

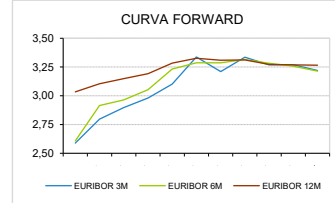
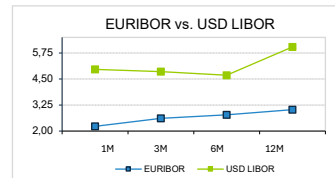
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

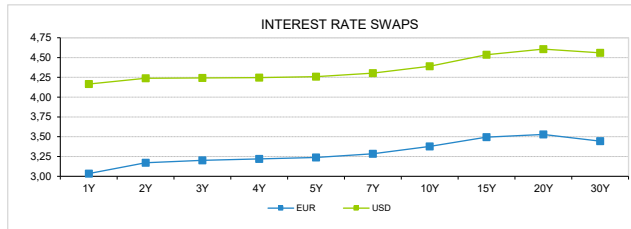
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,2260	-3	2	1M	4,9602	0	-35	3,7531	-0,1300
3M	2,6080	2	12	3M	4,8537	0	-42	3,8195	-0,0350
6M	2,7790	1	7	6M	4,6821	-1	-45	3,9765	0,0900
12M	3,0290	3	7	12M	6,0414	8	31	4,2493	0,2150

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,0346	2	13	3,3100	3,2758	3,3805
2Y	3,1705	2	19	3,2886	3,2971	3,4192
3Y	3,2013	3	21	3,2838	3,3239	3,4632
4Y	3,2190	3	21	3,2930	3,3561	3,5043
5Y	3,2380	3	21	3,3092	3,3935	3,5416
7Y	3,2856	3	20	3,3612	3,4657	3,6032
10Y	3,3777	2	19	3,4510	3,5520	3,6604
15Y	3,4957	2	18	3,5497	3,6116	3,6636
20Y	3,5287	1	17	3,5607	3,5837	3,5969
30Y	3,4447	1	16	3,4530	3,4418	3,4220

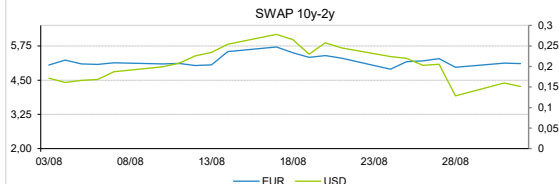
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,40
EUA	3,75
Reino Unido	3,75
Japão	1,00
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	14,00
Austrália	4,35
Índia	3,00



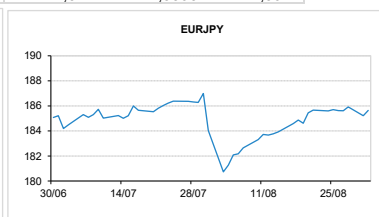
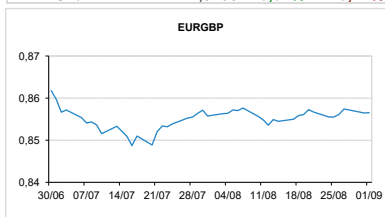
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,1653	1	10	4,3130	4,2560	4,3920
2Y	4,2395	3	14	4,2830	4,2820	4,4340
3Y	4,2435	3	15	4,2740	4,3180	4,4750
4Y	4,2460	3	15	4,2820	4,3550	4,5180
5Y	4,2577	3	15	4,3030	4,3930	4,5570
7Y	4,3031	2	14	4,3580	4,4700	4,6350
10Y	4,3907	2	12	4,4540	4,5800	4,7300
15Y	4,5365	1	10	4,5920	4,6940	4,7870
20Y	4,6065	1	9	4,6400	4,6930	4,7490
30Y	4,5603	0	8	4,5730	4,5820	4,5860



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	92,58	2,09	8,00	OT 2Y	2,954	0,03	15,10
JETFUEL	1.334,75	59,25	79,75	OT 5Y	3,228	0,03	15,80
DIESEL	1.320,00	69,75	53,50	OT 10Y	3,687	0,01	13,90
COBRE	14.285,00	11,50	609,00	BUND 10Y	3,263	2,29	13,70
ZINCO	3.973,33	-7,83	378,83	SCHATZ 2Y	3,252	2,77	10,90
OURO	4.372,32	-65,06	317,99	T-NOTE 10Y	5,028	1,15	1,90
TRIGO	781,00	7,00	123,50	T-NOTE 2Y	4,637	2,24	5,90
LICENÇA C02	83,43	0,33	2,17	GILT 10Y	5,960	11,01	15,70


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1590	-0,05%	0,48%	1,1631	1,1673	1,1756
EUR/GBP	0,8565	-0,01%	-0,03%	0,85948	0,86262	0,86935
EUR/JPY	185,630	-0,22%	-2,64%	185,623	185,617	185,604
EUR/CHF	0,9409	-0,20%	-0,90%	0,9347	0,9281	0,9145
EUR/BRL	5,965	0,98%	-1,85%	6,0990	6,2271	6,5168
EUR/PLN	4,3299	0,01%	-0,42%	4,3447	4,3595	4,3914

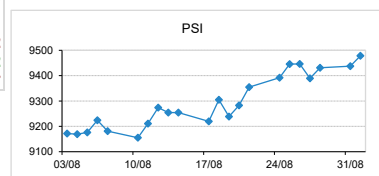


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1590	0,8566	185,63	0,9409	11,1255	7,4747	1,6115	1,61904	5,9650	10,8066
USD	0,8623	-	0,7386	160,071	0,8120	9,5879	6,4457	1,3902	1,3981	5,1444	9,3196

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,750	1,28	5,56
BCP	1,119	0,00	24,86
CORT. AMORIM	7,070	0,71	6,96
CTT	6,550	-0,08	-11,84
EDP	4,720	0,90	20,56
EDP R	13,770	0,81	14,37
GALP	21,620	1,03	47,78
IBERSOL	10,240	-0,58	3,43
J MARTINS	18,110	0,61	-10,61
MOTA ENGIL	4,804	1,14	-2,91
NAVIGATOR	3,264	0,49	3,95
NOS	4,976	-1,07	26,37
REN	3,495	-0,29	8,71
SEMAPA	20,750	-2,12	-0,72
SONAE SGPS	2,025	1,00	25,62
TEIX. DUARTE	0,481	1,16	-24,37

MAIORES GANHOS/PERDAS	
Título	Variação %
ALTRI	1,28
TEIX. DUARTE	1,16
MOTA ENGIL	1,14
GALP	1,03
SONAE SGPS	1,00
CTT	-0,08
REN	-0,29
IBERSOL	-0,58
NOS	-1,07
SEMAPA	-2,12



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	9.478,42	0,44%	14,70%	9.516,43	7.639,00
CAC40	8.301,85	-0,39%	1,87%	8.755,03	7.505,27
ESTX 50 PR	6.368,98	-0,80%	9,97%	6.577,20	5.290,46
XTRA DAX	25.970,11	-1,10%	6,04%	26.618,74	21.863,81
S&P 500	7.658,08	-0,35%	11,89%	7.816,70	6.316,91
IBEX 35	19.824,00	-0,75%	14,54%	20.356,50	14.646,00
NIKKEI 225	66.215,34	-0,15%	31,54%	72.831,73	41.863,20

