Fitch Ratings – São Paulo – 14 de Agosto de 2023

Fundo de Investimento em Direitos Creditórios Imperium CCEAR (FIDC Imperium CCEAR)

Sumário do Emissor

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Emissão	Feb/2019
Classe dos Ativo(s)	Fluxo Futuro de Recebíveis
País	Brasil
Moeda	BRL

Emissão	Moeda	Montante Inicial	Rating Atual	Data	Ação	ISIN
Cotas Seniores	BRL	600,000,000	AAAsf(bra)	08/Nov/2022	Afirmado	BR00TZCTF007

NA – Não Avaliada.
exp – expected ou esperado.

Perspectiva	Observação	Tipo
		Positiva
		Negativa
		Indefinida
		Estável

Monitoramento

Últimas informações em: 30 de Junho de 2023

	Direitos Creditórios	Outros Ativos	Total Direitos Creditórios(% PL)	Patrimônio Líquido(PL)
28 Feb 2019	551,185,121	21,962,588	91.72%	600,957,872
29 Mar 2019	2,711,380,100	25,485,966	451.78%	600,159,539
30 Apr 2019	2,685,316,808	21,766,634	447.43%	600,159,539
31 May 2019	2,648,394,512	21,739,535	441.05%	600,478,745
28 Jun 2019	2,601,483,783	25,159,152	431.05%	603,519,644
31 Jul 2019	2,557,580,019	21,652,313	426.04%	600,319,121
30 Aug 2019	2,513,814,160	19,918,400	418.76%	600,294,884
30 Sep 2019	2,467,924,721	23,017,934	409.06%	603,314,300
31 Oct 2019	2,420,207,816	18,203,335	403.10%	600,405,874
28 Nov 2019	2,378,432,145	16,550,447	396.32%	600,123,022
31 Dec 2019	2,350,175,262	15,002,022	391.62%	600,110,734
31 Jan 2020	2,320,979,319	15,099,509	386.62%	600,332,263
28 Feb 2020	2,274,775,799	16,537,973	377.72%	602,243,089
31 Mar 2020	2,231,851,173	14,384,149	371.92%	600,092,191
30 Apr 2020	2,181,277,875	14,016,787	363.43%	600,184,397
29 May 2020	2,123,773,751	13,934,212	353.92%	600,073,515
30 Jun 2020	2,074,635,890	15,164,024	345.74%	600,054,702
31 Jul 2020	2,032,869,737	19,771,519	338.72%	600,164,121
31 Aug 2020	1,989,767,376	24,786,532	331.60%	600,048,401
30 Sep 2020	1,948,740,835	31,900,373	324.74%	600,096,805
31 Oct 2020	1,912,794,742	40,331,434	318.75%	600,096,805
30 Nov 2020	1,880,645,691	50,137,384	313.44%	600,000,000
31 Dec 2020	1,852,612,294	61,202,812	308.69%	600,145,214
31 Jan 2021	1,817,880,098	53,406,640	302.96%	600,048,000
28 Feb 2021	1,773,277,971	68,020,110	295.09%	600,920,279
31 Mar 2021	1,743,045,797	68,302,735	296.67%	587,531,700
30 Apr 2021	1,700,631,884	71,703,338	295.92%	574,688,822
31 May 2021	1,657,787,422	74,931,564	295.21%	561,560,461
30 Jun 2021	1,618,270,601	76,074,748	295.08%	548,411,104
31 Jul 2021	1,576,792,039	79,080,908	294.81%	534,846,377
31 Aug 2021	1,537,118,144	82,346,683	295.01%	521,032,123

30 Sep 2021	1,501,699,565	83,360,517	296.08%	507,199,398
31 Oct 2021	1,462,638,386	86,497,635	296.76%	492,875,684
30 Nov 2021	1,426,011,296	90,943,202	298.07%	478,411,115
31 Dec 2021	1,381,971,068	94,707,019	297.79%	464,082,107
31 Jan 2022	1,335,562,834	94,407,234	297.59%	448,788,363
28 Feb 2022	1,307,499,897	113,734,339	289.00%	452,422,526
31 Mar 2022	1,248,334,070	99,070,777	298.16%	418,672,762
30 Apr 2022	1,207,403,452	101,024,017	299.85%	402,670,125
31 May 2022	1,161,010,471	102,892,018	300.18%	386,777,393
30 Jun 2022	1,108,884,862	103,039,209	298.98%	370,892,541
29 Jul 2022	1,050,744,704	103,622,822	296.51%	354,367,575
31 Aug 2022	986,890,257	101,020,605	291.99%	337,990,478
30 Sep 2022	925,551,031	104,172,635	288.13%	321,232,109
30 Oct 2022	868,554,107	102,229,164	285.70%	304,006,659
30 Nov 2022	815,782,832	104,865,905	284.31%	286,934,514
30 Dec 2022	760,202,167	104,869,585	282.19%	269,395,289
30 Jan 2023	706,514,841	104,416,537	280.88%	251,537,896
28 Feb 2023	651,293,067	124,854,071	256.38%	254,032,991
30 Mar 2023	597,755,757	104,067,141	277.21%	215,634,444
30 Apr 2023	540,828,580	122,695,863	248.34%	217,773,400
31 May 2023	483,478,097	98,061,925	270.92%	178,455,608
30 Jun 2023	423,045,638	92,065,271	265.17%	159,534,869

