

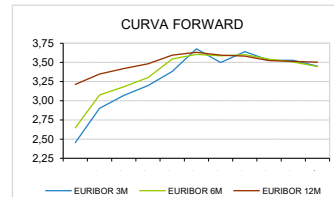
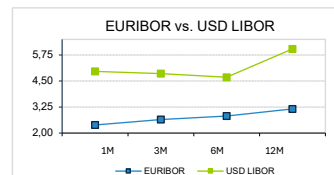
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

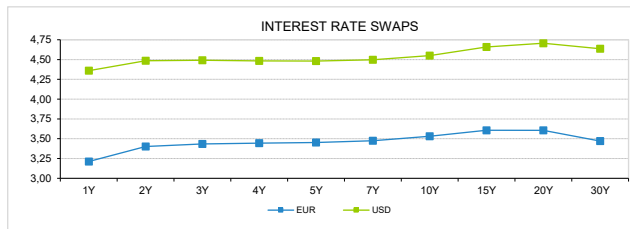
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,3880	0	24	1M	4,9602	0	-35	3,7724	-0,0800
3M	2,6470	0	16	3M	4,8537	0	-42	3,8646	-0,0200
6M	2,8200	1	18	6M	4,6821	-1	-45	4,0726	0,1100
12M	3,1600	2	25	12M	6,0414	8	31	4,4297	0,3475

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,2123	-3	35	3,5960	3,4755	3,5214
2Y	3,4009	-5	43	3,5510	3,4769	3,5402
3Y	3,4345	-4	44	3,5262	3,4929	3,5710
4Y	3,4441	-4	44	3,5160	3,5100	3,5980
5Y	3,4520	-4	43	3,5162	3,5329	3,6258
7Y	3,4753	-2	39	3,5380	3,5803	3,6706
10Y	3,5313	1	35	3,5910	3,6397	3,7060
15Y	3,6069	1	29	3,6470	3,6639	3,6773
20Y	3,6059	3	25	3,6240	3,6061	3,5850
30Y	3,4715	4	19	3,4680	3,4200	3,3690

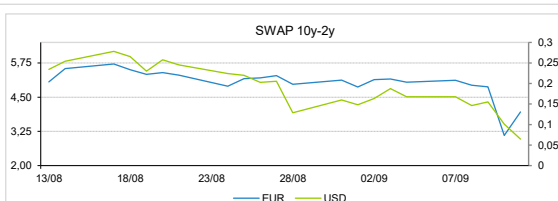
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,65
EUA	3,75
Reino Unido	3,75
Japão	1,00
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	14,00
Austrália	4,35
Índia	3,00



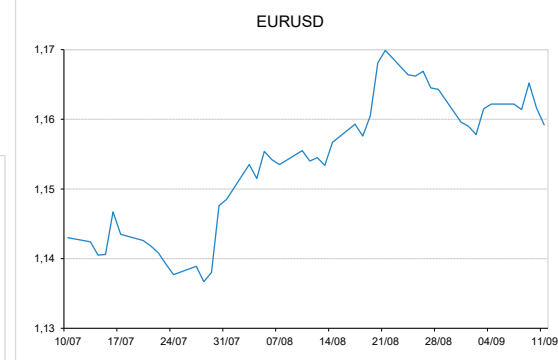
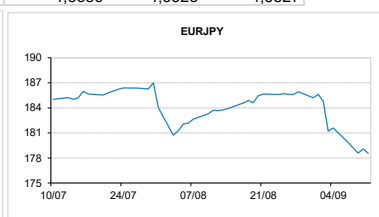
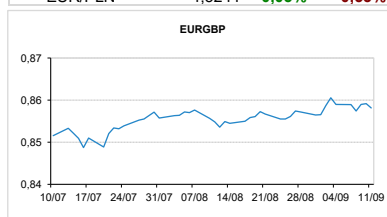
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,3593	3	34	4,6140	4,4550	4,5290
2Y	4,4855	2	41	4,5610	4,4620	4,5470
3Y	4,4914	1	41	4,5270	4,4840	4,5750
4Y	4,4836	0	39	4,5130	4,5030	4,6040
5Y	4,4815	0	37	4,5160	4,5270	4,6380
7Y	4,4981	-1	33	4,5370	4,5820	4,7080
10Y	4,5500	-1	27	4,6010	4,6730	4,7860
15Y	4,6579	-2	21	4,7030	4,7580	4,8255
20Y	4,7063	-2	17	4,7330	4,7500	4,7770
30Y	4,6359	-2	14	4,6410	4,6190	4,6030



