

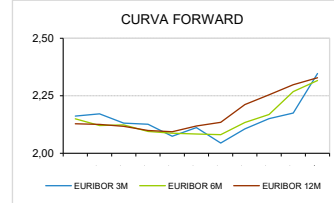
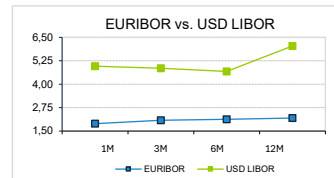
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

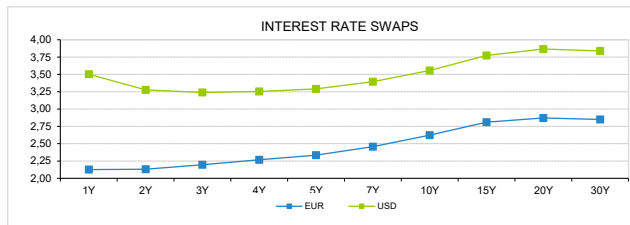
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,8950	1	-2	1M	4,9602	0	-35	3,9362	-0,1825
3M	2,0740	-1	7	3M	4,8537	0	-42	3,8926	-0,0698
6M	2,1260	0	0	6M	4,6821	-1	-45	3,7974	0,0100
12M	2,1950	2	2	12M	6,0414	8	31	3,6680	0,1150

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,1257	0	0	2,1370	2,4857	2,7330
2Y	2,1313	1	-3	2,2323	2,5506	2,7933
3Y	2,1960	1	-5	2,3160	2,6120	2,8520
4Y	2,2669	1	-5	2,3883	2,6686	2,9045
5Y	2,3336	1	-5	2,4540	2,7277	2,9502
7Y	2,4573	1	-6	2,5775	2,8270	3,0280
10Y	2,6224	1	-5	2,7314	2,9469	3,1000
15Y	2,8096	1	-5	2,8876	3,0258	3,1069
20Y	2,8714	1	-4	2,9225	3,0096	3,0539
30Y	2,8484	1	-4	2,8800	2,9370	2,9630

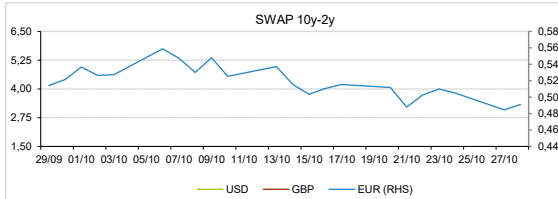
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	4,25
Reino Unido	4,00
Japão	0,50
Canadá	2,50
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,60
Índia	3,50



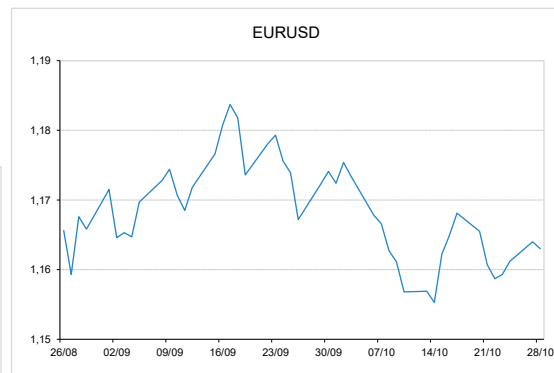
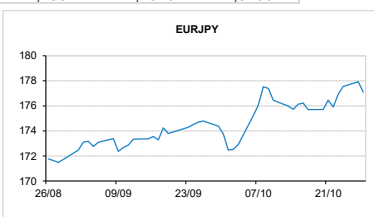
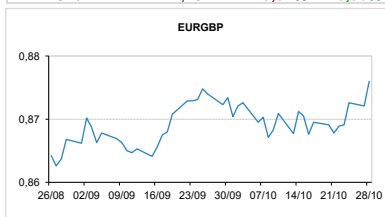
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,5028	1	-15	3,0370	3,3060	3,6160
2Y	3,2770	1	-13	3,0980	3,3750	3,6860
3Y	3,2389	1	-12	3,1650	3,4530	3,7520
4Y	3,2546	1	-11	3,2320	3,5250	3,8140
5Y	3,2903	1	-10	3,3040	3,5935	3,8750
7Y	3,3940	0	-10	3,4390	3,7190	3,9840
10Y	3,5565	0	-10	3,6190	3,8770	4,0910
15Y	3,7723	0	-9	3,8220	4,0000	4,1450
20Y	3,8666	0	-8	3,8930	4,0130	4,1020
30Y	3,8377	0	-7	3,8420	3,9030	3,9360



