

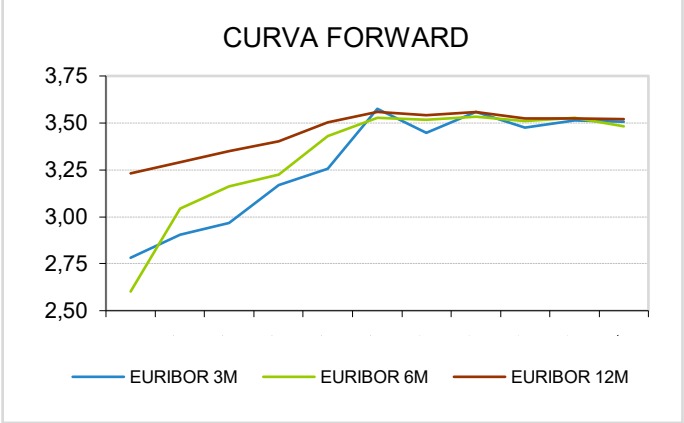
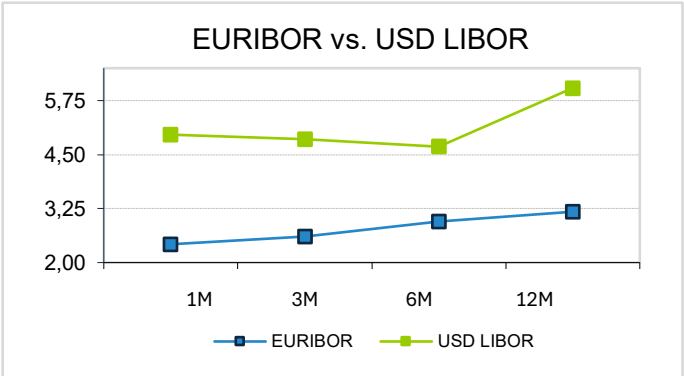
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

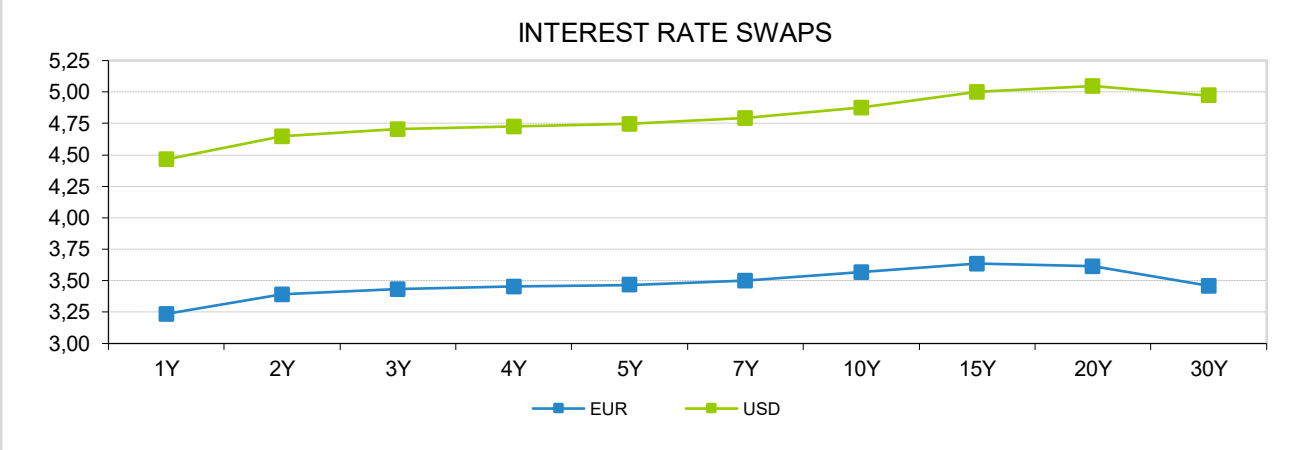
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,4240	-1	6	1M	4,9602	0	-35	3,7450	-0,0950
3M	2,6020	1	-8	3M	4,8537	0	-42	3,9281	-0,0450
6M	2,9540	-3	16	6M	4,6821	-1	-45	4,1172	0,1250
12M	3,1770	-1	7	12M	6,0414	8	31	4,4282	0,3100

