

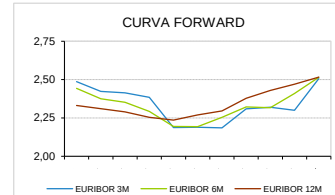
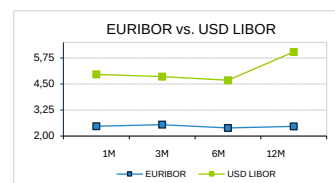
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

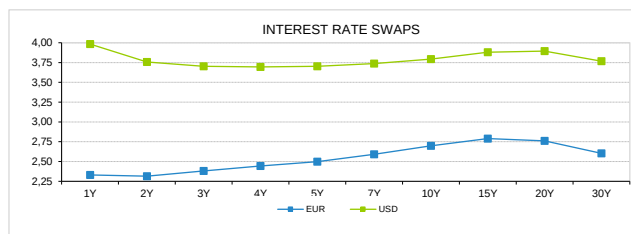
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,4710	2	-18	1M	4,9602	0	-35	4,4591	0,2425
3M	2,5470	2	2	3M	4,8537	0	-42	4,4119	0,2896
6M	2,3900	-2	-8	6M	4,6821	-1	-45	4,3314	0,3000
12M	2,4610	-2	9	12M	6,0414	8	31	4,2247	0,3550

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,3312	-2	5	2,2996	2,6389	2,8046
2Y	2,3150	-3	15	2,4078	2,6870	2,8390
3Y	2,3808	-2	22	2,4820	2,7240	2,8720
4Y	2,4434	-3	26	2,5430	2,7610	2,9010
5Y	2,4990	-4	30	2,5936	2,7945	2,9254
7Y	2,5902	-3	35	2,6768	2,8520	2,9590
10Y	2,6979	-1	40	2,7715	2,9050	2,9686
15Y	2,7900	-1	43	2,8305	2,8850	2,8759
20Y	2,7609	1	45	2,7745	2,7839	2,7462
30Y	2,6036	1	49	2,6030	2,5930	2,5535

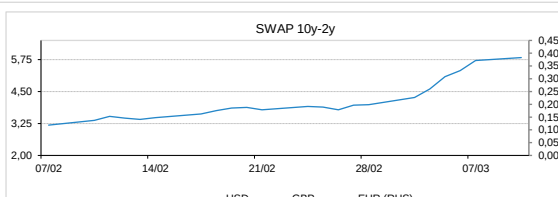
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,65
EUA	4,50
Reino Unido	4,50
Japão	0,50
Canadá	3,00
Suíça	-0,75
China	5,75
Brasil	13,25
Austrália	4,10
Índia	4,00



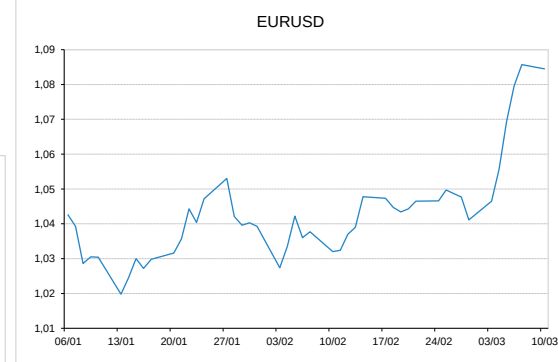
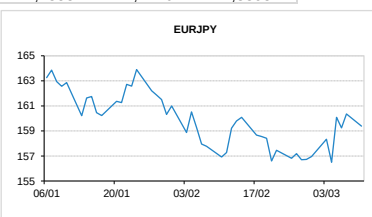
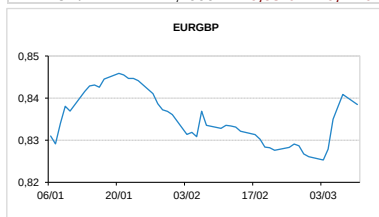
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,9836	-5	-25	3,5210	3,6740	3,8130
2Y	3,7580	-7	-36	3,5510	3,7070	3,8360
3Y	3,7017	-8	-37	3,5900	3,7410	3,8610
4Y	3,6949	-9	-36	3,6260	3,7695	3,8840
5Y	3,7024	-9	-35	3,6610	3,7960	3,9060
7Y	3,7377	-8	-32	3,7190	3,8440	3,9530
10Y	3,7943	-7	-28	3,7940	3,9110	4,0000
15Y	3,8808	-6	-24	3,8760	3,9440	3,9890
20Y	3,8939	-6	-22	3,8750	3,8975	3,8980
30Y	3,7683	-5	-18	3,7330	3,7110	3,6690



