

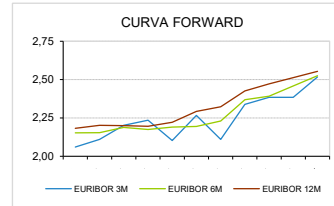
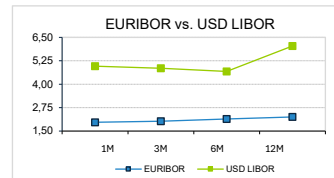
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
 derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

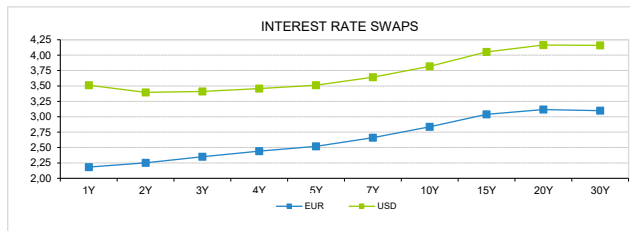
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9690	3	4	1M	4,9602	0	-35	3,7275	-0,0600
3M	2,0260	1	-5	3M	4,8537	0	-42	3,7063	0,0246
6M	2,1410	-1	-3	6M	4,6821	-1	-45	3,6291	0,0550
12M	2,2530	0	-6	12M	6,0414	8	31	3,5209	0,1650

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,1824	1	-2	2,3227	2,7242	2,9765
2Y	2,2523	2	-4	2,4385	2,7883	3,0410
3Y	2,3515	2	-6	2,5320	2,8480	3,1000
4Y	2,4416	2	-6	2,6090	2,9110	3,1530
5Y	2,5199	2	-7	2,6787	2,9698	3,1982
7Y	2,6589	1	-8	2,8080	3,0720	3,2800
10Y	2,8360	0	-9	2,9670	3,1947	3,3592
15Y	3,0379	-1	-9	3,1350	3,2897	3,3840
20Y	3,1164	-1	-10	3,1845	3,2860	3,3381
30Y	3,0979	-3	-13	3,1386	3,1958	3,2160

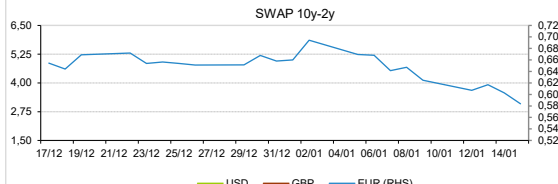
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	3,75
Reino Unido	3,75
Japão	0,75
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,60
Índia	3,00



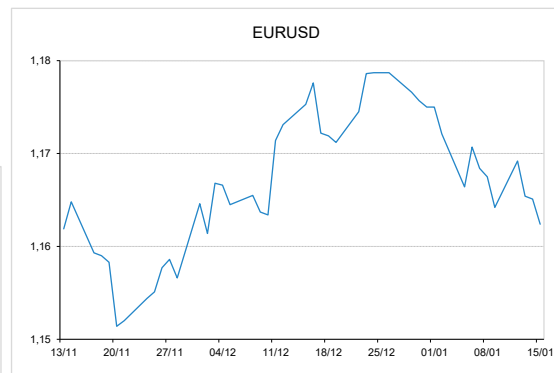
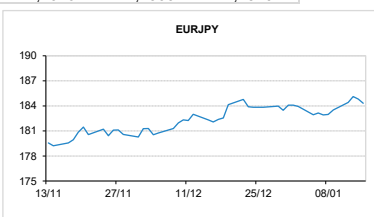
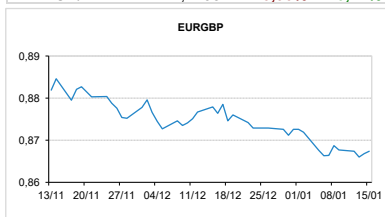
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,5111	3	4	3,2740	3,6050	3,9380
2Y	3,3958	5	7	3,3580	3,6770	4,0130
3Y	3,4109	5	7	3,4370	3,7610	4,0780
4Y	3,4564	5	7	3,5110	3,8400	4,1370
5Y	3,5117	5	6	3,5900	3,9080	4,1930
7Y	3,6410	4	6	3,7350	4,0310	4,3030
10Y	3,8196	3	5	3,9170	4,1940	4,4190
15Y	4,0529	2	3	4,1320	4,3320	4,4900
20Y	4,1646	2	3	4,2180	4,3580	4,4620
30Y	4,1597	1	3	4,1850	4,2610	4,3050



