

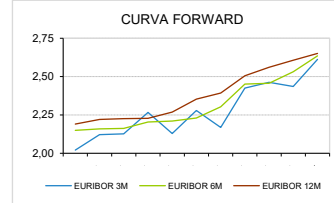
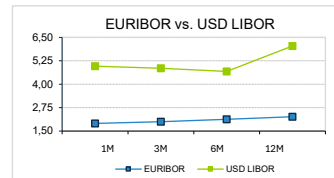
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

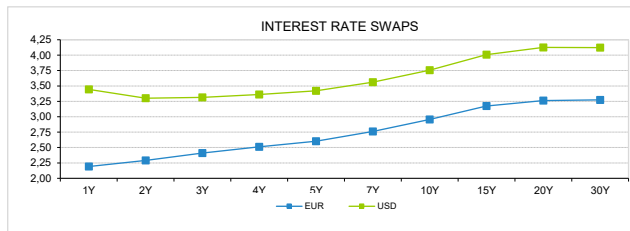
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9080	-1	-1	1M	4,9602	0	-35	3,7335	-0,0850
3M	2,0020	-3	-6	3M	4,8537	0	-42	3,7107	-0,0347
6M	2,1260	-1	-2	6M	4,6821	-1	-45	3,6273	0,0700
12M	2,2660	0	4	12M	6,0414	8	31	3,5192	0,1600

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,1915	0	4	2,3913	2,8398	3,1248
2Y	2,2907	1	11	2,5205	2,9122	3,1950
3Y	2,4091	2	14	2,6240	2,9820	3,2610
4Y	2,5118	2	16	2,7110	3,0500	3,3170
5Y	2,6015	3	17	2,7890	3,1160	3,3660
7Y	2,7600	3	18	2,9340	3,2280	3,4510
10Y	2,9570	3	19	3,1060	3,3550	3,5310
15Y	3,1730	4	19	3,2831	3,4550	3,5610
20Y	3,2620	3	20	3,3418	3,4613	3,5286
30Y	3,2740	3	20	3,3283	3,4064	3,4450

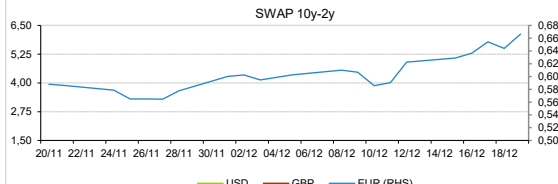
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	3,75
Reino Unido	3,75
Japão	0,75
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,60
Índia	3,00



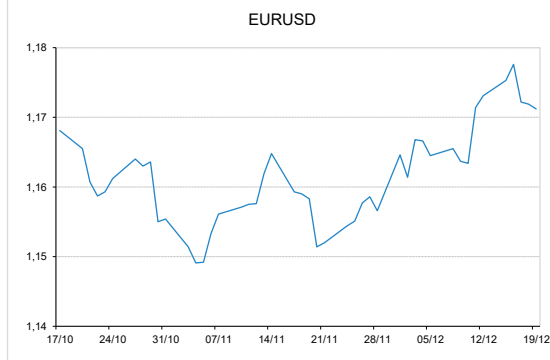
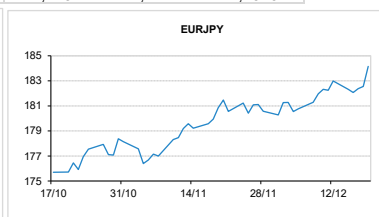
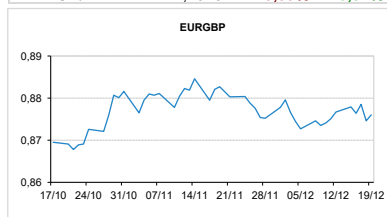
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,4444	1	-15	3,1545	3,5150	3,8830
2Y	3,3007	1	-7	3,2440	3,6025	3,9610
3Y	3,3132	2	-2	3,3300	3,6930	4,0310
4Y	3,3604	2	1	3,4150	3,7760	4,0960
5Y	3,4216	2	3	3,5020	3,8500	4,1610
7Y	3,5614	2	5	3,6590	3,9860	4,2790
10Y	3,7562	2	6	3,8590	4,1620	4,4070
15Y	4,0088	1	8	4,0930	4,3090	4,4770
20Y	4,1258	1	9	4,1820	4,3340	4,4460
30Y	4,1225	1	10	4,1490	4,2340	4,2830



