

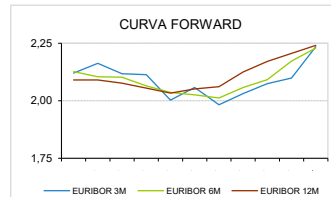
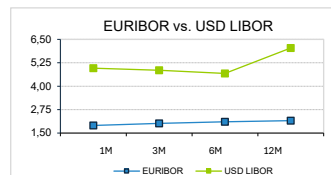
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

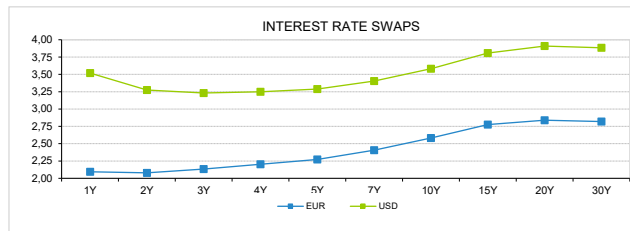
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9060	1	3	1M	4,9602	0	-35	3,9648	-0,1300
3M	2,0160	-1	-2	3M	4,8537	0	-42	3,9414	-0,0693
6M	2,1030	0	0	6M	4,6821	-1	-45	3,8826	0,0250
12M	2,1630	-2	-2	12M	6,0414	8	31	3,7797	0,1400

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,0932	0	-3	2,0640	2,4250	2,7054
2Y	2,0791	-1	-7	2,1551	2,4957	2,7692
3Y	2,1332	-2	-8	2,2460	2,5640	2,8260
4Y	2,2039	-2	-8	2,3220	2,6280	2,8820
5Y	2,2733	-2	-9	2,3945	2,6905	2,9317
7Y	2,4069	-2	-8	2,5280	2,7970	3,0120
10Y	2,5817	-2	-7	2,6936	2,9216	3,0842
15Y	2,7765	-3	-6	2,8558	3,0014	3,0868
20Y	2,8387	-1	-6	2,8905	2,9843	3,0336
30Y	2,8197	-1	-5	2,8520	2,9125	2,9410

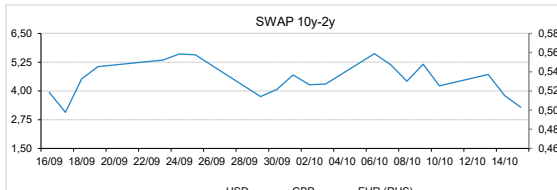
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	4,25
Reino Unido	4,00
Japão	0,50
Canadá	2,50
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,60
Índia	3,50



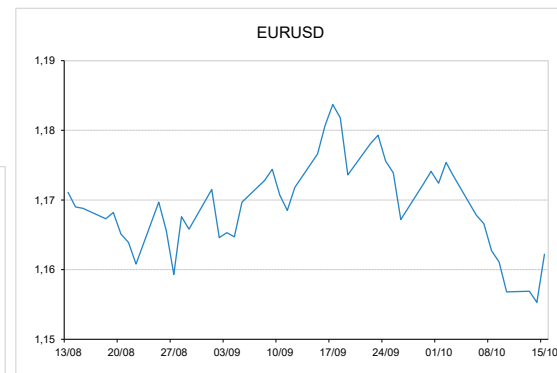
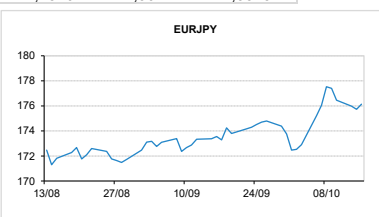
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,5192	1	-9	3,0200	3,3045	3,6485
2Y	3,2741	2	-2	3,0800	3,3820	3,7270
3Y	3,2318	1	2	3,1525	3,4680	3,8040
4Y	3,2492	1	4	3,2270	3,5490	3,8700
5Y	3,2890	1	5	3,3055	3,6260	3,9330
7Y	3,4043	1	7	3,4570	3,7600	4,0430
10Y	3,5809	0	7	3,6490	3,9250	4,1530
15Y	3,8090	0	7	3,8620	4,0540	4,2090
20Y	3,9087	0	6	3,9380	4,0690	4,1670
30Y	3,8851	0	5	3,8910	3,9590	3,9980



