

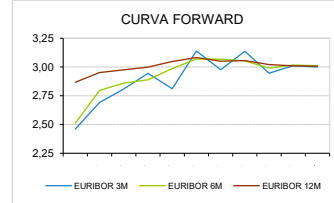
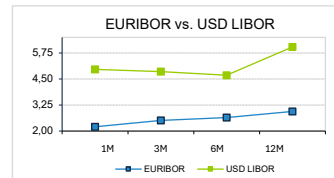
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

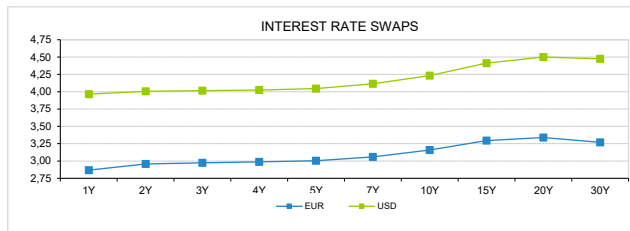
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,2060	2	-2	1M	4,9602	0	-35	3,7365	-0,1125
3M	2,5110	1	8	3M	4,8537	0	-42	3,7878	-0,0455
6M	2,6530	-1	3	6M	4,6821	-1	-45	3,9074	0,0600
12M	2,9430	-1	14	12M	6,0414	8	31	4,1005	0,2000

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,8681	-1	2	3,0517	3,0239	3,1625
2Y	2,9582	-2	3	3,0311	3,0512	3,2080
3Y	2,9745	-2	3	3,0290	3,0870	3,2560
4Y	2,9870	-3	2	3,0406	3,1276	3,2990
5Y	3,0045	-2	2	3,0638	3,1687	3,3383
7Y	3,0586	-3	2	3,1271	3,2500	3,4067
10Y	3,1585	-2	1	3,2280	3,3479	3,4756
15Y	3,2939	-2	1	3,3470	3,4245	3,4913
20Y	3,3388	-2	1	3,3705	3,4068	3,4330
30Y	3,2699	-2	0	3,2820	3,2788	3,2714

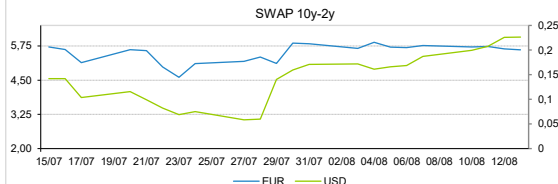
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,40
EUA	3,75
Reino Unido	3,75
Japão	1,00
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	14,00
Austrália	4,35
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,9649	-5	-15	4,0450	4,0610	4,2640
2Y	4,0057	-6	-13	4,0410	4,0990	4,3190
3Y	4,0146	-6	-9	4,0470	4,1520	4,3680
4Y	4,0252	-6	-6	4,0690	4,2040	4,4150
5Y	4,0459	-6	-4	4,1040	4,2530	4,4630
7Y	4,1143	-6	0	4,1860	4,3480	4,5560
10Y	4,2321	-6	4	4,3110	4,4820	4,6720
15Y	4,4124	-5	8	4,4850	4,6210	4,7410
20Y	4,5008	-5	10	4,5490	4,6300	4,7100
30Y	4,4760	-4	13	4,5000	4,5290	4,5490

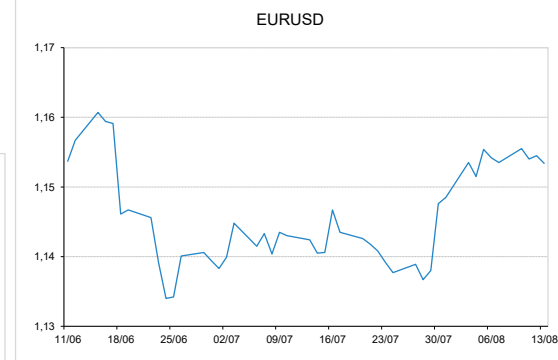
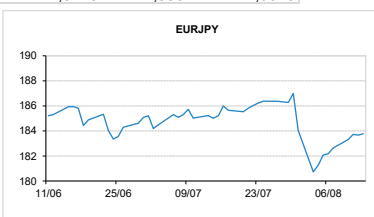
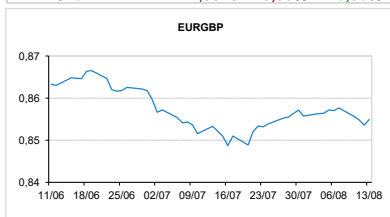


