

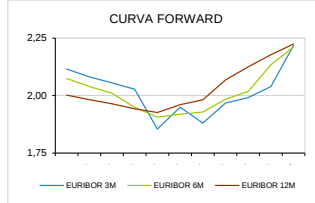
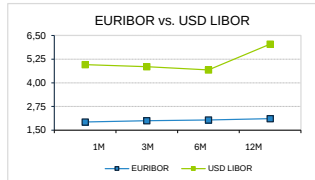
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

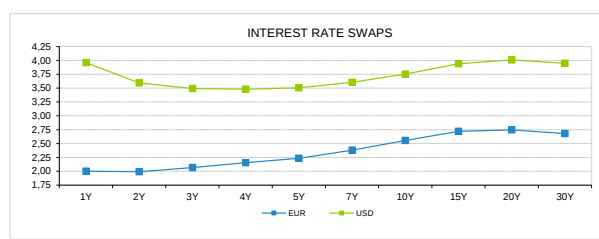
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9340	5	-16	1M	4,9602	0	-35	4,2232	-0,1000
3M	1,9970	-3	-4	3M	4,8537	0	-42	4,1330	0,0257
6M	2,0410	1	-6	6M	4,6821	-1	-45	4,0368	0,0200
12M	2,1100	2	1	12M	6,0414	8	31	3,8883	0,0850

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,0015	0	1	1,9825	2,4202	2,7175
2Y	1,9920	1	4	2,1007	2,4995	2,7790
3Y	2,0671	1	3	2,2060	2,5730	2,8325
4Y	2,1534	1	2	2,3000	2,6360	2,8825
5Y	2,2350	1	2	2,3764	2,6950	2,9220
7Y	2,3813	2	1	2,5150	2,7940	2,9820
10Y	2,5562	3	1	2,6710	2,8895	3,0190
15Y	2,7213	4	2	2,7951	2,9207	2,9699
20Y	2,7460	5	3	2,7901	2,8629	2,8810
30Y	2,6802	6	5	2,7080	2,7530	2,7605

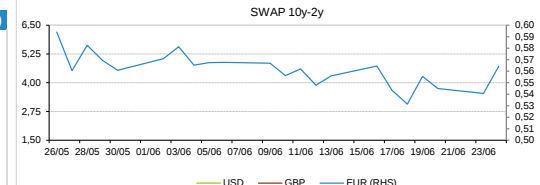
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	4,50
Reino Unido	4,25
Japão	0,50
Canadá	2,75
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,85
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,9600	1	-13	3,2170	3,4490	3,8130
2Y	3,5921	0	-16	3,2450	3,5310	3,8800
3Y	3,4912	-1	-17	3,3110	3,6210	3,9430
4Y	3,4797	-1	-18	3,3830	3,6990	3,9970
5Y	3,5050	-1	-19	3,4630	3,7690	4,0510
7Y	3,6031	-1	-19	3,6055	3,8880	4,1430
10Y	3,7532	0	-19	3,7780	4,0290	4,2310
15Y	3,9391	0	-18	3,9570	4,1230	4,2530
20Y	4,0080	0	-18	4,0070	4,1160	4,1930
30Y	3,9462	1	-18	3,9270	3,9750	3,9920

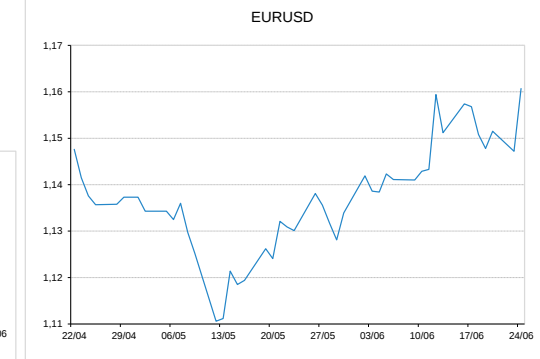
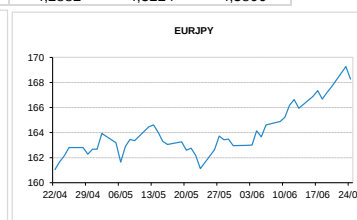


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	67,85	-3,63	3,64	OT 2Y	1,869	0,01	4,70
JETFUEL	786,50	-13,75	119,50	OT 5Y	2,348	0,00	0,80
DIESEL	771,75	-13,75	145,75	OT 10Y	3,025	0,01	-5,40
COBRE	9.694,50	34,00	57,50	BUND 10Y	2,493	3,57	-4,10
ZINCO	2.678,35	57,93	-17,97	SCHATZ 2Y	2,247	0,73	10,70
OURO	3.314,85	-75,06	-27,28	T-NOTE 10Y	4,550	-1,10	-18,10
TRIGO	554,00	-15,50	-4,00	T-NOTE 2Y	3,970	0,00	-15,40
LICENÇA C02	73,32	0,05	1,76	GILT 10Y	4,855	-2,39	-32,30



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1607	1,18%	1,99%	1,1678	1,1747	1,1865
EUR/GBP	0,8527	0,47%	-1,58%	0,8574	0,8621	0,8704
EUR/JPY	168,27	0,59%	-3,35%	168,26	168,26	168,25
EUR/CHF	0,9342	0,65%	0,02%	0,9293	0,9243	0,9152
EUR/BRL	6,3833	-0,35%	1,08%	6,5696	6,7606	7,1226
EUR/PLN	4,2531	0,47%	-0,23%	4,2882	4,3224	4,3806



FIXINGS CONTRA USD e EUR

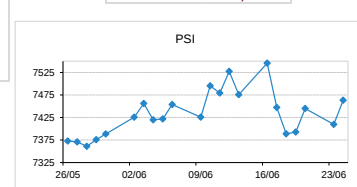
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1607	0,8527	168,27	0,9342	11,0703	7,4606	1,5919	1,78664	6,3833	11,7516
USD	0,8610	-	0,7342	144,68	0,8052	9,5293	6,4228	1,3699	1,5365	5,4950	10,1146

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	4,925	1,23	-7,60
BCP	0,668	2,83	43,83
CORT. AMORIM	7,800	0,52	-3,11
CTT	7,290	1,67	35,00
EDP	3,698	0,22	19,64
EDP R	9,770	0,72	-2,69
GALP	15,220	-2,69	-4,58
J MARTINS	21,060	0,67	14,15
MOTA ENGIL	3,724	3,91	27,80
NAVIGATOR	3,284	0,61	-8,52
NOS	3,810	1,06	15,95
REN	3,050	-1,45	33,77
SEMAPA	16,320	0,74	15,09
SONAE SGPS	1,202	2,21	31,51
IBERSOL	9,440	1,07	26,20

MAIORES GANHOS/PERDAS

Título	Variação %
MOTA ENGIL	3,91
BCP	2,83
SONAE SGPS	2,21
CTT	1,67
ALTRI	1,23
REN	-1,45
GALP	-2,69



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	7.452,08	0,57%	16,85%	7.589,17	6.194,45
CAC40	7.615,99	1,04%	3,19%	8.257,88	6.763,76
ESTX 50 PR	5.297,07	1,44%	8,19%	5.568,19	4.473,94
XTRA DAX	23.641,58	1,60%	18,75%	24.479,42	17.024,82
S&P 500	6.083,71	0,98%	3,44%	6.147,43	4.835,04
IBEX 35	14.035,10	1,41%	21,04%	14.370,80	10.298,70
NIKKEI 225	38.790,56	1,14%	-2,77%	42.426,77	30.792,74

