

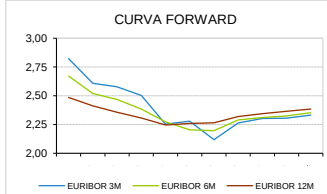
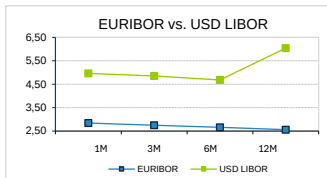
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

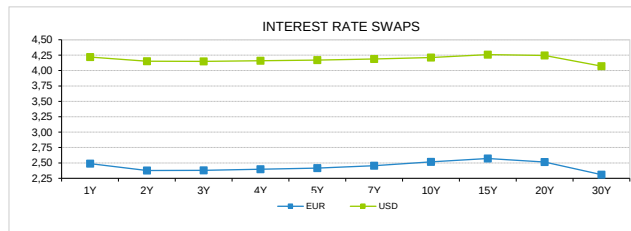
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,8430	-1	-3	1M	4,9602	0	-35	4,6624	0,3875
3M	2,7480	-1	-10	3M	4,8537	0	-42	4,5848	0,4300
6M	2,6570	-3	2	6M	4,6821	-1	-45	4,5423	0,3500
12M	2,5590	-5	15	12M	6,0414	8	31	4,4979	0,3225

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,4877	-5	11	2,2610	2,4505	2,5470
2Y	2,3768	-7	19	2,3224	2,4725	2,5680
3Y	2,3793	-9	23	2,3640	2,4980	2,5910
4Y	2,3967	-10	24	2,3960	2,5180	2,6120
5Y	2,4146	-11	25	2,4248	2,5425	2,6314
7Y	2,4560	-11	27	2,4760	2,5840	2,6600
10Y	2,5159	-11	28	2,5385	2,6250	2,6676
15Y	2,5718	-10	28	2,5773	2,5925	2,5608
20Y	2,5158	-9	28	2,4978	2,4700	2,4110
30Y	2,3098	-8	27	2,2840	2,2415	2,1805

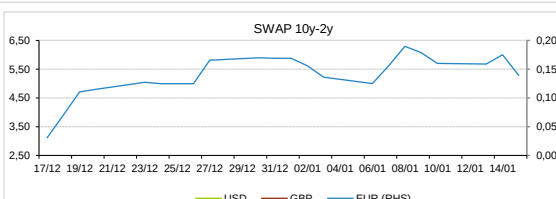
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	3,15
EUA	4,50
Reino Unido	4,75
Japão	0,25
Canadá	3,25
Suíça	-0,75
China	5,75
Brasil	12,25
Austrália	4,35
Índia	4,00



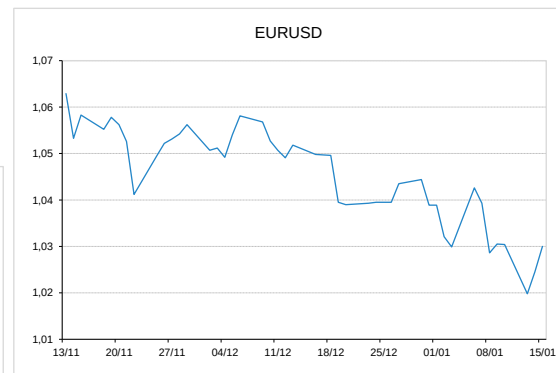
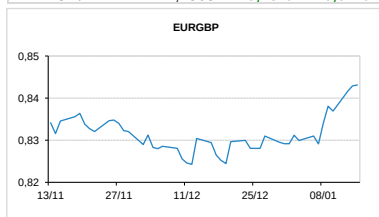
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,2199	-4	3	4,0740	4,1900	4,2400
2Y	4,1504	-8	8	4,1110	4,1980	4,2420
3Y	4,1498	-10	15	4,1360	4,2110	4,2480
4Y	4,1589	-11	20	4,1530	4,2190	4,2540
5Y	4,1690	-12	24	4,1690	4,2270	4,2640
7Y	4,1873	-12	28	4,1900	4,2430	4,2930
10Y	4,2121	-11	30	4,2220	4,2810	4,3240
15Y	4,2590	-10	31	4,2600	4,2790	4,2830
20Y	4,2440	-9	31	4,2260	4,2040	4,1650
30Y	4,0718	-8	30	4,0350	3,9785	3,9050



