

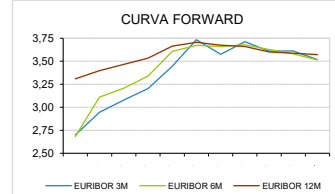
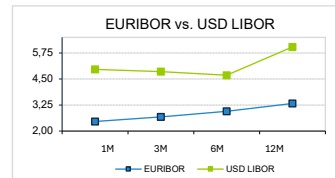
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

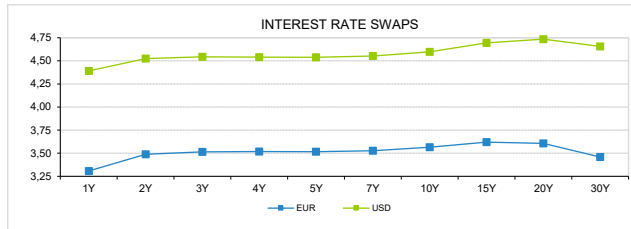
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,4600	7	25	1M	4,9602	0	-35	3,7956	-0,0850
3M	2,6820	2	17	3M	4,8537	0	-42	3,9125	-0,0100
6M	2,9460	1	28	6M	4,6821	-1	-45	4,1360	0,1200
12M	3,3260	1	39	12M	6,0414	8	31	4,5197	0,3625

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,3076	1	40	3,6770	3,5232	3,5350
2Y	3,4885	0	49	3,6258	3,5196	3,5507
3Y	3,5153	-1	49	3,5910	3,5233	3,5735
4Y	3,5179	0	47	3,5750	3,5350	3,5983
5Y	3,5171	3	44	3,5670	3,5515	3,6211
7Y	3,5260	3	39	3,5740	3,5900	3,6590
10Y	3,5650	2	32	3,6120	3,6374	3,6860
15Y	3,6200	3	23	3,6503	3,6483	3,6487
20Y	3,6066	3	17	3,6172	3,5840	3,5513
30Y	3,4598	4	9	3,4510	3,3927	3,3350

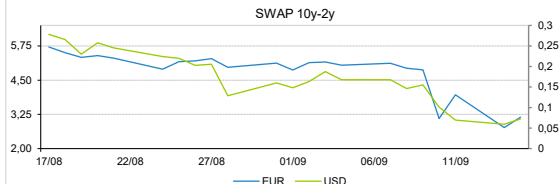
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,65
EUA	3,75
Reino Unido	3,75
Japão	1,00
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	14,00
Austrália	4,35
Índia	3,00



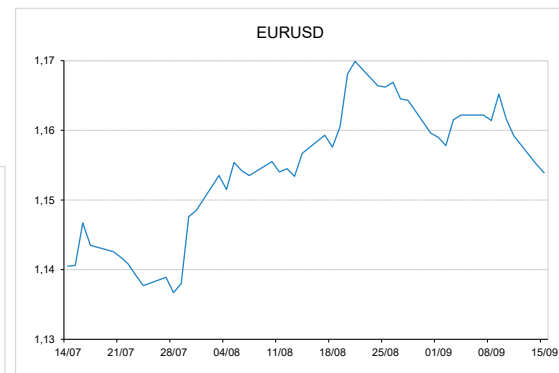
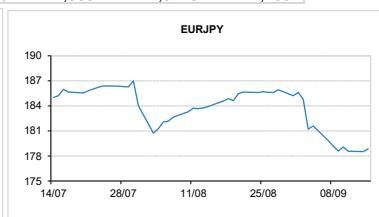
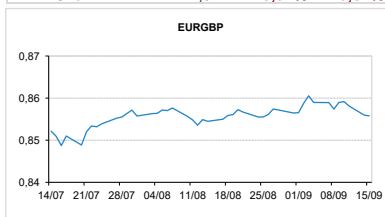
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,3911	-1	41	4,6700	4,5270	4,5820
2Y	4,5253	-1	49	4,6280	4,5320	4,5980
3Y	4,5440	-1	49	4,5960	4,5480	4,6200
4Y	4,5402	-1	47	4,5820	4,5640	4,6430
5Y	4,5390	-1	44	4,5820	4,5820	4,6720
7Y	4,5526	-1	37	4,5970	4,6270	4,7310
10Y	4,5973	0	29	4,6480	4,7050	4,8010
15Y	4,6940	0	19	4,7350	4,7780	4,8340
20Y	4,7350	1	14	4,7590	4,7680	4,7860
30Y	4,6571	1	8	4,6610	4,6330	4,6100



