

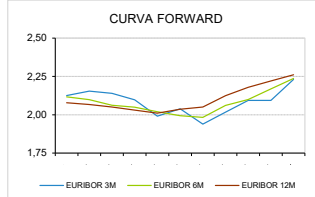
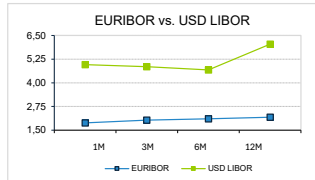
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

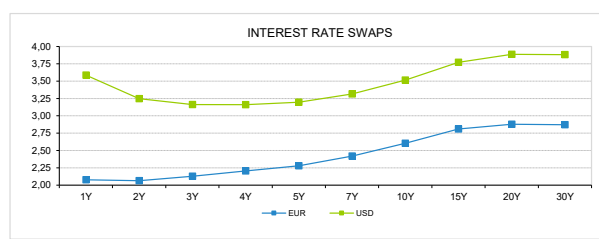
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,8860	1	-1	1M	4,9602	0	-35	3,9715	-0,0600
3M	2,0340	-2	2	3M	4,8537	0	-42	3,9690	0,0000
6M	2,1050	1	2	6M	4,6821	-1	-45	3,9339	0,0400
12M	2,1840	1	6	12M	6,0414	8	31	3,8485	0,1300

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,0778	0	1	2,0525	2,4470	2,7327
2Y	2,0639	-1	-2	2,1555	2,5220	2,7990
3Y	2,1273	-1	-5	2,2510	2,5920	2,8650
4Y	2,2040	-1	-6	2,3350	2,6580	2,9240
5Y	2,2796	-1	-7	2,4108	2,7239	2,9753
7Y	2,4187	-2	-6	2,5510	2,8370	3,0620
10Y	2,6043	-3	-5	2,7254	2,9660	3,1355
15Y	2,8094	-3	-3	2,8955	3,0505	3,1435
20Y	2,8784	-4	-1	2,9360	3,0400	3,0960
30Y	2,8720	-4	2	2,9090	2,9790	3,0140

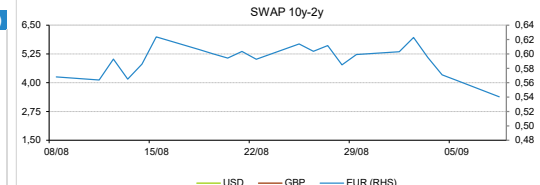
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	4,50
Reino Unido	4,00
Japão	0,50
Canadá	2,75
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,60
Índia	3,75



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,5882	-2	-26	2,8940	3,1570	3,5520
2Y	3,2469	-3	-28	2,9370	3,2540	3,6450
3Y	3,1619	-3	-28	3,0075	3,3500	3,7390
4Y	3,1610	-3	-28	3,0900	3,4440	3,8180
5Y	3,1966	-2	-27	3,1760	3,5350	3,8960
7Y	3,3161	-3	-26	3,3490	3,6955	4,0340
10Y	3,5156	-3	-24	3,5760	3,8930	4,1560
15Y	3,7715	-4	-20	3,8220	4,0410	4,2225
20Y	3,8873	-4	-17	3,9135	4,0690	4,1910
30Y	3,8814	-5	-14	3,8830	3,9705	4,0280

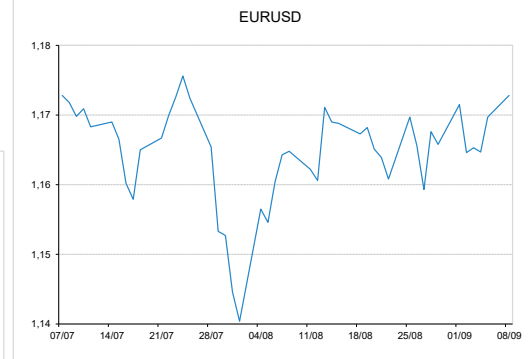
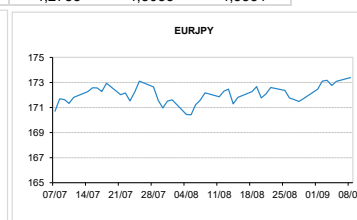


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	66,25	0,75	0,33	OT 2Y	1,925	0,00	-0,10
JETFUEL	701,00	-15,25	-0,50	OT 5Y	2,367	-0,02	-0,40
DIESEL	699,25	-12,25	20,75	OT 10Y	3,061	-0,03	2,50
COBRE	9.865,00	-0,50	259,00	BUND 10Y	2,629	-2,16	-1,00
ZINCO	2.879,44	22,29	121,59	SCHATZ 2Y	2,286	-0,25	0,70
OURO	3.637,83	51,14	240,08	T-NOTE 10Y	4,316	-1,98	-16,80
TRIGO	522,25	3,00	-12,75	T-NOTE 2Y	3,635	-2,18	-19,90
LICENÇA C02	76,98	0,94	3,77	GILT 10Y	5,084	-4,76	10,50



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1728	0,27%	0,69%	1,1791	1,1845	1,1937
EUR/GBP	0,8669	0,10%	0,02%	0,8713	0,8758	0,8843
EUR/JPY	173,39	-0,17%	-0,70%	173,38	173,38	173,37
EUR/CHF	0,9323	0,36%	0,95%	0,9274	0,9227	0,9134
EUR/BRL	6,3799	-0,55%	-0,79%	6,5564	6,7233	7,0722
EUR/PLN	4,2462	0,05%	0,00%	4,2755	4,3035	4,3531



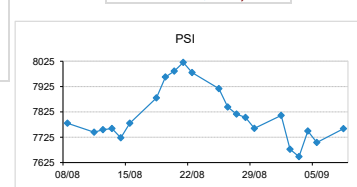
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1728	0,8669	173,39	0,9323	10,9944	7,4669	1,6241	1,78318	6,3799	11,7430
USD	0,8515	-	0,7388	147,79	0,7939	9,3715	6,3581	1,3822	1,5185	5,4384	9,9987

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	4,995	0,20	-6,29
BCP	0,720	1,41	55,11
CORT. AMORIM	7,530	1,35	-6,71
CTT	7,290	2,68	35,00
EDP	3,764	0,48	21,87
EDP R	10,120	1,20	0,80
GALP	15,770	-0,25	-1,41
J MARTINS	21,720	-0,64	17,94
MOTA ENGIL	5,580	9,41	91,49
NAVIGATOR	3,302	0,43	-7,97
NOS	3,895	-0,38	18,39
REN	2,960	0,34	30,48
SEMAPA	17,860	0,56	25,95
SONAE SGPS	1,288	-0,62	41,14
IBERSOL	9,780	1,66	31,02

MAIORES GANHOS/PERDAS	
Título	Variação %
MOTA ENGIL	9,41
CTT	2,68
IBERSOL	1,66
BCP	1,41
CORT. AMORIM	1,35
GALP	-0,25
NOS	-0,38
SONAE SGPS	-0,62
J MARTINS	-0,64



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	7.754,11	0,71%	21,66%	8.029,69	6.194,45
CAC40	7.734,84	0,89%	4,90%	8.257,88	6.763,76
ESTX 50 PR	5.362,81	0,92%	9,62%	5.568,19	4.540,22
XTRA DAX	23.807,13	0,96%	19,66%	24.639,10	18.208,84
S&P 500	6.504,65	0,40%	10,64%	6.532,65	4.835,04
IBEX 35	15.002,20	1,08%	29,46%	15.443,90	11.177,00
NIKKEI 225	43.643,81	1,45%	9,40%	43.876,42	30.792,74

