

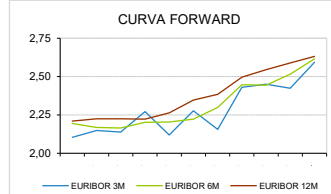
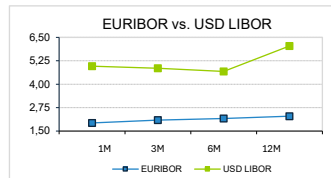
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
 derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

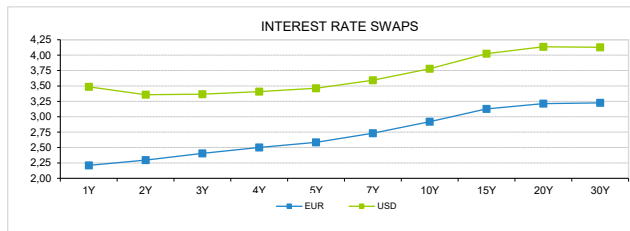
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9340	0	6	1M	4,9602	0	-35	3,8014	-0,1100
3M	2,0820	-2	3	3M	4,8537	0	-42	3,7569	-0,0025
6M	2,1700	0	3	6M	4,6821	-1	-45	3,6873	0,0800
12M	2,2940	0	7	12M	6,0414	8	31	3,6021	0,2000

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,2103	0	7	2,3840	2,8035	3,0736
2Y	2,2962	0	14	2,5075	2,8700	3,1420
3Y	2,4059	0	18	2,6020	2,9370	3,2020
4Y	2,5013	0	20	2,6830	3,0040	3,2550
5Y	2,5838	1	21	2,7570	3,0630	3,3050
7Y	2,7327	2	23	2,8930	3,1720	3,3870
10Y	2,9190	3	24	3,0580	3,2950	3,4660
15Y	3,1270	3	25	3,2310	3,3940	3,4960
20Y	3,2122	4	26	3,2870	3,4000	3,4653
30Y	3,2251	4	27	3,2750	3,3485	3,3865

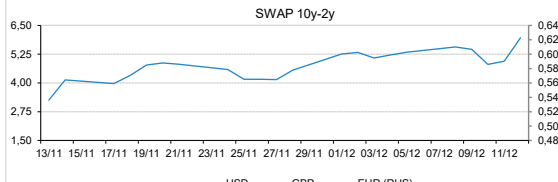
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	3,75
Reino Unido	4,00
Japão	0,50
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,60
Índia	3,00



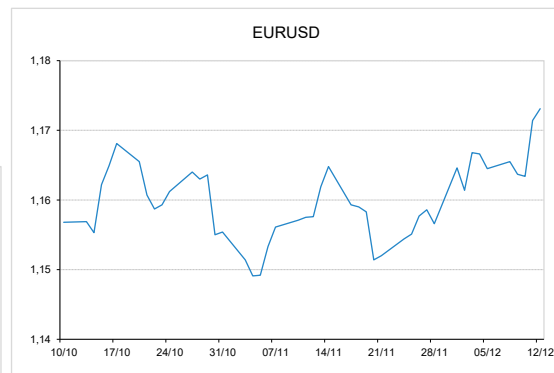
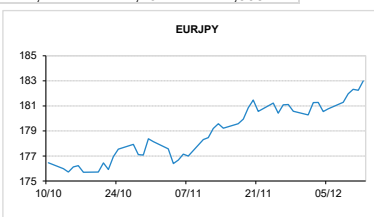
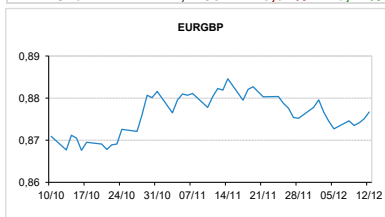
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,4849	-2	-10	3,2290	3,5440	3,8820
2Y	3,3578	-1	-1	3,3050	3,6240	3,9620
3Y	3,3668	0	4	3,3815	3,7070	4,0290
4Y	3,4086	0	7	3,4580	3,7880	4,0930
5Y	3,4636	1	9	3,5370	3,8580	4,1570
7Y	3,5932	2	11	3,6840	3,9900	4,2750
10Y	3,7783	2	12	3,8760	4,1630	4,4000
15Y	4,0243	3	14	4,1030	4,3070	4,4710
20Y	4,1361	4	16	4,1890	4,3310	4,4380
30Y	4,1289	4	17	4,1520	4,2290	4,2740



