

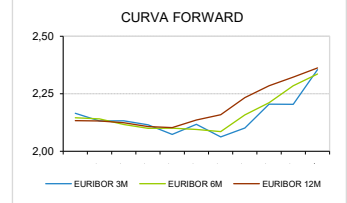
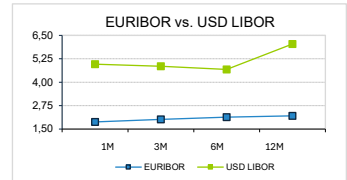
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

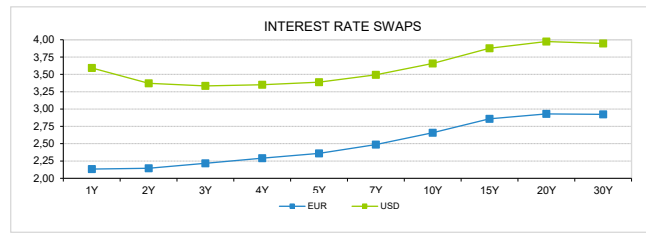
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,8810	-3	-6	1M	4,9602	0	-35	3,9051	-0,0800
3M	2,0140	-1	-1	3M	4,8537	0	-42	3,8624	-0,0300
6M	2,1340	-1	4	6M	4,6821	-1	-45	3,7626	0,0100
12M	2,2060	1	-2	12M	6,0414	8	31	3,6337	0,1075

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,1335	-1	1	2,1576	2,5225	2,7750
2Y	2,1461	-1	0	2,2579	2,5875	2,8375
3Y	2,2158	-1	-1	2,3450	2,6500	2,8960
4Y	2,2900	-1	-2	2,4190	2,7083	2,9500
5Y	2,3594	-1	-3	2,4864	2,7687	2,9986
7Y	2,4878	-1	-4	2,6130	2,8720	3,0850
10Y	2,6582	-1	-5	2,7743	2,9990	3,1644
15Y	2,8580	-1	-4	2,9421	3,0900	3,1805
20Y	2,9297	-1	-3	2,9859	3,0843	3,1383
30Y	2,9234	0	-3	2,9600	3,0240	3,0570

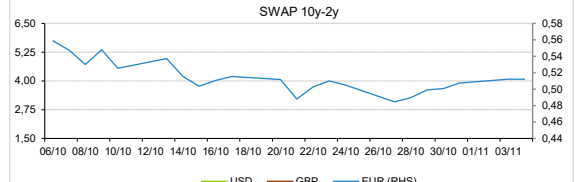
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	4,00
Reino Unido	4,00
Japão	0,50
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,60
Índia	3,25



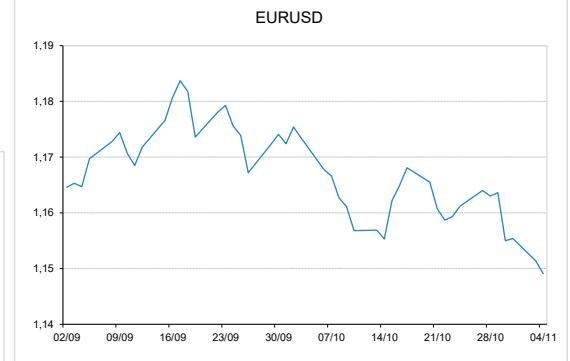
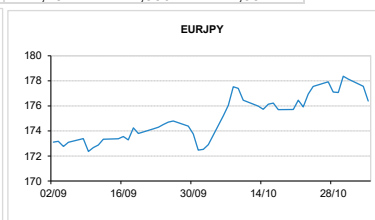
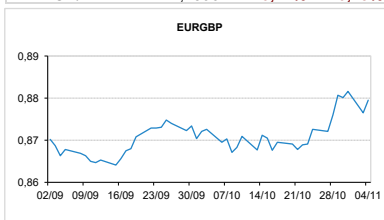
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,5934	-2	-1	3,1430	3,4060	3,7285
2Y	3,3713	-2	0	3,1970	3,4770	3,7990
3Y	3,3338	-2	1	3,2640	3,5580	3,8615
4Y	3,3505	-2	1	3,3320	3,6320	3,9230
5Y	3,3881	-2	1	3,4060	3,6990	3,9830
7Y	3,4951	-2	0	3,5430	3,8240	4,0960
10Y	3,6581	-3	-1	3,7240	3,9870	4,2060
15Y	3,8781	-3	-1	3,9300	4,1130	4,2610
20Y	3,9743	-3	-1	4,0030	4,1265	4,2190
30Y	3,9474	-2	-1	3,9520	4,0140	4,0480



