

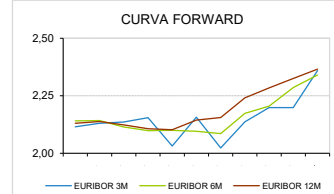
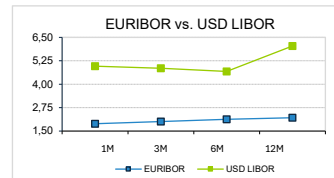
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

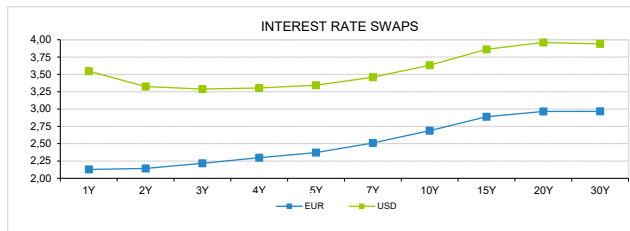
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,8910	3	-1	1M	4,9602	0	-35	3,9123	-0,0500
3M	2,0090	1	-2	3M	4,8537	0	-42	3,8678	-0,0389
6M	2,1240	-1	2	6M	4,6821	-1	-45	3,7794	0,0200
12M	2,2120	0	-1	12M	6,0414	8	31	3,6659	0,1200

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,1279	-1	1	2,1583	2,5469	2,8173
2Y	2,1431	0	0	2,2635	2,6195	2,8826
3Y	2,2167	0	-1	2,3550	2,6830	2,9410
4Y	2,2966	0	-1	2,4360	2,7485	2,9960
5Y	2,3723	0	-1	2,5092	2,8080	3,0470
7Y	2,5090	1	-1	2,6410	2,9150	3,1290
10Y	2,6872	1	-1	2,8082	3,0420	3,2085
15Y	2,8898	2	0	2,9778	3,1330	3,2272
20Y	2,9650	2	1	3,0257	3,1301	3,1886
30Y	2,9662	4	3	3,0058	3,0750	3,1106

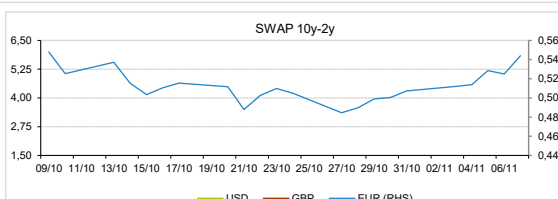
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	4,00
Reino Unido	4,00
Japão	0,50
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,60
Índia	3,25



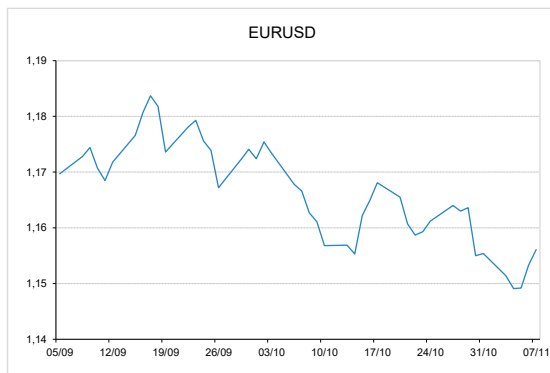
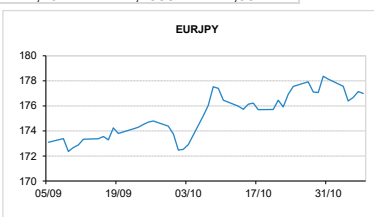
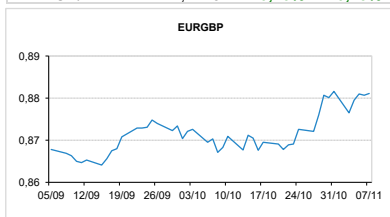
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,5481	-1	-5	3,0990	3,3610	3,6990
2Y	3,3258	-2	-2	3,1530	3,4360	3,7780
3Y	3,2881	-2	-2	3,2200	3,5210	3,8470
4Y	3,3053	-2	-2	3,2890	3,6010	3,9120
5Y	3,3446	-2	-2	3,3650	3,6735	3,9735
7Y	3,4593	-2	-2	3,5110	3,8050	4,0820
10Y	3,6328	-1	-2	3,6980	3,9700	4,1990
15Y	3,8603	-1	-2	3,9130	4,1030	4,2590
20Y	3,9615	0	-2	3,9910	4,1200	4,2195
30Y	3,9386	0	-2	3,9450	4,0110	4,0490



