

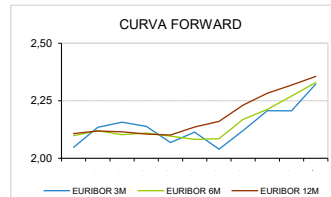
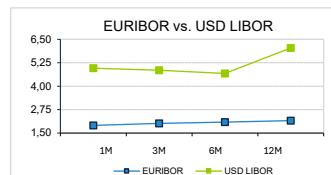
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

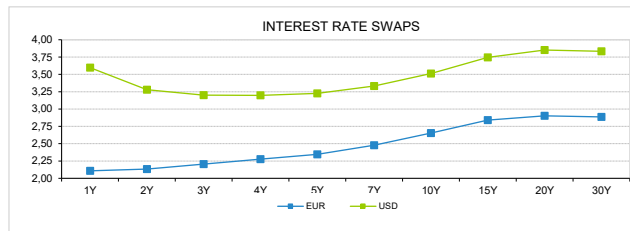
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9090	3	1	1M	4,9602	0	-35	3,9713	-0,0650
3M	2,0150	-2	-1	3M	4,8537	0	-42	3,9676	-0,0073
6M	2,0870	-1	-2	6M	4,6821	-1	-45	3,9258	0,0300
12M	2,1650	-2	7	12M	6,0414	8	31	3,8431	0,1250

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,1080	-1	2	2,1580	2,5060	2,7725
2Y	2,1330	-1	4	2,2540	2,5740	2,8374
3Y	2,2046	-1	2	2,3390	2,6410	2,8950
4Y	2,2777	-1	0	2,4115	2,7030	2,9510
5Y	2,3470	-1	-2	2,4792	2,7630	3,0008
7Y	2,4788	-1	-3	2,6090	2,8710	3,0750
10Y	2,6527	0	-5	2,7705	2,9873	3,1450
15Y	2,8413	1	-5	2,9230	3,0630	3,1460
20Y	2,9021	1	-5	2,9567	3,0481	3,0967
30Y	2,8870	1	-6	2,9230	2,9825	3,0130

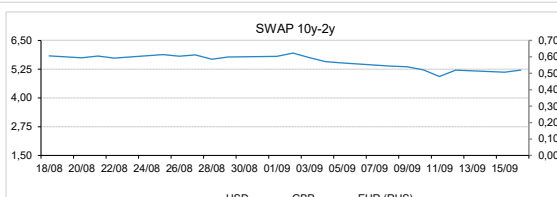
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	4,50
Reino Unido	4,00
Japão	0,50
Canadá	2,75
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,60
Índia	3,75



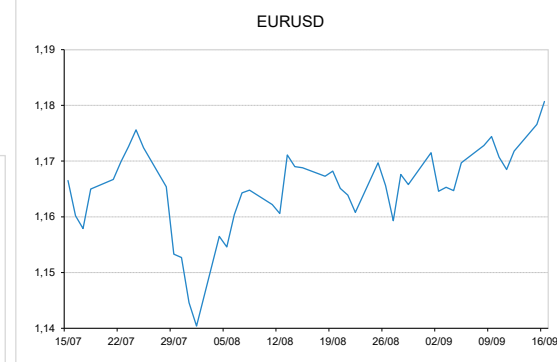
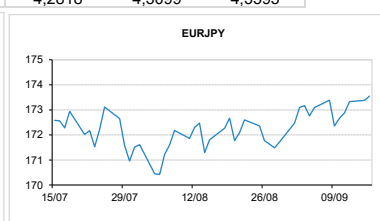
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,5972	-1	-25	2,9510	3,1870	3,5500
2Y	3,2789	-2	-25	2,9920	3,2660	3,6365
3Y	3,2000	-1	-24	3,0550	3,3570	3,7170
4Y	3,1971	-1	-25	3,1240	3,4450	3,7920
5Y	3,2257	-1	-26	3,2040	3,5270	3,8560
7Y	3,3328	0	-28	3,3610	3,6715	3,9700
10Y	3,5130	0	-29	3,5630	3,8450	4,0880
15Y	3,7458	0	-29	3,7870	3,9860	4,1530
20Y	3,8514	0	-28	3,8720	4,0090	4,1180
30Y	3,8340	0	-27	3,8330	3,9060	3,9520



