

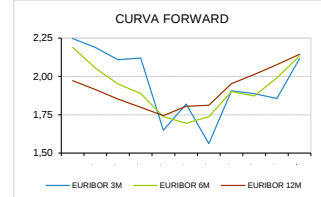
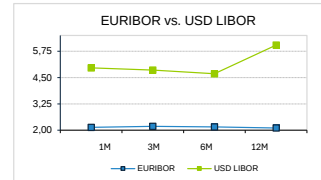
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

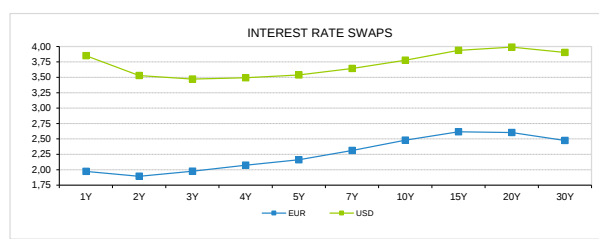
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,1340	-7	-25	1M	4,9602	0	-35	4,3955	0,1100
3M	2,1830	-5	-27	3M	4,8537	0	-42	4,2519	0,1225
6M	2,1540	-4	-27	6M	4,6821	-1	-45	4,1190	0,1175
12M	2,1040	-3	-34	12M	6,0414	8	31	3,9225	0,1250

INTEREST RATE SWAPS					
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y
1Y	1,9722	-7	-37	1,8142	2,3770
2Y	1,8935	-7	-41	1,9795	2,4580
3Y	1,9764	-6	-40	2,1060	2,5260
4Y	2,0734	-5	-37	2,2130	2,5870
5Y	2,1620	-5	-34	2,2990	2,6410
7Y	2,3130	-4	-28	2,4400	2,7240
10Y	2,4806	-4	-22	2,5848	2,7960
15Y	2,6160	-3	-19	2,6768	2,7850
20Y	2,6046	-3	-18	2,6343	2,6841
30Y	2,4737	-2	-16	2,4860	2,5130

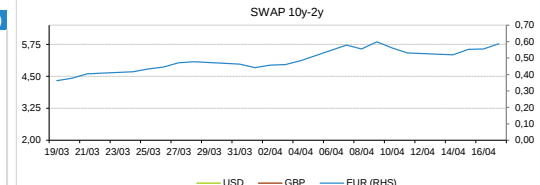
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,40
EUA	4,50
Reino Unido	4,50
Japão	0,50
Canadá	2,75
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	4,10
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,8502	-1	-22	3,1940	3,5670	3,8900
2Y	3,5287	-3	-34	3,2740	3,6480	3,9380
3Y	3,4715	-4	-33	3,3680	3,7250	3,9920
4Y	3,4933	-4	-30	3,4540	3,7870	4,0430
5Y	3,5390	-3	-26	3,5350	3,8460	4,0690
7Y	3,6430	-3	-19	3,6670	3,9360	4,1330
10Y	3,7773	-2	-10	3,8110	4,0410	4,2010
15Y	3,9375	-1	-2	3,9580	4,1110	4,2090
20Y	3,9900	0	1	3,9920	4,0860	4,1320
30Y	3,9029	0	5	3,8890	3,9230	3,9150

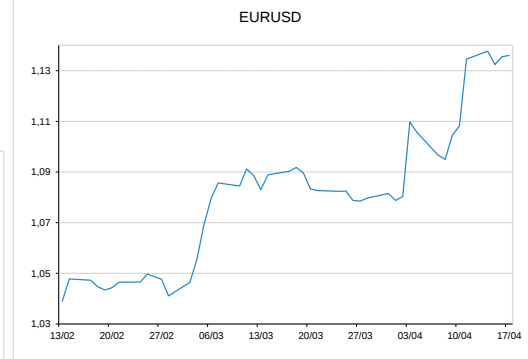
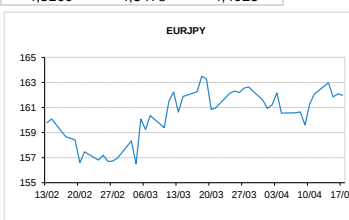
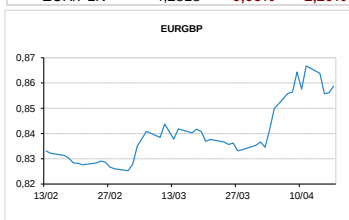


