

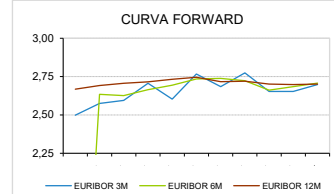
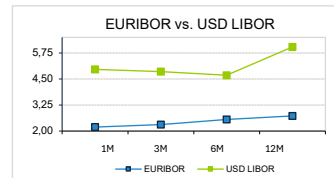
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

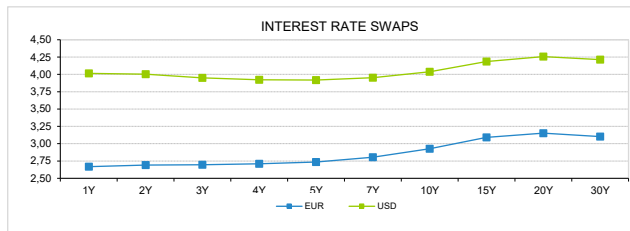
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,1920	-1	23	1M	4,9602	0	-35	3,7408	-0,1200
3M	2,3120	-1	7	3M	4,8537	0	-42	3,7714	-0,0508
6M	2,5540	-1	4	6M	4,6821	-1	-45	3,8466	0,0600
12M	2,7270	0	-3	12M	6,0414	8	31	3,9786	0,2125

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,6680	-2	-8	2,7179	2,7580	2,9400
2Y	2,6920	-2	-12	2,7100	2,7983	2,9970
3Y	2,6951	-1	-11	2,7260	2,8430	3,0520
4Y	2,7103	0	-11	2,7530	2,8957	3,1020
5Y	2,7354	0	-11	2,7895	2,9460	3,1461
7Y	2,8050	1	-11	2,8740	3,0400	3,2260
10Y	2,9267	1	-12	3,0000	3,1560	3,3094
15Y	3,0898	2	-11	3,1469	3,2520	3,3379
20Y	3,1519	2	-10	3,1865	3,2460	3,2882
30Y	3,1028	2	-8	3,1180	3,1332	3,1380

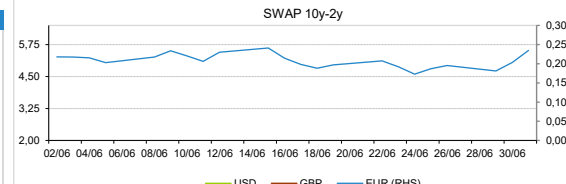
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,40
EUA	3,75
Reino Unido	3,75
Japão	1,00
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	4,35
Índia	3,00



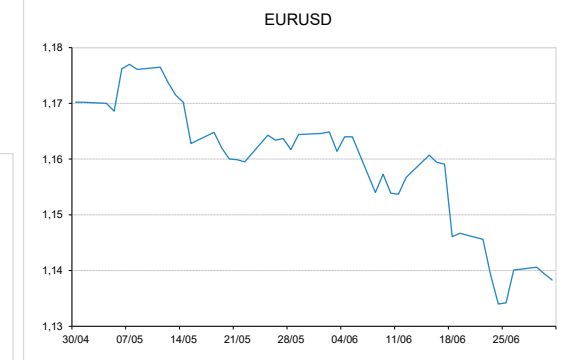
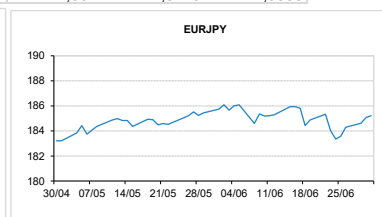
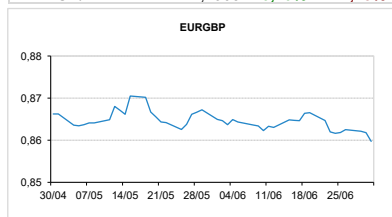
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,0145	-2	17	3,9935	3,8360	4,0000
2Y	4,0028	-2	10	3,9140	3,8720	4,0500
3Y	3,9492	-2	6	3,8890	3,9130	4,0940
4Y	3,9215	-2	4	3,8940	3,9575	4,1360
5Y	3,9185	-1	3	3,9135	4,0000	4,1840
7Y	3,9522	-1	0	3,9730	4,0860	4,2710
10Y	4,0376	-1	-2	4,0780	4,2080	4,3670
15Y	4,1860	0	-3	4,2210	4,3140	4,4240
20Y	4,2567	0	-4	4,2730	4,3260	4,3910
30Y	4,2132	0	-4	4,2110	4,2165	4,2270



