

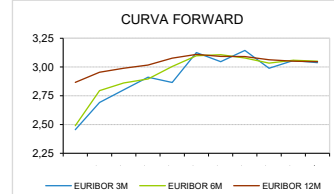
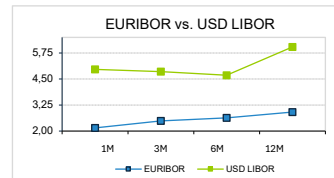
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

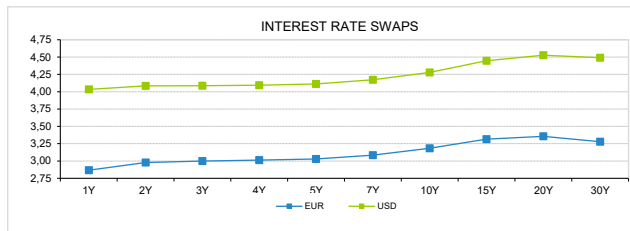
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,1520	-2	-12	1M	4,9602	0	-35	3,7364	-0,0850
3M	2,4900	2	8	3M	4,8537	0	-42	3,7952	-0,0231
6M	2,6370	-3	1	6M	4,6821	-1	-45	3,9259	0,0900
12M	2,9130	1	8	12M	6,0414	8	31	4,1491	0,2125

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,8669	-2	2	3,0920	3,0530	3,1875
2Y	2,9779	-2	5	3,0696	3,0781	3,2331
3Y	2,9999	-2	6	3,0638	3,1120	3,2800
4Y	3,0126	-3	5	3,0740	3,1526	3,3220
5Y	3,0299	-3	5	3,0951	3,1947	3,3632
7Y	3,0837	-3	5	3,1566	3,2742	3,4290
10Y	3,1835	-2	4	3,2560	3,3702	3,4955
15Y	3,3154	-2	3	3,3700	3,4420	3,5055
20Y	3,3559	-2	2	3,3878	3,4190	3,4416
30Y	3,2795	-2	1	3,2892	3,2849	3,2740

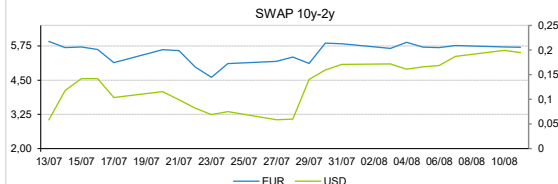
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,40
EUA	3,75
Reino Unido	3,75
Japão	1,00
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	14,00
Austrália	4,35
Índia	3,00



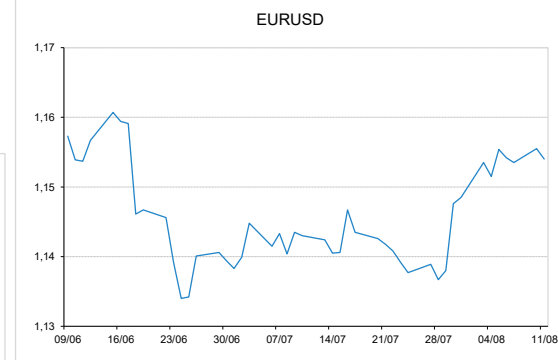
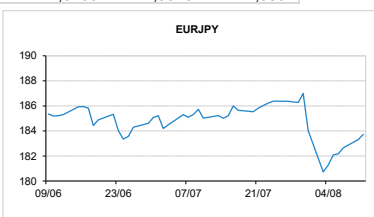
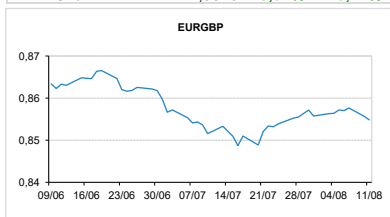
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,0335	-1	-8	4,1320	4,1160	4,2950
2Y	4,0835	-1	-5	4,1110	4,1540	4,3460
3Y	4,0877	-2	-2	4,1130	4,1990	4,3880
4Y	4,0947	-2	1	4,1320	4,2460	4,4340
5Y	4,1123	-2	3	4,1620	4,2880	4,4820
7Y	4,1729	-2	6	4,2320	4,3780	4,5720
10Y	4,2785	-2	8	4,3480	4,5040	4,6740
15Y	4,4462	-2	11	4,5050	4,6280	4,7350
20Y	4,5269	-2	13	4,5610	4,6310	4,7020
30Y	4,4922	-2	14	4,5070	4,5280	4,5410



