

Limites de Risco

Anexo da Política de Gestão de Riscos



CNPJ	MÉTRICA	MODELO	INTERVALO DE CONFIANÇA	HORIZONTE	LIMITE
92892256000179	VaR	P	0.99	1	0.02%
88002696000136	TE	-	-	252	12.00%
87883807000106	VaR	P	0.99	1	0.02%
87376109000106	BVaR	P	0.99	252	0.50%
87376109000106	BVaR	P	0.99	252	0.50%
68559418000177	TE	-	-	252	20.00%
62465117000106	VaR	P	0.99	1	0.01%
62231527000184	BVaR	P	0.99	1	1.00%
62231527000184	BVaR	P	0.99	1	1.00%
55942312000106	VaR	P	0.99	1	0.20%
53561905000105	VaR	P	0.99	1	0.91%
52337734000164	VaR	P	0.99	1	0.70%
52336786000116	VaR	P	0.99	1	0.70%
52134078000100	VaR	P	0.99	1	0.02%
52133891000158	VaR	P	0.99	1	0.02%
51911677000112	BVaR	P	0.95	21	3.00%
51854557000120	BVaR	P	0.95	21	3.00%
51713266000112	BVaR	P	0.99	1	0.15%
51711065000186	BVaR	P	0.99	1	0.15%
51710645000159	VaR	P	0.99	1	0.50%
51672063000125	VaR	P	0.99	1	0.50%
50585338000120	VaR	P	0.99	1	0.01%
50585071000171	BVaR	P	0.99	1	1.25%
50584509000105	VaR	P	0.99	1	1.76%
50584509000105	VaR	P	0.99	1	1.76%
49870901000123	VaR	P	0.99	1	1.76%
49764825000171	TE	-	0.99	252	2.00%
49465951000125	VaR	P	0.95	21	0.49%
49316974000178	BVaR	P	0.99	1	0.63%
49270021000116	BVaR	P	0.99	1	0.25%
49269925000121	VaR	P	0.99	1	0.70%
48978576000154	TE	-	-	252	0.00%
48977962000121	VaR	P	0.99	1	0.70%

48323224000160	VaR	P	0.99	1	0.16%
48323224000160	VaR	P	0.99	1	0.16%
48307509000108	BVaR	P	0.99	1	0.31%
48307473000162	VaR	P	0.95	1	0.76%
48307255000128	BVaR	P	0.99	1	0.31%
48307165000137	VaR	P	0.99	1	0.16%
48307107000103	VaR	P	0.99	1	1.00%
48307016000178	VaR	P	0.95	1	1.00%
48307015000123	VaR	P	0.95	1	1.00%
48306944000118	BVaR	P	0.99	1	0.31%
48306944000118	BVaR	P	0.99	1	0.50%
48306944000118	BVaR	P	0.99	1	1.00%
48306944000118	BVaR	P	0.99	1	1.00%
48306785000151	VaR	P	0.95	21	10.10%
48306668000198	VaR	P	0.95	1	0.76%
48306624000168	VaR	P	0.99	1	2.00%
48306573000174	BVaR	P	0.99	1	0.41%
48306546000100	BVaR	P	0.95	21	1.00%
47822182000140	VaR	P	0.99	1	1.00%
47822129000149	VaR	P	0.99	1	0.70%
47822104000145	VaR	P	0.99	1	0.28%
47758302000197	BVaR	P	0.99	1	0.05%
47179288000177	TE	-	-	252	8.00%
45384098000166	BVaR	P	0.99	1	0.05%
45384045000145	BVaR	P	0.99	1	0.05%
45384009000181	BVaR	P	0.99	1	0.05%
45343259000173	VaR	P	0.99	1	0.22%
45343251000107	VaR	P	0.99	1	0.22%
45339221000127	BVaR	P	0.95	21	0.00%
45339177000155	BVaR	P	0.99	1	0.25%
45339137000103	VaR	P	0.99	1	0.63%
45339088000109	VaR	P	0.99	1	5.00%
45338804000133	BVaR	P	0.95	21	1.00%
45322541000174	TE	-	0.99	252	0.50%
43926150000133	VaR	P	0.99	1	0.70%
43619743000157	VaR	P	0.99	1	0.20%
43619621000160	BVaR	P	0.99	1	1.25%
43597660000104	VaR	P	0.99	1	0.88%
42150391000170	VaR	P	0.99	1	0.02%
41722175000190	BVaR	P	0.99	1	0.80%

