

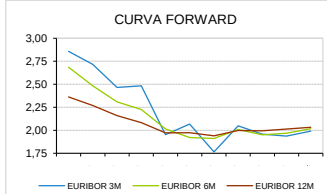
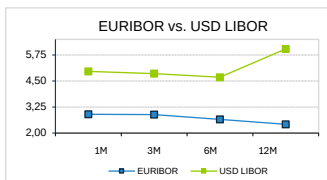
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

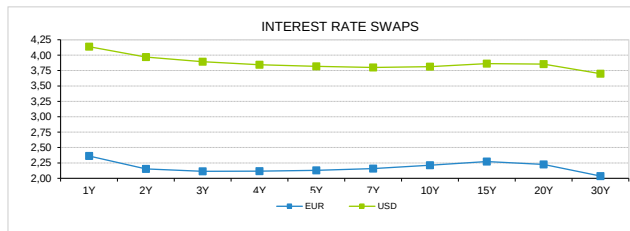
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,9020	1	-19	1M	4,9602	0	-35	4,6990	0,1650
3M	2,8860	0	-15	3M	4,8537	0	-42	4,6404	0,4495
6M	2,6560	0	-14	6M	4,6821	-1	-45	4,5302	0,4050
12M	2,4210	-1	-8	12M	6,0414	8	31	4,3517	0,3925

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,3622	4	-11	1,9393	2,1228	2,2095
2Y	2,1527	6	-11	1,9853	2,1535	2,2350
3Y	2,1131	6	-12	2,0310	2,1710	2,2590
4Y	2,1158	7	-14	2,0675	2,1890	2,2835
5Y	2,1286	7	-15	2,0950	2,2160	2,3069
7Y	2,1575	7	-15	2,1460	2,2590	2,3390
10Y	2,2132	6	-13	2,2145	2,3074	2,3566
15Y	2,2723	6	-12	2,2632	2,2878	2,2633
20Y	2,2243	6	-13	2,1966	2,1776	2,1289
30Y	2,0370	6	-9	2,0040	1,9690	1,9140

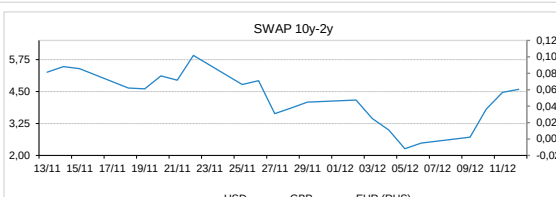
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	3,15
EUA	4,75
Reino Unido	4,75
Japão	0,25
Canadá	3,25
Suíça	-0,75
China	5,75
Brasil	12,25
Austrália	4,35
Índia	4,50



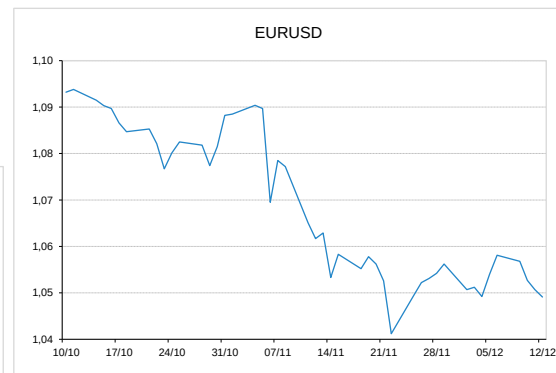
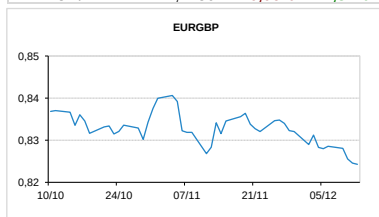
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,1376	0	-18	3,8000	3,6890	3,7400
2Y	3,9700	0	-16	3,7670	3,6930	3,7560
3Y	3,8942	0	-15	3,7420	3,7080	3,7740
4Y	3,8454	1	-15	3,7310	3,7230	3,7930
5Y	3,8180	2	-14	3,7330	3,7395	3,8090
7Y	3,8014	2	-13	3,7480	3,7730	3,8510
10Y	3,8142	3	-11	3,7870	3,8270	3,8920
15Y	3,8637	4	-9	3,8370	3,8480	3,8740
20Y	3,8555	4	-7	3,8170	3,7890	3,7700
30Y	3,6991	4	-5	3,6480	3,5870	3,5290



