

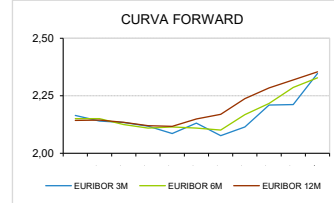
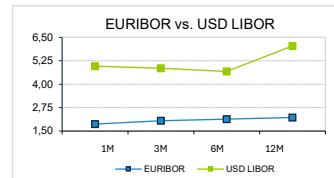
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

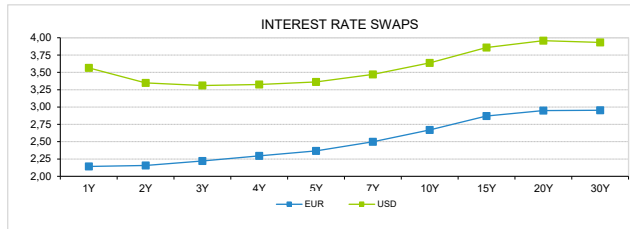
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,8710	-2	-5	1M	4,9602	0	-35	3,9780	-0,0800
3M	2,0480	2	4	3M	4,8537	0	-42	3,8544	-0,0352
6M	2,1390	1	4	6M	4,6821	-1	-45	3,7499	0,0400
12M	2,2240	1	2	12M	6,0414	8	31	3,6123	0,1500

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,1426	1	5	2,1688	2,5296	2,7937
2Y	2,1557	1	6	2,2605	2,5952	2,8578
3Y	2,2208	0	6	2,3480	2,6610	2,9180
4Y	2,2953	0	5	2,4258	2,7240	2,9700
5Y	2,3659	0	5	2,4966	2,7822	3,0168
7Y	2,4981	0	4	2,6250	2,8880	3,1010
10Y	2,6704	0	4	2,7880	3,0140	3,1814
15Y	2,8714	-1	5	2,9570	3,1090	3,2050
20Y	2,9484	-1	6	3,0075	3,1111	3,1713
30Y	2,9534	-1	9	2,9920	3,0598	3,0965

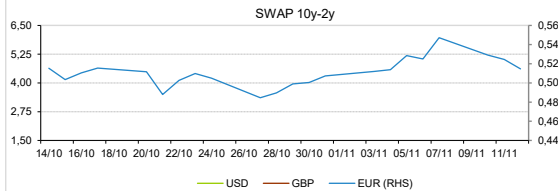
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	4,00
Reino Unido	4,00
Japão	0,50
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,60
Índia	3,25



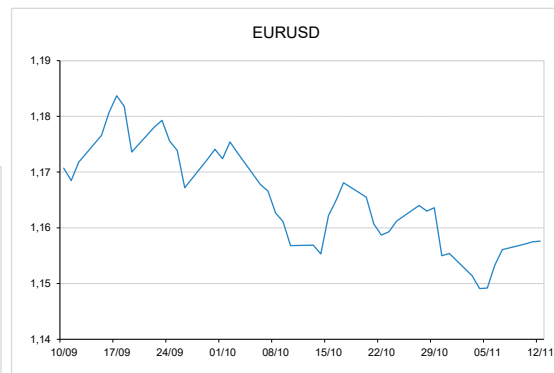
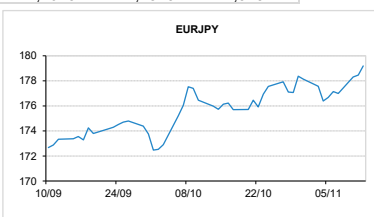
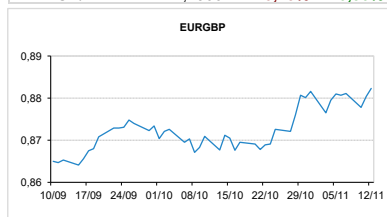
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,5659	1	5	3,1210	3,3750	3,6995
2Y	3,3487	0	8	3,1750	3,4470	3,7750
3Y	3,3106	-4	8	3,2395	3,5280	3,8390
4Y	3,3257	-4	8	3,3070	3,6050	3,8990
5Y	3,3625	-4	9	3,3800	3,6735	3,9610
7Y	3,4701	-5	9	3,5190	3,8000	4,0740
10Y	3,6361	-4	8	3,7010	3,9650	4,1880
15Y	3,8590	-4	8	3,9115	4,0950	4,2460
20Y	3,9580	-4	8	3,9860	4,1100	4,2050
30Y	3,9326	-4	8	3,9360	4,0000	4,0360



