

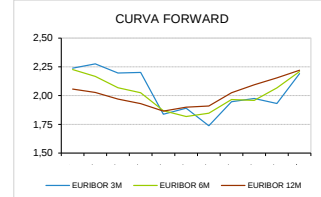
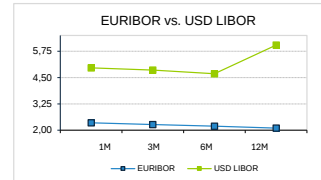
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

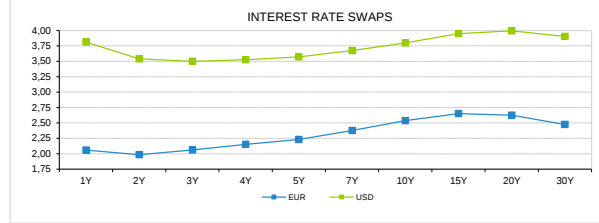
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,3510	2	-12	1M	4,9602	0	-35	4,4135	0,1150
3M	2,2650	-4	-28	3M	4,8537	0	-42	4,2328	0,1740
6M	2,1900	-4	-20	6M	4,6821	-1	-45	4,0811	0,1700
12M	2,0990	-6	-36	12M	6,0414	8	31	3,9041	0,2200

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,0580	-1	-27	1,9100	2,4343	2,7180
2Y	1,9842	-1	-33	2,0640	2,5065	2,7720
3Y	2,0616	-2	-31	2,1830	2,5760	2,8240
4Y	2,1512	-4	-29	2,2790	2,6360	2,8655
5Y	2,2317	-5	-27	2,3626	2,6885	2,8840
7Y	2,3768	-6	-21	2,5120	2,7690	2,9080
10Y	2,5371	-6	-16	2,6320	2,8250	2,9062
15Y	2,6515	-5	-14	2,7036	2,7957	2,7987
20Y	2,6263	-5	-13	2,6495	2,6890	2,6618
30Y	2,4741	-4	-12	2,4790	2,4950	2,4650

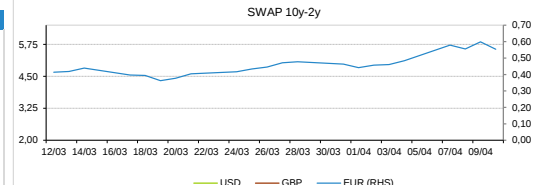
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,65
EUA	4,50
Reino Unido	4,50
Japão	0,50
Canadá	2,75
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	4,10
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,8128	5	-16	3,2650	3,6240	3,9230
2Y	3,5398	4	-21	3,3380	3,6950	3,9750
3Y	3,4995	1	-19	3,4300	3,7675	4,0270
4Y	3,5269	-1	-16	3,5100	3,8290	4,0690
5Y	3,5721	-2	-12	3,5860	3,8860	4,0820
7Y	3,6734	-4	-5	3,7140	3,9600	4,1420
10Y	3,7995	-5	2	3,8415	4,0550	4,1975
15Y	3,9480	-5	7	3,9730	4,1130	4,2010
20Y	3,9948	-5	11	4,0010	4,0860	4,1250
30Y	3,9033	-5	14	3,8940	3,9210	3,9080

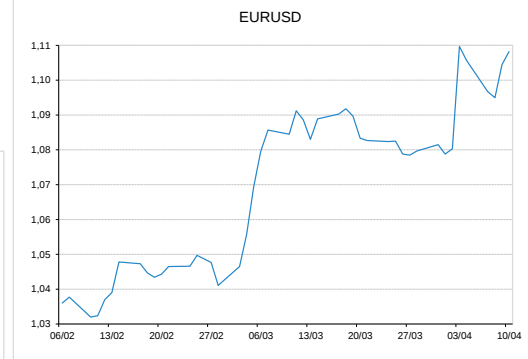
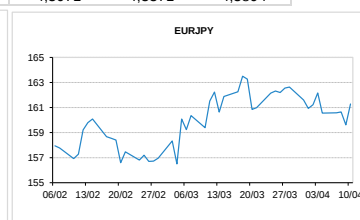


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	62,77	-2,71	-6,02	OT 2Y	1,883	0,03	-32,00
JETFUEL	646,75	25,00	-52,25	OT 5Y	2,438	-0,02	-26,00
DIESEL	608,25	20,50	-67,75	OT 10Y	3,202	-0,04	-19,80
COBRE	8.897,00	-42,50	-1.000,50	BUND 10Y	2,519	1,26	-33,20
ZINCO	2.548,77	-5,08	-324,64	SCHATZ 2Y	2,162	7,57	-38,00
OURO	3.163,00	70,51	276,87	T-NOTE 10Y	4,637	-5,75	0,40
TRIGO	534,75	-7,50	-27,75	T-NOTE 2Y	4,012	-14,25	-10,40
LICENÇA C02	62,12	1,18	-6,89	GILT 10Y	5,075	-12,96	3,40



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1082	0,34%	2,19%	1,1142	1,1201	1,1310
EUR/GBP	0,85755	0,79%	-2,22%	0,8621	0,8667	0,8754
EUR/JPY	161,28	-1,04%	-1,17%	161,27	161,27	161,25
EUR/CHF	0,9257	1,33%	3,11%	0,9207	0,9159	0,9074
EUR/BRL	6,6618	-4,26%	-4,77%	6,8278	7,0228	7,4033
EUR/PLN	4,2716	-0,88%	-1,66%	4,3071	4,3371	4,3894



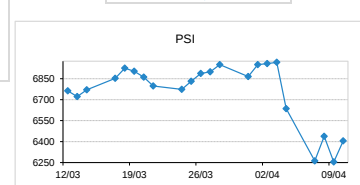
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1082	0,8576	161,28	0,9257	11,0302	7,4666	1,5680	1,81244	6,6618	12,1498
USD	0,8952	-	0,772	144,655	0,8336	9,8358	6,6806	1,4002	1,6038	5,9200	10,8033

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	5,981	2,06	12,21
BCP	0,514	5,52	10,70
CORT. AMORIM	7,290	1,96	-9,44
CTT	6,660	2,30	23,33
EDP	2,945	2,12	-4,72
EDP R	7,105	2,38	-29,23
GALP	12,715	2,42	-20,28
J MARTINS	19,880	0,76	7,75
MOTA ENGIL	3,160	5,05	8,44
NAVIGATOR	3,186	2,44	-11,25
NOS	4,130	2,48	24,02
REN	2,725	1,87	19,52
SEMAPA	15,304	3,20	7,93
SONAE SGPS	1,010	1,20	10,50
IBERSOL	8,700	1,87	16,31

MAIORES GANHOS/PERDAS	
Título	Variação %
BCP	5,52
MOTA ENGIL	5,05
SEMAPA	3,20
NOS	2,48
NAVIGATOR	2,44



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.404,79	2,41%	0,43%	7.026,93	6.189,01
CAC40	7.126,02	3,83%	-3,45%	8.259,19	6.763,76
ESTX 50 PR	4.818,92	4,26%	-1,57%	5.568,19	4.473,94
XTRA DAX	20.562,73	4,53%	3,28%	23.476,01	17.024,82
S&P 500	5.203,34	-4,67%	-11,55%	6.147,43	4.835,04
IBEX 35	12.307,60	4,32%	6,15%	13.515,10	10.298,70
NIKKEI 225	34.609,00	9,13%	-13,25%	42.426,77	30.792,74

