

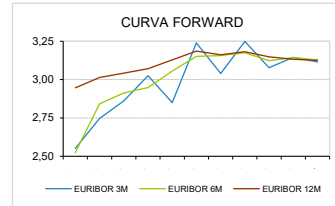
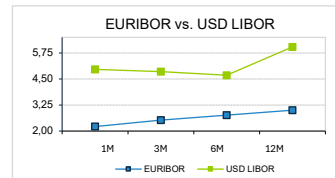
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

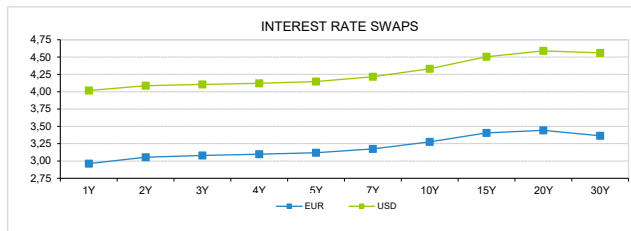
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,2160	1	1	1M	4,9602	0	-35	3,7406	-0,0750
3M	2,5240	2	5	3M	4,8537	0	-42	3,7965	0,0050
6M	2,7650	3	8	6M	4,6821	-1	-45	3,9203	0,0550
12M	3,0030	1	9	12M	6,0414	8	31	4,1346	0,1950

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,9619	1	5	3,1508	3,1574	3,2824
2Y	3,0550	0	5	3,1393	3,1854	3,3285
3Y	3,0787	0	6	3,1453	3,2168	3,3758
4Y	3,0978	0	7	3,1620	3,2549	3,4190
5Y	3,1195	0	7	3,1845	3,2975	3,4588
7Y	3,1748	0	7	3,2480	3,3743	3,5232
10Y	3,2760	0	7	3,3479	3,4671	3,5870
15Y	3,4050	-1	7	3,4584	3,5334	3,5917
20Y	3,4430	-1	7	3,4743	3,5078	3,5266
30Y	3,3639	0	7	3,3730	3,3700	3,3565

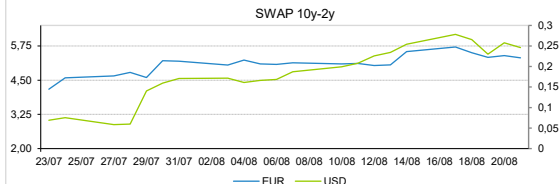
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,40
EUA	3,75
Reino Unido	3,75
Japão	1,00
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	14,00
Austrália	4,35
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,0166	3	-7	4,1620	4,1790	4,3670
2Y	4,0860	4	-2	4,1540	4,2140	4,4140
3Y	4,1050	4	2	4,1620	4,2630	4,4610
4Y	4,1223	3	4	4,1820	4,3110	4,5120
5Y	4,1467	3	6	4,2160	4,3560	4,5620
7Y	4,2168	3	9	4,2920	4,4520	4,6510
10Y	4,3320	3	12	4,4140	4,5790	4,7560
15Y	4,5055	3	15	4,5770	4,7070	4,8180
20Y	4,5893	2	16	4,6350	4,7120	4,7860
30Y	4,5614	2	18	4,5830	4,6100	4,6270

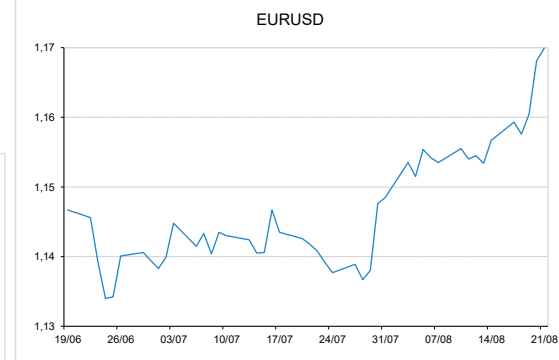
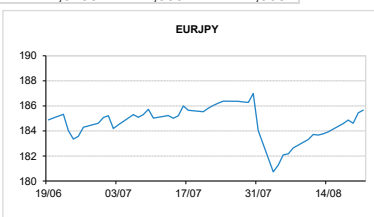
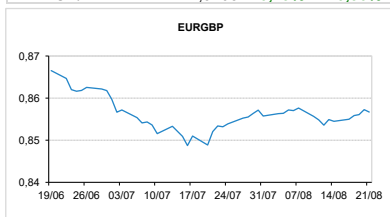


