

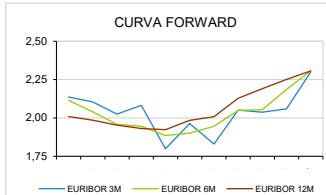
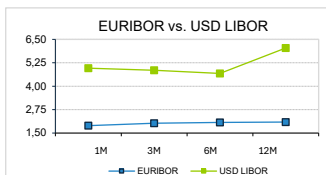
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

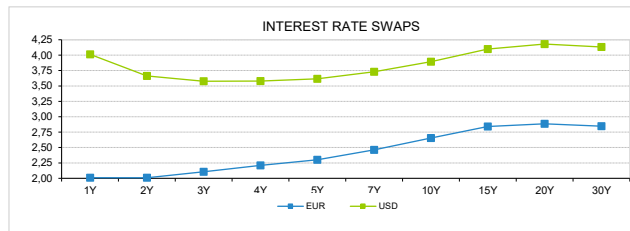
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,8950	1	0	1M	4,9602	0	-35	4,1533	-0,0500
3M	2,0240	0	0	3M	4,8537	0	-42	4,0558	-0,0300
6M	2,0690	0	0	6M	4,6821	-1	-45	3,9539	0,0150
12M	2,0870	0	-2	12M	6,0414	8	31	3,7971	0,1025

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,0090	1	-2	2,0075	2,5319	2,8331
2Y	2,0089	1	0	2,1558	2,6123	2,9032
3Y	2,1059	1	2	2,2790	2,6850	2,9630
4Y	2,2091	1	4	2,3790	2,7515	3,0140
5Y	2,3022	1	5	2,4651	2,8160	3,0560
7Y	2,4632	0	7	2,6160	2,9200	3,1240
10Y	2,6545	-1	10	2,7838	3,0270	3,1742
15Y	2,8424	-1	13	2,9289	3,0765	3,1424
20Y	2,8853	-2	16	2,9410	3,0345	3,0672
30Y	2,8454	-1	20	2,8810	2,9440	2,9662

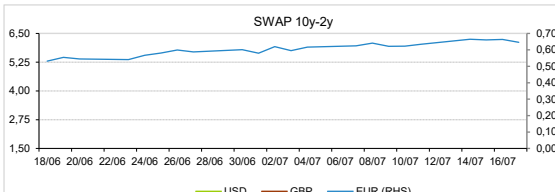
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	4,50
Reino Unido	4,25
Japão	0,50
Canadá	2,75
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,85
Índia	4,00



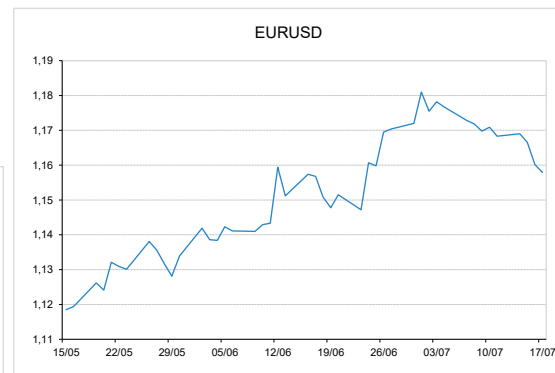
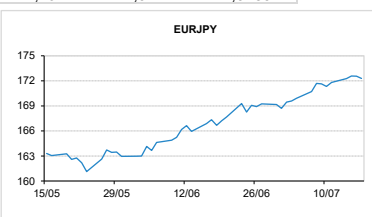
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,0131	2	-5	3,3020	3,5875	3,9770
2Y	3,6635	2	-6	3,3480	3,6760	4,0560
3Y	3,5765	1	-5	3,4250	3,7720	4,1180
4Y	3,5794	1	-4	3,5060	3,8580	4,1790
5Y	3,6160	1	-2	3,5930	3,9300	4,2350
7Y	3,7289	0	0	3,7480	4,0590	4,3300
10Y	3,8944	0	3	3,9330	4,2070	4,4270
15Y	4,0993	0	6	4,1290	4,3170	4,4630
20Y	4,1806	-1	8	4,1910	4,3160	4,4040
30Y	4,1324	-1	11	4,1200	4,1830	4,2120



