

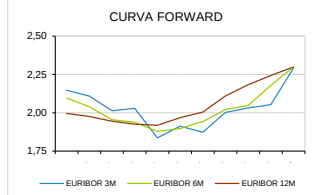
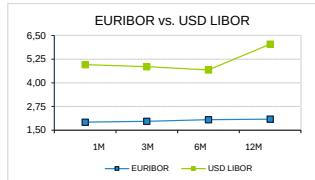
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

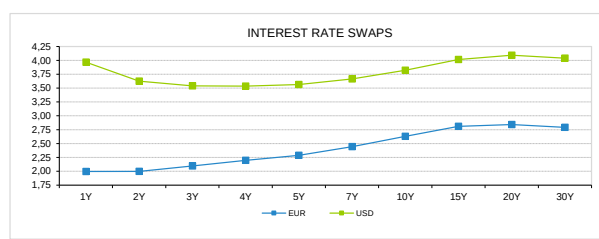
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9250	1	-4	1M	4,9602	0	-35	4,2179	-0,0600
3M	1,9690	2	1	3M	4,8537	0	-42	4,0758	-0,0300
6M	2,0510	3	0	6M	4,6821	-1	-45	3,9692	0,0200
12M	2,0830	3	-1	12M	6,0414	8	31	3,8037	0,0650

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,9965	1	-1	2,0035	2,5125	2,8065
2Y	1,9992	0	-1	2,1503	2,5897	2,8740
3Y	2,0964	-1	1	2,2690	2,6620	2,9340
4Y	2,1960	-1	2	2,3670	2,7300	2,9840
5Y	2,2863	-1	3	2,4500	2,7900	3,0257
7Y	2,4437	-1	4	2,5978	2,8930	3,0890
10Y	2,6305	-1	6	2,7610	2,9938	3,1320
15Y	2,8090	-1	8	2,8960	3,0325	3,0900
20Y	2,8430	-1	10	2,8980	2,9816	3,0070
30Y	2,7920	-1	13	2,8280	2,8860	2,9010

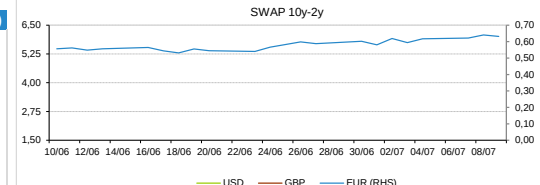
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	4,50
Reino Unido	4,25
Japão	0,50
Canadá	2,75
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,85
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,9678	-3	-11	3,2665	3,5190	3,8880
2Y	3,6251	-3	-15	3,3160	3,6020	3,9600
3Y	3,5410	-3	-16	3,3810	3,6930	4,0230
4Y	3,5358	-4	-16	3,4550	3,7740	4,0805
5Y	3,5639	-4	-16	3,5350	3,8445	4,1345
7Y	3,6649	-4	-15	3,6800	3,9670	4,2330
10Y	3,8205	-4	-13	3,8575	4,1140	4,3220
15Y	4,0158	-5	-10	4,0430	4,2170	4,3550
20Y	4,0929	-5	-8	4,1010	4,2150	4,2980
30Y	4,0388	-4	-6	4,0280	4,0810	4,1040

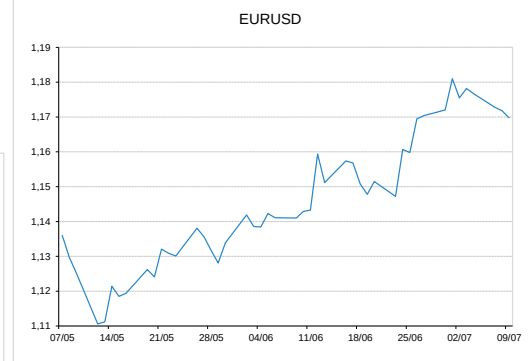
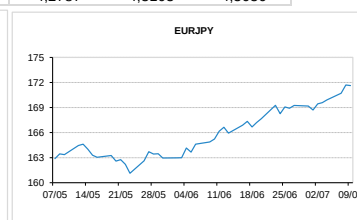


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	70,28	0,13	4,01	OT 2Y	1,908	0,01	3,50
JETFUEL	745,75	7,25	73,00	OT 5Y	2,418	-0,01	6,80
DIESEL	754,75	20,50	114,50	OT 10Y	3,115	-0,01	7,70
COBRE	9.665,00	-39,00	97,50	BUND 10Y	2,584	-1,27	5,20
ZINCO	2.713,87	46,68	65,10	SCHATZ 2Y	2,259	-0,98	-0,50
OURO	3.310,13	9,61	-27,56	T-NOTE 10Y	4,611	-2,96	-10,40
TRIGO	549,00	1,25	-8,00	T-NOTE 2Y	4,054	-3,21	-9,20
LICENÇA C02	70,60	0,18	-3,63	GILT 10Y	5,048	-3,25	-0,50



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1698	-0,17%	2,52%	1,1773	1,1841	1,1961
EUR/GBP	0,8613	0,22%	-2,19%	0,8661	0,8707	0,8790
EUR/JPY	171,63	0,04%	-3,93%	171,62	171,62	171,61
EUR/CHF	0,9314	0,22%	0,76%	0,9263	0,9216	0,9127
EUR/BRL	6,3946	-0,17%	-0,78%	6,5850	6,7619	7,1276
EUR/PLN	4,2444	0,05%	0,63%	4,2787	4,3103	4,3636



FIXINGS CONTRA USD e EUR

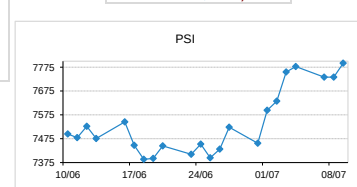
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1698	0,8613	171,63	0,9314	11,1512	7,4612	1,6034	1,79294	6,3946	11,8257
USD	0,8536	-	0,7361	146,48	0,7948	9,5279	6,3690	1,3696	1,5309	5,4713	10,0981

ACCIONISTA

TITULO	COTACÃO	1D %	YTD %
ALTRI	4,915	0,72	-7,79
BCP	0,677	0,06	45,69
CORT. AMORIM	7,960	-0,13	-1,12
CTT	8,110	2,53	50,19
EDP	3,826	1,19	23,78
EDP R	10,250	1,99	2,09
GALP	16,525	0,27	3,61
J MARTINS	22,760	0,18	23,36
MOTA ENGIL	4,210	4,31	44,47
NAVIGATOR	3,266	0,00	-9,03
NOS	3,840	0,13	16,87
REN	3,095	0,49	35,75
SEMAPA	17,180	0,70	21,16
SONAE SGPS	1,266	0,16	38,51
IBERSOL	9,720	-0,21	29,95

MAIORES GANHOS/PERDAS

Título	Variação %
MOTA ENGIL	4,31
CTT	2,53
EDP R	1,99
EDP	1,19
ALTRI	0,72
CORT. AMORIM	-0,13
IBERSOL	-0,21



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	7.791,75	0,75%	22,18%	7.795,08	6.194,45
CAC40	7.878,46	1,44%	6,74%	8.257,88	6.763,76
ESTX 50 PR	5.445,65	1,37%	11,23%	5.568,19	4.473,94
XTRA DAX	24.549,56	1,42%	23,31%	24.479,42	17.024,82
S&P 500	6.242,02	0,28%	6,15%	6.284,65	4.835,04
IBEX 35	14.254,40	1,24%	22,94%	14.370,80	10.298,70
NIKKEI 225	39.821,28	0,33%	-0,18%	42.426,77	30.792,74

