

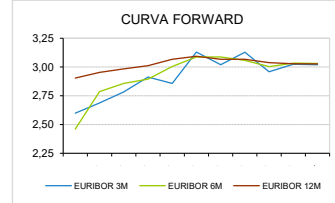
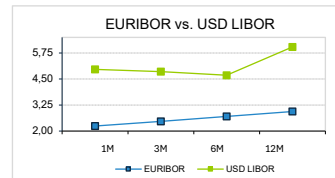
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

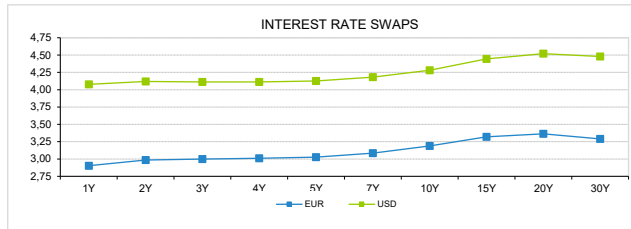
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,2420	3	4	1M	4,9602	0	-35	3,7371	-0,0850
3M	2,4610	-2	14	3M	4,8537	0	-42	3,7789	-0,0375
6M	2,7050	0	15	6M	4,6821	-1	-45	3,8990	0,0800
12M	2,9390	-3	23	12M	6,0414	8	31	4,1055	0,2150

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,9030	-2	23	3,0686	3,0449	3,1925
2Y	2,9848	-4	26	3,0483	3,0753	3,2425
3Y	2,9983	-5	26	3,0471	3,1130	3,2900
4Y	3,0099	-5	25	3,0611	3,1562	3,3328
5Y	3,0276	-6	24	3,0865	3,2004	3,3726
7Y	3,0851	-6	22	3,1535	3,2810	3,4391
10Y	3,1873	-6	20	3,2564	3,3779	3,5064
15Y	3,3212	-5	17	3,3739	3,4512	3,5163
20Y	3,3633	-5	15	3,3937	3,4297	3,4544
30Y	3,2892	-4	12	3,2977	3,2966	3,2875

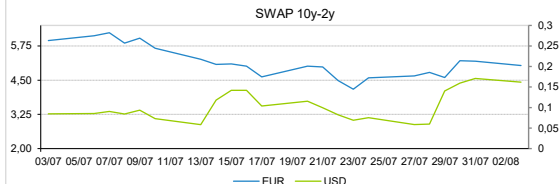
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,40
EUA	3,75
Reino Unido	3,75
Japão	1,00
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	4,35
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,0776	-2	10	4,1530	4,1040	4,2900
2Y	4,1190	-3	14	4,1270	4,1420	4,3330
3Y	4,1125	-4	16	4,1200	4,1890	4,3740
4Y	4,1123	-4	18	4,1340	4,2340	4,4160
5Y	4,1258	-4	19	4,1630	4,2760	4,4620
7Y	4,1810	-4	20	4,2290	4,3610	4,5520
10Y	4,2807	-4	22	4,3390	4,4850	4,6520
15Y	4,4442	-4	23	4,4910	4,6060	4,7090
20Y	4,5203	-4	24	4,5430	4,6060	4,6720
30Y	4,4798	-4	24	4,4840	4,4990	4,5080

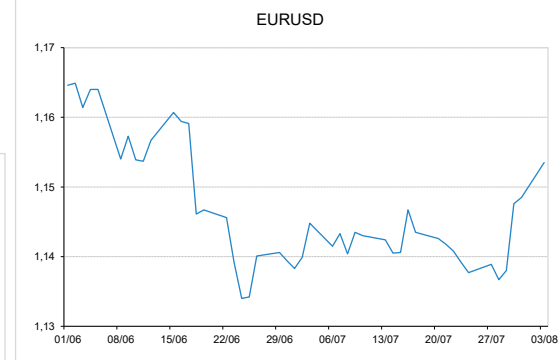
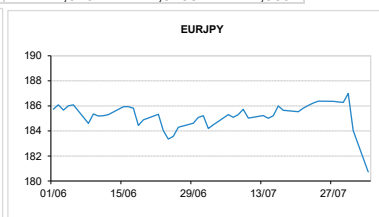
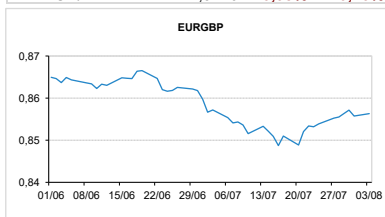


