

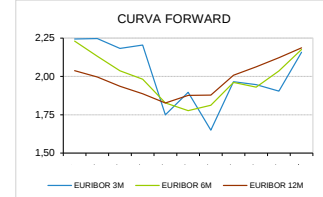
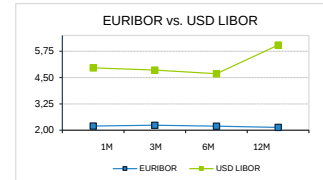
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

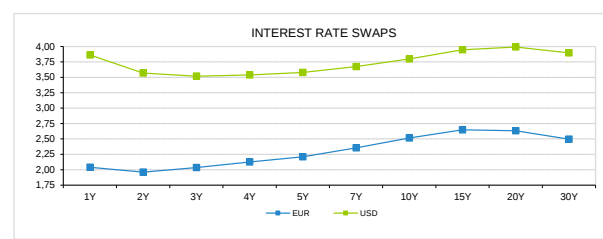
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,1990	-1	-18	1M	4,9602	0	-35	4,4059	0,0975
3M	2,2360	-3	-24	3M	4,8537	0	-42	4,2743	0,1150
6M	2,1940	-2	-22	6M	4,6821	-1	-45	4,1485	0,0650
12M	2,1320	1	-32	12M	6,0414	8	31	3,9670	0,1150

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,0403	-1	-30	1,8795	2,4103	2,6954
2Y	1,9609	0	-35	2,0330	2,4860	2,7500
3Y	2,0355	-1	-34	2,1540	2,5550	2,7980
4Y	2,1260	-1	-32	2,2545	2,6160	2,8360
5Y	2,2102	-1	-29	2,3385	2,6700	2,8638
7Y	2,3551	0	-24	2,4760	2,7500	2,9050
10Y	2,5165	0	-19	2,6146	2,8208	2,9134
15Y	2,6479	0	-16	2,7020	2,8050	2,8152
20Y	2,6322	1	-15	2,6579	2,7026	2,6838
30Y	2,4953	2	-14	2,5070	2,5310	2,5053

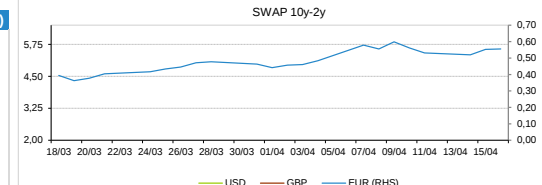
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,65
EUA	4,50
Reino Unido	4,50
Japão	0,50
Canadá	2,75
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	4,10
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,8632	-3	-21	3,2535	3,6080	3,9040
2Y	3,5686	-3	-30	3,3310	3,6820	3,9480
3Y	3,5179	-3	-29	3,4200	3,7530	3,9890
4Y	3,5377	-2	-26	3,5010	3,8100	4,0270
5Y	3,5788	-2	-22	3,5750	3,8590	4,0640
7Y	3,6747	-1	-15	3,6940	3,9440	4,1300
10Y	3,7975	-1	-8	3,8300	4,0460	4,1940
15Y	3,9459	-1	-2	3,9670	4,1060	4,1940
20Y	3,9915	-2	2	3,9920	4,0750	4,1120
30Y	3,8969	-2	5	3,8770	3,9040	3,8900

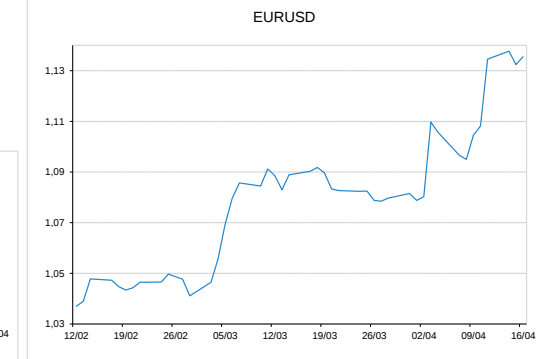
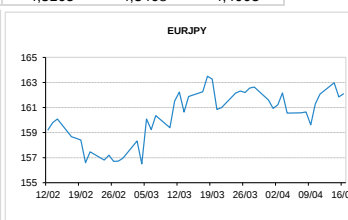


