

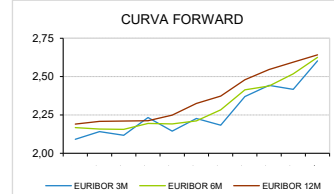
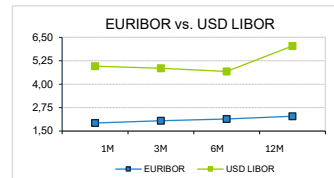
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

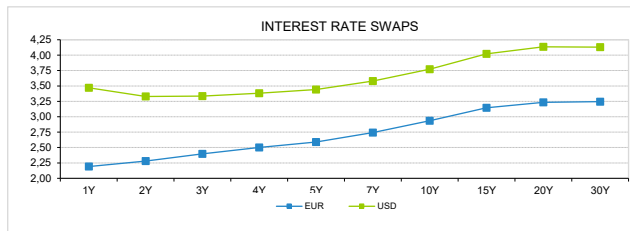
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9310	-1	3	1M	4,9602	0	-35	3,7640	-0,1200
3M	2,0490	-1	0	3M	4,8537	0	-42	3,7434	-0,0337
6M	2,1440	-2	0	6M	4,6821	-1	-45	3,6780	0,0600
12M	2,2910	-2	6	12M	6,0414	8	31	3,5914	0,2000

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,1910	-1	3	2,3720	2,8203	3,0948
2Y	2,2803	0	8	2,5036	2,8921	3,1646
3Y	2,3972	1	12	2,6090	2,9590	3,2270
4Y	2,5000	1	14	2,6960	3,0250	3,2830
5Y	2,5890	1	15	2,7693	3,0876	3,3326
7Y	2,7430	2	16	2,9110	3,1970	3,4140
10Y	2,9348	2	18	3,0792	3,3210	3,4940
15Y	3,1463	2	19	3,2533	3,4201	3,5235
20Y	3,2332	2	19	3,3102	3,4262	3,4920
30Y	3,2453	1	21	3,2979	3,3737	3,4116

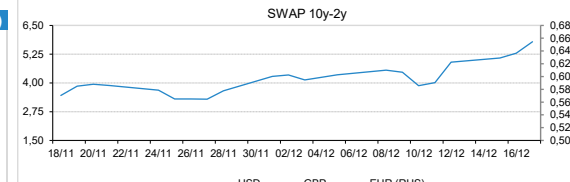
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	3,75
Reino Unido	4,00
Japão	0,50
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,60
Índia	3,00



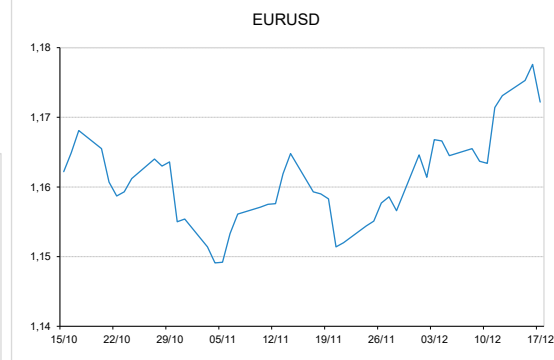
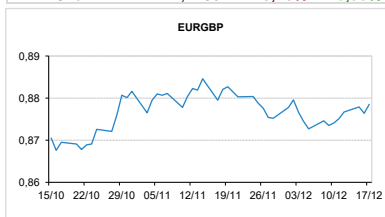
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,4706	0	-15	3,1840	3,5250	3,9020
2Y	3,3290	1	-6	3,2650	3,6120	3,9790
3Y	3,3361	2	-2	3,3490	3,7050	4,0420
4Y	3,3813	2	1	3,4330	3,7885	4,1040
5Y	3,4404	2	3	3,5200	3,8600	4,1700
7Y	3,5782	2	5	3,6750	3,9940	4,2890
10Y	3,7704	2	7	3,8730	4,1700	4,4150
15Y	4,0209	2	9	4,1050	4,3170	4,4860
20Y	4,1356	2	11	4,1920	4,3400	4,4500
30Y	4,1308	2	13	4,1560	4,2390	4,2870



