

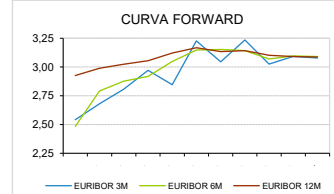
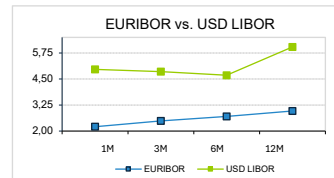
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

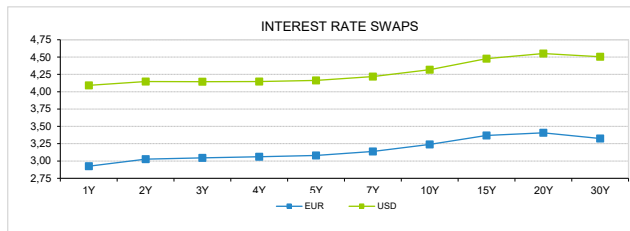
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,2090	0	1	1M	4,9602	0	-35	3,7361	-0,1150
3M	2,4840	1	16	3M	4,8537	0	-42	3,7854	-0,0391
6M	2,7060	3	14	6M	4,6821	-1	-45	3,9107	0,0800
12M	2,9640	1	24	12M	6,0414	8	31	4,1211	0,2300

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,9249	5	23	3,1323	3,1070	3,2490
2Y	3,0271	6	32	3,1094	3,1372	3,2955
3Y	3,0463	7	34	3,1080	3,1729	3,3400
4Y	3,0612	7	35	3,1220	3,2137	3,3820
5Y	3,0808	7	35	3,1465	3,2563	3,4222
7Y	3,1375	6	34	3,2100	3,3340	3,4853
10Y	3,2388	6	32	3,3098	3,4269	3,5485
15Y	3,3684	6	29	3,4216	3,4954	3,5555
20Y	3,4067	5	27	3,4379	3,4695	3,4892
30Y	3,3256	5	25	3,3339	3,3285	3,3144

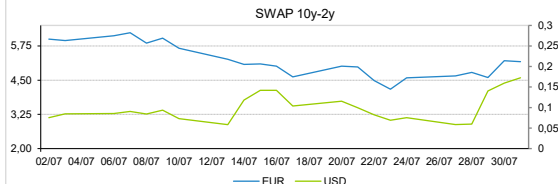
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,40
EUA	3,75
Reino Unido	3,75
Japão	1,00
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	4,35
Índia	3,00



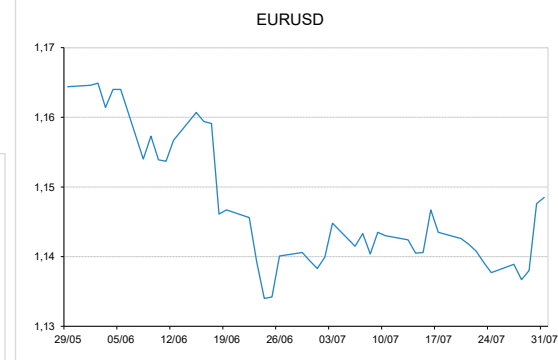
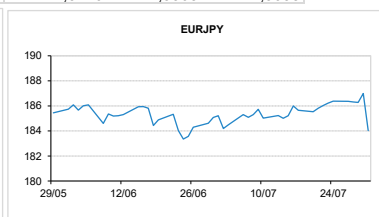
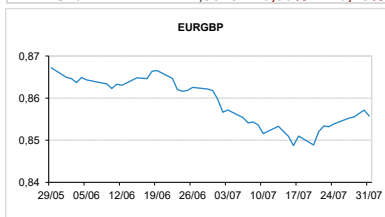
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,0917	4	6	4,2020	4,1510	4,3370
2Y	4,1460	5	12	4,1730	4,1890	4,3810
3Y	4,1450	5	18	4,1650	4,2370	4,4210
4Y	4,1474	6	21	4,1800	4,2820	4,4640
5Y	4,1628	6	23	4,2090	4,3230	4,5090
7Y	4,2193	6	26	4,2750	4,4080	4,5950
10Y	4,3183	6	27	4,3840	4,5290	4,6940
15Y	4,4776	6	29	4,5340	4,6460	4,7470
20Y	4,5510	5	29	4,5830	4,6450	4,7080
30Y	4,5057	5	29	4,5175	4,5310	4,5390