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	65,92	1,25	-4,14	OT 2Y	1,837	-0,02	-36,00
JETFUEL	665,25	1,75	-30,25	OT 5Y	2,346	-0,03	-30,50
DIESEL	619,75	1,75	-36,50	OT 10Y	3,098	-0,03	-21,10
COBRE	9.137,00	-23,00	-616,50	BUND 10Y	2,436	-4,24	-32,40
ZINCO	2.603,01	-22,53	-366,59	SCHATZ 2Y	2,125	-1,95	-40,80
OURO	3.321,20	99,68	337,04	T-NOTE 10Y	4,596	-0,92	-6,50
TRIGO	558,75	2,75	-14,25	T-NOTE 2Y	4,012	-2,61	-22,70
LICENÇA C02	66,83	0,64	-4,16	GILT 10Y	5,021	-5,55	3,10



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1355	0,27%	4,15%	1,1418	1,1480	1,1593
EUR/GBP	0,85618	-0,06%	-1,86%	0,8607	0,8654	0,8745
EUR/JPY	162,09	-0,15%	0,10%	162,08	162,08	162,06
EUR/CHF	0,9271	0,15%	3,78%	0,9220	0,9172	0,9085
EUR/BRL	6,6656	-0,41%	-6,88%	6,8390	7,0372	7,4145
EUR/PLN	4,2817	0,28%	-2,20%	4,3165	4,3468	4,4003



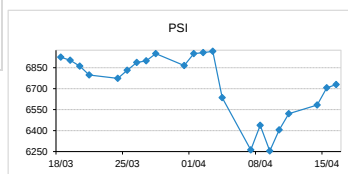
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1355	0,8562	162,09	0,9271	11,1009	7,4677	1,5776	1,77995	6,6656	12,0219
USD	0,8788	-	0,7545	142,51	0,8153	9,7804	6,5622	1,3891	1,5676	5,8825	10,5750

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	6,188	0,80	16,10
BCP	0,546	-4,08	17,50
CORT. AMORIM	7,290	-1,62	-9,44
CTT	7,130	0,14	32,04
EDP	3,237	1,92	4,72
EDP R	7,645	1,19	-23,85
GALP	13,435	1,55	-15,77
J MARTINS	20,800	1,66	12,74
MOTA ENGIL	3,514	0,00	20,59
NAVIGATOR	3,238	-0,18	-9,81
NOS	4,075	-0,61	22,37
REN	2,795	0,18	22,59
SEMAPA	15,596	0,18	9,99
SONAE SGPS	1,038	1,76	13,57
IBERSOL	8,700	0,93	16,31

MAIORES GANHOS/PERDAS	
Título	Variação %
EDP	1,92
SONAE SGPS	1,76
J MARTINS	1,66
GALP	1,55
EDP R	1,19
NAVIGATOR	-0,18
NOS	-0,61
CORT. AMORIM	-1,62
BCP	-4,08



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.729,77	0,35%	5,53%	7.026,93	6.189,01
CAC40	7.332,09	-0,05%	-0,66%	8.259,19	6.763,76
ESTX 50 PR	4.967,09	-0,07%	1,45%	5.568,19	4.473,94
XTRA DAX	21.315,96	0,29%	7,07%	23.476,01	17.024,82
S&P 500	5.357,43	-0,72%	-8,91%	6.147,43	4.835,04
IBEX 35	12.936,50	0,44%	11,57%	13.515,10	10.298,70
NIKKEI 225	33.920,40	-1,01%	-14,97%	42.426,77	30.792,74

