

Modelo - Fixo



Fatores de Riscos		RWAMPAD
1	Taxas de juros	3,413,163,213.76
1a	Taxas de juros prefixada denominadas em Real ( $RWA_{JUR1}$ )	260,944,047.75
1b	Taxas dos cupons de moeda estrangeira ( $RWA_{JUR2}$ )	2,899,477,353.63
1c	Taxas dos cupons de índices de preço ( $RWA_{JUR3}$ )	252,741,812.38
1d	Taxas dos cupons de taxas de juros ( $RWA_{JUR4}$ )	0.00
2	Preços de ações ( $RWA_{ACS}$ )	0.00
3	Taxas de câmbio ( $RWA_{CAM}$ )	523,058,949.41
4	Preços de mercadorias (commodities) ( $RWA_{COM}$ )	577.50
5	$RWA_{DRC}$	0.00
6	$RWA_{CVA}$	1,213,751,463.75
9	<b>Total</b>	<b>5,149,974,204.42</b>