

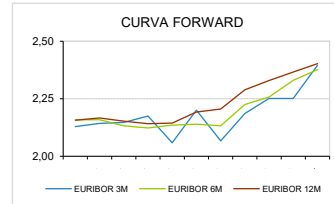
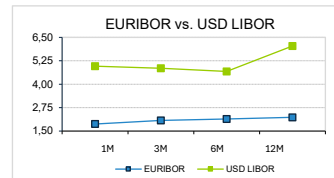
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

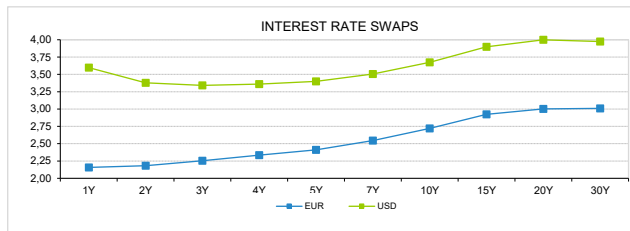
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,8760	1	-2	1M	4,9602	0	-35	3,9777	-0,0550
3M	2,0640	2	4	3M	4,8537	0	-42	3,8517	-0,0306
6M	2,1460	1	4	6M	4,6821	-1	-45	3,7452	0,0400
12M	2,2340	1	3	12M	6,0414	8	31	3,6093	0,1500

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,1575	1	6	2,2063	2,5870	2,8520
2Y	2,1817	2	9	2,3050	2,6563	2,9153
3Y	2,2544	3	9	2,3970	2,7170	2,9740
4Y	2,3352	4	9	2,4760	2,7815	3,0280
5Y	2,4101	4	9	2,5479	2,8410	3,0750
7Y	2,5452	4	9	2,6780	2,9460	3,1580
10Y	2,7208	5	9	2,8416	3,0730	3,2399
15Y	2,9238	5	10	3,0125	3,1670	3,2637
20Y	3,0018	5	12	3,0634	3,1698	3,2305
30Y	3,0098	6	15	3,0505	3,1211	3,1587

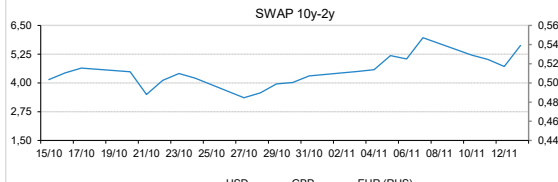
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	4,00
Reino Unido	4,00
Japão	0,50
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,60
Índia	3,25



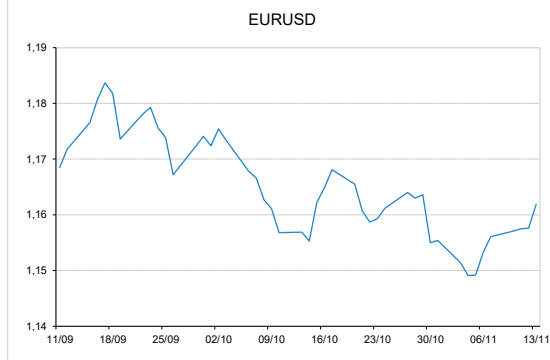
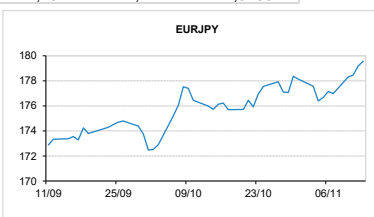
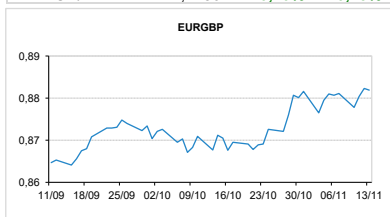
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,5988	2	8	3,1450	3,4180	3,7410
2Y	3,3790	2	11	3,2050	3,4900	3,8170
3Y	3,3416	2	12	3,2735	3,5700	3,8820
4Y	3,3594	2	12	3,3425	3,6470	3,9430
5Y	3,3982	2	12	3,4160	3,7160	4,0040
7Y	3,5062	2	12	3,5570	3,8430	4,1160
10Y	3,6735	2	12	3,7400	4,0080	4,2340
15Y	3,8985	2	12	3,9530	4,1410	4,2940
20Y	3,9990	2	13	4,0305	4,1580	4,2560
30Y	3,9751	2	13	3,9830	4,0490	4,0860