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	69,02	0,50	-5,88	OT 2Y	1,892	0,01	-1,80
JETFUEL	733,50	-12,25	-9,75	OT 5Y	2,405	0,00	1,90
DIESEL	733,50	-28,25	32,50	OT 10Y	3,122	0,00	7,40
COBRE	9.637,00	-10,50	-68,00	BUND 10Y	2,584	-1,46	9,60
ZINCO	2.706,62	16,04	52,92	SCHATZ 2Y	2,247	0,73	-1,20
OURO	3.338,23	-8,90	-49,88	T-NOTE 10Y	4,657	-0,19	2,40
TRIGO	533,50	-7,75	-32,00	T-NOTE 2Y	4,100	2,41	0,80
LICENÇA C02	70,55	-0,76	-4,09	GILT 10Y	5,111	2,04	17,60


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1579	-0,20%	0,10%	1,1651	1,1721	1,1843
EUR/GBP	0,8644	0,17%	-1,38%	0,8691	0,8737	0,8822
EUR/JPY	172,28	0,16%	-2,86%	172,27	172,27	172,26
EUR/CHF	0,9328	-0,07%	0,49%	0,9279	0,9231	0,9142
EUR/BRL	6,452	0,45%	-2,12%	6,6395	6,8244	7,1983
EUR/PLN	4,2584	-0,14%	0,42%	4,2914	4,3242	4,3785

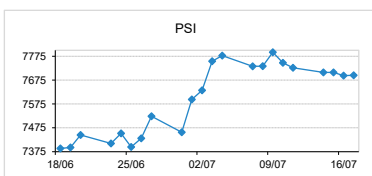

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1579	0,8644	172,28	0,9328	11,3077	7,4635	1,5942	1,78815	6,4520	11,9565
USD	0,8629	-	0,7457	148,48	0,8050	9,7634	6,4401	1,3754	1,5439	5,5628	10,3223

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,890	-0,20	-8,26
BCP	0,663	0,39	42,72
CORT. AMORIM	7,770	-0,38	-3,48
CTT	7,710	0,00	42,78
EDP	3,800	-0,47	22,94
EDP R	10,080	-0,69	0,40
GALP	15,875	-0,94	-0,47
J MARTINS	22,280	-0,98	20,76
MOTA ENGIL	4,258	0,47	46,12
NAVIGATOR	3,272	0,00	-8,86
NOS	3,820	1,33	16,26
REN	3,160	1,94	38,60
SEMAPA	17,480	0,23	23,27
SONAE SGPS	1,280	1,75	40,04
IBERSOL	9,860	1,23	31,82

MAIORES GANHOS/PERDAS	
Título	Variação %
REN	1,94
SONAE SGPS	1,75
NOS	1,33
IBERSOL	1,23
MOTA ENGIL	0,47
CORT. AMORI	-0,38
EDP R	-0,47
EDP R	-0,69
GALP	-0,94
J MARTINS	-0,98



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	7.695,57	0,02%	20,67%	7.821,11	6.194,45
CAC40	7.822,00	1,29%	5,98%	8.257,88	6.763,76
ESTX 50 PR	5.377,15	1,49%	9,83%	5.568,19	4.473,94
XTRA DAX	24.370,93	1,51%	22,41%	24.639,10	17.024,82
S&P 500	6.289,54	0,41%	6,93%	6.302,04	4.835,04
IBEX 35	13.994,50	0,78%	20,69%	14.370,80	10.298,70
NIKKEI 225	39.901,19	0,60%	0,02%	40.852,54	30.792,74