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	67,24	1,39	-3,36	OT 2Y	1,784	-0,06	-41,70
JETFUEL	680,00	3,25	-24,75	OT 5Y	2,291	-0,06	-37,20
DIESEL	638,00	6,25	-24,50	OT 10Y	3,049	-0,05	-26,10
COBRE	9.188,50	39,50	-577,00	BUND 10Y	2,393	-4,61	-37,80
ZINCO	2.565,80	-37,21	-403,80	SCHATZ 2Y	2,059	-6,83	-47,40
OURO	3.297,23	-30,15	299,31	T-NOTE 10Y	4,577	1,29	-6,10
TRIGO	565,50	4,50	-19,50	T-NOTE 2Y	3,988	-1,00	-23,70
LICENÇA C02	65,89	-1,08	-4,22	GILT 10Y	4,963	-7,14	-4,30



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,136	0,04%	4,19%	1,1424	1,1488	1,1605
EUR/GBP	0,85873	-0,30%	-2,15%	0,8633	0,8680	0,8772
EUR/JPY	161,98	0,07%	0,17%	161,97	161,97	161,96
EUR/CHF	0,9317	-0,51%	3,25%	0,9266	0,9219	0,9134
EUR/BRL	6,655	0,44%	-6,73%	6,8273	7,0269	7,4032
EUR/PLN	4,2818	-0,06%	-2,20%	4,3169	4,3478	4,4025



FIXINGS CONTRA USD e EUR

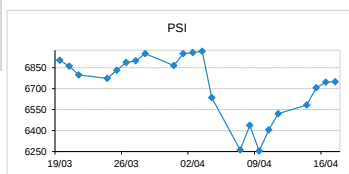
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1360	0,8587	161,98	0,9317	10,9431	7,4670	1,5764	1,78245	6,6550	11,9086
USD	0,8813	-	0,7557	142,205	0,8197	9,6485	6,5808	1,3877	1,5706	5,8615	10,5003

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	6,160	-0,56	15,57
BCP	0,537	-1,72	15,52
CORT. AMORIM	7,330	-0,14	-8,94
CTT	7,120	-0,28	31,85
EDP	3,275	1,08	5,95
EDP R	7,685	0,13	-23,46
GALP	13,575	0,63	-14,89
J MARTINS	20,960	0,58	13,60
MOTA ENGIL	3,260	-7,39	11,87
NAVIGATOR	3,244	0,06	-9,64
NOS	4,115	0,37	23,42
REN	2,840	1,43	24,56
SEMAPA	15,712	0,26	10,80
SONAE SGPS	1,038	-0,19	13,57
IBERSOL	8,900	1,14	18,98

MAIORES GANHOS/PERDAS

Título	Variação %
REN	1,43
IBERSOL	1,14
EDP	1,08
GALP	0,63
J MARTINS	0,58
SONAE SGPS	-0,19
CTT	-0,28
ALTRI	-0,56
BCP	-1,72
MOTA ENGIL	-7,39



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.749,50	0,05%	5,83%	7.026,93	6.189,01
CAC40	7.293,10	-0,51%	-1,19%	8.259,19	6.763,76
ESTX 50 PR	4.940,19	-0,53%	0,90%	5.568,19	4.473,94
XTRA DAX	21.215,16	-0,45%	6,56%	23.476,01	17.024,82
S&P 500	5.294,01	0,33%	-10,00%	6.147,43	4.835,04
IBEX 35	12.961,70	0,15%	11,78%	13.515,10	10.298,70
NIKKEI 225	34.377,60	1,35%	-13,83%	42.426,77	30.792,74

