

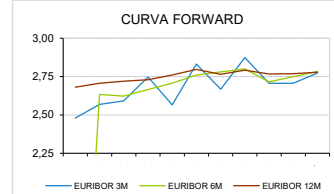
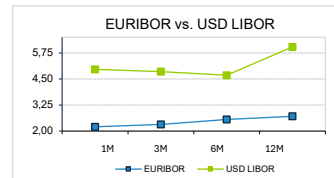
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

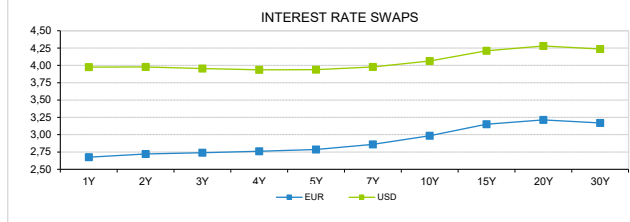
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,2050	-1	19	1M	4,9602	0	-35	3,7393	-0,1100
3M	2,3210	-1	2	3M	4,8537	0	-42	3,7677	-0,0312
6M	2,5540	-1	1	6M	4,6821	-1	-45	3,8353	0,0775
12M	2,7090	-2	-9	12M	6,0414	8	31	3,9592	0,2025

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,6751	1	-10	2,7712	2,8235	3,0100
2Y	2,7223	2	-13	2,7738	2,8620	3,0630
3Y	2,7399	3	-11	2,7900	2,9100	3,1180
4Y	2,7603	3	-10	2,8160	2,9600	3,1680
5Y	2,7860	2	-10	2,8520	3,0110	3,2142
7Y	2,8600	2	-9	2,9380	3,1050	3,2940
10Y	2,9854	2	-9	3,0650	3,2230	3,3778
15Y	3,1503	2	-8	3,2120	3,3190	3,4059
20Y	3,2133	2	-6	3,2528	3,3138	3,3582
30Y	3,1683	1	-3	3,1837	3,2030	3,2078

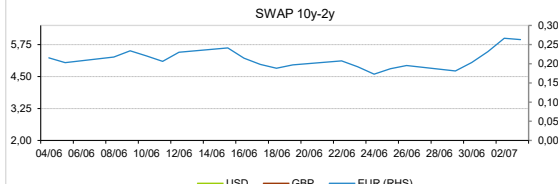
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,40
EUA	3,75
Reino Unido	3,75
Japão	1,00
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	4,35
Índia	3,00



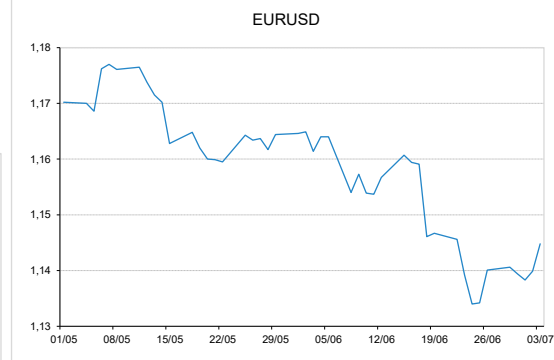
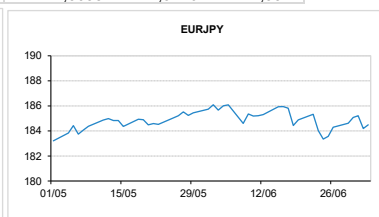
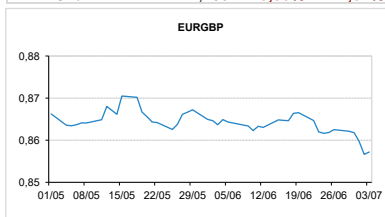
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,9750	0	11	4,0010	3,8790	4,0570
2Y	3,9782	-1	3	3,9400	3,9110	4,0910
3Y	3,9545	-3	6	3,9210	3,9580	4,1310
4Y	3,9361	-2	5	3,9260	3,9980	4,1750
5Y	3,9389	0	0	3,9500	4,0380	4,2180
7Y	3,9778	0	3	4,0070	4,1210	4,3010
10Y	4,0627	0	-3	4,1100	4,2410	4,3975
15Y	4,2109	1	1	4,2510	4,3450	4,4520
20Y	4,2805	1	0	4,3010	4,3530	4,4150
30Y	4,2364	0	-3	4,2350	4,2410	4,2500



