

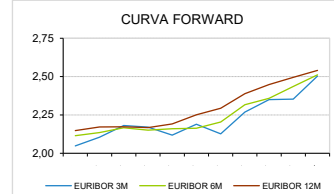
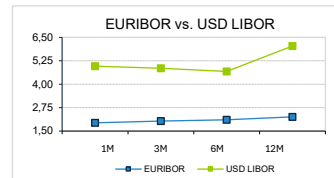
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

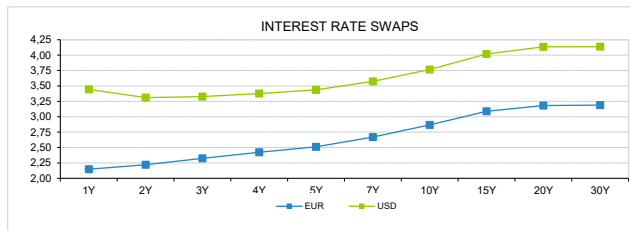
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9410	0	3	1M	4,9602	0	-35	3,7334	-0,0700
3M	2,0320	1	-4	3M	4,8537	0	-42	3,7091	-0,0093
6M	2,1030	0	-4	6M	4,6821	-1	-45	3,6382	0,0600
12M	2,2590	0	1	12M	6,0414	8	31	3,5395	0,1600

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,1480	-1	-5	2,2920	2,7338	3,0280
2Y	2,2193	-2	-7	2,4155	2,8090	3,1012
3Y	2,3240	-3	-8	2,5200	2,8790	3,1680
4Y	2,4233	-3	-8	2,6080	2,9510	3,2250
5Y	2,5109	-3	-8	2,6870	3,0170	3,2757
7Y	2,6686	-4	-6	2,8350	3,1330	3,3640
10Y	2,8664	-4	-4	3,0126	3,2663	3,4485
15Y	3,0886	-4	-2	3,1967	3,3718	3,4831
20Y	3,1826	-4	0	3,2592	3,3800	3,4488
30Y	3,1886	-4	0	3,2390	3,3148	3,3519

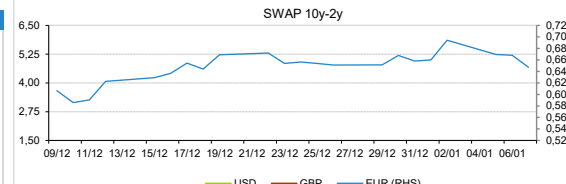
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	3,75
Reino Unido	3,75
Japão	0,75
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,60
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,4434	1	-9	3,1700	3,5330	3,8900
2Y	3,3107	0	-7	3,2630	3,6150	3,9700
3Y	3,3260	-1	-5	3,3500	3,7030	4,0420
4Y	3,3757	-1	-3	3,4340	3,7860	4,1090
5Y	3,4353	-1	-2	3,5180	3,8610	4,1700
7Y	3,5750	-2	0	3,6750	3,9950	4,2890
10Y	3,7676	-3	1	3,8730	4,1700	4,4120
15Y	4,0180	-4	2	4,1030	4,3160	4,4850
20Y	4,1361	-4	3	4,1930	4,3445	4,4570
30Y	4,1370	-4	4	4,1650	4,2510	4,3010

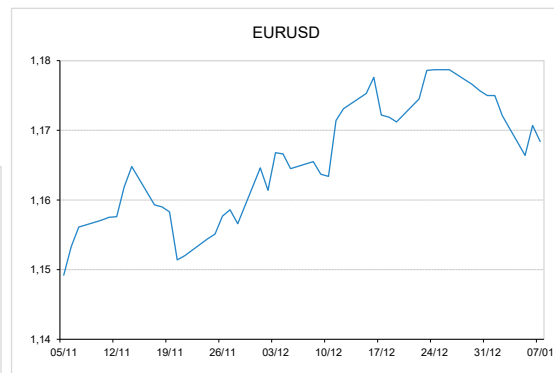
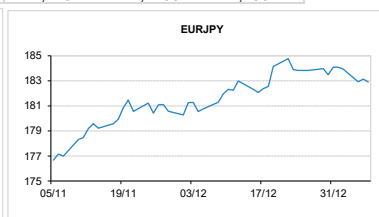
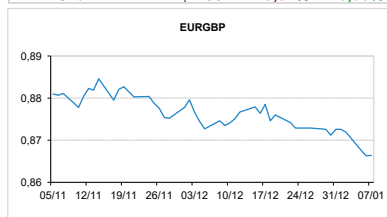


