

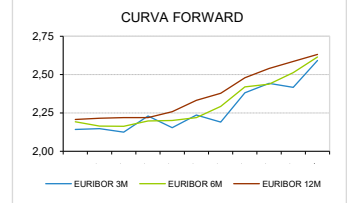
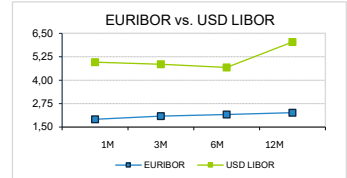
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

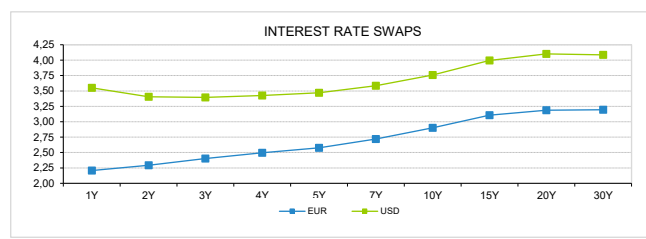
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9150	1	2	1M	4,9602	0	-35	3,8280	-0,1075
3M	2,0880	2	8	3M	4,8537	0	-42	3,7698	-0,0340
6M	2,1680	2	4	6M	4,6821	-1	-45	3,7012	0,0600
12M	2,2680	2	6	12M	6,0414	8	31	3,6145	0,1350

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,2072	1	8	2,3790	2,7901	3,0530
2Y	2,2920	0	14	2,5025	2,8520	3,1170
3Y	2,4017	0	18	2,5970	2,9180	3,1760
4Y	2,4956	-1	19	2,6740	2,9820	3,2280
5Y	2,5751	-1	20	2,7450	3,0410	3,2752
7Y	2,7196	-1	21	2,8770	3,1440	3,3580
10Y	2,9000	0	22	3,0380	3,2710	3,4394
15Y	3,1070	0	23	3,2084	3,3649	3,4633
20Y	3,1874	0	23	3,2610	3,3690	3,4320
30Y	3,1948	1	24	3,2430	3,3139	3,3500

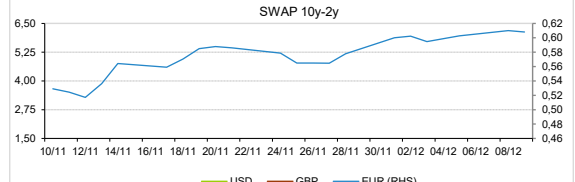
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	4,00
Reino Unido	4,00
Japão	0,50
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,60
Índia	3,00



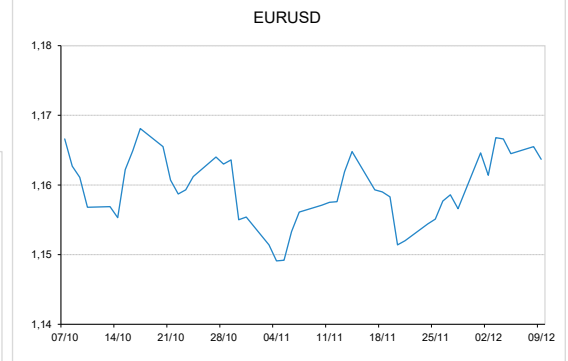
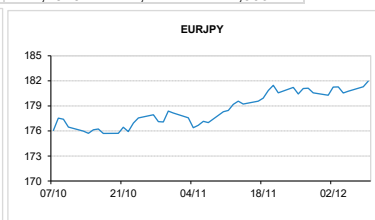
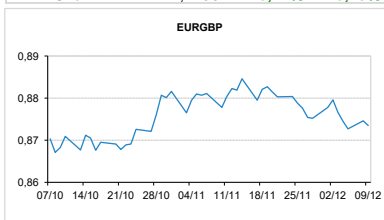
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,5496	2	-4	3,2580	3,5170	3,8370
2Y	3,4044	2	2	3,3130	3,5940	3,9070
3Y	3,3954	2	5	3,3790	3,6720	3,9770
4Y	3,4248	2	6	3,4490	3,7450	4,0410
5Y	3,4703	2	6	3,5210	3,8150	4,1080
7Y	3,5850	1	7	3,6580	3,9470	4,2260
10Y	3,7594	0	8	3,8455	4,1170	4,3470
15Y	3,9946	0	9	4,0630	4,2540	4,4120
20Y	4,1018	0	10	4,1440	4,2760	4,3780
30Y	4,0862	-1	12	4,1040	4,1740	4,2170



