

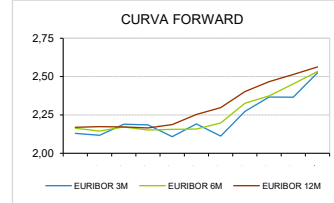
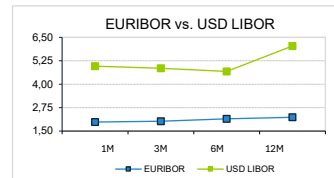
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
 derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

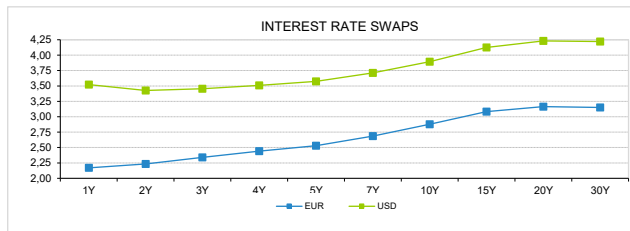
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9810	2	7	1M	4,9602	0	-35	3,7254	-0,0750
3M	2,0270	0	3	3M	4,8537	0	-42	3,7054	-0,0487
6M	2,1510	0	3	6M	4,6821	-1	-45	3,6302	0,0500
12M	2,2360	-2	-3	12M	6,0414	8	31	3,5243	0,1500

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,1698	-1	-2	2,2977	2,7590	3,0430
2Y	2,2338	-1	-6	2,4279	2,8333	3,1120
3Y	2,3408	-1	-7	2,5350	2,9010	3,1730
4Y	2,4414	-1	-7	2,6250	2,9693	3,2280
5Y	2,5301	0	-7	2,7045	3,0308	3,2749
7Y	2,6858	0	-8	2,8470	3,1390	3,3520
10Y	2,8766	1	-8	3,0160	3,2598	3,4282
15Y	3,0834	1	-9	3,1860	3,3520	3,4498
20Y	3,1645	2	-10	3,2366	3,3488	3,4033
30Y	3,1494	2	-12	3,1943	3,2605	3,2860

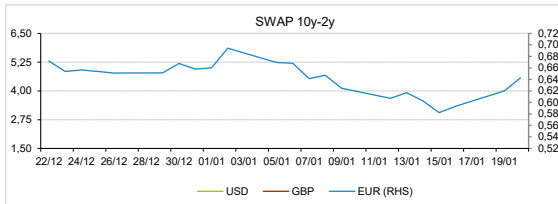
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	3,75
Reino Unido	3,75
Japão	0,75
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,60
Índia	3,00



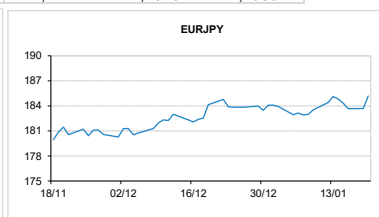
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,5225	0	7	3,3200	3,6900	4,0305
2Y	3,4263	0	10	3,4160	3,7690	4,1070
3Y	3,4538	1	11	3,5040	3,8530	4,1660
4Y	3,5093	1	12	3,5860	3,9320	4,2240
5Y	3,5730	2	13	3,6680	3,9980	4,2810
7Y	3,7112	2	13	3,8150	4,1190	4,3840
10Y	3,8929	3	11	3,9960	4,2760	4,4970
15Y	4,1242	3	9	4,2070	4,4060	4,5590
20Y	4,2311	3	9	4,2860	4,4270	4,5260
30Y	4,2203	3	8	4,2485	4,3260	4,3670



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	64,86	0,92	4,81	OT 2Y	2,103	0,01	-1,10
JETFUEL	726,00	-4,50	40,50	OT 5Y	2,620	0,01	8,60
DIESEL	660,75	-2,25	42,25	OT 10Y	3,244	0,02	5,70
COBRE	12.987,00	162,50	1.084,00	BUND 10Y	2,759	2,28	-8,30
ZINCO	3.199,78	8,21	128,98	SCHATZ 2Y	2,429	-1,23	-8,40
OURO	4.746,17	75,28	302,57	T-NOTE 10Y	4,552	2,57	11,30
TRIGO	510,25	-7,75	0,50	T-NOTE 2Y	3,836	-0,40	13,60
LICENÇA C02	85,00	-3,14	-2,05	GILT 10Y	5,083	8,11	-8,80


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1728	0,83%	-0,14%	1,1778	1,1827	1,1915
EUR/GBP	0,8722	-0,58%	0,23%	0,8760	0,8796	0,8864
EUR/JPY	185,18	-0,80%	-0,22%	185,17	185,17	185,16
EUR/CHF	0,9267	0,22%	0,50%	0,9217	0,9168	0,9071
EUR/BRL	6,2905	-0,69%	4,48%	6,4520	6,6198	6,9326
EUR/PLN	4,2254	-0,03%	-0,20%	4,2441	4,2610	4,2939


FIXINGS CONTRA USD e EUR

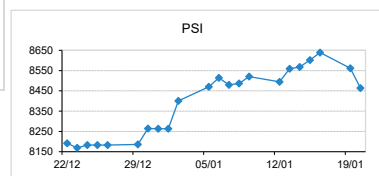
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1728	0,8722	185,18	0,9267	10,6961	7,4707	1,6220	1,74018	6,2905	11,6992
USD	0,8526	-	0,7428	157,93	0,7901	9,1326	6,3691	1,3831	1,4835	5,3663	9,9808

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,350	-2,58	-3,33
BCP	0,888	-1,31	-0,91
CORT. AMORIM	6,730	-0,74	1,82
CTT	6,910	-2,40	-7,00
EDP	4,101	-0,85	4,75
EDP R	12,420	-1,97	3,16
GALP	16,070	1,07	9,84
IBERSOL	10,100	-0,49	2,02
J MARTINS	20,340	-0,10	0,39
MOTA ENGIL	4,734	-4,94	-4,32
NAVIGATOR	3,170	-2,16	0,96
NOS	4,165	-1,19	3,74
REN	3,275	-1,21	1,87
SEMAPA	21,400	-1,61	2,39
SONAE SGPS	1,740	-0,80	7,94
TEIX. DUARTE	0,576	-4,32	-9,43

MAIORES GANHOS/PERDAS

Título	Variação %
GALP	1,07
NAVIGATOR	-2,16
CTT	-2,40
ALTRI	-2,58
TEIX. DUARTE	-4,32
MOTA ENGIL	-4,94



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	8.463,77	-1,14%	2,42%	8.639,05	6.194,45
CAC40	8.062,58	-0,61%	-1,07%	8.396,72	6.763,76
ESTX 50 PR	5.892,08	-0,57%	1,74%	6.053,68	4.540,22
XTRA DAX	24.692,79	-1,07%	0,83%	25.507,79	18.489,91
S&P 500	6.862,07	-1,12%	0,24%	6.986,33	4.835,04
IBEX 35	17.429,10	-1,34%	0,70%	17.833,50	11.583,00
NIKKEI 225	52.991,10	-1,11%	5,27%	54.487,32	30.792,74