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	60,26	0,44	-2,74	OT 2Y	2,116	0,01	15,70
JETFUEL	684,75	-2,00	-144,25	OT 5Y	2,529	0,03	14,70
DIESEL	623,50	-2,75	-188,75	OT 10Y	3,186	0,05	13,90
COBRE	11.727,00	41,00	1.058,50	BUND 10Y	2,851	5,00	19,00
ZINCO	3.054,90	-14,23	59,66	SCHATZ 2Y	2,518	2,22	14,30
OURO	4.347,89	15,27	269,91	T-NOTE 10Y	4,433	2,36	1,10
TRIGO	507,75	0,00	-41,75	T-NOTE 2Y	3,700	2,39	-5,20
LICENÇA C02	87,19	0,71	4,37	GILT 10Y	5,184	7,51	-12,10


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1712	-0,06%	1,11%	1,1763	1,1809	1,1884
EUR/GBP	0,876	-0,16%	0,76%	0,8800	0,8838	0,8904
EUR/JPY	184,15	-0,87%	-1,79%	184,14	184,14	184,13
EUR/CHF	0,9320	-0,12%	-0,29%	0,9270	0,9220	0,9122
EUR/BRL	6,4545	0,29%	-4,73%	6,6184	6,7878	7,1141
EUR/PLN	4,2073	-0,09%	0,51%	4,2282	4,2472	4,2818


FIXINGS CONTRA USD e EUR

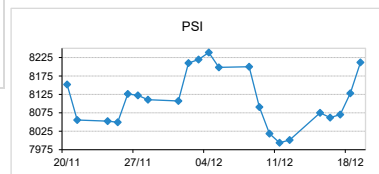
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1712	0,8760	184,15	0,9320	10,8578	7,4707	1,6148	1,7714	6,4545	11,8677
USD	0,8539	-	0,7484	157,475	0,7960	9,2846	6,3795	1,3785	1,5132	5,5061	10,1495

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,410	1,85	-17,26
BCP	0,896	1,33	92,81
CORT. AMORIM	6,570	0,15	-18,39
CTT	7,430	0,13	37,59
EDP	3,860	0,10	24,88
EDP R	11,900	1,80	18,53
GALP	14,200	0,64	-10,97
IBERSOL	9,900	-0,40	32,35
J MARTINS	20,260	-0,20	9,81
MOTA ENGIL	5,125	3,96	75,88
NAVIGATOR	3,090	1,71	-13,93
NOS	3,975	1,02	20,98
REN	3,210	-2,87	40,79
SEMAPA	20,550	20,88	44,92
SONAE SGPS	1,624	1,25	77,68
TEIX. DUARTE	0,668	1,52	745,57

MAIORES GANHOS/PERDAS

Título	Variação %
SEMAPA	20,88
MOTA ENGIL	3,96
ALTRI	1,85
EDP R	1,80
NAVIGATOR	1,71
J MARTINS	-0,20
IBERSOL	-0,40
REN	-2,87



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	8.211,61	1,03%	28,76%	8.506,58	6.194,45
CAC40	8.151,38	0,01%	10,44%	8.314,23	6.763,76
ESTX 50 PR	5.760,35	0,32%	17,65%	5.818,07	4.540,22
XTRA DAX	24.288,40	0,37%	22,00%	24.771,34	18.489,91
S&P 500	6.830,80	0,82%	16,13%	6.920,34	4.835,04
IBEX 35	17.169,80	0,22%	48,08%	17.143,10	11.310,50
NIKKEI 225	49.507,21	1,03%	24,10%	52.636,87	30.792,74

