

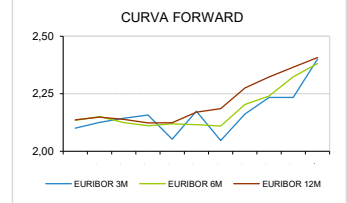
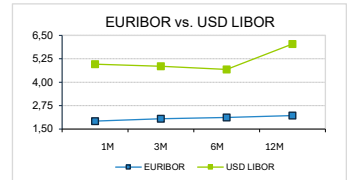
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
 derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

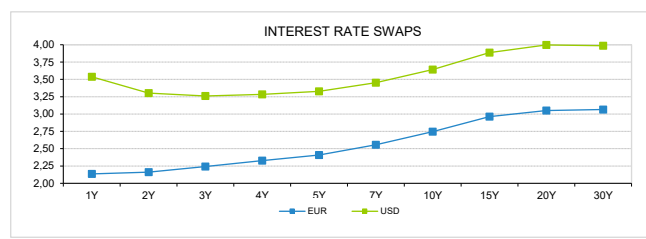
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9260	0	2	1M	4,9602	0	-35	3,9500	-0,0925
3M	2,0470	-1	1	3M	4,8537	0	-42	3,8266	-0,0450
6M	2,1230	-1	1	6M	4,6821	-1	-45	3,7467	0,0400
12M	2,2200	0	6	12M	6,0414	8	31	3,6386	0,1425

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,1360	-1	5	2,1855	2,6029	2,8890
2Y	2,1610	-1	9	2,2960	2,6748	2,9600
3Y	2,2418	-1	12	2,3970	2,7440	3,0200
4Y	2,3286	-2	14	2,4810	2,8140	3,0780
5Y	2,4086	-2	15	2,5577	2,8790	3,1300
7Y	2,5565	-2	17	2,7010	2,9910	3,2210
10Y	2,7455	-2	19	2,8760	3,1260	3,3058
15Y	2,9634	-2	21	3,0597	3,2299	3,3371
20Y	3,0514	-2	24	3,1197	3,2380	3,3066
30Y	3,0654	-1	27	3,1110	3,1880	3,2290

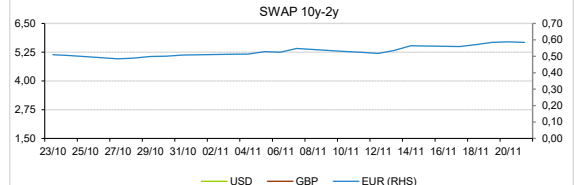
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	4,00
Reino Unido	4,00
Japão	0,50
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,60
Índia	3,25



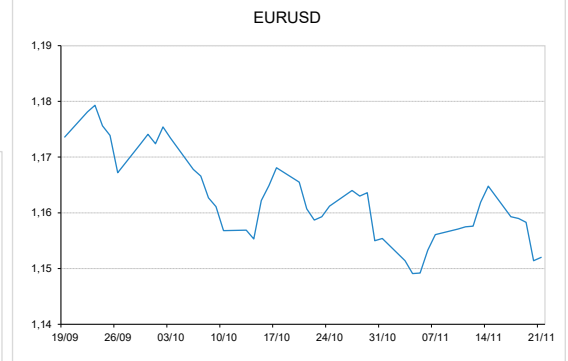
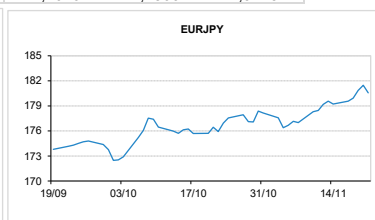
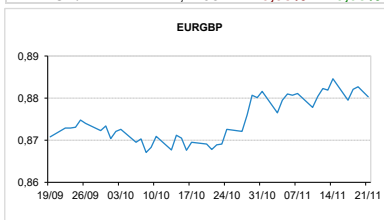
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,5387	-1	7	3,0600	3,3510	3,7210
2Y	3,3013	-1	8	3,1170	3,4360	3,8110
3Y	3,2607	-1	8	3,1920	3,5290	3,8790
4Y	3,2826	-1	9	3,2700	3,6180	3,9470
5Y	3,3282	-1	10	3,3540	3,6930	4,0170
7Y	3,4525	-1	12	3,5120	3,8355	4,1360
10Y	3,6413	-1	14	3,7170	4,0140	4,2600
15Y	3,8871	0	16	3,9485	4,1570	4,3260
20Y	3,9976	0	17	4,0350	4,1810	4,2910
30Y	3,9863	0	18	4,0000	4,0800	4,1290