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	81,08	1,16	6,99	OT 2Y	2,248	-0,07	11,00
JETFUEL	770,50	-8,50	47,75	OT 5Y	2,425	-0,11	23,90
DIESEL	747,00	-8,75	57,75	OT 10Y	2,985	-0,12	24,70
COBRE	9.164,00	59,50	101,50	BUND 10Y	2,422	-9,36	31,10
ZINCO	2.840,62	-5,01	-254,47	SCHATZ 2Y	2,577	-5,45	24,90
OURO	2.688,64	11,19	40,41	T-NOTE 10Y	4,950	-10,34	20,00
TRIGO	544,25	-2,00	-8,00	T-NOTE 2Y	4,564	-7,72	7,90
LICENÇA C02	78,24	1,28	11,77	GILT 10Y	5,188	-21,75	42,60


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,03	0,54%	-1,89%	1,0343	1,0394	1,0505
EUR/GBP	0,84313	-0,03%	-1,62%	0,8470	0,8515	0,8611
EUR/JPY	161,75	-0,07%	-0,01%	161,74	161,73	161,72
EUR/CHF	0,9384	0,22%	0,19%	0,9328	0,9275	0,9173
EUR/BRL	6,2214	0,26%	3,65%	6,3520	6,5028	6,8583
EUR/PLN	4,2565	0,18%	0,02%	4,2893	4,3253	4,3982

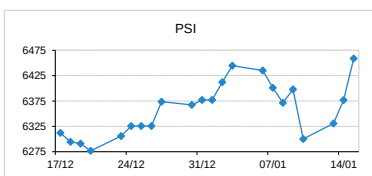

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0300	0,8431	161,75	0,9384	11,4818	7,4602	1,4749	1,65422	6,2214	11,6649
USD	0,9705	-	0,8158	156,345	0,9118	11,1333	7,2406	1,4341	1,6064	6,0406	11,3226

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,295	0,67	-0,66
BCP	0,489	1,16	5,14
CORT. AMORIM	8,070	2,02	0,25
CTT	5,300	0,38	-1,85
EDP	3,131	1,39	1,29
EDP R	9,385	2,46	-6,52
GALP	17,035	2,93	6,80
J MARTINS	18,500	0,43	0,27
MOTA ENGIL	2,816	3,07	-3,36
NAVIGATOR	3,498	0,40	-2,56
NOS	3,310	1,22	-0,60
REN	2,315	0,22	1,54
SEMAPA	14,380	0,56	1,41
SONAE SGPS	0,904	0,22	-1,09
IBERSOL	7,640	0,53	2,14

MAIORES GANHOS/PERDAS	
Título	Variação %
MOTA ENGIL	3,07
GALP	2,93
EDP R	2,46
CORT. AMORI	2,02
EDP	1,39



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.458,99	1,29%	1,28%	6.993,53	6.050,03
CAC40	7.474,59	0,69%	1,27%	8.259,19	7.029,91
ESTX 50 PR	5.032,31	1,04%	2,78%	5.121,71	4.380,97
XTRA DAX	20.574,68	1,50%	3,34%	20.629,77	16.345,02
S&P 500	5.922,55	1,38%	0,71%	6.099,97	4.714,82
IBEX 35	11.898,50	1,25%	2,62%	12.153,60	9.798,80
NIKKEI 225	38.444,58	-0,08%	-3,63%	42.426,77	31.156,12