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	87,91	-1,07	5,20	OT 2Y	2,743	-0,03	0,70
JETFUEL	1.297,75	77,75	246,50	OT 5Y	2,988	-0,04	-0,90
DIESEL	1.294,75	35,00	259,50	OT 10Y	3,461	-0,04	-0,70
COBRE	14.109,50	-24,50	647,50	BUND 10Y	3,059	-2,76	2,40
ZINCO	3.838,20	36,80	194,84	SCHATZ 2Y	3,090	-1,76	1,50
OURO	4.368,45	-39,84	366,06	T-NOTE 10Y	4,863	-4,55	0,00
TRIGO	670,75	1,00	20,25	T-NOTE 2Y	4,366	-5,46	-6,40
LICENÇA C02	82,74	0,75	2,63	GILT 10Y	5,689	-2,30	1,30



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1534	-0,10%	0,96%	1,1574	1,1615	1,1693
EUR/GBP	0,8549	-0,15%	-0,19%	0,85795	0,86115	0,86769
EUR/JPY	183,770	-0,05%	0,79%	183,763	183,757	183,745
EUR/CHF	0,9374	0,03%	-1,08%	0,9312	0,9248	0,9123
EUR/BRL	5,9837	-0,29%	-2,30%	6,1264	6,2619	6,5586
EUR/PLN	4,3076	-0,05%	0,56%	4,3225	4,3362	4,3648



FIXINGS CONTRA USD e EUR

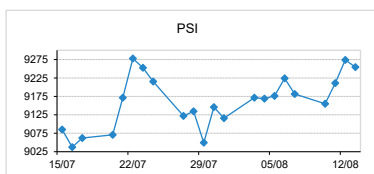
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1534	0,8549	183,77	0,9374	11,0337	7,4757	1,6072	1,63409	5,9837	10,9581
USD	0,8663	-	0,7403	159,161	0,8117	9,5484	6,4761	1,3943	1,4152	5,1886	9,5042

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,730	-0,84	5,11
BCP	1,096	0,46	22,29
CORT. AMORIM	6,760	-0,73	2,27
CTT	6,350	-0,39	-14,54
EDP	4,555	-0,33	16,35
EDP R	13,840	-0,22	14,95
GALP	20,460	-0,44	39,85
IBERSOL	9,800	-0,51	-1,01
J MARTINS	17,200	-0,06	-15,10
MOTA ENIGL	4,540	-0,57	-8,25
NAVIGATOR	3,234	-0,61	2,99
NOS	4,800	0,00	21,90
REN	3,550	-0,70	10,42
SEMAPA	20,200	-0,25	-3,35
SONAE SGPS	2,015	-0,25	25,00
TEIX. DUARTE	0,493	0,10	-22,48

MAIORES GANHOS/PERDAS

Título	Variação %
BCP	0,46
TEIX. DUARTE	0,10
MOTA ENIGL	-0,57
NAVIGATOR	-0,61
REN	-0,70
CORT. AMORI	-0,73
ALTRI	-0,84



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	9.254,47	-0,21%	11,99%	9.516,43	7.639,00
CAC40	8.650,56	-0,28%	6,15%	8.755,03	7.505,27
ESTX 50 PR	6.545,47	0,18%	13,02%	6.577,20	5.290,46
XTRA DAX	26.299,74	-0,12%	7,39%	26.573,50	21.863,81
S&P 500	7.780,71	0,43%	13,68%	7.816,70	6.316,91
IBEX 35	20.168,60	-0,18%	16,53%	20.356,50	14.646,00
NIKKEI 225	68.308,59	1,16%	35,70%	72.831,73	41.835,17

