

Modelo - Fixo



Fatores de Riscos		RWAMPAD
1	Taxas de juros	4,916,942,279.89
1a	Taxas de juros prefixada denominadas em Real ( $RWA_{JUR1}$ )	820,306,250.13
1b	Taxas dos cupons de moeda estrangeira ( $RWA_{JUR2}$ )	3,714,077,858.63
1c	Taxas dos cupons de índices de preço ( $RWA_{JUR3}$ )	382,558,171.13
1d	Taxas dos cupons de taxas de juros ( $RWA_{JUR4}$ )	0.00
2	Preços de ações ( $RWA_{ACS}$ )	0.00
3	Taxas de câmbio ( $RWA_{CAM}$ )	551,738,543.90
4	Preços de mercadorias (commodities) ( $RWA_{COM}$ )	17,075.25
5	$RWA_{DRC}$	0.00
6	$RWA_{CVA}$	1,593,965,439.50
9	<b>Total</b>	<b>7,062,663,338.54</b>