-3.074.884,42	13.136.315,66	16.029.850,02	-2.893.534,36
20B00929957	26/02/2020	26/02/2020	01/07/2021	12.400.000,00	Venda	DOLAR USA	4,53800	D-1	4,41500		55.126.751,09	67.475.840,00	-12.349.088,91	54.968.448,57	66.635.786,03	-11.667.337,46
20B00929960	26/02/2020	26/02/2020	02/08/2021	1.952.720,00	Venda	DOLAR USA	4,57500	D-1	4,43650		8.726.527,65	10.625.921,15	-1.899.393,50	8.699.639,36	10.482.406,05	-1.782.766,69
20B00947282	27/02/2020	27/02/2020	03/01/2022	6.867.403,20	Venda	DOLAR USA	4,70250	D-1	4,49050		31.096.686,15	37.369.661,25	-6.272.975,10	30.922.348,49	36.694.481,15	-5.772.132,66
20B00947283	27/02/2020	27/02/2020	03/01/2022	1.700.000,00	Venda	DOLAR USA	4,70150	D-1	4,48740		7.693.219,85	9.250.720,00	-1.557.500,15	7.653.084,02	9.083.581,68	-1.430.497,66
20B00947284	27/02/2020	27/02/2020	03/01/2022	7.682.124,80	Venda	DOLAR USA	4,66750	D-1	4,45880		34.537.893,20	41.803.050,31	-7.265.157,11	34.333.399,30	41.047.769,52	-6.714.370,22
20C00121381	05/03/2020	05/03/2020	03/01/2022	3.500.000,00	Venda	DOLAR USA	4,85100	D-1	4,62650		16.325.349,21	19.045.600,00	-2.720.250,79	16.257.375,57	18.701.491,69	-2.444.116,12
20C00820019	10/03/2020	10/03/2020	01/09/2021	3.000.000,00	Venda	DOLAR USA	4,85450	D-1	4,67080		14.123.268,96	16.324.800,00	-2.201.531,04	14.137.701,60	16.087.906,23	-1.950.204,63
TOTAL				68.752.248,00							305.915.984,41	374.122.232,71	-68.206.248,30	304.284.122,17	367.857.897,25	-63.573.775,08

Observação:

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