

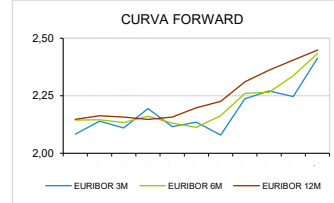
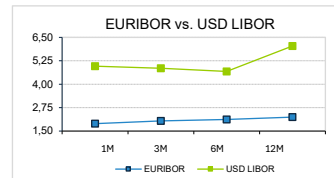
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

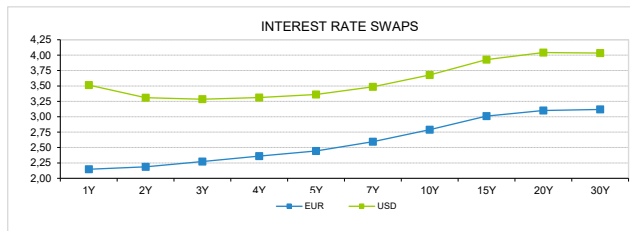
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,8960	-7	-2	1M	4,9602	0	-35	3,8689	-0,2000
3M	2,0430	-2	0	3M	4,8537	0	-42	3,7834	-0,0600
6M	2,1210	0	-2	6M	4,6821	-1	-45	3,7027	0,0500
12M	2,2440	2	5	12M	6,0414	8	31	3,5963	0,1375

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,1470	-1	0	2,2260	2,6398	2,9353
2Y	2,1862	-1	3	2,3360	2,7170	3,0062
3Y	2,2719	-1	5	2,4350	2,7880	3,0750
4Y	2,3610	-1	6	2,5210	2,8580	3,1340
5Y	2,4431	-1	7	2,5996	2,9233	3,1814
7Y	2,5950	-1	10	2,7460	3,0410	3,2740
10Y	2,7890	-1	12	2,9232	3,1750	3,3584
15Y	3,0093	-1	14	3,1084	3,2810	3,3923
20Y	3,1000	-1	17	3,1710	3,2934	3,3650
30Y	3,1181	-1	19	3,1649	3,2447	3,2881

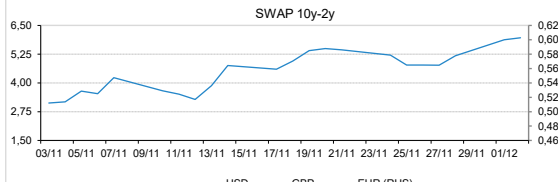
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	4,00
Reino Unido	4,00
Japão	0,50
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,60
Índia	3,00



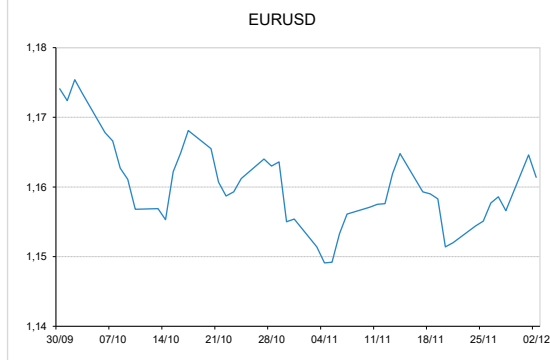
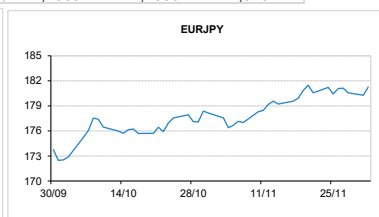
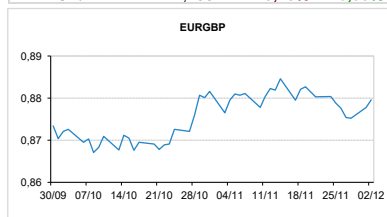
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,5139	-1	-10	3,0990	3,4020	3,7650
2Y	3,3100	-1	-8	3,1630	3,4840	3,8470
3Y	3,2845	-1	-7	3,2400	3,5740	3,9230
4Y	3,3116	-1	-6	3,3180	3,6590	3,9910
5Y	3,3599	-1	-5	3,4010	3,7370	4,0600
7Y	3,4865	0	-3	3,5585	3,8790	4,1825
10Y	3,6773	0	-1	3,7620	4,0600	4,3080
15Y	3,9282	1	2	3,9960	4,2060	4,3770
20Y	4,0422	1	4	4,0840	4,2310	4,3440
30Y	4,0335	1	6	4,0500	4,1310	4,1810



