

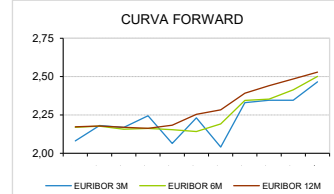
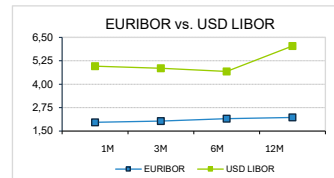
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
 derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

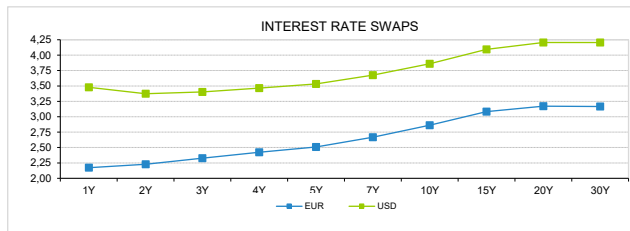
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9680	-2	6	1M	4,9602	0	-35	3,7279	-0,1350
3M	2,0310	1	2	3M	4,8537	0	-42	3,7207	-0,0748
6M	2,1580	1	4	6M	4,6821	-1	-45	3,6520	0,0100
12M	2,2260	0	-2	12M	6,0414	8	31	3,5733	0,0800

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,1723	1	0	2,2840	2,7256	3,0300
2Y	2,2275	1	-4	2,4042	2,8001	3,0986
3Y	2,3262	1	-5	2,5100	2,8740	3,1620
4Y	2,4220	1	-6	2,5970	2,9450	3,2170
5Y	2,5081	0	-7	2,6794	3,0113	3,2668
7Y	2,6660	0	-7	2,8260	3,1240	3,3560
10Y	2,8618	0	-7	3,0024	3,2570	3,4386
15Y	3,0818	0	-7	3,1858	3,3605	3,4698
20Y	3,1712	0	-7	3,2449	3,3645	3,4296
30Y	3,1664	-1	-8	3,2128	3,2830	3,3133

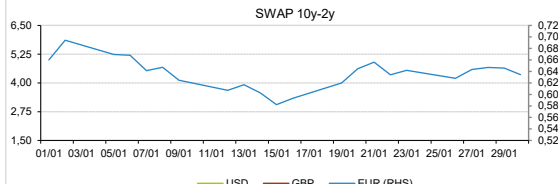
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	3,75
Reino Unido	3,75
Japão	0,75
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,60
Índia	3,00



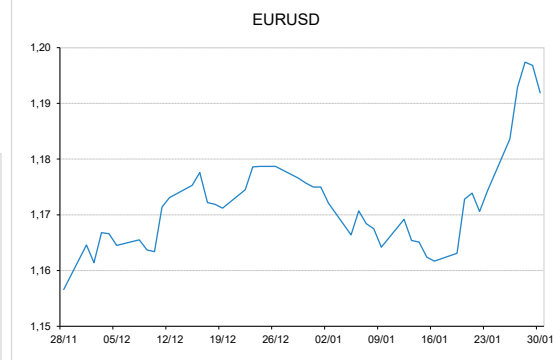
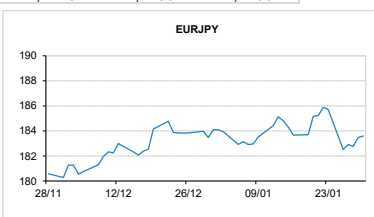
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,4791	-2	6	3,2590	3,6630	4,0110
2Y	3,3735	-3	9	3,3620	3,7490	4,0870
3Y	3,4021	-2	10	3,4580	3,8330	4,1530
4Y	3,4644	-2	11	3,5470	3,9120	4,2130
5Y	3,5330	-2	11	3,6330	3,9820	4,2610
7Y	3,6760	-1	11	3,7870	4,1000	4,3590
10Y	3,8600	0	10	3,9670	4,2530	4,4730
15Y	4,0934	1	7	4,1790	4,3860	4,5410
20Y	4,2044	1	7	4,2630	4,4110	4,5130
30Y	4,2053	1	7	4,2340	4,3170	4,3590



