

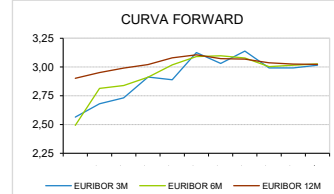
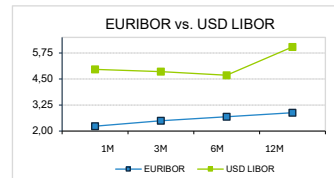
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

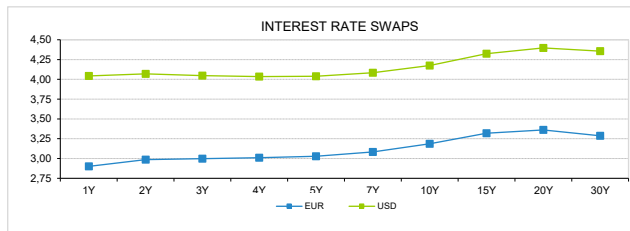
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,2340	2	-4	1M	4,9602	0	-35	3,7580	-0,1400
3M	2,4930	1	16	3M	4,8537	0	-42	3,8211	-0,0025
6M	2,6870	0	7	6M	4,6821	-1	-45	3,9601	0,0800
12M	2,8810	1	9	12M	6,0414	8	31	4,1737	0,2650

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,9010	-1	13	3,0730	3,0480	3,1900
2Y	2,9860	-1	19	3,0485	3,0788	3,2330
3Y	2,9980	0	21	3,0480	3,1150	3,2850
4Y	3,0100	0	21	3,0630	3,1530	3,3280
5Y	3,0290	1	21	3,0868	3,1978	3,3667
7Y	3,0830	1	20	3,1512	3,2787	3,4360
10Y	3,1860	2	18	3,2547	3,3760	3,5031
15Y	3,3200	2	16	3,3720	3,4456	3,5131
20Y	3,3610	2	14	3,3910	3,4266	3,4510
30Y	3,2870	3	11	3,2960	3,2940	3,2850

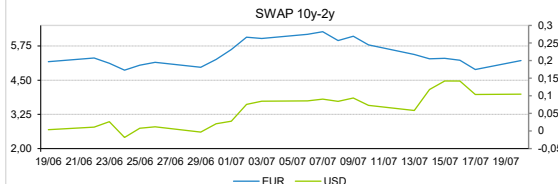
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,40
EUA	3,75
Reino Unido	3,75
Japão	1,00
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	4,35
Índia	3,00



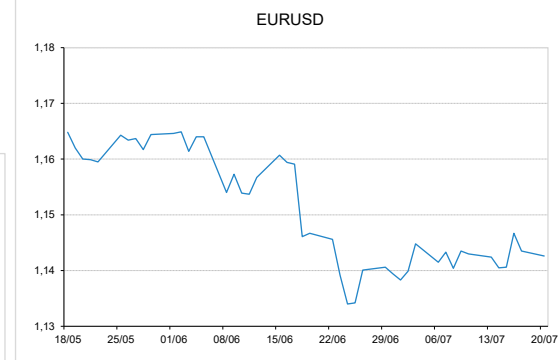
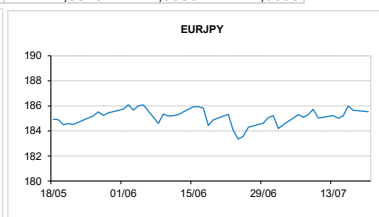
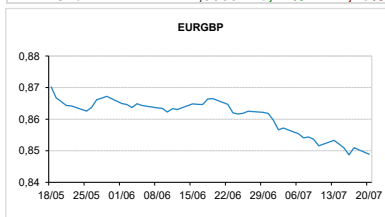
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,0433	3	-2	4,0940	3,9950	4,1620
2Y	4,0690	4	-3	4,0500	4,0250	4,2120
3Y	4,0464	4	0	4,0320	4,0690	4,2520
4Y	4,0351	4	2	4,0380	4,1150	4,2910
5Y	4,0393	4	3	4,0610	4,1560	4,3360
7Y	4,0830	4	5	4,1220	4,2380	4,4210
10Y	4,1735	4	7	4,2250	4,3570	4,5190
15Y	4,3244	4	9	4,3720	4,4770	4,5770
20Y	4,3970	4	10	4,4230	4,4790	4,5420
30Y	4,3554	4	12	4,3620	4,3720	4,3800



