

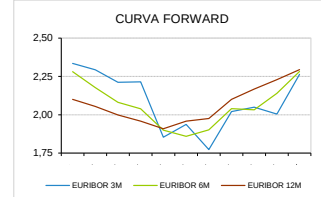
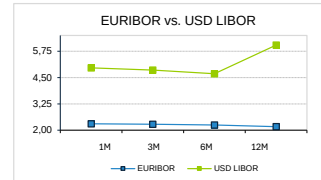
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

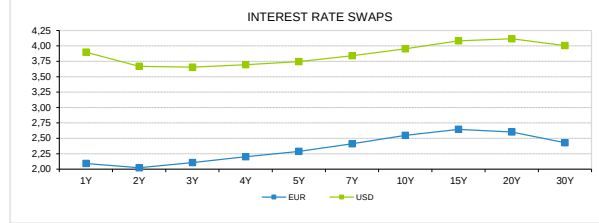
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,3040	-5	-14	1M	4,9602	0	-35	4,4287	0,0450
3M	2,2790	1	-27	3M	4,8537	0	-42	4,2906	0,0623
6M	2,2440	5	-15	6M	4,6821	-1	-45	4,1645	0,0600
12M	2,1670	7	-28	12M	6,0414	8	31	3,9940	0,1200

INTEREST RATE SWAPS					
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y
1Y	2,0912	3	-23	1,9698	2,5220
2Y	2,0230	4	-28	2,1295	2,5910
3Y	2,1050	4	-28	2,2565	2,6390
4Y	2,2022	4	-26	2,3550	2,6750
5Y	2,2880	5	-25	2,4268	2,7158
7Y	2,4122	2	-23	2,5388	2,7760
10Y	2,5490	0	-22	2,6493	2,8185
15Y	2,6450	-2	-22	2,7010	2,7719
20Y	2,6025	-4	-23	2,6278	2,6470
30Y	2,4275	-6	-24	2,4400	2,4380

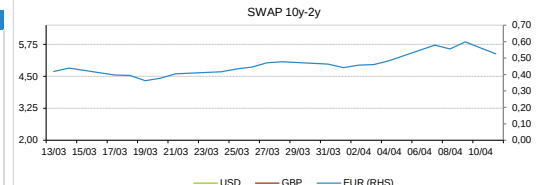
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,65
EUA	4,50
Reino Unido	4,50
Japão	0,50
Canadá	2,75
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	4,10
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,9981	6	-5	3,4230	3,8090	4,0510
2Y	3,6685	10	-5	3,5120	3,8905	4,0930
3Y	3,6552	13	-1	3,6070	3,9420	4,1210
4Y	3,6955	15	3	3,6930	3,9885	4,1480
5Y	3,7459	16	7	3,7590	4,0240	4,1890
7Y	3,8395	16	12	3,8620	4,0950	4,2570
10Y	3,9536	15	16	3,9850	4,1810	4,2885
15Y	4,0815	13	20	4,0890	4,2110	4,2730
20Y	4,1161	12	21	4,0990	4,1670	4,1830
30Y	4,0045	10	22	3,9680	3,9820	3,9510

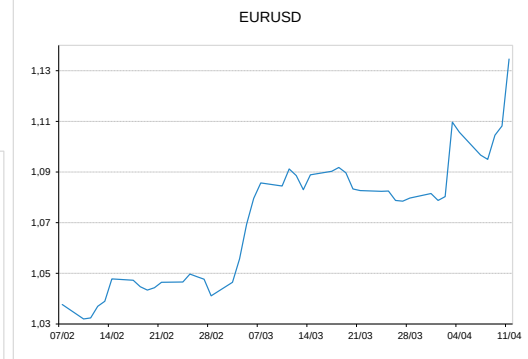
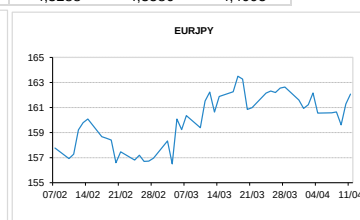


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	63,48	0,15	-5,57	OT 2Y	1,890	0,01	-35,30
JETFUEL	646,75	25,00	-52,25	OT 5Y	2,429	-0,01	-25,90
DIESEL	608,25	20,50	-67,75	OT 10Y	3,171	-0,03	-19,50
COBRE	8.977,50	375,00	-540,50	BUND 10Y	2,475	-5,13	-38,70
ZINCO	2.629,13	80,36	-212,07	SCHATZ 2Y	2,115	-8,31	-45,70
OURO	3.237,78	79,19	319,89	T-NOTE 10Y	4,791	12,88	13,40
TRIGO	552,75	14,75	-4,00	T-NOTE 2Y	4,152	9,44	-2,40
LICENÇA C02	65,09	2,97	-3,15	GILT 10Y	5,182	11,45	6,50



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1346	2,38%	3,98%	1,1407	1,1469	1,1584
EUR/GBP	0,86678	-1,06%	-2,66%	0,8714	0,8761	0,8853
EUR/JPY	162,07	-0,49%	-0,34%	162,06	162,06	162,04
EUR/CHF	0,9230	-0,05%	4,30%	0,9178	0,9130	0,9040
EUR/BRL	6,6764	-1,11%	-4,83%	6,8421	7,0386	7,4258
EUR/PLN	4,2929	-0,81%	-2,23%	4,3288	4,3586	4,4095



FIXINGS CONTRA USD e EUR

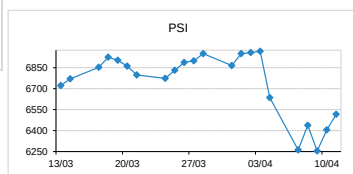
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1346	0,8668	162,07	0,9230	11,1285	7,4658	1,5775	1,81723	6,6764	12,1376
USD	0,8819	-	0,7657	143,565	0,8147	9,9036	6,5855	1,3888	1,6033	5,8924	10,7605

ACCIONISTA

TITULO	COTACÃO	1D %	YTD %
ALTRI	6,060	1,39	13,77
BCP	0,525	1,71	12,59
CORT. AMORIM	7,380	0,96	-8,57
CTT	6,650	-0,60	22,59
EDP	3,063	4,62	-0,32
EDP R	7,460	4,86	-25,80
GALP	12,720	-0,31	-20,53
J MARTINS	20,020	0,70	8,51
MOTA ENGIL	3,196	1,14	9,68
NAVIGATOR	3,240	1,19	-10,19
NOS	4,180	1,21	25,53
REN	2,760	1,10	20,83
SEMAPA	15,476	0,58	8,55
SONAE SGPS	1,018	1,19	11,82
IBERSOL	8,700	0,00	16,31

MAIORES GANHOS/PERDAS

Título	Variação %
EDP R	4,86
EDP	4,62
BCP	1,71
ALTRI	1,39
NOS	1,21
GALP	-0,31
CTT	-0,60



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.520,48	1,75%	2,19%	7.026,93	6.189,01
CAC40	7.104,80	-0,45%	-3,88%	8.259,19	6.763,76
ESTX 50 PR	4.787,23	-0,87%	-2,43%	5.568,19	4.473,94
XTRA DAX	20.374,10	-1,20%	2,04%	23.476,01	17.024,82
S&P 500	5.253,14	-0,72%	-11,08%	6.147,43	4.835,04
IBEX 35	12.286,00	-0,16%	5,98%	13.515,10	10.298,70
NIKKEI 225	33.585,58	-2,96%	-15,81%	42.426,77	30.792,74

