

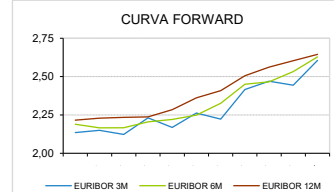
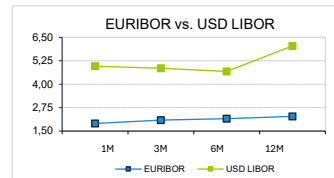
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

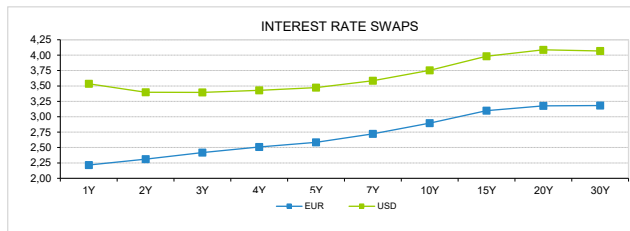
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9060	-1	0	1M	4,9602	0	-35	3,8173	-0,2150
3M	2,0820	-1	8	3M	4,8537	0	-42	3,7635	-0,0420
6M	2,1650	0	4	6M	4,6821	-1	-45	3,6978	0,0650
12M	2,2840	2	7	12M	6,0414	8	31	3,6153	0,2000

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,2159	1	8	2,4076	2,7910	3,0390
2Y	2,3105	1	16	2,5243	2,8443	3,1000
3Y	2,4187	1	20	2,6100	2,9100	3,1600
4Y	2,5090	1	21	2,6800	2,9700	3,2100
5Y	2,5836	0	20	2,7490	3,0280	3,2557
7Y	2,7215	0	21	2,8740	3,1290	3,3390
10Y	2,8958	-1	21	3,0310	3,2540	3,4212
15Y	3,0993	-1	22	3,1990	3,3490	3,4447
20Y	3,1776	-1	22	3,2483	3,3510	3,4113
30Y	3,1818	-1	23	3,2286	3,2940	3,3290

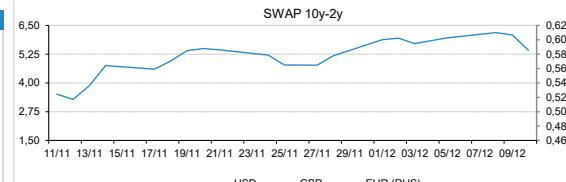
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	4,00
Reino Unido	4,00
Japão	0,50
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,60
Índia	3,00



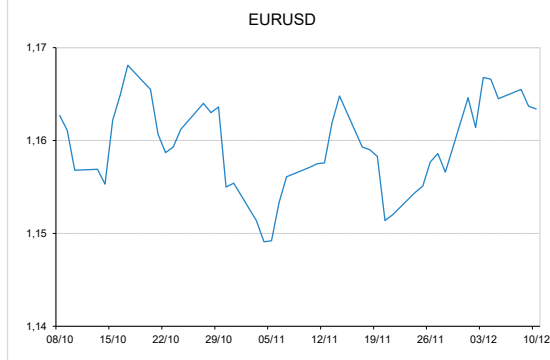
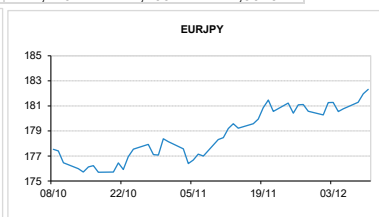
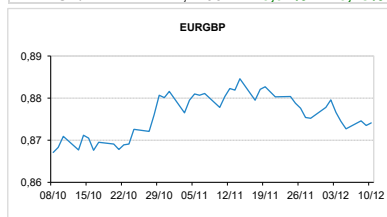
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,5362	-3	-6	3,2530	3,5300	3,8270
2Y	3,3983	-3	2	3,3200	3,6000	3,8950
3Y	3,3953	-3	5	3,3880	3,6730	3,9610
4Y	3,4278	-2	6	3,4560	3,7430	4,0240
5Y	3,4739	-2	7	3,5250	3,8080	4,0850
7Y	3,5852	-3	7	3,6560	3,9330	4,1990
10Y	3,7525	-3	7	3,8360	4,0980	4,3205
15Y	3,9826	-3	8	4,0490	4,2340	4,3860
20Y	4,0870	-3	9	4,1280	4,2550	4,3530
30Y	4,0690	-3	10	4,0860	4,1530	4,1910



