

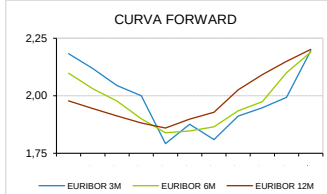
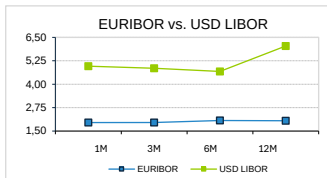
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

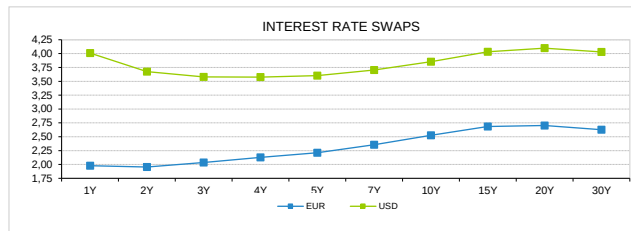
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9540	1	-20	1M	4,9602	0	-35	4,2149	0,0025
3M	1,9600	-1	-18	3M	4,8537	0	-42	4,1896	-0,0249
6M	2,0640	-1	-8	6M	4,6821	-1	-45	4,1248	-0,0400
12M	2,0510	-2	1	12M	6,0414	8	31	3,9830	-0,0250

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,9787	0	-2	1,9270	2,4145	2,6840
2Y	1,9538	2	1	2,0638	2,4924	2,7460
3Y	2,0347	2	2	2,1790	2,5520	2,8018
4Y	2,1265	2	2	2,2775	2,6140	2,8500
5Y	2,2108	2	3	2,3505	2,6731	2,8874
7Y	2,3552	1	3	2,4880	2,7630	2,9410
10Y	2,5273	1	4	2,6399	2,8565	2,9755
15Y	2,6863	0	7	2,7569	2,8770	2,9171
20Y	2,7033	0	9	2,7443	2,8125	2,8220
30Y	2,6261	-1	14	2,6500	2,6950	2,6985

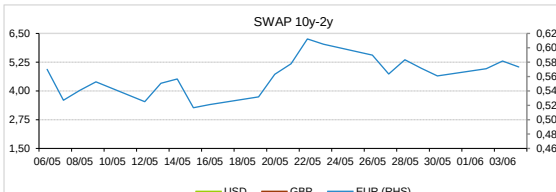
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,40
EUA	4,50
Reino Unido	4,25
Japão	0,50
Canadá	2,75
Suíça	-0,75
China	5,75
Brasil	14,75
Austrália	3,85
Índia	4,00



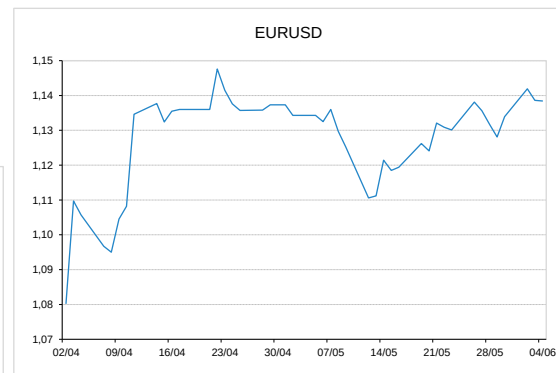
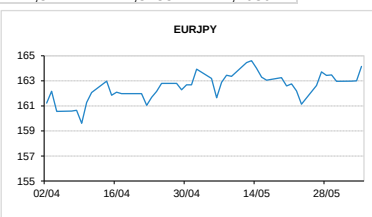
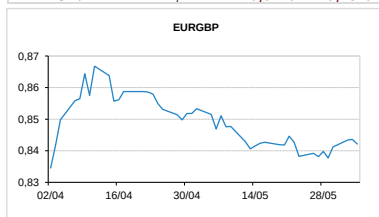
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,0095	-5	8	3,3210	3,5590	3,9340
2Y	3,6742	-6	8	3,3530	3,6400	3,9990
3Y	3,5804	-7	6	3,4200	3,7340	4,0570
4Y	3,5760	-7	5	3,4920	3,8125	4,1080
5Y	3,6041	-7	4	3,5740	3,8800	4,1550
7Y	3,7051	-7	4	3,7160	3,9930	4,2410
10Y	3,8533	-7	4	3,8820	4,1260	4,3220
15Y	4,0330	-7	6	4,0530	4,2160	4,3420
20Y	4,0981	-8	7	4,0990	4,2030	4,2730
30Y	4,0301	-8	8	4,0110	4,0560	4,0690



