

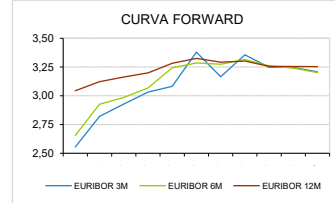
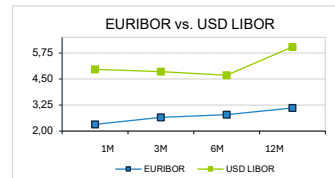
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

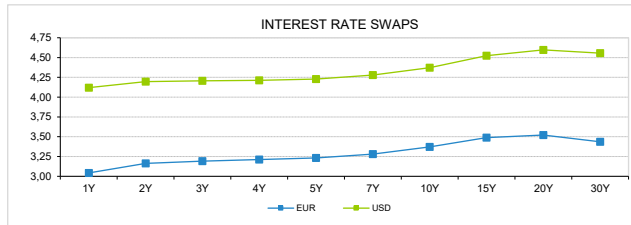
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,3210	3	8	1M	4,9602	0	-35	3,7560	-0,0500
3M	2,6550	1	19	3M	4,8537	0	-42	3,8207	-0,0093
6M	2,7890	2	8	6M	4,6821	-1	-45	3,9668	0,0750
12M	3,1090	4	17	12M	6,0414	8	31	4,2337	0,2200

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,0427	-1	14	3,2872	3,2767	3,3764
2Y	3,1630	-4	18	3,2700	3,2981	3,4158
3Y	3,1915	-4	20	3,2720	3,3250	3,4560
4Y	3,2120	-4	20	3,2850	3,3560	3,4970
5Y	3,2327	-4	21	3,3020	3,3910	3,5354
7Y	3,2810	-4	20	3,3530	3,4620	3,5950
10Y	3,3721	-4	19	3,4422	3,5464	3,6520
15Y	3,4891	-3	17	3,5410	3,6050	3,6548
20Y	3,5213	-3	16	3,5520	3,5760	3,5885
30Y	3,4371	-2	15	3,4450	3,4340	3,4130

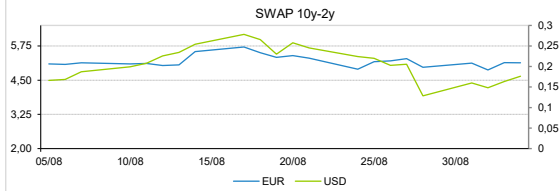
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,40
EUA	3,75
Reino Unido	3,75
Japão	1,00
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	14,00
Austrália	4,35
Índia	3,00



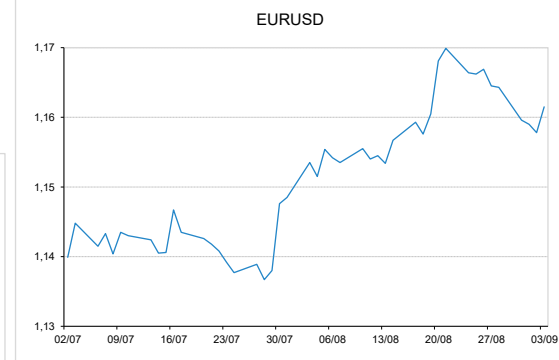
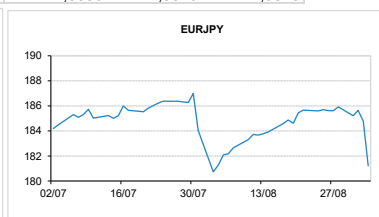
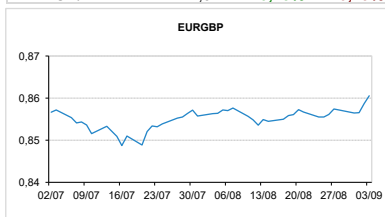
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,1200	-4	6	4,2740	4,2360	4,3860
2Y	4,1959	-4	10	4,2490	4,2640	4,4280
3Y	4,2059	-4	11	4,2450	4,3030	4,4650
4Y	4,2127	-4	12	4,2560	4,3430	4,5070
5Y	4,2283	-4	12	4,2800	4,3800	4,5490
7Y	4,2793	-3	11	4,3380	4,4590	4,6315
10Y	4,3720	-3	10	4,4390	4,5740	4,7290
15Y	4,5242	-3	9	4,5830	4,6910	4,7870
20Y	4,5968	-3	8	4,6330	4,6910	4,7500
30Y	4,5555	-3	7	4,5700	4,5820	4,5880



