

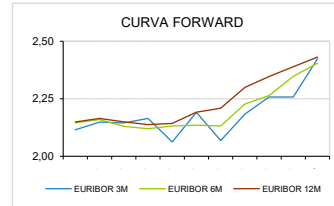
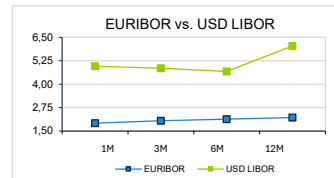
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
 derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

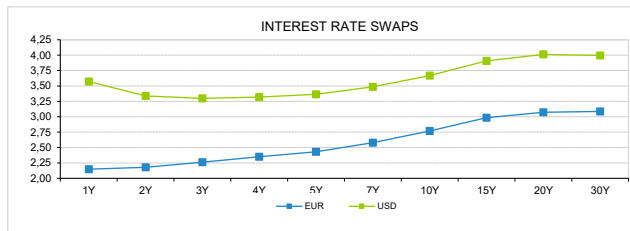
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9220	0	-1	1M	4,9602	0	-35	3,9700	-0,0950
3M	2,0540	-1	4	3M	4,8537	0	-42	3,8279	-0,0313
6M	2,1340	-2	3	6M	4,6821	-1	-45	3,7394	0,0500
12M	2,2210	-1	8	12M	6,0414	8	31	3,6207	0,1375

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,1486	-1	7	2,2092	2,6270	2,9180
2Y	2,1790	-1	11	2,3195	2,7030	2,9860
3Y	2,2612	-1	13	2,4200	2,7720	3,0480
4Y	2,3500	0	15	2,5060	2,8410	3,1040
5Y	2,4320	0	16	2,5848	2,9043	3,1554
7Y	2,5798	0	17	2,7260	3,0160	3,2430
10Y	2,7691	0	19	2,9010	3,1500	3,3278
15Y	2,9855	0	21	3,0825	3,2515	3,3582
20Y	3,0720	1	23	3,1416	3,2596	3,3276
30Y	3,0860	1	26	3,1320	3,2100	3,2525

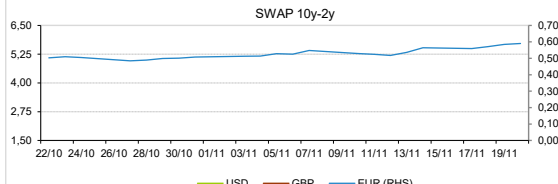
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	4,00
Reino Unido	4,00
Japão	0,50
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,60
Índia	3,35



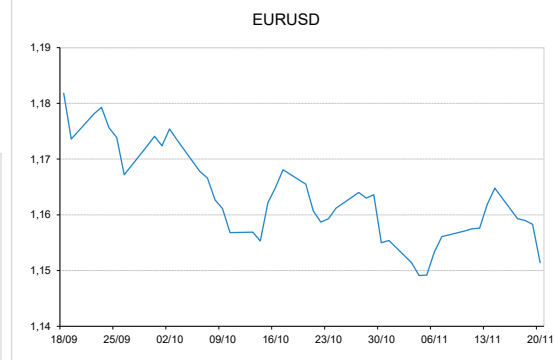
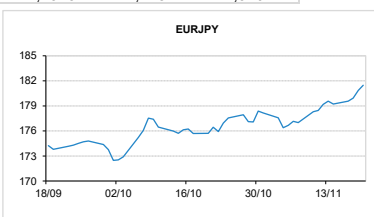
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,5720	-3	10	3,0970	3,3840	3,7540
2Y	3,3369	-3	11	3,1560	3,4680	3,8340
3Y	3,2982	-3	12	3,2290	3,5590	3,9060
4Y	3,3195	-3	12	3,3070	3,6430	3,9720
5Y	3,3634	-3	13	3,3890	3,7205	4,0370
7Y	3,4849	-3	14	3,5450	3,8580	4,1520
10Y	3,6685	-3	15	3,7420	4,0300	4,2720
15Y	3,9068	-3	16	3,9670	4,1690	4,3330
20Y	4,0122	-2	17	4,0480	4,1880	4,2950
30Y	3,9956	-2	18	4,0060	4,0810	4,1260



