

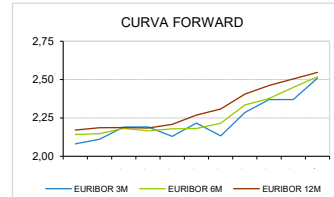
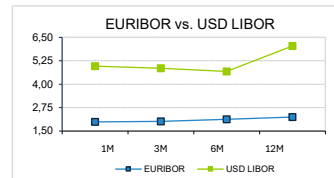
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

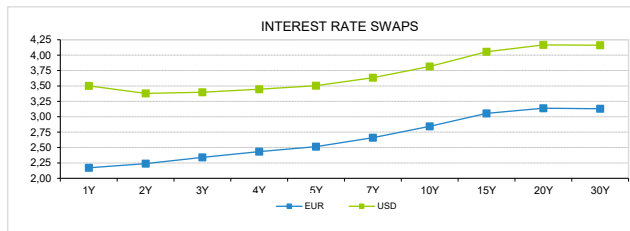
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9890	2	6	1M	4,9602	0	-35	3,7306	-0,0950
3M	2,0200	0	-6	3M	4,8537	0	-42	3,7065	0,0101
6M	2,1300	1	-4	6M	4,6821	-1	-45	3,6317	0,0600
12M	2,2490	0	-5	12M	6,0414	8	31	3,5258	0,1750

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,1707	0	-4	2,3080	2,7240	2,9938
2Y	2,2389	-2	-6	2,4270	2,7909	3,0590
3Y	2,3396	-2	-7	2,5250	2,8590	3,1190
4Y	2,4327	-3	-7	2,6050	2,9224	3,1750
5Y	2,5146	-4	-7	2,6781	2,9836	3,2220
7Y	2,6599	-4	-7	2,8140	3,0910	3,3080
10Y	2,8440	-4	-7	2,9799	3,2180	3,3887
15Y	3,0540	-5	-7	3,1543	3,3168	3,4170
20Y	3,1385	-5	-7	3,2085	3,3180	3,3761
30Y	3,1288	-5	-10	3,1733	3,2380	3,2642

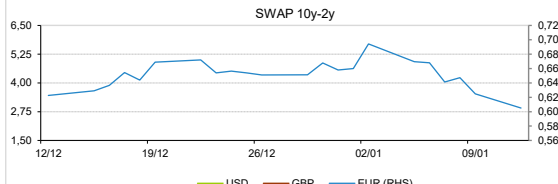
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	3,75
Reino Unido	3,75
Japão	0,75
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,60
Índia	3,00



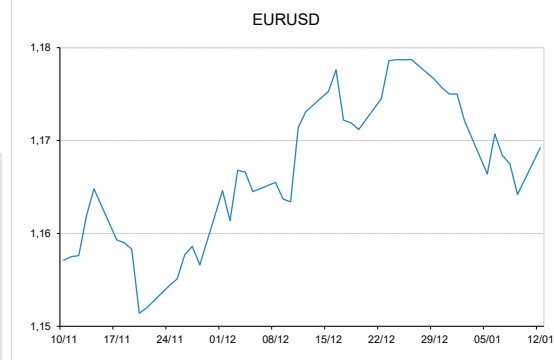
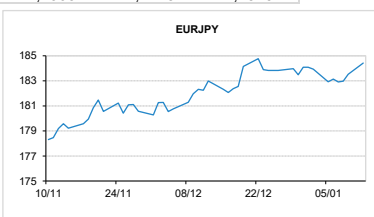
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,5017	1	1	3,2520	3,6020	3,9300
2Y	3,3794	1	3	3,3440	3,6780	4,0070
3Y	3,3979	1	4	3,4260	3,7590	4,0740
4Y	3,4466	1	4	3,5040	3,8370	4,1340
5Y	3,5042	1	4	3,5830	3,9060	4,1960
7Y	3,6350	1	4	3,7300	4,0330	4,3090
10Y	3,8168	2	4	3,9160	4,1990	4,4250
15Y	4,0536	2	4	4,1340	4,3370	4,4960
20Y	4,1661	2	4	4,2200	4,3620	4,4670
30Y	4,1612	2	4	4,1860	4,2660	4,3110



