

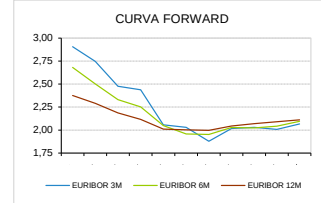
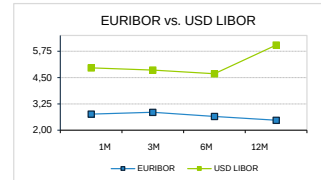
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

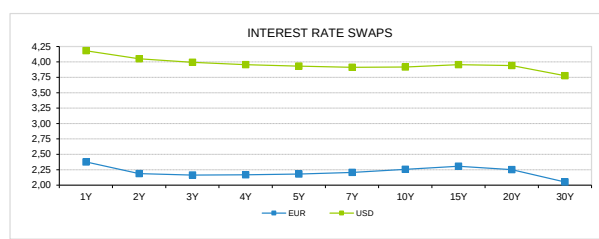
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,7620	-1	-28	1M	4,9602	0	-35	4,7043	0,3600
3M	2,8520	-1	-15	3M	4,8537	0	-42	4,6514	0,4850
6M	2,6520	-1	-8	6M	4,6821	-1	-45	4,5786	0,3900
12M	2,4740	0	4	12M	6,0414	8	31	4,4520	0,2975

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,3770	-1	-8	1,9941	2,1847	2,2590
2Y	2,1885	-1	-7	2,0523	2,2040	2,2820
3Y	2,1630	0	-7	2,0950	2,2230	2,3060
4Y	2,1676	1	-7	2,1275	2,2420	2,3260
5Y	2,1800	2	-7	2,1525	2,2640	2,3460
7Y	2,2070	2	-7	2,2000	2,3030	2,3750
10Y	2,2576	3	-6	2,2615	2,3420	2,3843
15Y	2,3076	3	-5	2,3003	2,3143	2,2830
20Y	2,2516	4	-3	2,2243	2,1980	2,1410
30Y	2,0512	3	-1	2,0190	1,9800	1,9210

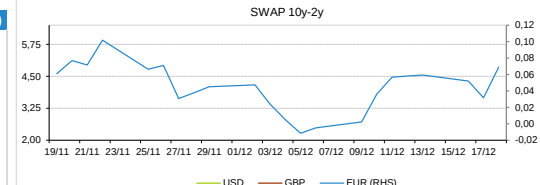
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	3,15
EUA	4,75
Reino Unido	4,75
Japão	0,25
Canadá	3,25
Suíça	-0,75
China	5,75
Brasil	12,25
Austrália	4,35
Índia	4,25



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,1809	-1	-10	3,9210	3,8320	3,8550
2Y	4,0511	0	-4	3,9020	3,8260	3,8620
3Y	3,9942	1	-2	3,8790	3,8350	3,8750
4Y	3,9553	1	0	3,8650	3,8430	3,8870
5Y	3,9306	2	0	3,8635	3,8540	3,9030
7Y	3,9112	2	0	3,8690	3,8790	3,9455
10Y	3,9163	2	0	3,8990	3,9280	3,9780
15Y	3,9548	2	0	3,9360	3,9350	3,9480
20Y	3,9402	2	1	3,9070	3,8715	3,8440
30Y	3,7762	3	1	3,7310	3,6650	3,6020

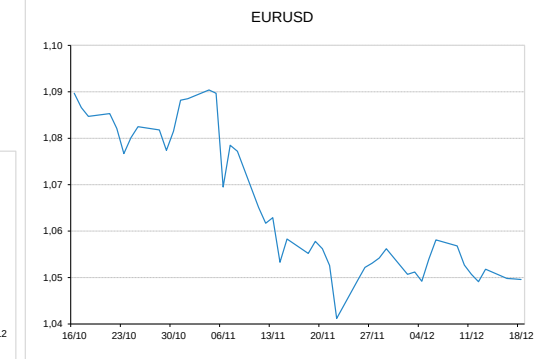


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	74,03	0,84	1,02	OT 2Y	2,114	0,00	-12,20
JETFUEL	702,00	-11,75	-11,00	OT 5Y	2,178	0,00	-12,60
DIESEL	672,75	-12,00	4,00	OT 10Y	2,733	0,00	-8,10
COBRE	9.006,50	-73,00	-13,00	BUND 10Y	2,119	1,86	-11,80
ZINCO	3.021,58	-21,01	70,75	SCHATZ 2Y	2,316	-1,72	-7,60
OURO	2.634,81	-11,26	24,35	T-NOTE 10Y	4,752	0,75	-0,70
TRIGO	545,75	0,75	-20,00	T-NOTE 2Y	4,469	-1,42	-0,20
LICENÇA C02	64,83	0,57	-6,85	GILT 10Y	4,925	6,00	13,90



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0496	-0,01%	-0,53%	1,0539	1,0592	1,0709
EUR/GBP	0,8252	0,16%	1,26%	0,8290	0,8339	0,8444
EUR/JPY	161,52	0,07%	1,37%	161,51	161,50	161,49
EUR/CHF	0,9355	0,14%	0,07%	0,9297	0,9246	0,9151
EUR/BRL	6,4775	-1,05%	-5,95%	6,6001	6,7652	7,1811
EUR/PLN	4,2652	0,10%	1,12%	4,2979	4,3370	4,4149



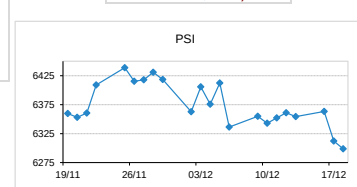
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0496	0,8252	161,52	0,9355	11,4897	7,4606	1,5006	1,66185	6,4775	11,7722
USD	0,9549	-	0,788	154,01	0,8928	10,9698	7,1250	1,4324	1,5853	6,1832	11,2429

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	5,125	-1,25	11,41
BCP	0,451	1,26	64,25
CORT. AMORIM	8,040	-0,50	-11,06
CTT	4,670	2,86	33,81
EDP	3,160	-1,16	-30,58
EDP R	9,800	-0,30	-47,02
GALP	16,785	0,57	25,75
J MARTINS	18,240	-1,57	-20,83
MOTA ENGIL	2,788	2,05	-29,70
NAVIGATOR	3,412	-0,29	-3,83
NOS	3,310	-0,60	3,44
REN	2,245	-3,44	-3,44
SEMAPA	13,600	-0,15	1,49
SONAE SGPS	0,903	0,11	-0,28
IBERSOL	7,520	-0,27	12,57

MAIORES GANHOS/PERDAS	
Título	Variação %
CTT	2,86
MOTA ENGIL	2,05
BCP	1,26
GALP	0,57
SONAE SGPS	0,11
NOS	-0,60
EDP	-1,16
ALTRI	-1,25
J MARTINS	-1,57
REN	-3,44



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.298,09	-0,21%	-1,53%	6.993,53	6.050,03
CAC40	7.391,73	0,32%	-2,04%	8.259,19	7.029,91
ESTX 50 PR	4.961,44	0,36%	9,71%	5.121,71	4.380,97
XTRA DAX	20.261,80	0,04%	20,91%	20.522,82	16.345,02
S&P 500	6.062,57	0,17%	27,07%	6.099,97	4.682,11
IBEX 35	11.630,30	0,35%	15,11%	12.153,60	9.798,80
NIKKEI 225	39.081,71	-0,72%	16,79%	42.426,77	31.156,12

