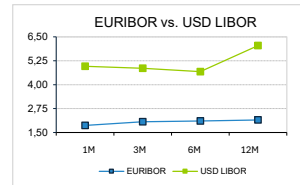


GRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

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

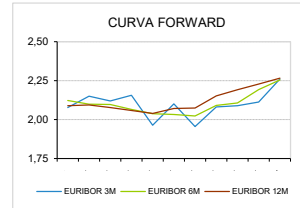
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	AST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,8700	-2	0	1M	4,9602	0	-35	3,9307	-0,0750
3M	2,0650	0	7	3M	4,8537	0	-42	3,8817	-0,0536
6M	2,0990	0	0	6M	4,6821	-1	-45	3,7902	0,0000
12M	2,1560	0	0	12M	6,0414	8	31	3,6576	0,0800

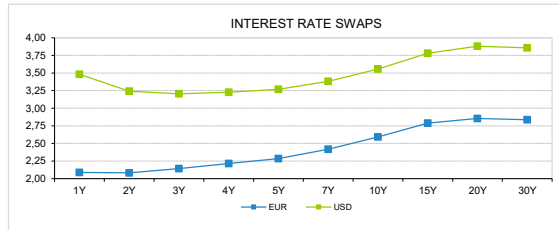


INTEREST RATE SWAPS					
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y
1Y	2,0894	0	-3	2,0756	2,4430
2Y	2,0824	1	-7	2,1703	2,5125
3Y	2,1421	1	-9	2,2590	2,5780
4Y	2,2148	2	-10	2,3380	2,6399
5Y	2,2854	3	-11	2,4090	2,7015
7Y	2,4168	2	-12	2,5410	2,8090
10Y	2,5920	2	-11	2,7050	2,9330
15Y	2,7890	2	-11	2,8690	3,0167
20Y	2,8550	2	-11	2,9080	3,0030
30Y	2,8373	2	-11	2,8709	2,9325

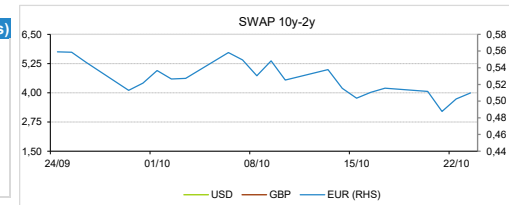
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	4,25
Reino Unido	4,00
Japão	0,50
Canadá	2,50
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,60
Índia	3,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,4819	1	-14	2,9920	3,2965	3,6240
2Y	3,2418	2	-11	3,0600	3,3725	3,7020
3Y	3,2042	3	-9	3,1360	3,4530	3,7730
4Y	3,2259	3	-7	3,2110	3,5310	3,8390
5Y	3,2686	4	-6	3,2880	3,6040	3,8960
7Y	3,3815	4	-6	3,4345	3,7320	4,0070
10Y	3,5554	4	-6	3,6220	3,8960	4,1220
15Y	3,7818	4	-7	3,8355	4,0260	4,1780
20Y	3,8806	4	-7	3,9120	4,0430	4,1390
30Y	3,8580	4	-7	3,8660	3,9340	3,9710

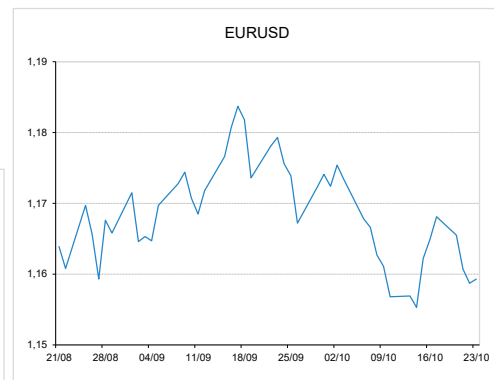
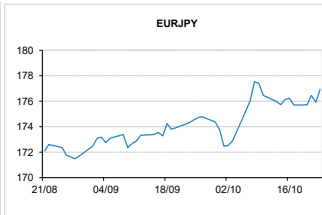
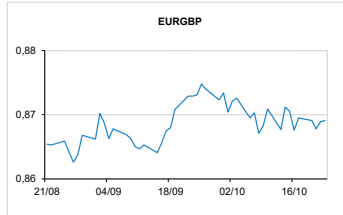