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	72,00	0,20	-23,14	OT 2Y	2,538	0,04	-11,60
JETFUEL	961,50	-13,50	-198,50	OT 5Y	2,820	0,03	-8,40
DIESEL	937,00	-6,75	-151,75	OT 10Y	3,316	0,03	-8,50
COBRE	13.285,50	27,50	-714,50	BUND 10Y	2,893	3,41	-10,70
ZINCO	3.503,20	-14,32	-133,36	SCHATZ 2Y	2,893	3,99	-15,20
OURO	4.166,51	44,16	-268,30	T-NOTE 10Y	4,786	0,19	-1,30
TRIGO	599,75	-0,25	-16,50	T-NOTE 2Y	4,374	0,20	2,60
LICENÇA C02	80,58	1,13	1,98	GILT 10Y	5,456	2,25	-17,30


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1448	0,43%	-1,43%	1,1491	1,1538	1,1631
EUR/GBP	0,8572	-0,06%	0,76%	0,86045	0,86379	0,87043
EUR/JPY	184,480	-0,16%	0,64%	184,473	184,467	184,455
EUR/CHF	0,9191	-0,05%	-0,05%	0,9134	0,9075	0,8963
EUR/BRL	5,9132	0,59%	-0,66%	6,0661	6,2056	6,5031
EUR/PLN	4,2894	0,00%	-1,07%	4,3058	4,3216	4,3517


FIXINGS CONTRA USD e EUR

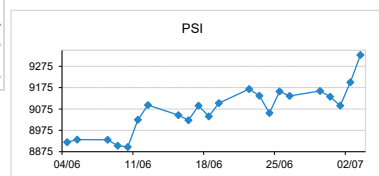
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1448	0,8572	184,48	0,9191	11,0337	7,4742	1,6247	1,64915	5,9132	11,2427
USD	0,8739	-	0,7487	161,26	0,8033	9,6390	6,5325	1,4197	1,4418	5,1731	9,8243

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,815	2,12	7,00
BCP	1,073	1,42	19,73
CORT. AMORIM	6,500	-0,76	-1,66
CTT	6,075	-0,57	-18,24
EDP	4,687	2,97	19,72
EDP R	14,370	2,20	19,35
GALP	18,965	1,34	29,63
IBERSOL	9,800	-0,10	-1,01
J MARTINS	16,600	-1,37	-18,07
MOTA ENGL	4,820	1,86	-2,59
NAVIGATOR	3,308	1,66	5,35
NOS	5,055	0,60	28,37
REN	3,795	2,02	18,04
SEMAPA	20,800	0,00	-0,48
SONAE SGPS	2,120	1,92	31,51
TEIX. DUARTE	0,544	3,23	-14,47

MAIORES GANHOS/PERDAS

Título	Variação %
TEIX. DUARTE	3,23
EDP	2,97
EDP R	2,20
ALTRI	2,12
REN	2,02
IBERSOL	-0,10
CTT	-0,57
CORT. AMORI	-0,76
J MARTINS	-1,37



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	9.328,28	1,40%	12,88%	9.516,43	7.590,90
CAC40	8.508,07	0,39%	4,40%	8.642,23	7.505,27
ESTX 50 PR	6.412,68	0,82%	10,73%	6.420,44	5.154,83
XTRA DAX	25.779,31	0,78%	5,26%	25.826,78	21.863,81
S&P 500	7.483,24	0,00%	9,32%	7.620,90	6.201,00
IBEX 35	19.852,40	0,92%	14,70%	19.879,10	13.855,50
NIKKEI 225	69.744,07	1,47%	38,55%	72.831,73	39.288,90

