

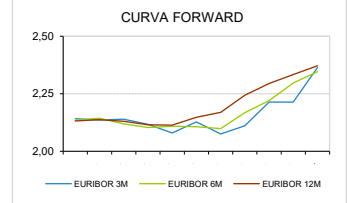
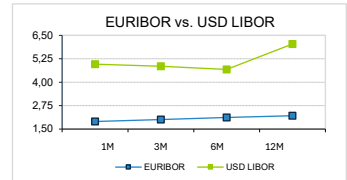
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

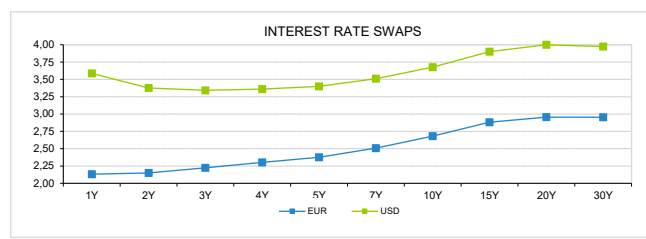
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9020	1	-2	1M	4,9602	0	-35	3,9780	-0,0900
3M	2,0050	0	0	3M	4,8537	0	-42	3,8875	-0,0125
6M	2,1230	0	2	6M	4,6821	-1	-45	3,7972	0,0200
12M	2,2110	0	1	12M	6,0414	8	31	3,6746	0,1200

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,1315	1	3	2,1702	2,5496	2,8060
2Y	2,1505	1	4	2,2705	2,6200	2,8690
3Y	2,2230	1	4	2,3620	2,6800	2,9270
4Y	2,3015	0	4	2,4400	2,7405	2,9815
5Y	2,3757	0	4	2,5105	2,7993	3,0295
7Y	2,5085	0	4	2,6380	2,9040	3,1120
10Y	2,6815	-1	5	2,7999	3,0280	3,1920
15Y	2,8814	-1	5	2,9671	3,1180	3,2112
20Y	2,9552	-1	6	3,0138	3,1155	3,1720
30Y	2,9544	-1	8	2,9930	3,0600	3,0940

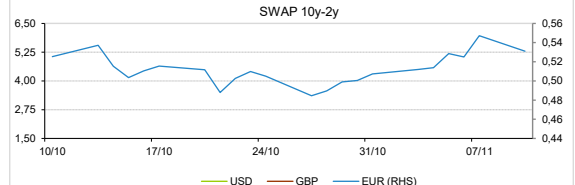
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	4,00
Reino Unido	4,00
Japão	0,50
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,60
Índia	3,25



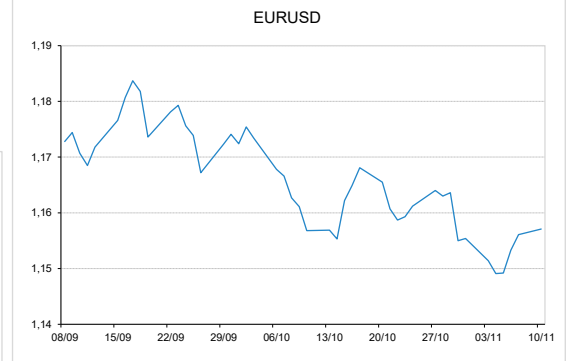
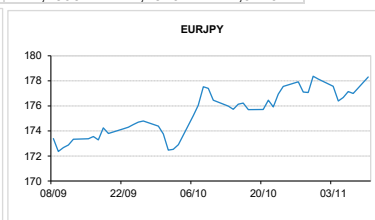
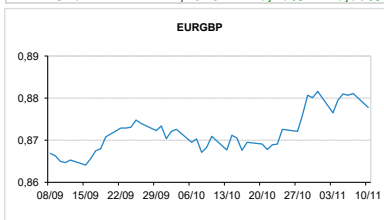
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,5853	2	7	3,1600	3,4180	3,7460
2Y	3,3754	2	11	3,2140	3,4930	3,8230
3Y	3,3425	2	12	3,2800	3,5740	3,8890
4Y	3,3604	2	12	3,3490	3,6520	3,9510
5Y	3,3991	2	12	3,4230	3,7220	4,0120
7Y	3,5099	2	13	3,5640	3,8490	4,1230
10Y	3,6774	2	12	3,7465	4,0130	4,2360
15Y	3,9007	2	13	3,9560	4,1420	4,2930
20Y	3,9997	2	13	4,0310	4,1570	4,2520
30Y	3,9737	2	12	3,9820	4,0460	4,0830



