

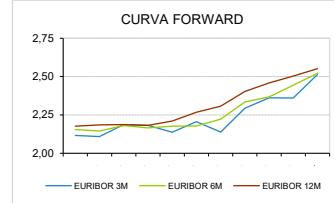
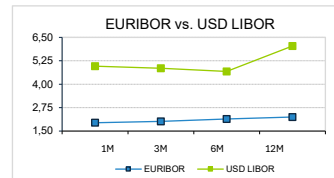
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

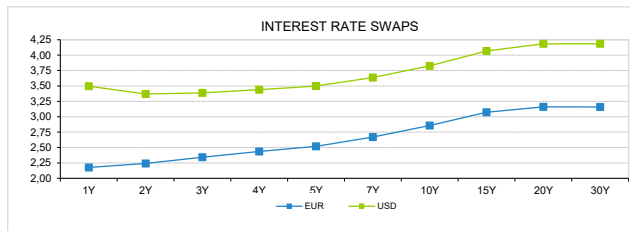
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9440	-5	1	1M	4,9602	0	-35	3,7290	-0,0600
3M	2,0160	0	-7	3M	4,8537	0	-42	3,7012	-0,0050
6M	2,1430	1	-3	6M	4,6821	-1	-45	3,6230	0,0600
12M	2,2500	0	-4	12M	6,0414	8	31	3,5098	0,1600

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,1765	1	-3	2,3075	2,7360	3,0126
2Y	2,2419	0	-5	2,4270	2,8040	3,0786
3Y	2,3420	0	-7	2,5280	2,8720	3,1390
4Y	2,4368	0	-7	2,6110	2,9372	3,1960
5Y	2,5200	0	-7	2,6870	3,0002	3,2429
7Y	2,6698	1	-7	2,8250	3,1090	3,3310
10Y	2,8570	1	-7	2,9950	3,2377	3,4144
15Y	3,0716	1	-6	3,1744	3,3427	3,4480
20Y	3,1605	2	-6	3,2334	3,3470	3,4094
30Y	3,1575	3	-7	3,2034	3,2719	3,3013

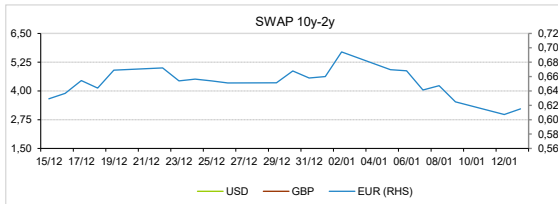
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	3,75
Reino Unido	3,75
Japão	0,75
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,60
Índia	3,00



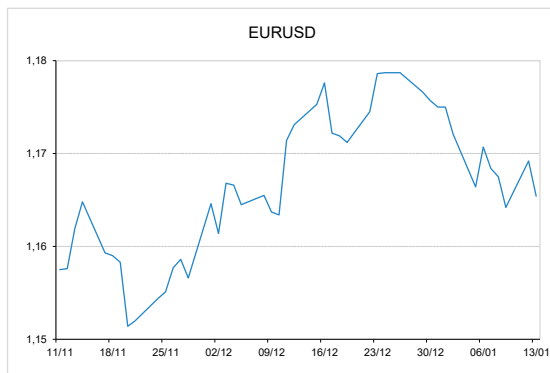
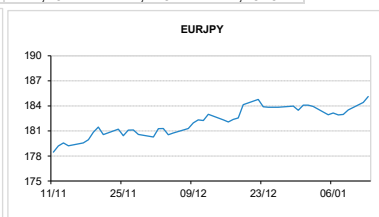
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,4950	0	3	3,2410	3,6030	3,9570
2Y	3,3690	0	4	3,3300	3,6830	4,0310
3Y	3,3863	-1	5	3,4180	3,7710	4,1000
4Y	3,4379	-1	5	3,5000	3,8510	4,1620
5Y	3,4989	0	5	3,5840	3,9230	4,2220
7Y	3,6376	0	6	3,7370	4,0530	4,3330
10Y	3,8258	1	5	3,9280	4,2200	4,4560
15Y	4,0690	1	5	4,1530	4,3630	4,5280
20Y	4,1843	1	5	4,2420	4,3910	4,5010
30Y	4,1835	2	5	4,2120	4,2960	4,3440



