

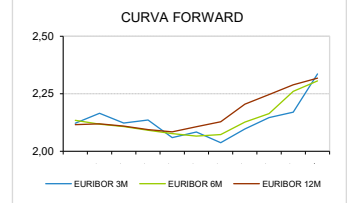
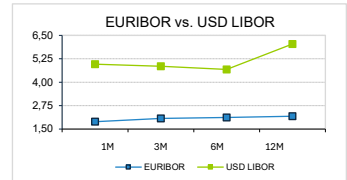
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
 derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

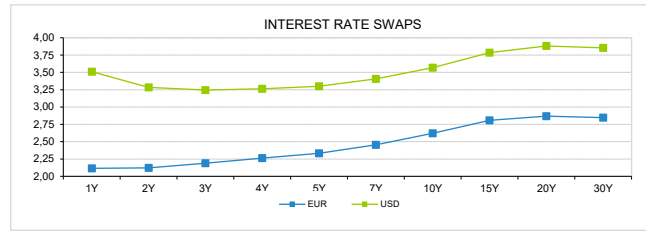
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,8930	0	-4	1M	4,9602	0	-35	3,9192	-0,0800
3M	2,0660	-1	5	3M	4,8537	0	-42	3,8748	-0,0713
6M	2,1230	0	1	6M	4,6821	-1	-45	3,7794	0,0000
12M	2,1850	-1	0	12M	6,0414	8	31	3,6444	0,1150

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,1155	-1	-1	2,1288	2,4932	2,7331
2Y	2,1220	-1	-4	2,2256	2,5568	2,7930
3Y	2,1884	0	-6	2,3130	2,6150	2,8500
4Y	2,2620	0	-6	2,3880	2,6710	2,9020
5Y	2,3311	0	-6	2,4533	2,7288	2,9488
7Y	2,4552	0	-6	2,5760	2,8290	3,0300
10Y	2,6202	0	-6	2,7301	2,9470	3,1000
15Y	2,8081	0	-5	2,8869	3,0250	3,1041
20Y	2,8689	0	-5	2,9208	3,0089	3,0515
30Y	2,8463	0	-5	2,8792	2,9369	2,9620

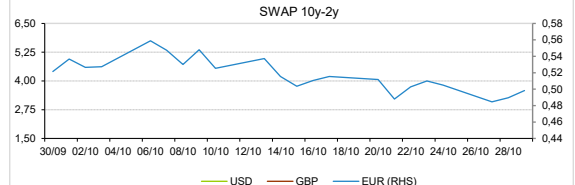
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	4,25
Reino Unido	4,00
Japão	0,50
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,60
Índia	3,50



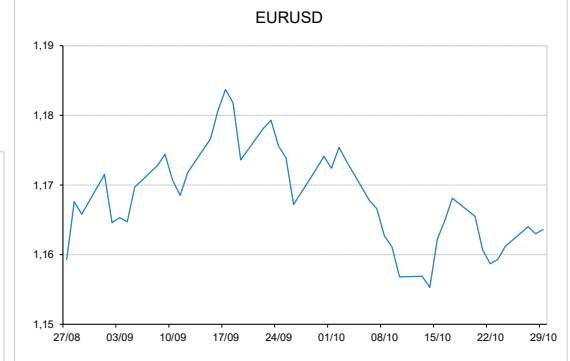
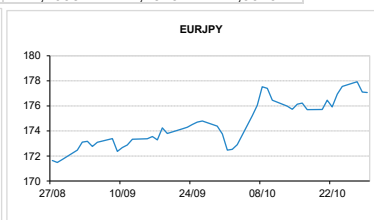
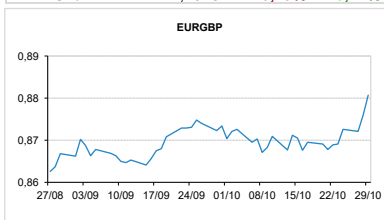
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,5099	2	-14	3,0470	3,3140	3,6350
2Y	3,2830	1	-12	3,1080	3,3830	3,7010
3Y	3,2455	1	-11	3,1740	3,4640	3,7685
4Y	3,2630	1	-10	3,2410	3,5365	3,8310
5Y	3,2999	1	-9	3,3140	3,6060	3,8880
7Y	3,4050	2	-9	3,4510	3,7300	3,9970
10Y	3,5684	2	-9	3,6300	3,8895	4,1060
15Y	3,7857	2	-8	3,8350	4,0150	4,1620
20Y	3,8812	2	-7	3,9080	4,0290	4,1200
30Y	3,8531	2	-6	3,8570	3,9180	3,9520



