

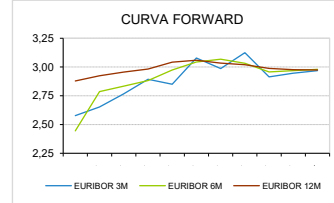
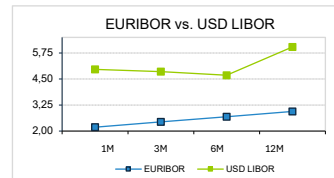
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
 derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

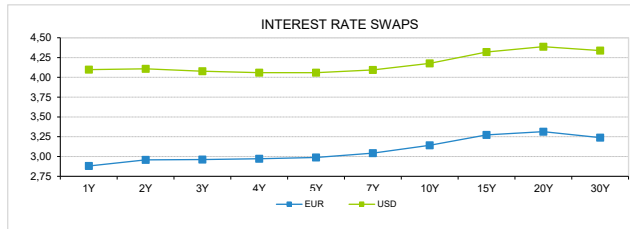
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,1850	1	1	1M	4,9602	0	-35	3,7447	-0,1400
3M	2,4450	-1	15	3M	4,8537	0	-42	3,8113	-0,0525
6M	2,6840	-2	9	6M	4,6821	-1	-45	3,9488	0,0250
12M	2,9430	-4	18	12M	6,0414	8	31	4,1569	0,2225

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,8804	-3	16	3,0386	3,0044	3,1448
2Y	2,9582	-3	23	3,0049	3,0307	3,1900
3Y	2,9616	-3	24	3,0043	3,0683	3,2352
4Y	2,9722	-3	25	3,0180	3,1085	3,2770
5Y	2,9890	-3	25	3,0412	3,1504	3,3186
7Y	3,0426	-3	24	3,1060	3,2300	3,3860
10Y	3,1421	-2	23	3,2071	3,3261	3,4510
15Y	3,2733	-2	20	3,3222	3,3980	3,4629
20Y	3,3141	-1	18	3,3416	3,3798	3,4001
30Y	3,2382	-1	16	3,2439	3,2410	3,2293

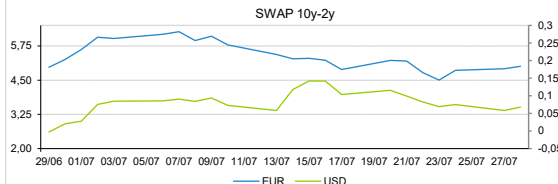
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,40
EUA	3,75
Reino Unido	3,75
Japão	1,00
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	4,35
Índia	3,00



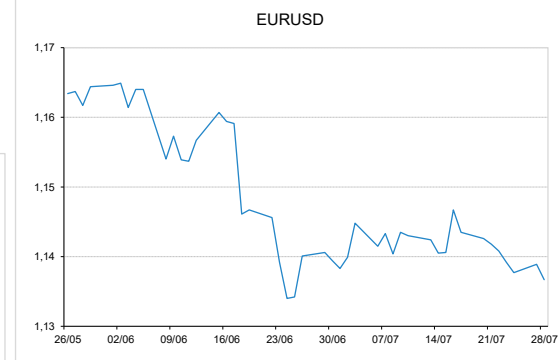
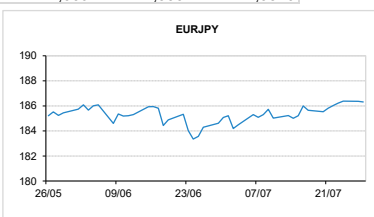
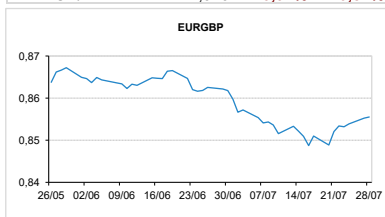
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,0980	-5	11	4,1185	3,9980	4,1570
2Y	4,1078	-6	15	4,0680	4,0240	4,1990
3Y	4,0766	-6	18	4,0460	4,0670	4,2370
4Y	4,0596	-6	20	4,0470	4,1080	4,2740
5Y	4,0590	-6	21	4,0670	4,1470	4,3170
7Y	4,0943	-6	22	4,1220	4,2245	4,3980
10Y	4,1756	-5	22	4,2180	4,3390	4,4950
15Y	4,3199	-5	22	4,3580	4,4540	4,5500
20Y	4,3874	-5	22	4,4060	4,4550	4,5130
30Y	4,3390	-4	21	4,3410	4,3445	4,3490



