

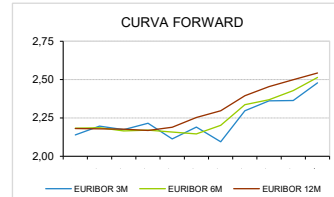
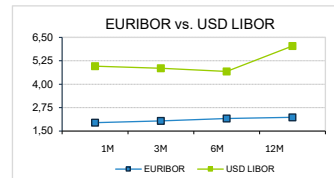
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

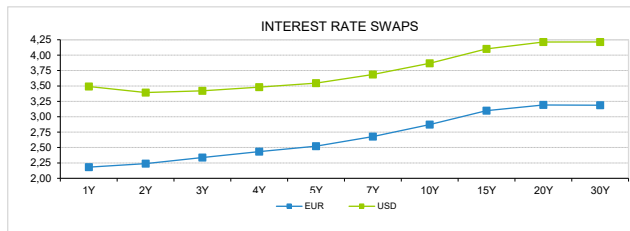
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9480	-1	-1	1M	4,9602	0	-35	3,7275	-0,0200
3M	2,0400	1	1	3M	4,8537	0	-42	3,7084	-0,0200
6M	2,1710	1	7	6M	4,6821	-1	-45	3,6352	0,0300
12M	2,2340	1	-1	12M	6,0414	8	31	3,5523	0,1100

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,1815	0	1	2,2960	2,7375	3,0350
2Y	2,2381	-2	-3	2,4180	2,8130	3,1060
3Y	2,3370	-2	-4	2,5210	2,8830	3,1700
4Y	2,4340	-3	-5	2,6090	2,9550	3,2290
5Y	2,5210	-3	-5	2,6910	3,0210	3,2785
7Y	2,6773	-3	-6	2,8370	3,1350	3,3700
10Y	2,8730	-3	-6	3,0157	3,2710	3,4580
15Y	3,0980	-3	-6	3,2039	3,3809	3,4930
20Y	3,1910	-2	-6	3,2660	3,3865	3,4535
30Y	3,1860	-1	-7	3,2324	3,3030	3,3333

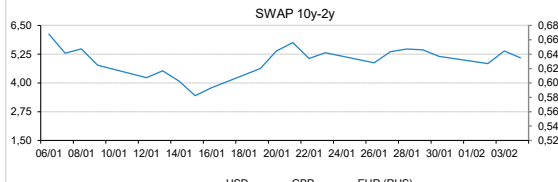
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	3,75
Reino Unido	3,75
Japão	0,75
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,85
Índia	3,00



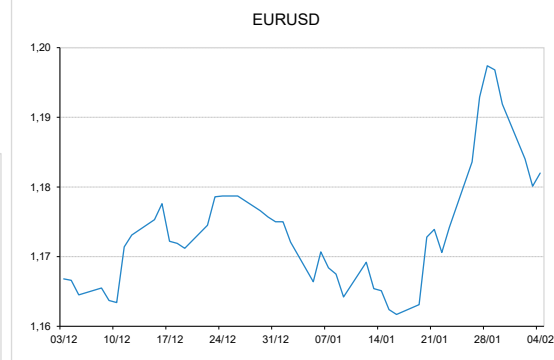
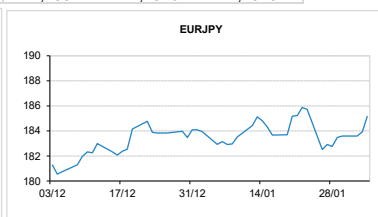
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,4915	-1	7	3,2950	3,6650	4,0110
2Y	3,3932	-1	10	3,3860	3,7450	4,0840
3Y	3,4213	-1	10	3,4760	3,8300	4,1490
4Y	3,4800	-1	11	3,5600	3,9080	4,2080
5Y	3,5456	-1	10	3,6435	3,9780	4,2600
7Y	3,6851	-1	10	3,7930	4,0980	4,3630
10Y	3,8667	0	8	3,9740	4,2550	4,4780
15Y	4,1005	0	6	4,1880	4,3920	4,5500
20Y	4,2130	1	5	4,2740	4,4210	4,5260
30Y	4,2145	1	5	4,2485	4,3300	4,3750



