

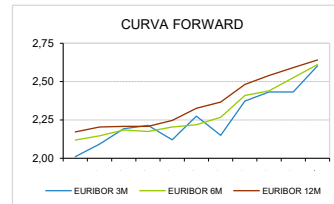
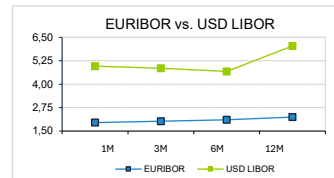
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

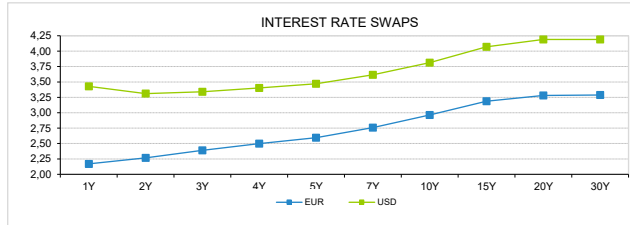
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9530	1	6	1M	4,9602	0	-35	3,7335	-0,1150
3M	2,0290	0	-1	3M	4,8537	0	-42	3,7166	-0,0005
6M	2,1050	0	-2	6M	4,6821	-1	-45	3,6443	0,0700
12M	2,2450	0	0	12M	6,0414	8	31	3,5418	0,1950

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,1695	0	2	2,3687	2,8441	3,1406
2Y	2,2682	1	8	2,5027	2,9220	3,2139
3Y	2,3897	1	12	2,6140	2,9920	3,2810
4Y	2,4989	2	14	2,7060	3,0640	3,3390
5Y	2,5935	2	15	2,7883	3,1318	3,3897
7Y	2,7590	3	16	2,9380	3,2450	3,4750
10Y	2,9639	4	17	3,1175	3,3760	3,5560
15Y	3,1859	4	18	3,2992	3,4795	3,5900
20Y	3,2798	4	18	3,3621	3,4870	3,5543
30Y	3,2878	4	17	3,3440	3,4245	3,4641

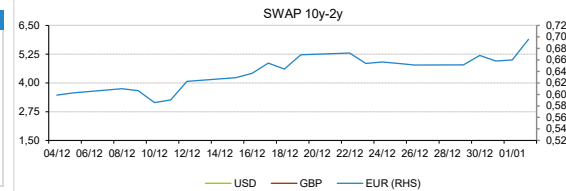
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	3,75
Reino Unido	3,75
Japão	0,75
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,60
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,4277	0	-8	3,1910	3,5940	3,9430
2Y	3,3106	0	1	3,2960	3,6840	4,0270
3Y	3,3411	0	6	3,3910	3,7675	4,0960
4Y	3,4015	1	9	3,4820	3,8500	4,1660
5Y	3,4707	1	12	3,5670	3,9220	4,2290
7Y	3,6163	1	13	3,7250	4,0570	4,3470
10Y	3,8135	1	14	3,9260	4,2320	4,4720
15Y	4,0697	2	15	4,1580	4,3770	4,5450
20Y	4,1888	2	15	4,2490	4,4050	4,5170
30Y	4,1900	2	16	4,2190	4,3070	4,3540

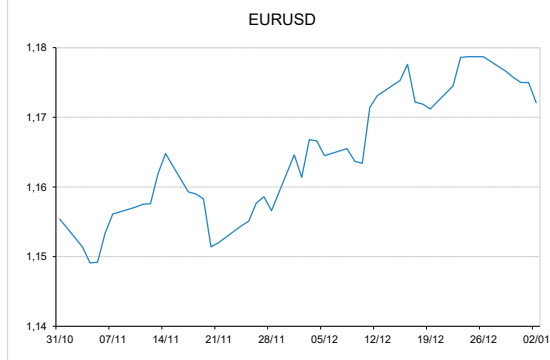
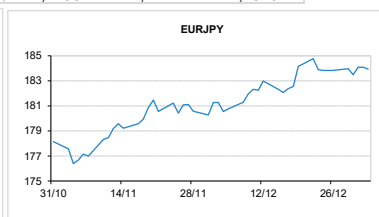
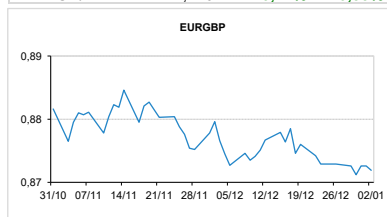


