

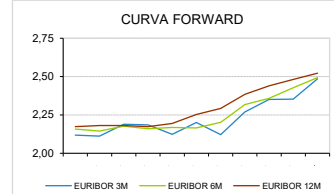
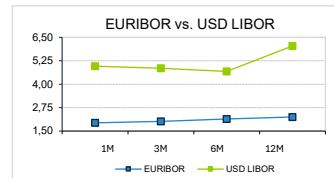
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

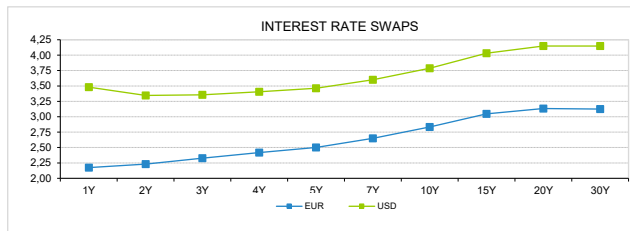
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9400	0	1	1M	4,9602	0	-35	3,7274	-0,1050
3M	2,0160	0	-7	3M	4,8537	0	-42	3,7036	-0,0381
6M	2,1460	0	-2	6M	4,6821	-1	-45	3,6279	0,0525
12M	2,2510	0	-4	12M	6,0414	8	31	3,5205	0,1600

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,1739	0	-3	2,2912	2,7095	2,9867
2Y	2,2320	-1	-6	2,4065	2,7754	3,0520
3Y	2,3260	-2	-8	2,5050	2,8440	3,1160
4Y	2,4190	-2	-9	2,5870	2,9100	3,1700
5Y	2,5001	-2	-9	2,6626	2,9740	3,2171
7Y	2,6479	-2	-9	2,8010	3,0820	3,3020
10Y	2,8340	-2	-9	2,9693	3,2106	3,3865
15Y	3,0470	-3	-8	3,1479	3,3131	3,4164
20Y	3,1332	-3	-8	3,2038	3,3140	3,3743
30Y	3,1252	-4	-10	3,1690	3,2340	3,2610

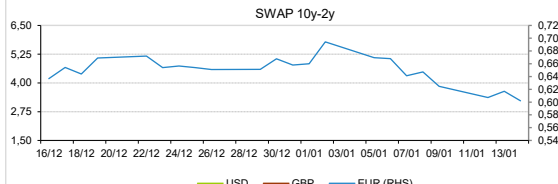
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	3,75
Reino Unido	3,75
Japão	0,75
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,60
Índia	3,00



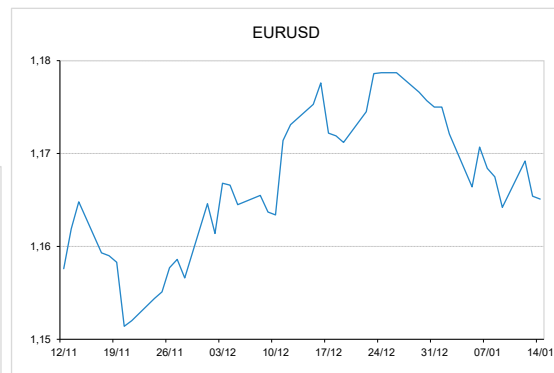
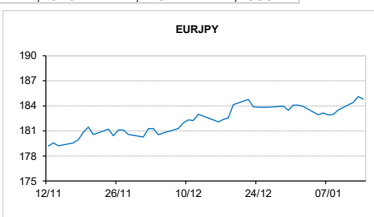
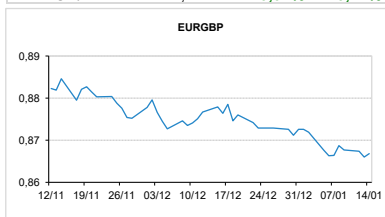
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,4812	-2	1	3,2050	3,5580	3,9120
2Y	3,3459	-2	2	3,2890	3,6350	3,9905
3Y	3,3567	-3	2	3,3770	3,7240	4,0590
4Y	3,4042	-4	2	3,4570	3,8060	4,1240
5Y	3,4628	-4	2	3,5420	3,8790	4,1810
7Y	3,6000	-4	2	3,6960	4,0090	4,2950
10Y	3,7880	-4	2	3,8880	4,1780	4,4140
15Y	4,0320	-4	1	4,1130	4,3220	4,4880
20Y	4,1476	-4	1	4,2020	4,3500	4,4610
30Y	4,1478	-3	1	4,1730	4,2560	4,3040