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	88,95	1,23	12,92	OT 2Y	2,765	-0,02	11,40
JETFUEL	1.281,25	75,50	230,00	OT 5Y	3,019	-0,02	9,60
DIESEL	1.310,00	99,25	274,75	OT 10Y	3,500	-0,01	9,60
COBRE	14.120,00	84,00	675,50	BUND 10Y	3,089	-1,64	8,50
ZINCO	3.798,24	34,50	154,88	SCHATZ 2Y	3,116	-0,50	10,80
OURO	4.376,99	-13,96	374,60	T-NOTE 10Y	4,923	-0,57	7,30
TRIGO	649,00	-10,25	-5,50	T-NOTE 2Y	4,449	-1,01	0,20
LICENÇA C02	82,33	0,06	3,13	GILT 10Y	5,711	-1,73	11,80


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1540	-0,13%	1,02%	1,1581	1,1626	1,1706
EUR/GBP	0,85483	0,10%	-0,18%	0,85790	0,86120	0,86755
EUR/JPY	183,720	-0,22%	0,82%	183,713	183,706	183,695
EUR/CHF	0,9363	-0,09%	-0,96%	0,9302	0,9235	0,9113
EUR/BRL	5,9567	-0,97%	-1,86%	6,1000	6,2375	6,5318
EUR/PLN	4,3010	0,02%	0,71%	4,3163	4,3310	4,3597


FIXINGS CONTRA USD e EUR

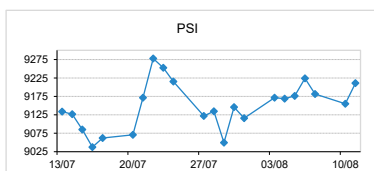
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1540	0,8548	183,72	0,9363	10,9880	7,4760	1,6072	1,63486	5,9567	10,9584
USD	0,8664	-	0,7403	159,25	0,8107	9,5112	6,4772	1,3927	1,4154	5,1435	9,5015

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,760	0,21	5,78
BOP	1,097	0,00	22,35
CORP. AMORIM	6,810	1,04	3,03
CTT	6,345	0,48	-14,60
EDP	4,522	1,25	15,50
EDP R	13,510	2,19	12,21
GALP	20,550	1,83	40,46
IBERSOL	9,880	0,30	-0,20
J MARTINS	17,120	-1,15	-15,50
MOTA ENGL	4,500	0,40	-9,05
NAVIGATOR	3,244	-0,37	3,31
NOS	4,788	0,34	21,59
REN	3,510	0,29	9,18
SEMAPA	20,150	0,00	-3,59
SONAE SGPS	2,015	0,25	25,00
TEIX. DUARTE	0,478	0,63	-24,84

MAIORES GANHOS/PERDAS

Título	Variação %
EDP R	2,19
GALP	1,83
EDP	1,25
CORP. AMORI	1,04
TEIX. DUARTE	0,63
NAVIGATOR	-0,37
J MARTINS	-1,15



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	9.210,84	0,61%	11,46%	9.516,43	7.639,00
CAC40	8.714,94	-0,13%	6,94%	8.755,03	7.505,27
ESTX 50 PR	6.551,22	0,24%	13,12%	6.576,30	5.290,46
XTRA DAX	26.391,42	0,26%	7,76%	26.504,54	21.863,81
S&P 500	7.742,83	-0,13%	13,11%	7.793,68	6.316,91
IBEX 35	20.213,60	0,20%	16,79%	20.326,70	14.646,00
NIKKEI 225	66.970,22	2,08%	33,04%	72.831,73	41.835,17

