

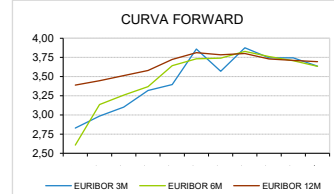
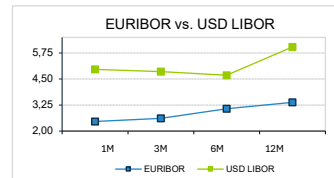
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

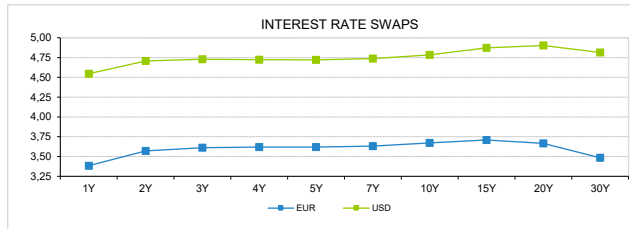
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,4600	2	21	1M	4,9602	0	-35	3,7393	-0,0850
3M	2,6070	-1	6	3M	4,8537	0	-42	3,8913	-0,0050
6M	3,0700	6	31	6M	4,6821	-1	-45	4,0793	0,1300
12M	3,3790	7	39	12M	6,0414	8	31	4,4462	0,4150

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,3839	2	44	3,7615	3,6406	3,6410
2Y	3,5718	-1	55	3,7250	3,6300	3,6620
3Y	3,6110	-1	57	3,6979	3,6330	3,6845
4Y	3,6188	-1	57	3,6790	3,6460	3,7085
5Y	3,6185	0	55	3,6720	3,6603	3,7323
7Y	3,6308	1	50	3,6795	3,6990	3,7650
10Y	3,6722	3	44	3,7183	3,7380	3,7654
15Y	3,7092	5	34	3,7296	3,7105	3,6822
20Y	3,6662	6	26	3,6660	3,6120	3,5588
30Y	3,4835	6	15	3,4660	3,3940	3,3060

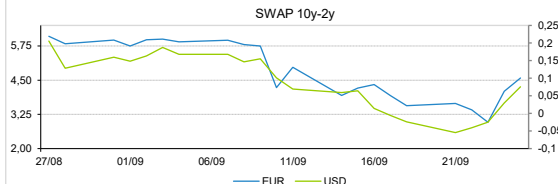
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,65
EUA	4,00
Reino Unido	3,75
Japão	1,25
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	4,35
Índia	3,00



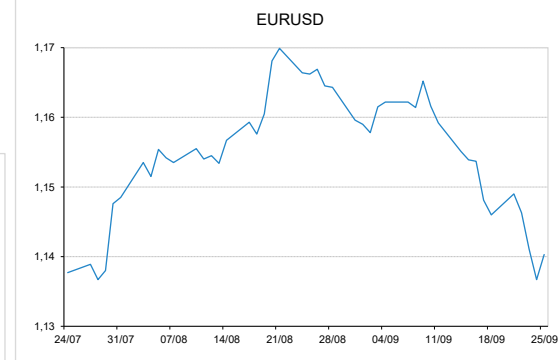
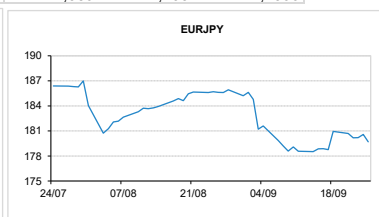
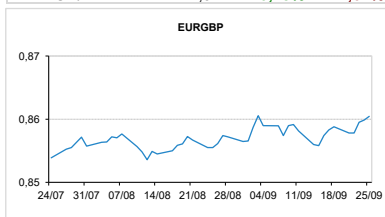
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,5458	-5	56	4,8690	4,6920	4,7380
2Y	4,7076	-7	68	4,8180	4,6970	4,7670
3Y	4,7298	-7	69	4,7770	4,7100	4,7960
4Y	4,7227	-7	67	4,7600	4,7300	4,8290
5Y	4,7199	-6	65	4,7560	4,7540	4,8525
7Y	4,7365	-4	60	4,7740	4,8030	4,8960
10Y	4,7834	-2	53	4,8220	4,8680	4,9630
15Y	4,8727	0	45	4,8990	4,9320	4,9840
20Y	4,9020	1	39	4,9150	4,9150	4,9260
30Y	4,8138	2	33	4,8070	4,7720	4,7430



