

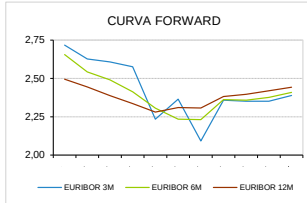
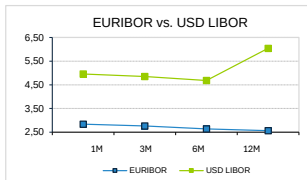
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

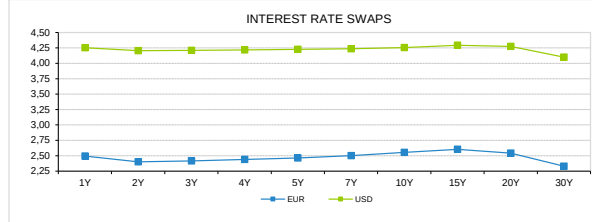
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,8390	-4	-5	1M	4,9602	0	-35	4,6882	0,4150
3M	2,7660	-2	-11	3M	4,8537	0	-42	4,5991	0,4503
6M	2,6410	-1	-1	6M	4,6821	-1	-45	4,5494	0,3600
12M	2,5640	1	13	12M	6,0414	8	31	4,4919	0,3350

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,4950	2	16	2,3054	2,5165	2,5851
2Y	2,4023	4	30	2,3753	2,5371	2,6046
3Y	2,4153	5	36	2,4210	2,5550	2,6265
4Y	2,4400	5	40	2,4555	2,5700	2,6430
5Y	2,4625	4	41	2,4790	2,5890	2,6570
7Y	2,5010	3	42	2,5240	2,6220	2,6830
10Y	2,5550	2	42	2,5780	2,6550	2,6881
15Y	2,6037	1	41	2,6073	2,6140	2,5715
20Y	2,5421	1	40	2,5226	2,4903	2,4210
30Y	2,3302	0	38	2,3020	2,2520	2,1890

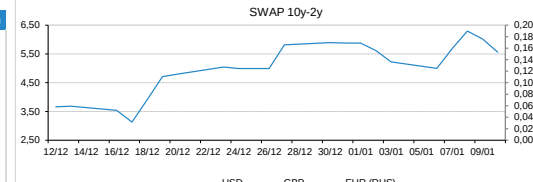
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	3,15
EUA	4,50
Reino Unido	4,75
Japão	0,25
Canadá	3,25
Suíça	-0,75
China	5,75
Brasil	12,25
Austrália	4,35
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,2535	7	9	4,1560	4,2400	4,2690
2Y	4,2061	10	23	4,1860	4,2480	4,2670
3Y	4,2101	11	33	4,2030	4,2550	4,2750
4Y	4,2180	10	40	4,2160	4,2570	4,2790
5Y	4,2256	10	45	4,2260	4,2640	4,2870
7Y	4,2366	8	49	4,2390	4,2750	4,3140
10Y	4,2544	6	51	4,2630	4,3060	4,3380
15Y	4,2927	4	51	4,2890	4,2970	4,2940
20Y	4,2733	3	50	4,2510	4,2210	4,1770
30Y	4,1001	2	49	4,0620	4,0000	3,9230

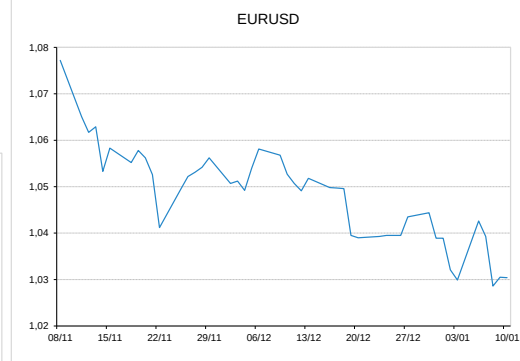
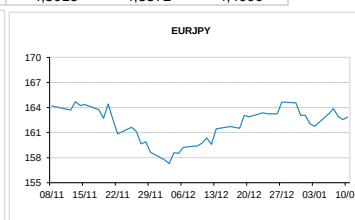


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	78,98	2,06	7,08	OT 2Y	2,325	0,08	31,00
JETFUEL	738,25	16,25	43,50	OT 5Y	2,489	0,05	46,00
DIESEL	712,50	14,25	52,00	OT 10Y	3,036	0,03	51,60
COBRE	9.111,50	47,00	-153,50	BUND 10Y	2,453	3,46	45,50
ZINCO	2.815,18	22,71	-299,57	SCHATZ 2Y	2,589	4,70	35,40
OURO	2.695,96	29,96	1,53	T-NOTE 10Y	5,019	7,07	36,80
TRIGO	528,00	-6,00	-33,75	T-NOTE 2Y	4,637	10,77	25,30
LICENÇA C02	74,86	1,40	4,59	GILT 10Y	5,351	6,80	75,60



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0304	-0,01%	-2,12%	1,0346	1,0397	1,0506
EUR/GBP	0,83693	0,14%	-1,36%	0,8409	0,8454	0,8549
EUR/JPY	162,86	-0,18%	-1,92%	162,85	162,84	162,83
EUR/CHF	0,9391	0,04%	-1,04%	0,9334	0,9281	0,9179
EUR/BRL	6,2542	-0,53%	1,90%	6,3859	6,5395	6,9121
EUR/PLN	4,2688	-0,15%	-0,22%	4,3015	4,3372	4,4099



FIXINGS CONTRA USD e EUR

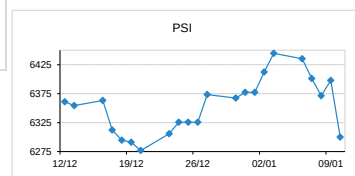
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0304	0,8369	162,86	0,9391	11,4919	7,4609	1,4781	1,66545	6,2542	11,7518
USD	0,9756	-	0,8174	157,62	0,9163	11,2121	7,2784	1,4422	1,6247	6,1109	11,4643

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	5,200	-2,16	-2,44
BCP	0,480	0,04	3,34
CORT. AMORIM	7,950	-1,36	-1,24
CTT	5,280	-1,68	-2,22
EDP	2,974	-4,77	-3,79
EDP R	9,010	-3,12	-10,26
GALP	16,185	-0,77	1,47
J MARTINS	18,330	-0,22	-0,65
MOTA ENGIL	2,714	-2,93	-6,86
NAVIGATOR	3,446	-5,38	-4,01
NOS	3,260	-0,76	-2,10
REN	2,285	-0,65	0,22
SEMAPA	14,240	-1,11	0,42
SONAE SGPS	0,897	-0,66	-1,86
IBERSOL	7,640	0,00	2,14

MAIORES GANHOS/PERDAS

Título	Variação %
BCP	0,04
ALTRI	-2,16
MOTA ENGIL	-2,93
EDP R	-3,12
EDP	-4,77
NAVIGATOR	-5,38



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.299,98	-1,53%	-1,21%	6.993,53	6.050,03
CAC40	7.431,04	-0,79%	0,68%	8.259,19	7.029,91
ESTX 50 PR	4.977,26	-0,81%	1,66%	5.121,71	4.380,97
XTRA DAX	20.214,79	-0,50%	1,54%	20.522,82	16.345,02
S&P 500	5.821,92	-1,77%	-1,15%	6.099,97	4.714,82
IBEX 35	11.720,90	-1,50%	1,09%	12.153,60	9.798,80
NIKKEI 225	39.190,40	-1,05%	-1,77%	42.426,77	31.156,12

