

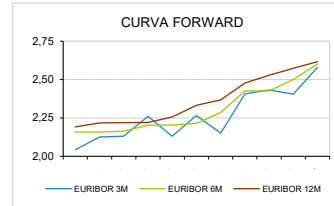
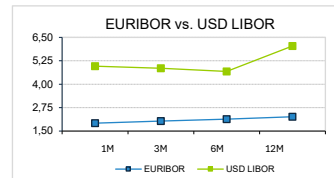
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

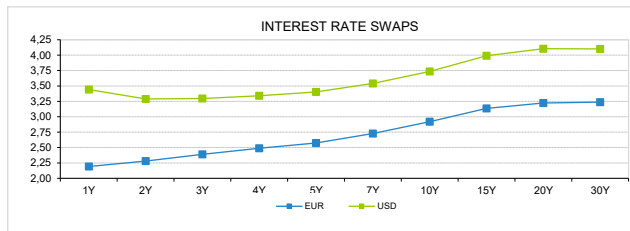
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9210	-1	2	1M	4,9602	0	-35	3,7433	-0,0800
3M	2,0350	-1	-2	3M	4,8537	0	-42	3,7220	-0,0371
6M	2,1340	-1	-2	6M	4,6821	-1	-45	3,6390	0,0600
12M	2,2640	-3	3	12M	6,0414	8	31	3,5363	0,1600

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,1915	0	3	2,3678	2,7980	3,0765
2Y	2,2790	0	9	2,4910	2,8647	3,1470
3Y	2,3892	-1	12	2,5910	2,9350	3,2130
4Y	2,4885	-1	13	2,6740	3,0040	3,2670
5Y	2,5731	-1	14	2,7500	3,0658	3,3151
7Y	2,7264	-1	14	2,8920	3,1790	3,4040
10Y	2,9183	-1	16	3,0620	3,3080	3,4841
15Y	3,1340	-1	16	3,2393	3,4080	3,5160
20Y	3,2240	-1	17	3,2996	3,4170	3,4860
30Y	3,2370	-1	18	3,2885	3,3650	3,4040

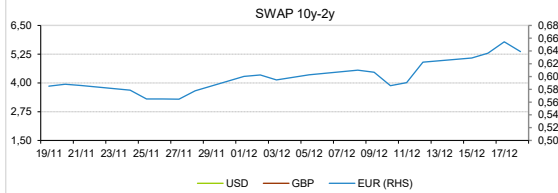
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	3,75
Reino Unido	3,75
Japão	0,50
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,60
Índia	3,00



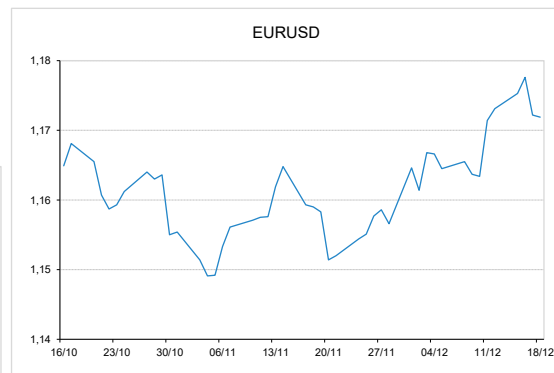
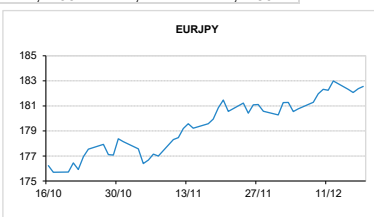
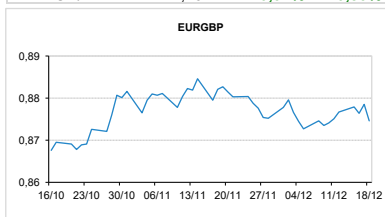
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,4406	-1	-14	3,1280	3,4930	3,8700
2Y	3,2892	-2	-6	3,2140	3,5810	3,9470
3Y	3,2949	-3	-2	3,3040	3,6730	4,0110
4Y	3,3415	-3	1	3,3910	3,7570	4,0740
5Y	3,4018	-3	3	3,4800	3,8280	4,1400
7Y	3,5414	-3	5	3,6360	3,9640	4,2630
10Y	3,7363	-3	7	3,8380	4,1420	4,3840
15Y	3,9889	-3	8	4,0700	4,2840	4,4520
20Y	4,1052	-3	10	4,1580	4,3090	4,4200
30Y	4,1019	-3	11	4,1270	4,2130	4,2620