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,2357	0	17	3,5507	3,5193	3,5645
2Y	3,3910	1	18	3,5397	3,5180	3,5937
3Y	3,4343	0	19	3,5340	3,5350	3,6250
4Y	3,4543	-1	19	3,5310	3,5540	3,6540
5Y	3,4663	-2	18	3,5362	3,5800	3,6853
7Y	3,4996	-2	17	3,5690	3,6350	3,7285
10Y	3,5666	-2	15	3,6302	3,6887	3,7450
15Y	3,6360	-2	10	3,6728	3,6850	3,6830
20Y	3,6140	-1	5	3,6275	3,6031	3,5694
30Y	3,4596	0	-1	3,4552	3,4075	3,3514

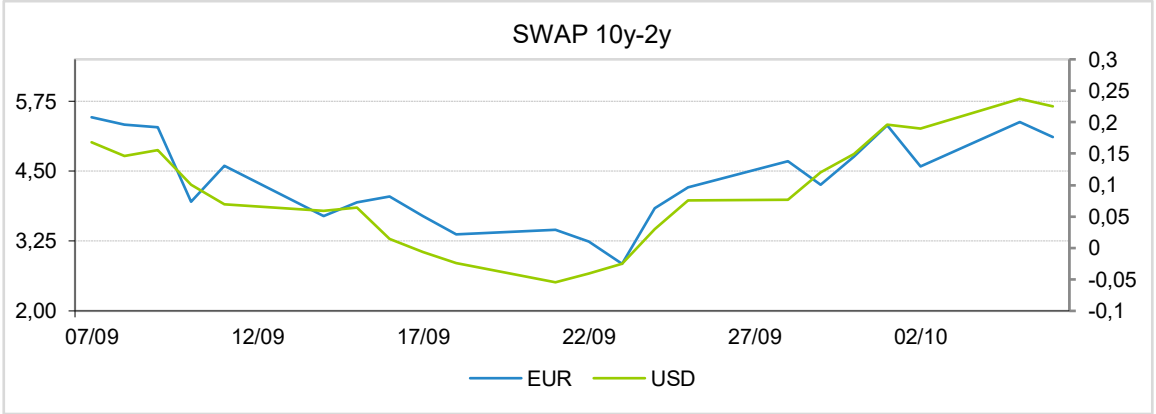
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,65
EUA	4,00
Reino Unido	3,75
Japão	1,25
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	4,60
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,4642	-1	32	4,8470	4,7850	4,9150
2Y	4,6495	-3	42	4,8340	4,8120	4,9480
3Y	4,7060	-3	46	4,8190	4,8450	4,9770
4Y	4,7249	-3	47	4,8230	4,8770	5,0050
5Y	4,7450	-3	47	4,8400	4,9060	5,0450
7Y	4,7942	-3	48	4,8830	4,9700	5,1180
10Y	4,8746	-4	47	4,9630	5,0670	5,1910
15Y	5,0000	-3	45	5,0710	5,1430	5,2150
20Y	5,0477	-3	43	5,0960	5,1250	5,1540
30Y	4,9729	-3	41	4,9950	4,9850	4,9710

