

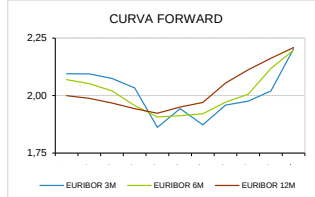
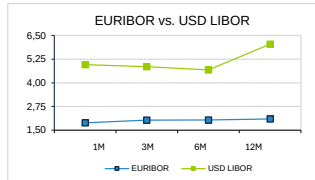
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

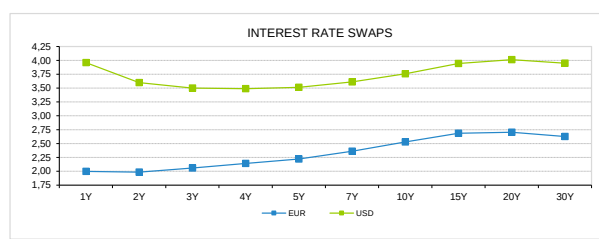
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,8890	2	-20	1M	4,9602	0	-35	4,2234	-0,0875
3M	2,0310	0	-1	3M	4,8537	0	-42	4,1386	0,0002
6M	2,0360	0	-7	6M	4,6821	-1	-45	4,0385	0,0300
12M	2,0930	-1	0	12M	6,0414	8	31	3,8803	0,0900

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,9975	0	1	1,9762	2,4056	2,6812
2Y	1,9846	-1	2	2,0910	2,4795	2,7403
3Y	2,0583	-1	1	2,1950	2,5470	2,7940
4Y	2,1421	-1	0	2,2800	2,6080	2,8418
5Y	2,2210	-1	-1	2,3581	2,6640	2,8784
7Y	2,3608	-1	-2	2,4900	2,7580	2,9350
10Y	2,5292	-1	-4	2,6389	2,8480	2,9693
15Y	2,6862	-1	-4	2,7559	2,8722	2,9142
20Y	2,7040	-1	-4	2,7443	2,8081	2,8196
30Y	2,6262	-1	-3	2,6500	2,6880	2,6916

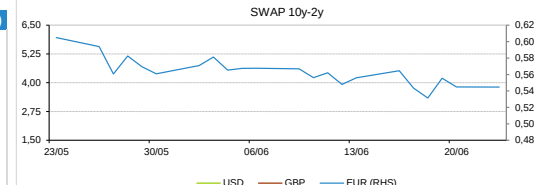
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	4,50
Reino Unido	4,25
Japão	0,50
Canadá	2,75
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,85
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,9588	-6	-13	3,2220	3,4560	3,8120
2Y	3,5984	-8	-15	3,2560	3,5370	3,8810
3Y	3,4998	-9	-16	3,3200	3,6255	3,9450
4Y	3,4892	-9	-17	3,3910	3,7040	4,0030
5Y	3,5141	-9	-18	3,4690	3,7730	4,0520
7Y	3,6110	-9	-18	3,6110	3,8900	4,1350
10Y	3,7590	-8	-19	3,7790	4,0250	4,2260
15Y	3,9439	-7	-18	3,9580	4,1240	4,2530
20Y	4,0123	-7	-18	4,0090	4,1160	4,1900
30Y	3,9498	-6	-17	3,9280	3,9740	3,9900

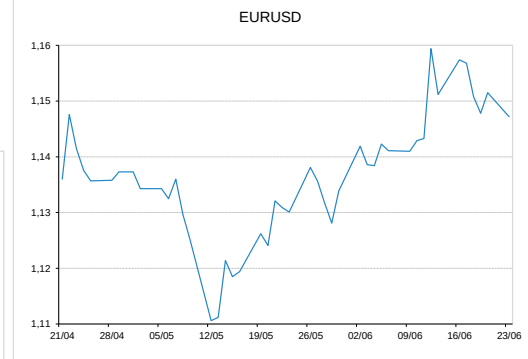
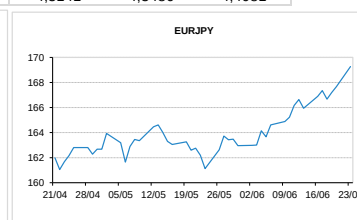
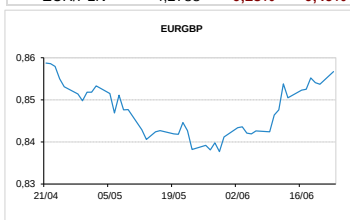