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	62,67	-2,49	0,39	OT 2Y	1,939	-0,01	-1,60
JETFUEL	801,00	29,25	104,75	OT 5Y	2,337	-0,02	-1,80
DIESEL	808,50	59,75	142,75	OT 10Y	2,982	-0,03	-4,90
COBRE	10.840,00	31,00	309,00	BUND 10Y	2,626	-1,08	0,60
ZINCO	3.156,80	-30,75	128,06	SCHATZ 2Y	2,360	0,25	5,60
OURO	4.191,14	64,29	80,87	T-NOTE 10Y	4,377	0,00	1,40
TRIGO	551,75	0,00	36,50	T-NOTE 2Y	3,802	1,00	9,40
LICENÇA C02	81,93	1,28	2,25	GILT 10Y	4,802	2,38	-32,80


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1576	0,01%	0,06%	1,1636	1,1683	1,1773
EUR/GBP	0,8823	-0,22%	-1,65%	0,8869	0,8905	0,8977
EUR/JPY	179,19	-0,41%	-1,79%	179,18	179,18	179,17
EUR/CHF	0,9241	0,33%	0,68%	0,9189	0,9143	0,9047
EUR/BRL	6,1379	-0,50%	3,01%	6,3017	6,4525	6,7635
EUR/PLN	4,2366	-0,15%	0,56%	4,2615	4,2823	4,3251


FIXINGS CONTRA USD e EUR

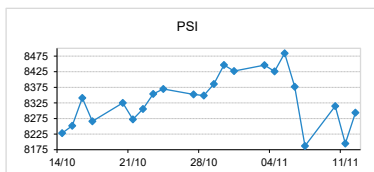
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1576	0,8823	179,19	0,9241	10,9538	7,4669	1,6230	1,77218	6,1379	11,6872
USD	0,8626	-	0,7617	154,76	0,7971	9,4470	6,4412	1,4004	1,5296	5,3013	10,0774

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,900	0,82	-8,07
BCP	0,810	1,99	74,22
CORT. AMORIM	6,580	-0,60	-18,26
CTT	7,340	0,27	35,93
EDP	3,826	2,82	23,78
EDP R	11,800	2,34	17,53
GALP	18,110	0,72	13,54
IBERSOL	10,350	0,49	38,37
J MARTINS	22,080	0,55	19,67
MOTA ENGIL	5,800	0,35	99,04
NAVIGATOR	3,056	0,33	-14,87
NOS	3,610	-0,28	9,87
REN	3,370	0,15	47,81
SEMAPA	17,780	0,00	25,39
SONAE SGPS	1,446	1,26	58,21
TEIX. DUARTE	0,678	-0,88	758,23

MAIORES GANHOS/PERDAS

Título	Variação %
EDP	2,82
EDP R	2,34
BCP	1,99
SONAE SGPS	1,26
ALTRI	0,82
NOS	-0,28
CORT. AMORI	-0,60
TEIX. DUARTE	-0,88



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	8.293,84	1,21%	30,05%	8.506,58	6.194,45
CAC40	8.241,24	1,04%	11,66%	8.271,48	6.763,76
ESTX 50 PR	5.787,31	1,08%	18,21%	5.734,28	4.540,22
XTRA DAX	24.381,46	1,22%	22,46%	24.771,34	18.489,91
S&P 500	6.845,55	-0,02%	16,38%	6.920,34	4.835,04
IBEX 35	16.615,80	1,39%	43,30%	16.410,40	11.295,00
NIKKEI 225	51.063,31	0,43%	28,00%	52.636,87	30.792,74