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	64,47	-0,42	0,31	OT 2Y	1,946	-0,01	-7,80
JETFUEL	768,75	5,25	51,00	OT 5Y	2,353	-0,01	-6,60
DIESEL	740,50	4,25	59,25	OT 10Y	3,009	-0,01	-8,20
COBRE	10.819,00	-32,50	139,50	BUND 10Y	2,635	-1,28	-5,70
ZINCO	3.211,71	86,73	159,13	SCHATZ 2Y	2,355	-0,74	-2,70
OURO	3.966,15	-35,27	5,17	T-NOTE 10Y	4,404	-1,45	-1,50
TRIGO	541,50	-2,00	26,25	T-NOTE 2Y	3,812	-1,99	4,00
LICENÇA C02	82,18	0,98	3,02	GILT 10Y	4,819	-2,52	-35,20


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1491	-0,20%	-1,60%	1,1549	1,1599	1,1689
EUR/GBP	0,8795	-0,34%	-1,14%	0,8839	0,8878	0,8953
EUR/JPY	176,39	0,67%	-0,66%	176,38	176,38	176,37
EUR/CHF	0,9297	0,12%	0,15%	0,9245	0,9198	0,9101
EUR/BRL	6,1885	-0,27%	0,52%	6,3571	6,5112	6,8371
EUR/PLN	4,2590	-0,12%	-0,13%	4,2842	4,3067	4,3512


FIXINGS CONTRA USD e EUR

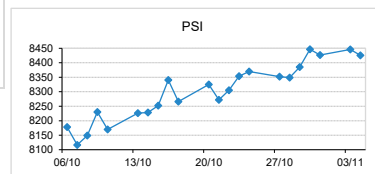
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1491	0,8795	176,39	0,9297	10,9936	7,4648	1,6178	1,76785	6,1885	11,7209
USD	0,8702	-	0,7665	153,38	0,8092	9,5571	6,4961	1,4081	1,5382	5,3814	10,1932

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,890	0,20	-8,26
BCP	0,770	0,84	65,78
CORT. AMORIM	6,890	-5,87	-14,41
CTT	7,110	-0,28	31,67
EDP	4,364	0,93	41,18
EDP R	12,950	0,08	28,98
GALP	17,600	-0,79	10,34
IBERSOL	10,050	0,00	34,36
J MARTINS	21,980	-1,26	19,13
MOTA ENGIL	5,800	-1,61	99,04
NAVIGATOR	3,012	-0,20	-16,10
NOS	3,675	-1,34	11,85
REN	3,315	0,76	45,39
SEMAPA	17,920	0,45	26,38
SONAE SGPS	1,398	-1,27	52,95
TEIX. DUARTE	0,678	-1,45	758,23

MAIORES GANHOS/PERDAS

Título	Variação %
EDP	0,93
BCP	0,84
REN	0,76
SEMAPA	0,45
ALTRI	0,20
SONAE SGPS	-1,27
NOS	-1,34
TEIX. DUARTE	-1,45
MOTA ENGIL	-1,61
CORT. AMORI	-5,87



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	8.425,88	-0,24%	32,12%	8.481,92	6.194,45
CAC40	8.067,53	-0,52%	9,31%	8.271,48	6.763,76
ESTX 50 PR	5.660,20	-0,34%	15,61%	5.734,28	4.540,22
XTRA DAX	23.949,11	-0,76%	20,29%	24.771,34	18.489,91
S&P 500	6.804,58	-0,70%	15,69%	6.920,34	4.835,04
IBEX 35	16.036,40	0,00%	38,30%	16.210,50	11.295,00
NIKKEI 225	51.497,20	-1,74%	29,08%	52.636,87	30.792,74

