

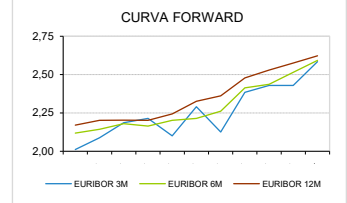
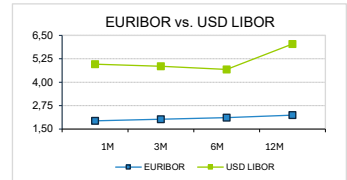
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

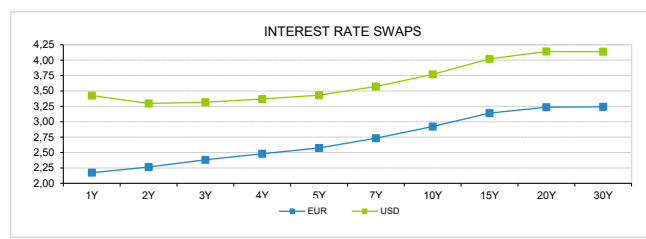
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9390	3	-1	1M	4,9602	0	-35	3,7323	-0,1200
3M	2,0260	1	-3	3M	4,8537	0	-42	3,7197	0,0100
6M	2,1070	-2	0	6M	4,6821	-1	-45	3,6503	0,0800
12M	2,2430	-1	3	12M	6,0414	8	31	3,5508	0,1625

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,1725	0	2	2,3550	2,8070	3,1050
2Y	2,2650	0	7	2,4850	2,8780	3,1758
3Y	2,3815	0	10	2,5940	2,9520	3,2380
4Y	2,4800	0	11	2,6820	3,0240	3,2940
5Y	2,5730	0	12	2,7590	3,0870	3,3440
7Y	2,7330	0	13	2,9010	3,2020	3,4300
10Y	2,9230	-1	13	3,0740	3,3310	3,5119
15Y	3,1410	-1	13	3,2616	3,4350	3,5440
20Y	3,2360	-1	13	3,3220	3,4413	3,5084
30Y	3,2420	-1	12	3,3030	3,3810	3,4200

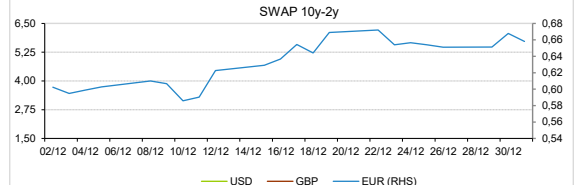
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	3,75
Reino Unido	0,75
Japão	0,75
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,60
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,4248	1	-10	3,1610	3,5480	3,8940
2Y	3,2965	1	-3	3,2540	3,6270	3,9700
3Y	3,3166	1	2	3,3490	3,7120	4,0450
4Y	3,3688	1	5	3,4340	3,7920	4,1130
5Y	3,4309	1	7	3,5190	3,8680	4,1730
7Y	3,5724	1	9	3,6760	4,0010	4,2930
10Y	3,7680	1	9	3,8740	4,1770	4,4180
15Y	4,0218	0	10	4,1060	4,3220	4,4900
20Y	4,1395	0	11	4,1960	4,3490	4,4590
30Y	4,1380	0	12	4,1650	4,2510	4,2990

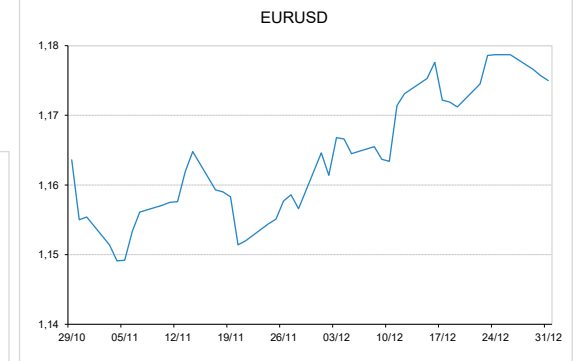
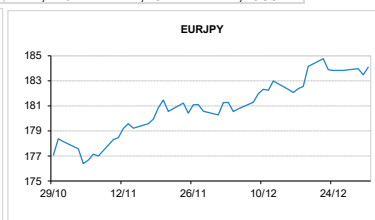
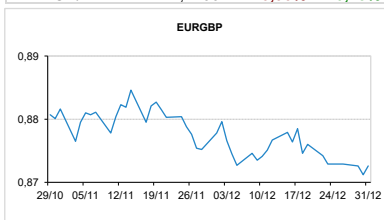


