

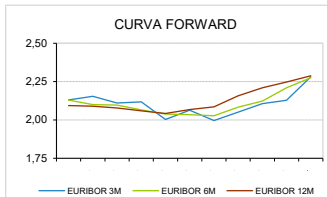
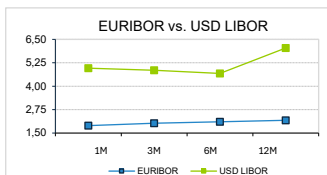
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

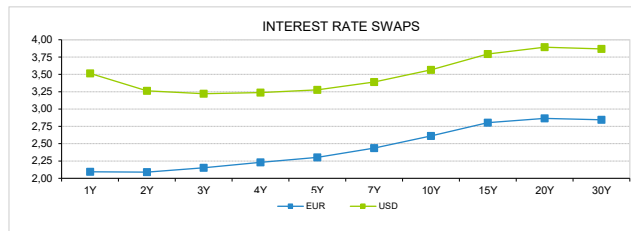
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,8970	1	2	1M	4,9602	0	-35	3,9709	-0,0900
3M	2,0210	-1	2	3M	4,8537	0	-42	3,9606	-0,0983
6M	2,1060	0	0	6M	4,6821	-1	-45	3,9148	0,0200
12M	2,1820	-2	2	12M	6,0414	8	31	3,8281	0,1100

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,0940	0	-2	2,0840	2,4690	2,7415
2Y	2,0893	-1	-6	2,1833	2,5389	2,8035
3Y	2,1530	-1	-6	2,2785	2,6030	2,8638
4Y	2,2295	-1	-6	2,3580	2,6673	2,9160
5Y	2,3020	-2	-6	2,4301	2,7285	2,9620
7Y	2,4371	-2	-5	2,5630	2,8320	3,0410
10Y	2,6111	-2	-4	2,7256	2,9521	3,1110
15Y	2,8040	-2	-3	2,8847	3,0300	3,1135
20Y	2,8650	-2	-3	2,9179	3,0114	3,0579
30Y	2,8440	-2	-3	2,8775	2,9379	2,9652

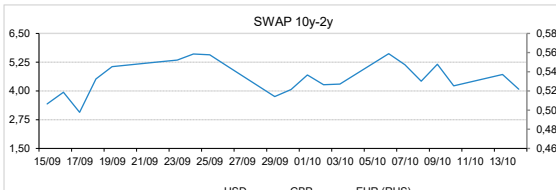
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	4,25
Reino Unido	4,00
Japão	0,50
Canadá	2,50
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,60
Índia	3,50



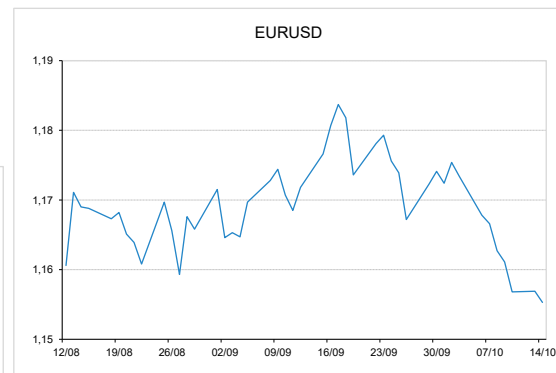
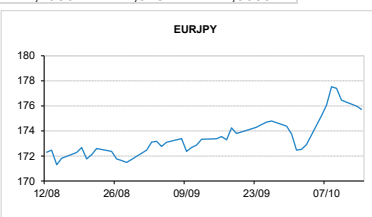
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,5140	0	-10	3,0030	3,2940	3,6290
2Y	3,2638	-1	-3	3,0680	3,3680	3,7160
3Y	3,2212	0	1	3,1410	3,4520	3,7830
4Y	3,2385	0	3	3,2130	3,5360	3,8520
5Y	3,2771	0	4	3,2905	3,6080	3,9130
7Y	3,3908	1	6	3,4400	3,7420	4,0220
10Y	3,5663	1	6	3,6315	3,9060	4,1330
15Y	3,7931	2	5	3,8440	4,0350	4,1900
20Y	3,8925	2	4	3,9205	4,0510	4,1480
30Y	3,8691	2	3	3,8740	3,9410	3,9790



