

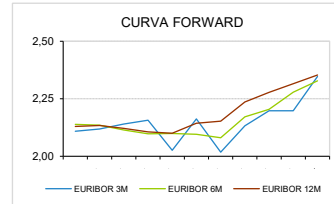
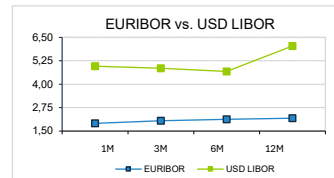
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

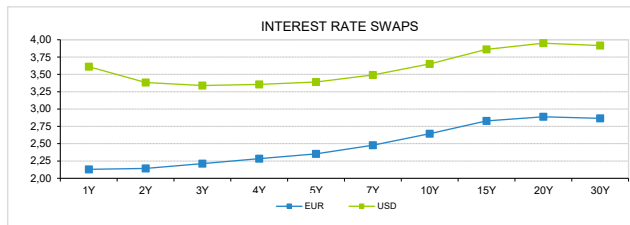
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9110	2	-2	1M	4,9602	0	-35	3,9094	-0,0600
3M	2,0500	-2	2	3M	4,8537	0	-42	3,8641	-0,0397
6M	2,1270	0	3	6M	4,6821	-1	-45	3,7686	0,0200
12M	2,1860	0	-1	12M	6,0414	8	31	3,6335	0,1100

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,1297	1	1	2,1532	2,5149	2,7624
2Y	2,1420	2	-1	2,2530	2,5776	2,8184
3Y	2,2112	2	-3	2,3390	2,6380	2,8780
4Y	2,2848	2	-3	2,4110	2,6949	2,9320
5Y	2,3530	2	-3	2,4780	2,7520	2,9732
7Y	2,4779	2	-3	2,6010	2,8520	3,0520
10Y	2,6431	2	-3	2,7549	2,9690	3,1208
15Y	2,8290	2	-3	2,9081	3,0450	3,1233
20Y	2,8881	2	-3	2,9398	3,0269	3,0703
30Y	2,8651	2	-3	2,8980	2,9545	2,9804

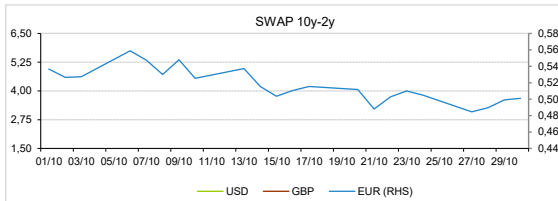
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	4,00
Reino Unido	4,00
Japão	0,50
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,60
Índia	3,50



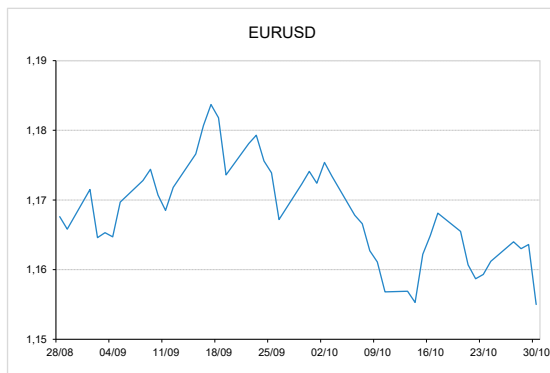
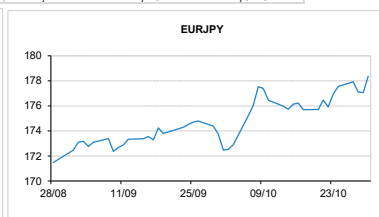
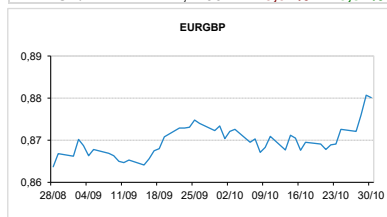
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,6106	-1	-3	3,1430	3,4070	3,7250
2Y	3,3820	1	-1	3,1950	3,4700	3,7850
3Y	3,3396	1	-1	3,2630	3,5520	3,8530
4Y	3,3545	1	0	3,3280	3,6215	3,9120
5Y	3,3897	1	0	3,4010	3,6910	3,9640
7Y	3,4923	1	0	3,5360	3,8090	4,0680
10Y	3,6510	1	-1	3,7090	3,9620	4,1720
15Y	3,8605	1	-1	3,9050	4,0800	4,2200
20Y	3,9506	1	-2	3,9720	4,0895	4,1765
30Y	3,9159	1	-2	3,9170	3,9760	4,0070



