

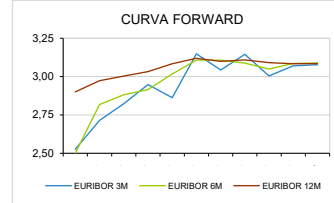
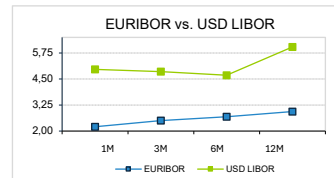
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

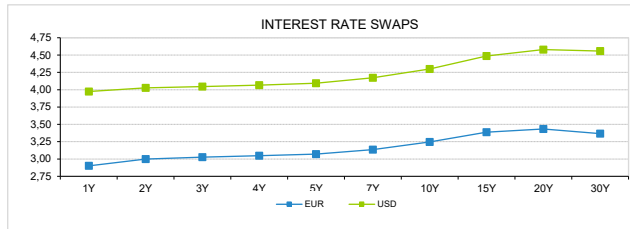
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,2070	-1	0	1M	4,9602	0	-35	3,7363	-0,1400
3M	2,5010	-1	2	3M	4,8537	0	-42	3,7934	-0,0100
6M	2,6870	2	0	6M	4,6821	-1	-45	3,9117	0,0900
12M	2,9370	0	6	12M	6,0414	8	31	4,1142	0,2110

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,9010	1	-1	3,0991	3,1109	3,2636
2Y	2,9989	0	0	3,0918	3,1460	3,3146
3Y	3,0264	0	3	3,0980	3,1840	3,3650
4Y	3,0470	0	4	3,1171	3,2270	3,4100
5Y	3,0717	1	5	3,1451	3,2730	3,4510
7Y	3,1362	1	6	3,2180	3,3580	3,5180
10Y	3,2471	1	8	3,3245	3,4550	3,5850
15Y	3,3862	1	8	3,4453	3,5303	3,5988
20Y	3,4331	1	9	3,4693	3,5113	3,5387
30Y	3,3660	1	10	3,3796	3,3830	3,3769

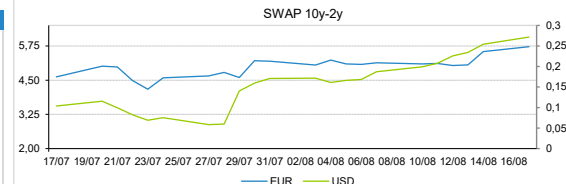
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,40
EUA	3,75
Reino Unido	3,75
Japão	1,00
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	14,00
Austrália	4,35
Índia	3,00



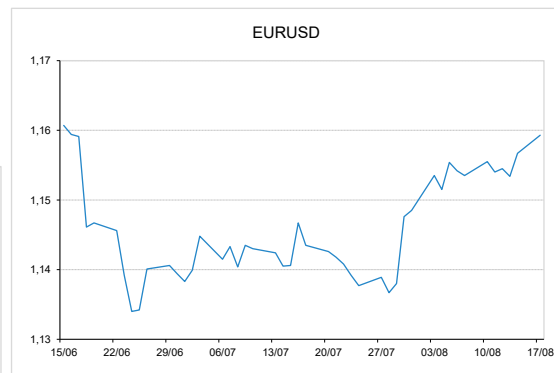
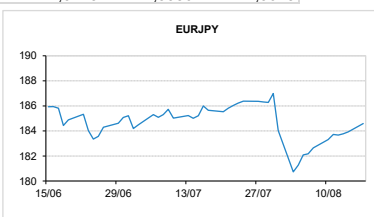
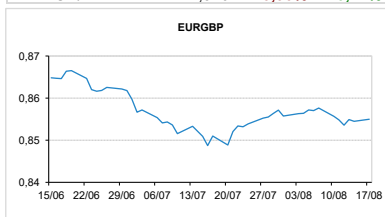
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,9740	0	-4	4,0800	4,1310	4,3430
2Y	4,0273	0	0	4,0810	4,1760	4,4000
3Y	4,0460	0	4	4,0970	4,2290	4,4500
4Y	4,0651	0	7	4,1260	4,2840	4,5020
5Y	4,0930	0	10	4,1660	4,3330	4,5520
7Y	4,1720	1	13	4,2530	4,4330	4,6470
10Y	4,2989	2	17	4,3850	4,5690	4,7620
15Y	4,4872	2	20	4,5630	4,7100	4,8335
20Y	4,5795	3	22	4,6310	4,7210	4,8030
30Y	4,5589	3	24	4,5850	4,6220	4,6450



