

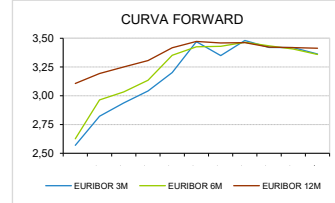
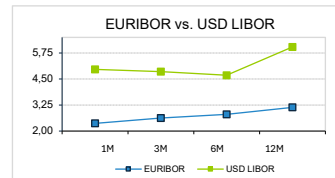
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

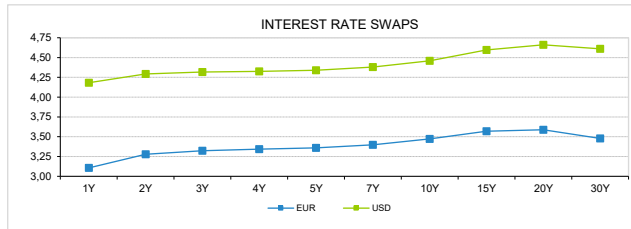
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,3690	0	17	1M	4,9602	0	-35	3,7522	-0,0750
3M	2,6260	-1	15	3M	4,8537	0	-42	3,8229	-0,0300
6M	2,8000	0	12	6M	4,6821	-1	-45	3,9881	0,1050
12M	3,1380	2	24	12M	6,0414	8	31	4,2727	0,2700

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,1061	5	22	3,4601	3,4080	3,4780
2Y	3,2793	8	28	3,4376	3,4215	3,5052
3Y	3,3227	8	30	3,4270	3,4390	3,5410
4Y	3,3430	9	30	3,4300	3,4630	3,5740
5Y	3,3603	9	30	3,4387	3,4906	3,6050
7Y	3,3984	8	29	3,4732	3,5490	3,6580
10Y	3,4728	7	27	3,5437	3,6201	3,7057
15Y	3,5705	6	23	3,6216	3,6625	3,6950
20Y	3,5880	5	21	3,6174	3,6219	3,6171
30Y	3,4790	4	18	3,4858	3,4580	3,4240

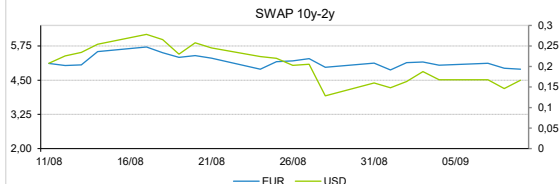
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,40
EUA	3,75
Reino Unido	3,75
Japão	1,00
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	14,00
Austrália	4,35
Índia	3,00



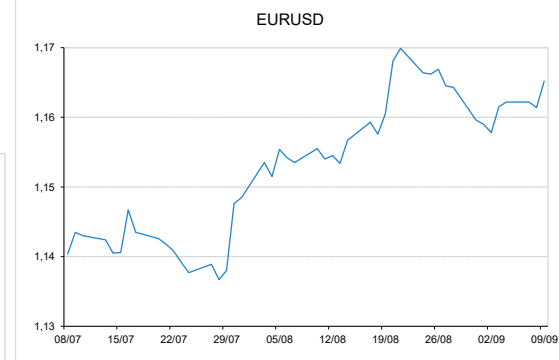
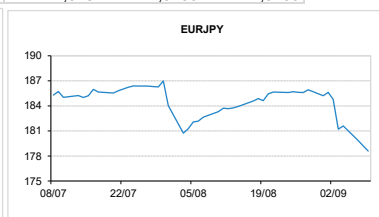
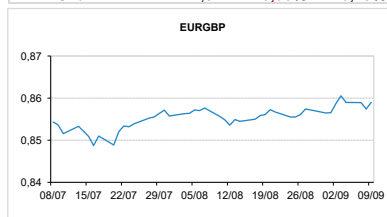
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,1820	2	14	4,3970	4,3530	4,4710
2Y	4,2927	3	20	4,3840	4,3820	4,5030
3Y	4,3173	4	21	4,3740	4,4100	4,5420
4Y	4,3258	5	21	4,3830	4,4400	4,5800
5Y	4,3393	5	21	4,3990	4,4740	4,6150
7Y	4,3803	5	19	4,4450	4,5410	4,6880
10Y	4,4591	5	16	4,5300	4,6410	4,7790
15Y	4,5960	5	13	4,6570	4,7480	4,8310
20Y	4,6608	5	12	4,7000	4,7460	4,7940
30Y	4,6110	5	10	4,6315	4,6330	4,6310



