

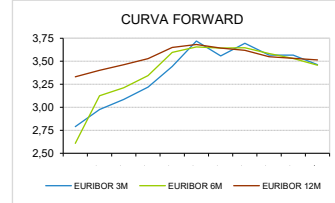
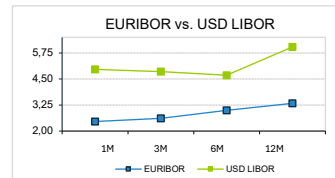
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

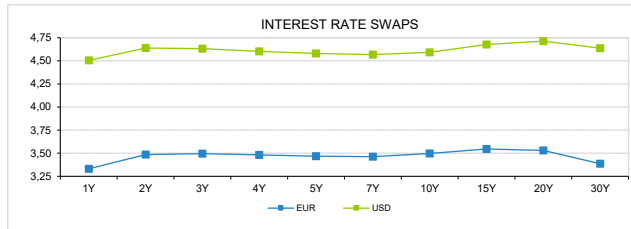
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,4580	-3	24	1M	4,9602	0	-35	3,7384	-0,0350
3M	2,6080	-2	8	3M	4,8537	0	-42	3,8631	-0,0150
6M	2,9990	1	23	6M	4,6821	-1	-45	4,0601	0,1550
12M	3,3320	-2	33	12M	6,0414	8	31	4,4137	0,3700

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,3310	2	35	3,6438	3,4350	3,4315
2Y	3,4853	2	41	3,5803	3,4240	3,4492
3Y	3,4949	2	40	3,5340	3,4270	3,4770
4Y	3,4811	2	37	3,5048	3,4340	3,5050
5Y	3,4680	2	34	3,4903	3,4554	3,5314
7Y	3,4636	1	29	3,4940	3,4979	3,5710
10Y	3,4976	1	23	3,5317	3,5472	3,5959
15Y	3,5460	1	15	3,5657	3,5560	3,5573
20Y	3,5309	0	9	3,5330	3,4950	3,4629
30Y	3,3868	0	3	3,3717	3,3110	3,2570

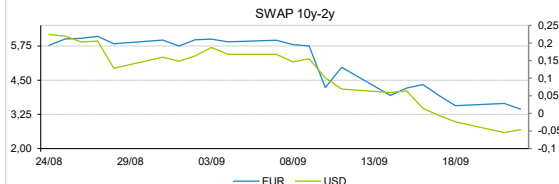
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,65
EUA	4,00
Reino Unido	3,75
Japão	1,25
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	4,35
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,5052	1	48	4,7690	4,5010	4,5130
2Y	4,6384	1	55	4,6970	4,4890	4,5320
3Y	4,6317	1	53	4,6350	4,4970	4,5500
4Y	4,6022	2	49	4,5980	4,5100	4,5700
5Y	4,5805	2	45	4,5830	4,5240	4,6020
7Y	4,5684	2	37	4,5790	4,5660	4,6660
10Y	4,5922	2	28	4,6190	4,6460	4,7390
15Y	4,6777	2	19	4,7000	4,7220	4,7760
20Y	4,7136	2	15	4,7230	4,7150	4,7320
30Y	4,6370	2	10	4,6270	4,5840	4,5590

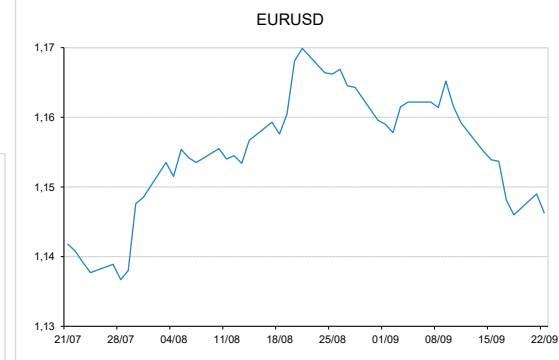
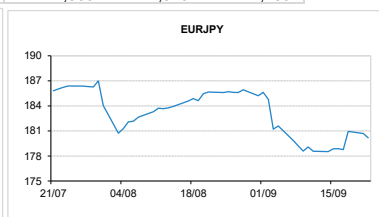
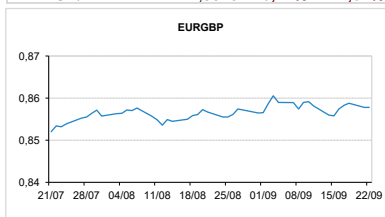


