

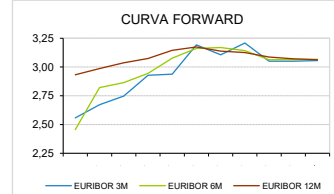
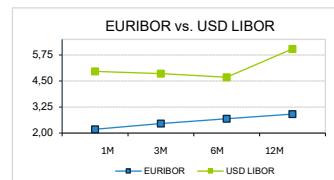
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

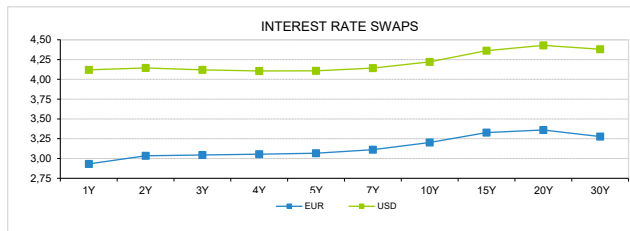
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,1810	-2	-10	1M	4,9602	0	-35	3,7474	0,0000
3M	2,4560	-2	14	3M	4,8537	0	-42	3,8070	-0,0350
6M	2,6900	0	6	6M	4,6821	-1	-45	3,9496	0,1000
12M	2,9120	-1	10	12M	6,0414	8	31	4,1799	0,2725

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,9320	2	16	3,1436	3,0833	3,1917
2Y	3,0354	3	24	3,1051	3,1039	3,2316
3Y	3,0455	3	25	3,0980	3,1320	3,2800
4Y	3,0540	3	25	3,1053	3,1650	3,3200
5Y	3,0675	2	25	3,1217	3,2060	3,3573
7Y	3,1109	1	22	3,1750	3,2790	3,4243
10Y	3,2015	0	20	3,2671	3,3740	3,4903
15Y	3,3270	-1	16	3,3753	3,4400	3,4950
20Y	3,3607	-1	14	3,3885	3,4135	3,4295
30Y	3,2765	-2	10	3,2820	3,2710	3,2540

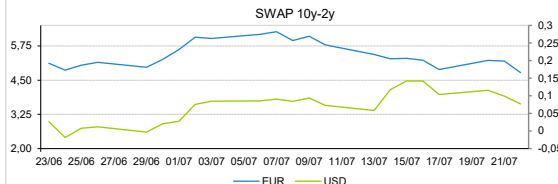
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,40
EUA	3,75
Reino Unido	3,75
Japão	1,00
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	4,35
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,1201	4	5	4,1640	4,0630	4,1950
2Y	4,1434	3	5	4,1160	4,0830	4,2360
3Y	4,1197	3	7	4,0990	4,1190	4,2790
4Y	4,1062	3	9	4,1010	4,1560	4,3220
5Y	4,1072	2	10	4,1180	4,1960	4,3590
7Y	4,1414	2	11	4,1710	4,2720	4,4410
10Y	4,2204	1	11	4,2660	4,3850	4,5370
15Y	4,3619	1	13	4,4040	4,4990	4,5930
20Y	4,4290	0	13	4,4520	4,5000	4,5550
30Y	4,3807	0	14	4,3840	4,3870	4,3900

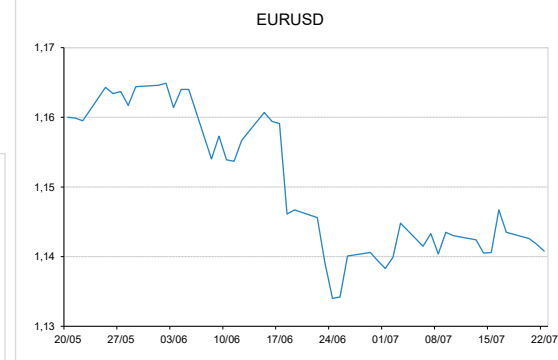
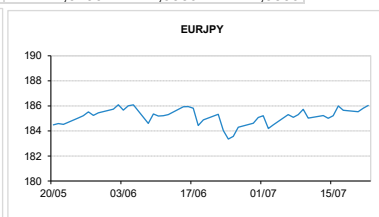
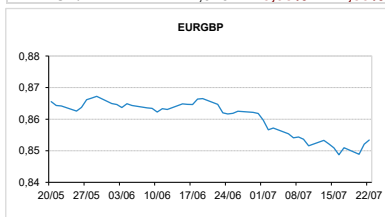


