

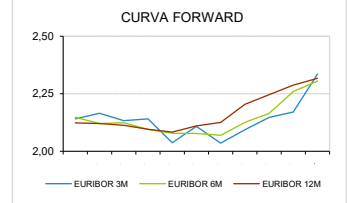
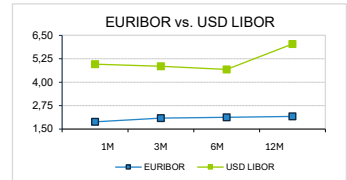
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
 derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

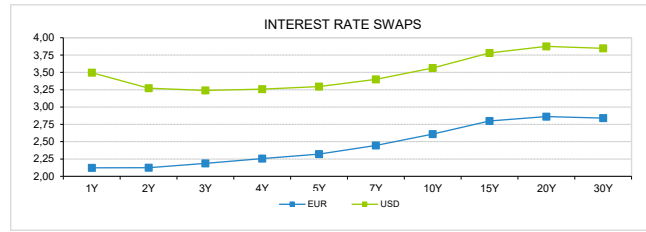
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,8860	3	-3	1M	4,9602	0	-35	3,9376	-0,0225
3M	2,0840	1	8	3M	4,8537	0	-42	3,8916	-0,0699
6M	2,1240	2	0	6M	4,6821	-1	-45	3,7986	0,0200
12M	2,1750	2	0	12M	6,0414	8	31	3,6644	0,1300

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,1227	1	-1	2,1250	2,4700	2,7170
2Y	2,1244	1	-4	2,2200	2,5316	2,7770
3Y	2,1870	0	-6	2,3020	2,5930	2,8365
4Y	2,2560	0	-6	2,3710	2,6513	2,8885
5Y	2,3215	0	-7	2,4373	2,7090	2,9333
7Y	2,4446	-1	-7	2,5610	2,8110	3,0190
10Y	2,6090	-1	-7	2,7160	2,9330	3,0887
15Y	2,7991	-2	-6	2,8750	3,0138	3,0962
20Y	2,8621	-2	-5	2,9110	2,9992	3,0440
30Y	2,8401	-2	-5	2,8710	2,9276	2,9559

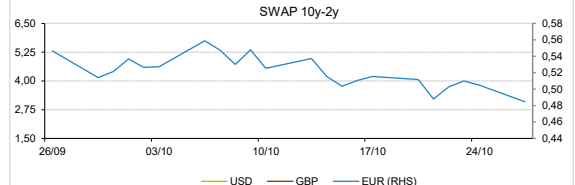
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	4,25
Reino Unido	4,00
Japão	0,50
Canadá	2,50
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,60
Índia	3,50



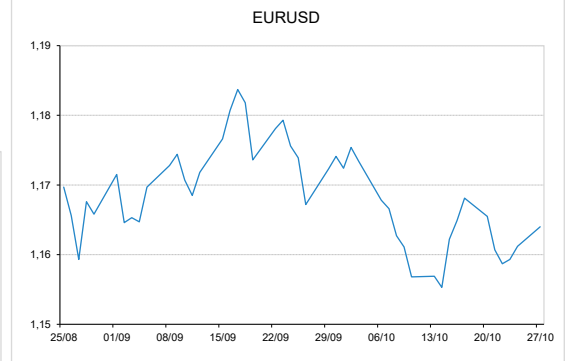
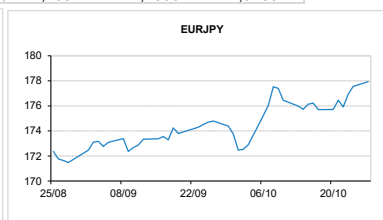
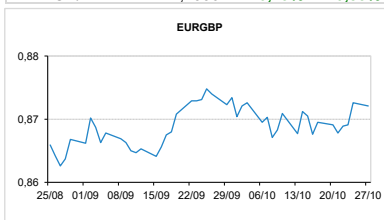
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,4972	2	-16	3,0360	3,3210	3,6230
2Y	3,2733	2	-13	3,1020	3,3900	3,6930
3Y	3,2394	2	-12	3,1720	3,4650	3,7610
4Y	3,2575	1	-10	3,2410	3,5360	3,8250
5Y	3,2949	1	-10	3,3120	3,6050	3,8850
7Y	3,4000	0	-9	3,4485	3,7300	3,9940
10Y	3,5640	0	-9	3,6280	3,8890	4,1025
15Y	3,7808	-1	-8	3,8320	4,0120	4,1560
20Y	3,8760	-2	-7	3,9035	4,0250	4,1150
30Y	3,8475	-2	-6	3,8530	3,9140	3,9470