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	63,55	0,21	2,71	OT 2Y	2,036	-0,03	-10,90
JETFUEL	712,25	32,00	-11,25	OT 5Y	2,431	-0,02	-8,90
DIESEL	639,75	19,75	-13,50	OT 10Y	3,083	-0,03	-7,10
COBRE	12.965,50	277,50	1.511,00	BUND 10Y	2,741	-2,18	-5,90
ZINCO	3.117,01	17,39	-5,31	SCHATZ 2Y	2,456	-0,49	-6,90
OURO	4.617,79	108,29	318,16	T-NOTE 10Y	4,479	0,73	3,50
TRIGO	526,75	9,50	-2,50	T-NOTE 2Y	3,784	0,40	4,00
LICENÇA C02	90,33	0,77	4,29	GILT 10Y	4,955	-0,80	-14,30


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1692	0,43%	-0,33%	1,1741	1,1789	1,1872
EUR/GBP	0,8674	0,03%	1,07%	0,8712	0,8747	0,8813
EUR/JPY	184,42	-0,49%	-0,78%	184,41	184,41	184,40
EUR/CHF	0,9303	0,21%	0,43%	0,9253	0,9204	0,9106
EUR/BRL	6,2632	-0,32%	1,55%	6,4272	6,5906	6,9013
EUR/PLN	4,2112	0,02%	0,30%	4,2305	4,2478	4,2828


FIXINGS CONTRA USD e EUR

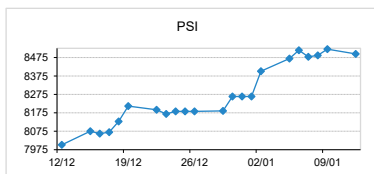
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1692	0,8674	184,42	0,9303	10,7174	7,4723	1,6197	1,73803	6,2632	11,7613
USD	0,8560	-	0,7421	157,93	0,7960	9,1633	6,3962	1,3873	1,4882	5,3689	10,0488

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,565	-0,33	1,44
BCP	0,881	-0,11	-1,74
CORT. AMORIM	6,850	-0,29	3,63
CTT	7,340	-0,68	-1,21
EDP	4,062	-0,76	3,75
EDP R	12,460	-1,42	3,49
GALP	15,695	1,55	7,28
IBERSOL	9,960	0,00	0,61
J MARTINS	21,120	0,28	4,24
MOTA ENGIL	5,130	1,28	3,68
NAVIGATOR	3,266	0,18	4,01
NOS	4,145	0,12	3,24
REN	3,310	-1,78	2,95
SEMAPA	21,900	1,62	4,78
SONAE SGPS	1,656	-0,60	2,73
TEIX. DUARTE	0,622	-2,20	-2,20

MAIORES GANHOS/PERDAS

Título	Variação %
SEMAPA	1,62
GALP	1,55
MOTA ENGIL	1,28
J MARTINS	0,28
NAVIGATOR	0,18
CTT	-0,68
EDP	-0,76
EDP R	-1,42
REN	-1,78
TEIX. DUARTE	-2,20



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	8.494,08	-0,31%	2,79%	8.576,39	6.194,45
CAC40	8.358,76	-0,04%	2,57%	8.362,09	6.763,76
ESTX 50 PR	6.016,30	0,31%	3,88%	5.999,48	4.540,22
XTRA DAX	25.405,34	0,57%	3,74%	25.281,18	18.489,91
S&P 500	6.969,62	0,05%	1,82%	6.978,36	4.835,04
IBEX 35	17.673,80	0,14%	2,11%	17.739,60	11.583,00
NIKKEI 225	51.939,89	1,61%	3,18%	52.636,87	30.792,74

