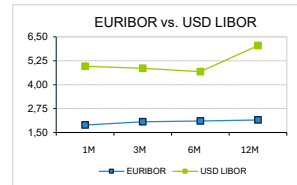


GRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

derivados.caixabi@caixabi.pt - 21 313 73 26

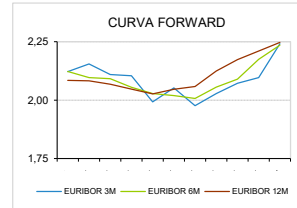
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	AST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,8900	-1	-2	1M	4,9602	0	-35	3,9588	-0,0750
3M	2,0660	3	6	3M	4,8537	0	-42	3,9337	-0,0400
6M	2,0990	-1	-1	6M	4,6821	-1	-45	3,8624	-0,0100
12M	2,1560	0	0	12M	6,0414	8	31	3,7483	0,0575

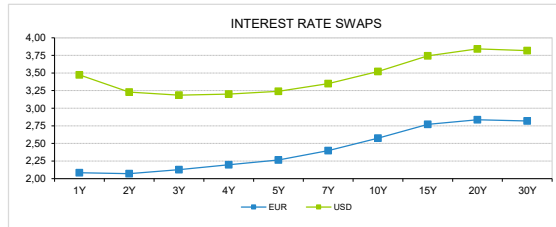


INTEREST RATE SWAPS					
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y
1Y	2,0840	0	-4	2,0576	2,4164
2Y	2,0708	0	-8	2,1516	2,4836
3Y	2,1278	0	-10	2,2380	2,5550
4Y	2,1975	0	-11	2,3135	2,6181
5Y	2,2650	1	-12	2,3866	2,6809
7Y	2,3980	1	-12	2,5210	2,7910
10Y	2,5740	2	-12	2,6880	2,9159
15Y	2,7715	2	-12	2,8520	2,9987
20Y	2,8361	2	-12	2,8892	2,9840
30Y	2,8191	3	-12	2,8532	2,9144

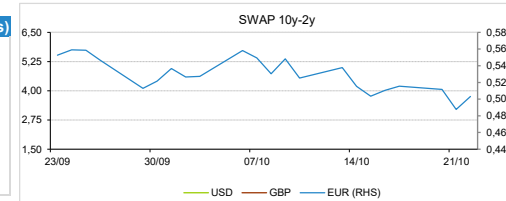
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	4,25
Reino Unido	4,00
Japão	0,50
Canadá	2,50
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,60
Índia	3,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,4740	1	-15	2,9720	3,2530	3,5795
2Y	3,2284	1	-12	3,0320	3,3290	3,6550
3Y	3,1855	2	-10	3,1030	3,4090	3,7270
4Y	3,2018	2	-8	3,1760	3,4860	3,7930
5Y	3,2401	3	-8	3,2515	3,5590	3,8530
7Y	3,3494	3	-8	3,3960	3,6890	3,9650
10Y	3,5205	3	-9	3,5835	3,8520	4,0730
15Y	3,7443	2	-10	3,7920	3,9770	4,1260
20Y	3,8426	2	-11	3,8650	3,9920	4,0870
30Y	3,8182	2	-11	3,8200	3,8850	3,9210

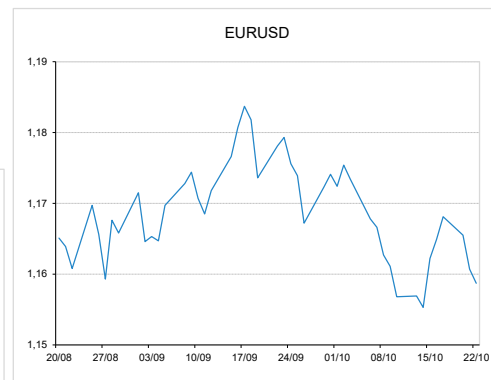
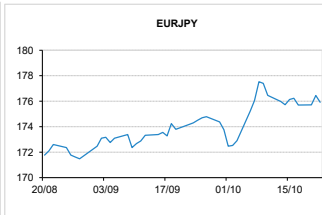
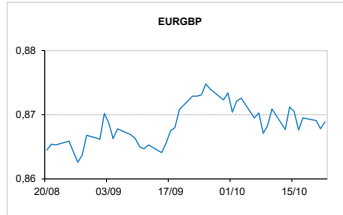