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	71,38	-1,57	-21,06	OT 2Y	2,517	-0,01	-11,20
JETFUEL	978,50	32,25	-115,50	OT 5Y	2,779	0,01	-8,80
DIESEL	945,75	24,25	-82,50	OT 10Y	3,266	0,02	-10,60
COBRE	13.380,00	96,50	-261,00	BUND 10Y	2,838	1,40	-14,30
ZINCO	3.576,43	86,35	38,26	SCHATZ 2Y	2,868	-2,25	-13,50
OURO	4.085,68	77,66	-399,30	T-NOTE 10Y	4,772	2,62	-0,80
TRIGO	602,50	13,25	-18,75	T-NOTE 2Y	4,394	1,21	7,90
LICENÇA C02	79,49	-0,67	0,32	GILT 10Y	5,416	0,56	-18,70


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1383	-0,10%	-2,26%	1,1428	1,1474	1,1571
EUR/GBP	0,85973	0,24%	0,60%	0,86308	0,86638	0,87323
EUR/JPY	185,210	-0,07%	0,29%	185,203	185,196	185,185
EUR/CHF	0,9206	0,29%	-0,62%	0,9147	0,9089	0,8975
EUR/BRL	5,918	-0,40%	-1,22%	6,0706	6,2091	6,5133
EUR/PLN	4,2905	0,20%	-1,25%	4,3074	4,3229	4,3538

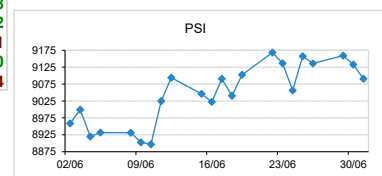

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1383	0,8597	185,21	0,9206	11,0717	7,4748	1,6171	1,64939	5,9180	11,2845
USD	0,8778	-	0,7534	162,43	0,8085	9,7234	6,5613	1,4208	1,4491	5,2048	9,9189

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,675	-1,58	3,89
BCP	1,044	0,82	16,44
CORT. AMORIM	6,400	0,16	-3,18
CTT	5,960	3,03	-19,78
EDP	4,503	-1,70	15,02
EDP R	14,210	0,28	18,02
GALP	18,615	-0,16	27,24
IBERSOL	9,780	-0,71	-1,21
J MARTINS	16,710	-0,30	-17,52
MOTA ENGL	4,628	-0,77	-6,47
NAVIGATOR	3,198	-0,87	1,85
NOS	4,890	-3,07	24,18
REN	3,685	-2,38	14,62
SEMAPA	20,250	-0,25	-3,11
SONAE SGPS	2,015	0,00	25,00
TEIX. DUARTE	0,520	-1,70	-18,24

MAIORES GANHOS/PERDAS	
Título	Varição %
CTT	3,03
BCP	0,82
EDP R	0,28
CORT. AMORI	0,16
ALTRI	-1,58
TEIX. DUARTE	-1,70
EDP	-1,70
REN	-2,38
NOS	-3,07



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	9.090,47	-0,46%	10,01%	9.516,43	7.521,64
CAC40	8.337,29	-0,79%	2,30%	8.642,23	7.505,27
ESTX 50 PR	6.282,50	-0,72%	8,48%	6.337,22	5.154,83
XTRA DAX	25.040,28	0,18%	2,25%	25.507,79	21.863,81
S&P 500	7.513,13	0,17%	9,74%	7.620,90	6.177,97
IBEX 35	19.406,60	-0,34%	12,13%	19.575,30	13.855,50
NIKKEI 225	70.474,96	0,59%	40,00%	72.831,73	39.288,90

