

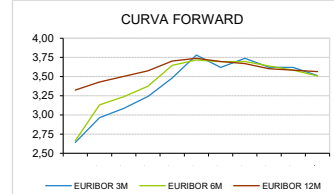
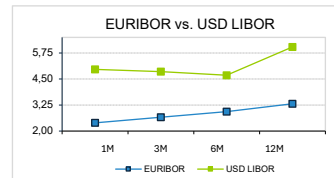
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

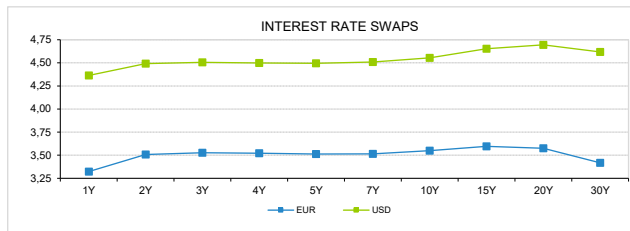
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,3940	1	18	1M	4,9602	0	-35	3,7796	-0,0200
3M	2,6640	2	16	3M	4,8537	0	-42	3,8869	0,0000
6M	2,9360	12	27	6M	4,6821	-1	-45	4,1118	0,1200
12M	3,3120	15	37	12M	6,0414	8	31	4,4966	0,3500

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,3230	11	43	3,6996	3,5049	3,5060
2Y	3,5082	10	51	3,6348	3,4897	3,5238
3Y	3,5265	9	50	3,5912	3,4950	3,5450
4Y	3,5215	7	48	3,5630	3,5060	3,5680
5Y	3,5127	6	45	3,5542	3,5230	3,5907
7Y	3,5151	4	39	3,5570	3,5596	3,6263
10Y	3,5487	1	31	3,5904	3,6052	3,6488
15Y	3,5960	-1	22	3,6209	3,6084	3,6035
20Y	3,5750	-3	15	3,5806	3,5387	3,5017
30Y	3,4175	-6	6	3,4050	3,3363	3,2740

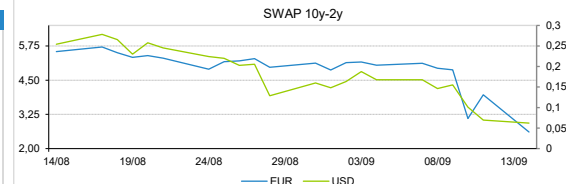
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,65
EUA	3,75
Reino Unido	3,75
Japão	1,00
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	14,00
Austrália	4,35
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,3635	-1	39	4,6270	4,4720	4,5150
2Y	4,4924	-1	46	4,5800	4,4700	4,5330
3Y	4,5055	-1	46	4,5450	4,4840	4,5600
4Y	4,4983	-1	43	4,5270	4,5010	4,5860
5Y	4,4955	-1	41	4,5250	4,5220	4,6150
7Y	4,5084	-2	35	4,5400	4,5690	4,6760
10Y	4,5546	-2	27	4,5920	4,6480	4,7470
15Y	4,6526	-3	19	4,6810	4,7250	4,7830
20Y	4,6950	-3	14	4,7070	4,7150	4,7340
30Y	4,6183	-4	9	4,6120	4,5840	4,5620

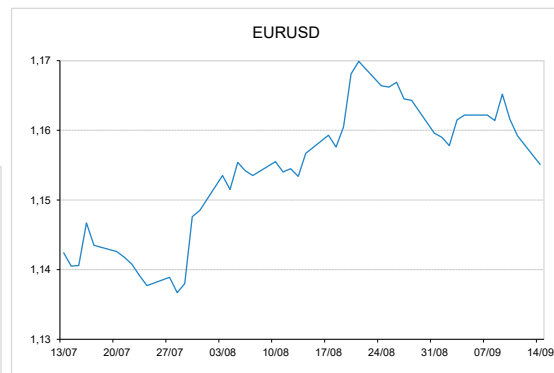
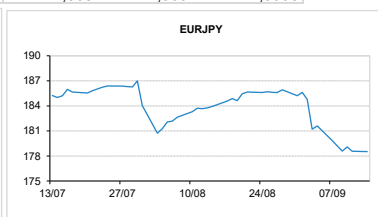
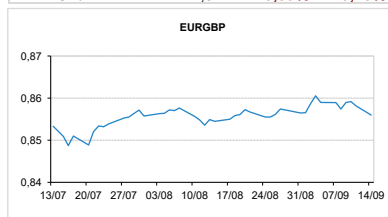


