

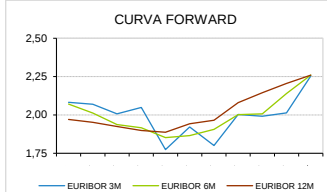
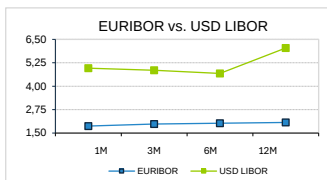
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

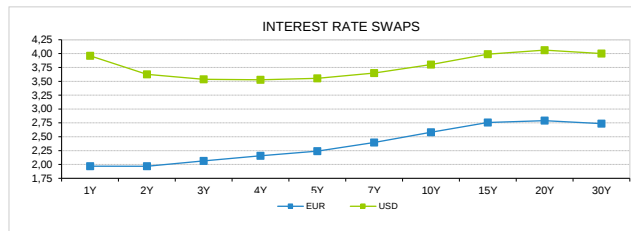
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,8740	0	-8	1M	4,9602	0	-35	4,2257	-0,0700
3M	1,9790	4	2	3M	4,8537	0	-42	4,0863	-0,0376
6M	2,0260	-1	-4	6M	4,6821	-1	-45	3,9685	0,0100
12M	2,0660	0	2	12M	6,0414	8	31	3,7936	0,0675

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,9693	-1	-1	1,9660	2,4482	2,7480
2Y	1,9676	-2	2	2,1120	2,5235	2,8150
3Y	2,0635	-2	4	2,2210	2,5960	2,8720
4Y	2,1565	-1	4	2,3130	2,6660	2,9220
5Y	2,2407	-1	4	2,3953	2,7276	2,9650
7Y	2,3950	-1	6	2,5400	2,8290	3,0280
10Y	2,5803	0	7	2,7040	2,9350	3,0750
15Y	2,7580	0	9	2,8390	2,9738	3,0310
20Y	2,7903	1	11	2,8403	2,9210	2,9466
30Y	2,7363	1	13	2,7670	2,8225	2,8390

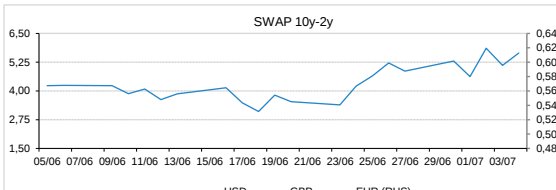
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	4,50
Reino Unido	4,25
Japão	0,50
Canadá	2,75
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,85
Índia	4,00



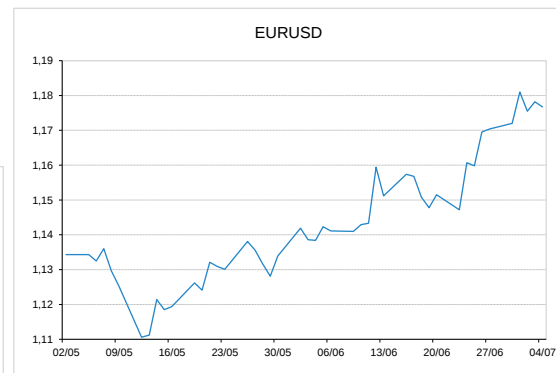
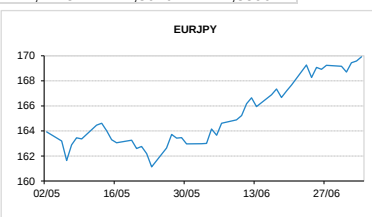
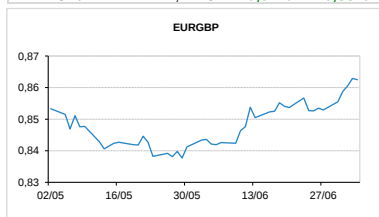
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,9600	-2	-3	3,2590	3,5090	3,8780
2Y	3,6271	9	-11	3,3050	3,5770	3,9280
3Y	3,5368	8	-11	3,3700	3,6740	4,0020
4Y	3,5277	7	-12	3,4360	3,7470	4,0580
5Y	3,5528	6	-12	3,5180	3,8230	4,0990
7Y	3,6497	6	-13	3,6600	3,9360	4,1990
10Y	3,8013	6	-12	3,8300	4,0820	4,2870
15Y	3,9894	6	-12	4,0120	4,1800	4,3130
20Y	4,0630	6	-11	4,0650	4,1760	4,2560
30Y	4,0023	6	-10	3,9860	4,0360	4,0580



