

GRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

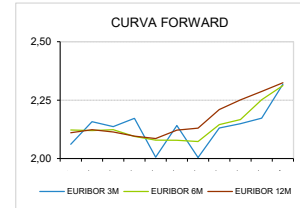
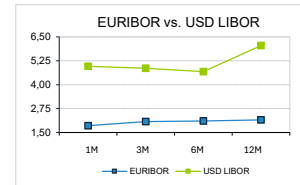
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

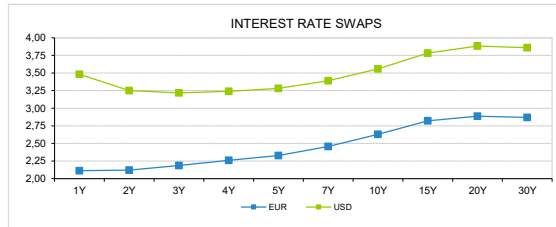
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	AST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,8570	-1	-3	1M	4,9602	0	-35	3,9251	-0,0500
3M	2,0720	1	8	3M	4,8537	0	-42	3,8774	-0,0550
6M	2,1040	1	0	6M	4,6821	-1	-45	3,7854	0,0100
12M	2,1590	0	-1	12M	6,0414	8	31	3,6551	0,0800

INTEREST RATE SWAPS					
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y
1Y	2,1130	2	-1	2,1270	2,4880
2Y	2,1203	3	-3	2,2253	2,5545
3Y	2,1871	4	-5	2,3120	2,6160
4Y	2,2596	4	-6	2,3870	2,6777
5Y	2,3287	4	-7	2,4543	2,7380
7Y	2,4575	4	-8	2,5820	2,8420
10Y	2,6286	3	-8	2,7424	2,9643
15Y	2,8223	3	-8	2,9031	3,0460
20Y	2,8868	3	-8	2,9398	3,0322
30Y	2,8690	3	-8	2,9027	2,9631

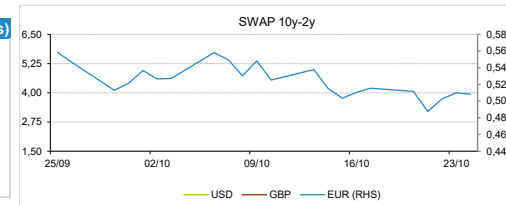
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	4,25
Reino Unido	4,00
Japão	0,50
Canadá	2,50
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,60
Índia	3,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,4817	0	-16	3,0140	3,3110	3,6320
2Y	3,2510	0	-12	3,0820	3,3860	3,7040
3Y	3,2180	1	-9	3,1550	3,4650	3,7730
4Y	3,2397	1	-7	3,2280	3,5395	3,8390
5Y	3,2807	1	-6	3,3030	3,6100	3,8990
7Y	3,3903	0	-6	3,4450	3,7390	4,0060
10Y	3,5596	0	-6	3,6300	3,8990	4,1205
15Y	3,7842	0	-6	3,8410	4,0290	4,1780
20Y	3,8830	0	-6	3,9165	4,0450	4,1390
30Y	3,8599	0	-7	3,8700	3,9365	3,9720

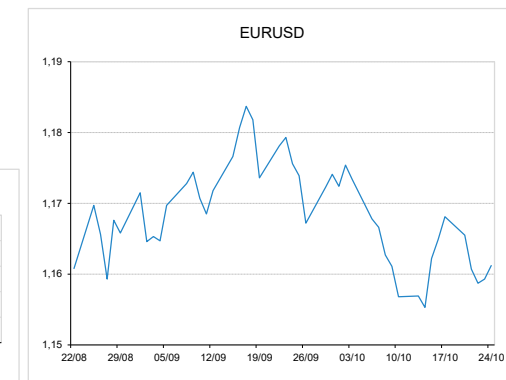
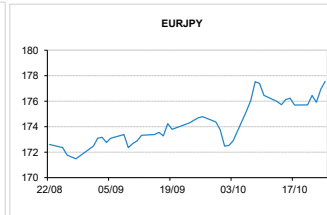
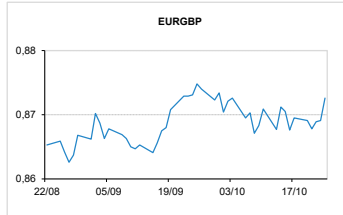


