

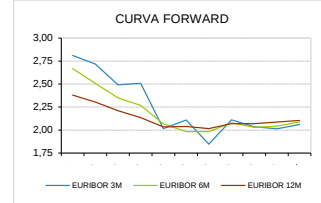
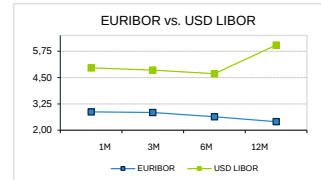
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

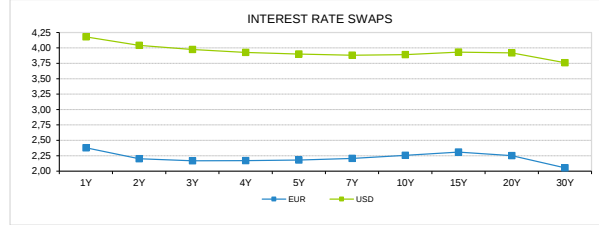
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,8710	-3	-23	1M	4,9602	0	-35	4,6981	0,3425
3M	2,8430	-4	-18	3M	4,8537	0	-42	4,6389	0,4625
6M	2,6390	-2	-14	6M	4,6821	-1	-45	4,5287	0,4100
12M	2,4050	-2	-9	12M	6,0414	8	31	4,3510	0,3275

INTEREST RATE SWAPS					
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y
1Y	2,3793	1	-9	2,0190	2,1750
2Y	2,2007	4	-7	2,0616	2,2790
3Y	2,1690	5	-8	2,0990	2,2160
4Y	2,1710	5	-10	2,1285	2,2325
5Y	2,1802	5	-11	2,1525	2,2583
7Y	2,2070	4	-11	2,2000	2,2990
10Y	2,2570	4	-9	2,2604	2,3370
15Y	2,3080	4	-10	2,2990	2,3131
20Y	2,2526	3	-9	2,2233	2,1960
30Y	2,0540	2	-6	2,0210	1,9810

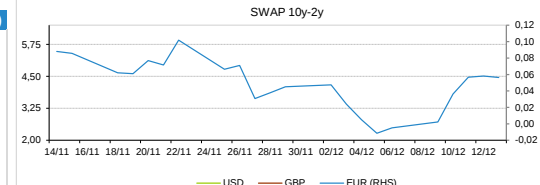
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	3,15
EUA	4,75
Reino Unido	4,75
Japão	0,25
Canadá	3,25
Suíça	-0,75
China	5,75
Brasil	12,25
Austrália	4,35
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,1788	3	-7	3,8990	3,7830	3,8160
2Y	4,0400	6	-4	3,8660	3,7810	3,8260
3Y	3,9738	7	-3	3,8400	3,7925	3,8410
4Y	3,9276	7	-3	3,8250	3,8030	3,8570
5Y	3,9004	8	-3	3,8240	3,8160	3,8760
7Y	3,8810	8	-4	3,8315	3,8460	3,9170
10Y	3,8895	8	-4	3,8660	3,8970	3,9535
15Y	3,9322	7	-4	3,9070	3,9110	3,9300
20Y	3,9204	7	-4	3,8830	3,8495	3,8255
30Y	3,7601	6	-4	3,7100	3,6450	3,5840

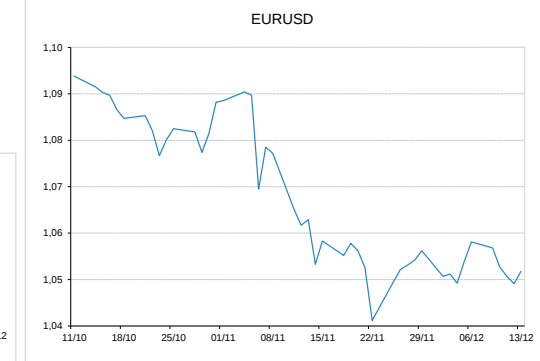
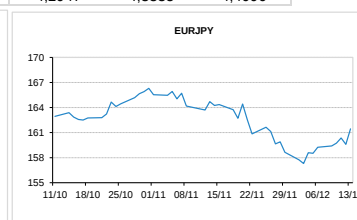