41722136000192	VaR	P	0.99	1	1.76%
41722099000112	VaR	P	0.99	1	1.76%
41722064000183	VaR	P	0.99	1	1.50%
41722064000183	VaR	P	0.99	1	1.50%
41722020000153	BVaR	P	0.99	1	0.05%
41721940000157	BVaR	P	0.99	1	2.00%
41721904000193	BVaR	P	0.99	1	2.00%
41721833000129	BVaR	P	0.99	1	2.00%
41721781000190	BVaR	P	0.99	1	2.00%
41721569000123	VaR	P	0.99	1	0.01%
41721530000106	VaR	P	0.99	1	0.02%
41721467000108	VaR	P	0.99	1	0.91%
41721433000113	BVaR	P	0.99	1	1.50%
41721399000187	BVaR	P	0.99	1	1.50%
41721274000157	BVaR	P	0.99	1	0.50%
41721228000158	BVaR	P	0.99	1	0.50%
41687339000195	BVaR	P	0.99	1	0.50%
41687327000160	VaR	P	0.99	1	0.22%
41687283000179	VaR	P	0.99	1	1.25%
41687275000122	VaR	H	0.99	1	8.79%
41687275000122	VaR	H	0.99	1	8.79%
41687262000153	VaR	H	0.99	1	8.79%
41687262000153	VaR	H	0.99	1	8.79%
41687249000102	VaR	H	0.99	1	8.79%
41687249000102	VaR	H	0.99	1	8.79%
40005818000111	BVaR	P	0.99	1	1.50%
40005789000198	BVaR	P	0.99	1	3.00%
40005789000198	BVaR	P	0.99	1	3.00%
39379846000110	VaR	P	0.99	1	8.00%
37525998000158	VaR	P	-	1	0.02%
37467376000110	VaR	P	0.99	1	1.35%
37243739000134	TE	-	-	252	80.00%
37242345000161	BVaR	P	0.99	1	0.05%
37242232000166	VaR	P	0.99	1	0.80%
37242190000163	VaR	P	0.99	1	0.44%
37240949000179	TE	-	0.99	252	20.00%
37240914000130	VaR	P	0.99	1	0.06%
37240874000126	VaR	P	0.99	1	1.80%
37240874000126	VaR	P	0.99	1	1.80%
37240838000162	VaR	H	0.99	1	0.88%

37240838000162	VaR	H	0.99	1	0.88%
37231046000121	VaR	P	0.99	1	0.50%
37231046000121	VaR	P	0.99	1	0.50%
37228338000105	TE	-	-	252	10.00%
37204806000101	VaR	P	0.99	1	3.80%
37179395000141	VaR	P	0.99	1	0.02%
37179120000108	VaR	P	0.99	1	1.20%
37179120000108	VaR	P	0.99	1	1.20%
37179044000130	VaR	P	0.99	1	0.30%
36956337000114	VaR	P	0.99	1	1.00%
36954008000134	VaR	P	0.99	1	1.00%
36875188000169	VaR	P	0.99	1	0.06%
36233973000118	VaR	P	0.99	1	0.06%
36233944000156	BVaR	P	0.99	1	0.05%
36233904000104	VaR	P	0.99	1	0.12%
36017851000194	TE	-	-	1	2.00%
36017273000196	VaR	P	0.99	1	0.02%
34476006000151	VaR	P	0.99	1	0.06%
34271171000762	VaR	P	0.99	1	0.03%
34246534000114	VaR	P	0.99	1	0.06%
34246519000176	VaR	P	0.99	1	0.28%
34246448000101	VaR	P	0.99	1	0.01%
34246398000162	VaR	H	0.99	1	0.88%
34246392000195	VaR	P	0.99	1	0.02%
34246384000149	VaR	P	0.99	1	3.20%
34246380000160	VaR	P	0.99	1	0.01%
34246376000100	VaR	P	0.99	1	3.16%
34246372000114	VaR	P	0.99	1	3.80%
34246364000178	TE	-	-	252	12.00%
34246353000198	VaR	P	0.99	1	0.06%
34232127000158	VaR	P	0.99	1	0.16%
34034959000240	VaR	P	0.99	1	0.05%
33913669000123	VaR	P	0.99	1	0.44%
33913663000156	VaR	P	0.95	21	4.00%
33913659000198	TE	-	-	252	20.00%
33913650000187	VaR	P	0.99	1	0.06%
33285429000121	TE	-	-	252	20.00%
33072307000157	VaR	P	0.99	5	2.24%
30557008000114	BVaR	P	0.99	1	0.05%
30522013000191	VaR	P	0.99	252	60.30%