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	88,10	0,00	8,05	OT 2Y	2,768	-0,01	19,40
JETFUEL	1.232,25	-9,25	265,50	OT 5Y	3,030	0,01	21,50
DIESEL	1.232,75	20,50	312,25	OT 10Y	3,504	0,02	21,20
COBRE	13.528,00	-73,00	-289,00	BUND 10Y	3,085	2,97	20,30
ZINCO	3.552,03	-70,47	-40,52	SCHATZ 2Y	3,126	0,50	16,60
OURO	4.017,76	0,37	-172,30	T-NOTE 10Y	4,867	4,53	8,90
TRIGO	678,75	-4,00	64,75	T-NOTE 2Y	4,455	4,45	31,10
LICENÇA C02	83,94	4,83	3,36	GILT 10Y	5,790	11,98	41,40


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1426	-0,08%	-0,26%	1,1468	1,1511	1,1592
EUR/GBP	0,84888	0,25%	1,86%	0,85212	0,85548	0,86220
EUR/JPY	185,540	0,06%	-0,11%	185,533	185,526	185,511
EUR/CHF	0,9247	-0,18%	-0,06%	0,9188	0,9125	0,9004
EUR/BRL	5,8043	0,74%	1,24%	5,9489	6,0866	6,3706
EUR/PLN	4,3359	0,14%	-1,46%	4,3515	4,3650	4,3899


FIXINGS CONTRA USD e EUR

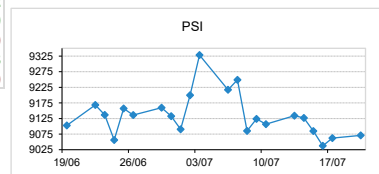
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1426	0,8489	185,54	0,9247	11,0535	7,4757	1,6044	1,62929	5,8043	11,0371
USD	0,8768	-	0,7442	162,56	0,8105	9,6887	6,5543	1,4055	1,4284	5,0873	9,6799

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,670	-0,53	3,78
BCP	1,028	0,19	14,71
CORP. AMORIM	6,530	-0,31	-1,21
CTT	5,755	-0,09	-22,54
EDP	4,545	0,60	16,09
EDP R	13,920	0,72	15,61
GALP	19,295	1,79	31,89
IBERSOL	9,120	0,11	-7,88
J MARTINS	16,670	-1,01	-17,72
MOTA ENGIL	4,522	0,49	-8,61
NAVIGATOR	3,164	-0,69	0,76
NOS	4,872	-0,73	23,72
REN	3,620	-0,55	12,60
SEMAPA	20,650	1,98	-1,20
SONAE SGPS	2,055	-1,20	27,48
TEIX. DUARTE	0,484	-0,21	-23,90

MAIORES GANHOS/PERDAS

Título	Variação %
SEMAPA	1,98
GALP	1,79
EDP R	0,72
EDP	0,60
MOTA ENGIL	0,49
REN	-0,55
NAVIGATOR	-0,69
NOS	-0,73
J MARTINS	-1,01
SONAE SGPS	-1,20



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	9.070,71	0,09%	9,77%	9.516,43	7.590,90
CAC40	8.340,11	0,02%	2,34%	8.642,23	7.505,27
ESTX 50 PR	6.227,40	-0,06%	7,53%	6.431,42	5.154,83
XTRA DAX	24.846,69	0,06%	1,45%	25.900,10	21.863,81
S&P 500	7.483,90	0,35%	9,32%	7.620,90	6.212,69
IBEX 35	19.206,90	-0,05%	10,97%	19.879,10	13.938,50
NIKKEI 225	64.141,12	-4,03%	27,42%	72.831,73	39.586,53

