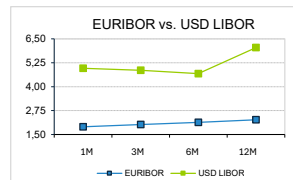


GRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

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

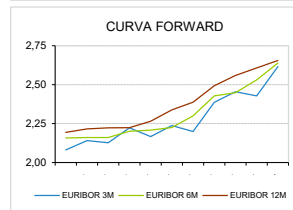
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	AST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9030	-1	-2	1M	4,9602	0	-35	3,7342	-0,0800
3M	2,0220	2	-3	3M	4,8537	0	-42	3,7317	-0,0093
6M	2,1340	1	1	6M	4,6821	-1	-45	3,6647	0,0700
12M	2,2690	0	5	12M	6,0414	8	31	3,5630	0,1950

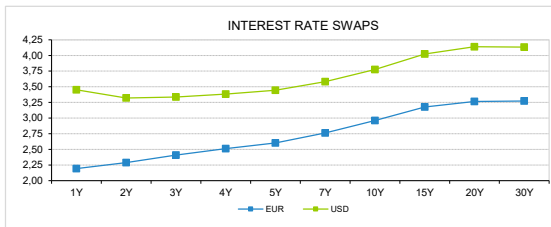


INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,1924	0	6	2,3890	2,8410	3,1300
2Y	2,2893	0	13	2,5220	2,9130	3,2000
3Y	2,4091	0	17	2,6250	2,9840	3,2660
4Y	2,5124	0	19	2,7120	3,0524	3,3230
5Y	2,6025	0	20	2,7910	3,1200	3,3720
7Y	2,7620	0	21	2,9360	3,2320	3,4550
10Y	2,9601	0	22	3,1100	3,3580	3,5350
15Y	3,1761	0	22	3,2864	3,4580	3,5650
20Y	3,2651	0	22	3,3440	3,4625	3,5280
30Y	3,2721	-1	22	3,3260	3,4020	3,4416

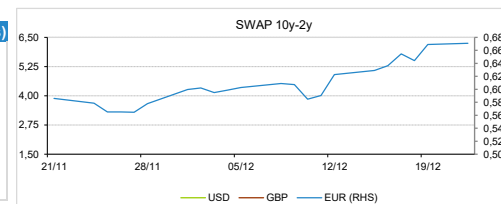
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	3,75
Reino Unido	3,75
Japão	0,75
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,60
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,4510	1	-8	3,1830	3,5370	3,8930
2Y	3,3203	1	3	3,2770	3,6200	3,9790
3Y	3,3370	2	9	3,3600	3,7075	4,0450
4Y	3,3838	2	12	3,4410	3,7930	4,1110
5Y	3,4441	2	14	3,5250	3,8650	4,1760
7Y	3,5819	1	16	3,6810	4,0020	4,2930
10Y	3,7746	1	16	3,8780	4,1750	4,4160
15Y	4,0243	1	17	4,1070	4,3180	4,4850
20Y	4,1394	1	18	4,1940	4,3430	4,4520
30Y	4,1340	0	19	4,1610	4,2440	4,2920

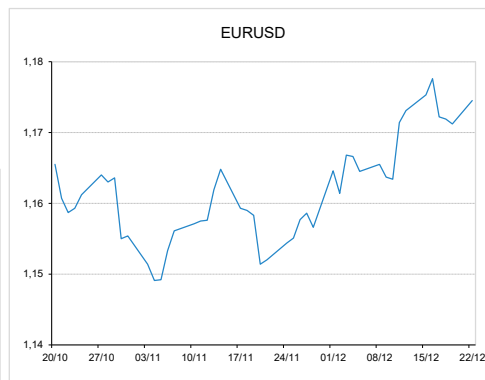
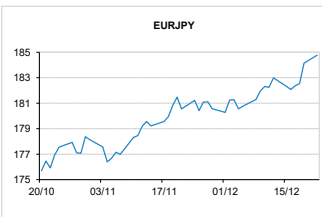
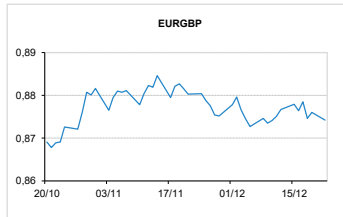