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	104,77	-2,86	18,15	OT 2Y	3,189	-0,04	41,30
JETFUEL	1.598,75	85,00	317,50	OT 5Y	3,426	-0,04	40,00
DIESEL	1.508,50	47,25	198,50	OT 10Y	3,859	-0,02	36,30
COBRE	14.182,50	-534,00	73,50	BUND 10Y	3,519	-0,43	34,60
ZINCO	4.015,24	-180,48	272,44	SCHATZ 2Y	3,538	-3,31	38,70
OURO	4.372,90	54,71	2,79	T-NOTE 10Y	5,183	0,58	24,20
TRIGO	721,75	-19,50	73,50	T-NOTE 2Y	4,878	6,13	39,70
LICENÇA C02	85,89	0,07	3,45	GILT 10Y	6,100	-3,44	38,20


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1592	-0,21%	0,45%	1,1634	1,1675	1,1754
EUR/GBP	0,85815	0,12%	-0,39%	0,86104	0,86411	0,87060
EUR/JPY	178,560	0,30%	2,89%	178,553	178,547	178,532
EUR/CHF	0,9467	-0,31%	-1,14%	0,9402	0,9332	0,9191
EUR/BRL	5,9165	0,18%	0,70%	6,0480	6,1726	6,4446
EUR/PLN	4,3241	0,03%	-0,53%	4,3386	4,3525	4,3827


FIXINGS CONTRA USD e EUR

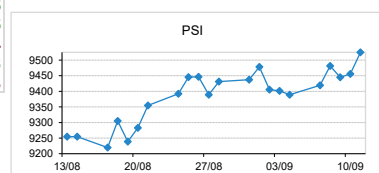
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1592	0,8582	178,56	0,9467	11,2485	7,4749	1,6090	1,61722	5,9165	10,7745
USD	0,8611	-	0,7391	153,502	0,8151	9,6833	6,4366	1,3873	1,3941	5,1005	9,2882

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,710	0,21	4,67
BCP	1,190	2,32	32,78
CORT. AMORIM	7,010	0,00	6,05
CTT	6,310	0,40	-15,07
EDP	4,796	0,23	22,50
EDP R	13,020	-0,76	8,14
GALP	21,500	0,14	46,96
IBERSOL	10,420	4,41	5,25
J MARTINS	17,920	0,73	-11,55
MOTA ENGL	4,972	1,47	0,49
NAVIGATOR	3,238	-0,18	3,12
NOS	5,255	2,74	33,45
REN	3,490	0,14	8,55
SEMAPA	20,600	-0,24	-1,44
SONAE SGPS	2,005	0,86	24,38
TEIX. DUARTE	0,487	0,41	-23,43

MAIORES GANHOS/PERDAS

Título	Variação %
IBERSOL	4,41
NOS	2,74
BCP	2,32
MOTA ENGL	1,47
SONAE SGPS	0,86
NAVIGATOR	-0,18
SEMAPA	-0,24
EDP R	-0,76



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	9.524,73	0,73%	15,26%	9.550,72	7.671,74
CAC40	8.179,77	0,78%	0,37%	8.755,03	7.505,27
ESTX 50 PR	6.325,13	0,90%	9,22%	6.577,20	5.354,61
XTRA DAX	25.568,56	0,82%	4,40%	26.618,74	21.863,81
S&P 500	7.671,34	1,04%	12,06%	7.816,70	6.316,91
IBEX 35	19.838,50	0,91%	14,62%	20.356,50	15.052,00
NIKKEI 225	64.011,34	-1,93%	27,16%	72.831,73	44.357,65

