

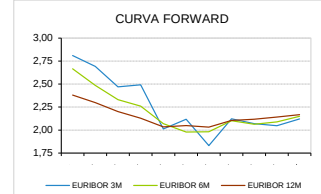
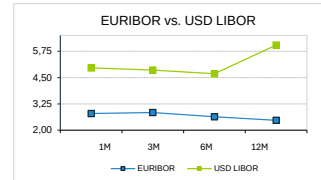
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

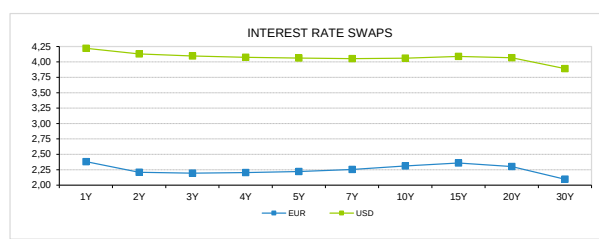
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,7950	3	-24	1M	4,9602	0	-35	4,7070	0,3000
3M	2,8390	-1	-17	3M	4,8537	0	-42	4,6499	0,4750
6M	2,6370	-2	-11	6M	4,6821	-1	-45	4,5863	0,3775
12M	2,4690	-1	2	12M	6,0414	8	31	4,4874	0,3075

INTEREST RATE SWAPS					
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y
1Y	2,3820	1	-8	2,0293	2,2395
2Y	2,2084	3	-5	2,0975	2,2590
3Y	2,1947	4	-4	2,1420	2,2840
4Y	2,2051	5	-4	2,1705	2,2955
5Y	2,2201	5	-3	2,2051	2,3240
7Y	2,2554	6	-2	2,2570	2,3640
10Y	2,3106	6	-1	2,3170	2,4000
15Y	2,3598	6	-1	2,3522	2,3670
20Y	2,3010	6	-1	2,2737	2,2470
30Y	2,0960	5	1	2,0640	2,0230

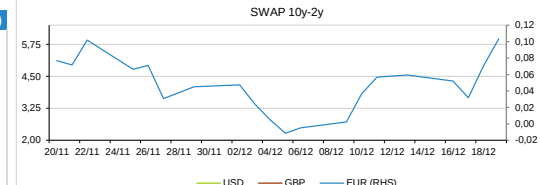
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	3,15
EUA	4,50
Reino Unido	4,75
Japão	0,25
Canadá	3,25
Suíça	-0,75
China	5,75
Brasil	12,25
Austrália	4,35
Índia	4,25



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,2209	4	-6	4,0390	4,0120	4,0290
2Y	4,1297	8	5	4,0320	4,0110	4,0280
3Y	4,0954	11	11	4,0260	4,0160	4,0380
4Y	4,0755	13	14	4,0220	4,0190	4,0460
5Y	4,0635	14	16	4,0230	4,0260	4,0570
7Y	4,0534	15	18	4,0280	4,0420	4,0840
10Y	4,0591	16	18	4,0490	4,0755	4,1110
15Y	4,0892	15	17	4,0740	4,0690	4,0670
20Y	4,0663	14	17	4,0350	3,9960	3,9570
30Y	3,8917	13	16	3,8490	3,7800	3,7080

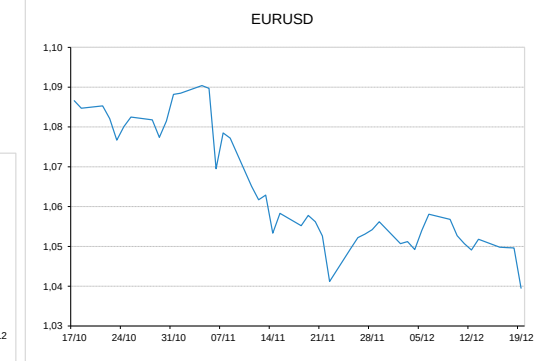


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	72,75	-0,64	-0,24	OT 2Y	2,130	0,04	-6,90
JETFUEL	716,75	14,75	-8,50	OT 5Y	2,213	0,04	-5,80
DIESEL	693,00	20,25	8,25	OT 10Y	2,782	0,06	-0,40
COBRE	9,045,00	39,00	-44,00	BUND 10Y	2,188	6,64	-1,10
ZINCO	2,979,47	-42,11	26,61	SCHATZ 2Y	2,348	2,70	-1,70
OURO	2,592,44	-43,67	-35,70	T-NOTE 10Y	4,874	2,27	14,10
TRIGO	532,25	-9,00	-35,50	T-NOTE 2Y	4,550	-5,69	8,90
LICENÇA C02	67,83	2,97	-2,43	GILT 10Y	4,960	4,55	23,10



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0395	-0,96%	-1,73%	1,0438	1,0491	1,0609
EUR/GBP	0,82445	0,09%	1,45%	0,8284	0,8331	0,8432
EUR/JPY	163,07	-0,95%	-0,22%	163,06	163,05	163,04
EUR/CHF	0,9315	0,14%	0,35%	0,9257	0,9207	0,9113
EUR/BRL	6,3517	2,71%	-3,71%	6,4765	6,6307	7,0207
EUR/PLN	4,2565	0,22%	1,81%	4,2896	4,3281	4,4054



FIXINGS CONTRA USD e EUR

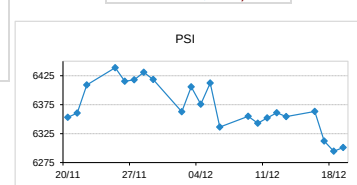
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0395	0,8245	163,07	0,9315	11,4336	7,4599	1,4885	1,65736	6,3517	11,8608
USD	0,9635	-	0,7969	157,685	0,8980	11,0181	7,1880	1,4371	1,5988	6,1397	11,3980

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	5,170	0,98	12,39
BCP	0,453	0,27	64,91
CORT. AMORIM	7,970	-0,75	-11,83
CTT	5,170	10,59	48,14
EDP	3,118	-1,33	-31,55
EDP R	9,660	-1,63	-47,85
GALP	16,715	-0,03	25,30
J MARTINS	18,350	0,88	-20,36
MOTA ENGIL	2,762	-0,93	-30,25
NAVIGATOR	3,408	-0,35	-3,95
NOS	3,295	-0,15	2,97
REN	2,230	-0,45	-4,09
SEMAPA	13,520	-0,44	0,90
SONAE SGPS	0,904	0,22	-0,06
IBERSOL	7,540	0,00	12,87

MAIORES GANHOS/PERDAS

Título	Variação %
CTT	10,59
ALTRI	0,98
J MARTINS	0,88
BCP	0,27
SONAE SGPS	0,22
REN	-0,45
CORT. AMORIM	-0,75
MOTA ENGIL	-0,93
EDP	-1,33
EDP R	-1,63



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.300,94	0,10%	-1,49%	6.993,53	6.050,03
CAC40	7.296,89	-1,19%	-3,27%	8.259,19	7.029,91
ESTX 50 PR	4.881,51	-1,53%	7,96%	5.121,71	4.380,97
XTRA DAX	19.999,47	-1,20%	19,39%	20.522,82	16.345,02
S&P 500	5.912,68	0,74%	24,02%	6.099,97	4.682,11
IBEX 35	11.445,00	-1,49%	13,29%	12.153,60	9.798,80
NIKKEI 225	38.813,58	-0,69%	15,99%	42.426,77	31.156,12