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	62,78	-0,39	-1,42	OT 2Y	2,007	0,01	8,50
JETFUEL	743,50	13,50	-20,00	OT 5Y	2,408	0,00	8,00
DIESEL	701,00	15,25	-35,25	OT 10Y	3,065	0,00	7,20
COBRE	11.232,50	63,00	364,50	BUND 10Y	2,729	0,20	10,80
ZINCO	3.240,61	71,55	157,31	SCHATZ 2Y	2,407	-0,98	7,10
OURO	4.187,29	-44,92	185,87	T-NOTE 10Y	4,397	-0,36	-2,90
TRIGO	544,00	9,00	-4,50	T-NOTE 2Y	3,712	-1,99	-4,80
LICENÇA C02	81,68	-0,96	3,14	GILT 10Y	5,133	0,14	12,90


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1614	-0,27%	0,87%	1,1667	1,1717	1,1801
EUR/GBP	0,8796	-0,20%	-0,35%	0,8837	0,8876	0,8947
EUR/JPY	181,26	-0,54%	-2,04%	181,25	181,25	181,24
EUR/CHF	0,9332	0,11%	-0,26%	0,9282	0,9232	0,9136
EUR/BRL	6,198	0,32%	-0,42%	6,3538	6,5175	6,8251
EUR/PLN	4,2382	-0,15%	0,38%	4,2609	4,2809	4,3194


FIXINGS CONTRA USD e EUR

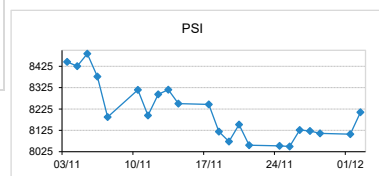
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1614	0,8796	181,26	0,9332	10,9661	7,4690	1,6227	1,76896	6,1980	11,7819
USD	0,8617	-	0,7575	155,9	0,8045	9,4425	6,4359	1,3981	1,5226	5,3417	10,1315

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,480	-1,10	-15,95
BCP	0,836	2,47	79,99
CORT. AMORIM	6,550	-1,06	-18,63
CTT	7,250	2,11	34,26
EDP	3,881	1,65	25,56
EDP R	11,870	3,76	18,23
GALP	17,415	0,26	9,18
IBERSOL	9,940	-1,58	32,89
J MARTINS	20,480	-0,39	11,00
MOTA ENGIL	4,676	0,78	60,47
NAVIGATOR	3,020	-0,13	-15,88
NOS	3,765	2,45	14,58
REN	3,295	-0,45	44,52
SEMAPA	16,660	-0,24	17,49
SONAE SGPS	1,544	1,05	68,93
TEIX. DUARTE	0,692	2,37	775,95

MAIORES GANHOS/PERDAS

Título	Variação %
EDP R	3,76
BCP	2,47
NOS	2,45
TEIX. DUARTE	2,37
CTT	2,11
J MARTINS	-0,39
REN	-0,45
CORT. AMORI	-1,06
ALTRI	-1,10
IBERSOL	-1,58



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	8.210,02	1,27%	28,74%	8.506,58	6.194,45
CAC40	8.074,61	-0,28%	9,40%	8.314,23	6.763,76
ESTX 50 PR	5.686,17	0,33%	16,14%	5.818,07	4.540,22
XTRA DAX	23.710,86	0,51%	19,10%	24.771,34	18.489,91
S&P 500	6.819,75	0,12%	15,97%	6.920,34	4.835,04
IBEX 35	16.473,10	0,51%	42,07%	16.661,50	11.310,50
NIKKEI 225	49.303,45	0,00%	23,58%	52.636,87	30.792,74

