

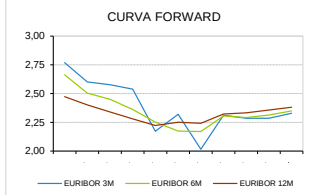
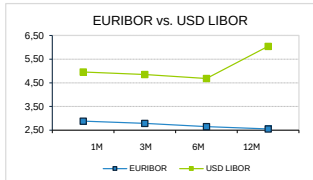
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

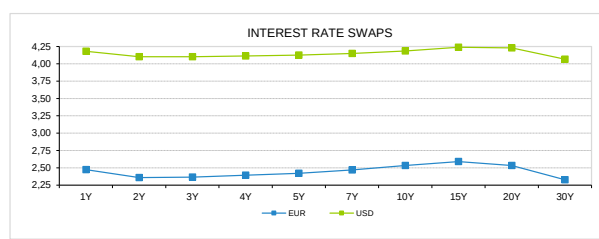
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,8830	2	-6	1M	4,9602	0	-35	4,6866	0,4150
3M	2,7890	1	-7	3M	4,8537	0	-42	4,5893	0,4537
6M	2,6490	1	-1	6M	4,6821	-1	-45	4,5269	0,3425
12M	2,5530	-1	10	12M	6,0414	8	31	4,4361	0,3375

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,4730	2	12	2,2428	2,4800	2,5750
2Y	2,3590	3	23	2,3101	2,5100	2,5960
3Y	2,3660	3	30	2,3660	2,5310	2,6170
4Y	2,3937	3	34	2,4090	2,5530	2,6410
5Y	2,4215	3	36	2,4400	2,5740	2,6595
7Y	2,4688	2	39	2,4900	2,6150	2,6880
10Y	2,5338	1	41	2,5608	2,6520	2,6940
15Y	2,5900	0	41	2,5980	2,6180	2,5830
20Y	2,5340	0	40	2,5183	2,4940	2,4323
30Y	2,3279	0	39	2,3030	2,2650	2,2010

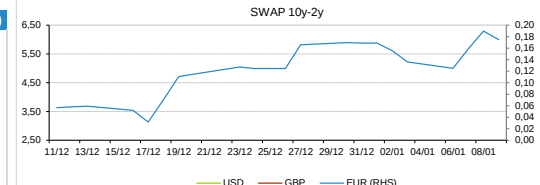
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	3,15
EUA	4,50
Reino Unido	4,75
Japão	0,25
Canadá	3,25
Suíça	-0,75
China	5,75
Brasil	12,25
Austrália	4,35
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,1810	-2	7	4,0240	4,1490	4,2120
2Y	4,1030	-2	17	4,0650	4,1620	4,2160
3Y	4,1030	-2	26	4,0920	4,1780	4,2310
4Y	4,1136	-2	34	4,1110	4,1880	4,2420
5Y	4,1260	-2	39	4,1300	4,2010	4,2570
7Y	4,1500	-2	44	4,1580	4,2270	4,2910
10Y	4,1847	-1	47	4,2010	4,2690	4,3160
15Y	4,2393	-1	48	4,2420	4,2690	4,2800
20Y	4,2290	-1	49	4,2130	4,1980	4,1670
30Y	4,0669	-1	49	4,0340	3,9820	3,9140

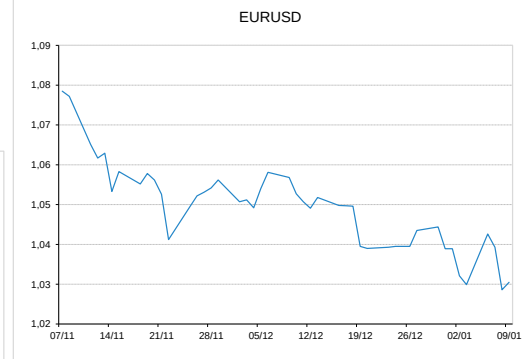
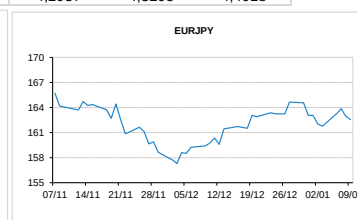
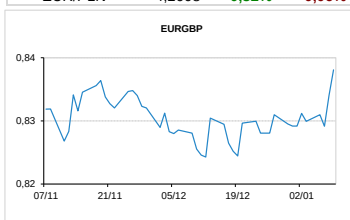