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	76,36	-0,65	12,15	OT 2Y	1,862	-0,02	-2,50
JETFUEL	800,25	-43,00	135,25	OT 5Y	2,348	-0,01	-5,50
DIESEL	785,50	-40,25	164,00	OT 10Y	3,011	-0,02	-12,90
COBRE	9.660,50	18,50	114,00	BUND 10Y	2,459	-1,25	-14,00
ZINCO	2.620,42	-8,69	-82,13	SCHATZ 2Y	2,235	-1,47	2,50
OURO	3.386,75	18,36	29,24	T-NOTE 10Y	4,559	-5,71	-19,10
TRIGO	567,50	-16,00	9,50	T-NOTE 2Y	3,978	-7,41	-13,60
LICENÇA C02	73,30	0,33	1,74	GILT 10Y	4,876	-5,87	-36,00



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1472	-0,37%	1,51%	1,1543	1,1612	1,1728
EUR/GBP	0,8567	-0,35%	-2,16%	0,8615	0,8662	0,8746
EUR/JPY	169,27	-0,95%	-4,81%	169,26	169,26	169,25
EUR/CHF	0,9384	0,46%	-0,57%	0,9334	0,9284	0,9193
EUR/BRL	6,3607	-0,08%	0,92%	6,5453	6,7362	7,0944
EUR/PLN	4,2788	-0,25%	-0,49%	4,3141	4,3486	4,4081



FIXINGS CONTRA USD e EUR

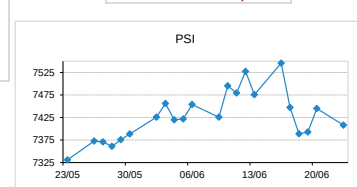
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1472	0,8567	169,27	0,9384	11,1252	7,4597	1,5856	1,79536	6,3607	11,6496
USD	0,8670	-	0,7413	146,55	0,8133	9,6459	6,4676	1,3737	1,5548	5,5114	10,0973

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	4,860	-1,02	-8,82
BCP	0,649	-1,96	39,66
CORT. AMORIM	7,790	-0,13	-3,23
CTT	7,190	0,42	33,15
EDP	3,691	0,49	19,41
EDP R	9,705	-0,97	-3,34
GALP	15,630	-0,73	-2,01
J MARTINS	20,860	-1,23	13,06
MOTA ENGIL	3,576	-1,05	22,72
NAVIGATOR	3,268	-0,85	-8,97
NOS	3,770	-0,40	14,74
REN	3,095	1,31	35,75
SEMAPA	16,260	-0,73	14,67
SONAE SGPS	1,176	0,68	28,67
IBERSOL	9,340	-0,43	24,87

MAIORES GANHOS/PERDAS

Título	Variação %
REN	1,31
SONAE SGPS	0,68
EDP	0,49
CTT	0,42
EDP R	-0,97
ALTRI	-1,02
MOTA ENGIL	-1,05
J MARTINS	-1,23
BCP	-1,96



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	7.407,99	-0,50%	16,16%	7.589,17	6.194,45
CAC40	7.538,92	-0,67%	2,14%	8.257,88	6.763,76
ESTX 50 PR	5.224,09	-0,18%	6,70%	5.568,19	4.473,94
XTRA DAX	23.273,78	-0,33%	16,90%	24.479,42	17.024,82
S&P 500	5.988,46	0,35%	1,82%	6.147,43	4.835,04
IBEX 35	13.849,20	-0,01%	19,44%	14.370,80	10.298,70
NIKKEI 225	38.354,09	-0,13%	-3,86%	42.426,77	30.792,74