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	70,84	0,13	9,51	OT 2Y	2,111	0,01	3,30
JETFUEL	775,00	16,25	70,50	OT 5Y	2,597	0,01	10,90
DIESEL	721,00	15,00	88,25	OT 10Y	3,202	0,01	5,20
COBRE	13.705,00	531,50	1.396,00	BUND 10Y	2,737	1,19	-6,40
ZINCO	3.400,82	55,42	317,01	SCHATZ 2Y	2,424	0,98	-5,40
OURO	4.966,23	-409,01	626,74	T-NOTE 10Y	4,522	0,91	7,60
TRIGO	535,50	-6,00	24,75	T-NOTE 2Y	3,786	-1,20	8,60
LICENÇA C02	81,44	-2,54	-5,84	GILT 10Y	5,177	2,19	6,40


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1919	-0,41%	1,38%	1,1969	1,2017	1,2102
EUR/GBP	0,8662	0,00%	0,58%	0,8700	0,8735	0,8805
EUR/JPY	183,59	-0,06%	-0,06%	183,58	183,58	183,57
EUR/CHF	0,9165	-0,16%	1,56%	0,9115	0,9066	0,8967
EUR/BRL	6,2341	-0,36%	3,25%	6,3885	6,5525	6,8472
EUR/PLN	4,2095	-0,09%	0,34%	4,2276	4,2439	4,2769


FIXINGS CONTRA USD e EUR

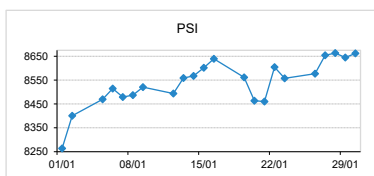
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1919	0,8662	183,59	0,9165	10,5379	7,4677	1,6113	1,70008	6,2341	11,4039
USD	0,8405	-	0,7288	154,3	0,7699	8,8544	6,2764	1,3540	1,4276	5,2335	9,6013

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,330	-1,37	-3,78
BCP	0,914	1,46	2,03
CORT. AMORIM	6,690	-0,15	1,21
CTT	6,790	-0,73	-8,61
EDP	4,317	-0,09	10,27
EDP R	12,800	0,55	6,31
GALP	16,730	-0,71	14,35
IBERSOL	10,650	0,47	7,58
J MARTINS	19,910	-1,04	-1,73
MOTA ENGIL	4,456	0,41	-9,94
NAVIGATOR	3,194	-0,37	1,72
NOS	4,385	-0,11	9,22
REN	3,440	1,18	7,00
SEMAPA	22,400	1,13	7,18
SONAE SGPS	1,770	0,45	9,80
TEIX. DUARTE	0,482	0,00	-24,21

MAIORES GANHOS/PERDAS

Título	Variação %
BCP	1,46
REN	1,18
SEMAPA	1,13
EDP R	0,55
IBERSOL	0,47
NAVIGATOR	-0,37
GALP	-0,71
CTT	-0,73
J MARTINS	-1,04
ALTRI	-1,37



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	8.662,19	0,20%	4,82%	8.756,46	6.194,45
CAC40	8.126,53	0,68%	-0,28%	8.396,72	6.763,76
ESTX 50 PR	5.947,81	0,95%	2,70%	6.053,68	4.540,22
XTRA DAX	24.538,81	0,94%	0,20%	25.507,79	18.489,91
S&P 500	6.938,49	-0,51%	1,28%	7.002,28	4.835,04
IBEX 35	17.880,90	1,66%	3,31%	17.833,50	11.583,00
NIKKEI 225	53.322,85	-0,10%	5,93%	54.487,32	30.792,74

