

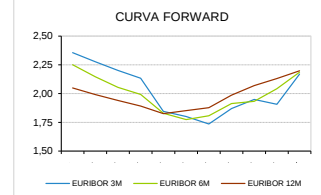
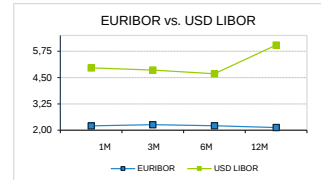
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

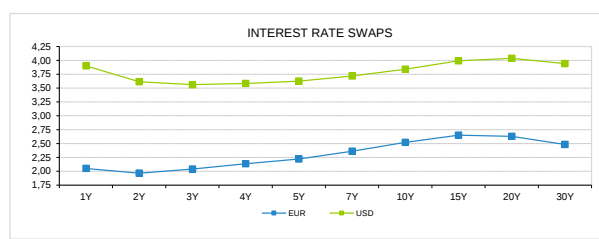
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,2070	-5	-17	1M	4,9602	0	-35	4,4105	0,1113
3M	2,2630	1	-22	3M	4,8537	0	-42	4,2719	0,1409
6M	2,2140	0	-20	6M	4,6821	-1	-45	4,1470	0,0800
12M	2,1260	0	-33	12M	6,0414	8	31	3,9748	0,1375

INTEREST RATE SWAPS					
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y
1Y	2,0504	-1	-29	1,8786	2,4194
2Y	1,9650	-1	-34	2,0373	2,4950
3Y	2,0417	-1	-33	2,1630	2,5620
4Y	2,1348	-1	-31	2,2610	2,6200
5Y	2,2197	1	-28	2,3448	2,6710
7Y	2,3628	2	-23	2,4800	2,7530
10Y	2,5220	2	-18	2,6180	2,8220
15Y	2,6510	4	-15	2,7030	2,8014
20Y	2,6310	5	-15	2,6514	2,6927
30Y	2,4839	6	-15	2,4900	2,5090

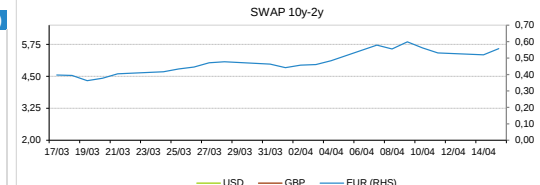
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,65
EUA	4,50
Reino Unido	4,50
Japão	0,50
Canadá	2,75
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	4,10
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,9008	0	-17	3,3160	3,6490	3,9430
2Y	3,6139	-2	-25	3,3820	3,7180	3,9870
3Y	3,5626	-3	-24	3,4680	3,7900	4,0260
4Y	3,5835	-4	-21	3,5440	3,8470	4,0610
5Y	3,6239	-4	-17	3,6180	3,8960	4,0950
7Y	3,7184	-5	-11	3,7350	3,9770	4,1690
10Y	3,8390	-4	-4	3,8680	4,0840	4,2330
15Y	3,9905	-3	3	4,0070	4,1450	4,2340
20Y	4,0370	-3	6	4,0330	4,1140	4,1520
30Y	3,9410	-2	9	3,9160	3,9410	3,9265

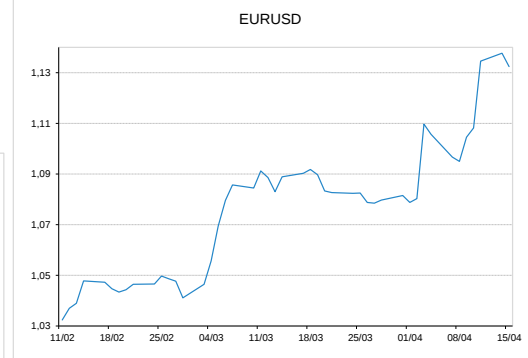
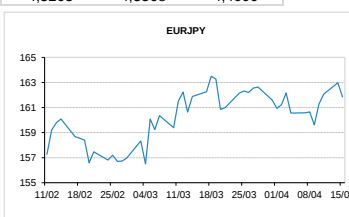
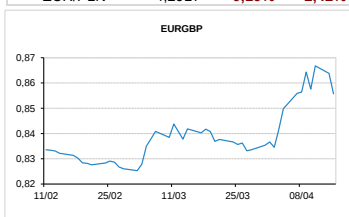


