

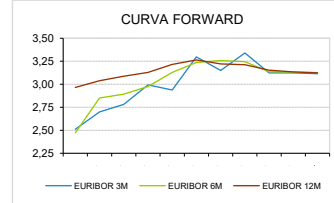
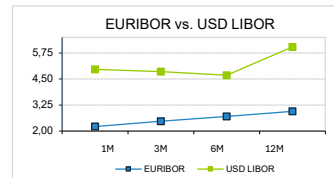
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

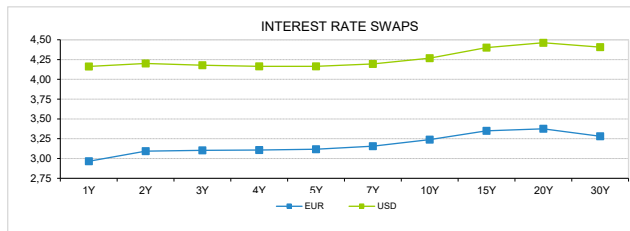
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,2150	3	-3	1M	4,9602	0	-35	3,7543	-0,1113
3M	2,4720	2	15	3M	4,8537	0	-42	3,8284	-0,0220
6M	2,7020	1	6	6M	4,6821	-1	-45	3,9954	0,1100
12M	2,9470	4	13	12M	6,0414	8	31	4,2499	0,3100

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,9653	3	20	3,2240	3,1233	3,2220
2Y	3,0928	5	31	3,1760	3,1427	3,2580
3Y	3,1031	5	34	3,1580	3,1680	3,3020
4Y	3,1083	5	34	3,1590	3,1979	3,3420
5Y	3,1184	4	33	3,1713	3,2358	3,3793
7Y	3,1556	4	30	3,2171	3,3060	3,4390
10Y	3,2391	3	27	3,3013	3,3910	3,4963
15Y	3,3504	2	22	3,3958	3,4463	3,4921
20Y	3,3752	1	19	3,3992	3,4131	3,4218
30Y	3,2805	0	14	3,2850	3,2660	3,2430

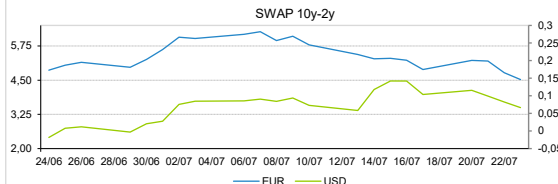
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,40
EUA	3,75
Reino Unido	3,75
Japão	1,00
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	4,35
Índia	3,00



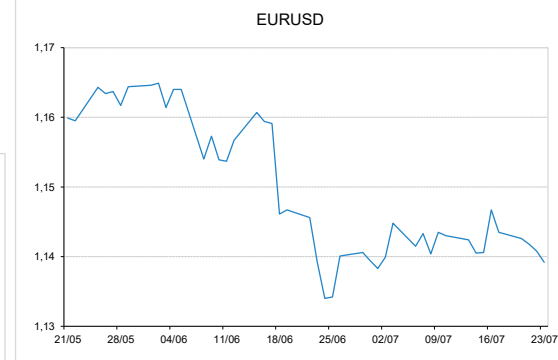
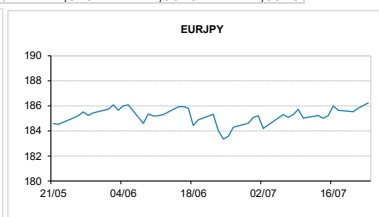
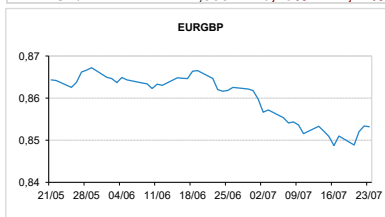
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,1629	4	12	4,2420	4,1220	4,2510
2Y	4,2014	5	14	4,1830	4,1410	4,2900
3Y	4,1787	5	16	4,1630	4,1760	4,3210
4Y	4,1640	5	17	4,1630	4,2120	4,3550
5Y	4,1635	5	18	4,1790	4,2450	4,3980
7Y	4,1945	4	18	4,2250	4,3160	4,4780
10Y	4,2680	3	18	4,3140	4,4250	4,5690
15Y	4,4012	3	18	4,4450	4,5320	4,6200
20Y	4,4623	2	18	4,4880	4,5300	4,5770
30Y	4,4063	1	18	4,4120	4,4110	4,4090