30522001000167	VaR	P	0.99	252	60.30%
30521985000161	BVaR	P	0.99	1	0.05%
30494013000125	VaR	P	0.99	1	0.07%
30493904000167	VaR	P	0.99	1	0.50%
30493904000167	VaR	P	0.99	1	0.50%
30493739000143	VaR	P	0.99	1	0.50%
30493708000192	VaR	P	0.99	1	0.18%
30493692000118	VaR	P	0.99	1	0.80%
30493677000170	BVaR	P	0.99	1	0.80%
30493640000141	VaR	P	0.99	1	0.01%
30493620000170	VaR	H	0.99	1	1.00%
30493620000170	VaR	H	0.99	1	1.00%
30353590000105	VaR	P	0.99	1	0.01%
30330483000153	VaR	P	0.95	1	0.06%
30168870000135	VaR	P	0.99	1	0.03%
30128621000116	VaR	P	0.99	1	1.50%
30128621000116	VaR	P	0.99	1	1.50%
30102516000108	VaR	H	0.99	1	0.35%
30102516000108	VaR	H	0.99	1	0.35%
30102482000151	VaR	P	0.99	1	0.01%
30102441000165	BVaR	P	0.99	1	0.05%
30102426000117	VaR	P	0.99	1	0.35%
30102302000131	BVaR	P	0.99	1	0.05%
30102287000121	BVaR	P	0.99	1	0.05%
30102264000117	VaR	P	0.99	1	0.28%
30077745000110	VaR	P	0.99	1	0.01%
30077642000150	VaR	P	0.99	1	0.35%
30038193000130	VaR	P	0.99	1	0.05%
30038162000180	TE	-	-	1	2.00%
30038136000151	VaR	P	0.99	1	0.02%
29549642000126	TE	-	-	252	20.00%
29549633000135	VaR	H	0.99	1	0.22%
29549625000199	VaR	P	0.99	1	1.76%
29549613000164	VaR	P	0.99	1	0.01%
29549598000154	VaR	P	0.99	1	1.00%
29549585000185	VaR	H	0.99	1	0.05%
29549585000185	VaR	H	0.99	1	0.05%
29549568000148	VaR	P	0.99	1	0.40%
29259957000139	VaR	P	0.99	1	0.06%
28849716000187	BVaR	P	0.95	1	0.70%

