

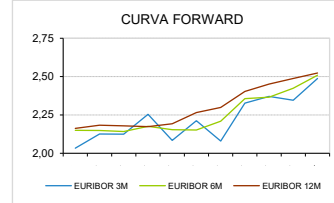
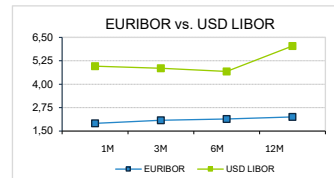
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

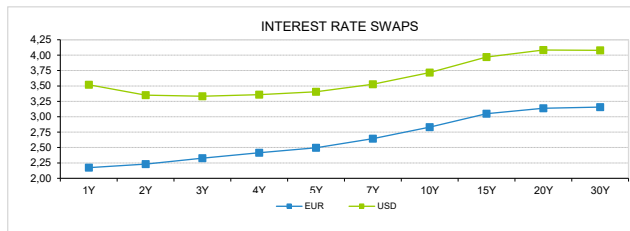
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9110	0	5	1M	4,9602	0	-35	3,8487	-0,2000
3M	2,0750	2	9	3M	4,8537	0	-42	3,7745	-0,0449
6M	2,1470	2	2	6M	4,6821	-1	-45	3,6901	0,0450
12M	2,2540	0	4	12M	6,0414	8	31	3,5747	0,1600

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,1732	2	4	2,2880	2,6988	2,9727
2Y	2,2300	3	8	2,4060	2,7682	3,0425
3Y	2,3258	4	10	2,5000	2,8360	3,1050
4Y	2,4155	4	11	2,5830	2,9040	3,1600
5Y	2,4969	4	12	2,6562	2,9660	3,2121
7Y	2,6429	4	13	2,7940	3,0770	3,3030
10Y	2,8299	3	15	2,9665	3,2110	3,3901
15Y	3,0480	3	17	3,1488	3,3176	3,4264
20Y	3,1384	3	19	3,2119	3,3307	3,4015
30Y	3,1569	4	22	3,2056	3,2837	3,3260

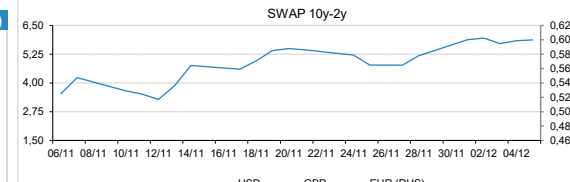
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	4,00
Reino Unido	4,00
Japão	0,50
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,60
Índia	3,00



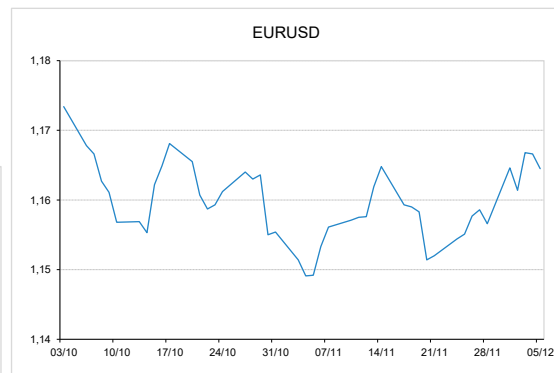
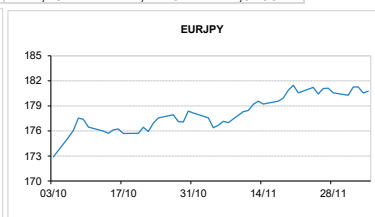
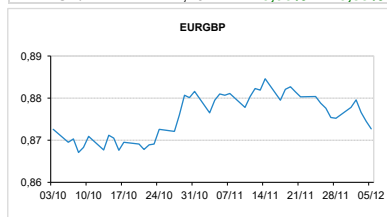
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,5189	2	-11	3,1730	3,4400	3,7960
2Y	3,3500	3	-7	3,2330	3,5240	3,8810
3Y	3,3331	4	-6	3,2990	3,6120	3,9550
4Y	3,3589	4	-5	3,3725	3,6970	4,0240
5Y	3,4050	3	-5	3,4510	3,7740	4,0920
7Y	3,5285	3	-3	3,6040	3,9140	4,2170
10Y	3,7176	3	0	3,8050	4,0970	4,3470
15Y	3,9683	3	3	4,0400	4,2470	4,4190
20Y	4,0836	4	5	4,1290	4,2730	4,3860
30Y	4,0770	4	7	4,0950	4,1740	4,2250