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	100,31	6,24	23,51	OT 2Y	2,872	0,05	30,90
JETFUEL	1.313,75	26,25	394,25	OT 5Y	3,126	0,06	31,60
DIESEL	1.271,50	19,00	377,25	OT 10Y	3,578	0,05	29,30
COBRE	13.806,50	-77,00	159,00	BUND 10Y	3,149	3,40	27,20
ZINCO	3.625,38	45,33	2,44	SCHATZ 2Y	3,224	4,28	29,40
OURO	4.047,58	-82,67	-69,61	T-NOTE 10Y	4,960	3,62	15,20
TRIGO	702,75	-3,00	105,75	T-NOTE 2Y	4,578	5,08	14,10
LICENÇA C02	84,20	-2,43	3,49	GILT 10Y	5,881	8,17	49,00


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1392	-0,14%	0,00%	1,1436	1,1481	1,1564
EUR/GBP	0,85318	0,03%	1,03%	0,85646	0,85994	0,86682
EUR/JPY	186,230	-0,11%	-1,19%	186,223	186,215	186,201
EUR/CHF	0,9295	-0,01%	-0,85%	0,9236	0,9173	0,9049
EUR/BRL	5,7839	-0,24%	1,94%	5,9275	6,0659	6,3544
EUR/PLN	4,3334	-0,13%	-1,12%	4,3497	4,3645	4,3940


FIXINGS CONTRA USD e EUR

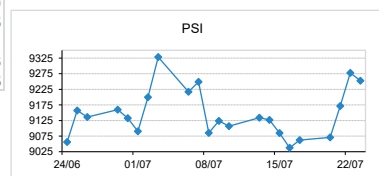
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1392	0,8532	186,23	0,9295	11,1097	7,4754	1,6020	1,63075	5,7839	10,9389
USD	0,8796	-	0,751	163,96	0,8169	9,7643	6,5757	1,4088	1,4344	5,0800	9,6179

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,660	-0,43	3,56
BCP	1,052	-1,08	17,33
CORT. AMORIM	6,400	-2,74	-3,18
CTT	5,925	-4,67	-20,26
EDP	4,624	0,28	18,11
EDP R	14,130	-0,14	17,36
GALP	20,960	3,71	43,27
IBERSOL	9,270	-1,17	-6,36
J MARTINS	16,810	-1,47	-17,03
MOTA ENGL	4,628	-2,07	-6,47
NAVIGATOR	3,134	-2,37	-0,19
NOS	4,910	-0,16	24,69
REN	3,715	0,54	15,55
SEMAPA	20,250	-2,64	-3,11
SONAE SGPS	2,045	0,00	26,86
TEIX. DUARTE	0,481	-2,93	-24,45

MAIORES GANHOS/PERDAS

Título	Variação %
GALP	3,71
REN	0,54
EDP	0,28
NAVIGATOR	-2,37
SEMAPA	-2,64
CORT. AMORI	-2,74
TEIX. DUARTE	-2,93
CTT	-4,67



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	9.252,58	-0,27%	11,97%	9.516,43	7.590,90
CAC40	8.299,09	-1,64%	1,84%	8.642,23	7.505,27
ESTX 50 PR	6.210,17	-1,69%	7,23%	6.431,42	5.154,83
XTRA DAX	24.763,12	-1,56%	1,11%	25.900,10	21.863,81
S&P 500	7.392,97	-1,40%	8,01%	7.620,90	6.212,69
IBEX 35	19.267,00	-1,55%	11,32%	19.879,10	14.039,90
NIKKEI 225	66.422,60	0,46%	31,95%	72.831,73	39.850,52

