

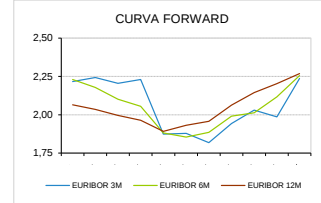
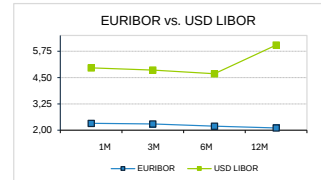
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

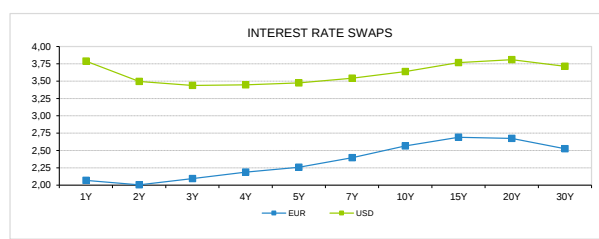
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,3270	-2	-13	1M	4,9602	0	-35	4,4519	0,1450
3M	2,2930	-7	-24	3M	4,8537	0	-42	4,2737	0,0300
6M	2,1930	-8	-22	6M	4,6821	-1	-45	4,1273	0,1800
12M	2,1070	-10	-37	12M	6,0414	8	31	3,9279	0,2250

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,0680	0	-26	1,9447	2,4763	2,7430
2Y	2,0045	-1	-31	2,1095	2,5460	2,7940
3Y	2,0948	0	-28	2,2340	2,6190	2,8500
4Y	2,1873	-1	-25	2,3290	2,6730	2,8850
5Y	2,2570	0	-24	2,4020	2,7172	2,9020
7Y	2,3955	0	-19	2,5510	2,8010	2,9450
10Y	2,5668	-4	-13	2,6700	2,8691	2,9490
15Y	2,6905	-5	-10	2,7510	2,8466	2,8530
20Y	2,6734	-5	-8	2,6987	2,7430	2,7150
30Y	2,5263	-6	-7	2,5510	2,5680	2,5374

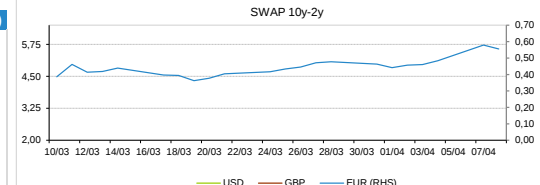
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,65
EUA	4,50
Reino Unido	4,50
Japão	0,50
Canadá	2,75
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	4,10
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,7898	0	-18	3,2290	3,4860	3,7050
2Y	3,4966	0	-25	3,2860	3,5530	3,7540
3Y	3,4383	0	-25	3,3500	3,6020	3,7890
4Y	3,4474	0	-24	3,4150	3,6500	3,8250
5Y	3,4748	0	-22	3,4690	3,6890	3,8620
7Y	3,5416	0	-18	3,5640	3,7655	3,9240
10Y	3,6380	0	-15	3,6800	3,8590	3,9880
15Y	3,7668	0	-11	3,8040	3,9220	4,0010
20Y	3,8098	0	-8	3,8310	3,8960	3,9260
30Y	3,7153	0	-5	3,7220	3,7370	3,7200

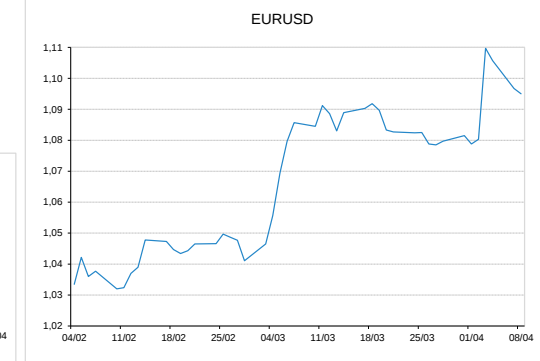
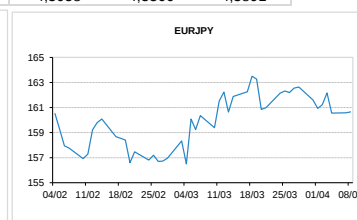


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	63,50	-0,71	-6,38	OT 2Y	1,930	0,02	-30,90
JETFUEL	655,50	2,75	-53,25	OT 5Y	2,506	0,03	-21,10
DIESEL	618,50	4,75	-68,25	OT 10Y	3,240	0,00	-12,20
COBRE	8.714,00	-48,00	-881,50	BUND 10Y	2,533	0,68	-25,90
ZINCO	2.606,23	-42,24	-267,18	SCHATZ 2Y	2,166	3,66	-41,90
OURO	2.985,85	-0,21	76,75	T-NOTE 10Y	4,506	1,64	-15,80
TRIGO	540,25	3,75	-11,00	T-NOTE 2Y	3,948	1,60	-22,80
LICENÇA C02	62,06	-0,78	-6,57	GILT 10Y	5,008	0,13	-0,60



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,095	-0,16%	0,97%	1,1007	1,1063	1,1166
EUR/GBP	0,85644	-0,07%	-2,10%	0,8609	0,8654	0,8742
EUR/JPY	160,65	-0,04%	-0,78%	160,64	160,64	160,62
EUR/CHF	0,9320	0,60%	2,39%	0,9269	0,9222	0,9136
EUR/BRL	6,5596	-1,51%	-3,12%	6,7227	6,9160	7,2906
EUR/PLN	4,2702	0,48%	-1,69%	4,3058	4,3366	4,3891



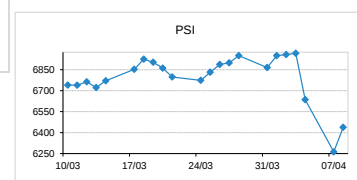
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0950	0,8564	160,65	0,9320	10,9723	7,4667	1,5540	1,82739	6,5596	11,9616
USD	0,9164	-	0,7839	147,285	0,8580	10,0128	6,8419	1,4195	1,6580	5,9481	10,9445

ACCIONISTA

TITULO	COTACÃO	1D %	YTD %
ALTRI	5,969	2,30	11,99
BCP	0,493	3,64	6,13
CORT. AMORIM	7,300	1,39	-9,32
CTT	6,860	1,78	27,04
EDP	2,994	3,24	-3,14
EDP R	7,215	4,79	-28,14
GALP	13,205	0,69	-17,21
J MARTINS	19,920	3,91	7,97
MOTA ENGIL	3,150	8,02	8,10
NAVIGATOR	3,172	1,60	-11,64
NOS	4,155	1,47	24,77
REN	2,700	1,31	18,42
SEMAPA	15,190	2,44	7,12
SONAE SGPS	1,034	3,19	13,13
IBERSOL	8,540	0,47	14,17

MAIORES GANHOS/PERDAS	
Título	Variação %
MOTA ENGIL	8,02
EDP R	4,79
J MARTINS	3,91
BCP	3,64
EDP	3,24



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.437,75	2,80%	0,95%	7.026,93	6.189,01
CAC40	7.100,42	2,50%	-3,80%	8.259,19	6.763,76
ESTX 50 PR	4.773,65	2,52%	-2,50%	5.568,19	4.473,94
XTRA DAX	20.280,26	2,48%	1,86%	23.476,01	17.024,82
S&P 500	5.110,69	0,85%	-13,20%	6.147,43	4.835,04
IBEX 35	12.065,60	2,37%	4,06%	13.515,10	10.298,70
NIKKEI 225	33.012,58	6,03%	-17,25%	42.426,77	30.792,74

