Fitch Ratings – São Paulo – 1 de fevereiro de 2022

Fundo de Investimento em Direitos Creditórios de Transmissão Infinity DI (FIDC Infinity DI)

Sumário do Emissor

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Emissão	jan/2017
Classe dos Ativo(s)	Fluxo Futuro de Recebíveis
País	Brasil
Moeda	BRL

Emissão	Moeda	Montante Inicial	Rating Atual	Data	Ação	ISIN
Cotas Seniores - série única	BRL	690.000.000	PIFsf(bra)	20/jan/2022	PIF	BRDCDICTF005
Cotas Subordinadas	BRL	60.000.000	NA	-	-	

NA – Não Avaliada.
PIF - Paga por inteiro

Perspectiva	Observação	Tipo
		Positiva
		Negativa
		Indefinida
		Estável

Monitoramento

Últimas informações em: 31 de dezembro de 2021.

Composição dos Ativos

	Direitos Creditórios	Outros Ativos	Total Direitos Creditórios(% PL)	Patrimônio Líquido(PL)
31 jan 2017	691.932.480	60.143.667	92,02%	751.909.046
24 fev 2017	691.527.255	53.092.056	92,89%	744.466.635
31 mar 2017	693.317.249	46.206.821	93,77%	739.356.097
28 abr 2017	691.718.007	38.346.192	94,77%	729.893.064
31 mai 2017	692.406.407	33.856.980	95,36%	726.087.589
30 jun 2017	692.554.119	34.264.284	95,31%	726.638.796
31 jul 2017	692.184.226	33.841.526	95,36%	725.843.938
31 ago 2017	692.353.602	34.367.699	95,30%	726.534.285
29 set 2017	691.882.029	34.956.309	95,22%	726.645.867
31 out 2017	691.824.707	35.290.354	95,17%	726.921.468
30 nov 2017	691.998.401	36.020.262	95,08%	727.818.496
29 dez 2017	691.421.428	35.134.753	95,19%	726.351.315
31 jan 2018	691.658.617	35.718.353	95,12%	727.172.037
28 fev 2018	691.382.899	36.187.846	95,05%	727.360.146
29 mar 2018	691.581.431	36.134.346	95,06%	727.499.594
30 abr 2018	691.344.248	35.717.650	95,12%	726.844.967
30 mai 2018	691.568.543	36.269.537	95,05%	727.615.153
29 jun 2018	691.568.543	35.821.213	95,09%	727.248.227
31 jul 2018	691.568.543	35.759.815	95,11%	727.137.381
31 ago 2018	692.017.354	35.905.425	95,09%	727.732.715
28 set 2018	691.344.248	37.083.949	94,93%	728.256.236
31 out 2018	691.570.334	46.836.689	94,51%	731.709.909
30 nov 2018	691.570.334	58.939.254	94,43%	732.393.004
31 dez 2018	691.345.782	69.155.669	94,38%	732.515.096
31 jan 2019	679.757.727	56.020.650	94,27%	721.111.224
28 fev 2019	667.079.545	53.102.421	94,23%	707.897.411
31 mar 2019	655.539.519	54.205.007	94,10%	696.653.916
30 abr 2019	643.919.461	53.450.315	93,98%	685.142.556
31 mai 2019	633.613.198	56.137.479	93,88%	674.916.039
28 jun 2019	621.945.386	57.254.073	93,76%	663.350.840
31 jul 2019	612.247.214	61.472.418	93,64%	653.805.987
30 ago 2019	602.325.004	65.408.033	93,52%	644.028.334
30 set 2019	592.142.783	70.116.070	93,41%	633.948.098
31 out 2019	578.443.876	66.716.966	93,23%	620.417.737
30 nov 2019	563.822.370	66.691.227	93,06%	605.844.886
31 dez 2019	548.818.827	66.640.632	92,87%	590.945.337
31 jan 2020	534.153.890	68.801.593	92,68%	576.367.552

28 fev 2020	518.065.979	69.040.018	92,47%	560.268.004
31 mar 2020	502.544.280	71.768.233	92,24%	544.837.932
30 abr 2020	486.373.300	73.360.924	91,99%	528.711.688
29 mai 2020	469.692.925	74.985.802	91,72%	512.088.285
30 jun 2020	452.530.353	77.821.854	91,43%	494.961.514
31 jul 2020	434.923.559	79.826.139	91,11%	477.365.135
31 ago 2020	416.102.190	81.469.477	90,52%	459.660.941
30 set 2020	396.623.302	83.828.354	89,94%	440.973.353
31 out 2020	376.373.207	86.452.540	89,06%	422.588.730
30 nov 2020	355.124.425	87.859.961	87,38%	406.430.713
31 dez 2020	333.282.381	89.600.617	87,18%	382.302.280
31 jan 2021	310.626.086	90.829.125	86,12%	360.700.695
28 fev 2021	287.077.944	73.095.726	81,32%	353.037.905
31 mar 2021	263.433.075	93.108.090	79,77%	330.237.167
30 abr 2021	239.114.050	94.743.675	77,91%	306.912.870
31 mai 2021	214.492.965	96.595.493	75,60%	283.728.922
30 jun 2021	189.377.806	97.763.562	72,83%	260.030.777
31 jul 2021	163.775.065	94.471.544	69,63%	235.205.009
30 ago 2021	137.715.599	85.747.481	67,03%	205.444.219
30 set 2021	111.150.628	72.081.918	65,48%	169.748.185
29 out 2021	84.094.143	81.281.035	58,80%	143.021.942
30 nov 2021	56.567.813	53.341.102	68,84%	82.175.210
31 dez 2021	28.606.469	29.389.113	53,22%	53.756.243

