

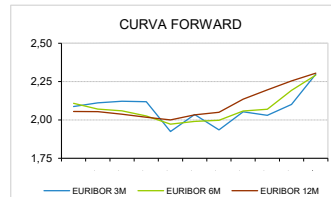
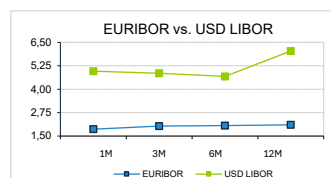
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
 derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

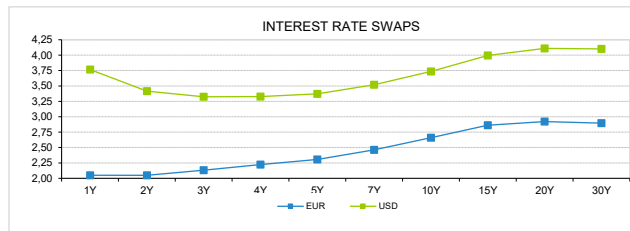
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,8670	-1	-1	1M	4,9602	0	-35	3,9721	-0,0350
3M	2,0320	1	6	3M	4,8537	0	-42	3,9723	0,0055
6M	2,0620	0	1	6M	4,6821	-1	-45	3,9409	0,0300
12M	2,1010	-2	4	12M	6,0414	8	31	3,8660	0,1000

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,0497	-1	-1	2,0513	2,5006	2,8080
2Y	2,0497	-2	-1	2,1806	2,5789	2,8819
3Y	2,1330	-3	-2	2,2850	2,6533	2,9495
4Y	2,2222	-3	-3	2,3737	2,7260	3,0115
5Y	2,3062	-2	-3	2,4568	2,7951	3,0616
7Y	2,4611	-2	-2	2,6080	2,9135	3,1395
10Y	2,6594	-2	0	2,7880	3,0360	3,2020
15Y	2,8611	-2	2	2,9495	3,1071	3,1928
20Y	2,9214	-2	4	2,9798	3,0815	3,1301
30Y	2,8963	-2	6	2,9350	3,0030	3,0329

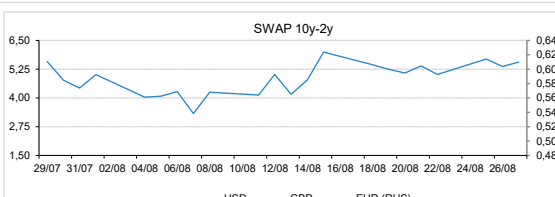
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	4,50
Reino Unido	4,00
Japão	0,50
Canadá	2,75
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,60
Índia	4,00



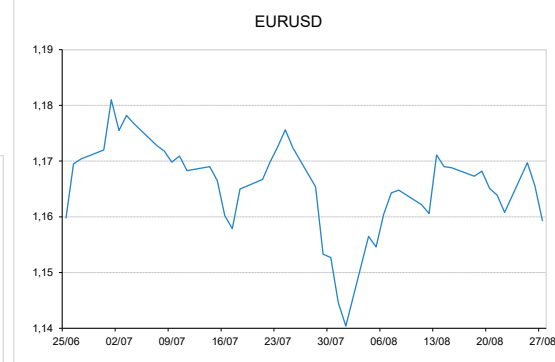
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,7671	-1	-24	3,0460	3,3420	3,8320
2Y	3,4145	0	-26	3,0910	3,4490	3,9310
3Y	3,3244	0	-25	3,1720	3,5720	4,0240
4Y	3,3281	-1	-24	3,2635	3,6810	4,1080
5Y	3,3722	-1	-23	3,3690	3,7810	4,1740
7Y	3,5188	0	-19	3,5660	3,9460	4,2880
10Y	3,7357	1	-14	3,7980	4,1310	4,4120
15Y	3,9961	1	-9	4,0460	4,2820	4,4750
20Y	4,1100	1	-6	4,1380	4,3060	4,4360
30Y	4,1017	2	-2	4,1060	4,2020	4,2640



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	67,53	0,31	-0,13	OT 2Y	1,972	-0,01	3,80
JETFUEL	722,50	-0,25	-20,75	OT 5Y	2,440	-0,01	2,50
DIESEL	687,25	-6,25	-37,00	OT 10Y	3,155	0,01	4,60
COBRE	9.846,50	40,50	67,50	BUND 10Y	2,593	-2,44	0,50
ZINCO	2.812,69	-5,61	-17,90	SCHATZ 2Y	2,326	-1,97	2,00
OURO	3.386,70	-6,87	72,09	T-NOTE 10Y	4,473	0,00	-16,90
TRIGO	525,00	-6,75	-33,25	T-NOTE 2Y	3,924	-0,40	-20,20
LICENÇA C02	72,30	-0,45	0,96	GILT 10Y	5,230	-1,38	13,00


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1593	-0,54%	-0,52%	1,1659	1,1719	1,1822
EUR/GBP	0,8626	0,19%	0,61%	0,8670	0,8716	0,8803
EUR/JPY	171,63	0,08%	0,59%	171,62	171,62	171,61
EUR/CHF	0,9332	0,23%	-0,20%	0,9282	0,9234	0,9140
EUR/BRL	6,3083	0,25%	2,67%	6,4846	6,6544	7,0014
EUR/PLN	4,2702	-0,29%	-0,19%	4,3004	4,3297	4,3796


FIXINGS CONTRA USD e EUR

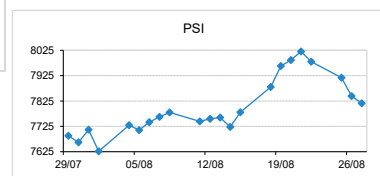
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1593	0,8626	171,63	0,9332	11,0936	7,4652	1,6047	1,78777	6,3083	11,7433
USD	0,8626	-	0,743	147,88	0,8040	9,5753	6,4396	1,3833	1,5423	5,4452	10,1414

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	5,030	-1,95	-5,63
BCP	0,738	-0,83	58,86
CORT. AMORIM	7,610	-1,30	-5,47
CTT	7,430	-1,07	37,59
EDP	3,861	0,78	24,91
EDP R	10,370	0,29	3,29
GALP	16,415	-0,09	2,92
J MARTINS	20,920	-0,19	13,39
MOTA ENGIL	4,758	-1,73	63,28
NAVIGATOR	3,324	-1,31	-7,41
NOS	3,915	-0,89	19,15
REN	2,980	0,17	30,70
SEMAPA	17,860	-1,11	25,95
SONAE SGPS	1,292	-1,07	41,36
IBERSOL	9,760	-0,61	30,48

MAIORES GANHOS/PERDAS

Título	Variação %
EDP	0,78
EDP R	0,29
REN	0,17
SEMAPA	-1,11
CORT. AMORI	-1,30
NAVIGATOR	-1,31
MOTA ENGIL	-1,73
ALTRI	-1,95



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	7.816,16	-0,36%	22,56%	8.029,69	6.194,45
CAC40	7.743,93	0,44%	4,92%	8.257,88	6.763,76
ESTX 50 PR	5.393,07	0,17%	10,15%	5.568,19	4.540,22
XTRA DAX	24.046,21	-0,44%	20,78%	24.639,10	18.208,84
S&P 500	6.477,29	0,17%	10,13%	6.481,34	4.835,04
IBEX 35	15.020,90	-0,65%	29,55%	15.443,90	11.138,80
NIKKEI 225	42.520,27	0,30%	6,58%	43.876,42	30.792,74