Performance dos Direitos Creditórios

	Montante Transitado pela Conta Transitória	Quantidade Mínima Mensal(QMM)	Índice de Cobertura DSCR(x)
28 Feb 2019	-	-	-
29 Mar 2019	38,928,678	3,595,744	10.83
30 Apr 2019	50,859,835	3,323,416	15.30
31 May 2019	52,309,369	4,390,706	11.91
28 Jun 2019	41,871,087	3,451,915	12.13
31 Jul 2019	44,227,684	3,478,272	12.72
30 Aug 2019	39,918,598	3,403,680	11.73
30 Sep 2019	42,852,269	1,616,500	26.51
31 Oct 2019	43,787,280	3,166,413	13.83
28 Nov 2019	42,163,035	1,286,341	32.78
31 Dec 2019	44,587,679	1,197,996	37.22
31 Jan 2020	45,516,201	1,072,901	42.42
28 Feb 2020	45,493,208	2,426,554	18.75
31 Mar 2020	43,620,570	2,293,142	19.02
30 Apr 2020	44,120,922	1,535,878	28.73
29 May 2020	42,714,895	1,763,926	24.22
30 Jun 2020	40,330,033	2,773,315	14.54
31 Jul 2020	41,723,682	5,897,907	7.07
31 Aug 2020	41,806,857	6,315,274	6.62
30 Sep 2020	44,152,528	8,322,771	5.31
31 Oct 2020	44,269,078	9,719,993	4.55
30 Nov 2020	46,920,992	10,984,141	4.27
31 Dec 2020	46,722,223	12,016,997	3.89
31 Jan 2021	45,665,466	13,364,584	3.42
28 Feb 2021	49,818,021	14,717,073	3.39
31 Mar 2021	44,819,791	14,950,239	3.00
30 Apr 2021	48,059,332	17,721,289	2.71
31 May 2021	45,200,432	18,014,176	2.51
30 Jun 2021	45,120,177	15,969,755	2.83

31 Jul 2021	44,382,605	18,529,871	2.40
31 Aug 2021	45,018,493	19,323,931	2.33
30 Sep 2021	48,261,778	17,061,360	2.83
31 Oct 2021	49,204,235	19,873,799	2.48
30 Nov 2021	52,344,852	21,614,157	2.42
31 Dec 2021	50,016,774	21,455,327	2.33
31 Jan 2022	54,203,272	18,428,063	2.94
28 Feb 2022	54,831,963	21,755,104	2.52
31 Mar 2022	49,594,547	19,041,301	2.60
30 Apr 2022	54,849,183	21,051,152	2.61
31 May 2022	51,672,305	21,266,558	2.43
30 Jun 2022	51,745,989	19,264,601	2.69
29 Jul 2022	50,521,981	20,287,619	2.49
31 Aug 2022	51,068,787	20,311,869	2.51
30 Sep 2022	53,025,244	19,458,851	2.72
30 Oct 2022	53,687,753	19,545,911	2.75
30 Nov 2022	57,206,426	19,571,908	2.92
30 Dec 2022	56,998,732	19,545,911	2.92
30 Jan 2023	60,020,471	19,490,997	3.08
28 Feb 2023	63,122,861	19,506,033	3.24
30 Mar 2023	55,937,115	19,335,266	2.89
30 Apr 2023	60,612,107	17,730,290	3.42
31 May 2023	54,753,509	15,914,233	3.44
30 Jun 2023	54,178,598	13,919,558	3.89