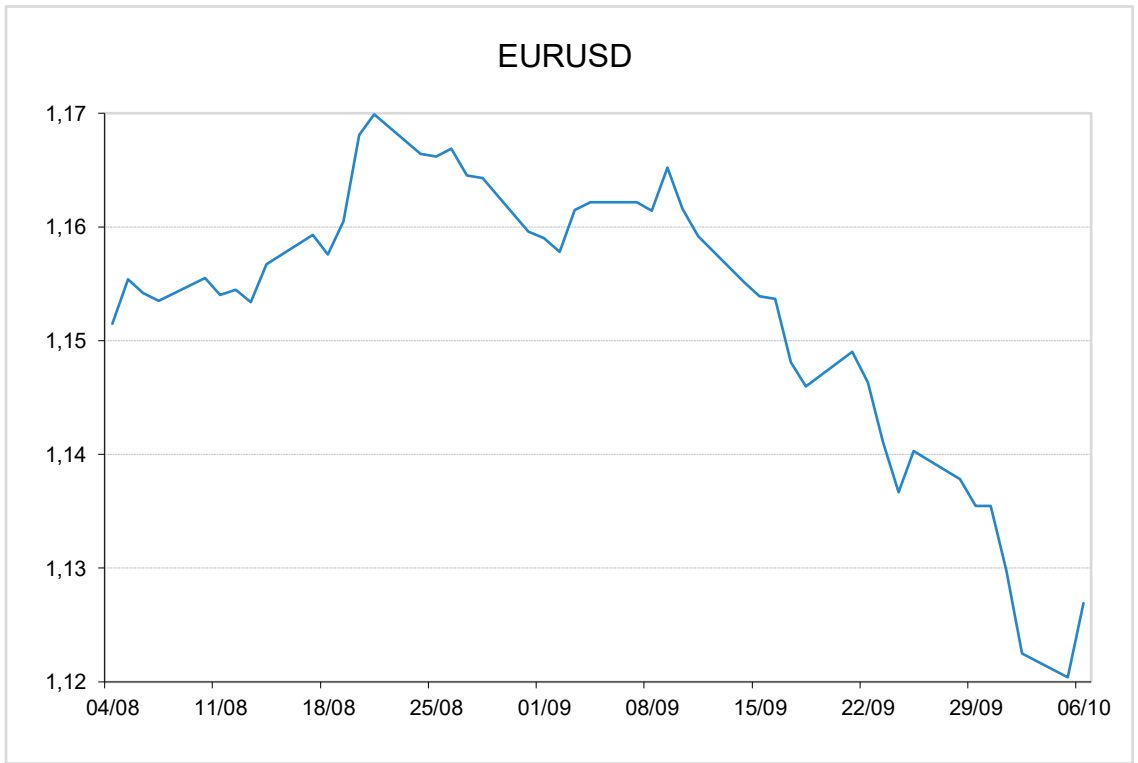
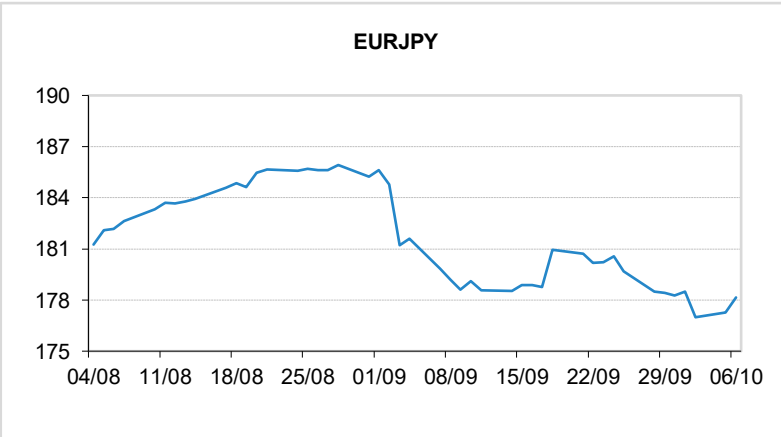
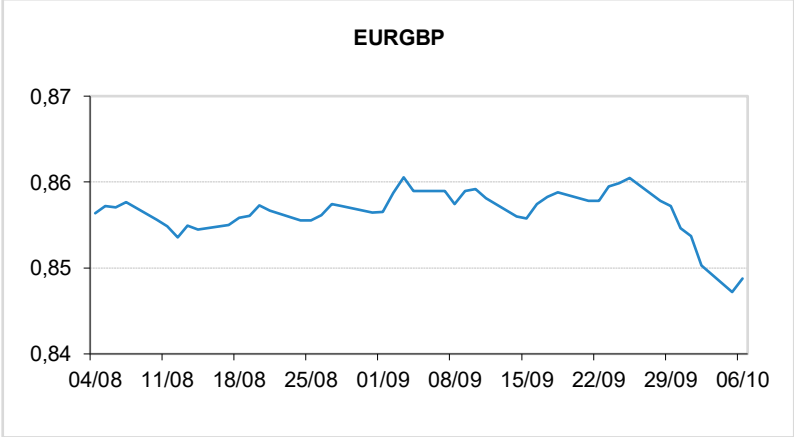


