

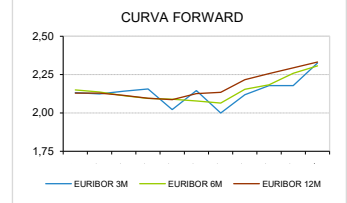
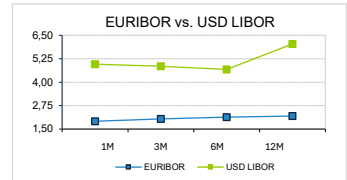
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

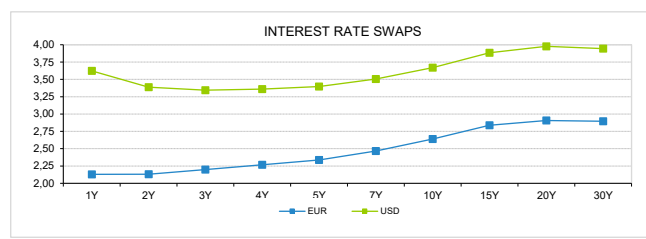
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9170	1	-1	1M	4,9602	0	-35	3,9283	-0,1850
3M	2,0400	-1	1	3M	4,8537	0	-42	3,8891	-0,0171
6M	2,1380	1	4	6M	4,6821	-1	-45	3,7937	0,0200
12M	2,1960	1	0	12M	6,0414	8	31	3,6597	0,1000

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,1295	0	1	2,1334	2,4899	2,7605
2Y	2,1317	-1	-2	2,2320	2,5550	2,8230
3Y	2,1975	-1	-4	2,3190	2,6230	2,8860
4Y	2,2683	-2	-5	2,3900	2,6878	2,9390
5Y	2,3360	-2	-5	2,4608	2,7470	2,9855
7Y	2,4672	-1	-4	2,5910	2,8550	3,0710
10Y	2,6401	0	-4	2,7540	2,9810	3,1450
15Y	2,8379	1	-2	2,9206	3,0677	3,1577
20Y	2,9067	2	-1	2,9613	3,0574	3,1102
30Y	2,8951	3	0	2,9310	2,9940	3,0272

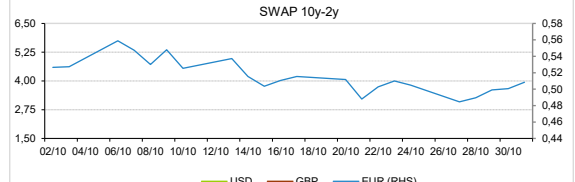
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	4,00
Reino Unido	4,00
Japão	0,50
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,60
Índia	3,50



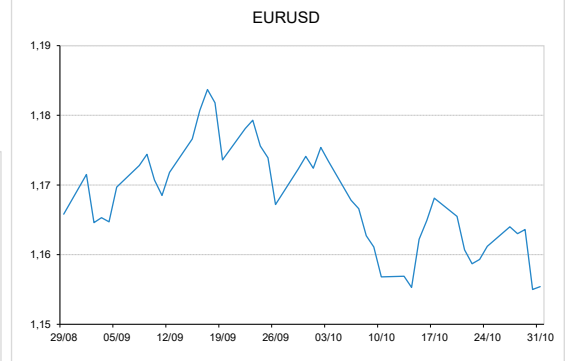
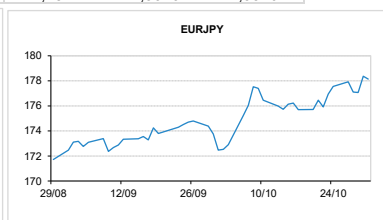
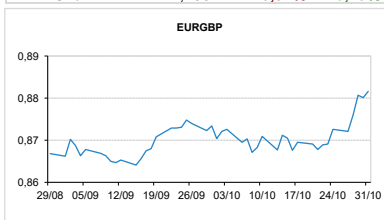
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,6234	1	-2	3,1380	3,4090	3,7395
2Y	3,3886	0	-1	3,1930	3,4855	3,8110
3Y	3,3445	0	0	3,2620	3,5670	3,8770
4Y	3,3598	0	0	3,3330	3,6430	3,9370
5Y	3,3969	0	1	3,4090	3,7120	3,9940
7Y	3,5052	0	1	3,5490	3,8350	4,1000
10Y	3,6694	0	1	3,7280	3,9920	4,2070
15Y	3,8845	1	1	3,9300	4,1120	4,2565
20Y	3,9773	1	1	4,0000	4,1230	4,2130
30Y	3,9451	1	1	3,9460	4,0090	4,0410