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	65,92	0,45	5,08	OT 2Y	2,029	-0,01	-11,80
JETFUEL	744,00	31,50	40,25	OT 5Y	2,424	-0,02	-10,60
DIESEL	661,25	30,00	25,25	OT 10Y	3,079	-0,02	-8,60
COBRE	13.156,50	-45,50	1.649,00	BUND 10Y	2,712	-3,66	-8,80
ZINCO	3.187,45	6,00	31,08	SCHATZ 2Y	2,434	-2,22	-7,40
OURO	4.617,39	30,87	312,38	T-NOTE 10Y	4,435	-3,09	-2,90
TRIGO	512,25	1,75	-17,00	T-NOTE 2Y	3,748	-1,99	2,40
LICENÇA C02	92,24	1,50	6,20	GILT 10Y	4,906	-7,37	-21,80


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1651	-0,03%	-0,87%	1,1700	1,1748	1,1831
EUR/GBP	0,8668	-0,09%	1,28%	0,8706	0,8741	0,8807
EUR/JPY	184,82	0,16%	-1,35%	184,81	184,81	184,80
EUR/CHF	0,9309	0,20%	0,53%	0,9259	0,9210	0,9111
EUR/BRL	6,2698	-0,18%	1,56%	6,4326	6,5956	6,9076
EUR/PLN	4,2122	0,02%	0,21%	4,2315	4,2491	4,2838


FIXINGS CONTRA USD e EUR

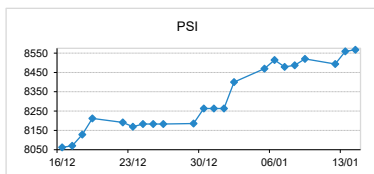
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1651	0,8668	184,82	0,9309	10,7114	7,4716	1,6167	1,74528	6,2698	11,7100
USD	0,8577	-	0,7433	158,14	0,7989	9,1791	6,4089	1,3880	1,4966	5,3904	10,0473

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,580	0,11	1,78
BCP	0,904	1,73	0,83
CORT. AMORIM	6,850	0,00	3,63
CTT	7,240	-0,69	-2,56
EDP	4,102	0,07	4,78
EDP R	12,880	0,78	6,98
GALP	16,160	0,31	10,46
IBERSOL	9,900	-0,20	0,00
J MARTINS	20,180	-3,81	-0,39
MOTA ENGIL	5,000	0,12	1,05
NAVIGATOR	3,314	0,00	5,54
NOS	4,245	1,80	5,73
REN	3,300	0,61	2,64
SEMAPA	21,800	-1,80	4,31
SONAE SGPS	1,664	0,24	3,23
TEIX. DUARTE	0,614	0,33	-3,46

MAIORES GANHOS/PERDAS

Título	Variação %
NOS	1,80
BCP	1,73
EDP R	0,78
REN	0,61
TEIX. DUARTE	0,33
IBERSOL	-0,20
CTT	-0,69
SEMAPA	-1,80
J MARTINS	-3,81



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	8.567,52	0,10%	3,68%	8.576,39	6.194,45
CAC40	8.330,97	-0,19%	2,23%	8.378,09	6.763,76
ESTX 50 PR	6.005,05	-0,41%	3,69%	6.041,72	4.540,22
XTRA DAX	25.286,24	-0,53%	3,25%	25.507,79	18.489,91
S&P 500	6.899,93	-0,90%	0,81%	6.986,33	4.835,04
IBEX 35	17.695,70	0,05%	2,24%	17.773,60	11.583,00
NIKKEI 225	54.341,23	1,48%	7,95%	54.487,32	30.792,74