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	62,03	-0,36	-5,01	OT 2Y	1,923	-0,02	-9,90
JETFUEL	687,00	-17,25	-26,75	OT 5Y	2,293	-0,03	-12,80
DIESEL	653,50	-19,75	-53,00	OT 10Y	2,957	-0,03	-13,00
COBRE	10.598,50	-242,50	510,50	BUND 10Y	2,545	-4,77	-14,10
ZINCO	2.961,52	-99,18	-2,10	SCHATZ 2Y	2,279	-1,96	-10,10
OURO	4.189,11	46,17	510,12	T-NOTE 10Y	4,330	-0,36	0,30
TRIGO	497,25	-3,00	-27,75	T-NOTE 2Y	3,696	0,99	0,20
LICENÇA C02	78,16	1,24	1,41	GILT 10Y	4,972	-6,20	-12,70


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1622	0,60%	-1,22%	1,1683	1,1730	1,1818
EUR/GBP	0,8705	0,08%	-0,74%	0,8752	0,8791	0,8872
EUR/JPY	176,13	-0,23%	-1,56%	176,12	176,12	176,11
EUR/CHF	0,9276	0,24%	0,76%	0,9223	0,9177	0,9082
EUR/BRL	6,3342	0,49%	-1,28%	6,5049	6,6698	7,0067
EUR/PLN	4,2525	0,24%	-0,09%	4,2810	4,3042	4,3515


FIXINGS CONTRA USD e EUR

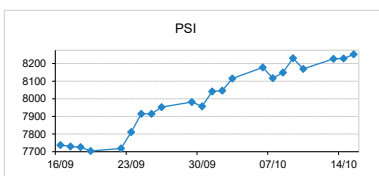
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1622	0,8705	176,13	0,9276	11,0309	7,4681	1,6327	1,78676	6,3342	11,7527
USD	0,8604	-	0,7483	151,38	0,7987	9,4834	6,4255	1,4041	1,5349	5,4379	10,0923

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,995	0,00	-6,29
BCP	0,758	-0,26	63,12
CORT. AMORIM	7,080	-0,14	-12,05
CTT	6,970	-1,55	29,07
EDP	4,333	0,16	40,18
EDP R	13,220	2,40	31,67
GALP	15,955	-0,28	0,03
IBERSOL	10,100	0,00	35,03
J MARTINS	20,580	-0,39	11,54
MOTA ENGIL	5,750	-0,17	97,32
NAVIGATOR	3,106	0,52	-13,48
NOS	3,740	0,13	13,82
REN	3,090	-0,16	35,53
SEMAPA	18,240	-0,76	28,63
SONAE SGPS	1,372	0,00	50,11
TEIX. DUARTE	0,736	6,98	831,65

MAIORES GANHOS/PERDAS

Título	Variação %
TEIX. DUARTE	6,98
EDP R	2,40
NAVIGATOR	0,52
EDP	0,16
NOS	0,13
BCP	-0,26
GALP	-0,28
J MARTINS	-0,39
SEMAPA	-0,76
CTT	-1,55



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	8.251,93	0,29%	29,40%	8.274,47	6.194,45
CAC40	8.077,00	1,99%	9,43%	8.257,88	6.763,76
ESTX 50 PR	5.605,03	0,95%	14,48%	5.674,55	4.540,22
XTRA DAX	24.181,37	-0,23%	21,46%	24.771,34	18.489,91
S&P 500	6.684,24	0,59%	13,63%	6.764,58	4.835,04
IBEX 35	15.570,30	-0,10%	34,28%	15.732,70	11.295,00
NIKKEI 225	47.672,67	1,76%	19,50%	48.597,08	30.792,74

