

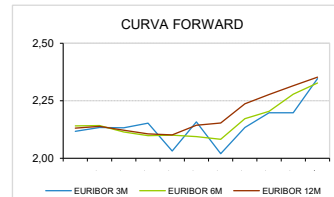
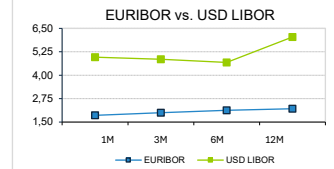
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

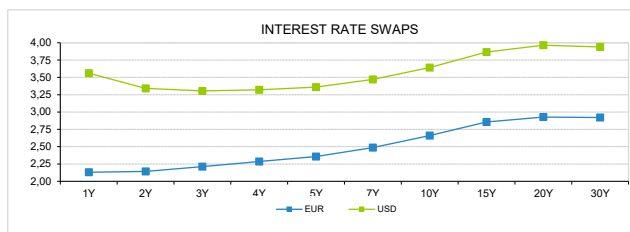
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,8590	-1	-6	1M	4,9602	0	-35	3,9085	-0,0700
3M	1,9980	1	-3	3M	4,8537	0	-42	3,8658	-0,0574
6M	2,1290	0	3	6M	4,6821	-1	-45	3,7726	0,0150
12M	2,2110	0	-2	12M	6,0414	8	31	3,6502	0,1150

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,1311	0	1	2,1543	2,5202	2,7818
2Y	2,1427	-1	0	2,2537	2,5880	2,8430
3Y	2,2115	-1	-2	2,3410	2,6520	2,9010
4Y	2,2870	-2	-3	2,4170	2,7110	2,9550
5Y	2,3576	-2	-3	2,4866	2,7705	3,0022
7Y	2,4880	-2	-4	2,6140	2,8760	3,0860
10Y	2,6591	-2	-5	2,7740	2,9990	3,1610
15Y	2,8560	-2	-4	2,9390	3,0875	3,1781
20Y	2,9272	-2	-3	2,9836	3,0820	3,1360
30Y	2,9211	-2	-3	2,9580	3,0215	3,0538

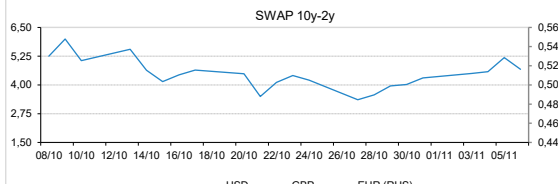
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	4,00
Reino Unido	4,00
Japão	0,50
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,60
Índia	3,25



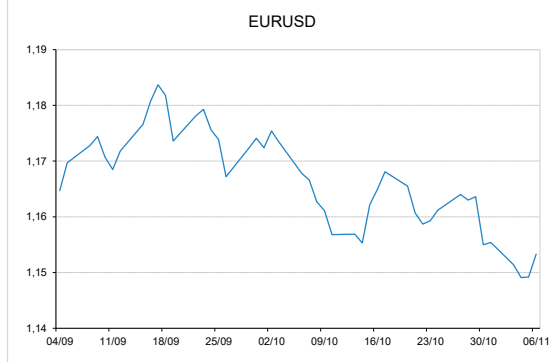
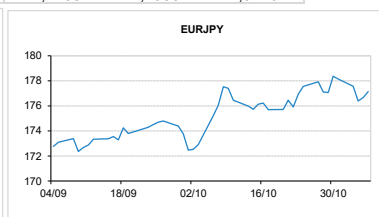
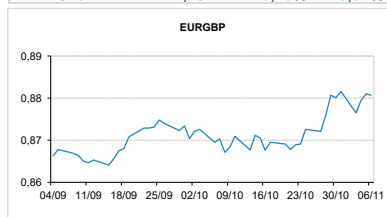
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,5604	-7	-4	3,1090	3,3740	3,7100
2Y	3,3418	-8	-2	3,1690	3,4480	3,7920
3Y	3,3054	-9	-2	3,2350	3,5315	3,8605
4Y	3,3216	-9	-2	3,3040	3,6130	3,9240
5Y	3,3592	-9	-2	3,3790	3,6850	3,9820
7Y	3,4716	-9	-2	3,5240	3,8140	4,0920
10Y	3,6418	-8	-2	3,7090	3,9760	4,2010
15Y	3,8658	-7	-2	3,9180	4,1040	4,2570
20Y	3,9643	-7	-2	3,9930	4,1190	4,2150
30Y	3,9388	-7	-2	3,9450	4,0095	4,0460