28750110000190	VaR	P	0.99	1	0.10%
28069780000145	VaR	P	0.99	1	5.00%
28069700000151	VaR	P	0.99	1	1.76%
28069689000120	VaR	P	0.99	1	1.76%
28069673000117	VaR	P	0.99	1	0.88%
28069584000170	VaR	P	0.99	1	0.01%
28069569000122	VaR	P	0.99	1	0.01%
28022031000162	VaR	P	0.99	1	0.01%
28021990000163	VaR	P	0.99	1	0.05%
28021990000163	VaR	P	0.99	1	0.05%
28021980000128	VaR	P	0.95	21	1.00%
28021948000142	VaR	P	0.99	1	0.01%
27347280000165	VaR	P	0.99	252	0.75%
26622843000113	VaR	P	0.99	1	0.05%
26622821000153	BVaR	P	0.99	1	0.01%
26507149000155	BVaR	P	0.99	1	0.05%
26507132000106	VaR	P	0.99	1	1.17%
26507128000130	VaR	P	0.99	1	0.01%
26419950000149	BVaR	P	0.99	1	0.25%
26419944000191	BVaR	P	0.99	1	0.63%
26253910000170	VaR	P	0.99	1	0.05%
24986115000165	VaR	P	0.99	1	0.88%
24986084000142	VaR	P	0.99	1	2.00%
24976693000110	VaR	P	0.99	1	2.00%
24290544000101	BVaR	P	0.99	1	0.05%
24290425000140	VaR	P	0.99	1	0.02%
23964456000177	VaR	H	0.99	1	1.58%
23964456000177	VaR	H	0.99	1	1.58%
23964361000153	BVaR	P	0.95	21	1.00%
23781384000122	VaR	P	0.99	1	0.01%
23682707000120	BVaR	P	0.99	1	0.05%
23682699000112	VaR	P	0.99	1	0.10%
23682676000108	VaR	P	0.99	1	1.50%
23682635000111	VaR	H	0.99	1	0.88%
23682635000111	VaR	H	0.99	1	0.88%
23682485000146	VaR	P	0.99	1	0.06%
23682469000153	VaR	P	0.99	1	0.01%
23631723000194	VaR	P	0.99	1	0.75%
23379125000170	BVaR	P	0.99	1	0.50%
23029058000163	VaR	P	0.95	21	4.36%

22918315000155	BVaR	P	0.99	1	0.01%
22918282000143	VaR	P	0.99	1	0.01%
22918245000135	VaR	P	0.99	1	0.01%
22918180000128	VaR	P	0.99	1	0.01%
22918144000164	VaR	P	0.99	1	0.03%
21596641000120	VaR	P	0.95	21	5.00%
20977663000178	VaR	P	0.99	1	0.05%
20977660000134	VaR	P	0.99	1	0.01%
20977653000132	VaR	P	0.99	1	0.10%
20977513000164	VaR	P	0.99	1	0.05%
20977499000107	VaR	P	0.99	1	0.02%
20977452000135	VaR	P	0.99	1	0.28%
20977437000197	VaR	P	0.99	1	0.28%
20934274000165	VaR	P	0.95	21	3.46%
20726130000113	BVaR	P	0.95	21	1.00%
20468456000198	VaR	P	0.99	1	0.01%
20468346000126	VaR	P	0.99	1	0.01%
20468287000196	VaR	P	0.95	21	0.50%
20155943000109	VaR	P	0.99	21	5.00%
19821512000147	VaR	P	0.95	21	1.50%
19550382000155	VaR	P	0.99	1	0.33%
19550364000173	VaR	P	0.99	1	0.02%
19550171000112	VaR	P	0.99	1	1.00%
19550100000110	VaR	P	0.99	1	0.02%
19549886000155	VaR	P	0.99	1	2.00%
19549859000182	VaR	H	0.95	21	5.00%
18719555000153	VaR	P	0.99	1	0.57%
18603991000162	VaR	H	0.99	1	2.93%
18599673000175	BVaR	P	0.99	1	0.50%
18599388000154	VaR	H	0.99	1	0.18%
18599388000154	VaR	H	0.99	1	0.18%
18599145000116	VaR	P	0.99	1	0.05%
18599004000101	VaR	P	0.99	1	0.28%
18598925000141	VaR	P	0.99	1	0.01%
17804952000160	VaR	P	0.99	1	0.01%
17804792000150	VaR	H	0.99	1	2.93%
17804757000130	VaR	P	0.99	1	1.00%
17804757000130	VaR	P	0.99	1	1.00%
17804718000133	VaR	P	0.99	1	0.01%
17804124000122	VaR	P	0.95	1	1.00%

