

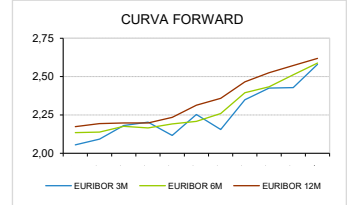
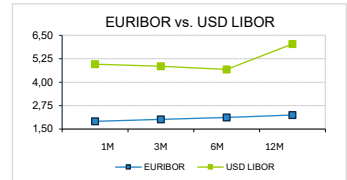
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

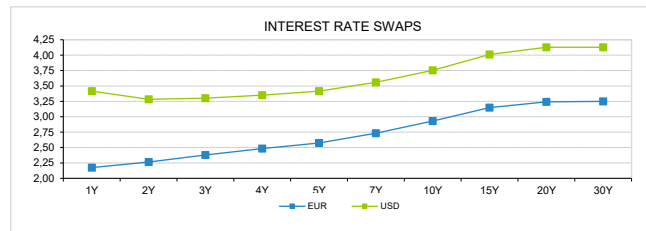
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9120	1	-3	1M	4,9602	0	-35	3,7323	-0,0875
3M	2,0160	0	-4	3M	4,8537	0	-42	3,7197	0,0067
6M	2,1230	0	1	6M	4,6821	-1	-45	3,6503	0,0800
12M	2,2500	-1	4	12M	6,0414	8	31	3,5508	0,2000

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,1740	-1	2	2,3560	2,8072	3,1012
2Y	2,2645	0	7	2,4850	2,8810	3,1733
3Y	2,3792	1	10	2,5930	2,9470	3,2380
4Y	2,4826	1	11	2,6780	3,0190	3,2950
5Y	2,5730	1	12	2,7579	3,0870	3,3440
7Y	2,7317	1	13	2,9050	3,2000	3,4300
10Y	2,9305	2	13	3,0810	3,3300	3,5110
15Y	3,1490	1	13	3,2607	3,4346	3,5440
20Y	3,2409	1	13	3,3218	3,4410	3,5089
30Y	3,2494	1	12	3,3030	3,3810	3,4210

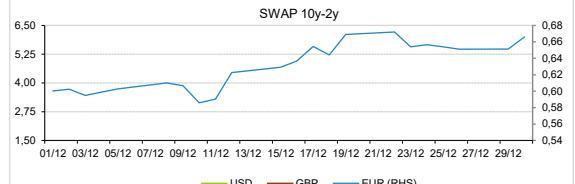
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	3,75
Reino Unido	3,75
Japão	0,75
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,60
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,4166	-1	-11	3,1440	3,5130	3,8810
2Y	3,2831	0	-4	3,2410	3,5960	3,9600
3Y	3,3006	0	1	3,3285	3,6870	4,0310
4Y	3,3519	0	3	3,4130	3,7710	4,0950
5Y	3,4150	0	5	3,5000	3,8470	4,1620
7Y	3,5578	1	7	3,6580	3,9830	4,2800
10Y	3,7544	1	8	3,8590	4,1600	4,4070
15Y	4,0096	1	9	4,0930	4,3070	4,4770
20Y	4,1279	1	9	4,1820	4,3340	4,4480
30Y	4,1270	0	10	4,1520	4,2380	4,2880

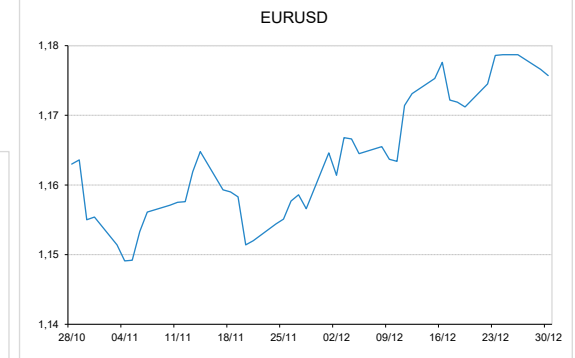
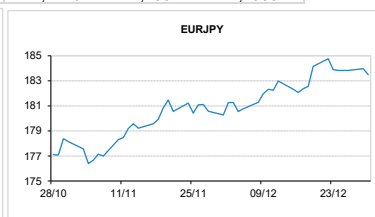
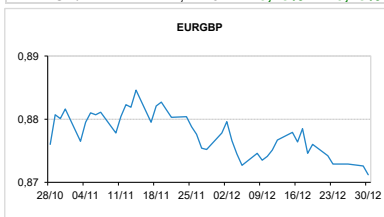