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	61,55	-0,39	-2,27	OT 2Y	2,162	0,02	21,60
JETFUEL	723,50	-7,25	-58,75	OT 5Y	2,546	0,02	18,20
DIESEL	653,25	-20,00	-140,25	OT 10Y	3,184	0,02	16,10
COBRE	11.470,00	-148,50	770,50	BUND 10Y	2,813	0,80	19,90
ZINCO	3.243,99	-28,67	149,96	SCHATZ 2Y	2,538	2,72	17,50
OURO	4.204,04	-4,20	88,28	T-NOTE 10Y	4,475	-1,09	4,90
TRIGO	526,00	-8,50	-24,50	T-NOTE 2Y	3,804	-1,60	5,60
LICENÇA C02	82,58	-0,27	2,62	GILT 10Y	5,147	-0,27	9,30


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1634	-0,03%	0,54%	1,1687	1,1736	1,1819
EUR/GBP	0,8741	-0,07%	0,42%	0,8782	0,8820	0,8890
EUR/JPY	182,32	-0,20%	-2,20%	182,31	182,31	182,29
EUR/CHF	0,9351	0,25%	-0,50%	0,9300	0,9251	0,9151
EUR/BRL	6,3772	-0,82%	-3,87%	6,5398	6,7057	7,0260
EUR/PLN	4,2266	0,01%	0,18%	4,2491	4,2692	4,3073


FIXINGS CONTRA USD e EUR

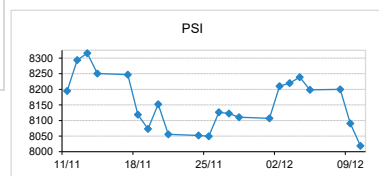
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1634	0,8741	182,32	0,9351	10,8445	7,4694	1,6122	1,7541	6,3772	11,8072
USD	0,8592	-	0,7508	156,5	0,8029	9,3196	6,4173	1,3854	1,5074	5,4812	10,1576

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,310	-1,37	-19,14
BCP	0,855	-0,81	84,08
CORT. AMORIM	6,400	-0,47	-20,50
CTT	7,440	2,06	37,78
EDP	3,780	-1,20	22,29
EDP R	11,690	-1,93	16,43
GALP	14,435	-2,40	-9,50
IBERSOL	10,000	-0,99	33,69
J MARTINS	19,860	-0,80	7,64
MOTA ENGL	4,576	-2,22	57,04
NAVIGATOR	3,010	-0,86	-16,16
NOS	3,730	-0,80	13,52
REN	3,285	0,31	44,08
SEMAPA	16,880	0,48	19,04
SONAE SGPS	1,600	0,88	75,05
TEIX. DUARTE	0,624	-6,02	689,87

MAIORES GANHOS/PERDAS

Título	Variação %
CTT	2,06
SONAE SGPS	0,88
SEMAPA	0,48
REN	0,31
ALTRI	-1,37
EDP R	-1,93
MOTA ENGL	-2,22
GALP	-2,40
TEIX. DUARTE	-6,02



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	8.018,62	-0,89%	25,74%	8.506,58	6.194,45
CAC40	8.022,69	-0,37%	8,70%	8.314,23	6.763,76
ESTX 50 PR	5.708,12	-0,18%	16,59%	5.818,07	4.540,22
XTRA DAX	24.130,14	-0,13%	21,20%	24.771,34	18.489,91
S&P 500	6.848,34	0,11%	16,43%	6.920,34	4.835,04
IBEX 35	16.762,50	0,17%	44,57%	16.844,50	11.310,50
NIKKEI 225	50.602,80	-0,10%	26,84%	52.636,87	30.792,74