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	66,67	0,68	-1,79	OT 2Y	1,947	0,04	-9,30
JETFUEL	752,00	40,50	8,00	OT 5Y	2,356	0,05	-11,00
DIESEL	722,75	50,00	-0,50	OT 10Y	3,013	0,04	-14,40
COBRE	10.817,00	191,50	880,00	BUND 10Y	2,611	4,69	-12,80
ZINCO	3.071,80	-33,37	175,97	SCHATZ 2Y	2,336	4,42	-5,10
OURO	4.122,61	-10,48	386,78	T-NOTE 10Y	4,328	0,36	-9,20
TRIGO	514,00	1,00	-5,50	T-NOTE 2Y	3,704	0,20	-8,60
LICENÇA C02	78,34	-0,10	2,32	GILT 10Y	4,843	2,25	-30,60



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1612	0,16%	-1,22%	1,1670	1,1717	1,1800
EUR/GBP	0,8726	-0,40%	0,06%	0,8771	0,8810	0,8884
EUR/JPY	177,55	-0,34%	-1,71%	177,54	177,54	177,53
EUR/CHF	0,9251	-0,13%	0,88%	0,9199	0,9151	0,9055
EUR/BRL	6,262	-0,16%	-0,11%	6,4301	6,5920	6,9206
EUR/PLN	4,2467	-0,40%	0,48%	4,2732	4,2967	4,3421



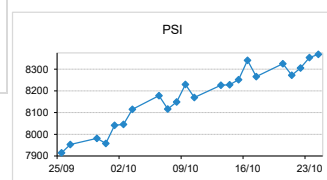
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1612	0,8726	177,55	0,9251	10,9219	7,4697	1,6289	1,7861	6,2620	11,6410
USD	0,8603	-	0,752	152,775	0,7954	9,3979	6,4260	1,4029	1,5388	5,3875	10,0166

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,060	0,80	-5,07
BCP	0,759	0,61	63,42
CORT. AMORIM	7,360	0,82	-8,57
CTT	7,270	1,39	34,63
EDP	4,398	-0,34	42,28
EDP R	13,310	-0,08	32,57
GALP	16,865	-0,27	5,74
IBERSOL	10,100	0,50	35,03
J MARTINS	20,280	0,20	9,92
MOTA ENGIL	5,955	1,28	104,36
NAVIGATOR	3,064	-0,39	-14,65
NOS	3,740	0,00	13,82
REN	3,130	0,00	37,28
SEMAPA	18,000	-0,77	26,94
SONAE SGPS	1,438	0,84	57,33
TEIX. DUARTE	0,674	0,60	753,16

MAIORES GANHOS/PERDAS	
Título	Variação %
CTT	1,39
MOTA ENGIL	1,28
SONAE SGP	0,84
CORT. AMOR	0,82
ALTRI	0,80
EDP R	-0,08
GALP	-0,27
EDP	-0,34
NAVIGATOR	-0,39
SEMAPA	-0,77



ÍNDICE	LAST	Var. 1D	YTD %	MAX Anual	MIN Anual
PSI	8.368,14	0,17%	31,22%	8.381,56	6.194,45
CAC40	8.218,32	-0,09%	11,35%	8.271,48	6.763,76
ESTX 50 PR	5.672,83	0,08%	15,87%	5.699,13	4.540,22
XTRA DAX	24.243,97	0,15%	21,77%	24.771,34	18.489,91
S&P 500	6.803,98	1,00%	15,71%	6.764,58	4.835,04
IBEX 35	15.857,40	0,41%	36,76%	15.894,20	11.295,00
NIKKEI 225	49.299,65	1,35%	23,57%	49.945,95	30.792,74

