

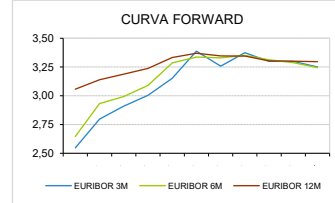
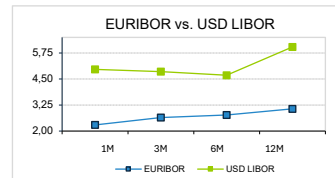
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

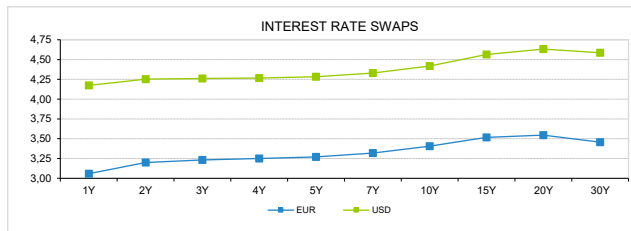
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,2950	7	9	1M	4,9602	0	-35	3,7595	-0,0550
3M	2,6460	4	16	3M	4,8537	0	-42	3,8370	-0,0068
6M	2,7700	-1	6	6M	4,6821	-1	-45	4,0081	0,0700
12M	3,0680	4	10	12M	6,0414	8	31	4,3057	0,2050

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,0583	0	16	3,3470	3,3151	3,4120
2Y	3,1999	-1	22	3,3228	3,3359	3,4484
3Y	3,2315	-1	24	3,3201	3,3607	3,4894
4Y	3,2510	-1	24	3,3290	3,3910	3,5287
5Y	3,2714	0	25	3,3449	3,4250	3,5648
7Y	3,3182	0	24	3,3937	3,4943	3,6229
10Y	3,4067	1	22	3,4786	3,5742	3,6745
15Y	3,5178	1	20	3,5701	3,6271	3,6725
20Y	3,5457	0	19	3,5762	3,5952	3,6031
30Y	3,4556	0	17	3,4640	3,4487	3,4240

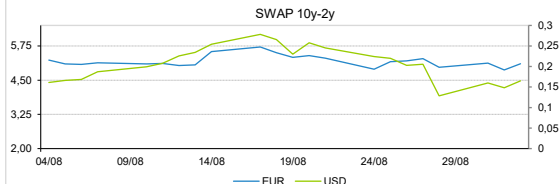
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,40
EUA	3,75
Reino Unido	3,75
Japão	1,00
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	14,00
Austrália	4,35
Índia	3,00



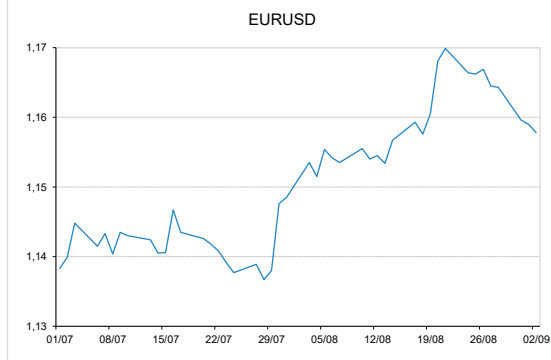
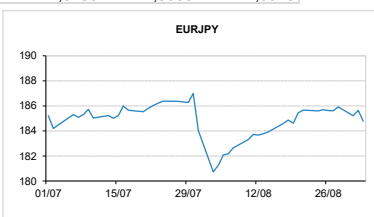
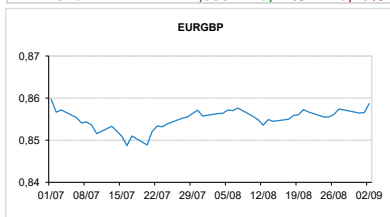
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,1732	-1	11	4,3370	4,2830	4,4290
2Y	4,2527	-1	15	4,3080	4,3120	4,4660
3Y	4,2612	-1	17	4,3010	4,3500	4,5030
4Y	4,2674	0	17	4,3110	4,3860	4,5430
5Y	4,2822	0	17	4,3320	4,4220	4,5850
7Y	4,3296	0	16	4,3860	4,4980	4,6630
10Y	4,4177	0	15	4,4820	4,6075	4,7590
15Y	4,5635	0	12	4,6210	4,7220	4,8160
20Y	4,6324	0	11	4,6680	4,7200	4,7750
30Y	4,5852	0	10	4,5980	4,6060	4,6090



