

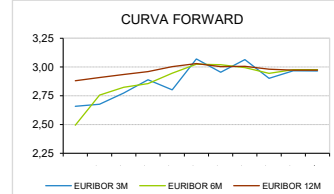
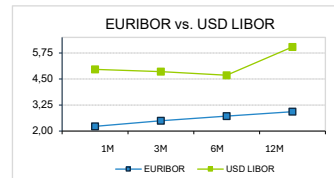
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

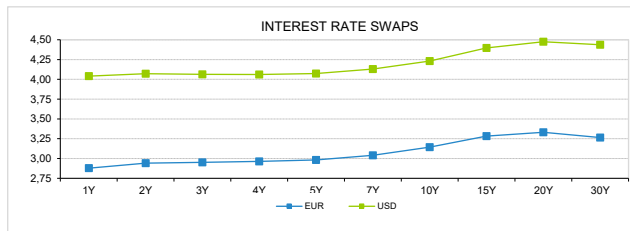
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,2260	-2	2	1M	4,9602	0	-35	3,7372	-0,1400
3M	2,4940	0	17	3M	4,8537	0	-42	3,7783	-0,0448
6M	2,7170	-1	16	6M	4,6821	-1	-45	3,8879	0,0200
12M	2,9300	0	22	12M	6,0414	8	31	4,0674	0,2050

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,8780	0	20	3,0052	3,0007	3,1516
2Y	2,9406	1	21	2,9885	3,0353	3,1990
3Y	2,9510	1	21	2,9926	3,0716	3,2476
4Y	2,9633	1	20	3,0110	3,1139	3,2911
5Y	2,9824	1	19	3,0378	3,1591	3,3318
7Y	3,0403	1	17	3,1070	3,2398	3,4007
10Y	3,1445	0	14	3,2125	3,3409	3,4724
15Y	3,2836	0	12	3,3360	3,4201	3,4899
20Y	3,3313	-1	10	3,3622	3,4039	3,4325
30Y	3,2645	-1	7	3,2730	3,2770	3,2710

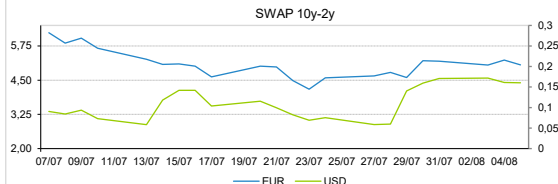
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,40
EUA	3,75
Reino Unido	3,75
Japão	1,00
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	4,35
Índia	3,00



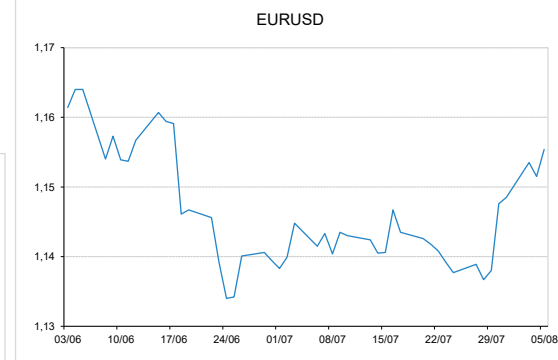
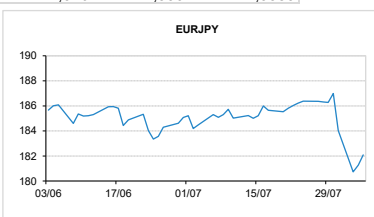
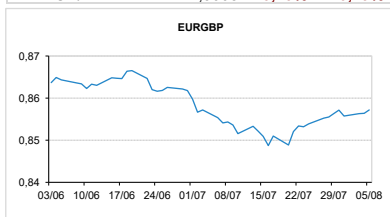
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,0406	1	7	4,1010	4,0550	4,2370
2Y	4,0715	2	11	4,0750	4,0900	4,2890
3Y	4,0624	3	14	4,0690	4,1370	4,3330
4Y	4,0610	3	16	4,0820	4,1860	4,3760
5Y	4,0738	3	16	4,1110	4,2300	4,4240
7Y	4,1294	2	17	4,1810	4,3180	4,5140
10Y	4,2316	2	18	4,2950	4,4450	4,6190
15Y	4,3961	1	19	4,4540	4,5730	4,6810
20Y	4,4748	1	19	4,5090	4,5750	4,6460
30Y	4,4381	1	20	4,4520	4,4700	4,4830