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	63,42	-0,09	2,54	OT 2Y	1,975	0,02	7,40
JETFUEL	813,75	-15,25	131,50	OT 5Y	2,395	0,01	11,50
DIESEL	812,50	0,25	166,25	OT 10Y	3,062	0,02	12,60
COBRE	10.802,50	33,00	148,00	BUND 10Y	2,700	0,79	15,90
ZINCO	3.023,14	2,77	82,44	SCHATZ 2Y	2,382	0,74	10,50
OURO	4.065,63	-12,35	-290,67	T-NOTE 10Y	4,391	-2,53	9,70
TRIGO	543,25	-6,25	21,75	T-NOTE 2Y	3,812	-3,39	14,20
LICENÇA C02	81,31	0,65	1,49	GILT 10Y	5,046	-2,17	14,20


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1514	-0,60%	-1,21%	1,1573	1,1623	1,1709
EUR/GBP	0,8815	0,14%	-1,41%	0,8859	0,8898	0,8971
EUR/JPY	181,47	-0,34%	-3,17%	181,46	181,46	181,45
EUR/CHF	0,9297	-0,03%	-0,76%	0,9246	0,9197	0,9102
EUR/BRL	6,1487	0,28%	1,76%	6,3119	6,4729	6,7735
EUR/PLN	4,2334	-0,11%	0,06%	4,2575	4,2787	4,3207


FIXINGS CONTRA USD e EUR

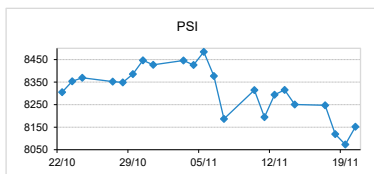
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1514	0,8815	181,47	0,9297	11,0012	7,4694	1,6239	1,78542	6,1487	11,7635
USD	0,8677	-	0,764	157,755	0,8068	9,5382	6,4811	1,4065	1,5443	5,3342	10,1868

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,470	-0,56	-16,14
BCP	0,796	1,07	71,38
CORT. AMORIM	6,520	0,15	-19,01
CTT	7,150	0,99	32,41
EDP	3,779	1,07	22,26
EDP R	11,550	2,39	15,04
GALP	18,070	1,60	13,29
IBERSOL	10,350	-0,48	38,37
J MARTINS	21,800	1,21	18,16
MOTA ENGL	5,065	-0,88	73,82
NAVIGATOR	2,930	-1,55	-18,38
NOS	3,670	-0,68	11,69
REN	3,340	1,06	46,49
SEMAPA	16,900	-1,29	19,18
SONAE SGPS	1,454	0,83	59,08
TEIX. DUARTE	0,690	1,47	773,42

MAIORES GANHOS/PERDAS

Título	Variação %
EDP R	2,39
GALP	1,60
TEIX. DUARTE	1,47
J MARTINS	1,21
EDP	1,07
ALTRI	-0,56
NOS	-0,68
MOTA ENGL	-0,88
SEMAPA	-1,29
NAVIGATOR	-1,55



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	8.151,96	0,98%	27,83%	8.506,58	6.194,45
CAC40	7.981,07	0,34%	8,13%	8.314,23	6.763,76
ESTX 50 PR	5.569,92	0,50%	13,77%	5.818,07	4.540,22
XTRA DAX	23.278,85	0,50%	16,93%	24.771,34	18.489,91
S&P 500	6.677,56	0,54%	13,54%	6.920,34	4.835,04
IBEX 35	15.988,90	0,63%	37,89%	16.661,50	11.310,50
NIKKEI 225	49.823,94	2,65%	24,89%	52.636,87	30.792,74