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	67,53	0,20	7,10	OT 2Y	2,119	-0,03	3,00
JETFUEL	758,50	10,00	86,25	OT 5Y	2,609	-0,02	11,10
DIESEL	693,50	2,50	74,25	OT 10Y	3,216	-0,03	4,80
COBRE	13.410,00	586,50	1.008,50	BUND 10Y	2,756	-3,28	-6,20
ZINCO	3.320,98	-5,17	203,44	SCHATZ 2Y	2,434	-2,22	-5,70
OURO	4.892,74	-54,02	443,59	T-NOTE 10Y	4,543	-0,18	9,50
TRIGO	524,25	-4,50	17,75	T-NOTE 2Y	3,812	-0,80	12,20
LICENÇA C02	82,83	-0,28	-5,48	GILT 10Y	5,219	4,66	5,90


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,182	0,16%	1,34%	1,1869	1,1918	1,2004
EUR/GBP	0,8616	0,08%	0,70%	0,8653	0,8688	0,8757
EUR/JPY	185,15	-0,66%	-1,20%	185,14	185,14	185,13
EUR/CHF	0,9168	-0,05%	1,23%	0,9120	0,9070	0,8970
EUR/BRL	6,2003	-0,11%	2,27%	6,3512	6,5157	6,8047
EUR/PLN	4,2172	0,15%	-0,10%	4,2352	4,2516	4,2843


FIXINGS CONTRA USD e EUR

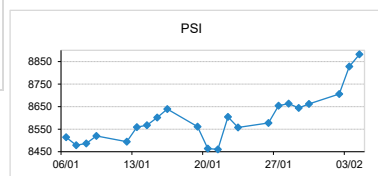
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1820	0,8616	185,15	0,9168	10,6258	7,4664	1,6138	1,68931	6,2003	11,4505
USD	0,8477	-	0,7317	156,66	0,7772	9,0033	6,3297	1,3673	1,4286	5,2508	9,6995

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,510	2,04	0,22
BCP	0,932	-0,89	4,02
CORT. AMORIM	6,830	0,74	3,33
CTT	7,080	1,72	-4,71
EDP	4,319	-0,51	10,32
EDP R	13,130	-0,53	9,05
GALP	16,990	0,27	16,13
IBERSOL	10,650	0,00	7,58
J MARTINS	20,780	3,28	2,57
MOTA ENGL	4,672	2,10	-5,58
NAVIGATOR	3,276	1,55	4,33
NOS	4,610	2,10	14,82
REN	3,535	1,00	9,95
SEMAPA	22,500	-0,44	7,66
SONAE SGPS	1,846	1,76	14,52
TEIX. DUARTE	0,487	3,18	-23,43

MAIORES GANHOS/PERDAS

Título	Varição %
J MARTINS	3,28
TEIX. DUARTE	3,18
NOS	2,10
MOTA ENGL	2,10
ALTRI	2,04
SEMAPA	-0,44
EDP	-0,51
EDP R	-0,53
BCP	-0,89



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	8.881,79	0,61%	7,48%	8.828,16	6.194,45
CAC40	8.262,16	1,01%	1,38%	8.396,72	6.763,76
ESTX 50 PR	5.970,47	-0,41%	3,09%	6.073,34	4.540,22
XTRA DAX	24.603,04	-0,72%	0,46%	25.507,79	18.489,91
S&P 500	6.891,97	-0,37%	0,68%	7.002,28	4.835,04
IBEX 35	18.102,50	-0,09%	4,59%	18.271,20	11.583,00
NIKKEI 225	54.293,36	-0,78%	7,85%	54.782,83	30.792,74