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	64,93	-0,70	4,00	OT 2Y	1,820	0,01	1,00
JETFUEL	669,25	12,50	32,25	OT 5Y	2,299	0,01	1,20
DIESEL	648,00	8,25	50,50	OT 10Y	3,007	0,01	-4,50
COBRE	9,638,50	17,50	268,50	BUND 10Y	2,460	2,41	0,10
ZINCO	2,688,50	8,32	96,80	SCHATZ 2Y	2,223	1,96	6,40
OURO	3,373,96	20,53	39,84	T-NOTE 10Y	4,618	-6,11	2,20
TRIGO	537,50	1,50	-5,50	T-NOTE 2Y	4,028	-7,02	9,20
LICENÇA C02	72,65	0,05	3,89	GILT 10Y	5,027	-1,08	15,90


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1384	-0,02%	0,36%	1,1455	1,1525	1,1650
EUR/GBP	0,8421	0,18%	1,12%	0,8470	0,8518	0,8611
EUR/JPY	164,15	-0,70%	-0,58%	164,14	164,14	164,13
EUR/CHF	0,9349	0,22%	-0,48%	0,9297	0,9248	0,9151
EUR/BRL	6,4404	-0,47%	-0,09%	6,6249	6,8157	7,1827
EUR/PLN	4,2771	-0,02%	-0,25%	4,3121	4,3438	4,4030

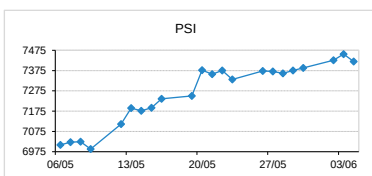

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1384	0,8421	164,15	0,9349	10,9392	7,4598	1,5618	1,75838	6,4404	11,5375
USD	0,8747	-	0,7365	143,13	0,8181	9,5754	6,5232	1,3667	1,5385	5,6306	10,0868

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,210	-0,76	-2,25
BCP	0,662	-2,50	42,41
CORT. AMORIM	7,770	1,04	-3,48
CTT	7,690	2,26	42,41
EDP	3,580	0,79	15,82
EDP R	9,255	1,87	-7,82
GALP	14,500	-1,26	-9,09
J MARTINS	21,400	-2,28	15,99
MOTA ENGIL	4,524	-0,09	55,25
NAVIGATOR	3,408	-0,81	-5,07
NOS	3,900	0,91	18,69
REN	2,965	0,00	30,04
SEMAPA	17,240	-0,46	21,58
SONAE SGPS	1,222	-2,24	33,70
IBERSOL	9,940	0,20	32,89

MAIORES GANHOS/PERDAS	
Título	Variação %
CTT	2,26
EDP R	1,87
CORT. AMORI	1,04
NOS	0,91
EDP	0,79
NAVIGATOR	-0,81
GALP	-1,26
SONAE SGPS	-2,24
J MARTINS	-2,28
BCP	-2,50



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	7.419,91	-0,49%	16,35%	7.472,52	6.194,45
CAC40	7.804,67	0,53%	5,74%	8.257,88	6.763,76
ESTX 50 PR	5.405,15	0,55%	10,40%	5.568,19	4.473,94
XTRA DAX	24.276,48	0,77%	21,94%	24.325,97	17.024,82
S&P 500	5.980,95	0,18%	1,69%	6.147,43	4.835,04
IBEX 35	14.101,30	-0,19%	21,62%	14.370,80	10.298,70
NIKKEI 225	37.747,45	0,80%	-5,38%	42.426,77	30.792,74