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	59,76	0,84	-4,00	OT 2Y	2,100	0,00	12,00
JETFUEL	678,25	-11,50	-118,00	OT 5Y	2,516	0,01	12,40
DIESEL	619,50	-14,50	-155,00	OT 10Y	3,161	0,02	11,40
COBRE	11.619,00	-63,50	740,00	BUND 10Y	2,818	1,60	15,60
ZINCO	3.038,06	-44,06	8,29	SCHATZ 2Y	2,498	0,00	9,60
OURO	4.332,13	29,81	287,17	T-NOTE 10Y	4,448	1,09	2,00
TRIGO	506,25	-3,25	-52,25	T-NOTE 2Y	3,720	2,19	-4,40
LICENÇA C02	86,60	-0,76	4,51	GILT 10Y	5,114	-5,73	-7,70


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1722	-0,46%	1,11%	1,1774	1,1822	1,1900
EUR/GBP	0,8785	-0,24%	0,11%	0,8825	0,8863	0,8929
EUR/JPY	182,38	-0,17%	-1,54%	182,37	182,37	182,36
EUR/CHF	0,9336	0,05%	-1,17%	0,9286	0,9235	0,9139
EUR/BRL	6,4962	-1,09%	-4,95%	6,6614	6,8345	7,1683
EUR/PLN	4,2183	-0,16%	0,38%	4,2395	4,2595	4,2963


FIXINGS CONTRA USD e EUR

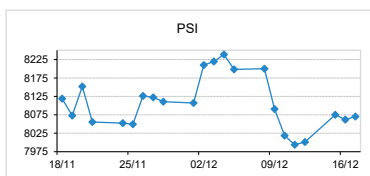
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1722	0,8785	182,38	0,9336	10,9277	7,4711	1,6199	1,77861	6,4962	12,0025
USD	0,8509	-	0,7469	155,43	0,7944	9,2892	6,3577	1,3782	1,5127	5,5224	10,2062

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,325	0,70	-18,86
BCP	0,873	0,81	87,86
CORT. AMORIM	6,520	-0,46	-19,01
CTT	7,290	-2,15	35,00
EDP	3,845	0,87	24,39
EDP R	11,680	-0,43	16,33
GALP	14,005	-0,64	-12,19
IBERSOL	9,900	0,00	32,35
J MARTINS	20,100	0,75	8,94
MOTA ENGIL	4,754	-1,70	63,14
NAVIGATOR	3,028	0,00	-15,65
NOS	3,880	0,52	18,08
REN	3,300	1,38	44,74
SEMAPA	16,760	-1,06	18,19
SONAE SGPS	1,602	-0,62	75,27
TEIX. DUARTE	0,658	-1,20	732,91

MAIORES GANHOS/PERDAS

Título	Variação %
REN	1,38
EDP	0,87
BCP	0,81
J MARTINS	0,75
ALTRI	0,70
GALP	-0,64
SEMAPA	-1,06
TEIX. DUARTE	-1,20
MOTA ENGIL	-1,70
CTT	-2,15



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	8.070,37	0,10%	26,55%	8.506,58	6.194,45
CAC40	8.086,05	-0,25%	9,56%	8.314,23	6.763,76
ESTX 50 PR	5.681,67	-0,63%	16,05%	5.818,07	4.540,22
XTRA DAX	23.960,59	-0,48%	20,35%	24.771,34	18.489,91
S&P 500	6.752,72	-0,72%	14,79%	6.920,34	4.835,04
IBEX 35	16.938,20	0,10%	46,08%	17.096,50	11.310,50
NIKKEI 225	49.512,28	0,26%	24,11%	52.636,87	30.792,74