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	65,86	3,27	-1,11	OT 2Y	1,912	0,03	-12,20
JETFUEL	711,50	15,50	-15,75	OT 5Y	2,307	0,03	-15,70
DIESEL	672,75	15,00	-30,50	OT 10Y	2,970	0,03	-18,00
COBRE	10.658,50	39,50	690,50	BUND 10Y	2,566	1,46	-17,40
ZINCO	3.105,17	75,55	203,73	SCHATZ 2Y	2,294	1,72	-9,60
OURO	4.143,42	84,05	364,16	T-NOTE 10Y	4,328	3,95	-6,70
TRIGO	508,75	5,00	-11,75	T-NOTE 2Y	3,692	2,98	-7,00
LICENÇA C02	78,16	-0,30	1,37	GILT 10Y	4,832	1,06	-34,20



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1593	0,05%	-1,70%	1,1652	1,1699	1,1784
EUR/GBP	0,8691	-0,02%	0,44%	0,8736	0,8775	0,8850
EUR/JPY	176,94	-0,58%	-1,49%	176,93	176,93	176,92
EUR/CHF	0,9239	0,02%	1,19%	0,9187	0,9140	0,9046
EUR/BRL	6,2517	0,29%	-0,17%	6,4190	6,5806	6,9128
EUR/PLN	4,2295	0,09%	0,70%	4,2560	4,2798	4,3258



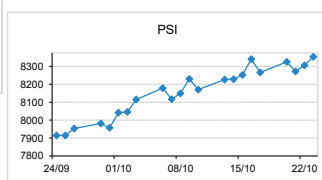
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1593	0,8691	176,94	0,9239	10,9098	7,4693	1,6249	1,78218	6,2517	11,5923
USD	0,8611	-	0,7506	152,62	0,7954	9,3873	6,4321	1,3989	1,5349	5,3834	9,9826

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,020	0,00	-5,82
BCP	0,755	-0,03	62,43
CORT. AMORIM	7,300	-0,14	-9,32
CTT	7,170	3,76	32,78
EDP	4,413	-0,79	42,77
EDP R	13,320	0,60	32,67
GALP	16,910	2,83	6,02
IBERSOL	10,050	0,50	34,36
J MARTINS	20,240	-0,49	9,70
MOTA ENGIL	5,880	1,73	101,78
NAVIGATOR	3,076	-1,03	-14,32
NOS	3,740	-0,27	13,82
REN	3,130	0,64	37,28
SEMAPA	18,140	2,49	27,93
SONAE SGPS	1,426	1,28	56,02
TEIX. DUARTE	0,670	2,76	748,10

MAIORES GANHOS/PERDAS	
Título	Variação %
CTT	3,76
GALP	2,83
TEIX. DUART	2,76
SEMAPA	2,49
MOTA ENGIL	1,73
CORT. AMOR	-0,14
NOS	-0,27
J MARTINS	-0,49
EDP	-0,79
NAVIGATOR	-1,03



ÍNDICE	LAST	Var. 1D	YTD %	MAX Anual	MIN Anual
PSI	8.353,59	0,58%	30,99%	8.350,58	6.194,45
CAC40	8.225,78	0,23%	11,45%	8.271,48	6.763,76
ESTX 50 PR	5.668,33	0,52%	15,78%	5.699,13	4.540,22
XTRA DAX	24.207,79	0,23%	21,59%	24.771,34	18.489,91
S&P 500	6.719,70	0,30%	14,24%	6.764,58	4.835,04
IBEX 35	15.792,20	0,07%	36,20%	15.894,20	11.295,00
NIKKEI 225	48.641,61	-1,35%	21,93%	49.945,95	30.792,74