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	79,08	-0,28	6,76	OT 2Y	2,707	0,01	16,30
JETFUEL	1.196,75	-50,50	208,00	OT 5Y	2,966	0,02	14,30
DIESEL	1.158,00	-68,50	204,25	OT 10Y	3,446	0,01	12,00
COBRE	14.043,50	196,50	700,00	BUND 10Y	3,032	-1,84	13,30
ZINCO	3.733,57	32,89	161,94	SCHATZ 2Y	3,055	-0,50	16,20
OURO	4.243,52	165,53	78,29	T-NOTE 10Y	4,880	0,76	10,40
TRIGO	643,00	4,50	43,25	T-NOTE 2Y	4,437	1,62	7,50
LICENÇA C02	81,31	-0,03	0,71	GILT 10Y	5,595	-4,14	13,50


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1554	0,34%	1,22%	1,1597	1,1641	1,1727
EUR/GBP	0,8572	-0,09%	-0,21%	0,86036	0,86352	0,86994
EUR/JPY	182,080	-0,45%	1,77%	182,073	182,067	182,055
EUR/CHF	0,9325	0,04%	-1,21%	0,9263	0,9201	0,9076
EUR/BRL	5,909	0,10%	-0,71%	6,0516	6,1895	6,4765
EUR/PLN	4,3008	-0,10%	-0,29%	4,3164	4,3304	4,3585


FIXINGS CONTRA USD e EUR

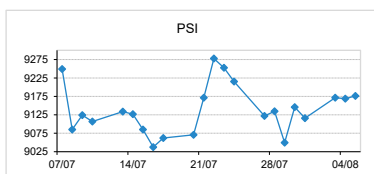
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1554	0,8572	182,08	0,9325	10,9656	7,4754	1,6185	1,63742	5,9090	10,9994
USD	0,8657	-	0,742	157,54	0,8070	9,4790	6,4716	1,4022	1,4171	5,1222	9,5138

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,740	-1,04	5,33
BCP	1,093	0,41	21,90
CORT. AMORIM	6,690	0,00	1,21
CTT	6,270	1,46	-15,61
EDP	4,467	0,27	14,10
EDP R	13,220	-1,78	9,80
GALP	19,875	0,43	35,85
IBERSOL	9,780	0,93	-1,21
J MARTINS	17,350	-0,52	-14,36
MOTA ENGL	4,560	-1,08	-7,84
NAVIGATOR	3,254	-0,61	3,63
NOS	4,818	-0,21	22,35
REN	3,490	1,01	8,55
SEMAPA	20,200	0,25	-3,35
SONAE SGPS	2,090	1,46	29,65
TEIX. DUARTE	0,492	-0,91	-22,72

MAIORES GANHOS/PERDAS

Título	Variação %
CTT	1,46
CTT	1,46
REN	1,01
IBERSOL	0,93
GALP	0,43
NAVIGATOR	-0,61
TEIX. DUARTE	-0,91
ALTRI	-1,04
MOTA ENGL	-1,08
EDP R	-1,78



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	9.176,10	0,08%	11,04%	9.516,43	7.639,00
CAC40	8.669,30	0,03%	6,38%	8.693,89	7.505,27
ESTX 50 PR	6.476,98	-0,15%	11,84%	6.518,99	5.235,92
XTRA DAX	26.126,30	-0,29%	6,68%	26.403,81	21.863,81
S&P 500	7.745,39	0,12%	13,15%	7.793,68	6.289,37
IBEX 35	20.057,00	0,17%	15,88%	20.152,80	14.275,70
NIKKEI 225	66.300,44	3,66%	31,71%	72.831,73	40.423,13