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	90,03	1,00	17,08	OT 2Y	2,802	0,05	28,00
JETFUEL	1.316,50	9,50	338,00	OT 5Y	3,070	0,05	28,90
DIESEL	1.340,25	-11,50	394,50	OT 10Y	3,548	0,05	28,00
COBRE	13.798,50	222,00	428,00	BUND 10Y	3,139	3,50	30,00
ZINCO	3.673,80	54,67	90,84	SCHATZ 2Y	3,148	3,27	27,80
OURO	4.045,96	-57,45	37,94	T-NOTE 10Y	4,969	6,09	18,50
TRIGO	637,00	-26,50	47,75	T-NOTE 2Y	4,520	6,28	11,40
LICENÇA C02	81,24	-0,05	1,08	GILT 10Y	5,824	6,24	40,20


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1485	0,08%	0,80%	1,1527	1,1571	1,1655
EUR/GBP	0,85573	0,17%	0,71%	0,85882	0,86208	0,86872
EUR/JPY	184,030	1,61%	0,57%	184,023	184,016	184,003
EUR/CHF	0,9309	-0,31%	-0,82%	0,9249	0,9185	0,9060
EUR/BRL	5,8408	-0,12%	0,96%	5,9823	6,1227	6,4050
EUR/PLN	4,3070	-0,03%	-0,18%	4,3226	4,3368	4,3658


FIXINGS CONTRA USD e EUR

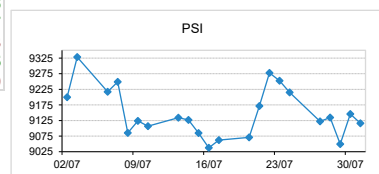
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1485	0,8557	184,03	0,9309	10,9719	7,4749	1,6157	1,63976	5,8408	10,9271
USD	0,8694	-	0,7434	159,255	0,8092	9,5448	6,4987	1,4030	1,4241	5,0799	9,4902

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,735	-0,94	5,22
BCP	1,065	-0,19	18,84
CORT. AMORIM	6,620	0,30	0,15
CTT	6,160	-0,16	-17,09
EDP	4,470	0,61	14,18
EDP R	13,450	0,00	11,71
GALP	19,690	0,46	34,59
IBERSOL	9,610	0,52	-2,93
J MARTINS	17,360	-1,20	-14,31
MOTA ENGL	4,632	-0,90	-6,39
NAVIGATOR	3,260	0,62	3,82
NOS	4,830	-0,41	22,66
REN	3,455	-1,99	7,47
SEMAPA	20,100	1,21	-3,83
SONAE SGPS	2,040	-1,45	26,55
TEIX. DUARTE	0,489	-1,61	-23,19

MAIORES GANHOS/PERDAS

Título	Variação %
SEMAPA	1,21
NAVIGATOR	0,62
EDP	0,61
IBERSOL	0,52
GALP	0,46
ALTRI	-0,94
J MARTINS	-1,20
SONAE SGPS	-1,45
TEIX. DUARTE	-1,61
REN	-1,99



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	9.116,04	-0,33%	10,31%	9.516,43	7.590,90
CAC40	8.509,64	0,28%	4,42%	8.642,23	7.505,27
ESTX 50 PR	6.358,01	0,21%	9,78%	6.431,42	5.154,83
XTRA DAX	25.629,24	0,07%	4,65%	25.900,10	21.863,81
S&P 500	7.445,32	0,03%	8,68%	7.620,90	6.212,69
IBEX 35	19.782,90	0,13%	14,30%	19.953,50	14.063,40
NIKKEI 225	64.362,02	4,03%	27,86%	72.831,73	39.850,52