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	93,34	2,33	15,82	OT 2Y	2,814	0,03	23,50
JETFUEL	1.287,50	19,25	329,25	OT 5Y	3,066	0,02	23,80
DIESEL	1.252,50	1,50	333,00	OT 10Y	3,526	0,01	21,70
COBRE	13.905,50	263,00	290,00	BUND 10Y	3,115	1,34	20,40
ZINCO	3.580,05	35,06	12,64	SCHATZ 2Y	3,181	3,77	22,60
OURO	4.164,26	87,27	-25,80	T-NOTE 10Y	4,914	1,71	8,90
TRIGO	705,50	27,50	98,00	T-NOTE 2Y	4,524	3,45	4,30
LICENÇA C02	86,35	3,15	4,78	GILT 10Y	5,784	-0,44	32,00



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1408	-0,09%	-0,42%	1,1453	1,1497	1,1579
EUR/GBP	0,8534	-0,16%	1,32%	0,85670	0,86004	0,86679
EUR/JPY	186,030	-0,11%	-0,38%	186,023	186,016	186,001
EUR/CHF	0,9281	-0,20%	-0,43%	0,9220	0,9158	0,9033
EUR/BRL	5,7736	0,15%	1,77%	5,9156	6,0504	6,3359
EUR/PLN	4,3287	-0,05%	-1,30%	4,3450	4,3589	4,3859



FIXINGS CONTRA USD e EUR

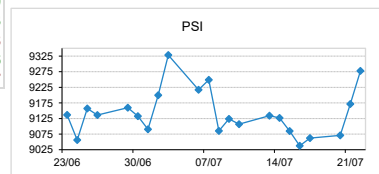
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1408	0,8534	186,03	0,9281	11,0565	7,4757	1,6073	1,63047	5,7736	10,9604
USD	0,8764	-	0,7477	163,1	0,8135	9,6940	6,5520	1,4086	1,4294	5,0611	9,6006

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,680	0,43	4,00
BOP	1,063	-0,28	18,61
CORP. AMORIM	6,580	0,77	-0,45
CTT	6,215	4,02	-16,35
EDP	4,611	1,34	17,78
EDP R	14,150	1,07	17,52
GALP	20,210	1,48	38,14
IBERSOL	9,380	1,85	-5,25
J MARTINS	17,060	3,52	-15,79
MOTA ENGL	4,726	2,25	-4,49
NAVIGATOR	3,210	0,82	2,23
NOS	4,918	0,29	24,89
REN	3,695	2,07	14,93
SEMAPA	20,800	0,48	-0,48
SONAE SGPS	2,045	-0,24	26,86
TEIX. DUARTE	0,495	1,54	-22,17

MAIORES GANHOS/PERDAS

Título	Variação %
CTT	4,02
J MARTINS	3,52
MOTA ENGL	2,25
REN	2,07
IBERSOL	1,85
SONAE SGPS	-0,24
BCP	-0,28



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	9.277,62	1,16%	12,27%	9.516,43	7.590,90
CAC40	8.437,89	0,89%	3,54%	8.642,23	7.505,27
ESTX 50 PR	6.316,99	0,50%	9,08%	6.431,42	5.154,83
XTRA DAX	25.155,41	0,58%	2,72%	25.900,10	21.863,81
S&P 500	7.515,91	0,09%	9,79%	7.620,90	6.212,69
IBEX 35	19.571,30	0,99%	13,08%	19.879,10	13.950,00
NIKKEI 225	66.115,60	-0,18%	31,34%	72.831,73	39.850,52

