

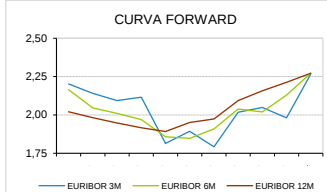
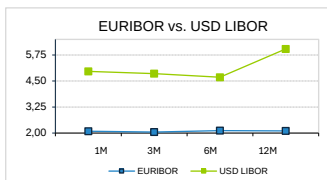
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
 derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

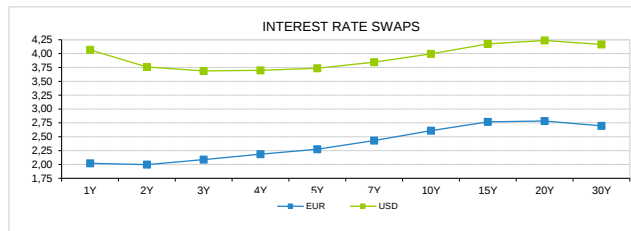
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,0880	4	-1	1M	4,9602	0	-35	4,2190	0,1050
3M	2,0490	0	-14	3M	4,8537	0	-42	4,2099	0,0444
6M	2,1180	1	-6	6M	4,6821	-1	-45	4,1491	0,0000
12M	2,1040	2	-2	12M	6,0414	8	31	4,0330	0,0175

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,0200	-2	5	1,9741	2,4904	2,7870
2Y	1,9974	-3	12	2,1216	2,5705	2,8510
3Y	2,0872	-2	14	2,2420	2,6400	2,9050
4Y	2,1854	-2	14	2,3420	2,7070	2,9532
5Y	2,2753	-1	14	2,4271	2,7659	2,9910
7Y	2,4299	0	14	2,5705	2,8610	3,0430
10Y	2,6092	1	15	2,7270	2,9510	3,0717
15Y	2,7697	1	18	2,8432	2,9684	3,0072
20Y	2,7843	2	21	2,8266	2,8970	2,9030
30Y	2,6972	3	25	2,7230	2,7670	2,7690

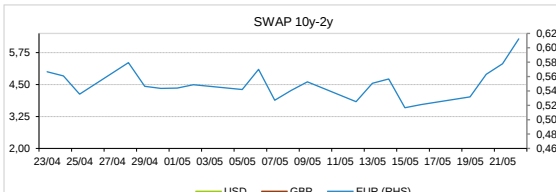
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,40
EUA	4,50
Reino Unido	4,25
Japão	0,50
Canadá	2,75
Suíça	-0,75
China	5,75
Brasil	14,75
Austrália	3,85
Índia	4,00



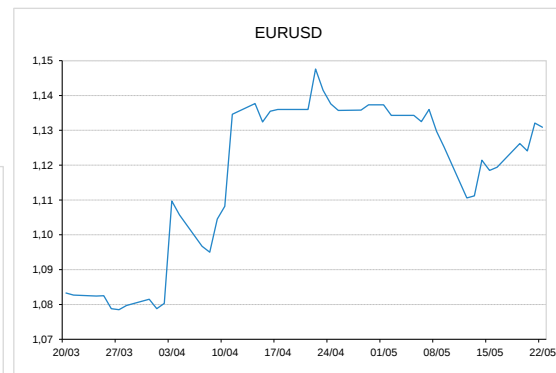
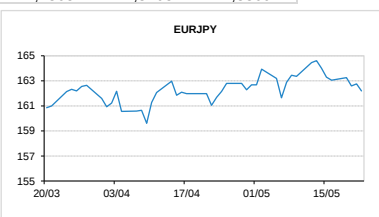
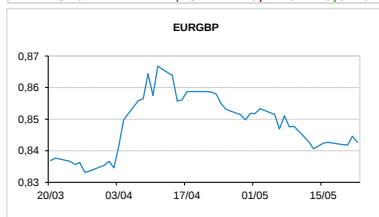
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,0680	-1	20	3,4340	3,7240	4,0980
2Y	3,7578	-3	20	3,4860	3,8035	4,1585
3Y	3,6880	-4	18	3,5620	3,8980	4,2150
4Y	3,6971	-4	15	3,6380	3,9740	4,2650
5Y	3,7345	-4	13	3,7220	4,0410	4,3100
7Y	3,8456	-4	13	3,8650	4,1500	4,3890
10Y	3,9965	-3	15	4,0280	4,2770	4,4680
15Y	4,1734	-2	16	4,1960	4,3640	4,4870
20Y	4,2369	-2	17	4,2410	4,3475	4,4140
30Y	4,1652	-1	19	4,1450	4,1890	4,1980