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	68,09	-0,71	3,87	OT 2Y	1,844	-0,03	2,60
JETFUEL	733,25	5,00	64,00	OT 5Y	2,345	-0,02	4,70
DIESEL	740,75	13,25	92,75	OT 10Y	3,043	0,00	3,70
COBRE	9.951,50	-58,50	320,50	BUND 10Y	2,521	-0,87	4,60
ZINCO	2.734,88	-6,58	37,38	SCHATZ 2Y	2,218	-2,20	3,90
OURO	3.332,61	6,49	-40,11	T-NOTE 10Y	4,576	-1,29	-2,50
TRIGO	556,75	-7,25	6,25	T-NOTE 2Y	4,044	-1,81	3,00
LICENÇA C02	71,57	-0,49	-1,04	GILT 10Y	4,980	0,81	-5,80


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1767	-0,13%	3,36%	1,1840	1,1911	1,2032
EUR/GBP	0,8625	0,05%	-2,37%	0,8672	0,8719	0,8802
EUR/JPY	169,92	-0,20%	-3,40%	169,91	169,91	169,90
EUR/CHF	0,9344	0,05%	0,00%	0,9295	0,9247	0,9158
EUR/BRL	6,3699	-0,16%	1,09%	6,5572	6,7404	7,1033
EUR/PLN	4,2413	0,02%	0,83%	4,2745	4,3070	4,3596

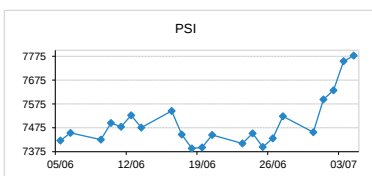

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1767	0,8625	169,92	0,9344	11,2633	7,4620	1,6023	1,79826	6,3699	11,8626
USD	0,8491	-	0,733	144,535	0,7935	9,5596	6,3357	1,3611	1,5272	5,4073	10,0705

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,980	-0,80	-6,57
BCP	0,667	-0,03	43,49
CORT. AMORIM	8,150	-0,37	1,24
CTT	7,510	-0,79	39,07
EDP	3,853	1,05	24,65
EDP R	10,490	1,65	4,48
GALP	16,060	-0,68	0,69
J MARTINS	23,100	0,52	25,20
MOTA ENGIL	3,904	-0,71	33,97
NAVIGATOR	3,276	-0,91	-8,75
NOS	3,900	0,00	18,69
REN	3,090	0,98	35,53
SEMAPA	17,180	-1,04	21,16
SONAE SGPS	1,280	0,31	40,04
IBERSOL	9,700	-0,61	29,68

MAIORES GANHOS/PERDAS	
Título	Variação %
EDP R	1,65
EDP	1,05
REN	0,98
J MARTINS	0,52
SONAE SGPS	0,31
MOTA ENGIL	-0,71
CTT	-0,79
ALTRI	-0,80
NAVIGATOR	-0,91
SEMAPA	-1,04



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	7.777,66	0,30%	21,96%	7.766,33	6.194,45
CAC40	7.696,27	-0,75%	4,28%	8.257,88	6.763,76
ESTX 50 PR	5.288,81	-1,02%	8,02%	5.568,19	4.473,94
XTRA DAX	23.787,45	-0,61%	19,48%	24.479,42	17.024,82
S&P 500	6.279,35	0,83%	6,76%	6.284,65	4.835,04
IBEX 35	13.973,00	-1,48%	20,51%	14.370,80	10.298,70
NIKKEI 225	39.810,88	0,06%	-0,21%	42.426,77	30.792,74