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	64,40	-1,22	-4,82	OT 2Y	1,944	0,01	-11,10
JETFUEL	789,00	24,50	23,75	OT 5Y	2,349	0,01	-12,90
DIESEL	753,75	19,00	10,50	OT 10Y	3,003	0,01	-16,90
COBRE	11.000,50	66,50	847,50	BUND 10Y	2,613	0,98	-11,90
ZINCO	3.118,47	35,38	220,11	SCHATZ 2Y	2,343	0,49	-5,20
OURO	3.957,89	-24,32	124,34	T-NOTE 10Y	4,328	-0,36	-13,80
TRIGO	529,00	3,00	9,25	T-NOTE 2Y	3,734	1,00	-11,00
LICENÇA C02	78,27	0,50	2,29	GILT 10Y	4,804	-0,26	-42,80


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,163	-0,09%	-0,79%	1,1688	1,1736	1,1822
EUR/GBP	0,876	-0,45%	-0,42%	0,8805	0,8844	0,8918
EUR/JPY	177,11	0,46%	-1,54%	177,10	177,10	177,09
EUR/CHF	0,9250	0,14%	1,14%	0,9198	0,9150	0,9056
EUR/BRL	6,2507	0,11%	-0,14%	6,4198	6,5827	6,9102
EUR/PLN	4,2317	-0,01%	0,86%	4,2582	4,2816	4,3266


FIXINGS CONTRA USD e EUR

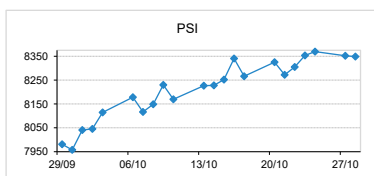
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1630	0,8760	177,11	0,9250	10,9138	7,4686	1,6259	1,76994	6,2507	11,6196
USD	0,8577	-	0,7532	152,01	0,7939	9,3606	6,4060	1,3960	1,5207	5,3678	9,9765

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,020	0,20	-5,82
BCP	0,771	-0,10	65,83
CORT. AMORIM	7,350	0,00	-8,70
CTT	7,310	0,55	35,37
EDP	4,317	0,35	39,66
EDP R	12,770	-0,85	27,19
GALP	17,200	-1,74	7,84
IBERSOL	10,150	0,00	35,70
J MARTINS	20,420	0,00	10,68
MOTA ENGIL	6,070	-0,90	108,30
NAVIGATOR	3,020	1,00	-15,88
NOS	3,815	2,01	16,11
REN	3,160	0,80	38,60
SEMAPA	18,080	0,89	27,50
SONAE SGPS	1,434	0,56	56,89
TEIX. DUARTE	0,714	2,00	803,80

MAIORES GANHOS/PERDAS

Título	Variação %
NOS	2,01
TEIX. DUARTE	2,00
NAVIGATOR	1,00
SEMAPA	0,89
REN	0,80
BCP	-0,10
EDP R	-0,85
MOTA ENGIL	-0,90
GALP	-1,74



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	8.348,77	-0,04%	30,91%	8.381,56	6.194,45
CAC40	8.216,58	-0,27%	11,32%	8.271,48	6.763,76
ESTX 50 PR	5.704,35	-0,12%	16,51%	5.712,78	4.540,22
XTRA DAX	24.278,63	-0,12%	21,95%	24.771,34	18.489,91
S&P 500	6.886,59	0,15%	17,07%	6.877,28	4.835,04
IBEX 35	16.087,00	0,54%	38,74%	16.027,60	11.295,00
NIKKEI 225	50.219,18	-0,58%	25,88%	50.549,60	30.792,74

