

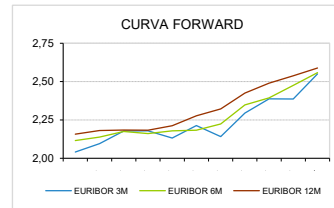
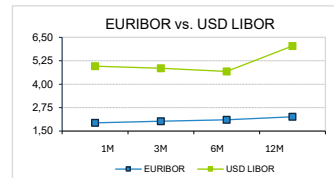
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

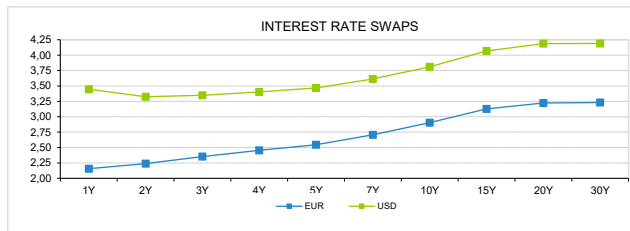
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9380	-4	3	1M	4,9602	0	-35	3,7347	-0,1100
3M	2,0260	-1	-5	3M	4,8537	0	-42	3,7100	-0,0100
6M	2,1040	0	-4	6M	4,6821	-1	-45	3,6378	0,0600
12M	2,2610	1	1	12M	6,0414	8	31	3,5372	0,1900

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,1564	-1	-4	2,3228	2,7782	3,0740
2Y	2,2394	-3	-5	2,4528	2,8520	3,1450
3Y	2,3520	-3	-5	2,5590	2,9260	3,2110
4Y	2,4550	-3	-5	2,6480	2,9960	3,2670
5Y	2,5447	-3	-5	2,7278	3,0608	3,3184
7Y	2,7051	-3	-2	2,8760	3,1750	3,4090
10Y	2,9049	-3	0	3,0538	3,3100	3,4926
15Y	3,1282	-3	2	3,2380	3,4150	3,5265
20Y	3,2221	-3	4	3,3010	3,4230	3,4923
30Y	3,2309	-2	4	3,2830	3,3609	3,3990

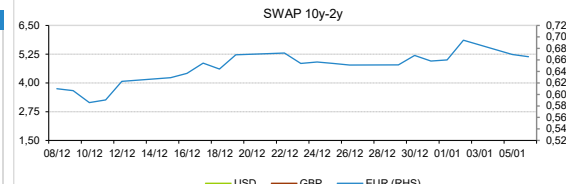
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	3,75
Reino Unido	3,75
Japão	0,75
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,60
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,4456	3	-9	3,1940	3,5790	3,9460
2Y	3,3247	3	-6	3,2930	3,6640	4,0290
3Y	3,3485	3	-2	3,3850	3,7540	4,0970
4Y	3,4028	3	0	3,4720	3,8400	4,1630
5Y	3,4668	3	2	3,5600	3,9140	4,2280
7Y	3,6129	3	4	3,7200	4,0510	4,3460
10Y	3,8110	2	6	3,9210	4,2270	4,4740
15Y	4,0675	2	7	4,1570	4,3770	4,5490
20Y	4,1872	2	8	4,2490	4,4060	4,5210
30Y	4,1909	2	10	4,2220	4,3120	4,3640

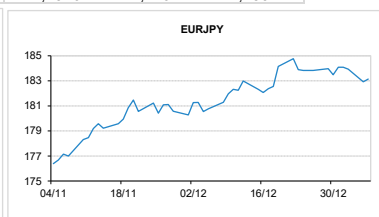
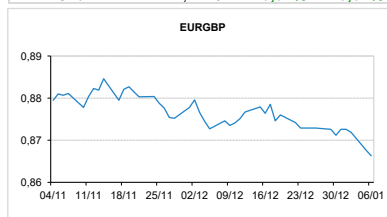


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	61,53	-0,23	-1,86	OT 2Y	2,047	-0,04	-4,30
JETFUEL	694,00	21,75	-47,50	OT 5Y	2,473	-0,03	1,40
DIESEL	631,50	12,25	-60,50	OT 10Y	3,142	-0,03	2,80
COBRE	13.087,50	522,00	1.371,00	BUND 10Y	2,790	-2,79	4,70
ZINCO	3.168,64	67,10	45,00	SCHATZ 2Y	2,461	-2,96	1,00
OURO	4.485,84	36,69	295,18	T-NOTE 10Y	4,466	1,82	2,90
TRIGO	514,50	2,00	-21,25	T-NOTE 2Y	3,718	2,78	-5,00
LICENÇA C02	88,01	0,76	3,81	GILT 10Y	5,128	-3,28	1,90



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1707	0,37%	0,45%	1,1756	1,1802	1,1881
EUR/GBP	0,8663	0,15%	0,96%	0,8701	0,8737	0,8804
EUR/JPY	183,14	-0,11%	-1,01%	183,13	183,13	183,12
EUR/CHF	0,9297	-0,18%	0,98%	0,9247	0,9197	0,9100
EUR/BRL	6,2763	1,02%	0,74%	6,4411	6,6059	6,9153
EUR/PLN	4,2123	0,01%	0,61%	4,2316	4,2492	4,2834



FIXINGS CONTRA USD e EUR

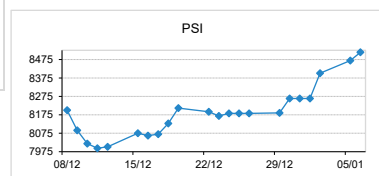
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1707	0,8663	183,14	0,9297	10,7663	7,4721	1,6118	1,73639	6,2763	11,7396
USD	0,8553	-	0,7406	156,605	0,7952	9,2143	6,3905	1,3787	1,4864	5,3730	10,0491

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,550	-0,22	1,11
BCP	0,890	-1,92	-0,69
CORT. AMORIM	6,820	-0,15	3,18
CTT	7,480	-1,45	0,67
EDP	4,071	0,84	3,98
EDP R	12,870	0,86	6,89
GALP	14,810	0,61	1,23
IBERSOL	10,000	0,60	1,01
J MARTINS	21,120	1,73	4,24
MOTA ENGIL	5,120	2,20	3,48
NAVIGATOR	3,272	0,68	4,20
NOS	4,130	1,72	2,86
REN	3,320	1,53	3,27
SEMAPA	21,350	-1,16	2,15
SONAE SGPS	1,668	1,96	3,47
TEIX. DUARTE	0,656	1,23	3,14

MAIORES GANHOS/PERDAS

Título	Variação %
MOTA ENGIL	2,20
SONAE SGPS	1,96
J MARTINS	1,73
NOS	1,72
REN	1,53
CORT. AMORI	-0,15
ALTRI	-0,22
SEMAPA	-1,16
CTT	-1,45
BCP	-1,92



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	8.514,37	0,53%	3,03%	8.506,58	6.194,45
CAC40	8.237,43	0,32%	1,08%	8.314,23	6.763,76
ESTX 50 PR	5.931,79	0,14%	2,42%	5.924,60	4.540,22
XTRA DAX	24.892,12	0,09%	1,64%	24.872,92	18.489,91
S&P 500	6.916,33	0,20%	1,03%	6.945,77	4.835,04
IBEX 35	17.647,10	0,19%	1,96%	17.629,90	11.583,00
NIKKEI 225	52.518,08	1,32%	4,33%	52.636,87	30.792,74

