

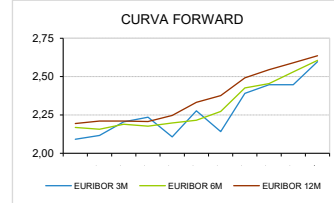
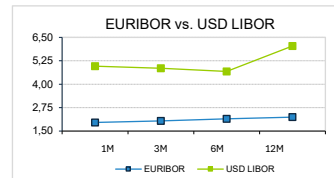
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

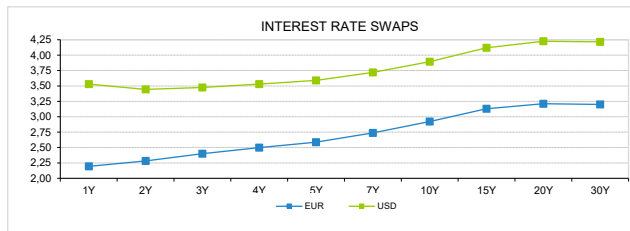
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9590	-1	7	1M	4,9602	0	-35	3,7272	-0,0450
3M	2,0380	1	2	3M	4,8537	0	-42	3,7087	-0,0300
6M	2,1570	1	3	6M	4,6821	-1	-45	3,6254	0,0550
12M	2,2430	3	-2	12M	6,0414	8	31	3,5138	0,1425

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,1940	1	0	2,3758	2,8154	3,0810
2Y	2,2840	2	0	2,5060	2,8860	3,1490
3Y	2,3990	2	0	2,6070	2,9510	3,2110
4Y	2,4995	2	-1	2,6910	3,0153	3,2630
5Y	2,5866	2	-1	2,7643	3,0740	3,3087
7Y	2,7370	2	-1	2,9010	3,1790	3,3890
10Y	2,9222	2	-2	3,0640	3,3000	3,4678
15Y	3,1299	2	-2	3,2340	3,3960	3,4939
20Y	3,2110	2	-3	3,2850	3,3923	3,4489
30Y	3,1992	1	-5	3,2453	3,3100	3,3346

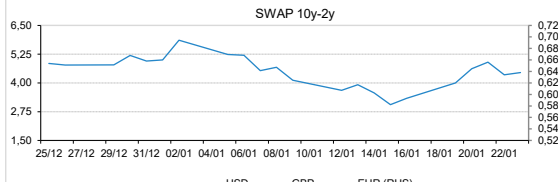
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	3,75
Reino Unido	3,75
Japão	0,75
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,60
Índia	3,00



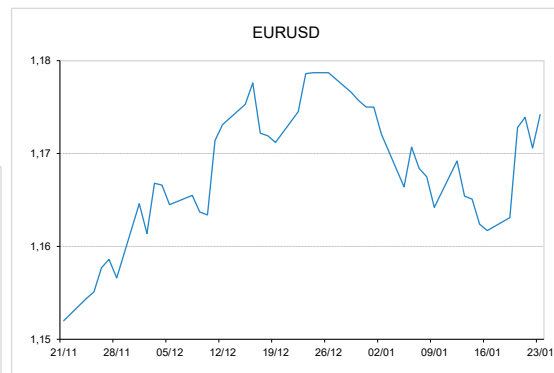
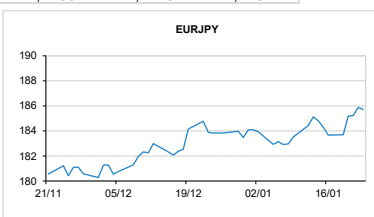
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,5288	0	4	3,3520	3,7140	4,0410
2Y	3,4437	0	8	3,4470	3,7810	4,1080
3Y	3,4747	0	10	3,5320	3,8640	4,1730
4Y	3,5290	0	11	3,6065	3,9390	4,2320
5Y	3,5889	0	12	3,6870	4,0070	4,2810
7Y	3,7206	0	12	3,8300	4,1240	4,3780
10Y	3,8943	0	11	4,0040	4,2750	4,4930
15Y	4,1199	1	9	4,2110	4,4060	4,5570
20Y	4,2256	1	8	4,2910	4,4280	4,5260
30Y	4,2163	1	8	4,2510	4,3255	4,3650



