

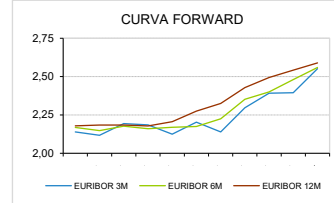
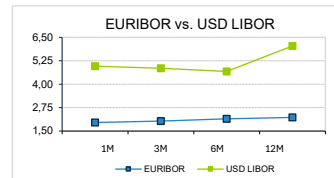
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
 derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

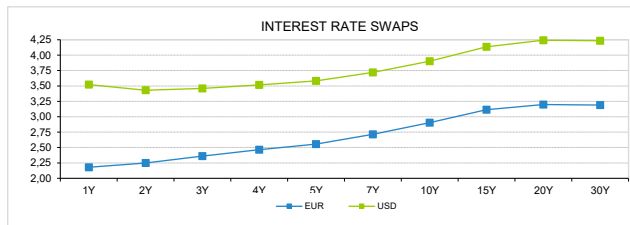
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9560	-3	5	1M	4,9602	0	-35	3,7268	-0,0500
3M	2,0340	1	3	3M	4,8537	0	-42	3,7076	-0,0200
6M	2,1560	1	3	6M	4,6821	-1	-45	3,6319	0,0550
12M	2,2280	-1	-4	12M	6,0414	8	31	3,5285	0,1550

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,1793	1	-1	2,3212	2,7940	3,0760
2Y	2,2500	2	-4	2,4550	2,8681	3,1440
3Y	2,3608	2	-5	2,6560	2,9360	3,2050
4Y	2,4648	2	-5	2,6560	3,0020	3,2570
5Y	2,5559	2	-5	2,7356	3,0640	3,3052
7Y	2,7128	2	-5	2,8790	3,1710	3,3860
10Y	2,9040	2	-6	3,0472	3,2940	3,4643
15Y	3,1150	3	-6	3,2206	3,3889	3,4880
20Y	3,1983	3	-7	3,2732	3,3869	3,4444
30Y	3,1893	4	-9	3,2370	3,3060	3,3330

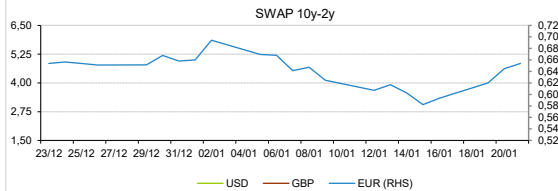
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	3,75
Reino Unido	3,75
Japão	0,75
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,60
Índia	3,00



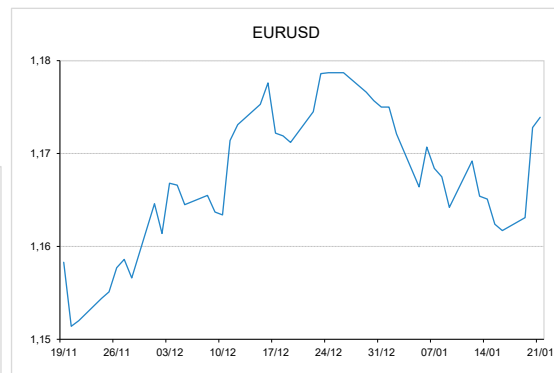
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,5231	0	7	3,3360	3,7060	4,0430
2Y	3,4300	0	7	3,4300	3,7800	4,1140
3Y	3,4601	0	12	3,5190	3,8640	4,1780
4Y	3,5180	0	13	3,6000	3,9410	4,2360
5Y	3,5824	-1	14	3,6820	4,0090	4,2890
7Y	3,7204	-1	13	3,8280	4,1280	4,3930
10Y	3,9008	-1	12	4,0070	4,2860	4,5110
15Y	4,1342	-1	10	4,2210	4,4220	4,5770
20Y	4,2426	-1	10	4,3030	4,4450	4,5470
30Y	4,2345	0	9	4,2660	4,3440	4,3860



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	64,88	-0,04	4,83	OT 2Y	2,121	0,02	0,90
JETFUEL	736,25	10,25	50,75	OT 5Y	2,644	0,02	11,20
DIESEL	675,25	14,50	56,75	OT 10Y	3,266	0,02	7,10
COBRE	12.796,50	-212,00	872,00	BUND 10Y	2,781	1,99	-8,10
ZINCO	3.148,70	-51,08	77,90	SCHATZ 2Y	2,449	1,97	-7,10
OURO	4.834,05	70,62	390,45	T-NOTE 10Y	4,552	-1,29	9,50
TRIGO	509,00	-1,25	-0,75	T-NOTE 2Y	3,838	-0,20	11,40
LICENÇA C02	87,20	2,24	0,15	GILT 10Y	5,079	-0,41	-12,50


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1739	0,09%	-0,05%	1,1789	1,1837	1,1925
EUR/GBP	0,8744	-0,25%	-0,02%	0,8782	0,8818	0,8885
EUR/JPY	185,23	-0,03%	-0,25%	185,22	185,22	185,21
EUR/CHF	0,9284	-0,26%	0,31%	0,9234	0,9185	0,9086
EUR/BRL	6,2313	1,11%	5,49%	6,3905	6,5569	6,8638
EUR/PLN	4,2185	0,10%	-0,04%	4,2370	4,2535	4,2856


FIXINGS CONTRA USD e EUR

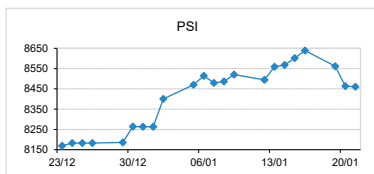
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1739	0,8744	185,23	0,9284	10,6566	7,4706	1,6172	1,7303	6,2313	11,6557
USD	0,8545	-	0,7447	158,21	0,7940	9,1026	6,3832	1,3800	1,4767	5,3267	9,9602

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,405	1,26	-2,11
BCP	0,883	-0,56	-1,47
CORT. AMORIM	6,700	-0,45	1,36
CTT	6,810	-1,45	-8,34
EDP	4,120	0,46	5,24
EDP R	12,590	1,37	4,57
GALP	16,060	-0,06	9,77
IBERSOL	10,200	0,99	3,03
J MARTINS	20,400	0,29	0,69
MOTA ENGIL	4,500	-4,94	-9,05
NAVIGATOR	3,166	-0,13	0,83
NOS	4,165	0,00	3,74
REN	3,270	-0,15	1,71
SEMAPA	21,500	0,47	2,87
SONAE SGPS	1,730	-0,57	7,32
TEIX. DUARTE	0,550	-4,51	-13,52

MAIORES GANHOS/PERDAS

Título	Variação %
EDP R	1,37
ALTRI	1,26
IBERSOL	0,99
SEMAPA	0,47
EDP	0,46
BCP	-0,56
SONAE SGPS	-0,57
CTT	-1,45
TEIX. DUARTE	-4,51
MOTA ENGIL	-4,94



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	8.460,36	-0,04%	2,38%	8.639,05	6.194,45
CAC40	8.069,17	0,08%	-0,99%	8.396,72	6.763,76
ESTX 50 PR	5.882,88	-0,16%	1,58%	6.053,68	4.540,22
XTRA DAX	24.560,98	-0,58%	0,29%	25.507,79	18.489,91
S&P 500	6.854,26	0,85%	0,14%	6.986,33	4.835,04
IBEX 35	17.439,50	0,06%	0,76%	17.833,50	11.583,00
NIKKEI 225	52.774,64	-0,41%	4,84%	54.487,32	30.792,74

