

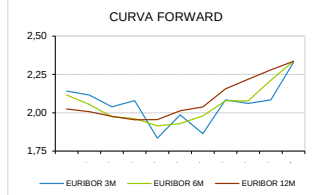
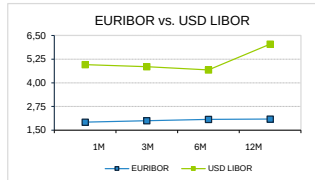
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

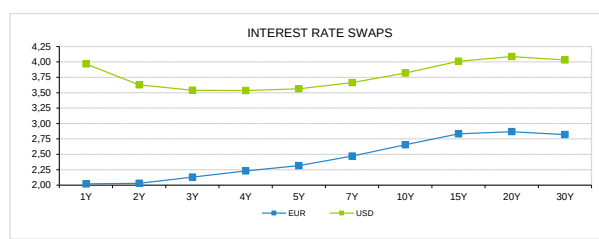
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9260	0	-4	1M	4,9602	0	-35	4,1988	-0,0625
3M	2,0010	3	5	3M	4,8537	0	-42	4,0745	0,0000
6M	2,0700	2	3	6M	4,6821	-1	-45	3,9691	0,0100
12M	2,0890	1	0	12M	6,0414	8	31	3,8046	0,0825

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,0205	2	3	2,0419	2,5323	2,8257
2Y	2,0305	3	4	2,1871	2,6106	2,8920
3Y	2,1307	3	6	2,3010	2,6830	2,9520
4Y	2,2293	4	7	2,3930	2,7455	3,0020
5Y	2,3170	4	8	2,4747	2,8073	3,0399
7Y	2,4715	4	9	2,6210	2,9110	3,1050
10Y	2,6555	3	11	2,7795	3,0085	3,1481
15Y	2,8328	3	13	2,9143	3,0500	3,1073
20Y	2,8670	3	14	2,9180	3,0010	3,0285
30Y	2,8198	4	17	2,8540	2,9100	2,9260

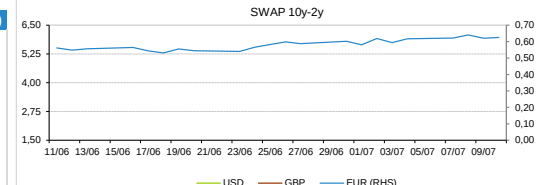
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	4,50
Reino Unido	4,25
Japão	0,50
Canadá	2,75
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,85
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,9674	0	-12	3,2690	3,5170	3,8660
2Y	3,6273	0	-15	3,3140	3,6000	3,9400
3Y	3,5406	0	-16	3,3790	3,6850	4,0115
4Y	3,5351	0	-16	3,4520	3,7630	4,0730
5Y	3,5628	0	-16	3,5280	3,8370	4,1260
7Y	3,6635	0	-15	3,6735	3,9610	4,2210
10Y	3,8182	0	-13	3,8500	4,1030	4,3075
15Y	4,0110	0	-10	4,0320	4,2030	4,3370
20Y	4,0866	0	-8	4,0870	4,2000	4,2800
30Y	4,0307	-1	-6	4,0150	4,0670	4,0880

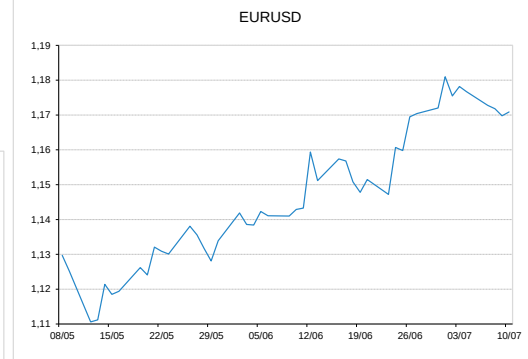
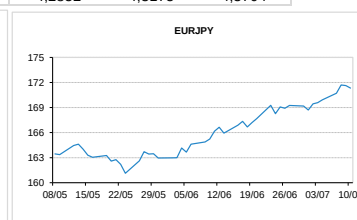


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	68,74	-1,45	2,61	OT 2Y	1,929	0,02	7,50
JETFUEL	738,00	-7,75	57,50	OT 5Y	2,444	0,02	13,10
DIESEL	751,00	-3,75	97,50	OT 10Y	3,142	0,03	15,40
COBRE	9.660,00	-160,00	-162,50	BUND 10Y	2,620	3,81	13,90
ZINCO	2.747,17	33,30	114,86	SCHATZ 2Y	2,294	3,68	4,90
OURO	3.319,87	7,95	-1,51	T-NOTE 10Y	4,609	2,58	-10,00
TRIGO	550,00	3,00	1,25	T-NOTE 2Y	4,068	2,61	-8,80
LICENÇA C02	70,76	0,37	-1,90	GILT 10Y	5,035	-0,81	9,60



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1709	0,09%	2,45%	1,1781	1,1850	1,1967
EUR/GBP	0,8627	-0,16%	-1,89%	0,8674	0,8719	0,8801
EUR/JPY	171,33	0,18%	-3,56%	171,32	171,32	171,31
EUR/CHF	0,9316	-0,08%	0,88%	0,9267	0,9219	0,9129
EUR/BRL	6,4709	0,96%	-1,57%	6,6611	6,8473	7,2168
EUR/PLN	4,2518	-0,20%	0,16%	4,2852	4,3175	4,3704



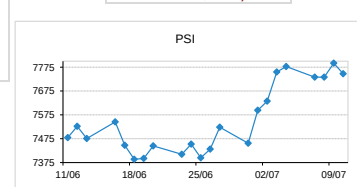
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1709	0,8627	171,33	0,9316	11,1339	7,4612	1,5990	1,77872	6,4709	11,7935
USD	0,8563	-	0,7378	146,52	0,7975	9,5439	6,3890	1,3692	1,5253	5,5478	10,1031

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	4,910	-0,10	-7,88
BCP	0,670	-1,06	44,14
CORT. AMORIM	8,000	0,50	-0,62
CTT	8,010	-1,23	48,33
EDP	3,794	-0,84	22,74
EDP R	10,180	-0,68	1,39
GALP	16,440	-0,51	3,07
J MARTINS	22,700	-0,26	23,04
MOTA ENGIL	4,252	1,00	45,92
NAVIGATOR	3,276	0,31	-8,75
NOS	3,845	0,13	17,02
REN	3,045	-1,62	33,55
SEMAPA	17,340	0,93	22,28
SONAE SGPS	1,260	-0,47	37,86
IBERSOL	9,740	0,21	30,21

MAIORES GANHOS/PERDAS	
Título	Variação %
MOTA ENGIL	1,00
SEMAPA	0,93
CORT. AMORIM	0,50
NAVIGATOR	0,31
IBERSOL	0,21
EDP R	-0,68
EDP	-0,84
BCP	-1,06
CTT	-1,23
REN	-1,62



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	7.747,77	-0,56%	21,49%	7.795,08	6.194,45
CAC40	7.902,25	0,30%	7,07%	8.257,88	6.763,76
ESTX 50 PR	5.438,27	-0,14%	11,08%	5.568,19	4.473,94
XTRA DAX	24.456,81	-0,38%	22,84%	24.609,15	17.024,82
S&P 500	6.279,00	0,25%	6,75%	6.284,65	4.835,04
IBEX 35	14.141,60	-0,79%	21,96%	14.370,80	10.298,70
NIKKEI 225	39.646,36	-0,44%	-0,62%	42.426,77	30.792,74

