

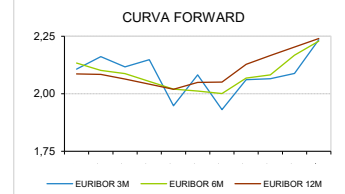
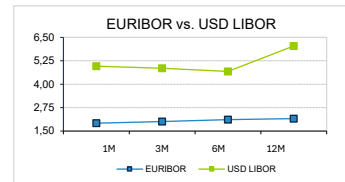
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

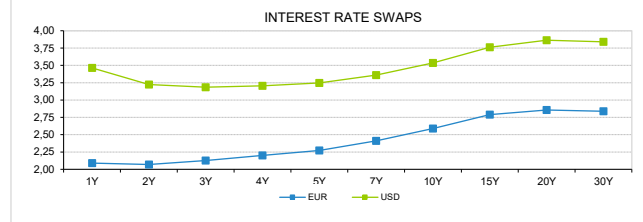
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9190	0	0	1M	4,9602	0	-35	3,9654	-0,0400
3M	2,0100	1	-1	3M	4,8537	0	-42	3,9438	-0,0585
6M	2,1130	0	3	6M	4,6821	-1	-45	3,8756	0,0250
12M	2,1640	0	0	12M	6,0414	8	31	3,7651	0,0900

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,0885	1	-2	2,0500	2,4314	2,7179
2Y	2,0695	2	-7	2,1452	2,5060	2,7817
3Y	2,1260	2	-8	2,2370	2,5725	2,8438
4Y	2,1998	3	-8	2,3195	2,6410	2,8975
5Y	2,2730	4	-7	2,3970	2,7040	2,9463
7Y	2,4099	4	-6	2,5340	2,8120	3,0300
10Y	2,5889	3	-4	2,7035	2,9404	3,1066
15Y	2,7905	4	-2	2,8717	3,0232	3,1107
20Y	2,8559	3	-1	2,9086	3,0074	3,0580
30Y	2,8390	3	0	2,8720	2,9350	2,9640

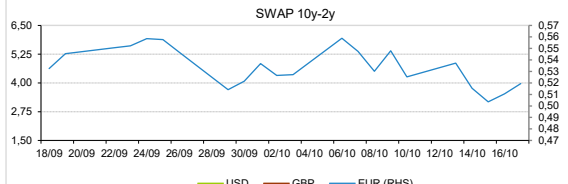
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	4,25
Reino Unido	4,00
Japão	0,50
Canadá	2,50
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,60
Índia	3,50



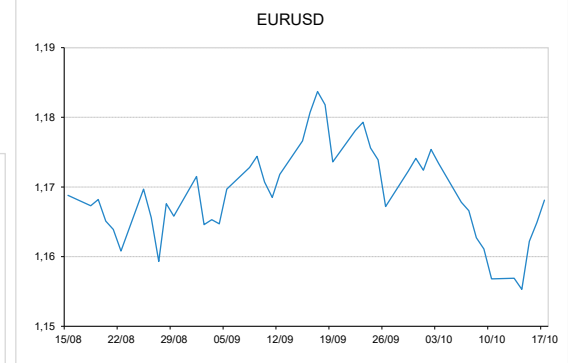
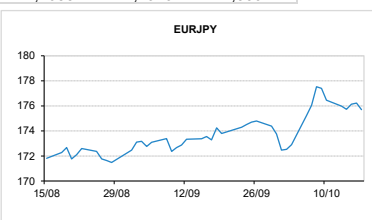
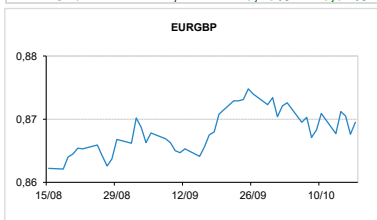
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,4643	3	-14	2,9680	3,2600	3,6000
2Y	3,2230	4	-9	3,0380	3,3410	3,6790
3Y	3,1855	4	-6	3,1090	3,4250	3,7440
4Y	3,2051	4	-5	3,1840	3,5050	3,8050
5Y	3,2458	4	-4	3,2610	3,5750	3,8785
7Y	3,3591	3	-4	3,4070	3,7110	4,0000
10Y	3,5347	2	-4	3,6030	3,8820	4,1060
15Y	3,7626	2	-3	3,8160	4,0060	4,1580
20Y	3,8635	1	-3	3,8900	4,0210	4,1180
30Y	3,8409	1	-3	3,8450	3,9130	3,9500



