

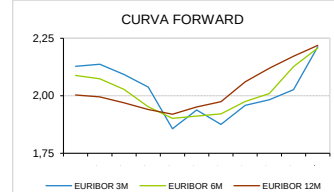
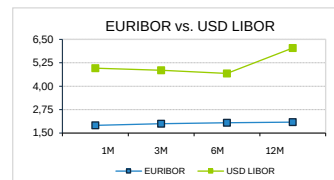
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

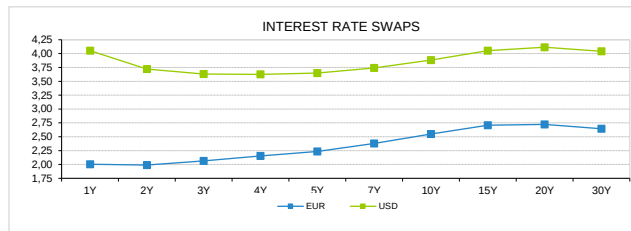
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9110	-1	-18	1M	4,9602	0	-35	4,2075	-0,0900
3M	2,0010	0	-10	3M	4,8537	0	-42	4,1408	-0,0600
6M	2,0540	0	-10	6M	4,6821	-1	-45	4,0447	-0,0475
12M	2,0840	0	-6	12M	6,0414	8	31	3,8804	0,0350

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,0034	-1	-5	1,9750	2,4307	2,7088
2Y	1,9893	-2	-2	2,0956	2,5042	2,7687
3Y	2,0644	-2	-3	2,2020	2,5710	2,8230
4Y	2,1532	-2	-2	2,2953	2,6340	2,8700
5Y	2,2346	-2	-1	2,3738	2,6896	2,9047
7Y	2,3782	-2	0	2,5090	2,7830	2,9600
10Y	2,5488	-1	2	2,6601	2,8740	2,9942
15Y	2,7068	-1	4	2,7769	2,8961	2,9349
20Y	2,7228	0	6	2,7630	2,8297	2,8390
30Y	2,6438	1	10	2,6670	2,7128	2,7130

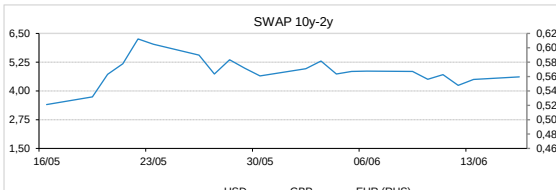
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	4,50
Reino Unido	4,25
Japão	0,50
Canadá	2,75
Suíça	-0,75
China	5,75
Brasil	14,75
Austrália	3,85
Índia	4,00



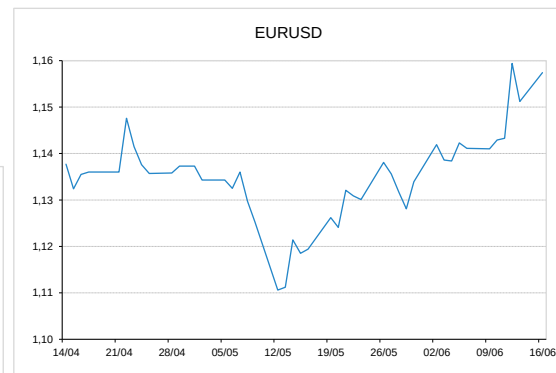
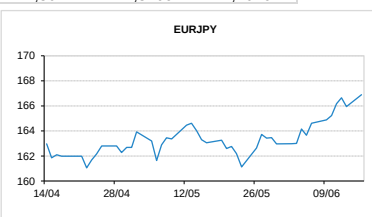
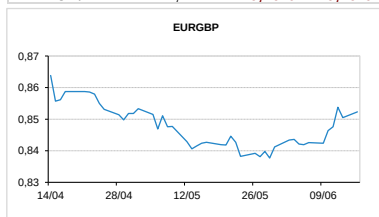
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,0536	2	-3	3,3730	3,6080	3,9430
2Y	3,7210	1	-7	3,4100	3,6845	4,0120
3Y	3,6318	1	-8	3,4730	3,7680	4,0630
4Y	3,6250	1	-9	3,5410	3,8420	4,1160
5Y	3,6500	1	-9	3,6160	3,9030	4,1620
7Y	3,7427	1	-8	3,7480	4,0120	4,2450
10Y	3,8817	2	-7	3,9070	4,1410	4,3270
15Y	4,0540	2	-6	4,0720	4,2290	4,3490
20Y	4,1153	2	-7	4,1170	4,2135	4,2770
30Y	4,0430	2	-4	4,0230	4,0620	4,0720