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	94,42	0,64	5,90	OT 2Y	2,831	-0,01	1,10
JETFUEL	1.345,25	-0,50	77,00	OT 5Y	3,127	0,00	5,70
DIESEL	1.363,50	-1,75	112,50	OT 10Y	3,607	0,00	7,70
COBRE	14.041,50	-13,00	414,50	BUND 10Y	3,179	0,52	6,40
ZINCO	3.803,66	65,38	274,70	SCHATZ 2Y	3,156	0,00	-2,50
OURO	4.610,45	93,87	533,46	T-NOTE 10Y	4,939	2,47	1,80
TRIGO	695,25	-4,75	-0,75	T-NOTE 2Y	4,445	4,65	-8,30
LICENÇA C02	82,91	0,46	-0,29	GILT 10Y	5,841	1,02	4,20



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1699	0,15%	2,46%	1,1740	1,1780	1,1859
EUR/GBP	0,8567	0,06%	-0,54%	0,85971	0,86287	0,86932
EUR/JPY	185,660	-0,11%	0,09%	185,653	185,646	185,634
EUR/CHF	0,9357	-0,10%	-1,00%	0,9294	0,9229	0,9099
EUR/BRL	6,0147	0,91%	-3,86%	6,1542	6,2933	6,5884
EUR/PLN	4,3108	0,19%	0,36%	4,3255	4,3392	4,3687



FIXINGS CONTRA USD e EUR

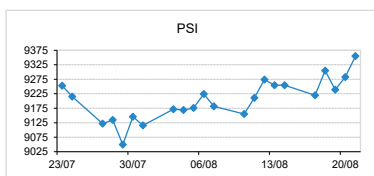
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1699	0,8567	185,66	0,9357	11,0575	7,4757	1,6085	1,62809	6,0147	10,8573
USD	0,8567	-	0,734	158,965	0,8011	9,4697	6,4047	1,3774	1,3959	5,1634	9,3019

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,745	0,74	5,44
BOP	1,098	0,78	22,46
CURT. AMORIM	6,990	3,10	5,75
CTT	6,410	1,26	-13,73
EDP	4,618	-0,65	17,96
EDP R	13,470	-0,59	11,88
GALP	21,930	0,73	49,90
IBERSOL	9,990	1,11	0,91
J MARTINS	17,540	3,24	-13,43
MOTA ENGL	4,518	1,12	-8,69
NAVIGATOR	3,276	1,17	4,33
NOS	4,874	0,99	23,78
REN	3,550	0,14	10,42
SEMAPA	20,700	1,97	-0,96
SONAE SGPS	2,005	1,26	24,38
TEIX. DUARTE	0,480	0,84	-24,53

MAIORES GANHOS/PERDAS

Título	Variação %
J MARTINS	3,24
CURT. AMORI	3,10
SEMAPA	1,97
CTT	1,26
SONAE SGPS	1,26
EDP R	-0,59
EDP	-0,65



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	9.354,78	0,78%	13,20%	9.516,43	7.639,00
CAC40	8.484,43	0,37%	4,11%	8.755,03	7.505,27
ESTX 50 PR	6.462,22	0,63%	11,58%	6.577,20	5.290,46
XTRA DAX	26.136,56	0,59%	6,72%	26.573,50	21.863,81
S&P 500	7.686,01	0,61%	12,30%	7.816,70	6.316,91
IBEX 35	19.961,50	0,76%	15,33%	20.356,50	14.646,00
NIKKEI 225	66.016,36	-0,30%	31,14%	72.831,73	41.835,17