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	65,85	1,79	3,98	OT 2Y	2,150	0,01	5,10
JETFUEL	729,50	-20,25	34,25	OT 5Y	2,651	0,01	15,10
DIESEL	682,25	-13,25	55,00	OT 10Y	3,260	0,00	10,80
COBRE	12.840,00	-54,50	830,50	BUND 10Y	2,801	1,89	-1,10
ZINCO	3.189,69	36,11	107,45	SCHATZ 2Y	2,483	1,73	-2,20
OURO	4.981,44	45,42	496,97	T-NOTE 10Y	4,541	-0,37	10,40
TRIGO	523,25	7,75	6,25	T-NOTE 2Y	3,848	-1,00	11,60
LICENÇA C02	88,15	-0,32	-0,39	GILT 10Y	5,140	2,59	-2,90


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1742	0,31%	-0,37%	1,1792	1,1840	1,1926
EUR/GBP	0,8681	0,47%	0,55%	0,8719	0,8755	0,8822
EUR/JPY	185,71	0,09%	-0,98%	185,70	185,70	185,69
EUR/CHF	0,9273	0,03%	0,18%	0,9223	0,9173	0,9075
EUR/BRL	6,2308	-0,30%	4,62%	6,3902	6,5547	6,8588
EUR/PLN	4,2081	-0,23%	0,31%	4,2265	4,2429	4,2754


FIXINGS CONTRA USD e EUR

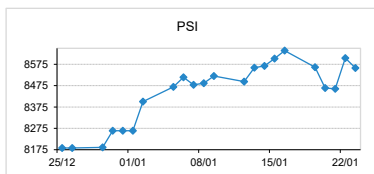
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1742	0,8681	185,71	0,9273	10,5868	7,4678	1,6159	1,71134	6,2308	11,5525
USD	0,8505	-	0,7372	158,12	0,7891	9,0057	6,3518	1,3737	1,4552	5,2859	9,8249

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,495	-0,66	-0,11
BCP	0,890	-1,29	-0,71
CORT. AMORIM	6,810	-0,15	3,03
CTT	6,830	-1,87	-8,08
EDP	4,213	0,02	7,61
EDP R	12,800	-1,39	6,31
GALP	15,935	1,46	8,92
IBERSOL	10,450	0,48	5,56
J MARTINS	20,220	-1,94	-0,20
MOTA ENGIL	4,478	-3,24	-9,50
NAVIGATOR	3,210	-1,17	2,23
NOS	4,380	1,51	9,09
REN	3,355	1,98	4,35
SEMAPA	21,850	-0,46	4,55
SONAE SGPS	1,750	-0,68	8,56
TEIX. DUARTE	0,536	-4,96	-15,72

MAIORES GANHOS/PERDAS

Título	Variação %
REN	1,98
NOS	1,51
GALP	1,46
IBERSOL	0,48
EDP	0,02
EDP R	-1,39
CTT	-1,87
J MARTINS	-1,94
MOTA ENGIL	-3,24
TEIX. DUARTE	-4,96



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	8.557,86	-0,54%	3,56%	8.639,05	6.194,45
CAC40	8.143,05	-0,07%	-0,08%	8.396,72	6.763,76
ESTX 50 PR	5.948,20	-0,13%	2,71%	6.053,68	4.540,22
XTRA DAX	24.900,71	0,18%	1,68%	25.507,79	18.489,91
S&P 500	6.922,97	0,14%	1,14%	6.986,33	4.835,04
IBEX 35	17.544,40	-0,67%	1,37%	17.833,50	11.583,00
NIKKEI 225	53.846,87	0,29%	6,97%	54.487,32	30.792,74