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	61,86	-1,46	-4,68	OT 2Y	1,933	-0,02	-9,50
JETFUEL	704,25	8,00	-9,50	OT 5Y	2,321	-0,03	-12,60
DIESEL	673,25	7,50	-33,25	OT 10Y	2,986	-0,05	-14,20
COBRE	10.802,00	302,50	753,00	BUND 10Y	2,595	-2,44	-10,80
ZINCO	3.060,70	31,96	97,08	SCHATZ 2Y	2,296	-0,74	-8,90
OURO	4.136,19	25,92	457,20	T-NOTE 10Y	4,354	-0,90	0,60
TRIGO	498,75	2,00	-24,75	T-NOTE 2Y	3,708	0,00	-0,60
LICENÇA C02	76,94	-1,18	1,17	GILT 10Y	5,041	-8,96	-8,90


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1553	-0,14%	-1,81%	1,1612	1,1661	1,1748
EUR/GBP	0,8712	-0,40%	-0,82%	0,8757	0,8799	0,8880
EUR/JPY	175,72	0,15%	-1,33%	175,71	175,71	175,70
EUR/CHF	0,9301	0,04%	0,49%	0,9250	0,9202	0,9108
EUR/BRL	6,3577	-0,54%	-1,64%	6,5268	6,6935	7,0332
EUR/PLN	4,2656	-0,13%	-0,40%	4,2936	4,3181	4,3650


FIXINGS CONTRA USD e EUR

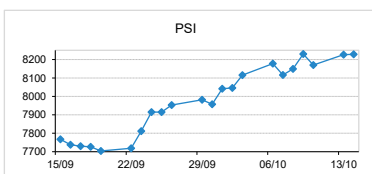
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1553	0,8712	175,72	0,9301	11,0662	7,4689	1,6294	1,78707	6,3577	11,7931
USD	0,8626	-	0,7521	151,89	0,8019	9,5528	6,4421	1,4040	1,5426	5,4995	10,1834

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,995	0,10	-6,29
BCP	0,760	0,90	63,55
CORT. AMORIM	7,090	-0,98	-11,93
CTT	7,080	0,14	31,11
EDP	4,326	0,25	39,95
EDP R	12,910	0,47	28,59
GALP	16,000	-0,84	0,31
IBERSOL	10,100	1,00	35,03
J MARTINS	20,660	-0,58	11,98
MOTA ENGL	5,760	-0,60	97,67
NAVIGATOR	3,090	-0,83	-13,93
NOS	3,735	-0,27	13,67
REN	3,095	-0,48	35,75
SEMAPA	18,380	-0,86	29,62
SONAE SGPS	1,372	-0,44	50,11
TEIX. DUARTE	0,688	11,33	770,89

MAIORES GANHOS/PERDAS

Título	Variação %
TEIX. DUARTE	11,33
IBERSOL	1,00
BCP	0,90
EDP R	0,47
EDP	0,25
MOTA ENGL	-0,60
NAVIGATOR	-0,83
GALP	-0,84
SEMAPA	-0,86
CORT. AMORI	-0,98



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	8.228,32	0,02%	29,03%	8.274,47	6.194,45
CAC40	7.919,62	-0,18%	7,30%	8.257,88	6.763,76
ESTX 50 PR	5.552,05	-0,29%	13,40%	5.674,55	4.540,22
XTRA DAX	24.236,94	-0,62%	21,74%	24.771,34	18.489,91
S&P 500	6.629,10	-0,39%	12,71%	6.764,58	4.835,04
IBEX 35	15.586,40	0,29%	34,42%	15.732,70	11.295,00
NIKKEI 225	46.847,32	-2,58%	17,43%	48.597,08	30.792,74