Performance dos Direitos Creditórios

	Montante Total Arrecadado	Quantidade Mínima Mensal(QMM)	Índice mensal médio de cobertura do serviço da dívida DSCR(x)
31 jan 2017	0	36.202.077	-
24 fev 2017	43.665.839	7.572.267	5,77
31 mar 2017	47.989.661	7.182.296	6,68
28 abr 2017	47.385.290	8.337.006	5,68
31 mai 2017	61.951.973	7.593.330	8,16
30 jun 2017	48.365.811	7.097.737	6,81
31 jul 2017	54.554.171	7.246.597	7,53
31 ago 2017	42.627.120	7.246.597	5,88
29 set 2017	78.877.706	6.395.340	12,33
31 out 2017	83.726.143	5.861.502	14,28
30 nov 2017	75.358.020	5.320.316	14,16
29 dez 2017	91.156.037	5.709.477	15,97
31 jan 2018	90.964.018	5.187.822	17,53
28 fev 2018	90.995.551	4.711.242	19,31
29 mar 2018	92.327.200	4.820.452	19,15
30 abr 2018	92.324.645	5.284.195	17,47
30 mai 2018	92.970.649	4.691.019	19,82
29 jun 2018	93.182.801	4.916.336	18,95
31 jul 2018	91.995.729	5.141.725	17,89
31 ago 2018	94.423.441	4.916.336	19,21
28 set 2018	74.084.193	5.141.725	14,41
31 out 2018	70.050.994	4.916.336	14,25
30 nov 2018	72.633.484	10.949.139	6,63
31 dez 2018	75.252.597	16.282.612	4,62
31 jan 2019	78.778.622	16.702.157	4,72
28 fev 2019	70.465.279	17.274.296	4,08
31 mar 2019	68.899.149	15.833.239	4,35
30 abr 2019	75.378.833	16.633.753	4,53
31 mai 2019	74.306.510	15.224.543	4,88
28 jun 2019	76.220.672	17.462.031	4,36
31 jul 2019	71.172.972	16.397.604	4,34
30 ago 2019	73.465.955	17.822.269	3,96
30 set 2019	90.184.795	19.499.112	5,06
31 out 2019	85.131.777	14.014.935	4,37
30 nov 2019	78.733.451	17.631.828	4,47
31 dez 2019	81.104.981	17.867.067	4,54
31 jan 2020	79.577.141	19.721.826	4,03
28 fev 2020	77.781.677	18.667.949	4,17

31 mar 2020	65.328.308	20.772.252	3,14
30 abr 2020	73.603.315	19.936.730	3,69
29 mai 2020	74.111.892	20.152.775	3,68
30 jun 2020	76.204.374	21.725.564	3,51
31 jul 2020	78.223.532	21.275.516	3,68
31 ago 2020	82.426.136	21.892.442	3,77
30 set 2020	88.718.427	23.459.348	3,78
31 out 2020	88.644.643	24.231.738	3,66
30 nov 2020	88.321.209	23.851.934	3,70
31 dez 2020	84.129.931	24.569.626	3,42
31 jan 2021	84.457.972	24.764.058	3,41
28 fev 2021	82.745.135	25.524.686	3,24
31 mar 2021	88.006.304	26.209.554	3,36
30 abr 2021	89.074.048	26.875.336	3,31
31 mai 2021	87.886.951	27.289.801	3,22
30 jun 2021	87.699.908	27.398.621	3,20
31 jul 2021	86.192.257	22.979.810	3,75
30 ago 2021	85.550.376	17.952.105	4,77
30 set 2021	61.120.831	13.424.753	4,55
29 out 2021	60.702.308	8.883.202	6,83
30 nov 2021	59.991.015	27.681.386	2,17
31 dez 2021	72.528.991	4.170.425	17,39