17803961000137	BVaR	P	0.99	1	0.01%
17803780000100	VaR	P	0.99	1	0.36%
17490583000189	BVaR	P	0.99	1	0.05%
17490466000115	VaR	P	0.99	1	0.01%
17340462000150	VaR	P	0.99	1	0.57%
17340337000140	VaR	P	0.99	1	0.57%
17138474000105	VaR	P	0.99	1	0.02%
17138471000163	VaR	P	0.99	1	0.01%
17138466000150	VaR	P	0.99	1	0.01%
17138452000137	VaR	P	0.99	1	0.01%
17138338000107	TE	-	-	252	20.00%
17138332000130	BVaR	P	0.99	1	0.05%
17138211000198	VaR	P	0.99	1	0.05%
17138202000105	VaR	H	0.99	1	1.32%
17138170000130	BVaR	P	0.99	1	0.05%
16608611000157	VaR	P	0.99	1	0.01%
16608466000104	VaR	P	0.99	1	0.01%
16607920000102	BVaR	P	0.99	1	0.01%
16607909000142	VaR	P	0.99	1	0.01%
16607894000112	VaR	P	0.99	1	0.44%
16607837000133	VaR	P	0.95	1	0.05%
16607821000120	BVaR	P	0.99	1	0.50%
15740564000138	BVaR	P	0.99	1	0.05%
15740330000190	BVaR	P	0.99	1	0.05%
15517074000177	BVaR	P	0.99	1	1.13%
15453363000150	VaR	P	0.99	1	0.57%
15323164000127	TE	-	-	252	20.00%
14927215000167	VaR	P	0.99	1	0.02%
14504578000190	BVaR	P	0.99	1	0.05%
14504196000166	BVaR	P	0.99	1	0.05%
14326479000165	VaR	P	0.99	1	0.57%
14326376000103	VaR	P	0.99	1	0.57%
14326332000175	VaR	P	0.99	1	0.07%
14325933000163	VaR	P	0.99	1	0.57%
13910764000166	VaR	P	0.95	1	0.30%
13910434000170	BVaR	P	0.95	21	7.50%
13615969000119	VaR	P	0.99	1	0.01%
13615969000119	VaR	P	0.99	1	0.01%
13455278000103	VaR	P	0.99	1	0.28%
13455197000103	BVaR	P	0.99	1	0.50%

13455189000159	VaR	P	0.99	1	0.20%
13455174000190	TE	-	-	252	10.00%
13455148000162	BVaR	P	0.99	1	0.10%
13455136000138	TE	-	-	252	10.00%
13455117000101	BVaR	P	0.99	1	0.10%
13454211000146	VaR	P	0.99	1	0.28%
13425757000179	VaR	P	0.99	1	0.50%
13199182000113	VaR	P	0.95	1	0.50%
13199100000130	TE	-	-	252	0.50%
13199084000186	VaR	P	0.99	1	0.01%
13198960000150	VaR	P	0.99	1	0.05%
13094667000142	VaR	P	0.99	1	2.93%
13052739000199	VaR	P	0.99	1	0.28%
13042233000107	VaR	P	0.99	21	0.20%
12518192000101	VaR	H	0.99	1	0.01%
12440930000145	TE	-	-	252	0.50%
12440910000174	TE	-	-	252	0.50%
12124223000140	VaR	P	0.99	1	0.55%
11714860000103	VaR	H	0.99	1	0.88%
11714770000112	VaR	H	0.99	1	2.64%
11714749000117	VaR	P	0.99	1	0.01%
11714716000177	VaR	H	0.99	1	0.88%
11584191000100	VaR	P	0.99	1	2.20%
11492193000161	VaR	P	0.95	21	2.00%
11464283000149	VaR	P	0.95	1	1.00%
11180612000120	TE	-	-	252	20.00%
11180605000128	BVaR	P	0.99	1	0.05%
11001963000126	VaR	P	0.95	1	1.00%
10979025000132	BVaR	P	0.99	1	0.05%
10979017000196	BVaR	P	0.99	1	0.05%
10979008000103	VaR	P	0.99	1	0.01%
10787172000100	BVaR	P	0.95	21	1.50%
10787165000109	BVaR	P	0.95	21	1.50%
10786943000145	BVaR	P	0.95	21	1.50%
10786641000177	VaR	P	0.99	1	2.55%
10786628000118	VaR	P	0.99	1	2.55%
10618964000151	VaR	P	0.99	1	0.12%
10618954000116	VaR	P	0.99	1	0.91%
10618943000136	VaR	P	0.99	1	0.28%
10573521000191	VaR	P	0.99	1	0.10%

