

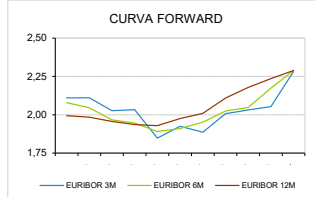
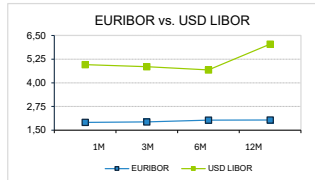
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

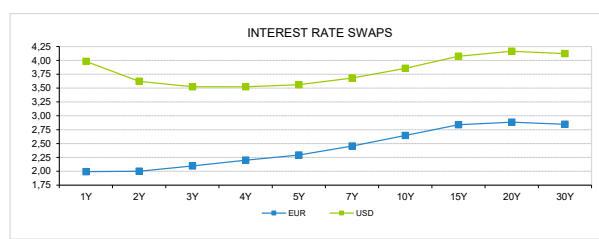
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9120	1	2	1M	4,9602	0	-35	4,1146	-0,0675
3M	1,9390	-1	-9	3M	4,8537	0	-42	4,0374	-0,0246
6M	2,0340	0	0	6M	4,6821	-1	-45	3,9500	0,0050
12M	2,0380	-1	-6	12M	6,0414	8	31	3,8180	0,0500

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,9938	2	-1	2,0119	2,5313	2,8290
2Y	2,0007	3	2	2,1500	2,6140	2,8939
3Y	2,0965	4	4	2,2780	2,6860	2,9420
4Y	2,1993	4	6	2,3820	2,7540	2,9935
5Y	2,2938	5	7	2,4639	2,8133	3,0513
7Y	2,4551	5	10	2,5970	2,9210	3,1290
10Y	2,6469	5	12	2,7831	3,0299	3,1768
15Y	2,8387	6	16	2,9305	3,0810	3,1498
20Y	2,8855	6	19	2,9473	3,0424	3,0769
30Y	2,8480	6	23	2,8940	2,9530	2,9720

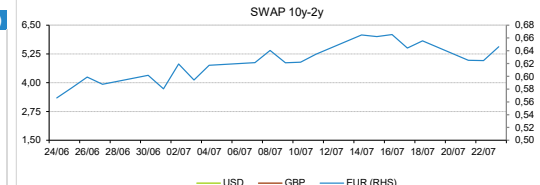
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	4,50
Reino Unido	4,25
Japão	0,50
Canadá	2,75
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,85
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,9811	2	3	3,2490	3,5200	3,9320
2Y	3,6220	4	3	3,2830	3,6210	4,0120
3Y	3,5245	5	3	3,3600	3,7210	4,0885
4Y	3,5233	5	4	3,4470	3,8090	4,1550
5Y	3,5608	5	5	3,5370	3,8905	4,2150
7Y	3,6800	6	7	3,7010	4,0280	4,3180
10Y	3,8564	6	10	3,8990	4,1880	4,4220
15Y	4,0748	6	14	4,1090	4,3080	4,4650
20Y	4,1641	7	16	4,1780	4,3130	4,4110
30Y	4,1219	7	18	4,1140	4,1845	4,2210

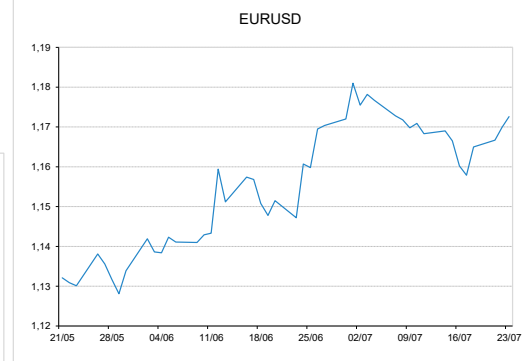
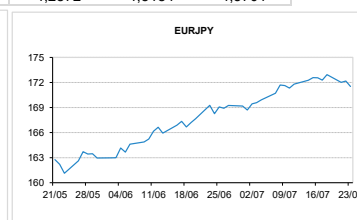


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	68,50	-0,09	-2,02	OT 2Y	1,866	0,02	0,40
JETFUEL	741,75	-10,50	-44,75	OT 5Y	2,349	0,01	-0,10
DIESEL	728,00	-21,75	-57,50	OT 10Y	3,054	0,02	4,20
COBRE	9.898,00	59,50	286,00	BUND 10Y	2,548	5,82	9,00
ZINCO	2.865,81	20,33	240,21	SCHATZ 2Y	2,242	4,16	0,20
OURO	3.386,47	-45,84	-3,44	T-NOTE 10Y	4,612	4,61	5,10
TRIGO	542,75	-6,75	-26,75	T-NOTE 2Y	4,066	4,01	9,60
LICENÇA C02	69,36	0,25	-3,91	GILT 10Y	5,098	8,66	21,90



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1726	0,23%	2,21%	1,1800	1,1869	1,1990
EUR/GBP	0,8665	0,12%	-1,13%	0,8712	0,8758	0,8843
EUR/JPY	171,53	0,37%	-1,32%	171,52	171,52	171,51
EUR/CHF	0,9330	-0,16%	0,82%	0,9279	0,9232	0,9142
EUR/BRL	6,5048	0,56%	-2,16%	6,6948	6,8763	7,2519
EUR/PLN	4,2540	-0,05%	0,42%	4,2872	4,3184	4,3701



FIXINGS CONTRA USD e EUR

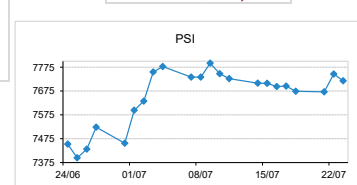
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1726	0,8665	171,53	0,9330	11,1913	7,4637	1,6000	1,78427	6,5048	11,8861
USD	0,8522	-	0,7374	146,375	0,7937	9,5190	6,3606	1,3617	1,5179	5,5568	10,1158

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,855	1,57	-8,91
BCP	0,675	0,63	45,17
CORT. AMORIM	7,690	1,32	-4,47
CTT	7,560	0,27	40,00
EDP	3,779	-3,30	22,26
EDP R	10,320	-2,18	2,79
GALP	16,780	2,41	5,20
J MARTINS	21,880	0,18	18,59
MOTA ENGIL	4,200	0,19	44,13
NAVIGATOR	3,242	1,19	-9,69
NOS	3,585	1,85	9,11
REN	3,180	-2,30	39,47
SEMAPA	17,520	2,22	23,55
SONAE SGPS	1,252	-0,63	36,98
IBERSOL	9,660	-0,62	29,14

MAIORES GANHOS/PERDAS

Título	Variação %
GALP	2,41
SEMAPA	2,22
NOS	1,85
ALTRI	1,57
CORT. AMORIM	1,32
IBERSOL	-0,62
SONAE SGPS	-0,63
EDP R	-2,18
REN	-2,30
EDP	-3,30



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	7.717,75	-0,37%	21,02%	7.821,11	6.194,45
CAC40	7.850,43	1,37%	6,36%	8.257,88	6.763,76
ESTX 50 PR	5.344,25	1,02%	9,16%	5.568,19	4.473,94
XTRA DAX	24.240,82	0,83%	21,76%	24.639,10	17.024,82
S&P 500	6.344,46	0,53%	7,84%	6.336,08	4.835,04
IBEX 35	14.067,90	0,19%	21,33%	14.370,80	10.298,70
NIKKEI 225	41.171,32	3,51%	3,20%	41.342,59	30.792,74