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	64,97	0,05	-1,06	OT 2Y	1,946	0,01	-9,00
JETFUEL	769,75	7,00	37,75	OT 5Y	2,353	0,02	-8,70
DIESEL	736,50	9,50	24,75	OT 10Y	3,004	0,02	-11,30
COBRE	11.090,00	145,00	769,50	BUND 10Y	2,625	2,15	-7,70
ZINCO	3.147,71	28,94	195,59	SCHATZ 2Y	2,353	1,72	-3,20
OURO	4.000,10	70,03	141,14	T-NOTE 10Y	4,410	1,81	-2,90
TRIGO	525,25	-7,00	17,25	T-NOTE 2Y	3,836	2,59	3,60
LICENÇA C02	78,60	-0,21	2,88	GILT 10Y	4,817	2,77	-36,80


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,155	-0,74%	-1,63%	1,1609	1,1660	1,1751
EUR/GBP	0,8801	0,07%	-0,76%	0,8846	0,8886	0,8959
EUR/JPY	178,37	-0,73%	-2,58%	178,36	178,36	178,35
EUR/CHF	0,9274	0,08%	0,77%	0,9222	0,9174	0,9079
EUR/BRL	6,2297	-0,14%	0,23%	6,3983	6,5585	6,8820
EUR/PLN	4,2450	-0,07%	0,51%	4,2712	4,2947	4,3401


FIXINGS CONTRA USD e EUR

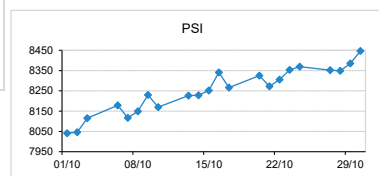
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1550	0,8801	178,37	0,9274	10,9125	7,4667	1,6176	1,7649	6,2297	11,6235
USD	0,8642	-	0,7602	154,27	0,8020	9,4388	6,4537	1,3987	1,5278	5,3851	10,0680

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,965	-0,40	-6,85
BCP	0,759	-3,19	63,33
CORT. AMORIM	7,270	-0,55	-9,69
CTT	7,140	-1,92	32,22
EDP	4,348	0,12	40,67
EDP R	12,830	0,08	27,79
GALP	17,300	0,06	8,46
IBERSOL	9,980	-3,57	33,42
J MARTINS	22,420	11,43	21,52
MOTA ENGIL	6,145	0,08	110,88
NAVIGATOR	3,000	-0,99	-16,43
NOS	3,755	-1,18	14,28
REN	3,305	1,69	44,96
SEMAPA	17,880	-0,56	26,09
SONAE SGPS	1,442	0,98	57,77
TEIX. DUARTE	0,704	0,28	791,14

MAIORES GANHOS/PERDAS

Título	Variação %
J MARTINS	11,43
REN	1,69
SONAE SGPS	0,98
TEIX. DUARTE	0,28
EDP	0,12
NAVIGATOR	-0,99
NOS	-1,18
CTT	-1,92
BCP	-3,19
IBERSOL	-3,57



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	8.446,47	0,73%	32,45%	8.431,10	6.194,45
CAC40	8.157,29	-0,53%	10,52%	8.271,48	6.763,76
ESTX 50 PR	5.699,18	-0,12%	16,41%	5.734,28	4.540,22
XTRA DAX	24.118,89	-0,02%	21,14%	24.771,34	18.489,91
S&P 500	6.861,11	-0,44%	16,64%	6.920,34	4.835,04
IBEX 35	16.040,30	-0,68%	38,34%	16.210,50	11.295,00
NIKKEI 225	51.325,61	0,04%	28,65%	51.657,28	30.792,74