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	65,01	0,61	-2,08	OT 2Y	1,935	-0,01	-10,30
JETFUEL	762,75	-26,25	-2,50	OT 5Y	2,337	-0,01	-11,20
DIESEL	727,00	-26,75	-16,25	OT 10Y	2,986	-0,01	-13,80
COBRE	11.029,50	9,50	857,00	BUND 10Y	2,605	0,20	-9,40
ZINCO	3.118,77	0,30	220,41	SCHATZ 2Y	2,340	0,00	-4,50
OURO	3.999,62	47,48	166,07	T-NOTE 10Y	4,334	0,72	-10,30
TRIGO	529,50	0,50	10,00	T-NOTE 2Y	3,734	1,00	-9,40
LICENÇA C02	78,78	0,46	1,99	GILT 10Y	4,786	-0,92	-39,20


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1636	0,05%	-0,74%	1,1694	1,1742	1,1828
EUR/GBP	0,8807	-0,53%	-0,95%	0,8852	0,8892	0,8966
EUR/JPY	177,07	0,02%	-1,52%	177,06	177,06	177,05
EUR/CHF	0,9284	-0,42%	0,76%	0,9233	0,9184	0,9089
EUR/BRL	6,2296	0,24%	0,19%	6,3957	6,5584	6,8810
EUR/PLN	4,2378	-0,19%	0,72%	4,2638	4,2873	4,3323


FIXINGS CONTRA USD e EUR

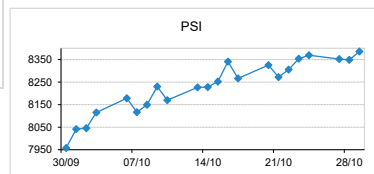
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1636	0,8807	177,07	0,9284	10,9106	7,4681	1,6204	1,76344	6,2296	11,6074
USD	0,8586	-	0,7562	152,06	0,7972	9,3548	6,4123	1,3907	1,5147	5,3426	9,9767

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,985	-0,70	-6,47
BCP	0,784	1,74	68,71
CORT. AMORIM	7,310	-0,54	-9,19
CTT	7,280	-0,41	34,81
EDP	4,343	0,60	40,50
EDP R	12,820	0,39	27,69
GALP	17,290	0,52	8,40
IBERSOL	10,350	1,97	38,37
J MARTINS	20,120	-1,47	9,05
MOTA ENGIL	6,140	1,15	110,71
NAVIGATOR	3,030	0,33	-15,60
NOS	3,800	-0,39	15,65
REN	3,250	2,85	42,54
SEMAPA	17,980	-0,55	26,80
SONAE SGPS	1,428	-0,42	56,24
TEIX. DUARTE	0,702	-1,68	788,61

MAIORES GANHOS/PERDAS

Título	Variação %
REN	2,85
IBERSOL	1,97
BCP	1,74
MOTA ENGIL	1,15
EDP	0,60
CORT. AMORI	-0,54
SEMAPA	-0,55
ALTRI	-0,70
J MARTINS	-1,47
TEIX. DUARTE	-1,68



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	8.385,55	0,44%	31,49%	8.381,56	6.194,45
CAC40	8.200,88	-0,19%	11,11%	8.271,48	6.763,76
ESTX 50 PR	5.706,24	0,03%	16,55%	5.712,78	4.540,22
XTRA DAX	24.128,74	-0,62%	21,19%	24.771,34	18.489,91
S&P 500	6.907,61	0,25%	17,45%	6.911,30	4.835,04
IBEX 35	16.150,10	0,39%	39,29%	16.105,90	11.295,00
NIKKEI 225	51.307,65	2,17%	28,61%	51.412,97	30.792,74