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	63,46	-3,06	3,16	OT 2Y	2,108	0,08	1,20
JETFUEL	743,75	-0,25	40,00	OT 5Y	2,601	0,18	9,90
DIESEL	664,25	3,00	28,25	OT 10Y	3,207	0,13	6,20
COBRE	13.300,00	24,50	1.673,50	BUND 10Y	2,718	-0,40	-8,40
ZINCO	3.266,13	78,68	109,76	SCHATZ 2Y	2,456	1,73	-4,20
OURO	4.604,24	-22,34	299,23	T-NOTE 10Y	4,473	3,09	3,60
TRIGO	512,00	-0,50	-8,75	T-NOTE 2Y	3,802	4,58	10,40
LICENÇA C02	92,14	0,32	4,86	GILT 10Y	4,960	3,21	-21,10


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1624	-0,23%	-1,10%	1,1673	1,1720	1,1804
EUR/GBP	0,8674	-0,07%	1,21%	0,8712	0,8747	0,8813
EUR/JPY	184,31	0,28%	-1,08%	184,30	184,30	184,29
EUR/CHF	0,9320	-0,06%	0,41%	0,9271	0,9221	0,9123
EUR/BRL	6,2253	0,85%	2,29%	6,3881	6,5496	6,6585
EUR/PLN	4,2138	-0,06%	0,17%	4,2329	4,2503	4,2843


FIXINGS CONTRA USD e EUR

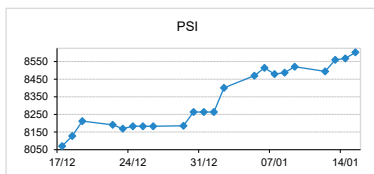
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1624	0,8674	184,31	0,9320	10,7128	7,4718	1,6128	1,73147	6,2253	11,7361
USD	0,8618	-	0,7471	158,52	0,8035	9,2291	6,4400	1,3893	1,4930	5,3732	10,1111

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,565	-0,33	1,44
BCP	0,897	-0,71	0,11
CORT. AMORIM	6,870	0,29	3,93
CTT	7,210	-0,41	-2,96
EDP	4,141	0,95	5,77
EDP R	12,750	-1,01	5,90
GALP	16,130	-0,19	10,25
IBERSOL	9,920	0,20	0,20
J MARTINS	20,580	1,98	1,58
MOTA ENGL	5,050	1,00	2,06
NAVIGATOR	3,290	-0,72	4,78
NOS	4,260	0,35	6,10
REN	3,315	0,45	3,11
SEMAPA	22,050	1,15	5,50
SONAE SGPS	1,726	3,73	7,07
TEIX. DUARTE	0,614	0,00	-3,46

MAIORES GANHOS/PERDAS

Título	Variação %
SONAE SGPS	3,73
J MARTINS	1,98
SEMAPA	1,15
MOTA ENGL	1,00
EDP	0,95
ALTRI	-0,33
CTT	-0,41
BCP	-0,71
NAVIGATOR	-0,72
EDP R	-1,01



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	8.601,78	0,40%	4,09%	8.590,65	6.194,45
CAC40	8.313,12	-0,21%	2,01%	8.396,72	6.763,76
ESTX 50 PR	6.041,14	0,60%	4,31%	6.052,86	4.540,22
XTRA DAX	25.352,39	0,26%	3,52%	25.507,79	18.489,91
S&P 500	6.971,25	0,65%	1,84%	6.986,33	4.835,04
IBEX 35	17.642,70	-0,30%	1,93%	17.833,50	11.583,00
NIKKEI 225	54.110,50	-0,42%	7,49%	54.487,32	30.792,74

