

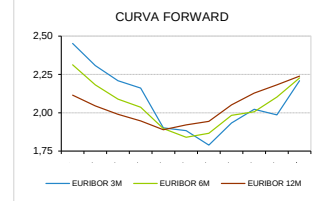
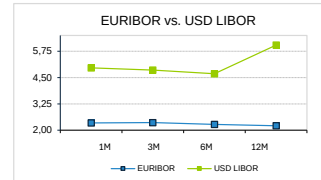
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

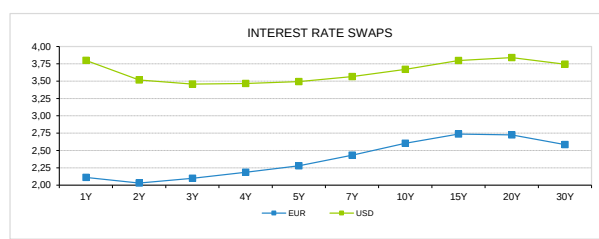
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,3470	1	-11	1M	4,9602	0	-35	4,4644	0,1350
3M	2,3620	4	-17	3M	4,8537	0	-42	4,3152	0,1550
6M	2,2750	2	-13	6M	4,6821	-1	-45	4,1895	0,1600
12M	2,2100	-3	-27	12M	6,0414	8	31	4,0045	0,2175

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,1122	0	-22	1,9480	2,4730	2,7940
2Y	2,0302	0	-28	2,0930	2,5550	2,8575
3Y	2,0985	0	-28	2,2180	2,6300	2,8880
4Y	2,1850	0	-26	2,3210	2,7040	2,9280
5Y	2,2780	0	-22	2,4090	2,7603	2,9843
7Y	2,4330	0	-16	2,5430	2,8540	3,0170
10Y	2,6045	8	-11	2,7040	2,9190	3,0153
15Y	2,7368	9	-6	2,7930	2,8995	2,9150
20Y	2,7245	0	-3	2,7490	2,7950	2,7848
30Y	2,5850	-1	-1	2,5920	2,6170	2,5996

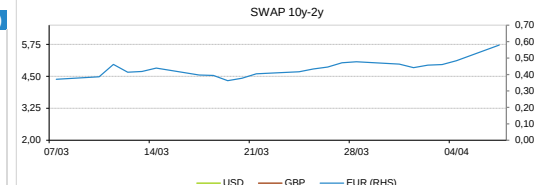
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,65
EUA	4,50
Reino Unido	4,50
Japão	0,50
Canadá	2,75
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	4,10
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,7998	4	-17	3,2440	3,5140	3,7480
2Y	3,5176	5	-23	3,3000	3,5820	3,8000
3Y	3,4579	5	-23	3,3685	3,6350	3,8355
4Y	3,4660	4	-22	3,4360	3,6875	3,8730
5Y	3,4935	4	-20	3,4935	3,7280	3,9110
7Y	3,5655	3	-16	3,5950	3,8080	3,9690
10Y	3,6696	3	-11	3,7150	3,8930	4,0100
15Y	3,7980	3	-8	3,8220	3,9345	4,0050
20Y	3,8400	2	-5	3,8420	3,9080	3,9390
30Y	3,7441	2	-2	3,7415	3,7560	3,7380

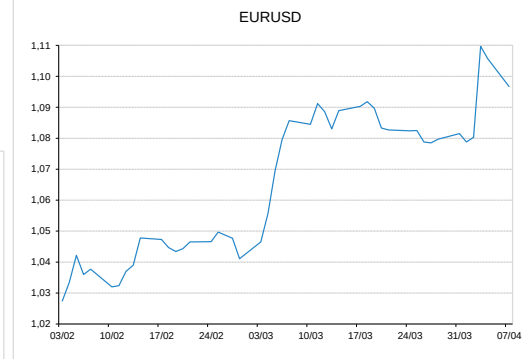
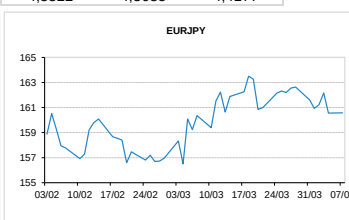
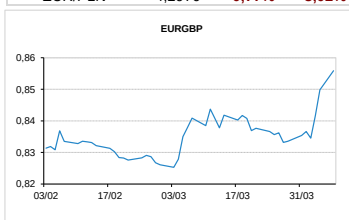


