

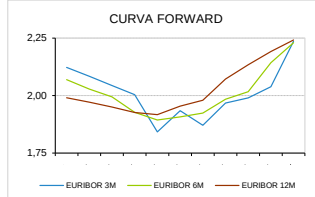
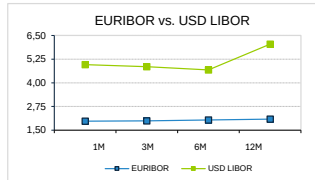
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

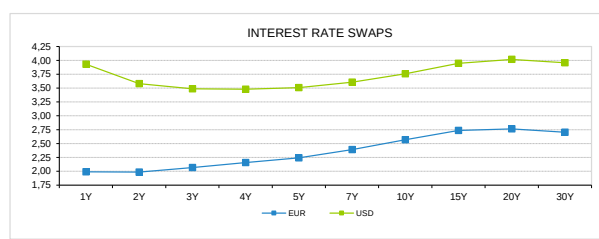
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9760	4	-11	1M	4,9602	0	-35	4,2241	-0,0750
3M	1,9930	0	-5	3M	4,8537	0	-42	4,1262	-0,0038
6M	2,0360	-1	-7	6M	4,6821	-1	-45	4,0210	0,0100
12M	2,0840	-3	-1	12M	6,0414	8	31	3,8516	0,0725

INTEREST RATE SWAPS					
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y
1Y	1,9901	-1	0	1,9800	2,4410
2Y	1,9853	-1	3	2,1097	2,5185
3Y	2,0679	1	3	2,2180	2,5880
4Y	2,1571	1	3	2,3100	2,6540
5Y	2,2422	1	3	2,3913	2,7129
7Y	2,3910	1	2	2,5310	2,8090
10Y	2,5684	1	2	2,6859	2,9055
15Y	2,7365	1	3	2,8131	2,9410
20Y	2,7645	2	5	2,8108	2,8859
30Y	2,7044	2	8	2,7330	2,7800

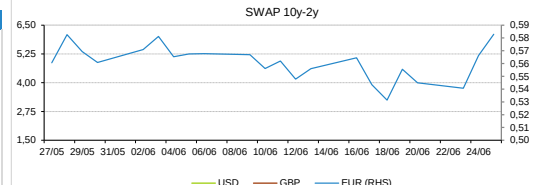
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	4,50
Reino Unido	4,25
Japão	0,50
Canadá	2,75
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,85
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,9317	-2	-15	3,2055	3,4580	3,8210
2Y	3,5787	0	-17	3,2480	3,5400	3,8890
3Y	3,4873	1	-18	3,3160	3,6300	3,9530
4Y	3,4802	1	-18	3,3890	3,7080	4,0090
5Y	3,5084	1	-18	3,4700	3,7790	4,0590
7Y	3,6074	1	-19	3,6140	3,8960	4,1520
10Y	3,7584	1	-19	3,7860	4,0370	4,2380
15Y	3,9460	2	-18	3,9650	4,1340	4,2650
20Y	4,0167	2	-17	4,0180	4,1270	4,2030
30Y	3,9569	2	-17	3,9380	3,9860	4,0040

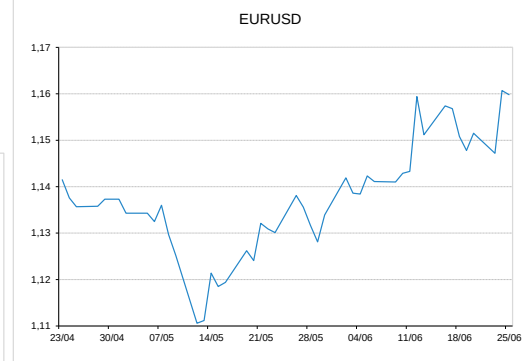
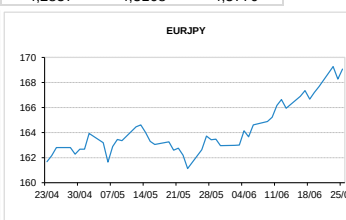


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	68,11	0,97	3,90	OT 2Y	1,873	0,00	3,10
JETFUEL	710,00	-76,50	43,00	OT 5Y	2,371	0,02	3,70
DIESEL	689,75	-82,00	63,75	OT 10Y	3,046	0,02	-1,70
COBRE	9.664,00	1,50	59,00	BUND 10Y	2,513	3,29	0,20
ZINCO	2.673,86	-4,49	-22,46	SCHATZ 2Y	2,240	-0,24	8,00
OURO	3.326,22	7,75	-15,91	T-NOTE 10Y	4,554	1,65	-16,30
TRIGO	544,75	-7,25	-13,25	T-NOTE 2Y	3,970	1,80	-13,40
LICENÇA C02	71,25	-2,29	-0,31	GILT 10Y	4,868	3,72	-29,50



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1598	-0,08%	1,91%	1,1670	1,1736	1,1855
EUR/GBP	0,8526	0,01%	-1,57%	0,8574	0,8619	0,8703
EUR/JPY	169,07	-0,47%	-3,81%	169,06	169,06	169,05
EUR/CHF	0,9363	-0,14%	-0,17%	0,9312	0,9264	0,9172
EUR/BRL	6,4577	-0,93%	-0,05%	6,6455	6,8325	7,2067
EUR/PLN	4,2479	0,12%	-0,12%	4,2837	4,3168	4,3770



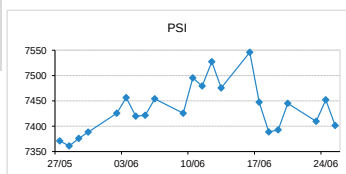
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1598	0,8526	169,07	0,9363	11,0572	7,4603	1,5977	1,79073	6,4577	11,7985
USD	0,8605	-	0,7342	145,7	0,8059	9,5102	6,4199	1,3731	1,5404	5,5445	10,1529

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	4,855	-1,42	-8,91
BCP	0,651	-2,60	40,09
CORT. AMORIM	7,850	0,64	-2,48
CTT	7,230	-0,82	33,89
EDP	3,673	-0,68	18,83
EDP R	9,780	0,10	-2,59
GALP	15,310	0,59	-4,01
J MARTINS	20,980	-0,38	13,71
MOTA ENGIL	3,678	-1,24	26,22
NAVIGATOR	3,264	-0,61	-9,08
NOS	3,770	-1,05	14,74
REN	3,015	-1,15	32,24
SEMAPA	16,320	0,00	15,09
SONAE SGPS	1,194	-0,67	30,63
IBERSOL	9,460	0,21	26,47

MAIORES GANHOS/PERDAS	
Título	Variação %
CORT. AMORIM	0,64
GALP	0,59
IBERSOL	0,21
EDP R	0,10
NOS	-1,05
REN	-1,15
MOTA ENGIL	-1,24
ALTRI	-1,42
BCP	-2,60



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	7.401,41	-0,68%	16,06%	7.589,17	6.194,45
CAC40	7.560,69	-0,73%	2,44%	8.257,88	6.763,76
ESTX 50 PR	5.255,25	-0,79%	7,34%	5.568,19	4.473,94
XTRA DAX	23.507,95	-0,57%	18,08%	24.479,42	17.024,82
S&P 500	6.090,51	-0,05%	3,52%	6.147,43	4.835,04
IBEX 35	13.819,00	-1,54%	19,18%	14.370,80	10.298,70
NIKKEI 225	38.942,07	0,39%	-2,39%	42.426,77	30.792,74