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	61,09	0,03	-6,37	OT 2Y	1,902	-0,01	-10,90
JETFUEL	691,75	8,25	-48,25	OT 5Y	2,293	0,01	-11,80
DIESEL	655,50	5,00	-72,75	OT 10Y	2,961	0,02	-12,10
COBRE	10.620,00	6,00	520,50	BUND 10Y	2,560	-0,10	-10,80
ZINCO	3.004,20	29,18	5,79	SCHATZ 2Y	2,269	-0,98	-10,10
OURO	4.243,66	-82,92	583,76	T-NOTE 10Y	4,323	2,87	-4,30
TRIGO	504,00	1,50	-24,25	T-NOTE 2Y	3,672	3,38	-4,00
LICENÇA C02	79,48	-0,03	2,50	GILT 10Y	4,967	2,55	-11,40


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1681	0,27%	-1,32%	1,1740	1,1788	1,1873
EUR/GBP	0,8695	-0,22%	-0,23%	0,8740	0,8781	0,8862
EUR/JPY	175,7	0,30%	-1,38%	175,69	175,69	175,68
EUR/CHF	0,9245	0,26%	0,80%	0,9194	0,9146	0,9054
EUR/BRL	6,3221	0,62%	-0,91%	6,4909	6,6568	6,9966
EUR/PLN	4,2414	0,18%	0,31%	4,2688	4,2929	4,3392


FIXINGS CONTRA USD e EUR

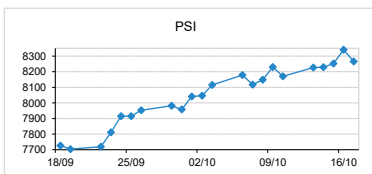
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1681	0,8695	175,70	0,9245	11,0095	7,4689	1,6394	1,79997	6,3221	11,7452
USD	0,8570	-	0,7466	150,43	0,7925	9,4427	6,4013	1,4051	1,5420	5,4296	10,0714

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,945	-0,70	-7,22
BCP	0,739	-2,94	59,07
CORT. AMORIM	7,100	-0,42	-11,80
CTT	6,900	-0,58	27,78
EDP	4,433	0,75	43,42
EDP R	13,470	-2,53	34,16
GALP	15,995	0,53	0,28
IBERSOL	10,100	0,00	35,03
J MARTINS	20,400	-1,64	10,57
MOTA ENGL	5,735	-1,38	96,81
NAVIGATOR	3,094	0,13	-13,82
NOS	3,735	0,27	13,67
REN	3,105	0,65	36,18
SEMAPA	17,900	-0,44	26,23
SONAE SGPS	1,378	0,00	50,77
TEIX. DUARTE	0,730	-6,17	824,05

MAIORES GANHOS/PERDAS

Título	Variação %
EDP	0,75
REN	0,65
GALP	0,53
NOS	0,27
NAVIGATOR	0,13
MOTA ENGL	-1,38
J MARTINS	-1,64
EDP R	-2,53
BCP	-2,94
TEIX. DUARTE	-6,17



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	8.266,08	-0,90%	29,62%	8.340,83	6.194,45
CAC40	8.174,20	-0,18%	10,75%	8.257,88	6.763,76
ESTX 50 PR	5.607,39	-0,79%	14,53%	5.674,55	4.540,22
XTRA DAX	23.830,99	-1,82%	19,70%	24.771,34	18.489,91
S&P 500	6.605,97	-0,37%	12,29%	6.764,58	4.835,04
IBEX 35	15.601,10	-0,29%	34,55%	15.732,70	11.295,00
NIKKEI 225	47.582,15	-1,44%	19,27%	48.597,08	30.792,74