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	64,71	-0,87	-5,17	OT 2Y	1,911	-0,03	-37,60
JETFUEL	652,75	-12,25	-56,00	OT 5Y	2,478	0,03	-24,00
DIESEL	613,75	-7,00	-73,00	OT 10Y	3,238	0,07	-11,10
COBRE	8.690,00	-586,50	-563,00	BUND 10Y	2,561	5,05	-29,50
ZINCO	2.648,47	-56,47	-148,16	SCHATZ 2Y	2,157	-3,42	-47,20
OURO	2.959,05	-11,57	49,95	T-NOTE 10Y	4,497	12,17	-14,10
TRIGO	534,25	5,25	-17,00	T-NOTE 2Y	3,940	7,39	-19,80
LICENÇA C02	62,84	-0,98	-5,79	GILT 10Y	5,007	19,75	-8,80



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0967	-0,81%	1,01%	1,1025	1,1082	1,1187
EUR/GBP	0,85588	-0,70%	-1,75%	0,8604	0,8651	0,8743
EUR/JPY	160,58	-0,01%	-0,14%	160,57	160,57	160,55
EUR/CHF	0,9375	0,63%	1,64%	0,9324	0,9276	0,9188
EUR/BRL	6,4431	-0,70%	-2,63%	6,6045	6,7942	7,1621
EUR/PLN	4,2970	-0,77%	-3,02%	4,3322	4,3635	4,4177



FIXINGS CONTRA USD e EUR

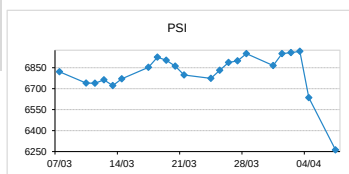
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0967	0,8559	160,58	0,9375	11,0016	7,4654	1,5531	1,82443	6,4431	11,9835
USD	0,9155	-	0,7835	147,57	0,8610	10,0335	6,8338	1,4215	1,6636	5,8752	10,9318

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	5,835	-1,02	9,47
BCP	0,476	-2,88	2,41
CORT. AMORIM	7,200	-5,14	-10,56
CTT	6,740	-6,13	24,81
EDP	2,900	-8,08	-6,18
EDP R	6,885	-6,52	-31,42
GALP	13,115	-8,96	-17,77
J MARTINS	19,170	-6,30	3,90
MOTA ENGIL	2,916	-6,78	0,07
NAVIGATOR	3,122	-2,80	-13,04
NOS	4,095	-4,77	22,97
REN	2,665	-5,50	16,89
SEMAPA	14,828	-1,01	4,57
SONAE SGPS	1,002	-3,65	9,63
IBERSOL	8,500	-1,16	13,64

MAIORES GANHOS/PERDAS

Título	Variação %
J MARTINS	-6,30
EDP R	-6,52
MOTA ENGIL	-6,78
EDP	-8,08
GALP	-8,96



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.262,28	-5,63%	-1,80%	7.026,93	6.189,01
CAC40	6.927,12	-4,78%	-6,15%	8.259,19	7.029,91
ESTX 50 PR	4.656,41	-4,55%	-4,89%	5.568,19	4.473,94
XTRA DAX	19.789,62	-4,13%	-0,60%	23.476,01	17.024,82
S&P 500	5.044,17	-0,72%	-14,35%	6.147,43	4.953,56
IBEX 35	11.785,80	-5,12%	1,65%	13.515,10	10.298,70
NIKKEI 225	31.136,58	-7,83%	-21,95%	42.426,77	30.792,74

