

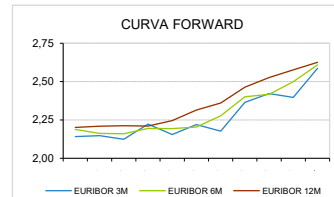
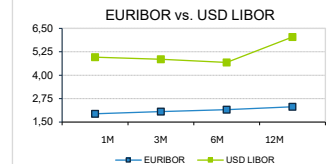
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

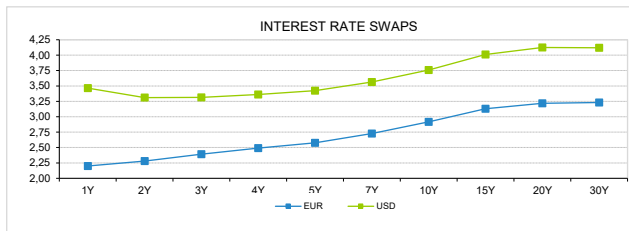
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9430	1	5	1M	4,9602	0	-35	3,7759	-0,1200
3M	2,0570	-2	-1	3M	4,8537	0	-42	3,7450	-0,0179
6M	2,1640	0	2	6M	4,6821	-1	-45	3,6638	0,0800
12M	2,3150	1	8	12M	6,0414	8	31	3,5637	0,1800

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,2000	-1	4	2,3620	2,8032	3,0768
2Y	2,2808	-1	8	2,4901	2,8702	3,1458
3Y	2,3919	-2	11	2,5920	2,9370	3,2080
4Y	2,4910	-1	13	2,6750	3,0035	3,2620
5Y	2,5757	-1	13	2,7512	3,0670	3,3125
7Y	2,7280	-1	15	2,8910	3,1760	3,3950
10Y	2,9180	0	16	3,0600	3,3020	3,4763
15Y	3,1300	0	17	3,2355	3,4026	3,5078
20Y	3,2180	0	18	3,2939	3,4099	3,4773
30Y	3,2310	0	19	3,2820	3,3580	3,3970

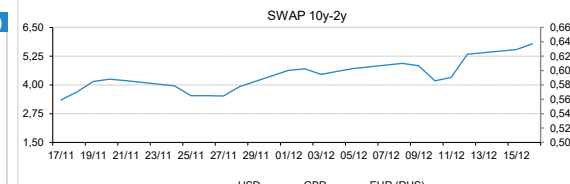
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	3,75
Reino Unido	4,00
Japão	0,50
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,60
Índia	3,00



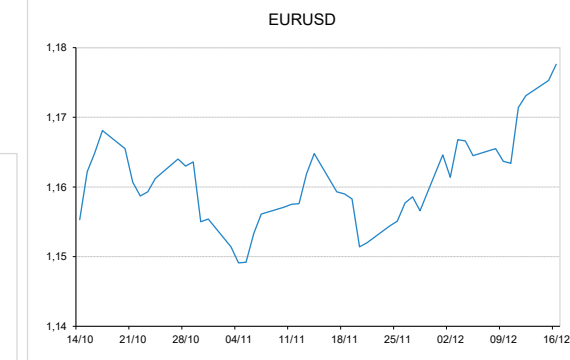
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,4659	0	-15	3,1590	3,5140	3,8830
2Y	3,3105	-2	-8	3,2370	3,6040	3,9640
3Y	3,3146	-3	-4	3,3260	3,6930	4,0300
4Y	3,3619	-3	-1	3,4140	3,7770	4,0970
5Y	3,4235	-2	1	3,5010	3,8495	4,1620
7Y	3,5635	-2	4	3,6580	3,9860	4,2800
10Y	3,7581	-1	6	3,8590	4,1610	4,4030
15Y	4,0098	-1	8	4,0890	4,3020	4,4680
20Y	4,1247	-1	10	4,1760	4,3280	4,4390
30Y	4,1203	-1	12	4,1440	4,2290	4,2760



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	59,02	-1,54	-4,90	OT 2Y	2,102	-0,05	11,50
JETFUEL	689,75	-14,00	-106,50	OT 5Y	2,503	-0,03	9,80
DIESEL	634,00	-2,00	-140,50	OT 10Y	3,146	-0,02	8,20
COBRE	11.686,00	140,50	803,50	BUND 10Y	2,802	0,20	14,20
ZINCO	3.082,12	-74,25	52,35	SCHATZ 2Y	2,496	-1,23	10,40
OURO	4.301,80	-3,21	256,84	T-NOTE 10Y	4,435	-2,91	-0,70
TRIGO	508,75	-12,00	-32,75	T-NOTE 2Y	3,698	-2,59	-7,40
LICENÇA C02	87,51	0,23	4,40	GILT 10Y	5,162	3,82	-7,10


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1776	0,20%	1,58%	1,1828	1,1876	1,1953
EUR/GBP	0,8764	0,17%	0,35%	0,8806	0,8844	0,8913
EUR/JPY	182,07	0,14%	-1,37%	182,06	182,06	182,05
EUR/CHF	0,9358	0,00%	-1,39%	0,9308	0,9258	0,9162
EUR/BRL	6,4345	-1,03%	-4,03%	6,5985	6,7673	7,0921
EUR/PLN	4,2145	0,15%	0,47%	4,2364	4,2560	4,2933


FIXINGS CONTRA USD e EUR

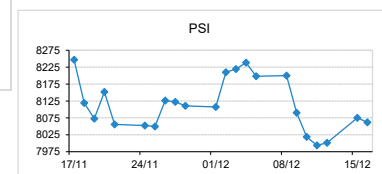
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1776	0,8764	182,07	0,9358	10,9268	7,4714	1,6182	1,77363	6,4345	11,9719
USD	0,8496	-	0,7455	154,71	0,7953	9,2875	6,3478	1,3749	1,5067	5,4662	10,1722

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,295	-0,12	-19,42
BCP	0,866	0,16	86,36
CORT. AMORIM	6,550	0,15	-18,63
CTT	7,450	2,05	37,96
EDP	3,812	0,63	23,33
EDP R	11,730	-0,93	16,83
GALP	14,095	-1,40	-11,63
IBERSOL	9,900	-0,60	32,35
J MARTINS	19,950	-0,25	8,13
MOTA ENGIL	4,836	-0,82	65,96
NAVIGATOR	3,028	-0,53	-15,65
NOS	3,860	1,05	17,48
REN	3,255	0,00	42,76
SEMAPA	16,940	-1,28	19,46
SONAE SGPS	1,612	-0,12	76,37
TEIX. DUARTE	0,666	-2,06	743,04

MAIORES GANHOS/PERDAS

Título	Variação %
CTT	2,05
NOS	1,05
EDP	0,63
BCP	0,16
CORT. AMORI	0,15
MOTA ENGIL	-0,82
EDP R	-0,93
SEMAPA	-1,28
GALP	-1,40
TEIX. DUARTE	-2,06



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	8.062,05	-0,16%	26,42%	8.506,58	6.194,45
CAC40	8.106,16	-0,23%	9,83%	8.314,23	6.763,76
ESTX 50 PR	5.717,83	-0,60%	16,79%	5.818,07	4.540,22
XTRA DAX	24.076,87	-0,63%	20,93%	24.771,34	18.489,91
S&P 500	6.783,27	-0,46%	15,36%	6.920,34	4.835,04
IBEX 35	16.921,90	-0,70%	45,94%	17.066,50	11.310,50
NIKKEI 225	49.383,29	-1,56%	23,78%	52.636,87	30.792,74