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	66,07	0,13	-3,15	OT 2Y	1,942	-0,01	-12,70
JETFUEL	764,50	12,50	13,25	OT 5Y	2,341	-0,01	-16,30
DIESEL	734,75	12,00	8,25	OT 10Y	2,993	-0,02	-20,20
COBRE	10.947,00	108,00	626,00	BUND 10Y	2,604	-0,98	-15,40
ZINCO	3.083,09	11,29	133,16	SCHATZ 2Y	2,343	0,74	-6,10
OURO	3.993,84	-119,21	160,29	T-NOTE 10Y	4,339	0,90	-12,00
TRIGO	529,50	17,00	9,75	T-NOTE 2Y	3,730	2,39	-12,80
LICENÇA C02	77,68	-0,64	1,70	GILT 10Y	4,806	-2,91	-42,60


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,164	0,24%	-0,71%	1,1698	1,1746	1,1831
EUR/GBP	0,8721	0,06%	0,02%	0,8766	0,8805	0,8879
EUR/JPY	177,93	-0,21%	-2,00%	177,92	177,92	177,91
EUR/CHF	0,9260	-0,10%	1,01%	0,9208	0,9160	0,9065
EUR/BRL	6,2567	0,16%	-0,24%	6,4252	6,5868	6,9156
EUR/PLN	4,2330	0,19%	0,83%	4,2594	4,2830	4,3285


FIXINGS CONTRA USD e EUR

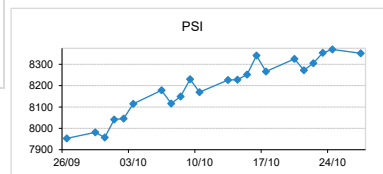
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1640	0,8721	177,93	0,9260	10,9287	7,4694	1,6292	1,77528	6,2567	11,6246
USD	0,8590	-	0,75	153,03	0,7962	9,3814	6,4167	1,4001	1,5267	5,3783	9,9828

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	5,010	-0,60	-6,00
BCP	0,771	1,50	66,00
CORT. AMORIM	7,350	0,14	-8,70
CTT	7,270	0,55	34,63
EDP	4,302	-2,32	39,18
EDP R	12,880	-3,30	28,29
GALP	17,505	3,49	9,75
IBERSOL	10,150	0,50	35,70
J MARTINS	20,420	0,99	10,68
MOTA ENGIL	6,125	2,00	110,19
NAVIGATOR	2,990	-2,67	-16,71
NOS	3,740	0,13	13,82
REN	3,135	0,48	37,50
SEMAPA	17,920	-0,99	26,38
SONAE SGPS	1,426	-0,70	56,02
TEIX. DUARTE	0,700	3,55	786,08

MAIORES GANHOS/PERDAS

Título	Variação %
TEIX. DUARTE	3,55
GALP	3,49
MOTA ENGIL	2,00
BCP	1,50
J MARTINS	0,99
SONAE SGPS	-0,70
SEMAPA	-0,99
EDP	-2,32
NAVIGATOR	-2,67
EDP R	-3,30



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	8.352,01	-0,21%	30,97%	8.381,56	6.194,45
CAC40	8.239,18	0,16%	11,63%	8.271,48	6.763,76
ESTX 50 PR	5.711,06	0,64%	16,65%	5.699,13	4.540,22
XTRA DAX	24.308,78	0,28%	22,10%	24.771,34	18.489,91
S&P 500	6.859,13	0,99%	16,62%	6.807,11	4.835,04
IBEX 35	16.000,20	0,87%	37,99%	15.894,20	11.295,00
NIKKEI 225	50.512,32	2,46%	26,61%	50.549,60	30.792,74