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	107,76	2,08	21,19	OT 2Y	3,246	-0,02	46,20
JETFUEL	1.597,00	12,75	297,75	OT 5Y	3,483	0,01	43,10
DIESEL	1.532,00	0,00	244,50	OT 10Y	3,903	0,02	36,20
COBRE	14.024,50	-239,00	-159,00	BUND 10Y	3,553	-0,21	34,30
ZINCO	3.849,62	-97,76	85,31	SCHATZ 2Y	3,596	-4,84	44,30
OURO	4.290,54	-9,10	-125,45	T-NOTE 10Y	5,222	2,15	28,30
TRIGO	724,00	2,00	34,50	T-NOTE 2Y	4,909	1,43	45,80
LICENÇA C02	85,33	-2,66	3,54	GILT 10Y	6,125	-3,00	33,80


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1539	-0,10%	-0,47%	1,1581	1,1622	1,1700
EUR/GBP	0,8558	0,02%	-0,09%	0,85873	0,86184	0,86834
EUR/JPY	178,860	-0,19%	3,20%	178,853	178,846	178,832
EUR/CHF	0,9452	-0,13%	-0,67%	0,9388	0,9318	0,9178
EUR/BRL	5,9465	0,07%	1,33%	6,0788	6,2033	6,4759
EUR/PLN	4,3417	-0,02%	-0,64%	4,3564	4,3710	4,4034


FIXINGS CONTRA USD e EUR

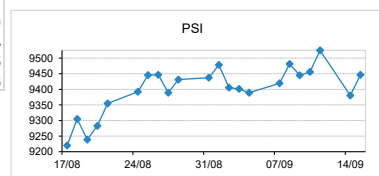
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1539	0,8558	178,86	0,9452	11,2871	7,4755	1,6063	1,61907	5,9465	10,7848
USD	0,8662	-	0,7412	155,049	0,8193	9,7739	6,4748	1,3913	1,4025	5,1585	9,3396

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,710	1,51	4,67
BCP	1,181	-0,08	31,78
CORT. AMORIM	7,060	0,14	6,81
CTT	6,300	0,88	-15,21
EDP	4,650	0,80	18,77
EDP R	12,280	0,24	1,99
GALP	21,970	1,95	50,17
IBERSOL	10,200	-1,92	3,03
J MARTINS	17,790	0,74	-12,19
MOTA ENGL	4,896	2,00	-1,05
NAVIGATOR	3,240	0,75	3,18
NOS	5,295	0,19	34,47
REN	3,485	1,31	8,40
SEMAPA	20,600	1,23	-1,44
SONAE SGPS	2,040	0,49	26,55
TEIX. DUARTE	0,483	1,68	-24,06

MAIORES GANHOS/PERDAS

Título	Variação %
MOTA ENGL	2,00
GALP	1,95
TEIX. DUARTE	1,68
ALTRI	1,51
REN	1,31
BCP	-0,08
IBERSOL	-1,92



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	9.446,63	0,71%	14,32%	9.550,72	7.671,74
CAC40	8.090,28	-0,34%	-0,73%	8.755,03	7.505,27
ESTX 50 PR	6.236,50	-0,38%	7,69%	6.577,20	5.361,11
XTRA DAX	25.403,93	-0,14%	3,73%	26.618,74	21.863,81
S&P 500	7.585,66	-0,47%	10,79%	7.816,70	6.316,91
IBEX 35	19.555,90	-0,05%	12,99%	20.356,50	15.052,00
NIKKEI 225	63.484,10	-0,01%	26,11%	72.831,73	44.357,65