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	72,76	-0,76	1,11	OT 2Y	2,106	0,09	-12,10
JETFUEL	709,00	8,50	2,25	OT 5Y	2,142	0,11	-21,30
DIESEL	678,00	12,25	23,75	OT 10Y	2,641	0,12	-22,30
COBRE	9.177,00	-24,50	-139,50	BUND 10Y	2,068	7,02	-13,40
ZINCO	3.095,95	-12,90	129,56	SCHATZ 2Y	2,291	5,64	-4,50
OURO	2.681,79	-36,44	83,40	T-NOTE 10Y	4,664	1,30	-12,20
TRIGO	557,25	-6,00	-9,75	T-NOTE 2Y	4,390	0,61	-12,80
LICENÇA C02	65,90	-2,73	-1,63	GILT 10Y	4,657	6,24	-12,70


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0491	-0,15%	-1,19%	1,0534	1,0586	1,0701
EUR/GBP	0,82428	0,04%	0,49%	0,8280	0,8326	0,8422
EUR/JPY	159,6	0,47%	2,58%	159,59	159,58	159,57
EUR/CHF	0,9337	-0,59%	0,32%	0,9277	0,9228	0,9140
EUR/BRL	6,307	-0,74%	-3,04%	6,4188	6,5736	6,9518
EUR/PLN	4,2736	-0,06%	1,82%	4,3063	4,3445	4,4207


FIXINGS CONTRA USD e EUR

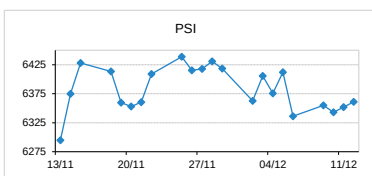
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0491	0,8243	159,60	0,9337	11,5275	7,4578	1,4904	1,64611	6,3070	11,6871
USD	0,9549	-	0,7884	152,325	0,8890	11,0077	7,1220	1,4189	1,5679	6,0024	11,1465

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,230	-0,10	13,70
BCP	0,441	0,23	60,60
CORT. AMORIM	8,240	0,49	-9,85
CTT	4,545	0,00	30,23
EDP	3,233	-0,22	-29,02
EDP R	10,090	0,95	-45,53
GALP	16,900	0,21	26,69
J MARTINS	18,710	-0,32	-18,79
MOTA ENGIL	2,778	1,24	-29,85
NAVIGATOR	3,454	0,12	-2,65
NOS	3,385	0,74	5,78
REN	2,350	0,00	1,08
SEMAPA	13,720	0,00	2,39
SONAE SGPS	0,908	-0,44	0,39
IBERSOL	7,560	0,00	13,17

MAIORES GANHOS/PERDAS

Título	Variação %
MOTA ENGIL	1,24
EDP R	0,95
NOS	0,74
CORT. AMORI	0,49
BCP	0,23
ALTRI	-0,10
EDP	-0,22
J MARTINS	-0,32
SONAE SGPS	-0,44



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.361,04	0,14%	-0,55%	6.993,53	6.050,03
CAC40	7.420,94	-0,03%	-1,62%	8.259,19	7.029,91
ESTX 50 PR	4.965,53	0,12%	9,82%	5.121,71	4.380,97
XTRA DAX	20.426,27	0,13%	21,94%	20.461,85	16.345,02
S&P 500	6.075,86	-0,14%	27,38%	6.099,97	4.608,09
IBEX 35	11.764,80	-0,21%	16,46%	12.153,60	9.798,80
NIKKEI 225	39.849,14	1,21%	19,08%	42.426,77	31.156,12