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	107,16	2,55	20,59	OT 2Y	3,262	0,07	52,00
JETFUEL	1.584,25	-14,50	364,25	OT 5Y	3,472	0,04	48,50
DIESEL	1.532,00	23,50	272,25	OT 10Y	3,882	0,02	42,20
COBRE	14.226,00	6,50	83,50	BUND 10Y	3,538	0,43	38,90
ZINCO	3.947,38	4,50	215,62	SCHATZ 2Y	3,612	5,86	48,60
OURO	4.291,02	-58,06	-85,38	T-NOTE 10Y	5,189	-1,95	29,40
TRIGO	718,00	-7,25	28,50	T-NOTE 2Y	4,870	-3,27	45,20
LICENÇA C02	88,20	2,68	6,41	GILT 10Y	6,115	-0,45	42,30



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1551	-0,35%	-0,14%	1,1593	1,1632	1,1705
EUR/GBP	0,85598	0,25%	-0,17%	0,85891	0,86197	0,86840
EUR/JPY	178,520	0,02%	3,03%	178,513	178,506	178,491
EUR/CHF	0,9437	0,35%	-0,30%	0,9372	0,9303	0,9164
EUR/BRL	5,9487	-0,13%	1,58%	6,0801	6,2039	6,4738
EUR/PLN	4,3411	-0,39%	-0,78%	4,3557	4,3697	4,3995



FIXINGS CONTRA USD e EUR

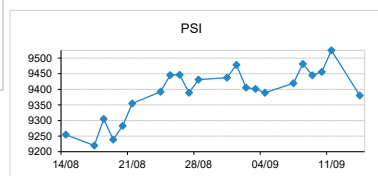
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1551	0,8560	178,52	0,9437	11,2589	7,4756	1,6067	1,61742	5,9487	10,7614
USD	0,8668	-	0,7422	154,708	0,8183	9,7845	6,4796	1,3920	1,4040	5,1676	9,3367

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,640	-1,49	3,11
BCP	1,182	-0,67	31,89
CORP. AMORIM	7,050	0,57	6,66
CTT	6,245	-1,03	-15,95
EDP	4,613	-3,82	17,83
EDP R	12,250	-5,91	1,74
GALP	21,550	0,23	47,30
IBERSOL	10,400	-0,19	5,05
J MARTINS	17,660	-1,45	-12,83
MOTA ENGL	4,800	-3,46	-2,99
NAVIGATOR	3,216	-0,68	2,42
NOS	5,285	0,57	34,21
REN	3,440	-1,43	7,00
SEMAPA	20,350	-1,21	-2,63
SONAE SGPS	2,030	1,25	25,93
TEIX. DUARTE	0,475	-2,46	-25,31

MAIORES GANHOS/PERDAS

Título	Variação %
SONAE SGPS	1,25
NOS	0,57
CORT. AMORI	0,57
GALP	0,23
ALTRI	-1,49
TEIX. DUARTE	-2,46
MOTA ENGL	-3,46
EDP	-3,82
EDP R	-5,91



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	9.380,30	-1,52%	13,51%	9.550,72	7.671,74
CAC40	8.117,78	-0,76%	-0,39%	8.755,03	7.505,27
ESTX 50 PR	6.260,38	-1,02%	8,10%	6.577,20	5.361,11
XTRA DAX	25.440,81	-0,50%	3,88%	26.618,74	21.863,81
S&P 500	7.630,13	-0,35%	11,46%	7.816,70	6.316,91
IBEX 35	19.565,50	-1,38%	13,04%	20.356,50	15.052,00
NIKKEI 225	63.492,99	-0,81%	26,13%	72.831,73	44.357,65