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	71,72	-2,51	6,94	OT 2Y	1,885	-0,02	-4,70
JETFUEL	742,00	44,75	61,75	OT 5Y	2,360	-0,02	-3,30
DIESEL	696,50	39,75	62,25	OT 10Y	3,022	-0,02	-9,40
COBRE	9.647,50	-57,00	45,50	BUND 10Y	2,479	-0,68	-11,00
ZINCO	2.600,60	-12,94	-89,94	SCHATZ 2Y	2,237	-0,98	-2,20
OURO	3.401,45	-30,89	197,80	T-NOTE 10Y	4,646	-1,48	-5,40
TRIGO	553,25	-6,00	14,25	T-NOTE 2Y	4,090	-1,20	-0,40
LICENÇA C02	75,31	-0,63	4,32	GILT 10Y	4,917	-2,27	-18,20


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1574	0,54%	3,39%	1,1645	1,1715	1,1843
EUR/GBP	0,8523	-0,21%	-1,13%	0,8570	0,8616	0,8703
EUR/JPY	166,89	-0,57%	-2,30%	166,88	166,88	166,87
EUR/CHF	0,9399	-0,32%	-0,51%	0,9348	0,9299	0,9203
EUR/BRL	6,3796	0,36%	-0,86%	6,5612	6,7493	7,1102
EUR/PLN	4,2721	-0,10%	-0,10%	4,3074	4,3409	4,4026


FIXINGS CONTRA USD e EUR

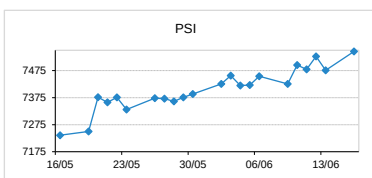
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1574	0,8523	166,89	0,9399	10,9608	7,4582	1,5700	1,77179	6,3796	11,4707
USD	0,8626	-	0,7355	144,03	0,8107	9,4537	6,4334	1,3560	1,5289	5,5043	9,9074

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,070	-0,98	-4,88
BCP	0,698	3,50	50,20
CORT. AMORIM	7,780	-0,51	-3,35
CTT	7,360	1,38	36,30
EDP	3,642	0,91	17,83
EDP R	9,780	2,95	-2,59
GALP	15,780	0,00	-1,07
J MARTINS	21,560	0,00	16,86
MOTA ENGIL	4,078	0,15	39,95
NAVIGATOR	3,296	-0,18	-8,19
NOS	3,815	-0,13	16,11
REN	3,010	0,00	32,02
SEMAPA	16,280	-0,12	14,81
SONAE SGPS	1,186	-0,17	29,76
IBERSOL	10,200	0,00	36,36

MAIORES GANHOS/PERDAS

Título	Variação %
BCP	3,50
EDP R	2,95
CTT	1,38
EDP	0,91
MOTA ENGIL	0,15
NOS	-0,13
SONAE SGPS	-0,17
NAVIGATOR	-0,18
CORT. AMORI	-0,51
ALTRI	-0,98



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	7.545,86	0,94%	18,32%	7.531,99	6.194,45
CAC40	7.742,24	0,75%	4,90%	8.257,88	6.763,76
ESTX 50 PR	5.339,57	0,93%	9,06%	5.568,19	4.473,94
XTRA DAX	23.699,12	0,78%	19,04%	24.479,42	17.024,82
S&P 500	6.039,65	1,05%	2,69%	6.147,43	4.835,04
IBEX 35	14.110,80	1,44%	21,70%	14.370,80	10.298,70
NIKKEI 225	38.311,33	1,26%	-3,97%	42.426,77	30.792,74