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	95,81	0,18	14,72	OT 2Y	2,950	-0,04	25,10
JETFUEL	1.479,00	31,25	128,50	OT 5Y	3,215	-0,05	26,50
DIESEL	1.473,50	14,50	113,00	OT 10Y	3,670	-0,05	23,80
COBRE	14.236,50	-59,00	424,50	BUND 10Y	3,270	-3,56	22,00
ZINCO	3.941,07	-67,37	275,90	SCHATZ 2Y	3,252	-3,53	19,20
OURO	4.491,50	109,82	437,17	T-NOTE 10Y	5,004	-4,41	10,00
TRIGO	745,50	-28,50	76,25	T-NOTE 2Y	4,593	-6,30	12,00
LICENÇA C02	83,41	-0,66	2,55	GILT 10Y	5,851	-13,97	20,80


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1615	0,32%	0,69%	1,1655	1,1696	1,1775
EUR/GBP	0,86055	-0,22%	-0,49%	0,86346	0,86651	0,87289
EUR/JPY	181,210	1,97%	-0,26%	181,204	181,197	181,185
EUR/CHF	0,9384	0,39%	-0,63%	0,9321	0,9255	0,9121
EUR/BRL	5,9373	-0,62%	-1,38%	6,0716	6,1979	6,4770
EUR/PLN	4,3242	0,13%	-0,29%	4,3386	4,3529	4,3845


FIXINGS CONTRA USD e EUR

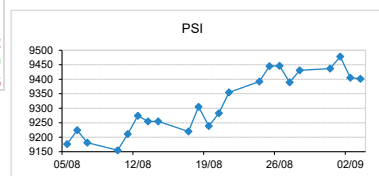
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1615	0,8606	181,21	0,9384	11,1031	7,4746	1,6016	1,61468	5,9373	10,8074
USD	0,8606	-	0,7398	155,433	0,8087	9,5659	6,4330	1,3790	1,3906	5,0972	9,3037

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,675	-1,58	3,89
BCP	1,150	2,50	28,26
CORP. AMORIM	7,020	-0,71	6,20
CTT	6,580	0,77	-11,44
EDP	4,633	-0,73	18,34
EDP R	13,200	-1,05	9,63
GALP	21,000	-0,52	43,54
IBERSOL	10,200	-0,58	3,03
J MARTINS	18,010	-0,83	-11,11
MOTA ENGIL	4,772	0,04	-3,56
NAVIGATOR	3,242	-0,86	3,25
NOS	4,958	0,04	25,91
REN	3,495	0,43	8,71
SEMAPA	20,750	0,00	-0,72
SONAE SGPS	2,015	-0,74	25,00
TEIX. DUARTE	0,483	0,31	-24,06

MAIORES GANHOS/PERDAS

Título	Variação %
BCP	2,50
CTT	0,77
REN	0,43
TEIX. DUARTE	0,31
MOTA ENGIL	0,04
SONAE SGPS	-0,74
J MARTINS	-0,83
NAVIGATOR	-0,86
EDP R	-1,05
ALTRI	-1,58



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	9.401,50	-0,04%	13,77%	9.550,72	7.639,00
CAC40	8.286,40	0,07%	1,68%	8.755,03	7.505,27
ESTX 50 PR	6.382,59	0,32%	10,21%	6.577,20	5.301,18
XTRA DAX	26.003,32	0,63%	6,18%	26.618,74	21.863,81
S&P 500	7.742,05	0,99%	13,10%	7.816,70	6.316,91
IBEX 35	20.000,20	1,12%	15,56%	20.356,50	14.663,60
NIKKEI 225	64.214,48	-0,17%	27,56%	72.831,73	42.066,59

