

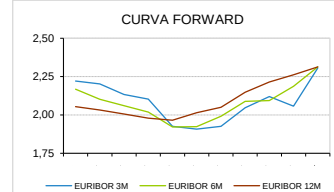
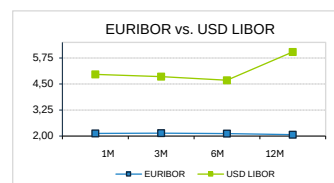
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

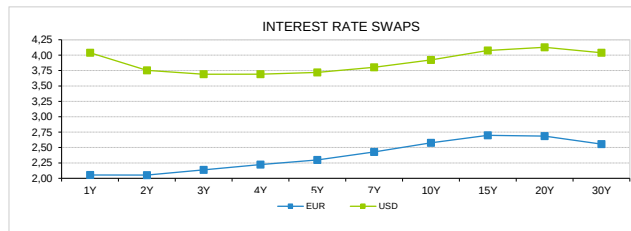
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,1230	1	-18	1M	4,9602	0	-35	4,2160	0,1650
3M	2,1390	2	-14	3M	4,8537	0	-42	4,1946	0,0575
6M	2,1210	1	-12	6M	4,6821	-1	-45	4,0789	0,0900
12M	2,0670	4	-10	12M	6,0414	8	31	3,8956	0,1250

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,0540	7	-1	2,0488	2,4848	2,7250
2Y	2,0526	10	7	2,1825	2,5570	2,7797
3Y	2,1375	11	9	2,2790	2,6060	2,8240
4Y	2,2221	10	8	2,3610	2,6665	2,8610
5Y	2,2993	10	8	2,4340	2,7122	2,8900
7Y	2,4278	8	8	2,5510	2,7860	2,9280
10Y	2,5752	7	8	2,6756	2,8540	2,9414
15Y	2,6982	6	9	2,7570	2,8442	2,8529
20Y	2,6851	5	11	2,7143	2,7520	2,7300
30Y	2,5561	5	14	2,5700	2,5860	2,5682

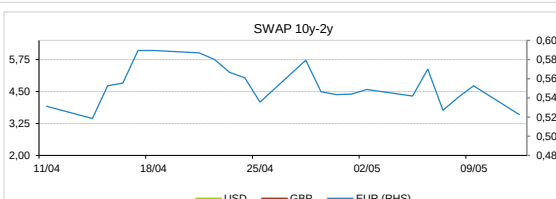
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,40
EUA	4,50
Reino Unido	4,25
Japão	0,50
Canadá	2,75
Suíça	-0,75
China	5,75
Brasil	14,75
Austrália	4,10
Índia	4,00



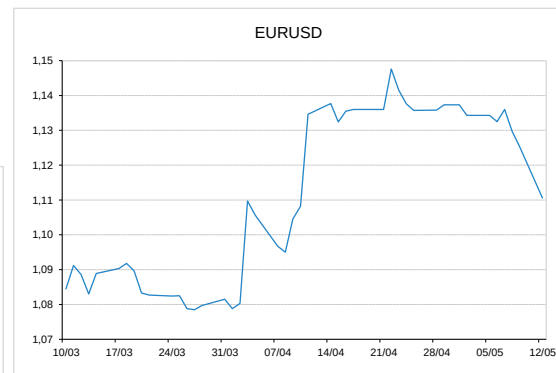
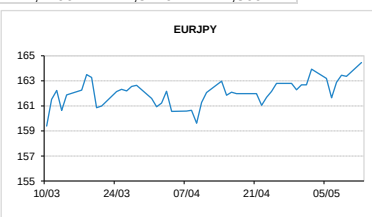
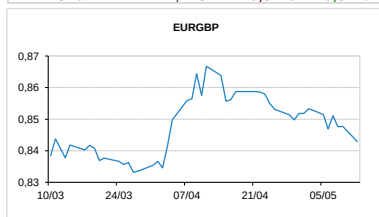
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,0380	6	15	3,4610	3,6980	3,9990
2Y	3,7534	8	13	3,5080	3,7660	4,0415
3Y	3,6904	9	11	3,5690	3,8410	4,0920
4Y	3,6915	9	9	3,6320	3,8990	4,1330
5Y	3,7190	8	8	3,7000	3,9540	4,1710
7Y	3,8039	8	7	3,8140	4,0440	4,2430
10Y	3,9232	7	7	3,9490	4,1550	4,3150
15Y	4,0745	7	7	4,0930	4,2290	4,3290
20Y	4,1275	7	8	4,1260	4,2060	4,2530
30Y	4,0390	6	9	4,0180	4,0430	4,0390