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	63,63	0,37	0,39	OT 2Y	2,085	0,02	12,80
JETFUEL	726,00	9,75	-43,25	OT 5Y	2,459	0,02	9,10
DIESEL	675,75	2,00	-59,00	OT 10Y	3,117	0,02	8,40
COBRE	11.434,00	-37,50	786,50	BUND 10Y	2,749	3,07	13,00
ZINCO	3.206,56	51,91	62,77	SCHATZ 2Y	2,454	2,71	9,10
OURO	4.213,98	6,36	234,41	T-NOTE 10Y	4,431	1,81	-3,70
TRIGO	535,75	-4,50	-32,25	T-NOTE 2Y	3,764	3,19	-2,60
LICENÇA C02	81,84	-0,59	0,35	GILT 10Y	5,121	6,11	5,70


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1645	-0,18%	1,33%	1,1698	1,1747	1,1830
EUR/GBP	0,8727	0,21%	0,95%	0,8768	0,8806	0,8876
EUR/JPY	180,76	-0,12%	-2,26%	180,75	180,75	180,74
EUR/CHF	0,9368	-0,10%	-0,61%	0,9317	0,9267	0,9169
EUR/BRL	6,3045	-1,89%	-2,36%	6,4619	6,6263	6,9472
EUR/PLN	4,2314	0,06%	0,59%	4,2541	4,2740	4,3130


FIXINGS CONTRA USD e EUR

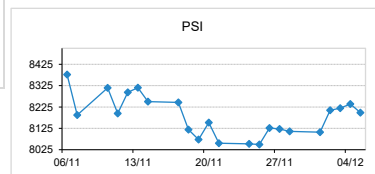
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1645	0,8727	180,76	0,9368	10,9484	7,4694	1,6129	1,7549	6,3045	11,7672
USD	0,8586	-	0,7495	155,28	0,8043	9,4053	6,4131	1,3856	1,5060	5,3723	10,0983

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,535	-0,11	-14,92
BCP	0,849	-0,77	82,70
CORT. AMORIM	6,590	0,46	-18,14
CTT	7,310	2,24	35,37
EDP	3,846	-0,83	24,43
EDP R	11,690	-1,10	16,43
GALP	17,465	-1,33	9,50
IBERSOL	10,050	0,00	34,36
J MARTINS	20,080	-0,20	8,83
MOTA ENGIL	4,634	-1,40	59,03
NAVIGATOR	3,078	-0,26	-14,26
NOS	3,780	0,13	15,04
REN	3,240	-1,07	42,11
SEMAPA	17,140	1,54	20,87
SONAE SGPS	1,560	0,78	70,68
TEIX. DUARTE	0,680	-1,45	760,76

MAIORES GANHOS/PERDAS

Título	Variação %
CTT	2,24
SEMAPA	1,54
SONAE SGPS	0,78
CORT. AMORI	0,46
NOS	0,13
REN	-1,07
EDP R	-1,10
GALP	-1,33
MOTA ENGIL	-1,40
TEIX. DUARTE	-1,45



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	8.198,25	-0,49%	28,55%	8.506,58	6.194,45
CAC40	8.114,74	-0,09%	9,94%	8.314,23	6.763,76
ESTX 50 PR	5.723,93	0,10%	16,91%	5.818,07	4.540,22
XTRA DAX	24.028,14	0,61%	20,69%	24.771,34	18.489,91
S&P 500	6.867,39	0,17%	16,78%	6.920,34	4.835,04
IBEX 35	16.688,50	-0,35%	43,93%	16.759,20	11.310,50
NIKKEI 225	50.491,87	-1,05%	26,56%	52.636,87	30.792,74