Histórico das Classes
Cotas Seniores

	Montante Inicial	Rendimento do Período	Subscrição	(Amortização)	Saldo Final
28 Feb 2019	0	957,872	600,000,000	0	600,957,872
29 Mar 2019	600,957,872	3,042,304	0	-3,840,636	600,159,539
30 Apr 2019	600,159,539	3,359,212	0	-3,359,212	600,159,539
31 May 2019	600,159,539	3,518,027	0	-3,198,822	600,478,745
28 Jun 2019	600,478,745	6,560,543	0	-3,519,644	603,519,644
31 Jul 2019	603,519,644	158,690	0	-3,359,213	600,319,121
30 Aug 2019	600,319,121	3,264,047	0	-3,288,284	600,294,884
30 Sep 2019	600,294,884	6,333,716	0	-3,314,300	603,314,300
31 Oct 2019	603,314,300	-197,616	0	-2,710,810	600,405,874
28 Nov 2019	600,405,874	2,466,325	0	-2,749,177	600,123,022
31 Dec 2019	600,123,022	2,440,798	0	-2,453,086	600,110,734
31 Jan 2020	600,110,734	2,440,145	0	-2,218,617	600,332,263
28 Feb 2020	600,332,263	4,153,915	0	-2,243,089	602,243,089
31 Mar 2020	602,243,089	-38,077	0	-2,112,820	600,092,191
30 Apr 2020	600,092,191	1,846,259	0	-1,754,053	600,184,397
29 May 2020	600,184,397	1,547,171	0	-1,658,053	600,073,515
30 Jun 2020	600,073,515	1,394,910	0	-1,413,723	600,054,702
31 Jul 2020	600,054,702	1,259,251	0	-1,149,832	600,164,121
31 Aug 2020	600,164,121	1,042,662	0	-1,158,382	600,048,401
30 Sep 2020	600,048,401	1,017,382	0	-968,978	600,096,805
31 Oct 2020	600,096,805	1,017,233	0	-1,017,233	600,096,805
30 Nov 2020	600,096,805	968,910	0	-1,065,716	600,000,000
31 Dec 2020	600,000,000	1,065,493	0	-920,279	600,145,214
31 Jan 2021	600,145,214	968,502	0	-1,065,716	600,048,000
28 Feb 2021	600,048,000	1,841,034	0	-968,754	600,920,279
31 Mar 2021	600,920,279	293,508	0	-13,682,088	587,531,700
30 Apr 2021	587,531,700	1,334,349	0	-14,177,227	574,688,822
31 May 2021	574,688,822	1,657,859	0	-14,786,220	561,560,461

30 Jun 2021	561,560,461	1,844,152	0	-14,993,509	548,411,104
31 Jul 2021	548,411,104	2,101,084	0	-15,665,810	534,846,377
31 Aug 2021	534,846,377	2,446,860	0	-16,261,114	521,032,123
30 Sep 2021	521,032,123	2,457,996	0	-16,290,720	507,199,398
31 Oct 2021	507,199,398	2,626,599	0	-16,950,314	492,875,684
30 Nov 2021	492,875,684	3,118,468	0	-17,583,037	478,411,115
31 Dec 2021	478,411,115	3,925,759	0	-18,254,767	464,082,107
31 Jan 2022	464,082,107	3,664,136	0	-18,957,879	448,788,363
28 Feb 2022	448,788,363	22,812,955	0	-19,178,792	452,422,526
31 Mar 2022	452,422,526	-14,874,791	0	-18,874,973	418,672,762
30 Apr 2022	418,672,762	3,764,392	0	-19,767,029	402,670,125
31 May 2022	402,670,125	4,475,107	0	-20,367,839	386,777,393
30 Jun 2022	386,777,393	4,214,122	0	-20,098,975	370,892,541
29 Jul 2022	370,892,541	4,135,934	0	-20,660,900	354,367,575
31 Aug 2022	354,367,575	4,447,716	0	-20,824,813	337,990,478
30 Sep 2022	337,990,478	3,891,989	0	-20,650,358	321,232,109
30 Oct 2022	321,232,109	7,247,497	0	-24,472,947	304,006,659
30 Nov 2022	304,006,659	6,512,278	0	-23,584,423	286,934,514
30 Dec 2022	286,934,514	6,938,185	0	-24,477,409	269,395,289
30 Jan 2023	269,395,289	6,673,527	0	-24,530,921	251,537,896
28 Feb 2023	251,537,896	25,701,077	0	-23,205,982	254,032,991
30 Mar 2023	254,032,991	-15,069,554	0	-23,328,992	215,634,444
30 Apr 2023	215,634,444	25,545,757	0	-23,406,801	217,773,400
31 May 2023	217,773,400	-16,376,017	0	-22,941,774	178,455,608
30 Jun 2023	178,455,608	4,108,521	0	-23,029,260	159,534,869

Emissão de Cotas

Informação Inicial – Cota Sênior			
Montante Inicial	600,000,000	Índice de Referência	CDI
Carência (meses)	24	Rendimento esperado	108%
Prazo Total (meses)	60		
Vencimento Final	Feb-2024		
Moeda	BRL		

Partes da Transação			
		Rating de Curto Prazo	Rating de Longo Prazo
Emissor	FIDC Imperium CCEAR	-	-
Cedente	Furnas Centrais Elétricas S.A.	NA	NA
Administrador	BTG Pactual Serviços Financeiros S.A. DTVM	NA	NA
Custodiante	Banco BTG Pactual S.A.	F1+(bra)	AA(bra)
Agente Centralizador do FIDC	Banco BTG Pactual S.A.	F1+(bra)	AA(bra)
Domiciliador da Conta do FIDC	Banco BTG Pactual S.A.	F1+(bra)	AA(bra)
Gestor	BTG Pactual Asset Management S/A DTVM – RJ	NA	NA

NA – Não Avaliada.