

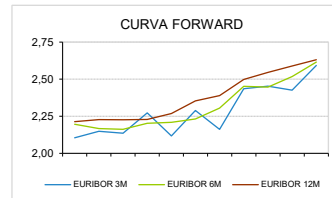
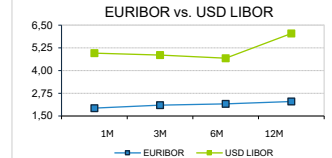
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
 derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

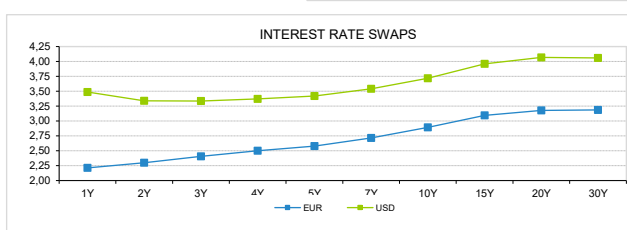
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9350	3	4	1M	4,9602	0	-35	3,8080	-0,1100
3M	2,1000	2	7	3M	4,8537	0	-42	3,7642	-0,0100
6M	2,1720	1	5	6M	4,6821	-1	-45	3,7024	0,0750
12M	2,2980	1	8	12M	6,0414	8	31	3,6302	0,1975

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,2130	0	8	2,3895	2,7855	3,0388
2Y	2,3003	-1	15	2,5075	2,8436	3,1010
3Y	2,4080	-1	19	2,6000	2,9080	3,1570
4Y	2,5002	-2	21	2,6720	2,9682	3,2100
5Y	2,5773	-1	21	2,7410	3,0258	3,2554
7Y	2,7160	-1	21	2,8680	3,1290	3,3380
10Y	2,8922	-1	22	3,0270	3,2520	3,4180
15Y	3,0955	-1	22	3,1946	3,3492	3,4469
20Y	3,1773	0	22	3,2480	3,3544	3,4155
30Y	3,1861	0	23	3,2340	3,3029	3,3394

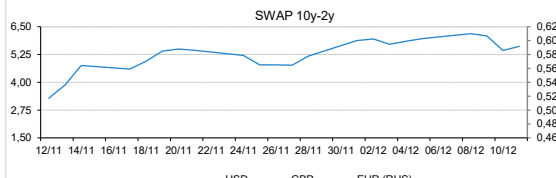
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	3,75
Reino Unido	4,00
Japão	0,50
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,60
Índia	3,00



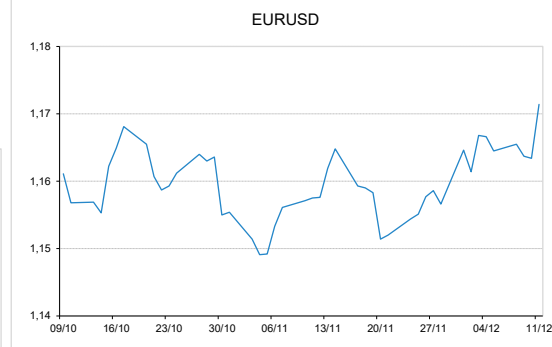
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,4877	-1	-7	3,1830	3,4800	3,8110
2Y	3,3379	-3	-1	3,2540	3,5570	3,8850
3Y	3,3354	-3	-1	3,3270	3,6380	3,9530
4Y	3,3705	-3	0	3,4005	3,7150	4,0180
5Y	3,4192	-4	1	3,4760	3,7850	4,0810
7Y	3,5396	-4	2	3,6190	3,9160	4,1950
10Y	3,7181	-4	4	3,8080	4,0860	4,3190
15Y	3,9585	-3	6	4,0300	4,2270	4,3880
20Y	4,0678	-3	7	4,1140	4,2510	4,3550
30Y	4,0579	-3	9	4,0780	4,1510	4,1940



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	61,02	-1,19	-3,85	OT 2Y	2,151	-0,01	20,00
JETFUEL	729,50	6,00	-42,25	OT 5Y	2,521	-0,02	16,40
DIESEL	657,00	3,75	-91,75	OT 10Y	3,156	-0,02	14,30
COBRE	11.559,50	69,50	760,50	BUND 10Y	2,802	-1,30	19,80
ZINCO	3.237,52	-6,47	123,38	SCHATZ 2Y	2,523	-1,48	16,80
OURO	4.272,60	43,76	145,75	T-NOTE 10Y	4,431	-4,00	4,70
TRIGO	530,25	0,75	-21,50	T-NOTE 2Y	3,732	-4,38	2,40
LICENÇA C02	83,95	1,53	3,30	GILT 10Y	5,111	-4,09	15,80


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1714	0,69%	1,20%	1,1767	1,1815	1,1894
EUR/GBP	0,8751	-0,11%	0,61%	0,8793	0,8830	0,8899
EUR/JPY	182,25	0,04%	-2,08%	182,24	182,24	182,22
EUR/CHF	0,9324	0,34%	-0,57%	0,9274	0,9225	0,9128
EUR/BRL	6,353	0,72%	-3,85%	6,5180	6,6812	7,0020
EUR/PLN	4,2242	0,00%	0,14%	4,2466	4,2663	4,3038

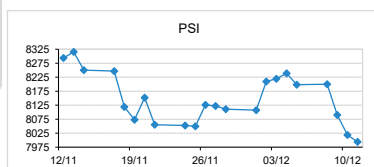

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1714	0,8751	182,25	0,9324	10,8572	7,4694	1,6186	1,76251	6,3530	11,8333
USD	0,8507	-	0,7445	155,125	0,7934	9,2463	6,3542	1,3760	1,4994	5,4068	10,0781

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,285	-0,58	-19,61
BCP	0,865	1,12	86,14
CORT. AMORIM	6,470	1,09	-19,63
CTT	7,370	-0,94	36,48
EDP	3,705	-1,98	19,86
EDP R	11,460	-1,97	14,14
GALP	14,415	-0,14	-9,62
IBERSOL	9,860	-1,40	31,82
J MARTINS	19,760	-0,50	7,10
MOTA ENGL	4,840	5,77	66,09
NAVIGATOR	3,022	0,40	-15,82
NOS	3,755	0,67	14,28
REN	3,220	-1,98	41,23
SEMAPA	17,200	1,90	21,30
SONAE SGPS	1,614	0,88	76,59
TEIX. DUARTE	0,648	3,85	720,25

MAIORES GANHOS/PERDAS	
Título	Varição %
MOTA ENGL	5,77
TEIX. DUARTE	3,85
SEMAPA	1,90
BCP	1,12
CORT. AMORIM	1,09
CTT	-0,94
IBERSOL	-1,40
EDP R	-1,97
REN	-1,98
EDP	-1,98



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	7.993,87	-0,31%	25,35%	8.506,58	6.194,45
CAC40	8.085,76	0,79%	9,55%	8.314,23	6.763,76
ESTX 50 PR	5.753,96	0,80%	17,52%	5.818,07	4.540,22
XTRA DAX	24.294,61	0,68%	22,03%	24.771,34	18.489,91
S&P 500	6.875,38	-0,17%	16,89%	6.920,34	4.835,04
IBEX 35	16.883,00	0,72%	45,61%	16.844,50	11.310,50
NIKKEI 225	50.148,82	-0,90%	25,70%	52.636,87	30.792,74