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	84,39	-3,97	11,79	OT 2Y	2,734	-0,04	21,80
JETFUEL	1.290,50	-53,00	377,75	OT 5Y	2,984	-0,04	22,30
DIESEL	1.276,25	2,75	382,25	OT 10Y	3,454	-0,04	21,40
COBRE	13.759,50	87,50	375,00	BUND 10Y	3,043	-2,04	23,20
ZINCO	3.662,44	31,20	173,71	SCHATZ 2Y	3,088	-3,52	22,00
OURO	4.042,70	-33,56	26,79	T-NOTE 10Y	4,868	-3,60	16,70
TRIGO	662,75	2,75	73,00	T-NOTE 2Y	4,483	-5,48	15,60
LICENÇA C02	81,95	-0,38	1,67	GILT 10Y	5,669	-4,75	30,30


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1367	-0,19%	-0,34%	1,1411	1,1456	1,1542
EUR/GBP	0,8555	-0,03%	0,78%	0,85869	0,86199	0,86871
EUR/JPY	186,320	0,03%	-0,91%	186,313	186,306	186,292
EUR/CHF	0,9314	-0,03%	-0,96%	0,9254	0,9191	0,9066
EUR/BRL	5,8276	-0,20%	1,43%	5,9720	6,1076	6,3909
EUR/PLN	4,3234	-0,07%	-0,81%	4,3392	4,3532	4,3810


FIXINGS CONTRA USD e EUR

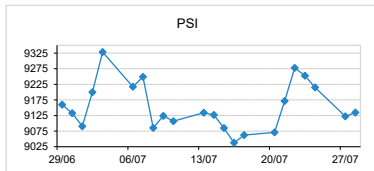
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1367	0,8555	186,32	0,9314	11,0403	7,4749	1,6059	1,63276	5,8276	11,0429
USD	0,8784	-	0,7524	163,87	0,8184	9,7234	6,5662	1,4104	1,4352	5,1185	9,6878

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,800	2,78	6,67
BGP	1,050	-1,50	17,16
CORT. AMORIM	6,560	1,39	-0,76
CTT	5,910	0,25	-20,46
EDP	4,503	-0,02	15,02
EDP R	13,850	0,22	15,03
GALP	19,310	-0,36	31,99
IBERSOL	9,520	0,00	-3,84
J MARTINS	17,350	2,60	-14,36
MOTA ENGL	4,620	0,00	-6,63
NAVIGATOR	3,260	2,97	3,82
NOS	4,846	0,83	23,06
REN	3,635	-1,36	13,06
SEMAPA	20,350	1,24	-2,63
SONAE SGPS	2,020	-0,25	25,31
TEIX. DUARTE	0,502	0,80	-21,07

MAIORES GANHOS/PERDAS

Título	Variação %
NAVIGATOR	2,97
ALTRI	2,78
J MARTINS	2,60
CORT. AMORI	1,39
SEMAPA	1,24
EDP	-0,02
SONAE SGPS	-0,25
GALP	-0,36
REN	-1,36
BGP	-1,50



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	9.134,58	0,14%	10,54%	9.516,43	7.590,90
CAC40	8.458,78	0,63%	3,80%	8.642,23	7.505,27
ESTX 50 PR	6.289,51	0,12%	8,60%	6.431,42	5.154,83
XTRA DAX	25.463,36	0,40%	3,97%	25.900,10	21.863,81
S&P 500	7.440,78	0,37%	8,69%	7.620,90	6.212,69
IBEX 35	19.727,00	-0,07%	13,98%	19.913,90	14.063,40
NIKKEI 225	62.364,92	-3,95%	23,89%	72.831,73	39.850,52