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	95,52	0,87	10,94	OT 2Y	2,991	0,04	23,30
JETFUEL	1.447,75	113,00	97,25	OT 5Y	3,260	0,03	24,70
DIESEL	1.459,00	139,00	98,50	OT 10Y	3,716	0,03	23,10
COBRE	14.192,50	-19,50	483,50	BUND 10Y	3,304	4,60	22,20
ZINCO	4.008,44	35,11	343,27	SCHATZ 2Y	3,289	4,54	18,80
OURO	4.368,63	39,81	314,30	T-NOTE 10Y	5,048	-0,38	9,00
TRIGO	785,75	3,25	128,25	T-NOTE 2Y	4,652	-1,02	11,40
LICENÇA C02	84,09	0,75	2,83	GILT 10Y	5,979	3,69	22,10


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1578	-0,10%	0,37%	1,1619	1,1660	1,1742
EUR/GBP	0,8587	-0,25%	-0,28%	0,86163	0,86473	0,87146
EUR/JPY	184,780	0,46%	-2,19%	184,773	184,767	184,755
EUR/CHF	0,9425	-0,18%	-1,06%	0,9362	0,9296	0,9156
EUR/BRL	5,9151	1,00%	-1,02%	6,0474	6,1735	6,4583
EUR/PLN	4,3307	0,12%	-0,45%	4,3453	4,3600	4,3925


FIXINGS CONTRA USD e EUR

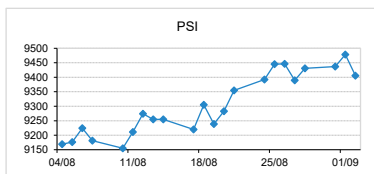
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1578	0,8587	184,78	0,9425	11,1558	7,4750	1,6053	1,61703	5,9151	10,7951
USD	0,8626	-	0,7406	158,73	0,8128	9,6287	6,4477	1,3852	1,3949	5,1099	9,3141

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,750	0,00	5,56
BCP	1,122	0,22	25,14
CORT. AMORIM	7,070	0,00	6,96
CTT	6,530	-0,31	-12,11
EDP	4,667	-1,12	19,21
EDP R	13,340	-3,12	10,80
GALP	21,110	-2,36	44,29
IBERSOL	10,260	0,20	3,64
J MARTINS	18,160	0,28	-10,37
MOTA ENGL	4,770	-0,71	-3,60
NAVIGATOR	3,270	0,18	4,14
NOS	4,956	-0,40	25,86
REN	3,480	-0,43	8,24
SEMAPA	20,750	0,00	-0,72
SONAE SGPS	2,030	0,25	25,93
TEIX. DUARTE	0,482	0,10	-24,29

MAIORES GANHOS/PERDAS

Título	Variação %
J MARTINS	0,28
SONAE SGPS	0,25
BCP	0,22
IBERSOL	0,20
NAVIGATOR	0,18
REN	-0,43
MOTA ENGL	-0,71
EDP	-1,12
GALP	-2,36
EDP R	-3,12



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	9.405,31	-0,77%	13,82%	9.550,72	7.639,00
CAC40	8.280,63	-0,26%	1,61%	8.755,03	7.505,27
ESTX 50 PR	6.362,15	-0,11%	9,85%	6.577,20	5.290,46
XTRA DAX	25.839,33	-0,50%	5,51%	26.618,74	21.863,81
S&P 500	7.677,44	0,60%	12,15%	7.816,70	6.316,91
IBEX 35	19.779,00	-0,23%	14,28%	20.356,50	14.646,00
NIKKEI 225	64.325,64	-2,85%	27,78%	72.831,73	41.863,20

