

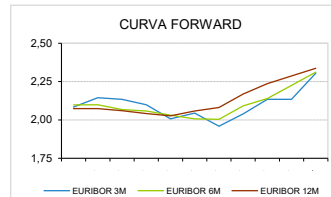
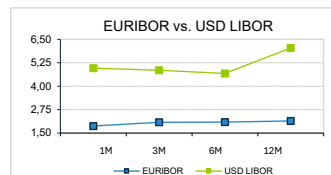
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

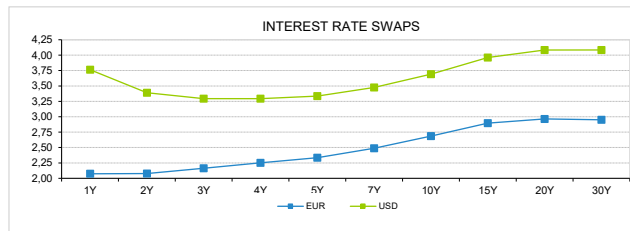
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,8750	2	-2	1M	4,9602	0	-35	3,9730	-0,0450
3M	2,0740	1	8	3M	4,8537	0	-42	3,9729	0,0121
6M	2,0860	1	2	6M	4,6821	-1	-45	3,9416	0,0500
12M	2,1480	3	0	12M	6,0414	8	31	3,8621	0,1275

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,0736	1	3	2,0821	2,5280	2,8350
2Y	2,0780	2	1	2,2078	2,6075	2,9078
3Y	2,1625	2	1	2,3140	2,6830	2,9770
4Y	2,2508	2	0	2,4030	2,7535	3,0373
5Y	2,3343	2	1	2,4856	2,8222	3,0900
7Y	2,4878	2	1	2,6360	2,9410	3,1750
10Y	2,6863	3	2	2,8170	3,0700	3,2420
15Y	2,8960	3	5	2,9870	3,1500	3,2430
20Y	2,9642	3	8	3,0260	3,1330	3,1877
30Y	2,9503	3	10	2,9910	3,0630	3,0984

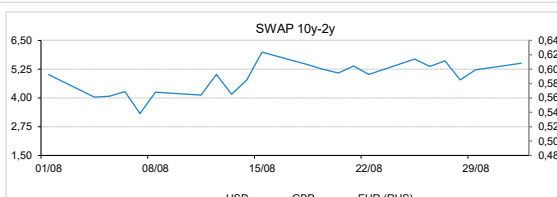
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	4,50
Reino Unido	4,00
Japão	0,50
Canadá	2,75
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,60
Índia	4,00



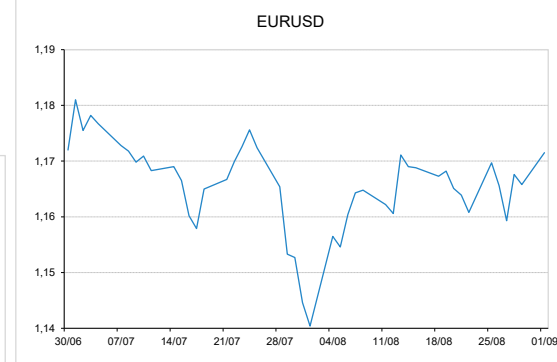
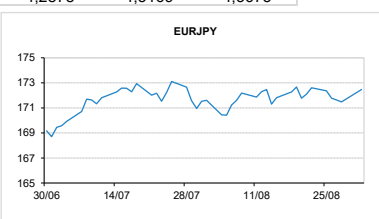
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,7630	1	-5	3,0155	3,2980	3,7555
2Y	3,3908	-1	-23	3,0510	3,4040	3,8600
3Y	3,2940	0	-23	3,1300	3,5180	3,9570
4Y	3,2945	0	-21	3,2210	3,6250	4,0400
5Y	3,3350	1	-20	3,3200	3,7240	4,1150
7Y	3,4749	1	-16	3,5140	3,8920	4,2460
10Y	3,6910	2	-11	3,7520	4,0930	4,3790
15Y	3,9622	3	-4	4,0120	4,2540	4,4530
20Y	4,0832	4	0	4,1120	4,2830	4,4180
30Y	4,0844	5	6	4,0860	4,1850	4,2510