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	68,35	0,91	3,05	OT 2Y	2,020	0,00	1,70
JETFUEL	721,25	7,50	30,50	OT 5Y	2,419	0,00	-6,70
DIESEL	711,50	5,00	45,25	OT 10Y	3,096	0,01	-8,50
COBRE	10.189,00	119,00	413,00	BUND 10Y	2,690	0,39	-8,90
ZINCO	2.992,46	22,60	195,47	SCHATZ 2Y	2,372	-0,74	4,90
OURO	3.684,44	5,45	351,72	T-NOTE 10Y	4,334	0,72	-21,00
TRIGO	531,75	6,75	4,75	T-NOTE 2Y	3,690	-0,40	-17,80
LICENÇA C02	77,45	0,70	6,77	GILT 10Y	5,115	1,63	-3,90


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1807	0,35%	1,15%	1,1869	1,1923	1,2012
EUR/GBP	0,8656	-0,17%	-0,40%	0,8700	0,8744	0,8827
EUR/JPY	173,55	-0,10%	-0,74%	173,54	173,54	173,53
EUR/CHF	0,9333	0,15%	0,89%	0,9284	0,9236	0,9141
EUR/BRL	6,2772	-0,37%	1,00%	6,4502	6,6154	6,9579
EUR/PLN	4,2524	-0,09%	-0,06%	4,2818	4,3099	4,3595


FIXINGS CONTRA USD e EUR

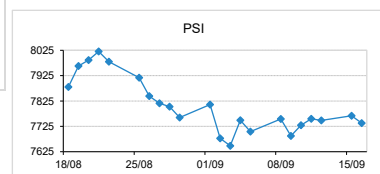
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1807	0,8656	173,55	0,9333	10,9501	7,4653	1,6283	1,77505	6,2772	11,5775
USD	0,8440	-	0,7322	146,55	0,7878	9,2349	6,2997	1,3749	1,4977	5,3109	9,7702

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	5,020	1,41	-5,82
BCP	0,715	-0,75	53,86
CORT. AMORIM	7,490	-0,66	-6,96
CTT	7,440	0,68	37,78
EDP	3,833	-0,78	24,01
EDP R	9,810	-0,81	-2,29
GALP	16,205	1,00	1,60
IBERSOL	10,100	1,00	35,03
J MARTINS	21,260	-1,48	15,23
MOTA ENGL	5,090	-0,68	74,67
NAVIGATOR	3,282	0,67	-8,58
NOS	3,895	-0,38	18,54
REN	2,950	-0,67	29,39
SEMAPA	18,160	0,33	28,07
SONAE SGPS	1,318	-0,15	44,20

MAIORES GANHOS/PERDAS

Título	Variação %
ALTRI	1,41
IBERSOL	1,00
GALP	1,00
CTT	0,68
NAVIGATOR	0,67
MOTA ENGL	-0,68
BCP	-0,75
EDP	-0,78
EDP R	-0,81
J MARTINS	-1,48



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	7.737,97	-0,37%	21,34%	8.029,69	6.194,45
CAC40	7.818,22	-1,00%	5,93%	8.257,88	6.763,76
ESTX 50 PR	5.372,31	-1,25%	9,73%	5.568,19	4.540,22
XTRA DAX	23.329,24	-1,77%	17,18%	24.639,10	18.489,91
S&P 500	6.603,45	-0,18%	12,27%	6.619,62	4.835,04
IBEX 35	15.163,30	-1,51%	30,77%	15.443,90	11.295,00
NIKKEI 225	44.902,27	0,30%	12,55%	45.055,38	30.792,74