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	100,24	-0,10	7,57	OT 2Y	3,235	0,01	39,40
JETFUEL	1.539,25	-87,00	193,50	OT 5Y	3,455	0,02	32,60
DIESEL	1.480,00	-72,00	110,50	OT 10Y	3,827	0,01	21,80
COBRE	14.664,50	139,50	445,50	BUND 10Y	3,479	1,28	21,00
ZINCO	4.001,71	-4,96	158,87	SCHATZ 2Y	3,568	2,04	36,90
OURO	4.327,12	-16,31	-325,10	T-NOTE 10Y	5,226	0,98	25,10
TRIGO	720,50	-6,25	21,25	T-NOTE 2Y	5,007	0,41	49,80
LICENÇA C02	86,73	0,14	4,12	GILT 10Y	5,935	4,99	9,20



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1463	-0,24%	-1,72%	1,1507	1,1549	1,1635
EUR/GBP	0,8578	0,00%	-0,27%	0,86064	0,86359	0,86985
EUR/JPY	180,170	0,29%	3,01%	180,163	180,157	180,142
EUR/CHF	0,9397	0,18%	-0,40%	0,9333	0,9264	0,9125
EUR/BRL	5,8487	0,14%	2,75%	5,9767	6,1002	6,3648
EUR/PLN	4,3510	-0,11%	-1,01%	4,3661	4,3797	4,4094



FIXINGS CONTRA USD e EUR

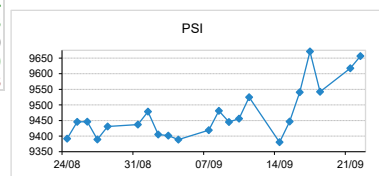
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1463	0,8578	180,17	0,9397	11,2849	7,4755	1,6089	1,61049	5,8487	10,8154
USD	0,8740	-	0,7493	157,29	0,8210	9,8508	6,5337	1,4064	1,4076	5,1136	9,4514

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,740	0,42	5,33
BCP	1,168	-1,60	30,27
CORT. AMORIM	7,010	1,01	6,05
CTT	6,300	-0,79	-15,21
EDP	4,855	0,85	24,01
EDP R	13,220	2,96	9,80
GALP	21,840	0,23	49,28
IBERSOL	10,040	0,40	1,41
J MARTINS	18,300	2,29	-9,67
MOTA ENGL	5,145	0,59	3,98
NAVIGATOR	3,258	-0,06	3,76
NOS	5,475	-1,35	39,04
REN	3,560	-0,28	10,73
SEMAPA	20,900	-0,48	0,00
SONAE SGPS	2,115	0,95	31,20
TEIX. DUARTE	0,484	0,21	-23,98

MAIORES GANHOS/PERDAS

Título	Variação %
EDP R	2,96
J MARTINS	2,29
CORT. AMORI	1,01
SONAE SGPS	0,95
EDP	0,85
REN	-0,28
SEMAPA	-0,48
CTT	-0,79
NOS	-1,35
BCP	-1,60



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	9.656,71	0,41%	16,86%	9.671,11	7.704,01
CAC40	8.154,91	0,20%	0,07%	8.755,03	7.505,27
ESTX 50 PR	6.324,72	0,10%	9,21%	6.577,20	5.376,81
XTRA DAX	25.578,85	0,02%	4,44%	26.618,74	21.863,81
S&P 500	7.759,04	-0,07%	13,35%	7.816,70	6.316,91
IBEX 35	19.754,10	0,15%	14,13%	20.356,50	15.052,00
NIKKEI 225	65.018,95	1,38%	29,16%	72.831,73	44.357,65

