

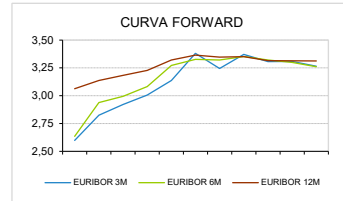
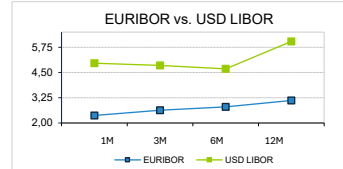
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

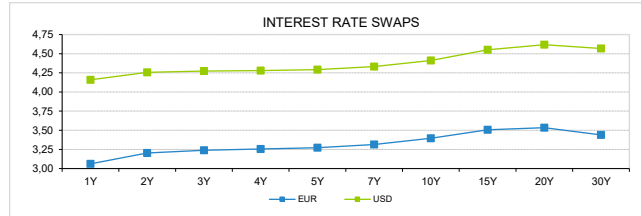
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,3730	-1	17	1M	4,9602	0	-35	3,7528	-0,0850
3M	2,6350	-3	16	3M	4,8537	0	-42	3,8204	-0,0400
6M	2,7960	0	11	6M	4,6821	-1	-45	3,9795	0,0950
12M	3,1170	0	22	12M	6,0414	8	31	4,2555	0,2525

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,0619	0	18	3,3474	3,3097	3,4000
2Y	3,2029	-1	20	3,3304	3,3270	3,4330
3Y	3,2380	-1	22	3,3228	3,3490	3,4700
4Y	3,2553	-1	21	3,3270	3,3781	3,5080
5Y	3,2718	-1	21	3,3415	3,4107	3,5429
7Y	3,3142	-2	20	3,3860	3,4760	3,6010
10Y	3,3962	-3	19	3,4657	3,5559	3,6544
15Y	3,5055	-3	17	3,5564	3,6103	3,6558
20Y	3,5340	-3	16	3,5635	3,5788	3,5844
30Y	3,4390	-3	14	3,4458	3,4264	3,4000

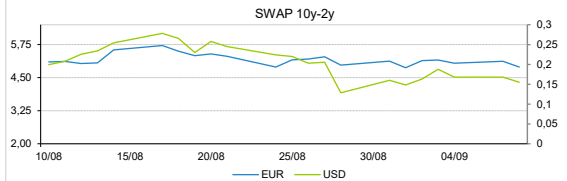
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,40
EUA	3,75
Reino Unido	3,75
Japão	1,00
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	14,00
Austrália	4,35
Índia	3,00



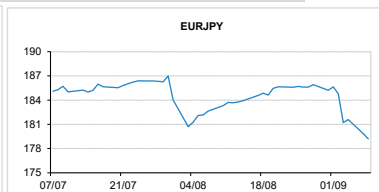
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,1593	2	12	4,3520	4,2970	4,4160
2Y	4,2567	2	16	4,3280	4,3200	4,4470
3Y	4,2731	2	17	4,3180	4,3510	4,4800
4Y	4,2787	2	17	4,3240	4,3810	4,5160
5Y	4,2911	2	16	4,3410	4,4120	4,5580
7Y	4,3316	2	14	4,3850	4,4820	4,6380
10Y	4,4117	1	11	4,4740	4,5900	4,7290
15Y	4,5512	1	9	4,6040	4,6950	4,7790
20Y	4,6173	0	7	4,6470	4,6920	4,7400
30Y	4,5687	0	6	4,5770	4,5800	4,5790



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	97,52	0,52	15,87	OT 2Y	2,985	-0,01	27,00
JETFUEL	1,491,25	69,50	285,50	OT 5Y	3,246	-0,02	27,00
DIESEL	1,467,25	33,00	256,50	OT 10Y	3,697	-0,02	24,00
COBRE	14,494,00	94,00	433,50	BUND 10Y	3,364	-2,95	21,60
ZINCO	4,100,89	31,00	387,64	SCHATZ 2Y	3,332	-1,01	22,60
OURO	4,398,61	-5,69	7,66	T-NOTE 10Y	5,048	0,77	12,10
TRIGO	738,25	4,25	80,00	T-NOTE 2Y	4,652	0,81	16,50
LICENÇA C02	85,47	0,73	2,18	GILT 10Y	5,873	-2,05	21,60


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1614	-0,07%	0,51%	1,1654	1,1696	1,1776
EUR/GBP	0,8574	0,18%	-0,20%	0,86027	0,86335	0,86985
EUR/JPY	179,200	0,36%	2,29%	179,194	179,187	179,175
EUR/CHF	0,9406	0,03%	-0,56%	0,9343	0,9277	0,9141
EUR/BRL	5,9124	0,75%	-0,22%	6,0444	6,1694	6,4442
EUR/PLN	4,3117	-0,05%	-0,23%	4,3260	4,3404	4,3717

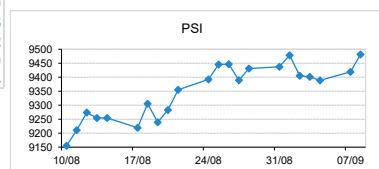

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1614	0,8574	179,20	0,9406	11,1433	7,4751	1,6022	1,61055	5,9124	10,7514
USD	0,8599	-	0,738	154,008	0,8085	9,5911	6,4280	1,3779	1,3845	5,0797	9,2436

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,690	0,64	4,22
BCP	1,168	0,91	30,33
CORT. AMORIM	6,980	-0,14	5,60
CTT	6,415	0,39	-13,66
EDP	4,744	1,15	21,17
EDP R	13,190	-1,71	9,55
GALP	21,090	1,79	44,16
IBERSOL	10,140	1,50	2,42
J MARTINS	18,420	1,71	-9,08
MOTA ENGIL	5,075	5,42	2,57
NAVIGATOR	3,228	0,19	2,80
NOS	4,938	0,65	25,40
REN	3,500	0,29	8,86
SEMAPA	20,750	0,73	-0,72
SONAE SGPS	2,015	-0,49	25,00
TEIX. DUARTE	0,490	2,19	-23,03

MAIORES GANHOS/PERDAS	
Título	Varição %
MOTA ENGIL	5,42
TEIX. DUARTE	2,19
GALP	1,79
J MARTINS	1,71
IBERSOL	1,50
CORT. AMORIM	-0,14
SONAE SGPS	-0,49
EDP R	-1,71



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	9,481,29	0,66%	14,73%	9,550,72	7,639,48
CAC40	8,317,98	0,14%	2,07%	8,755,03	7,505,27
ESTX 50 PR	6,413,17	0,14%	10,74%	6,577,20	5,324,66
XTRA DAX	26,007,63	0,00%	6,20%	26,618,74	21,863,81
S&P 500	7,689,98	-0,37%	12,33%	7,816,70	6,316,91
IBEX 35	19,997,10	-0,12%	15,54%	20,356,50	14,871,70
NIKKEI 225	65,269,33	-1,70%	29,66%	72,831,73	43,452,74