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	63,54	0,16	-1,40	OT 2Y	1,941	0,01	-6,30
JETFUEL	800,75	1,25	91,50	OT 5Y	2,362	0,01	-3,70
DIESEL	814,50	27,50	137,25	OT 10Y	3,032	0,02	-4,30
COBRE	10.687,00	-15,00	28,00	BUND 10Y	2,646	0,49	-2,20
ZINCO	3.142,28	0,98	120,25	SCHATZ 2Y	2,348	-1,23	-0,20
OURO	4.016,79	39,58	31,94	T-NOTE 10Y	4,375	-2,53	-5,10
TRIGO	529,25	-6,25	22,50	T-NOTE 2Y	3,772	-2,99	-1,60
LICENÇA C02	79,56	-0,61	1,25	GILT 10Y	4,865	2,65	-32,70


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1561	0,24%	-0,90%	1,1618	1,1667	1,1755
EUR/GBP	0,8811	-0,05%	-1,23%	0,8856	0,8895	0,8970
EUR/JPY	176,99	0,09%	-0,53%	176,98	176,98	176,97
EUR/CHF	0,9309	0,02%	-0,03%	0,9257	0,9209	0,9113
EUR/BRL	6,1825	-0,03%	0,90%	6,3490	6,5016	6,8243
EUR/PLN	4,2425	0,16%	0,25%	4,2672	4,2888	4,3322


FIXINGS CONTRA USD e EUR

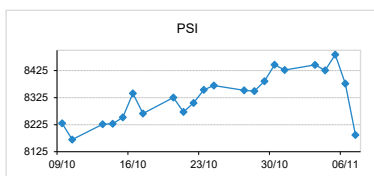
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1561	0,8811	176,99	0,9309	11,0414	7,4667	1,6291	1,78723	6,1825	11,7606
USD	0,8640	-	0,7604	153,165	0,8046	9,5442	6,4513	1,4075	1,5451	5,3469	10,1722

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,875	-0,71	-8,54
BCP	0,770	-2,18	65,70
CORT. AMORIM	6,520	-1,95	-19,01
CTT	7,420	-2,24	37,41
EDP	3,893	-5,19	25,95
EDP R	11,720	-5,86	16,73
GALP	17,535	-0,28	9,94
IBERSOL	10,150	0,50	35,70
J MARTINS	21,660	-2,17	17,40
MOTA ENGIL	5,735	-0,61	96,81
NAVIGATOR	3,034	-0,65	-15,49
NOS	3,680	0,27	12,00
REN	3,350	-0,30	46,93
SEMAPA	17,660	-0,79	24,54
SONAE SGPS	1,424	0,42	55,80
TEIX. DUARTE	0,682	-0,29	763,29

MAIORES GANHOS/PERDAS

Título	Variação %
IBERSOL	0,50
SONAE SGPS	0,42
NOS	0,27
J MARTINS	-2,17
BCP	-2,18
CTT	-2,24
EDP	-5,19
EDP R	-5,86



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	8.186,96	-2,27%	28,38%	8.506,58	6.194,45
CAC40	7.950,18	-0,18%	7,72%	8.271,48	6.763,76
ESTX 50 PR	5.566,53	-0,80%	13,70%	5.734,28	4.540,22
XTRA DAX	23.569,96	-0,69%	18,39%	24.771,34	18.489,91
S&P 500	6.646,97	-1,08%	13,02%	6.920,34	4.835,04
IBEX 35	15.901,40	-1,34%	37,14%	16.210,50	11.295,00
NIKKEI 225	50.276,37	-1,19%	26,02%	52.636,87	30.792,74