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	62,19	-1,19	1,16	OT 2Y	1,966	0,00	7,90
JETFUEL	783,25	-30,50	94,00	OT 5Y	2,382	-0,01	10,10
DIESEL	790,00	-22,50	134,75	OT 10Y	3,043	-0,02	9,90
COBRE	10.686,00	-14,00	47,00	BUND 10Y	2,681	-1,58	12,90
ZINCO	3.067,26	44,12	81,46	SCHATZ 2Y	2,370	-0,98	9,30
OURO	4.093,53	16,34	-31,69	T-NOTE 10Y	4,363	-3,25	7,40
TRIGO	544,00	3,25	27,50	T-NOTE 2Y	3,774	-3,59	11,20
LICENÇA C02	80,50	-0,86	0,92	GILT 10Y	4,994	-4,45	17,30


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,152	0,05%	-0,75%	1,1577	1,1627	1,1712
EUR/GBP	0,8803	0,14%	-1,42%	0,8847	0,8884	0,8957
EUR/JPY	180,56	0,50%	-2,28%	180,55	180,55	180,54
EUR/CHF	0,9306	-0,17%	-0,73%	0,9255	0,9206	0,9110
EUR/BRL	6,2109	-1,00%	0,63%	6,3759	6,5356	6,8443
EUR/PLN	4,2408	-0,08%	0,05%	4,2649	4,2860	4,3278


FIXINGS CONTRA USD e EUR

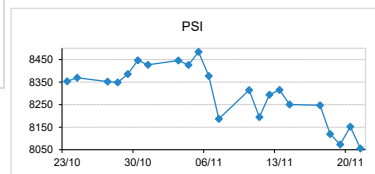
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1520	0,8803	180,56	0,9306	11,0062	7,4686	1,6217	1,78285	6,2109	11,7984
USD	0,8694	-	0,7643	156,47	0,8085	9,5848	6,4938	1,4123	1,5542	5,4148	10,2804

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,435	-0,78	-16,79
BCP	0,782	-1,76	68,37
CORT. AMORIM	6,670	2,30	-17,14
CTT	7,070	-1,12	30,93
EDP	3,760	-0,50	21,64
EDP R	11,290	-2,25	12,45
GALP	17,495	-3,18	9,69
IBERSOL	10,400	0,48	39,04
J MARTINS	21,560	-1,10	16,86
MOTA ENGIL	4,986	-1,56	71,11
NAVIGATOR	2,934	0,14	-18,27
NOS	3,685	0,41	12,15
REN	3,310	-0,90	45,18
SEMAPA	16,320	-3,43	15,09
SONAE SGPS	1,476	1,51	61,49
TEIX. DUARTE	0,676	-2,03	755,70

MAIORES GANHOS/PERDAS

Título	Variação %
CORT. AMORI	2,30
SONAE SGPS	1,51
IBERSOL	0,48
NOS	0,41
NAVIGATOR	0,14
BCP	-1,76
TEIX. DUARTE	-2,03
EDP R	-2,25
GALP	-3,18
SEMAPA	-3,43



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	8.055,53	-1,18%	26,32%	8.506,58	6.194,45
CAC40	7.982,65	0,02%	8,16%	8.314,23	6.763,76
ESTX 50 PR	5.515,09	-0,98%	12,65%	5.818,07	4.540,22
XTRA DAX	23.091,87	-0,80%	15,99%	24.771,34	18.489,91
S&P 500	6.584,80	0,70%	11,95%	6.920,34	4.835,04
IBEX 35	15.821,90	-1,04%	36,45%	16.661,50	11.310,50
NIKKEI 225	48.625,88	-2,40%	21,89%	52.636,87	30.792,74

