

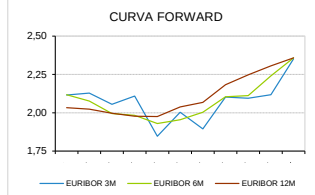
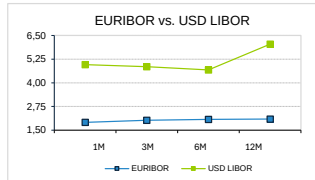
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

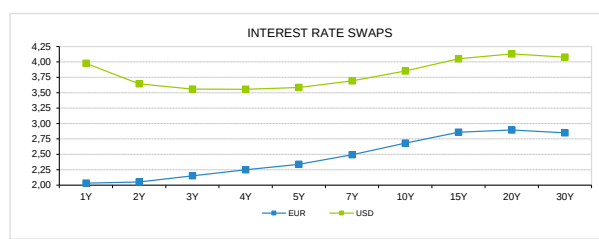
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9130	-1	0	1M	4,9602	0	-35	4,1976	-0,0600
3M	2,0260	3	7	3M	4,8537	0	-42	4,0704	-0,0096
6M	2,0720	0	2	6M	4,6821	-1	-45	3,9607	0,0150
12M	2,0890	0	0	12M	6,0414	8	31	3,7980	0,1100

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,0327	1	4	2,0678	2,5561	2,8552
2Y	2,0503	2	6	2,2128	2,6332	2,9239
3Y	2,1513	2	9	2,3250	2,7090	2,9810
4Y	2,2490	2	10	2,4170	2,7750	3,0320
5Y	2,3367	2	10	2,5005	2,8367	3,0750
7Y	2,4940	2	12	2,6460	2,9400	3,1380
10Y	2,6810	3	13	2,8097	3,0420	3,1816
15Y	2,8590	3	15	2,9450	3,0830	3,1424
20Y	2,8955	3	16	2,9501	3,0347	3,0630
30Y	2,8490	3	19	2,8860	2,9430	2,9613

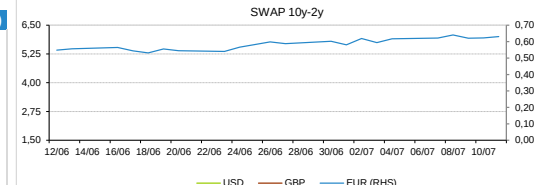
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	4,50
Reino Unido	4,25
Japão	0,50
Canadá	2,75
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,85
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,9778	1	-8	3,2970	3,5430	3,9180
2Y	3,6434	2	-10	3,3390	3,6280	3,9935
3Y	3,5588	2	-10	3,4040	3,7210	4,0610
4Y	3,5555	2	-10	3,4775	3,8050	4,1220
5Y	3,5851	3	-10	3,5590	3,8780	4,1770
7Y	3,6919	3	-8	3,7090	4,0050	4,2730
10Y	3,8526	4	-5	3,8900	4,1530	4,3680
15Y	4,0518	4	-3	4,0810	4,2590	4,4010
20Y	4,1302	4	-1	4,1390	4,2570	4,3420
30Y	4,0779	4	1	4,0650	4,1210	4,1460

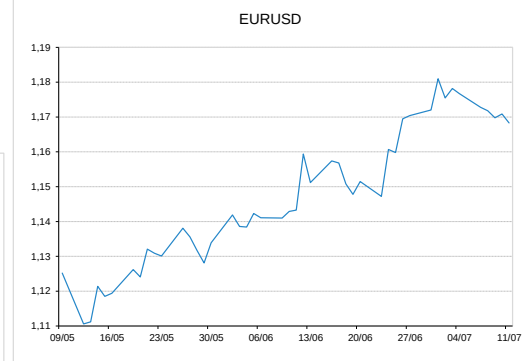
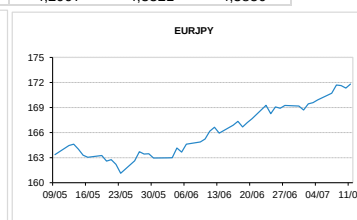


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	70,42	1,78	1,50	OT 2Y	1,942	0,01	8,00
JETFUEL	732,25	-5,75	43,25	OT 5Y	2,457	0,02	13,00
DIESEL	746,25	-4,75	84,50	OT 10Y	3,157	0,02	15,20
COBRE	9.682,00	70,00	-56,00	BUND 10Y	2,639	2,35	15,50
ZINCO	2.783,05	35,88	141,91	SCHATZ 2Y	2,306	1,47	6,90
OURO	3.359,21	44,02	28,89	T-NOTE 10Y	4,637	4,80	-1,40
TRIGO	553,75	-0,75	4,75	T-NOTE 2Y	4,090	3,81	0,20
LICENÇA C02	70,53	-0,21	-3,83	GILT 10Y	5,069	3,65	11,70



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1683	-0,22%	2,19%	1,1755	1,1824	1,1941
EUR/GBP	0,8657	-0,35%	-2,09%	0,8704	0,8749	0,8831
EUR/JPY	171,81	-0,28%	-3,28%	171,80	171,80	171,79
EUR/CHF	0,9315	0,12%	1,15%	0,9266	0,9217	0,9127
EUR/BRL	6,5196	-0,70%	-2,42%	6,7108	6,8973	7,2722
EUR/PLN	4,2663	-0,31%	-0,30%	4,2997	4,3321	4,3850



FIXINGS CONTRA USD e EUR

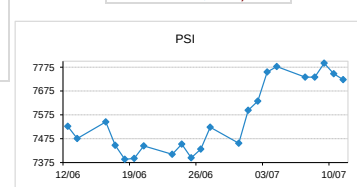
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1683	0,8657	171,81	0,9315	11,1672	7,4614	1,6006	1,77857	6,5196	11,8399
USD	0,8552	-	0,7405	147,35	0,7963	9,5460	6,3811	1,3694	1,5214	5,5742	10,1282

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	4,910	0,00	-7,88
BCP	0,657	-1,91	41,38
CORT. AMORIM	7,990	-0,13	-0,75
CTT	7,910	-1,25	46,48
EDP	3,796	0,05	22,81
EDP R	10,210	0,29	1,69
GALP	16,415	-0,15	2,92
J MARTINS	22,480	-0,97	21,84
MOTA ENGIL	4,194	-1,36	43,93
NAVIGATOR	3,302	0,79	-8,02
NOS	3,815	-0,78	16,11
REN	3,075	0,99	34,87
SEMAPA	17,240	-0,58	21,58
SONAE SGPS	1,258	-0,16	37,64
IBERSOL	10,000	2,67	33,69

MAIORES GANHOS/PERDAS

Título	Variação %
IBERSOL	2,67
REN	0,99
NAVIGATOR	0,79
EDP R	0,29
EDP	0,05
NOS	-0,78
J MARTINS	-0,97
CTT	-1,25
MOTA ENGIL	-1,36
BCP	-1,91



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	7.722,49	-0,33%	21,09%	7.821,11	6.194,45
CAC40	7.823,22	-1,00%	6,00%	8.257,88	6.763,76
ESTX 50 PR	5.379,46	-1,08%	9,88%	5.568,19	4.473,94
XTRA DAX	24.239,98	-0,89%	21,75%	24.639,10	17.024,82
S&P 500	6.257,98	-0,36%	6,40%	6.290,22	4.835,04
IBEX 35	13.997,10	-1,02%	20,72%	14.370,80	10.298,70
NIKKEI 225	39.569,68	-0,19%	-0,81%	41.754,76	30.792,74