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	76,97	0,81	5,13	OT 2Y	2,248	0,02	17,80
JETFUEL	722,00	-11,00	46,25	OT 5Y	2,441	0,05	39,30
DIESEL	698,25	-8,75	51,00	OT 10Y	3,007	0,01	48,50
COBRE	9.051,00	28,50	-91,00	BUND 10Y	2,423	2,78	42,50
ZINCO	2.792,47	-48,81	-267,42	SCHATZ 2Y	2,545	3,46	29,80
OURO	2.666,08	10,34	1,52	T-NOTE 10Y	4,937	-2,10	32,30
TRIGO	531,75	-4,50	-27,00	T-NOTE 2Y	4,532	-2,44	16,00
LICENÇA C02	73,46	1,29	5,03	GILT 10Y	5,295	2,63	69,40



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0305	0,18%	-2,49%	1,0348	1,0399	1,0505
EUR/GBP	0,83808	-0,48%	-1,20%	0,8421	0,8466	0,8563
EUR/JPY	162,56	0,23%	-1,94%	162,55	162,54	162,53
EUR/CHF	0,9397	0,01%	-1,30%	0,9340	0,9288	0,9188
EUR/BRL	6,2507	0,83%	2,69%	6,3864	6,5389	6,9037
EUR/PLN	4,2608	0,32%	-0,06%	4,2937	4,3295	4,4018



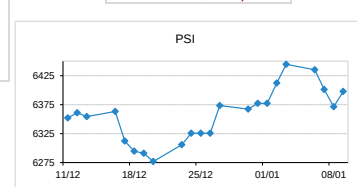
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0305	0,8381	162,56	0,9397	11,4862	7,4607	1,4828	1,66248	6,2507	11,7312
USD	0,9710	-	0,8129	157,96	0,9122	11,1582	7,2440	1,4397	1,6147	6,0695	11,4050

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	5,315	-0,09	-0,28
BCP	0,480	-1,15	3,29
CORT. AMORIM	8,060	0,50	0,12
CTT	5,370	0,56	-0,56
EDP	3,123	1,83	1,04
EDP R	9,300	0,22	-7,37
GALP	16,310	1,49	2,26
J MARTINS	18,370	0,49	-0,43
MOTA ENGIL	2,796	-0,92	-4,05
NAVIGATOR	3,642	0,89	1,45
NOS	3,285	-0,45	-1,35
REN	2,300	0,88	0,88
SEMAPA	14,400	1,55	1,55
SONAE SGPS	0,903	1,23	-1,20
IBERSOL	7,640	0,00	2,14

MAIORES GANHOS/PERDAS	
Título	Variação %
EDP	1,83
SEMAPA	1,55
GALP	1,49
SONAE SGPS	1,23
NAVIGATOR	0,89
ALTRI	-0,09
NOS	-0,45
MOTA ENGIL	-0,92
BCP	-1,15



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.397,95	0,42%	0,32%	6.993,53	6.050,03
CAC40	7.490,28	0,51%	1,48%	8.259,19	7.029,91
ESTX 50 PR	5.017,91	0,43%	2,49%	5.121,71	4.380,97
XTRA DAX	20.317,10	-0,06%	2,05%	20.522,82	16.345,02
S&P 500	5.918,25	0,16%	0,62%	6.099,97	4.714,82
IBEX 35	11.899,30	0,86%	2,62%	12.153,60	9.798,80
NIKKEI 225	39.605,09	-0,94%	-0,73%	42.426,77	31.156,12