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	60,20	-0,65	-1,85	OT 2Y	2,101	0,02	5,40
JETFUEL	698,00	-5,75	-32,00	OT 5Y	2,523	0,04	11,70
DIESEL	634,00	-4,25	-51,75	OT 10Y	3,202	0,05	12,70
COBRE	12.496,50	-135,50	1.234,00	BUND 10Y	2,846	4,50	14,90
ZINCO	3.093,56	-11,15	1,80	SCHATZ 2Y	2,500	2,22	8,80
OURO	4.326,12	6,75	120,27	T-NOTE 10Y	4,469	2,37	10,10
TRIGO	505,00	-2,00	-36,00	T-NOTE 2Y	3,714	1,39	3,00
LICENÇA C02	88,45	1,08	4,42	GILT 10Y	5,193	8,06	12,20



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1721	-0,25%	0,92%	1,1770	1,1815	1,1893
EUR/GBP	0,8719	0,08%	0,88%	0,8758	0,8793	0,8860
EUR/JPY	183,94	0,08%	-1,46%	183,93	183,93	183,92
EUR/CHF	0,9293	0,16%	0,47%	0,9242	0,9194	0,9097
EUR/BRL	6,374	1,32%	-2,82%	6,5411	6,7076	7,0210
EUR/PLN	4,2102	0,12%	0,53%	4,2295	4,2472	4,2815



FIXINGS CONTRA USD e EUR

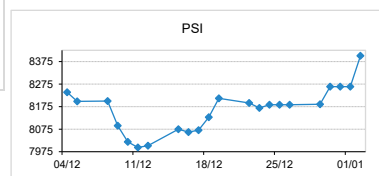
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1721	0,8719	183,94	0,9293	10,8088	7,4690	1,6123	1,75639	6,3740	11,7975
USD	0,8510	-	0,7408	156,595	0,7904	9,1955	6,3562	1,3724	1,4949	5,4388	10,0425

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,550	1,11	1,11
BCP	0,904	0,85	0,85
CORT. AMORIM	6,810	3,03	3,03
CTT	7,420	-0,13	-0,13
EDP	4,004	2,27	2,27
EDP R	12,580	4,49	4,49
GALP	14,655	0,17	0,17
IBERSOL	9,900	0,00	0,00
J MARTINS	20,400	0,69	0,69
MOTA ENGIL	5,000	1,05	1,05
NAVIGATOR	3,208	2,17	2,17
NOS	4,045	0,75	0,75
REN	3,250	1,09	1,09
SEMAPA	21,550	3,11	3,11
SONAE SGPS	1,638	1,61	1,61
TEIX. DUARTE	0,644	1,26	1,26

MAIORES GANHOS/PERDAS

Título	Variação %
EDP R	4,49
SEMAPA	3,11
CORT. AMORI	3,03
EDP	2,27
NAVIGATOR	2,17
CTT	-0,13



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	8.400,46	1,66%	1,66%	8.506,58	6.194,45
CAC40	8.195,21	0,56%	0,56%	8.314,23	6.763,76
ESTX 50 PR	5.850,38	1,02%	1,02%	5.818,07	4.540,22
XTRA DAX	24.539,34	0,20%	0,20%	24.771,34	18.489,91
S&P 500	6.845,80	0,01%	0,01%	6.945,77	4.835,04
IBEX 35	17.492,40	1,07%	1,07%	17.384,90	11.456,20
NIKKEI 225	50.339,48	-0,37%	0,00%	52.636,87	30.792,74