10565542000165	VaR	P	0.99	1	0.02%
10565506000100	VaR	H	0.99	1	0.02%
10440482000154	VaR	P	0.99	1	0.20%
10424371000154	VaR	H	0.99	1	0.01%
10362043000170	TE	-	-	1	2.00%
10362008000151	VaR	P	0.99	1	0.25%
10361942000159	VaR	P	0.99	1	0.28%
10347270000127	VaR	P	0.99	1	1.00%
9577500000165	VaR	P	0.99	1	0.02%
9577447000100	VaR	P	0.99	1	0.01%
9577425000132	VaR	P	0.99	1	0.01%
9577043000109	VaR	H	0.99	1	0.73%
9303475000121	VaR	P	0.99	1	0.01%
9300207000156	VaR	P	0.99	1	0.05%
9300201000189	VaR	P	0.99	1	0.01%
9300166000106	VaR	P	0.99	1	0.08%
9296371000137	VaR	P	0.99	1	3.00%
9296352000100	TE	-	-	252	0.50%
9216026000146	BVaR	P	0.99	1	0.05%
9130438000169	VaR	P	0.99	1	0.05%
9130426000134	VaR	P	0.99	1	0.28%
9130395000111	TE	-	-	252	0.50%
9075440000182	VaR	P	0.99	1	0.03%
8918382000149	VaR	P	0.99	1	1.18%
8918379000125	VaR	P	0.99	1	1.18%
8828888000167	TE	-	-	252	0.50%
8629018000169	VaR	P	0.99	1	0.28%
8629012000191	VaR	P	0.99	1	0.28%
8628945000164	VaR	P	0.99	1	2.20%
8545860000112	VaR	P	0.99	1	0.05%
8545621000162	VaR	P	0.99	1	1.76%
8399811000119	VaR	H	0.95	21	4.67%
8254183000183	VaR	P	0.99	1	0.50%
7967159000129	TE	-	-	252	5.00%
7966986000106	VaR	P	0.99	1	0.01%
7914758000184	VaR	P	0.99	1	2.20%
7907396000102	VaR	P	0.99	1	0.01%
7663801000186	TE	-	-	252	20.00%
7663801000186	TE	-	-	252	20.00%
7647772000169	VaR	P	0.99	1	0.28%

7647764000112	VaR	P	0.99	1	0.91%
7647174000190	VaR	P	0.99	1	0.01%
7644868000173	VaR	P	0.99	1	1.60%
7643106000152	VaR	P	0.95	1	0.12%
7561957000156	VaR	P	0.95	21	0.88%
7199289000169	VaR	P	0.99	1	0.28%
7199199000178	VaR	P	0.99	1	2.20%
7184920000156	TE	-	-	252	0.50%
7184884000120	VaR	P	0.95	21	8.00%
7005590000194	VaR	P	0.99	1	0.02%
6969451000118	VaR	P	0.99	1	0.25%
6136920000118	BVaR	P	0.99	1	0.50%
6095452000180	VaR	P	0.95	21	1.50%
6095438000187	VaR	P	0.99	1	0.06%
6095416000117	VaR	P	0.99	1	0.40%
6095411000194	VaR	P	0.99	1	0.40%
6095406000181	VaR	P	0.99	1	0.50%
6095369000101	VaR	P	0.99	1	3.00%
6095367000112	VaR	P	0.99	1	2.00%
6095361000145	BVaR	P	0.95	21	1.25%
6084861000181	VaR	P	0.99	1	0.28%
6084858000168	TE	-	-	252	0.50%
5971921000115	VaR	P	0.95	21	4.75%
5971745000111	VaR	P	0.99	1	0.28%
5563613000150	VaR	P	0.99	1	0.90%
5510759000138	VaR	P	0.99	1	0.01%
5231651000106	VaR	P	0.95	21	0.15%
5217490000104	TE	-	-	252	1.50%
5212008000135	BVaR	P	0.99	1	0.70%
5211523000109	BVaR	P	0.95	21	1.25%
5112439000120	VaR	P	0.99	1	0.28%
5092810000139	BVaR	P	0.95	21	1.50%
5090867000107	BVaR	P	0.95	21	0.45%
5025900000107	VaR	P	0.99	1	0.01%
5025886000141	VaR	P	0.99	1	0.01%
5024903000126	VaR	P	0.99	1	2.20%
4895210000146	TE	-	-	252	0.50%
4895190000103	TE	-	-	252	0.50%
4889824000115	TE	-	-	252	0.50%
4889791000103	TE	-	-	252	0.50%

