

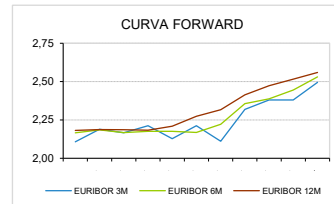
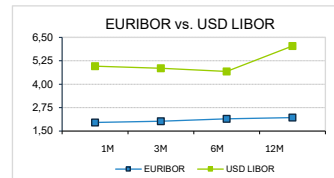
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

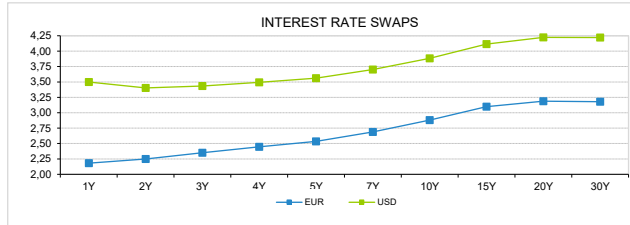
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9590	-1	1	1M	4,9602	0	-35	3,7280	-0,0525
3M	2,0220	-1	-1	3M	4,8537	0	-42	3,7155	-0,0240
6M	2,1540	0	5	6M	4,6821	-1	-45	3,6393	0,0250
12M	2,2180	-1	-3	12M	6,0414	8	31	3,5514	0,1000

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,1809	1	1	2,3170	2,7544	3,0429
2Y	2,2483	2	-2	2,4379	2,8270	3,1115
3Y	2,3501	2	-4	2,5410	2,8960	3,1740
4Y	2,4470	2	-5	2,6270	2,9650	3,2290
5Y	2,5339	2	-6	2,7058	3,0290	3,2778
7Y	2,6880	2	-7	2,8490	3,1390	3,3650
10Y	2,8802	2	-8	3,0220	3,2720	3,4510
15Y	3,0991	1	-9	3,2037	3,3749	3,4813
20Y	3,1872	1	-9	3,2615	3,3778	3,4403
30Y	3,1790	1	-11	3,2254	3,2940	3,3223

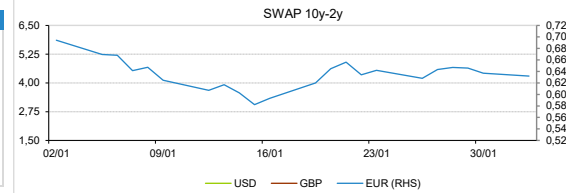
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	3,75
Reino Unido	3,75
Japão	0,75
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,60
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,4999	3	7	3,2960	3,6900	4,0320
2Y	3,4031	4	9	3,3960	3,7730	4,1020
3Y	3,4328	4	9	3,4900	3,8560	4,1630
4Y	3,4933	4	9	3,5770	3,9320	4,2180
5Y	3,5610	4	9	3,6610	3,9980	4,2770
7Y	3,7017	4	8	3,8090	4,1180	4,3790
10Y	3,8834	3	7	3,9900	4,2730	4,4900
15Y	4,1140	3	4	4,2000	4,4030	4,5550
20Y	4,2239	3	4	4,2820	4,4280	4,5290
30Y	4,2219	2	3	4,2530	4,3340	4,3760

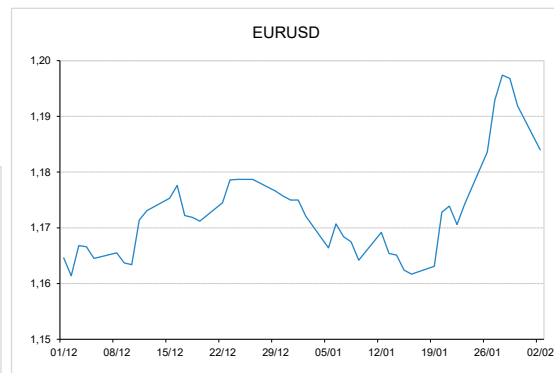
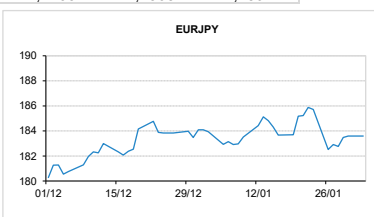


