

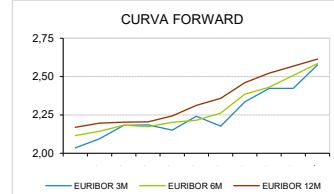
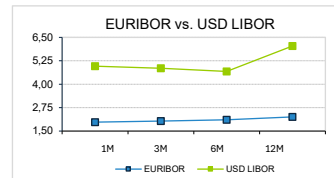
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

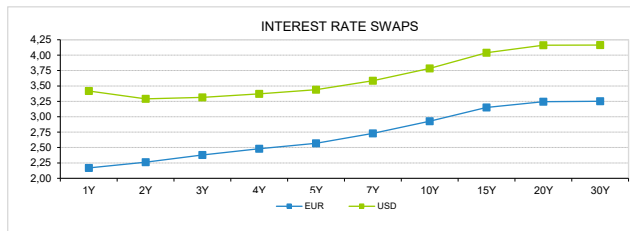
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9760	2	7	1M	4,9602	0	-35	3,7349	-0,1225
3M	2,0340	1	-4	3M	4,8537	0	-42	3,7145	0,0052
6M	2,1040	0	-4	6M	4,6821	-1	-45	3,6410	0,0600
12M	2,2550	1	0	12M	6,0414	8	31	3,5374	0,1850

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,1690	0	0	2,3580	2,8000	3,0938
2Y	2,2630	-1	3	2,4855	2,8744	3,1674
3Y	2,3778	-1	5	2,5870	2,9440	3,2340
4Y	2,4797	-2	6	2,6740	3,0165	3,2900
5Y	2,5684	-3	6	2,7534	3,0833	3,3422
7Y	2,7284	-3	8	2,9010	3,1980	3,4320
10Y	2,9281	-3	9	3,0780	3,3320	3,5134
15Y	3,1500	-4	10	3,2607	3,4360	3,5476
20Y	3,2430	-4	10	3,3231	3,4442	3,5130
30Y	3,2511	-3	9	3,3041	3,3821	3,4215

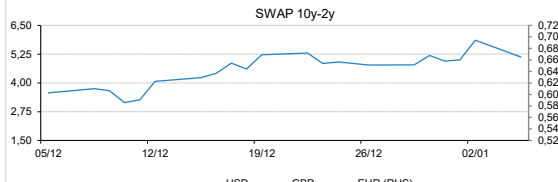
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	3,75
Reino Unido	3,75
Japão	0,75
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,60
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,4191	-1	-11	3,1560	3,5535	3,9220
2Y	3,2906	-2	-7	3,2630	3,6350	3,9980
3Y	3,3150	-3	-3	3,3560	3,7270	4,0720
4Y	3,3724	-3	0	3,4420	3,8110	4,1410
5Y	3,4395	-4	2	3,5310	3,8870	4,2020
7Y	3,5856	-4	5	3,6920	4,0240	4,3210
10Y	3,7834	-3	6	3,8940	4,2000	4,4440
15Y	4,0405	-3	6	4,1265	4,3450	4,5150
20Y	4,1604	-3	7	4,2170	4,3740	4,4890
30Y	4,1640	-2	8	4,1910	4,2790	4,3300

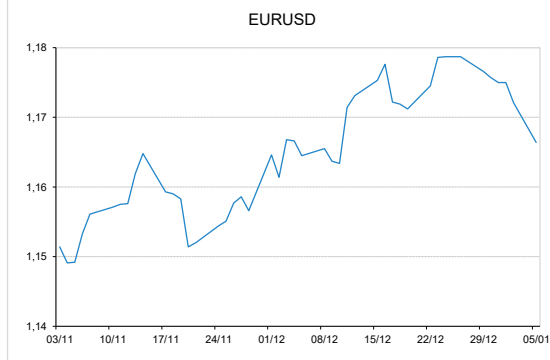
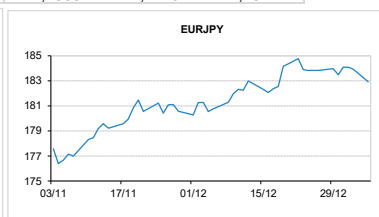
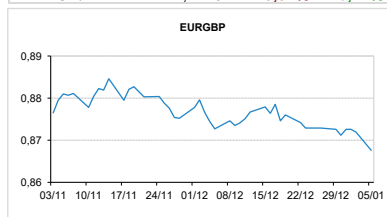


