

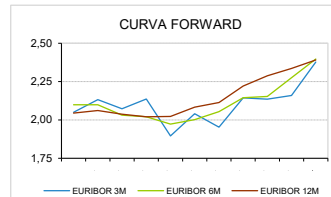
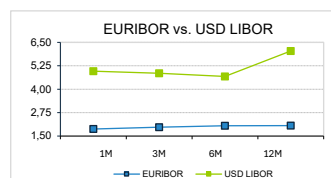
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

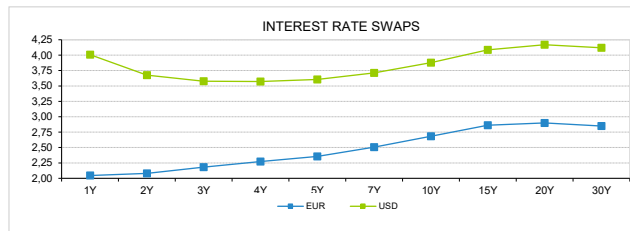
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,8760	-3	-10	1M	4,9602	0	-35	4,0887	-0,0600
3M	1,9710	2	-2	3M	4,8537	0	-42	4,0201	-0,0358
6M	2,0530	2	2	6M	4,6821	-1	-45	3,9255	0,0100
12M	2,0580	2	-3	12M	6,0414	8	31	3,7933	0,0825

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,0455	2	6	2,1129	2,5651	2,8530
2Y	2,0790	2	9	2,2518	2,6388	2,9125
3Y	2,1815	3	11	2,3540	2,7080	2,9690
4Y	2,2735	2	11	2,4390	2,7720	3,0180
5Y	2,3563	1	11	2,5164	2,8306	3,0557
7Y	2,5054	2	11	2,6540	2,9300	3,1250
10Y	2,6836	1	12	2,8110	3,0333	3,1728
15Y	2,8615	1	13	2,9464	3,0789	3,1396
20Y	2,8995	1	13	2,9534	3,0338	3,0611
30Y	2,8485	1	14	2,8840	2,9310	2,9500

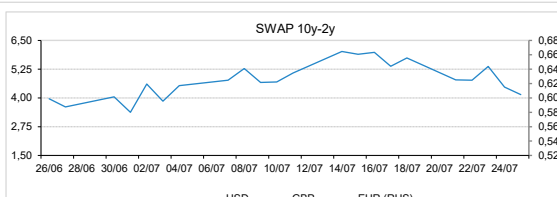
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	4,50
Reino Unido	4,25
Japão	0,50
Canadá	2,75
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,85
Índia	4,00



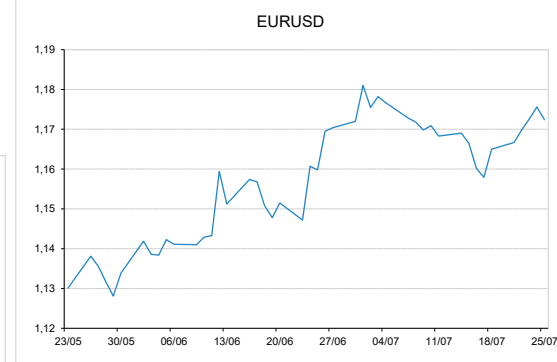
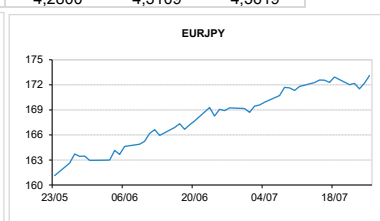
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,0086	0	9	3,3320	3,5580	3,9400
2Y	3,6749	1	11	3,3530	3,6490	4,0210
3Y	3,5774	1	11	3,4180	3,7420	4,0900
4Y	3,5721	1	11	3,4945	3,8280	4,1540
5Y	3,6045	1	12	3,5770	3,9030	4,2100
7Y	3,7126	1	12	3,7305	4,0335	4,3110
10Y	3,8782	2	14	3,9170	4,1880	4,4110
15Y	4,0857	2	16	4,1150	4,3010	4,4490
20Y	4,1689	2	17	4,1780	4,3020	4,3930
30Y	4,1203	2	19	4,1100	4,1720	4,2030