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	63,23	0,52	0,29	OT 2Y	1,971	0,03	3,20
JETFUEL	775,75	-25,25	79,50	OT 5Y	2,379	0,04	5,50
DIESEL	746,75	-61,75	81,00	OT 10Y	3,028	0,05	3,90
COBRE	10.897,00	117,00	426,00	BUND 10Y	2,667	3,83	7,40
ZINCO	3.188,84	32,04	160,10	SCHATZ 2Y	2,385	2,21	8,60
OURO	4.199,29	3,90	89,02	T-NOTE 10Y	4,406	2,53	7,20
TRIGO	550,75	-1,75	37,50	T-NOTE 2Y	3,834	2,59	14,80
LICENÇA C02	81,21	-0,70	3,09	GILT 10Y	4,845	3,84	-18,90


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1619	0,37%	0,43%	1,1678	1,1729	1,1818
EUR/GBP	0,8819	0,05%	-1,61%	0,8863	0,8901	0,8973
EUR/JPY	179,57	-0,21%	-2,00%	179,56	179,56	179,55
EUR/CHF	0,9221	0,30%	0,90%	0,9171	0,9122	0,9027
EUR/BRL	6,1523	-0,30%	2,79%	6,3147	6,4704	6,7790
EUR/PLN	4,2286	0,10%	0,75%	4,2527	4,2744	4,3163

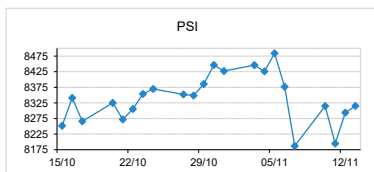

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1619	0,8819	179,57	0,9221	10,9301	7,4673	1,6315	1,77688	6,1523	11,6506
USD	0,8591	-	0,7577	154,16	0,7926	9,3944	6,4149	1,4010	1,5267	5,2830	10,0124

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,870	-0,61	-8,63
BCP	0,820	1,28	76,46
CORT. AMORIM	6,580	0,00	-18,26
CTT	7,290	-0,68	35,00
EDP	3,830	0,10	23,91
EDP R	11,650	-1,27	16,04
GALP	18,140	0,17	13,73
IBERSOL	10,450	0,97	39,71
J MARTINS	22,200	0,54	20,33
MOTA ENGIL	5,820	0,34	99,73
NAVIGATOR	3,062	0,20	-14,71
NOS	3,660	1,39	11,39
REN	3,380	0,30	48,25
SEMAPA	17,860	0,45	25,95
SONAE SGPS	1,460	0,97	59,74
TEIX. DUARTE	0,700	3,24	786,08

MAIORES GANHOS/PERDAS	
Título	Variação %
TEIX. DUARTE	3,24
NOS	1,39
BCP	1,28
SONAE SGPS	0,97
IBERSOL	0,97
ALTRI	-0,61
CTT	-0,68
EDP R	-1,27



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	8.315,49	0,26%	30,39%	8.506,58	6.194,45
CAC40	8.232,49	-0,11%	11,54%	8.280,97	6.763,76
ESTX 50 PR	5.742,79	-0,77%	17,30%	5.804,66	4.540,22
XTRA DAX	24.041,62	-1,39%	20,76%	24.771,34	18.489,91
S&P 500	6.773,64	-1,10%	15,20%	6.920,34	4.835,04
IBEX 35	16.577,40	-0,23%	42,97%	16.638,10	11.295,00
NIKKEI 225	51.281,83	0,43%	28,54%	52.636,87	30.792,74