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	61,88	-0,61	-1,51	OT 2Y	2,146	0,00	20,50
JETFUEL	730,75	-10,75	-51,50	OT 5Y	2,522	-0,01	16,10
DIESEL	673,25	-18,75	-120,25	OT 10Y	3,166	-0,02	13,50
COBRE	11.675,00	15,00	919,00	BUND 10Y	2,805	-2,40	19,20
ZINCO	3.272,66	52,88	178,63	SCHATZ 2Y	2,513	-1,48	16,50
OURO	4.212,25	21,59	96,49	T-NOTE 10Y	4,471	0,36	6,50
TRIGO	531,75	-3,00	-10,50	T-NOTE 2Y	3,808	2,19	9,00
LICENÇA C02	82,71	0,73	3,24	GILT 10Y	5,139	-6,57	7,90


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1637	-0,15%	0,57%	1,1690	1,1739	1,1823
EUR/GBP	0,8735	0,13%	0,49%	0,8776	0,8814	0,8884
EUR/JPY	181,96	-0,37%	-2,01%	181,95	181,95	181,93
EUR/CHF	0,9381	0,07%	-0,82%	0,9330	0,9281	0,9182
EUR/BRL	6,3282	-0,09%	-3,14%	6,4894	6,6541	6,9734
EUR/PLN	4,2290	0,21%	0,13%	4,2515	4,2714	4,3092


FIXINGS CONTRA USD e EUR

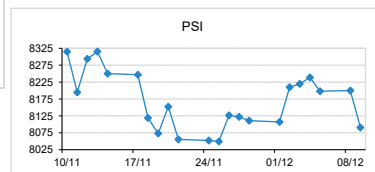
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1637	0,8735	181,96	0,9381	10,8825	7,4688	1,6101	1,74983	6,3282	11,8025
USD	0,8601	-	0,7522	156,9	0,8071	9,3655	6,4236	1,3842	1,5053	5,4335	10,1478

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,370	-2,24	-18,01
BCP	0,862	1,72	85,58
CORT. AMORIM	6,430	-0,31	-20,12
CTT	7,290	-0,41	35,00
EDP	3,826	-0,21	23,78
EDP R	11,920	0,59	18,73
GALP	14,790	-14,68	-7,27
IBERSOL	10,100	0,00	35,03
J MARTINS	20,020	0,25	8,51
MOTA ENGIL	4,680	-0,85	60,60
NAVIGATOR	3,036	-0,46	-15,43
NOS	3,760	0,27	14,43
REN	3,275	0,00	43,64
SEMAPA	16,800	-1,52	18,48
SONAE SGPS	1,586	1,28	73,52
TEIX. DUARTE	0,664	-2,06	740,51

MAIORES GANHOS/PERDAS

Título	Variação %
BCP	1,72
SONAE SGPS	1,28
EDP R	0,59
NOS	0,27
J MARTINS	0,25
MOTA ENGIL	-0,85
SEMAPA	-1,52
TEIX. DUARTE	-2,06
ALTRI	-2,24
GALP	-14,68



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	8.090,50	-1,33%	26,86%	8.506,58	6.194,45
CAC40	8.052,51	-0,69%	9,10%	8.314,23	6.763,76
ESTX 50 PR	5.718,32	-0,13%	16,80%	5.818,07	4.540,22
XTRA DAX	24.162,65	0,49%	21,36%	24.771,34	18.489,91
S&P 500	6.857,95	0,18%	16,62%	6.920,34	4.835,04
IBEX 35	16.734,50	0,13%	44,33%	16.844,50	11.310,50
NIKKEI 225	50.655,10	0,14%	26,97%	52.636,87	30.792,74