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	65,19	1,28	1,18	OT 2Y	1,948	0,12	6,50
JETFUEL	650,50	10,75	28,75	OT 5Y	2,428	0,10	-1,00
DIESEL	603,25	5,00	15,50	OT 10Y	3,159	0,08	-4,30
COBRE	9.439,00	14,00	832,50	BUND 10Y	2,584	9,61	5,80
ZINCO	2.632,14	39,33	77,09	SCHATZ 2Y	2,313	12,99	11,50
OURO	3.239,71	-85,28	2,10	T-NOTE 10Y	4,692	5,57	3,00
TRIGO	524,00	2,25	-46,25	T-NOTE 2Y	4,218	8,45	16,00
LICENÇA C02	73,19	2,80	8,37	GILT 10Y	5,057	9,30	-1,10


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1106	-1,30%	-2,38%	1,1172	1,1238	1,1356
EUR/GBP	0,8429	0,57%	2,48%	0,8475	0,8522	0,8609
EUR/JPY	164,46	-0,67%	-0,91%	164,45	164,45	164,44
EUR/CHF	0,9358	-0,05%	-1,16%	0,9308	0,9260	0,9167
EUR/BRL	6,3156	0,72%	5,25%	6,4952	6,6877	7,0381
EUR/PLN	4,2462	-0,32%	0,84%	4,2799	4,3129	4,3691

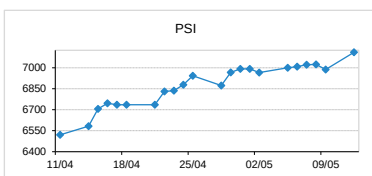

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1106	0,8429	164,46	0,9358	10,9000	7,4595	1,5549	1,74435	6,3156	11,6000
USD	0,9000	-	0,7575	148,23	0,8435	9,8000	6,7140	1,3997	1,5689	5,6854	10,4321

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	6,294	1,57	18,09
BCP	0,602	2,17	29,63
CORT. AMORIM	8,040	2,16	-0,12
CTT	6,710	-1,32	24,26
EDP	3,346	2,51	8,25
EDP R	8,680	5,47	-13,55
GALP	14,310	2,76	-10,28
J MARTINS	22,280	-0,18	20,76
MOTA ENGIL	4,002	0,40	37,34
NAVIGATOR	3,462	4,85	-3,57
NOS	3,650	-0,27	11,08
REN	2,670	-1,66	17,11
SEMAPA	17,620	2,20	24,26
SONAE SGPS	1,142	0,53	24,95
IBERSOL	9,180	0,22	22,73

MAIORES GANHOS/PERDAS	
Título	Variação %
EDP R	5,47
NAVIGATOR	4,85
GALP	2,76
EDP	2,51
SEMAPA	2,20
J MARTINS	-0,18
NOS	-0,27
CTT	-1,32
REN	-1,66



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	7.110,83	1,76%	11,50%	7.077,47	6.194,45
CAC40	7.850,10	1,37%	6,36%	8.257,88	6.763,76
ESTX 50 PR	5.392,36	1,56%	10,14%	5.568,19	4.473,94
XTRA DAX	23.566,54	0,29%	18,37%	23.543,27	17.024,82
S&P 500	5.807,67	2,61%	-1,26%	6.147,43	4.835,04
IBEX 35	13.655,30	0,75%	17,77%	13.586,00	10.298,70
NIKKEI 225	37.644,26	0,38%	-5,64%	42.426,77	30.792,74