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	64,03	-0,88	-2,45	OT 2Y	1,885	-0,03	12,90
JETFUEL	666,50	1,50	-13,50	OT 5Y	2,399	-0,02	14,00
DIESEL	621,25	-0,25	-16,75	OT 10Y	3,137	-0,01	11,40
COBRE	9.487,00	14,00	345,00	BUND 10Y	2,567	-0,49	19,40
ZINCO	2.683,10	-16,32	110,74	SCHATZ 2Y	2,228	-3,68	18,10
OURO	3.293,61	-21,35	-87,02	T-NOTE 10Y	4,756	-3,75	11,80
TRIGO	543,75	-5,50	-6,50	T-NOTE 2Y	4,249	-2,42	22,90
LICENÇA C02	72,24	-0,50	7,85	GILT 10Y	5,221	0,28	25,30


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1309	-0,11%	-1,46%	1,1378	1,1449	1,1575
EUR/GBP	0,8427	0,23%	1,88%	0,8475	0,8524	0,8617
EUR/JPY	162,19	0,35%	-0,70%	162,18	162,18	162,17
EUR/CHF	0,9353	-0,02%	0,00%	0,9302	0,9252	0,9157
EUR/BRL	6,339	0,93%	3,13%	6,5208	6,7133	7,0666
EUR/PLN	4,2517	-0,22%	0,84%	4,2865	4,3205	4,3809

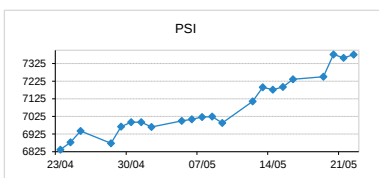

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1309	0,8427	162,19	0,9353	10,8661	7,4597	1,5639	1,75883	6,3390	11,5262
USD	0,8867	-	0,745	143,72	0,8288	9,6280	6,6136	1,3872	1,5588	5,6398	10,2059

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	6,210	0,98	16,51
BCP	0,655	1,90	40,91
CORT. AMORIM	8,350	-1,65	3,73
CTT	7,270	0,41	34,63
EDP	3,478	-0,83	12,52
EDP R	8,550	-5,26	-14,84
GALP	13,815	-0,40	-13,39
J MARTINS	22,020	0,73	19,35
MOTA ENGIL	4,804	-0,12	64,86
NAVIGATOR	3,642	1,00	1,45
NOS	3,830	0,00	16,56
REN	2,875	0,35	26,10
SEMAPA	18,420	-0,22	29,90
SONAE SGPS	1,274	8,70	39,39
IBERSOL	9,640	2,99	28,88

MAIORES GANHOS/PERDAS	
Título	Variação %
SONAE SGPS	8,70
IBERSOL	2,99
BCP	1,90
NAVIGATOR	1,00
ALTRI	0,98
SEMAPA	-0,22
GALP	-0,40
EDP	-0,83
CORT. AMORI	-1,65
EDP R	-5,26



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	7.375,78	0,25%	15,66%	7.389,41	6.194,45
CAC40	7.864,44	-0,58%	6,55%	8.257,88	6.763,76
ESTX 50 PR	5.424,48	-0,55%	10,79%	5.568,19	4.473,94
XTRA DAX	23.999,17	-0,51%	20,54%	24.152,24	17.024,82
S&P 500	5.848,13	0,07%	-0,56%	6.147,43	4.835,04
IBEX 35	14.272,50	-0,25%	23,09%	14.370,80	10.298,70
NIKKEI 225	36.985,87	-0,84%	-7,29%	42.426,77	30.792,74