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	61,26	-0,02	-1,19	OT 2Y	2,151	0,01	21,30
JETFUEL	703,75	-2,50	-72,00	OT 5Y	2,528	0,01	19,10
DIESEL	637,50	-19,50	-171,00	OT 10Y	3,173	0,02	19,00
COBRE	11.833,50	315,50	1.045,00	BUND 10Y	2,813	1,30	21,80
ZINCO	3.374,31	136,79	284,59	SCHATZ 2Y	2,515	-0,99	15,50
OURO	4.273,71	-6,47	78,32	T-NOTE 10Y	4,471	2,73	8,30
TRIGO	533,75	0,25	-18,75	T-NOTE 2Y	3,750	0,60	2,40
LICENÇA C02	85,89	-0,31	1,80	GILT 10Y	5,166	6,82	18,00


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1731	0,15%	1,34%	1,1783	1,1831	1,1910
EUR/GBP	0,8767	-0,18%	0,64%	0,8808	0,8845	0,8913
EUR/JPY	182,99	-0,40%	-2,08%	182,98	182,98	182,97
EUR/CHF	0,9342	-0,05%	-0,99%	0,9292	0,9242	0,9145
EUR/BRL	6,341	0,10%	-3,26%	6,5023	6,6673	6,9835
EUR/PLN	4,2256	-0,01%	0,17%	4,2477	4,2674	4,3051


FIXINGS CONTRA USD e EUR

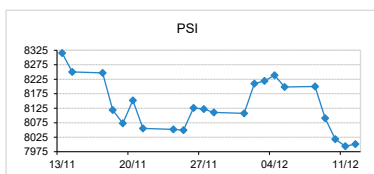
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1731	0,8767	182,99	0,9342	10,8981	7,4696	1,6165	1,76548	6,3410	11,8973
USD	0,8521	-	0,7488	155,96	0,7959	9,2922	6,3651	1,3781	1,5055	5,4148	10,1451

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,295	0,23	-19,42
BCP	0,853	-1,34	83,65
CORT. AMORIM	6,610	2,16	-17,89
CTT	7,300	-0,95	35,19
EDP	3,755	1,35	21,48
EDP R	11,770	2,71	17,23
GALP	13,960	-3,16	-12,48
IBERSOL	9,880	0,20	32,09
J MARTINS	19,770	0,05	7,15
MOTA ENGIL	4,738	-2,11	62,59
NAVIGATOR	3,044	0,73	-15,21
NOS	3,800	1,20	15,65
REN	3,220	0,00	41,23
SEMAPA	17,240	0,23	21,58
SONAE SGPS	1,618	0,25	77,02
TEIX. DUARTE	0,642	-0,93	712,66

MAIORES GANHOS/PERDAS

Título	Variação %
EDP R	2,71
CORT. AMORI	2,16
EDP	1,35
NOS	1,20
NAVIGATOR	0,73
TEIX. DUARTE	-0,93
CTT	-0,95
BCP	-1,34
MOTA ENGIL	-2,11
GALP	-3,16



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	8.001,36	0,09%	25,47%	8.506,58	6.194,45
CAC40	8.068,62	-0,21%	9,32%	8.314,23	6.763,76
ESTX 50 PR	5.720,71	-0,58%	16,85%	5.818,07	4.540,22
XTRA DAX	24.186,49	-0,45%	21,48%	24.771,34	18.489,91
S&P 500	6.808,25	-1,34%	15,75%	6.920,34	4.835,04
IBEX 35	16.854,40	-0,17%	45,36%	16.946,10	11.310,50
NIKKEI 225	50.836,55	1,37%	27,43%	52.636,87	30.792,74