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	60,25	0,57	-4,18	OT 2Y	2,111	0,01	14,00
JETFUEL	686,75	8,50	-109,25	OT 5Y	2,500	-0,02	11,60
DIESEL	626,25	6,75	-142,00	OT 10Y	3,142	-0,02	9,40
COBRE	11.742,50	145,00	958,50	BUND 10Y	2,801	-1,60	14,50
ZINCO	3.069,13	31,07	68,25	SCHATZ 2Y	2,498	0,00	12,10
OURO	4.364,02	25,69	296,78	T-NOTE 10Y	4,410	-2,90	-0,30
TRIGO	508,50	2,25	-50,50	T-NOTE 2Y	3,680	-1,99	-5,60
LICENÇA C02	86,18	-0,62	2,77	GILT 10Y	5,111	0,82	-8,60


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1719	-0,03%	1,11%	1,1771	1,1816	1,1892
EUR/GBP	0,8746	0,45%	0,86%	0,8787	0,8823	0,8890
EUR/JPY	182,55	-0,09%	-1,43%	182,54	182,54	182,53
EUR/CHF	0,9315	0,28%	-0,58%	0,9263	0,9214	0,9117
EUR/BRL	6,4704	0,04%	-4,72%	6,6370	6,8039	7,1328
EUR/PLN	4,2024	0,31%	0,83%	4,2235	4,2424	4,2785

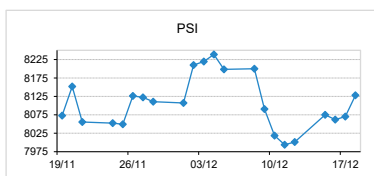

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1719	0,8746	182,55	0,9315	10,8888	7,4713	1,6143	1,77214	6,4704	11,9216
USD	0,8527	-	0,7465	155,54	0,7941	9,2869	6,3711	1,3768	1,5117	5,5095	10,1646

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,330	0,12	-18,76
BCP	0,884	1,28	90,27
CORT. AMORIM	6,560	0,61	-18,51
CTT	7,420	1,78	37,41
EDP	3,856	0,29	24,75
EDP R	11,690	0,09	16,43
GALP	14,110	0,75	-11,54
IBERSOL	9,940	0,40	32,89
J MARTINS	20,300	1,00	10,03
MOTA ENGL	4,930	3,70	69,18
NAVIGATOR	3,038	0,33	-15,38
NOS	3,935	1,42	19,76
REN	3,305	0,15	44,96
SEMAPA	17,000	1,43	19,89
SONAE SGPS	1,604	0,12	75,49
TEIX. DUARTE	0,658	0,00	732,91

MAIORES GANHOS/PERDAS	
Título	Variação %
MOTA ENGL	3,70
CTT	1,78
SEMAPA	1,43
NOS	1,42
BCP	1,28



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	8.128,00	0,71%	27,45%	8.506,58	6.194,45
CAC40	8.150,64	0,80%	10,43%	8.314,23	6.763,76
ESTX 50 PR	5.741,71	1,06%	17,27%	5.818,07	4.540,22
XTRA DAX	24.199,50	1,00%	21,55%	24.771,34	18.489,91
S&P 500	6.813,85	1,36%	15,84%	6.920,34	4.835,04
IBEX 35	17.132,60	1,15%	47,76%	17.096,50	11.310,50
NIKKEI 225	49.001,50	-1,03%	22,83%	52.636,87	30.792,74