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	62,82	1,50	-3,15	OT 2Y	1,891	-0,01	-14,10
JETFUEL	696,00	6,75	-31,75	OT 5Y	2,282	0,00	-17,80
DIESEL	657,75	2,50	-50,50	OT 10Y	2,944	0,01	-21,40
COBRE	10.596,50	-68,00	634,50	BUND 10Y	2,548	0,68	-18,40
ZINCO	3.029,62	19,03	133,15	SCHATZ 2Y	2,274	-0,25	-10,60
OURO	4.040,66	-72,87	303,50	T-NOTE 10Y	4,300	0,54	-11,50
TRIGO	503,00	2,75	-7,75	T-NOTE 2Y	3,674	0,40	-9,40
LICENÇA C02	78,70	-0,88	2,49	GILT 10Y	4,823	-8,11	-36,60



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1587	-0,17%	-1,65%	1,1647	1,1694	1,1779
EUR/GBP	0,8689	-0,13%	0,46%	0,8734	0,8772	0,8848
EUR/JPY	175,92	0,30%	-0,99%	175,91	175,91	175,90
EUR/CHF	0,9242	-0,05%	1,23%	0,9189	0,9143	0,9048
EUR/BRL	6,2635	-0,14%	0,63%	6,4302	6,5927	6,9253
EUR/PLN	4,2259	0,42%	0,76%	4,2531	4,2764	4,3224



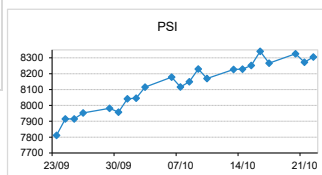
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1587	0,8689	175,92	0,9242	10,9108	7,4694	1,6236	1,78682	6,2635	11,6286
USD	0,8614	-	0,7488	151,9	0,7957	9,3969	6,4342	1,3995	1,5407	5,3946	10,0246

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,020	1,52	-5,82
BCP	0,755	-0,29	62,47
CORT. AMORIM	7,310	1,39	-9,19
CTT	6,910	0,88	27,96
EDP	4,448	-0,07	43,90
EDP R	13,240	-1,05	31,87
GALP	16,445	2,52	3,10
IBERSOL	10,000	-0,99	33,69
J MARTINS	20,340	0,30	10,24
MOTA ENGIL	5,780	0,43	98,35
NAVIGATOR	3,108	1,11	-13,43
NOS	3,750	0,81	14,13
REN	3,110	0,32	36,40
SEMAPA	17,700	0,11	24,82
SONAE SGPS	1,408	1,73	54,05
TEIX. DUARTE	0,652	0,93	725,32

MAIORES GANHOS/PERDAS	
Título	Varição %
GALP	2,52
SONAE SGP	1,73
ALTRI	1,52
CORT. AMOR	1,39
NAVIGATOR	1,11
EDP	-0,07
BCP	-0,29
IBERSOL	-0,99
EDP R	-1,05



ÍNDICE	LAST	Var. 1D	YTD %	MAX Anual	MIN Anual
PSI	8.305,43	0,40%	30,24%	8.350,58	6.194,45
CAC40	8.206,87	-0,63%	11,19%	8.271,48	6.763,76
ESTX 50 PR	5.639,21	-0,84%	15,18%	5.699,13	4.540,22
XTRA DAX	24.151,13	-0,74%	21,31%	24.771,34	18.489,91
S&P 500	6.715,37	-0,46%	13,98%	6.764,58	4.835,04
IBEX 35	15.781,60	0,09%	36,11%	15.894,20	11.295,00
NIKKEI 225	49.307,79	-0,02%	23,60%	49.945,95	30.792,74