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	63,06	-0,46	-2,01	OT 2Y	1,940	-0,02	-8,80
JETFUEL	799,50	30,25	81,75	OT 5Y	2,353	-0,02	-8,10
DIESEL	787,00	52,25	105,75	OT 10Y	3,015	-0,02	-10,20
COBRE	10.733,00	34,00	-18,00	BUND 10Y	2,639	-1,57	-6,60
ZINCO	3.141,30	-81,24	88,72	SCHATZ 2Y	2,353	-0,98	-1,70
OURO	3.981,23	1,66	20,25	T-NOTE 10Y	4,391	-6,71	-2,80
TRIGO	535,75	-19,00	23,00	T-NOTE 2Y	3,792	-7,38	2,00
LICENÇA C02	80,43	-1,06	1,68	GILT 10Y	4,837	-3,72	-38,90


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1533	0,36%	-1,24%	1,1590	1,1640	1,1728
EUR/GBP	0,8807	0,03%	-1,27%	0,8852	0,8891	0,8965
EUR/JPY	177,15	-0,27%	-1,09%	177,14	177,14	177,13
EUR/CHF	0,9313	-0,02%	-0,02%	0,9261	0,9213	0,9116
EUR/BRL	6,1845	-0,46%	0,60%	6,3518	6,5070	6,8272
EUR/PLN	4,2521	0,10%	0,04%	4,2768	4,2988	4,3426


FIXINGS CONTRA USD e EUR

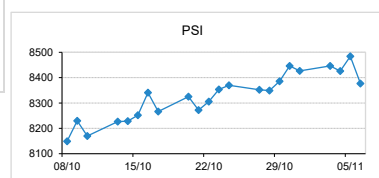
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1533	0,8807	177,15	0,9313	11,0570	7,4656	1,6301	1,78384	6,1845	11,7978
USD	0,8666	-	0,7632	153,1	0,8070	9,5854	6,4702	1,4128	1,5454	5,3549	10,2207

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,910	0,20	-7,88
BCP	0,787	1,86	69,40
CORT. AMORIM	6,650	-1,77	-17,39
CTT	7,590	4,55	40,56
EDP	4,106	-6,45	32,84
EDP R	12,450	-4,60	24,00
GALP	17,585	-0,85	10,25
IBERSOL	10,100	0,00	35,03
J MARTINS	22,140	0,00	20,00
MOTA ENGIL	5,770	-1,62	98,01
NAVIGATOR	3,054	0,46	-14,93
NOS	3,670	0,00	11,69
REN	3,360	0,30	47,37
SEMAPA	17,800	-0,11	25,53
SONAE SGPS	1,418	0,42	55,14
TEIX. DUARTE	0,684	-1,72	765,82

MAIORES GANHOS/PERDAS

Título	Variação %
CTT	4,55
BCP	1,86
NAVIGATOR	0,46
SONAE SGPS	0,42
REN	0,30
MOTA ENGIL	-1,62
TEIX. DUARTE	-1,72
CORT. AMORI	-1,77
EDP R	-4,60
EDP	-6,45



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	8.376,71	-1,26%	31,35%	8.506,58	6.194,45
CAC40	7.964,77	-1,36%	7,91%	8.271,48	6.763,76
ESTX 50 PR	5.611,18	-1,02%	14,61%	5.734,28	4.540,22
XTRA DAX	23.734,02	-1,31%	19,21%	24.771,34	18.489,91
S&P 500	6.720,58	-1,13%	14,24%	6.920,34	4.835,04
IBEX 35	16.118,00	0,12%	39,01%	16.210,50	11.295,00
NIKKEI 225	50.883,68	1,34%	27,55%	52.636,87	30.792,74