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	99,24	-1,08	6,92	OT 2Y	3,224	-0,02	28,80
JETFUEL	1.540,25	39,50	118,50	OT 5Y	3,502	-0,07	29,60
DIESEL	1.405,50	28,00	-28,75	OT 10Y	3,938	-0,07	27,00
COBRE	14.401,00	161,50	4,50	BUND 10Y	3,488	-1,81	13,60
ZINCO	3.788,70	25,25	-194,19	SCHATZ 2Y	3,416	2,03	12,20
OURO	4.169,15	29,65	-235,15	T-NOTE 10Y	5,407	-3,98	36,70
TRIGO	694,75	2,50	-39,25	T-NOTE 2Y	5,022	-4,52	37,80
LICENÇA C02	84,66	0,79	0,48	GILT 10Y	6,113	-6,76	26,90



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1269	0,58%	-3,04%	1,1313	1,1356	1,1448
EUR/GBP	0,8488	-0,19%	1,19%	0,85184	0,85499	0,86178
EUR/JPY	178,150	-0,49%	0,95%	178,144	178,137	178,125
EUR/CHF	0,9356	-0,37%	0,57%	0,9290	0,9224	0,9087
EUR/BRL	5,6062	-0,02%	6,25%	5,7237	5,8412	6,0674
EUR/PLN	4,3723	0,23%	-1,42%	4,3870	4,4021	4,4374



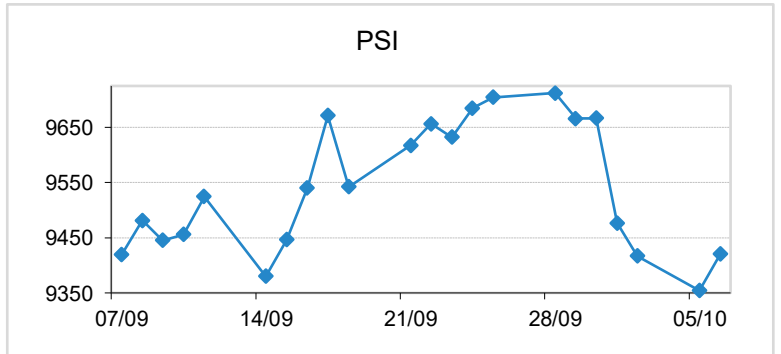
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1269	0,8488	178,15	0,9356	11,2433	7,4751	1,6014	1,61283	5,6062	10,7661
USD	0,8884	-	0,7532	158,048	0,8311	9,9848	6,6406	1,4228	1,4331	4,9804	9,5641

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,470	0,45	-0,67
BCP	1,189	1,75	32,67
CORT. AMORIM	6,820	0,89	3,18
CTT	5,920	0,94	-20,32
EDP	4,821	0,84	23,14
EDP R	12,550	1,78	4,24
GALP	21,870	-0,95	49,49
IBERSOL	9,870	1,33	-0,30
J MARTINS	16,910	0,48	-16,54
MOTA ENGIL	4,826	-0,12	-2,47
NAVIGATOR	3,092	0,45	-1,53
NOS	5,405	-0,28	37,26
REN	3,540	0,71	10,11
SEMAPA	19,280	1,26	-7,75
SONAE SGPS	2,030	0,50	25,93
TEIX. DUARTE	0,462	0,43	-27,36

MAIORES GANHOS/PERDAS	
Título	Varição %
EDP R	1,78
BCP	1,75
IBERSOL	1,33
SEMAPA	1,26
CTT	0,94
MOTA ENGIL	-0,12
NOS	-0,28
GALP	-0,95



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	9.420,43	0,71%	14,00%	9.759,12	7.975,15
CAC40	7.865,07	0,40%	-3,49%	8.755,03	7.505,27
ESTX 50 PR	6.272,23	0,48%	8,30%	6.577,20	5.376,81
XTRA DAX	25.449,19	0,77%	3,91%	26.618,74	21.863,81
S&P 500	7.840,06	0,86%	14,53%	7.816,70	6.316,91
IBEX 35	19.444,20	0,75%	12,34%	20.356,50	15.409,30
NIKKEI 225	70.683,98	1,05%	40,41%	72.831,73	46.544,05