Histórico das Classes
Cotas Seniores - Série Única

	Montante Inicial	Subscrição	(Amortização)	Saldo Final
31 jan 2017	0	690.000.000	0	691.932.480
24 fev 2017	691.932.480	0	-7.372.267	691.527.255
31 mar 2017	691.527.255	0	-6.705.744	693.317.249
28 abr 2017	693.317.249	0	-8.037.754	691.718.007
31 mai 2017	691.718.007	0	-6.897.735	692.406.407
30 jun 2017	692.406.407	0	-6.600.872	692.554.119
31 jul 2017	692.554.119	0	-7.046.596	692.184.226
31 ago 2017	692.184.226	0	-6.617.804	692.353.602
29 set 2017	692.353.602	0	-5.991.923	691.882.029
31 out 2017	691.882.029	0	-5.661.500	691.824.707
30 nov 2017	691.824.707	0	-4.832.410	691.998.401
29 dez 2017	691.998.401	0	-5.393.590	691.421.428
31 jan 2018	691.421.428	0	-4.987.822	691.658.617
28 fev 2018	691.658.617	0	-4.472.541	691.382.899
29 mar 2018	691.382.899	0	-4.620.451	691.581.431
30 abr 2018	691.581.431	0	-4.954.676	691.344.248
30 mai 2018	691.344.248	0	-4.491.019	691.568.543
29 jun 2018	691.568.543	0	-4.716.336	691.568.543
31 jul 2018	691.568.543	0	-4.941.724	691.568.543
31 ago 2018	691.568.543	0	-4.716.334	692.017.353
28 set 2018	692.017.353	0	-4.941.725	691.344.248
31 out 2018	691.344.248	0	-4.719.933	691.570.334
30 nov 2018	691.570.334	0	-4.270.654	691.570.334
31 dez 2018	691.570.334	0	-4.721.731	691.345.782
31 jan 2019	691.345.782	0	-16.502.157	679.757.727
28 fev 2019	679.757.727	0	-17.074.296	667.079.545
31 mar 2019	667.079.545	0	-15.633.239	655.539.519
30 abr 2019	655.539.519	0	-16.074.622	643.919.461
31 mai 2019	643.919.461	0	-14.879.688	633.613.198
28 jun 2019	633.613.198	0	-15.362.493	621.945.386
31 jul 2019	621.945.386	0	-14.531.503	612.247.216
30 ago 2019	612.247.216	0	-14.035.768	602.325.005
30 set 2019	602.325.005	0	-14.869.889	592.142.783
31 out 2019	592.142.783	0	-17.583.954	578.443.876
30 nov 2019	578.443.876	0	-17.701.813	563.822.370
31 dez 2019	563.822.370	0	-18.034.627	548.818.827
31 jan 2020	548.818.827	0	-17.645.504	534.153.890
28 fev 2020	534.153.890	0	-18.402.615	518.065.978
31 mar 2020	518.065.978	0	-18.155.971	502.544.280

30 abr 2020	502.544.280	0	-18.367.128	486.373.301
29 mai 2020	486.373.301	0	-18.583.170	469.692.926
30 jun 2020	469.692.926	0	-18.932.426	452.530.356
31 jul 2020	452.530.356	0	-19.278.195	434.923.559
31 ago 2020	434.923.559	0	-20.218.766	416.102.191
30 set 2020	416.102.191	0	-20.798.006	396.623.302
31 out 2020	396.623.302	0	-21.502.360	376.372.920
30 nov 2020	376.372.920	0	-22.383.683	355.124.370
31 dez 2020	355.124.370	0	-23.016.810	333.282.351
31 jan 2021	333.282.351	0	-23.654.108	310.625.580
28 fev 2021	310.625.580	0	-24.391.333	287.077.881
31 mar 2021	287.077.881	0	-24.702.560	263.433.071
30 abr 2021	263.433.071	0	-25.249.354	239.114.047
31 mai 2021	239.114.047	0	-25.618.602	214.492.962
30 jun 2021	214.492.962	0	-26.080.645	189.377.802
31 jul 2021	189.377.802	0	-26.554.024	163.775.060
30 ago 2021	163.775.060	0	-26.986.149	137.715.595
30 set 2021	137.715.595	0	-27.330.958	111.150.623
29 out 2021	111.150.623	0	-27.703.339	84.094.138
30 nov 2021	84.094.138	0	-28.090.182	56.567.808
31 dez 2021	56.567.808	0	-28.387.331	28.606.465

Emissão de Cotas

Informação Inicial – Cota Sênior - Série Única			
Montante Inicial	690.000.000	Índice de Referência	CDI
Carência (meses)	24	Rendimento esperado	CDI + 2,0% a.a.
Prazo Total (meses)	60		
Vencimento Final	jan-2022		
Moeda	BRL		

Partes da Transação			
		Rating de Curto Prazo	Rating de Longo Prazo
Emissor	FIDC Infinity DI	NA	NA
Cedente	Eletrosul Centrais Elétricas S.A.	NA	AA(bra)
Garantidor	Centrais Elétricas Brasileiras (Eletrobras)	NA	AA(bra)
Administrador	Caixa Econômica Federal	F1+(bra)	AA(bra)
Custodiante	CM Capital Markets CCTVM Ltda	NA	NA
Depositário	Banco de Investimentos Credit Suisse (Brasil) S.A.	F1+(bra)	AAA(bra)
Agente Centralizador	Caixa Econômica Federal	F1+(bra)	AA(bra)

NA – Não Avaliada.