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	60,18	-0,52	-3,21	OT 2Y	2,036	-0,01	-10,70
JETFUEL	694,50	0,50	-47,00	OT 5Y	2,447	-0,02	-8,40
DIESEL	624,00	-7,50	-68,00	OT 10Y	3,109	-0,03	-7,50
COBRE	13.254,50	246,50	1.617,50	BUND 10Y	2,749	-4,07	-8,00
ZINCO	3.224,16	55,52	100,52	SCHATZ 2Y	2,446	-1,48	-8,20
OURO	4.466,95	-27,88	276,29	T-NOTE 10Y	4,431	-2,73	-3,70
TRIGO	518,00	7,50	-17,75	T-NOTE 2Y	3,704	-0,80	-8,20
LICENÇA C02	87,85	-0,25	3,65	GILT 10Y	5,018	-11,12	-18,60



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1684	-0,20%	0,25%	1,1733	1,1779	1,1860
EUR/GBP	0,8664	-0,01%	0,95%	0,8702	0,8738	0,8806
EUR/JPY	182,91	0,13%	-0,89%	182,90	182,90	182,89
EUR/CHF	0,9314	-0,14%	0,80%	0,9263	0,9214	0,9115
EUR/BRL	6,3011	-0,29%	0,35%	6,4659	6,6302	6,9392
EUR/PLN	4,2100	-0,01%	0,66%	4,2291	4,2463	4,2804



FIXINGS CONTRA USD e EUR

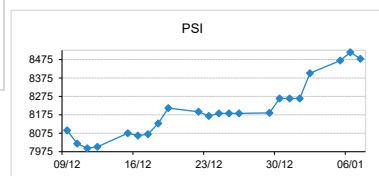
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1684	0,8664	182,91	0,9314	10,7324	7,4725	1,6159	1,73739	6,3011	11,7846
USD	0,8557	-	0,7421	156,7	0,7968	9,1816	6,3938	1,3813	1,4869	5,3941	10,0773

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,520	-0,66	0,44
BCP	0,871	-2,16	-2,83
CORT. AMORIM	6,750	-1,03	2,12
CTT	7,540	0,80	1,48
EDP	4,095	0,59	4,60
EDP R	12,910	0,31	7,23
GALP	14,570	-1,62	-0,41
IBERSOL	9,920	-0,80	0,20
J MARTINS	20,860	-1,23	2,96
MOTA ENGIL	5,130	0,20	3,68
NAVIGATOR	3,228	-1,34	2,80
NOS	4,090	-0,97	1,87
REN	3,375	1,66	4,98
SEMAPA	21,150	-0,94	1,20
SONAE SGPS	1,680	0,72	4,22
TEIX. DUARTE	0,646	-1,52	1,57

MAIORES GANHOS/PERDAS

Título	Variação %
REN	1,66
CTT	0,80
SONAE SGPS	0,72
EDP	0,59
EDP R	0,31
J MARTINS	-1,23
NAVIGATOR	-1,34
TEIX. DUARTE	-1,52
GALP	-1,62
BCP	-2,16



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	8.479,08	-0,41%	2,61%	8.576,39	6.194,45
CAC40	8.233,92	-0,04%	1,04%	8.314,23	6.763,76
ESTX 50 PR	5.923,57	-0,14%	2,28%	5.943,21	4.540,22
XTRA DAX	25.122,26	0,92%	2,58%	24.969,17	18.489,91
S&P 500	6.949,25	0,07%	1,52%	6.948,69	4.835,04
IBEX 35	17.596,40	-0,29%	1,67%	17.739,60	11.583,00
NIKKEI 225	51.961,98	-1,06%	3,22%	52.636,87	30.792,74