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	66,03	-3,29	5,60	OT 2Y	2,140	0,03	6,20
JETFUEL	802,75	27,75	99,00	OT 5Y	2,619	0,02	13,10
DIESEL	751,25	30,25	113,00	OT 10Y	3,217	0,02	6,70
COBRE	13.070,50	-460,50	599,00	BUND 10Y	2,764	2,28	-3,70
ZINCO	3.401,73	0,91	282,11	SCHATZ 2Y	2,451	2,96	-2,70
OURO	4.652,70	-241,53	320,41	T-NOTE 10Y	4,543	2,56	9,70
TRIGO	526,50	-11,50	20,00	T-NOTE 2Y	3,812	3,59	11,20
LICENÇA C02	83,57	2,31	-4,74	GILT 10Y	5,165	-1,92	5,20



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,184	-0,66%	1,02%	1,1889	1,1938	1,2023
EUR/GBP	0,8658	0,05%	0,70%	0,8695	0,8731	0,8799
EUR/JPY	183,59	0,00%	0,19%	183,58	183,58	183,57
EUR/CHF	0,9209	-0,49%	0,86%	0,9160	0,9110	0,9010
EUR/BRL	6,2023	0,57%	2,45%	6,3542	6,5196	6,8140
EUR/PLN	4,2224	-0,18%	-0,31%	4,2403	4,2568	4,2891



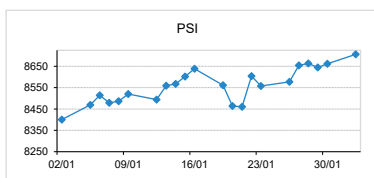
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1840	0,8658	183,59	0,9209	10,5744	7,4682	1,6144	1,69711	6,2023	11,4432
USD	0,8480	-	0,7337	155,66	0,7813	8,9664	6,3333	1,3691	1,4399	5,2615	9,7157

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,390	1,39	-2,44
BCP	0,936	2,34	4,42
CORT. AMORIM	6,760	1,05	2,27
CTT	6,880	1,33	-7,40
EDP	4,265	-1,20	8,94
EDP R	12,760	-0,31	5,98
GALP	16,665	-0,39	13,91
IBERSOL	10,650	0,00	7,58
J MARTINS	20,140	1,16	-0,59
MOTA ENGIL	4,516	1,35	-8,73
NAVIGATOR	3,200	0,19	1,91
NOS	4,400	0,34	9,59
REN	3,450	0,29	7,31
SEMAPA	22,250	-0,67	6,46
SONAE SGPS	1,800	1,69	11,66
TEIX. DUARTE	0,480	-0,41	-24,53

MAIORES GANHOS/PERDAS	
Título	Varição %
BCP	2,34
SONAE SGPS	1,69
ALTRI	1,39
MOTA ENGIL	1,35
CTT	1,33
EDP R	-0,31
GALP	-0,39
TEIX. DUARTE	-0,41
SEMAPA	-0,67
EDP	-1,20



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	8.706,09	0,51%	5,35%	8.756,46	6.194,45
CAC40	8.181,17	0,67%	0,39%	8.396,72	6.763,76
ESTX 50 PR	6.007,51	1,00%	3,73%	6.053,68	4.540,22
XTRA DAX	24.797,52	1,05%	1,25%	25.507,79	18.489,91
S&P 500	6.976,84	0,54%	1,92%	7.002,28	4.835,04
IBEX 35	18.115,20	1,31%	4,66%	17.950,60	11.583,00
NIKKEI 225	52.655,18	-1,25%	4,60%	54.487,32	30.792,74