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	69,59	-0,77	-5,84	OT 2Y	2,226	-0,01	19,40
JETFUEL	708,75	4,00	-42,75	OT 5Y	2,695	-0,02	44,30
DIESEL	686,75	10,50	-27,50	OT 10Y	3,367	0,01	56,30
COBRE	9.602,00	-120,50	206,00	BUND 10Y	2,791	-0,10	47,30
ZINCO	2.856,54	-45,36	40,52	SCHATZ 2Y	2,565	-1,98	19,50
OURO	2.899,24	-9,86	-9,02	T-NOTE 10Y	4,590	-7,39	-19,40
TRIGO	565,00	13,75	-27,50	T-NOTE 2Y	4,102	-7,44	-28,80
LICENÇA C02	69,05	0,42	-13,89	GILT 10Y	4,996	-1,75	16,40


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0845	-0,11%	5,09%	1,0899	1,0951	1,1046
EUR/GBP	0,83849	0,29%	-0,68%	0,8428	0,8471	0,8555
EUR/JPY	159,39	0,60%	-1,55%	159,38	159,37	159,36
EUR/CHF	0,9549	-0,16%	-1,63%	0,9495	0,9445	0,9352
EUR/BRL	6,2957	-0,24%	-5,25%	6,4525	6,6305	6,9899
EUR/PLN	4,1999	-0,63%	-0,41%	4,2353	4,2726	4,3398

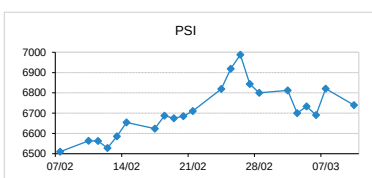

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0845	0,8385	159,39	0,9549	10,9611	7,4582	1,5633	1,71906	6,2957	11,6631
USD	0,9222	-	0,7743	146,71	0,8777	10,1060	6,8782	1,4420	1,5855	5,7764	10,7521

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	6,050	-0,25	13,51
BCP	0,531	-4,15	14,22
CORT. AMORIM	8,210	-0,73	1,99
CTT	6,820	-2,57	26,30
EDP	3,128	0,48	1,20
EDP R	8,350	1,46	-16,83
GALP	14,525	-2,39	-8,93
J MARTINS	20,360	0,79	10,35
MOTA ENGIL	3,116	-3,53	6,93
NAVIGATOR	3,214	-0,56	-10,47
NOS	4,435	-2,10	33,18
REN	2,650	0,38	16,23
SEMAPA	15,200	-0,26	7,19
SONAE SGPS	1,028	1,58	12,47
IBERSOL	8,660	-0,23	15,78

MAIORES GANHOS/PERDAS	
Título	Variação %
SONAE SGPS	1,58
EDP R	1,46
J MARTINS	0,79
EDP	0,48
REN	0,38
NOS	-2,10
GALP	-2,39
CTT	-2,57
MOTA ENGIL	-3,53
BCP	-4,15



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.739,83	-1,19%	5,69%	6.993,53	6.050,03
CAC40	8.047,60	-0,90%	9,04%	8.259,19	7.029,91
ESTX 50 PR	5.386,98	-1,49%	10,03%	5.568,19	4.473,94
XTRA DAX	22.620,95	-1,69%	13,62%	23.475,88	17.024,82
S&P 500	5.646,98	-2,13%	-3,99%	6.147,43	4.953,56
IBEX 35	13.082,70	-1,32%	12,83%	13.446,40	10.268,90
NIKKEI 225	37.028,27	0,38%	-7,18%	42.426,77	31.156,12