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	83,91	-4,02	11,59	OT 2Y	2,758	-0,05	25,50
JETFUEL	1.350,50	34,00	372,00	OT 5Y	3,013	-0,06	22,40
DIESEL	1.360,50	20,25	414,75	OT 10Y	3,485	-0,06	19,50
COBRE	13.803,00	-12,00	416,00	BUND 10Y	3,080	-4,62	22,10
ZINCO	3.706,65	32,85	123,69	SCHATZ 2Y	3,101	-4,27	24,80
OURO	4.036,36	-9,79	-140,58	T-NOTE 10Y	4,923	-5,14	13,90
TRIGO	647,00	7,75	47,25	T-NOTE 2Y	4,481	-3,65	10,90
LICENÇA C02	81,11	-0,15	0,51	GILT 10Y	5,675	-12,42	24,20



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1535	0,44%	0,76%	1,1577	1,1621	1,1706
EUR/GBP	0,85633	-0,07%	0,10%	0,85942	0,86263	0,86907
EUR/JPY	180,730	1,83%	2,07%	180,723	180,717	180,704
EUR/CHF	0,9329	-0,26%	-1,49%	0,9269	0,9205	0,9080
EUR/BRL	5,8441	0,09%	1,17%	5,9856	6,1256	6,4062
EUR/PLN	4,3110	-0,08%	-0,46%	4,3267	4,3408	4,3692



FIXINGS CONTRA USD e EUR

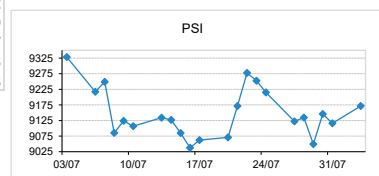
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1535	0,8563	180,73	0,9329	10,9950	7,4753	1,6158	1,64422	5,8441	10,9764
USD	0,8685	-	0,744	156,59	0,8102	9,5464	6,4919	1,4037	1,4292	5,0780	9,5367

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,780	0,95	6,22
BCP	1,080	1,41	20,51
CURT. AMORIM	6,700	1,21	1,36
CTT	6,100	-0,97	-17,90
EDP	4,470	0,00	14,18
EDP R	13,520	0,52	12,29
GALP	19,750	0,30	35,00
IBERSOL	9,620	0,10	-2,83
J MARTINS	17,620	1,50	-13,03
MOTA ENGL	4,652	0,43	-5,98
NAVIGATOR	3,256	-0,12	3,69
NOS	4,860	0,62	23,42
REN	3,475	0,58	8,09
SEMAPA	19,840	-1,29	-5,07
SONAE SGPS	2,055	0,74	27,48
TEIX. DUARTE	0,500	2,35	-21,38

MAIORES GANHOS/PERDAS

Título	Variação %
TEIX. DUARTE	2,35
J MARTINS	1,50
BCP	1,41
CURT. AMORI	1,21
ALTRI	0,95
NAVIGATOR	-0,12
CTT	-0,97
SEMAPA	-1,29



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	9.171,70	0,61%	10,99%	9.516,43	7.639,00
CAC40	8.613,82	1,22%	5,70%	8.642,32	7.505,27
ESTX 50 PR	6.426,50	1,08%	10,97%	6.437,73	5.170,48
XTRA DAX	26.001,31	1,45%	6,17%	26.096,93	21.863,81
S&P 500	7.581,31	1,22%	10,75%	7.620,90	6.271,71
IBEX 35	19.982,60	1,01%	15,45%	19.987,40	14.165,00
NIKKEI 225	63.754,90	-0,94%	26,65%	72.831,73	39.850,52

