

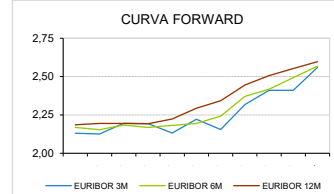
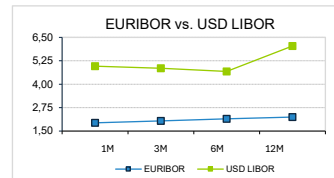
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

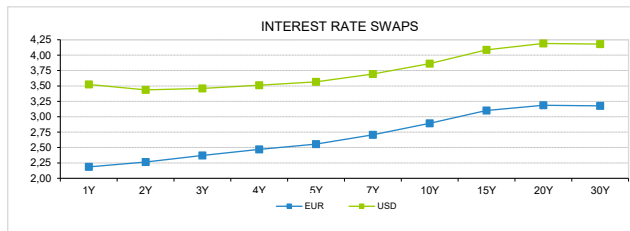
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9390	-2	6	1M	4,9602	0	-35	3,7269	-0,0850
3M	2,0380	0	2	3M	4,8537	0	-42	3,7148	-0,0431
6M	2,1560	0	4	6M	4,6821	-1	-45	3,6417	0,0300
12M	2,2470	0	-1	12M	6,0414	8	31	3,5437	0,1350

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,1853	-1	0	2,3428	2,7815	3,0530
2Y	2,2633	-2	-2	2,4665	2,8520	3,1180
3Y	2,3722	-3	-3	2,5700	2,9190	3,1790
4Y	2,4705	-3	-4	2,6550	2,9830	3,2310
5Y	2,5568	-3	-4	2,7309	3,0420	3,2804
7Y	2,7070	-3	-4	2,8670	3,1470	3,3590
10Y	2,8925	-3	-4	3,0320	3,2710	3,4410
15Y	3,1019	-3	-5	3,2050	3,3694	3,4685
20Y	3,1860	-3	-6	3,2588	3,3695	3,4266
30Y	3,1767	-3	-7	3,2220	3,2880	3,3140

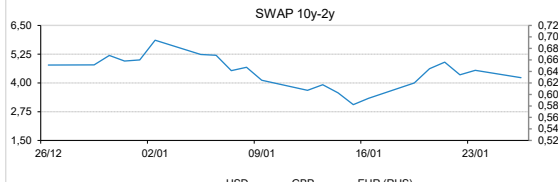
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	3,75
Reino Unido	3,75
Japão	0,75
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,60
Índia	3,00



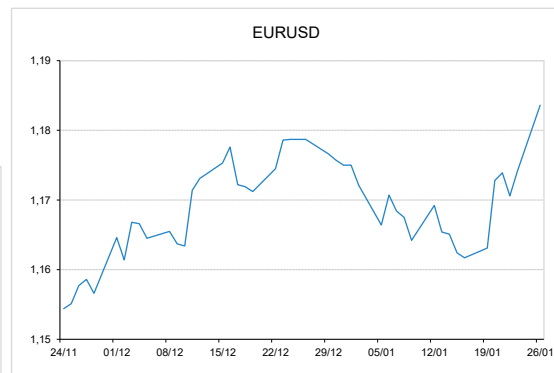
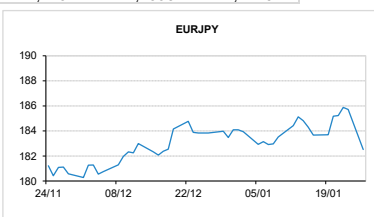
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,5258	0	9	3,3440	3,6755	3,9870
2Y	3,4361	0	12	3,4230	3,7460	4,0580
3Y	3,4610	0	13	3,5040	3,8230	4,1150
4Y	3,5108	0	14	3,5780	3,8970	4,1710
5Y	3,5673	0	14	3,6540	3,9585	4,2240
7Y	3,6939	-1	13	3,7900	4,0740	4,3250
10Y	3,8631	-1	11	3,9610	4,2270	4,4410
15Y	4,0853	-1	7	4,1670	4,3570	4,5050
20Y	4,1900	-1	6	4,2460	4,3780	4,4730
30Y	4,1807	-2	5	4,2060	4,2770	4,3140