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	64,41	-0,47	-5,65	OT 2Y	1,862	0,03	-35,00
JETFUEL	663,50	17,00	-32,00	OT 5Y	2,380	0,03	-31,50
DIESEL	618,00	14,00	-38,25	OT 10Y	3,130	0,03	-24,80
COBRE	9.220,50	32,50	-593,50	BUND 10Y	2,481	2,03	-35,40
ZINCO	2.625,54	-18,15	-344,06	SCHATZ 2Y	2,147	-0,73	-39,10
OURO	3.218,92	11,28	234,76	T-NOTE 10Y	4,620	-2,40	-3,90
TRIGO	556,50	-5,25	-16,50	T-NOTE 2Y	4,042	0,00	-15,80
LICENÇA C02	66,20	-0,31	-4,79	GILT 10Y	5,090	-0,54	4,90



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1324	-0,47%	3,86%	1,1386	1,1448	1,1563
EUR/GBP	0,8557	0,95%	-1,80%	0,8603	0,8649	0,8739
EUR/JPY	161,85	0,69%	0,25%	161,84	161,84	161,83
EUR/CHF	0,9267	-0,23%	3,81%	0,9216	0,9168	0,9080
EUR/BRL	6,6439	-0,02%	-6,62%	6,8087	7,0048	7,3858
EUR/PLN	4,2917	-0,19%	-2,42%	4,3263	4,3568	4,4099



FIXINGS CONTRA USD e EUR

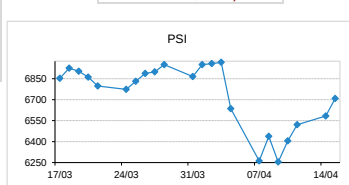
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1324	0,8557	161,85	0,9267	11,1400	7,4659	1,5757	1,77642	6,6439	12,0037
USD	0,8828	-	0,7551	142,745	0,8174	9,8083	6,5891	1,3907	1,5694	5,8805	10,5857

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	6,139	0,97	15,12
BCP	0,569	4,87	22,23
CORT. AMORIM	7,410	-0,40	-8,07
CTT	7,120	3,35	31,30
EDP	3,176	3,08	2,81
EDP R	7,555	2,91	-24,35
GALP	13,230	4,64	-16,52
J MARTINS	20,460	-0,10	10,14
MOTA ENGIL	3,514	4,47	20,25
NAVIGATOR	3,244	0,43	-9,75
NOS	4,100	-3,52	23,42
REN	2,790	1,09	22,37
SEMAPA	15,568	1,00	9,69
SONAE SGPS	1,020	-0,78	11,82
IBERSOL	8,620	0,46	17,65

MAIORES GANHOS/PERDAS

Título	Variação %
BCP	4,87
GALP	4,64
MOTA ENGIL	4,47
CTT	3,35
EDP	3,08
J MARTINS	-0,10
CORT. AMORIM	-0,40
SONAE SGPS	-0,78
NOS	-3,52



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.706,09	1,91%	5,19%	7.026,93	6.189,01
CAC40	7.335,40	0,88%	-0,59%	8.259,19	6.763,76
ESTX 50 PR	4.970,43	1,16%	1,47%	5.568,19	4.473,94
XTRA DAX	21.253,70	1,32%	6,64%	23.476,01	17.024,82
S&P 500	5.423,60	0,40%	-7,72%	6.147,43	4.835,04
IBEX 35	12.879,30	2,06%	10,99%	13.515,10	10.298,70
NIKKEI 225	34.267,54	0,84%	-14,10%	42.426,77	30.792,74

