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Apêndice - Dados das séries financeiras

Neste apêndice estão expostas as séries das variáveis financeiras utilizadas no trabalho.

	CDI(%)	Ibovespa(%)	IGP-M(%)	Swap(%)
<i>Jan/2000</i>	1.44	-4.11	1.24	1.54
<i>Fev/2000</i>	1.44	7.81	0.35	1.49
<i>Mar/2000</i>	1.44	0.91	0.15	1.44
<i>Abr/2000</i>	1.28	-12.81	0.23	1.33
<i>Mai/2000</i>	1.42	-3.74	0.31	1.56
<i>Jun/2000</i>	1.39	11.84	0.85	1.44
<i>Jul/2000</i>	1.30	-1.63	1.57	1.36
<i>Ago/2000</i>	1.39	5.42	2.39	1.42
<i>Set/2000</i>	1.22	-8.17	1.16	1.24
<i>Out/2000</i>	1.28	-6.66	0.38	1.32
<i>Nov/2000</i>	1.22	-10.63	0.29	1.30
<i>Dez/2000</i>	1.19	14.84	0.63	1.24
<i>Jan/2001</i>	1.26	15.81	0.62	1.27
<i>Fev/2001</i>	1.01	-10.08	0.23	1.03
<i>Mar/2001</i>	1.25	-9.14	0.56	1.41
<i>Abr/2001</i>	1.18	3.32	1	1.48
<i>Mai/2001</i>	1.33	-1.8	0.86	1.69
<i>Jun/2001</i>	1.27	-0.61	0.98	1.52
<i>Jul/2001</i>	1.50	-5.53	1.48	1.96
<i>Ago/2001</i>	1.60	-6.65	1.38	1.96
<i>Set/2001</i>	1.32	-17.17	0.31	1.62
<i>Out/2001</i>	1.53	6.85	1.18	1.86
<i>Nov/2001</i>	1.39	13.79	1.1	1.50
<i>Dez/2001</i>	1.39	4.47	0.22	1.47
Fonte	BCB-DEPEC	Bovespa	FGV	BM&F

Tabela 7.1: Séries financeiras nos anos de 2000 e 2001.

	CDI(%)	Ibovespa(%)	IGP-M(%)	Swap(%)
<i>Jan/2002</i>	1.53	-5.83	0.36	1.56
<i>Fev/2002</i>	1.25	10.31	0.06	1.25
<i>Mar/2002</i>	1.37	-5.55	0.09	1.34
<i>Abr/2002</i>	1.48	-1.28	0.56	1.50
<i>Mai/2002</i>	1.40	-1.71	0.83	1.45
<i>Jun/2002</i>	1.31	-13.39	1.54	1.59
<i>Jul/2002</i>	1.53	-12.36	1.95	1.96
<i>Ago/2002</i>	1.44	6.35	2.32	1.87
<i>Set/2002</i>	1.38	-16.95	2.4	1.74
<i>Out/2002</i>	1.64	17.92	3.87	2.08
<i>Nov/2002</i>	1.53	3.35	5.19	1.90
<i>Dez/2002</i>	1.73	7.23	3.75	2.07
<i>Jan/2003</i>	1.97	-2.9	2.33	2.05
<i>Fev/2003</i>	1.83	-6.04	2.28	1.99
<i>Mar/2003</i>	1.77	9.66	1.53	1.83
<i>Abr/2003</i>	1.87	11.38	0.92	1.80
<i>Mai/2003</i>	1.96	6.89	-0.26	1.83
<i>Jun/2003</i>	1.85	-3.35	-1	1.69
<i>Jul/2003</i>	2.08	4.62	-0.42	1.83
<i>Ago/2003</i>	1.76	11.81	0.38	1.60
<i>Set/2003</i>	1.67	5.51	1.18	1.50
<i>Out/2003</i>	1.63	12.32	0.38	1.50
<i>Nov/2003</i>	1.34	12.24	0.49	1.25
<i>Dez/2003</i>	1.37	10.17	0.61	1.28
Fonte	BCB-DEPEC	Bovespa	FGV	BM&F

Tabela 7.2: Séries financeiras nos anos de 2002 e 2003.

	CDI(%)	Ibovespa(%)	IGP-M(%)	Swap(%)
<i>Jan/2004</i>	1.26	-1.73	0.88	1.21
<i>Fev/2004</i>	1.08	-0.44	0.69	1.05
<i>Mar/2004</i>	1.37	1.78	1.13	1.33
<i>Abr/2004</i>	1.17	-11.45	1.21	1.14
<i>Mai/2004</i>	1.22	-0.32	1.31	1.30
<i>Jun/2004</i>	1.22	8.21	1.38	1.31
<i>Jul/2004</i>	1.28	5.62	1.31	1.34
<i>Ago/2004</i>	1.29	2.09	1.22	1.38
<i>Set/2004</i>	1.24	1.94	0.69	1.33
<i>Out/2004</i>	1.21	-0.83	0.39	1.28
<i>Nov/2004</i>	1.25	9.01	0.82	1.32
<i>Dez/2004</i>	1.48	4.25	0.74	1.52
<i>Jan/2005</i>	1.38	-7.05	0.39	1.44
<i>Fev/2005</i>	1.22	15.56	0.3	1.26
<i>Mar/2005</i>	1.52	-5.43	0.85	1.55
<i>Abr/2005</i>	1.41	-6.64	0.86	1.43
<i>Mai/2005</i>	1.50	1.47	-0.22	1.50
<i>Jun/2005</i>	1.58	-0.62	-0.44	1.56
<i>Jul/2005</i>	1.51	3.96	-0.34	1.46
<i>Ago/2005</i>	1.65	7.69	-0.65	1.58
<i>Set/2005</i>	1.50	12.62	-0.53	1.43
<i>Out/2005</i>	1.40	-4.4	0.6	1.34
<i>Nov/2005</i>	1.38	5.71	0.4	1.29
<i>Dez/2005</i>	1.47	4.82	-0.01	1.38
Fonte	BCB-DEPEC	Bovespa	FGV	BM&F

Tabela 7.3: Séries financeiras nos anos de 2004 e 2005.