4889781000178	TE	-	-	252	10.00%
4885403000116	VaR	P	0.95	21	0.40%
4871634000170	VaR	P	0.99	1	0.01%
4794886000143	VaR	P	0.99	1	0.28%
4736006000182	TE	-	-	252	10.00%
4684515000109	VaR	P	0.99	1	0.28%
4684499000154	VaR	P	0.99	1	0.25%
4684491000198	VaR	P	0.99	1	0.91%
4684472000161	VaR	P	0.99	1	0.91%
4684467000159	VaR	P	0.99	1	0.28%
4684453000135	VaR	P	0.99	1	0.25%
4682496000181	VaR	P	0.99	1	2.55%
4682022000130	VaR	P	0.99	1	0.01%
4616299000164	TE	-	-	252	0.50%
4616277000102	TE	-	-	252	10.00%
4573104000146	VaR	P	0.95	1	1.00%
4572903000106	VaR	P	0.99	1	0.28%
4435076000109	TE	-	-	252	17.00%
4385278000185	BVaR	P	0.99	1	0.05%
4299727000172	VaR	P	0.95	21	1.00%
4073702000156	BVaR	P	0.99	252	5.00%
3958114000137	VaR	P	0.99	1	0.04%
3919493000156	TE	-	-	252	0.50%
3917251000123	TE	-	-	252	0.50%
3917096000145	TE	-	-	252	3.00%
3917079000108	TE	-	-	252	0.50%
3766040000137	VaR	P	0.99	1	0.01%
3765626000187	VaR	P	0.99	1	0.25%
3565192000171	VaR	P	0.99	1	0.28%
3565187000169	VaR	P	0.99	1	2.20%
3565137000181	VaR	P	0.99	1	0.91%
3565131000104	VaR	P	0.99	1	0.28%
3534939000124	VaR	P	0.99	1	2.20%
3534936000190	VaR	P	0.99	1	0.28%
3497804000136	BVaR	P	0.95	21	1.00%
3369970000157	VaR	P	0.95	21	1.00%
3271099000154	VaR	P	0.99	1	0.28%
3271093000187	VaR	P	0.99	1	0.28%
3211696000193	VaR	P	0.99	1	0.06%
3209092000102	VaR	P	0.99	1	1.00%

3102081000129	VaR	P	0.99	1	0.01%
3101834000181	VaR	P	0.99	1	0.05%
3069107000184	VaR	P	0.99	1	0.28%
3069104000140	VaR	P	0.99	1	0.01%
3029216000178	VaR	P	0.99	1	0.25%
2910278000121	VaR	P	0.99	1	0.16%
2908347000162	VaR	P	0.99	1	0.01%
2832973000112	TE	-	-	252	8.00%
2543811000164	VaR	P	0.99	1	0.01%
2498204000120	TE	-	-	1	2.00%
2498190000144	VaR	P	0.99	1	0.28%
2498189000110	VaR	P	0.99	1	0.91%
2436763000105	TE	-	-	252	20.00%
2367527000184	VaR	P	0.99	1	0.01%
2224382000162	VaR	P	0.99	1	0.02%
2224354000145	VaR	P	0.99	1	0.01%
1699688000102	TE	-	-	252	5.00%
1655956000194	VaR	P	0.99	1	0.06%
1630558000113	VaR	P	0.99	1	0.01%
1630152000130	VaR	P	0.99	1	0.50%
1625682000190	VaR	P	0.99	1	0.80%
1615744000183	VaR	P	0.99	1	0.02%
1591605000167	VaR	P	0.99	1	0.01%
856755000192	VaR	P	0.99	1	0.01%
856171000117	VaR	P	0.99	1	0.10%
832696000112	VaR	P	0.99	1	0.13%
813342000120	VaR	P	0.99	1	0.08%
494427000193	VaR	P	0.99	1	0.06%
222725000124	VaR	P	0.99	1	0.13%