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	61,38	0,05	-0,59	OT 2Y	2,072	0,01	7,20
JETFUEL	698,00	-5,75	-32,00	OT 5Y	2,485	0,02	7,70
DIESEL	634,00	-4,25	-51,75	OT 10Y	3,150	0,04	8,30
COBRE	12.673,50	336,50	1.369,50	BUND 10Y	2,801	2,29	10,20
ZINCO	3.104,71	32,21	12,95	SCHATZ 2Y	2,478	0,49	5,60
OURO	4.329,43	-10,06	97,22	T-NOTE 10Y	4,433	1,09	3,30
TRIGO	510,75	0,00	-27,75	T-NOTE 2Y	3,692	0,99	-4,00
LICENÇA C02	87,09	-0,19	1,65	GILT 10Y	5,113	-2,18	-1,90



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,175	-0,06%	0,89%	1,1800	1,1846	1,1923
EUR/GBP	0,8726	-0,16%	0,60%	0,8766	0,8802	0,8869
EUR/JPY	184,09	-0,33%	-2,07%	184,08	184,08	184,07
EUR/CHF	0,9304	0,02%	0,41%	0,9254	0,9206	0,9109
EUR/BRL	6,4442	-0,14%	-3,49%	6,6148	6,7835	7,0983
EUR/PLN	4,2266	-0,06%	0,13%	4,2467	4,2642	4,2985



FIXINGS CONTRA USD e EUR

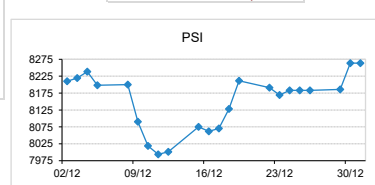
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1750	0,8726	184,09	0,9304	10,8248	7,4687	1,6096	1,76132	6,4442	11,8501
USD	0,8505	-	0,7423	156,36	0,7909	9,1940	6,3508	1,3686	1,4925	5,4979	10,0461

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,500	1,01	-15,57
BCP	0,896	0,38	92,86
CORT. AMORIM	6,610	-0,60	-17,89
CTT	7,430	0,27	37,59
EDP	3,915	0,13	26,66
EDP R	12,040	0,33	19,92
GALP	14,630	0,76	-8,28
IBERSOL	9,900	0,00	32,35
J MARTINS	20,260	-0,10	9,81
MOTA ENGIL	4,948	-0,16	69,80
NAVIGATOR	3,140	0,06	-12,53
NOS	4,015	-0,37	22,19
REN	3,215	-0,46	41,01
SEMAPA	20,900	-2,34	47,39
SONAE SGPS	1,612	-1,35	76,37
TEIX. DUARTE	0,636	1,92	705,06

MAIORES GANHOS/PERDAS

Título	Variação %
TEIX. DUARTE	1,92
ALTRI	1,01
GALP	0,76
BCP	0,38
EDP R	0,33
NOS	-0,37
REN	-0,46
CORT. AMORI	-0,60
SONAE SGPS	-1,35
SEMAPA	-2,34



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	8.263,65	0,00%	29,58%	8.506,58	6.194,45
CAC40	8.149,50	-0,23%	10,42%	8.314,23	6.763,76
ESTX 50 PR	5.791,41	-0,08%	18,29%	5.818,07	4.540,22
XTRA DAX	24.490,41	0,57%	23,01%	24.771,34	18.489,91
S&P 500	6.881,37	-0,21%	17,00%	6.945,77	4.835,04
IBEX 35	17.307,80	-0,27%	49,27%	17.384,90	11.456,20
NIKKEI 225	50.339,48	-0,37%	0,00%	52.636,87	30.792,74

