

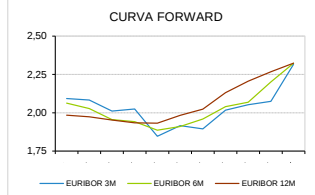
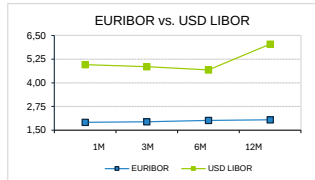
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

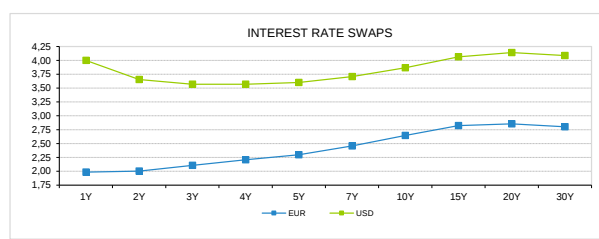
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9160	3	-6	1M	4,9602	0	-35	4,2247	-0,0550
3M	1,9480	0	-1	3M	4,8537	0	-42	4,0766	-0,0300
6M	2,0190	0	-2	6M	4,6821	-1	-45	3,9631	0,0200
12M	2,0490	1	1	12M	6,0414	8	31	3,7883	0,0925

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,9850	2	-2	2,0228	2,5205	2,8229
2Y	2,0039	3	0	2,1715	2,6002	2,8892
3Y	2,1078	4	2	2,2850	2,6700	2,9490
4Y	2,2075	4	3	2,3825	2,7410	3,0000
5Y	2,2980	5	4	2,4641	2,8040	3,0400
7Y	2,4568	5	5	2,6115	2,9060	3,1040
10Y	2,6450	5	7	2,7747	3,0077	3,1459
15Y	2,8229	5	9	2,9083	3,0440	3,1006
20Y	2,8551	5	11	2,9086	2,9915	3,0167
30Y	2,8030	5	14	2,8390	2,8945	2,9095

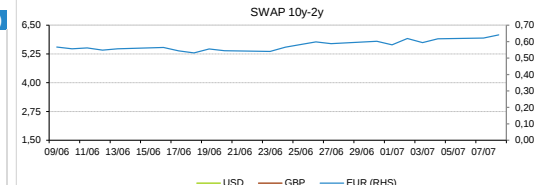
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	4,50
Reino Unido	4,25
Japão	0,50
Canadá	2,75
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,85
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,9986	2	-8	3,3020	3,5640	3,9350
2Y	3,6550	3	-12	3,3460	3,6520	4,0090
3Y	3,5704	3	-13	3,4160	3,7430	4,0730
4Y	3,5693	3	-13	3,4930	3,8240	4,1320
5Y	3,6015	4	-12	3,5750	3,8940	4,1870
7Y	3,7075	3	-11	3,7230	4,0190	4,2840
10Y	3,8660	3	-9	3,9025	4,1650	4,3740
15Y	4,0633	3	-6	4,0890	4,2670	4,4060
20Y	4,1409	3	-4	4,1470	4,2645	4,3470
30Y	4,0866	3	-1	4,0740	4,1300	4,1530

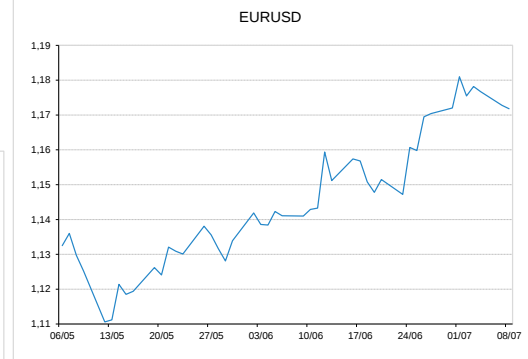
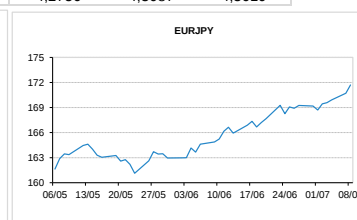


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	70,16	0,58	4,43	OT 2Y	1,903	0,03	1,30
JETFUEL	738,50	-8,50	65,75	OT 5Y	2,425	0,04	6,20
DIESEL	731,00	-27,75	90,75	OT 10Y	3,125	0,04	7,30
COBRE	9.784,00	-35,00	136,50	BUND 10Y	2,598	4,29	7,30
ZINCO	2.667,19	-40,61	18,42	SCHATZ 2Y	2,272	3,43	0,30
OURO	3.299,53	-27,96	-38,16	T-NOTE 10Y	4,646	2,22	-9,80
TRIGO	548,00	-0,50	-20,75	T-NOTE 2Y	4,090	1,00	-10,00
LICENÇA C02	70,46	-0,74	-3,04	GILT 10Y	5,081	7,44	3,10



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1718	-0,09%	2,70%	1,1790	1,1862	1,1982
EUR/GBP	0,8632	-0,24%	-2,41%	0,8679	0,8726	0,8808
EUR/JPY	171,7	-0,58%	-3,97%	171,69	171,69	171,67
EUR/CHF	0,9332	0,16%	0,57%	0,9282	0,9234	0,9145
EUR/BRL	6,3914	0,51%	-0,67%	6,5794	6,7615	7,1265
EUR/PLN	4,2423	0,18%	0,67%	4,2756	4,3087	4,3619



FIXINGS CONTRA USD e EUR

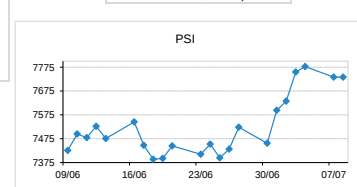
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1718	0,8632	171,70	0,9332	11,1760	7,4605	1,6006	1,79428	6,3914	11,8348
USD	0,8553	-	0,7383	146,9	0,7978	9,5580	6,3807	1,3686	1,5350	5,4619	10,1286

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	4,880	-0,91	-8,44
BCP	0,677	1,23	45,60
CORT. AMORIM	7,970	-0,87	-0,99
CTT	7,910	1,80	46,48
EDP	3,781	-0,08	22,32
EDP R	10,050	-1,57	0,10
GALP	16,480	3,10	3,32
J MARTINS	22,720	-1,47	23,14
MOTA ENGIL	4,036	0,80	38,50
NAVIGATOR	3,266	0,37	-9,03
NOS	3,835	-1,16	16,72
REN	3,080	-0,48	35,09
SEMAPA	17,060	0,12	20,31
SONAE SGPS	1,264	-0,94	38,29
IBERSOL	9,740	-0,41	30,21

MAIORES GANHOS/PERDAS

Título	Variação %
GALP	3,10
CTT	1,80
BCP	1,23
MOTA ENGIL	0,80
NAVIGATOR	0,37
ALTRI	-0,91
SONAE SGPS	-0,94
NOS	-1,16
J MARTINS	-1,47
EDP R	-1,57



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	7.733,44	0,01%	21,27%	7.795,08	6.194,45
CAC40	7.766,71	0,56%	5,23%	8.257,88	6.763,76
ESTX 50 PR	5.371,95	0,57%	9,72%	5.568,19	4.473,94
XTRA DAX	24.206,91	0,55%	21,59%	24.479,42	17.024,82
S&P 500	6.227,17	-0,03%	5,89%	6.284,65	4.835,04
IBEX 35	14.079,50	0,03%	21,43%	14.370,80	10.298,70
NIKKEI 225	39.688,81	0,26%	-0,52%	42.426,77	30.792,74