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	106,32	-0,28	19,05	OT 2Y	3,316	-0,04	48,10
JETFUEL	1.627,50	32,50	352,50	OT 5Y	3,597	-0,02	48,90
DIESEL	1.556,25	35,75	252,75	OT 10Y	3,978	-0,01	39,40
COBRE	14.646,50	3,00	348,00	BUND 10Y	3,640	1,51	40,50
ZINCO	4.047,77	81,85	190,83	SCHATZ 2Y	3,640	-2,30	45,90
OURO	4.291,36	16,33	-365,81	T-NOTE 10Y	5,390	2,38	46,70
TRIGO	701,00	-6,00	-2,25	T-NOTE 2Y	5,118	-0,21	62,90
LICENÇA C02	86,95	-0,01	2,53	GILT 10Y	6,140	2,70	35,90


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1403	0,32%	-2,22%	1,1447	1,1492	1,1579
EUR/GBP	0,86045	-0,07%	-0,58%	0,86333	0,86631	0,87239
EUR/JPY	179,700	0,48%	3,34%	179,694	179,687	179,673
EUR/CHF	0,9438	-0,19%	-0,87%	0,9374	0,9304	0,9165
EUR/BRL	5,9192	-0,15%	1,56%	6,0453	6,1713	6,4396
EUR/PLN	4,3741	0,18%	-1,61%	4,3891	4,4051	4,4399


FIXINGS CONTRA USD e EUR

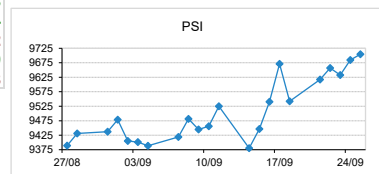
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1403	0,8605	179,70	0,9438	11,2852	7,4756	1,6128	1,62078	5,9192	10,8266
USD	0,8771	-	0,755	157,184	0,8285	9,9128	6,5569	1,4137	1,4236	5,2054	9,4993

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,735	-0,11	5,22
BCP	1,210	1,77	35,01
CORT. AMORIM	7,070	-0,28	6,96
CTT	6,255	-0,71	-15,81
EDP	4,839	0,94	23,60
EDP R	12,990	0,70	7,89
GALP	22,500	-2,93	53,79
IBERSOL	10,000	-0,20	1,01
J MARTINS	17,890	0,22	-11,70
MOTA ENGL	5,280	-2,04	6,71
NAVIGATOR	3,254	0,00	3,63
NOS	5,455	0,65	38,53
REN	3,570	1,13	11,04
SEMAPA	20,750	-0,24	-0,72
SONAE SGPS	2,110	0,48	30,89
TEIX. DUARTE	0,486	-2,11	-23,58

MAIORES GANHOS/PERDAS

Título	Variação %
BCP	1,77
REN	1,13
EDP	0,94
EDP R	0,70
NOS	0,65
CORT. AMORI	-0,28
CTT	-0,71
MOTA ENGL	-2,04
TEIX. DUARTE	-2,11
GALP	-2,93



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	9.704,60	0,21%	17,44%	9.729,80	7.892,30
CAC40	8.077,80	-0,04%	-0,88%	8.755,03	7.505,27
ESTX 50 PR	6.302,82	0,48%	8,83%	6.577,20	5.376,81
XTRA DAX	25.408,64	0,56%	3,75%	26.618,74	21.863,81
S&P 500	7.710,46	0,07%	12,62%	7.816,70	6.316,91
IBEX 35	19.700,10	0,65%	13,82%	20.356,50	15.102,70
NIKKEI 225	66.364,20	1,30%	31,83%	72.831,73	44.357,65