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	64,50	0,13	-1,12	OT 2Y	1,923	-0,03	-10,20
JETFUEL	769,75	0,00	40,25	OT 5Y	2,327	-0,03	-10,40
DIESEL	740,25	3,75	32,75	OT 10Y	2,992	-0,01	-12,30
COBRE	10.930,00	-266,50	648,50	BUND 10Y	2,620	-0,39	-8,00
ZINCO	3.096,17	-51,54	119,86	SCHATZ 2Y	2,338	-1,47	-3,90
OURO	3.984,81	-39,73	125,85	T-NOTE 10Y	4,413	-0,18	1,40
TRIGO	529,50	5,25	21,50	T-NOTE 2Y	3,832	-0,80	8,80
LICENÇA C02	78,50	-0,17	2,78	GILT 10Y	4,804	0,66	-37,10


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1554	0,03%	-1,59%	1,1613	1,1664	1,1757
EUR/GBP	0,8816	-0,17%	-0,93%	0,8860	0,8899	0,8973
EUR/JPY	178,14	0,13%	-2,46%	178,13	178,13	178,12
EUR/CHF	0,9267	0,09%	0,85%	0,9215	0,9168	0,9072
EUR/BRL	6,2002	0,37%	0,71%	6,3686	6,5240	6,8484
EUR/PLN	4,2587	-0,31%	0,19%	4,2844	4,3070	4,3520


FIXINGS CONTRA USD e EUR

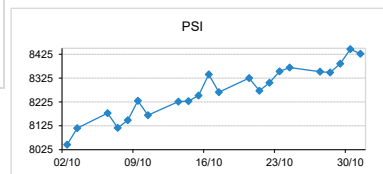
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1554	0,8816	178,14	0,9267	10,9551	7,4669	1,6165	1,76307	6,2002	11,6796
USD	0,8669	-	0,762	153,96	0,8036	9,4839	6,4741	1,4009	1,5266	5,3899	10,1072

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,920	-0,91	-7,69
BCP	0,765	0,82	64,67
CORT. AMORIM	7,280	0,14	-9,57
CTT	7,550	5,74	39,81
EDP	4,310	-0,87	39,44
EDP R	12,680	-1,17	26,29
GALP	17,395	0,55	9,06
IBERSOL	10,100	1,20	35,03
J MARTINS	22,340	-0,36	21,08
MOTA ENGIL	6,000	-2,36	105,90
NAVIGATOR	3,004	0,13	-16,32
NOS	3,760	0,13	14,43
REN	3,265	-1,21	43,20
SEMAPA	18,100	1,23	27,64
SONAE SGPS	1,414	-1,94	54,70
TEIX. DUARTE	0,696	-1,14	781,01

MAIORES GANHOS/PERDAS

Título	Variação %
CTT	5,74
SEMAPA	1,23
IBERSOL	1,20
BCP	0,82
GALP	0,55
TEIX. DUARTE	-1,14
EDP R	-1,17
REN	-1,21
SONAE SGPS	-1,94
MOTA ENGIL	-2,36



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	8.426,96	-0,23%	32,14%	8.449,00	6.194,45
CAC40	8.121,07	-0,44%	10,03%	8.271,48	6.763,76
ESTX 50 PR	5.662,04	-0,65%	15,65%	5.734,28	4.540,22
XTRA DAX	23.958,30	-0,67%	20,34%	24.771,34	18.489,91
S&P 500	6.842,45	0,30%	16,34%	6.920,34	4.835,04
IBEX 35	16.032,60	-0,05%	38,27%	16.210,50	11.295,00
NIKKEI 225	52.411,34	2,12%	31,37%	52.411,34	30.792,74