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	68,20	0,72	-0,56	OT 2Y	1,998	0,02	1,80
JETFUEL	714,25	-1,00	-18,25	OT 5Y	2,476	0,01	2,40
DIESEL	690,50	-0,50	-37,50	OT 10Y	3,192	0,01	7,40
COBRE	9.906,00	84,00	104,00	BUND 10Y	2,635	2,94	4,50
ZINCO	2.826,69	47,42	18,04	SCHATZ 2Y	2,360	1,47	1,00
OURO	3.474,15	26,20	110,67	T-NOTE 10Y	4,455	1,64	-15,20
TRIGO	534,25	5,25	-15,75	T-NOTE 2Y	3,772	0,80	-26,80
LICENÇA C02	74,37	1,38	3,33	GILT 10Y	5,268	3,86	25,30


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1715	0,49%	2,73%	1,1781	1,1840	1,1942
EUR/GBP	0,8662	0,07%	0,03%	0,8706	0,8751	0,8837
EUR/JPY	172,47	-0,43%	-0,50%	172,46	172,46	172,45
EUR/CHF	0,9380	-0,26%	-0,68%	0,9330	0,9282	0,9188
EUR/BRL	6,3688	-0,38%	0,83%	6,5465	6,7135	7,0697
EUR/PLN	4,2578	0,13%	0,28%	4,2878	4,3169	4,3675


FIXINGS CONTRA USD e EUR

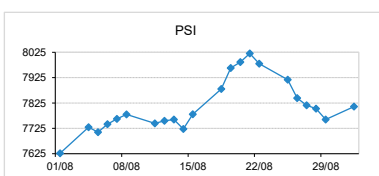
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1715	0,8662	172,47	0,9380	10,9892	7,4637	1,6101	1,78551	6,3688	11,6891
USD	0,8539	-	0,7381	147,28	0,8001	9,3832	6,3734	1,3748	1,5251	5,4401	9,9843

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,040	0,20	-5,44
BCP	0,728	0,55	56,66
CORT. AMORIM	7,560	0,13	-6,09
CTT	7,340	0,00	35,93
EDP	3,807	0,53	23,16
EDP R	10,210	1,69	1,69
GALP	16,700	0,60	4,70
J MARTINS	21,340	0,95	15,66
MOTA ENGIL	4,940	-2,27	69,53
NAVIGATOR	3,314	-0,06	-7,69
NOS	3,960	1,41	20,52
REN	2,985	-0,17	30,92
SEMAPA	17,720	0,34	24,96
SONAE SGPS	1,298	1,56	42,01
IBERSOL	9,600	0,84	28,34

MAIORES GANHOS/PERDAS

Título	Variação %
EDP R	1,69
SONAE SGPS	1,56
NOS	1,41
J MARTINS	0,95
IBERSOL	0,84
NAVIGATOR	-0,06
REN	-0,17
MOTA ENGIL	-2,27



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	7.810,85	0,65%	22,48%	8.029,69	6.194,45
CAC40	7.707,90	0,05%	4,43%	8.257,88	6.763,76
ESTX 50 PR	5.367,08	0,29%	9,62%	5.568,19	4.540,22
XTRA DAX	24.037,33	0,57%	20,74%	24.639,10	18.208,84
S&P 500	6.460,26	-0,64%	9,84%	6.508,23	4.835,04
IBEX 35	14.939,40	0,02%	28,84%	15.443,90	11.138,80
NIKKEI 225	42.188,79	-1,24%	5,75%	43.876,42	30.792,74