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	61,37	0,62	-2,02	OT 2Y	2,080	-0,03	1,60
JETFUEL	672,25	-25,75	-64,00	OT 5Y	2,498	-0,03	6,10
DIESEL	619,25	-14,75	-74,75	OT 10Y	3,168	-0,03	6,70
COBRE	12.460,50	46,50	1.324,50	BUND 10Y	2,818	-2,90	10,00
ZINCO	3.101,54	7,98	3,05	SCHATZ 2Y	2,488	-0,99	6,10
OURO	4.452,98	120,69	255,20	T-NOTE 10Y	4,444	-2,91	3,30
TRIGO	513,25	6,75	-22,50	T-NOTE 2Y	3,692	-1,99	-4,00
LICENÇA C02	87,23	-1,08	3,03	GILT 10Y	5,155	-3,83	9,50



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1664	-0,49%	0,16%	1,1713	1,1758	1,1835
EUR/GBP	0,8676	0,50%	0,59%	0,8714	0,8750	0,8816
EUR/JPY	182,93	0,55%	-1,19%	182,92	182,92	182,91
EUR/CHF	0,9283	0,04%	0,91%	0,9234	0,9184	0,9087
EUR/BRL	6,3364	0,32%	0,17%	6,5021	6,6680	6,9783
EUR/PLN	4,2113	-0,04%	0,42%	4,2305	4,2479	4,2812



FIXINGS CONTRA USD e EUR

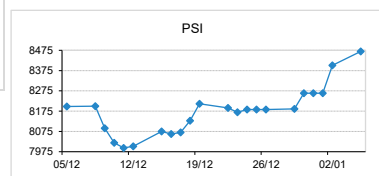
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1664	0,8676	182,93	0,9283	10,7588	7,4711	1,6112	1,74369	6,3364	11,7537
USD	0,8545	-	0,7407	156,62	0,7935	9,2047	6,3831	1,3748	1,4911	5,4144	10,0503

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,560	0,22	1,33
BCP	0,907	0,40	1,25
CORT. AMORIM	6,830	0,29	3,33
CTT	7,590	2,29	2,15
EDP	4,037	0,82	3,12
EDP R	12,760	1,43	5,98
GALP	14,720	0,44	0,62
IBERSOL	9,940	0,40	0,40
J MARTINS	20,760	1,76	2,47
MOTA ENGIL	5,010	0,20	1,25
NAVIGATOR	3,250	1,31	3,50
NOS	4,060	0,37	1,12
REN	3,270	0,62	1,71
SEMAPA	21,600	0,23	3,35
SONAE SGPS	1,636	-0,12	1,49
TEIX. DUARTE	0,648	0,62	1,89

MAIORES GANHOS/PERDAS

Título	Variação %
CTT	2,29
J MARTINS	1,76
EDP R	1,43
NAVIGATOR	1,31
EDP	0,82
SONAE SGPS	-0,12



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	8.469,61	0,82%	2,49%	8.506,58	6.194,45
CAC40	8.211,50	0,20%	0,76%	8.314,23	6.763,76
ESTX 50 PR	5.923,69	1,25%	2,28%	5.862,29	4.540,22
XTRA DAX	24.868,69	1,34%	1,54%	24.771,34	18.489,91
S&P 500	6.914,35	0,82%	1,01%	6.945,77	4.835,04
IBEX 35	17.614,40	0,70%	1,77%	17.501,50	11.583,00
NIKKEI 225	51.832,80	2,97%	2,97%	52.636,87	30.792,74