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	101,35	3,43	19,70	OT 2Y	3,058	0,07	27,80
JETFUEL	1.475,50	-15,75	269,75	OT 5Y	3,333	0,08	29,90
DIESEL	1.441,25	-26,00	230,50	OT 10Y	3,785	0,08	27,10
COBRE	14.728,00	199,00	632,50	BUND 10Y	3,445	7,72	25,20
ZINCO	4.143,54	42,65	430,29	SCHATZ 2Y	3,408	7,34	24,00
OURO	4.405,86	49,87	14,91	T-NOTE 10Y	5,086	2,70	12,60
TRIGO	731,25	-15,75	73,00	T-NOTE 2Y	4,684	2,24	16,40
LICENÇA C02	85,65	0,23	2,36	GILT 10Y	5,995	12,51	26,00


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1652	0,33%	0,84%	1,1692	1,1733	1,1811
EUR/GBP	0,85898	-0,18%	-0,39%	0,86185	0,86495	0,87155
EUR/JPY	178,590	0,34%	2,64%	178,584	178,577	178,565
EUR/CHF	0,9420	-0,12%	-0,71%	0,9356	0,9289	0,9151
EUR/BRL	5,9336	-0,38%	-0,58%	6,0653	6,1908	6,4664
EUR/PLN	4,3144	0,00%	-0,29%	4,3287	4,3430	4,3739


FIXINGS CONTRA USD e EUR

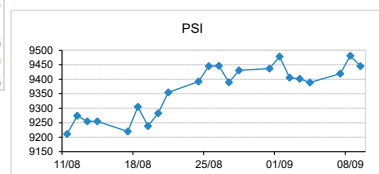
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1652	0,8590	178,59	0,9420	11,1597	7,4749	1,6057	1,61087	5,9336	10,6999
USD	0,8586	-	0,7374	153,237	0,8078	9,5780	6,4176	1,3794	1,3831	5,1017	9,1888

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,715	0,53	4,78
BCP	1,161	-0,64	29,49
CORP. AMORIM	6,980	0,00	5,60
CTT	6,285	-2,03	-15,41
EDP	4,724	-0,42	20,66
EDP R	13,140	-0,38	9,14
GALP	21,390	1,42	46,21
IBERSOL	9,960	-1,78	0,61
J MARTINS	18,190	-1,25	-10,22
MOTA ENGL	4,904	-3,37	-0,89
NAVIGATOR	3,250	0,68	3,50
NOS	4,896	-0,85	24,33
REN	3,495	-0,14	8,71
SEMAPA	20,700	-0,24	-0,96
SONAE SGPS	2,010	-0,25	24,69
TEIX. DUARTE	0,483	-1,33	-24,06

MAIORES GANHOS/PERDAS

Título	Variação %
GALP	1,42
NAVIGATOR	0,68
ALTRI	0,53
J MARTINS	-1,25
TEIX. DUARTE	-1,33
IBERSOL	-1,78
CTT	-2,03
MOTA ENGL	-3,37



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	9.445,17	-0,38%	14,30%	9.550,72	7.639,48
CAC40	8.156,67	-1,94%	0,09%	8.755,03	7.505,27
ESTX 50 PR	6.311,56	-1,58%	8,98%	6.577,20	5.348,15
XTRA DAX	25.576,45	-1,66%	4,43%	26.618,74	21.863,81
S&P 500	7.636,34	-0,49%	11,55%	7.816,70	6.316,91
IBEX 35	19.695,30	-1,51%	13,79%	20.356,50	14.925,90
NIKKEI 225	65.142,78	-0,19%	29,41%	72.831,73	43.509,02