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	88,79	0,27	2,47	OT 2Y	2,791	0,01	4,40
JETFUEL	1.299,25	-11,00	58,75	OT 5Y	3,065	0,01	5,30
DIESEL	1.287,50	-14,00	106,25	OT 10Y	3,560	0,02	7,10
COBRE	14.172,50	11,50	517,00	BUND 10Y	3,149	2,68	7,30
ZINCO	3.781,79	13,89	172,20	SCHATZ 2Y	3,126	0,75	2,00
OURO	4.423,75	47,35	406,36	T-NOTE 10Y	4,908	0,38	7,20
TRIGO	689,00	-0,50	-10,75	T-NOTE 2Y	4,386	-0,20	-1,00
LICENÇA C02	81,56	-0,23	2,45	GILT 10Y	5,838	5,82	13,00


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1593	0,22%	1,38%	1,1633	1,1673	1,1750
EUR/GBP	0,855	-0,06%	-0,47%	0,85805	0,86126	0,86785
EUR/JPY	184,590	-0,36%	0,57%	184,583	184,577	184,565
EUR/CHF	0,9383	0,26%	-1,63%	0,9321	0,9256	0,9130
EUR/BRL	6,0084	0,56%	-2,68%	6,1517	6,2876	6,5852
EUR/PLN	4,3101	-0,06%	0,74%	4,3248	4,3386	4,3678


FIXINGS CONTRA USD e EUR

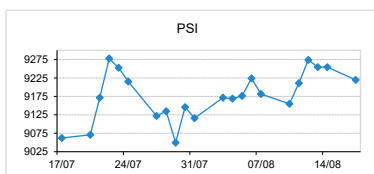
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1593	0,8550	184,59	0,9383	11,0020	7,4760	1,6069	1,62957	6,0084	10,9100
USD	0,8630	-	0,7379	159,29	0,8095	9,4950	6,4519	1,3865	1,4060	5,1884	9,4225

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,725	-0,53	5,00
BCP	1,101	0,46	22,85
CORP. AMORIM	6,710	-0,74	1,51
CTT	6,310	-0,08	-15,07
EDP	4,516	-0,64	15,35
EDP R	13,590	0,00	12,87
GALP	20,990	0,86	43,47
IBERSOL	9,660	-1,53	-2,42
J MARTINS	16,940	-1,57	-16,39
MOTA ENGIL	4,500	-1,06	-9,05
NAVIGATOR	3,210	-0,62	2,23
NOS	4,840	-0,17	22,91
REN	3,510	-0,85	9,18
SEMAPA	20,200	-0,49	-3,35
SONAE SGPS	1,988	-1,58	23,33
TEIX. DUARTE	0,489	-0,41	-23,19

MAIORES GANHOS/PERDAS

Título	Variação %
GALP	0,86
BCP	0,46
REN	-0,85
MOTA ENGIL	-1,06
IBERSOL	-1,53
J MARTINS	-1,57
SONAE SGPS	-1,58



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	9.219,73	-0,38%	11,57%	9.516,43	7.639,00
CAC40	8.579,60	-0,66%	5,28%	8.755,03	7.505,27
ESTX 50 PR	6.530,45	-0,14%	12,76%	6.577,20	5.290,46
XTRA DAX	26.338,61	-0,38%	7,55%	26.573,50	21.863,81
S&P 500	7.773,04	-0,17%	13,54%	7.816,70	6.316,91
IBEX 35	19.981,90	-0,87%	15,45%	20.356,50	14.646,00
NIKKEI 225	69.220,25	0,74%	37,51%	72.831,73	41.835,17