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	63,39	-0,24	1,11	OT 2Y	1,950	0,01	-5,10
JETFUEL	782,25	-18,50	71,75	OT 5Y	2,366	0,01	-5,10
DIESEL	793,50	-21,00	114,00	OT 10Y	3,024	-0,01	-7,40
COBRE	10.695,00	34,00	-44,50	BUND 10Y	2,650	0,29	-4,30
ZINCO	3.173,03	30,75	100,51	SCHATZ 2Y	2,363	1,47	0,30
OURO	4.091,88	90,62	74,09	T-NOTE 10Y	4,419	2,17	-2,10
TRIGO	532,75	5,00	34,25	T-NOTE 2Y	3,824	2,99	1,80
LICENÇA C02	80,12	0,65	0,44	GILT 10Y	4,865	0,00	-37,20


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1571	0,09%	0,03%	1,1629	1,1678	1,1769
EUR/GBP	0,8778	0,38%	-0,79%	0,8823	0,8862	0,8937
EUR/JPY	178,31	-0,74%	-1,04%	178,30	178,30	178,29
EUR/CHF	0,9309	0,01%	-0,21%	0,9257	0,9209	0,9113
EUR/BRL	6,1433	0,43%	4,48%	6,3096	6,4607	6,7802
EUR/PLN	4,2348	0,10%	0,68%	4,2595	4,2810	4,3243

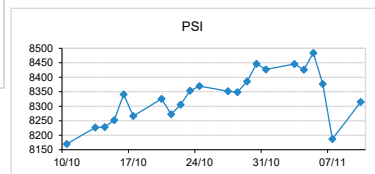

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1571	0,8778	178,31	0,9309	10,9977	7,4671	1,6198	1,77075	6,1433	11,7096
USD	0,8660	-	0,7606	154,05	0,8066	9,5305	6,4668	1,4028	1,5346	5,3208	10,1386

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,875	0,00	-8,54
BCP	0,797	3,53	71,55
CORT. AMORIM	6,550	0,46	-18,63
CTT	7,430	0,13	37,59
EDP	3,967	1,90	28,34
EDP R	12,000	2,39	19,52
GALP	17,565	0,17	10,13
IBERSOL	10,200	0,49	36,36
J MARTINS	21,880	1,02	18,59
MOTA ENGIL	5,920	3,23	103,16
NAVIGATOR	3,038	0,13	-15,38
NOS	3,675	-0,14	11,85
REN	3,405	1,64	49,34
SEMAPA	17,800	0,79	25,53
SONAE SGPS	1,440	1,12	57,55
TEIX. DUARTE	0,716	4,99	806,33

MAIORES GANHOS/PERDAS	
Título	Variação %
TEIX. DUARTE	4,99
BCP	3,53
MOTA ENGIL	3,23
EDP R	2,39
EDP	1,90
NOS	-0,14



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	8.314,75	1,56%	30,38%	8.506,58	6.194,45
CAC40	8.055,51	1,32%	9,14%	8.271,48	6.763,76
ESTX 50 PR	5.664,46	1,76%	15,70%	5.734,28	4.540,22
XTRA DAX	23.959,99	1,65%	20,35%	24.771,34	18.489,91
S&P 500	6.775,15	0,70%	15,21%	6.920,34	4.835,04
IBEX 35	16.182,50	1,77%	39,56%	16.210,50	11.295,00
NIKKEI 225	50.911,76	1,26%	27,62%	52.636,87	30.792,74