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	65,68	-0,20	5,44	OT 2Y	2,131	-0,02	3,20
JETFUEL	734,00	4,50	20,25	OT 5Y	2,628	-0,03	12,80
DIESEL	684,75	2,50	47,25	OT 10Y	3,226	-0,04	7,40
COBRE	13.128,50	359,50	1.054,50	BUND 10Y	2,764	-3,38	-4,80
ZINCO	3.241,93	52,24	150,65	SCHATZ 2Y	2,463	-1,97	-4,20
OURO	5.085,07	97,58	551,86	T-NOTE 10Y	4,517	-1,83	8,00
TRIGO	522,50	-7,00	3,50	T-NOTE 2Y	3,838	-1,00	10,60
LICENÇA C02	87,49	-0,91	-0,52	GILT 10Y	5,118	-0,82	-5,10


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1836	0,80%	0,42%	1,1887	1,1935	1,2023
EUR/GBP	0,8675	0,07%	0,62%	0,8713	0,8749	0,8817
EUR/JPY	182,52	1,75%	0,72%	182,51	182,51	182,50
EUR/CHF	0,9213	0,19%	0,86%	0,9164	0,9114	0,9016
EUR/BRL	6,2688	-0,32%	4,10%	6,4296	6,5955	6,9019
EUR/PLN	4,2051	0,20%	0,24%	4,2232	4,2398	4,2718


FIXINGS CONTRA USD e EUR

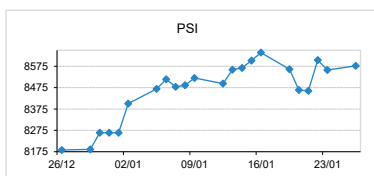
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1836	0,8675	182,52	0,9213	10,6094	7,4685	1,6276	1,71462	6,2688	11,5966
USD	0,8408	-	0,7294	153,755	0,7739	8,9193	6,2792	1,3681	1,4414	5,2624	9,7531

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,500	0,11	0,00
BCP	0,903	1,48	0,76
CORT. AMORIM	6,820	0,15	3,18
CTT	6,770	-0,88	-8,88
EDP	4,279	1,57	9,30
EDP R	12,830	0,23	6,56
GALP	15,705	-1,44	7,35
IBERSOL	10,500	0,48	6,06
J MARTINS	20,240	0,10	-0,10
MOTA ENGIL	4,402	-1,70	-11,03
NAVIGATOR	3,240	0,93	3,18
NOS	4,350	-0,68	8,34
REN	3,345	-0,30	4,04
SEMAPA	21,850	0,00	4,55
SONAE SGPS	1,756	0,34	8,93
TEIX. DUARTE	0,495	-7,65	-22,17

MAIORES GANHOS/PERDAS

Título	Variação %
EDP	1,57
BCP	1,48
NAVIGATOR	0,93
IBERSOL	0,48
SONAE SGPS	0,34
NOS	-0,68
CTT	-0,88
GALP	-1,44
MOTA ENGIL	-1,70
TEIX. DUARTE	-7,65



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	8.577,23	0,23%	3,79%	8.639,05	6.194,45
CAC40	8.131,15	-0,15%	-0,23%	8.396,72	6.763,76
ESTX 50 PR	5.957,80	0,16%	2,87%	6.053,68	4.540,22
XTRA DAX	24.933,08	0,13%	1,81%	25.507,79	18.489,91
S&P 500	6.953,98	0,56%	1,59%	6.986,33	4.835,04
IBEX 35	17.680,50	0,78%	2,15%	17.833,50	11.583,00
NIKKEI 225	52.885,25	-1,79%	5,06%	54.487,32	30.792,74