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	61,90	1,43	-0,04	OT 2Y	2,112	0,00	14,30
JETFUEL	685,50	0,75	-128,25	OT 5Y	2,532	0,00	14,20
DIESEL	618,50	-5,00	-194,00	OT 10Y	3,195	0,01	13,70
COBRE	11.870,50	103,50	1.129,00	BUND 10Y	2,848	0,60	18,10
ZINCO	3.060,39	5,49	69,68	SCHATZ 2Y	2,510	-0,25	13,00
OURO	4.440,85	101,97	347,72	T-NOTE 10Y	4,451	1,27	4,90
TRIGO	514,75	5,00	-25,00	T-NOTE 2Y	3,716	1,59	0,60
LICENÇA C02	87,48	0,43	4,93	GILT 10Y	5,200	2,88	-6,30



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1745	0,28%	1,74%	1,1796	1,1842	1,1919
EUR/GBP	0,8742	0,21%	0,71%	0,8782	0,8819	0,8885
EUR/JPY	184,77	-0,34%	-1,92%	184,76	184,76	184,75
EUR/CHF	0,9313	0,03%	0,02%	0,9263	0,9213	0,9116
EUR/BRL	6,5608	-0,96%	-5,26%	6,7259	6,8987	7,2324
EUR/PLN	4,2191	-0,29%	0,41%	4,2398	4,2586	4,2931



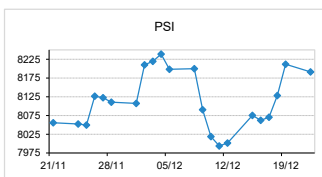
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1745	0,8742	184,77	0,9313	10,8519	7,4702	1,6156	1,766	6,5608	11,8829
USD	0,8502	-	0,7434	156,98	0,7925	9,2266	6,3493	1,3742	1,5024	5,5586	10,1094

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,385	-0,57	-17,73
BCP	0,893	-0,38	92,08
CORT. AMORIM	6,610	0,61	-17,89
CTT	7,400	-0,40	37,04
EDP	3,857	-0,08	24,78
EDP R	11,790	-0,92	17,43
GALP	14,395	1,37	-9,75
IBERSOL	9,900	0,00	32,35
J MARTINS	20,240	-0,10	9,70
MOTA ENGIL	5,160	0,68	77,08
NAVIGATOR	3,072	-0,58	-14,43
NOS	3,995	0,50	21,58
REN	3,175	-1,09	39,25
SEMAPA	20,700	0,73	45,98
SONAE SGPS	1,608	-0,99	75,93
TEIX. DUARTE	0,662	-0,90	737,97

MAIORES GANHOS/PERDAS	
Título	Varição %
GALP	1,37
SEMAPA	0,73
MOTA ENGIL	0,68
CORT. AMORIM	0,61
NOS	0,50
NAVIGATOR	-0,58
TEIX. DUARTE	-0,90
EDP R	-0,92
SONAE SGPS	-0,99
REN	-1,09



ÍNDICE	LAST	Var. 1D	YTD %	MAX Anual	MIN Anual
PSI	8.191,21	-0,25%	28,44%	8.506,58	6.194,45
CAC40	8.121,07	-0,37%	10,03%	8.314,23	6.763,76
ESTX 50 PR	5.743,69	-0,29%	17,31%	5.818,07	4.540,22
XTRA DAX	24.283,97	-0,02%	21,97%	24.771,34	18.489,91
S&P 500	6.877,22	0,64%	16,94%	6.920,34	4.835,04
IBEX 35	17.158,00	-0,07%	47,98%	17.218,30	11.399,10
NIKKEI 225	50.402,39	1,81%	26,34%	52.636,87	30.792,74