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	65,78	1,91	4,94	OT 2Y	2,040	0,01	-11,10
JETFUEL	712,50	0,25	8,75	OT 5Y	2,446	0,01	-8,20
DIESEL	631,25	-8,50	-4,75	OT 10Y	3,101	0,02	-7,20
COBRE	13.172,00	211,50	1.694,50	BUND 10Y	2,752	1,09	-6,30
ZINCO	3.181,45	64,44	25,08	SCHATZ 2Y	2,456	-0,25	-6,20
OURO	4.611,55	14,04	306,54	T-NOTE 10Y	4,475	-0,55	-0,40
TRIGO	511,25	0,00	-18,00	T-NOTE 2Y	3,774	-1,00	2,80
LICENÇA C02	90,68	0,58	4,64	GILT 10Y	4,994	3,76	-16,90


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1654	-0,33%	-0,84%	1,1703	1,1750	1,1833
EUR/GBP	0,866	0,16%	1,37%	0,8698	0,8733	0,8799
EUR/JPY	185,12	-0,38%	-1,51%	185,11	185,11	185,10
EUR/CHF	0,9325	-0,23%	0,36%	0,9275	0,9226	0,9127
EUR/BRL	6,2741	-0,08%	1,49%	6,4373	6,6004	6,9083
EUR/PLN	4,2124	-0,04%	0,20%	4,2314	4,2487	4,2828


FIXINGS CONTRA USD e EUR

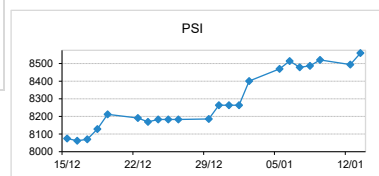
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1654	0,8660	185,12	0,9325	10,7229	7,4727	1,6174	1,74327	6,2741	11,7469
USD	0,8582	-	0,7439	158,92	0,7998	9,1948	6,4133	1,3878	1,4952	5,3788	10,0738

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,575	0,22	1,67
BCP	0,888	0,86	-0,89
CORT. AMORIM	6,850	0,00	3,63
CTT	7,290	-0,68	-1,88
EDP	4,099	0,91	4,70
EDP R	12,780	2,57	6,15
GALP	16,110	2,64	10,12
IBERSOL	9,920	-0,40	0,20
J MARTINS	20,980	-0,66	3,55
MOTA ENGIL	4,994	-2,65	0,93
NAVIGATOR	3,314	1,47	5,54
NOS	4,170	0,60	3,86
REN	3,280	-0,91	2,02
SEMAPA	22,200	1,37	6,22
SONAE SGPS	1,660	0,24	2,98
TEIX. DUARTE	0,612	-1,61	-3,77

MAIORES GANHOS/PERDAS

Título	Variação %
GALP	2,64
EDP R	2,57
NAVIGATOR	1,47
SEMAPA	1,37
EDP	0,91
J MARTINS	-0,66
CTT	-0,68
REN	-0,91
TEIX. DUARTE	-1,61
MOTA ENGIL	-2,65



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	8.559,09	0,77%	3,58%	8.576,39	6.194,45
CAC40	8.347,20	-0,14%	2,43%	8.378,09	6.763,76
ESTX 50 PR	6.029,83	0,22%	4,12%	6.018,96	4.540,22
XTRA DAX	25.420,66	0,06%	3,80%	25.421,42	18.489,91
S&P 500	6.964,37	-0,18%	1,74%	6.986,33	4.835,04
IBEX 35	17.687,10	0,08%	2,19%	17.739,60	11.583,00
NIKKEI 225	53.549,16	3,10%	6,38%	53.814,79	30.792,74