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	61,99	0,05	-0,39	OT 2Y	2,072	0,01	11,30
JETFUEL	704,50	-13,75	-25,50	OT 5Y	2,484	0,02	13,10
DIESEL	632,75	-12,50	-53,00	OT 10Y	3,149	0,04	14,40
COBRE	12.187,50	59,50	1.033,00	BUND 10Y	2,802	2,39	16,30
ZINCO	3.072,50	-4,74	-19,26	SCHATZ 2Y	2,481	0,74	9,40
OURO	4.370,78	38,43	138,57	T-NOTE 10Y	4,415	0,18	7,40
TRIGO	511,25	-1,75	-27,25	T-NOTE 2Y	3,676	-1,19	-0,60
LICENÇA C02	87,19	-0,27	1,75	GILT 10Y	5,143	1,77	5,90



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1757	-0,08%	0,95%	1,1807	1,1853	1,1931
EUR/GBP	0,8712	0,16%	0,76%	0,8751	0,8788	0,8857
EUR/JPY	183,48	0,27%	-1,74%	183,47	183,47	183,46
EUR/CHF	0,9304	-0,16%	0,42%	0,9254	0,9205	0,9110
EUR/BRL	6,4722	1,34%	-3,93%	6,6450	6,8135	7,1354
EUR/PLN	4,2220	0,15%	0,23%	4,2416	4,2601	4,2955



FIXINGS CONTRA USD e EUR

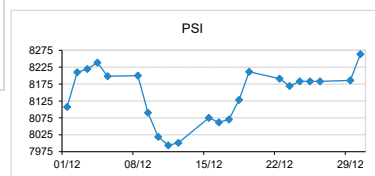
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1757	0,8712	183,48	0,9304	10,8116	7,4679	1,6097	1,75572	6,4722	11,8004
USD	0,8505	-	0,7423	156,36	0,7909	9,1940	6,3508	1,3686	1,4925	5,4979	10,0461

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,455	0,34	-16,42
BCP	0,893	1,64	92,12
CORT. AMORIM	6,650	0,00	-17,39
CTT	7,410	0,95	37,22
EDP	3,910	0,77	26,50
EDP R	12,000	0,50	19,52
GALP	14,520	0,97	-8,97
IBERSOL	9,900	0,20	32,35
J MARTINS	20,280	0,30	9,92
MOTA ENGIL	4,956	2,10	70,08
NAVIGATOR	3,138	-0,25	-12,59
NOS	4,030	1,13	22,65
REN	3,230	0,78	41,67
SEMAPA	21,400	0,71	50,92
SONAE SGPS	1,634	2,38	78,77
TEIX. DUARTE	0,624	0,97	689,87

MAIORES GANHOS/PERDAS

Título	Variação %
SONAE SGPS	2,38
MOTA ENGIL	2,10
BCP	1,64
NOS	1,13
GALP	0,97
NAVIGATOR	-0,25



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	8.263,79	0,95%	29,58%	8.506,58	6.194,45
CAC40	8.168,15	0,69%	10,67%	8.314,23	6.763,76
ESTX 50 PR	5.796,22	0,77%	18,39%	5.818,07	4.540,22
XTRA DAX	24.490,41	0,57%	23,01%	24.771,34	18.489,91
S&P 500	6.902,80	-0,05%	17,36%	6.945,77	4.835,04
IBEX 35	17.354,90	0,93%	49,68%	17.218,30	11.456,20
NIKKEI 225	50.339,48	-0,37%	26,18%	52.636,87	30.792,74