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	68,60	-0,58	2,17	OT 2Y	1,973	0,02	9,90
JETFUEL	733,50	-8,25	23,50	OT 5Y	2,456	0,01	8,30
DIESEL	716,25	-7,50	26,50	OT 10Y	3,146	0,01	9,90
COBRE	9.854,50	-53,50	208,00	BUND 10Y	2,620	1,76	10,30
ZINCO	2.850,79	-18,08	172,95	SCHATZ 2Y	2,338	2,95	9,30
OURO	3.327,87	-40,81	-4,46	T-NOTE 10Y	4,635	0,00	10,00
TRIGO	535,50	-6,00	-9,00	T-NOTE 2Y	4,120	0,00	17,30
LICENÇA C02	71,39	0,51	0,24	GILT 10Y	5,094	0,00	22,50


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1724	-0,27%	1,09%	1,1795	1,1863	1,1982
EUR/GBP	0,8715	-0,46%	-2,17%	0,8761	0,8806	0,8889
EUR/JPY	173,11	-0,51%	-2,33%	173,10	173,10	173,09
EUR/CHF	0,9343	0,02%	0,43%	0,9292	0,9243	0,9151
EUR/BRL	6,5206	-0,50%	-0,52%	6,7112	6,8955	7,2662
EUR/PLN	4,2481	0,20%	0,01%	4,2800	4,3109	4,3619


FIXINGS CONTRA USD e EUR

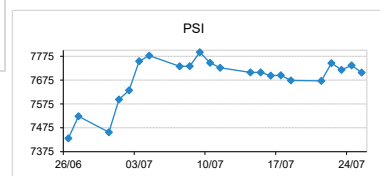
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1724	0,8715	173,11	0,9343	11,1800	7,4641	1,6081	1,78897	6,5206	11,9407
USD	0,8526	-	0,7445	147,72	0,7967	9,5253	6,3637	1,3704	1,5244	5,5389	10,1606

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,905	-0,41	-7,97
BCP	0,688	-0,78	48,14
CORT. AMORIM	7,650	-0,39	-4,97
CTT	7,630	0,79	41,30
EDP	3,833	1,62	24,01
EDP R	10,330	1,08	2,89
GALP	16,770	-0,09	5,14
J MARTINS	21,700	0,00	17,62
MOTA ENGIL	4,184	-0,43	43,58
NAVIGATOR	3,090	-5,16	-13,93
NOS	3,605	0,14	9,72
REN	3,060	-4,38	34,21
SEMAPA	17,340	-1,59	22,28
SONAE SGPS	1,254	0,00	37,20
IBERSOL	9,620	0,21	28,61

MAIORES GANHOS/PERDAS

Título	Variação %
EDP	1,62
EDP R	1,08
CTT	0,79
IBERSOL	0,21
NOS	0,14
MOTA ENGIL	-0,43
BCP	-0,78
SEMAPA	-1,59
REN	-4,38
NAVIGATOR	-5,16



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	7.706,91	-0,39%	20,85%	7.821,11	6.194,45
CAC40	7.834,58	0,21%	6,15%	8.257,88	6.763,76
ESTX 50 PR	5.352,16	-0,06%	9,32%	5.568,19	4.473,94
XTRA DAX	24.217,50	-0,32%	21,64%	24.639,10	17.024,82
S&P 500	6.379,19	0,24%	8,45%	6.381,31	4.835,04
IBEX 35	14.237,30	-0,13%	22,79%	14.370,80	10.298,70
NIKKEI 225	41.456,23	-0,88%	3,91%	42.065,83	30.792,74