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	74,20	0,79	2,22	OT 2Y	2,138	0,03	-9,80
JETFUEL	702,50	-6,50	-11,50	OT 5Y	2,173	0,03	-17,60
DIESEL	668,50	-9,50	6,00	OT 10Y	2,704	0,06	-15,10
COBRE	9.072,00	-100,50	-50,50	BUND 10Y	2,123	6,97	-12,40
ZINCO	3.046,78	-49,17	120,20	SCHATZ 2Y	2,340	6,14	-2,30
OURO	2.663,92	-22,49	80,53	T-NOTE 10Y	4,737	4,85	-5,00
TRIGO	551,75	-6,75	-4,75	T-NOTE 2Y	4,471	5,26	0,20
LICENÇA C02	64,41	-1,69	-1,90	GILT 10Y	4,723	8,88	-10,50



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0518	0,26%	-1,04%	1,0560	1,0613	1,0728
EUR/GBP	0,83043	-0,74%	0,45%	0,8341	0,8387	0,8482
EUR/JPY	161,45	-1,15%	2,02%	161,44	161,43	161,42
EUR/CHF	0,9376	-0,40%	-0,20%	0,9317	0,9266	0,9174
EUR/BRL	6,3709	-1,46%	-3,89%	6,4798	6,6380	7,0200
EUR/PLN	4,2619	0,29%	1,86%	4,2947	4,3335	4,4096



FIXINGS CONTRA USD e EUR

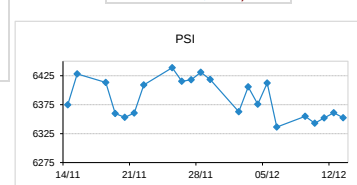
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0518	0,8304	161,45	0,9376	11,5263	7,4578	1,4943	1,65106	6,3709	11,7008
USD	0,9536	-	0,793	153,66	0,8936	10,9883	7,1114	1,4237	1,5727	6,0467	11,1522

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	5,200	-0,57	13,04
BCP	0,446	1,20	62,54
CORT. AMORIM	8,180	-0,73	-10,50
CTT	4,590	0,99	31,52
EDP	3,162	-2,20	-30,58
EDP R	9,815	-2,73	-47,02
GALP	17,015	0,68	27,55
J MARTINS	18,700	-0,05	-18,84
MOTA ENGIL	2,816	1,37	-28,89
NAVIGATOR	3,446	-0,23	-2,87
NOS	3,385	0,00	5,78
REN	2,350	0,00	1,08
SEMAPA	13,760	0,29	2,69
SONAE SGPS	0,908	0,00	0,39
IBERSOL	7,540	-0,26	12,87

MAIORES GANHOS/PERDAS

Título	Variação %
MOTA ENGIL	1,37
BCP	1,20
CTT	0,99
GALP	0,68
SEMAPA	0,29
IBERSOL	-0,26
ALTRI	-0,57
CORT. AMORIM	-0,73
EDP	-2,20
EDP R	-2,73



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.352,41	-0,14%	-0,69%	6.993,53	6.050,03
CAC40	7.401,13	-0,27%	-1,88%	8.259,19	7.029,91
ESTX 50 PR	4.961,89	-0,07%	9,74%	5.121,71	4.380,97
XTRA DAX	20.386,99	-0,20%	21,70%	20.522,82	16.345,02
S&P 500	6.043,90	-0,12%	26,72%	6.099,97	4.643,23
IBEX 35	11.748,40	-0,15%	16,28%	12.153,60	9.798,80
NIKKEI 225	39.470,44	-0,95%	17,95%	42.426,77	31.156,12

