

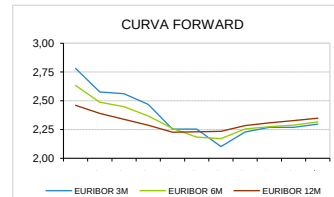
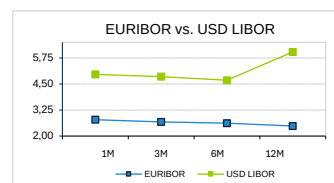
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

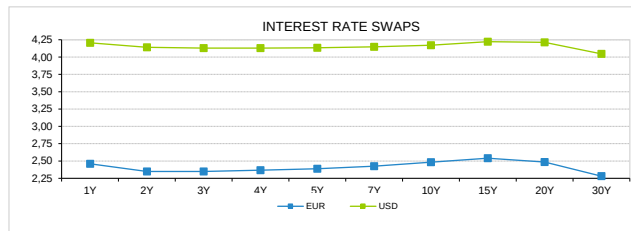
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,7850	-1	-2	1M	4,9602	0	-35	4,6276	0,4200
3M	2,6770	-3	-10	3M	4,8537	0	-42	4,5339	0,4200
6M	2,6190	-2	-1	6M	4,6821	-1	-45	4,4588	0,3500
12M	2,4830	-4	0	12M	6,0414	8	31	4,3544	0,3250

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,4604	0	10	2,2335	2,4272	2,5035
2Y	2,3485	1	16	2,2900	2,4485	2,5270
3Y	2,3486	1	18	2,3320	2,4670	2,5510
4Y	2,3675	0	18	2,3673	2,4862	2,5733
5Y	2,3873	0	18	2,3930	2,5080	2,5903
7Y	2,4250	0	18	2,4428	2,5490	2,6210
10Y	2,4834	1	18	2,5030	2,5900	2,6310
15Y	2,5402	1	19	2,5429	2,5587	2,5259
20Y	2,4852	1	19	2,4653	2,4387	2,3785
30Y	2,2812	1	19	2,2540	2,2140	2,1510

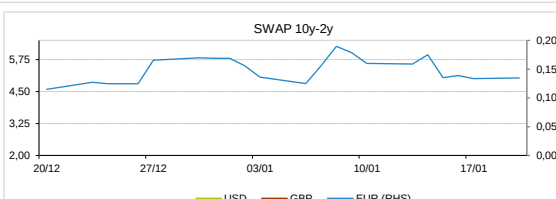
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	3,15
EUA	4,50
Reino Unido	4,75
Japão	0,25
Canadá	3,25
Suíça	-0,75
China	5,75
Brasil	12,25
Austrália	4,35
Índia	4,00



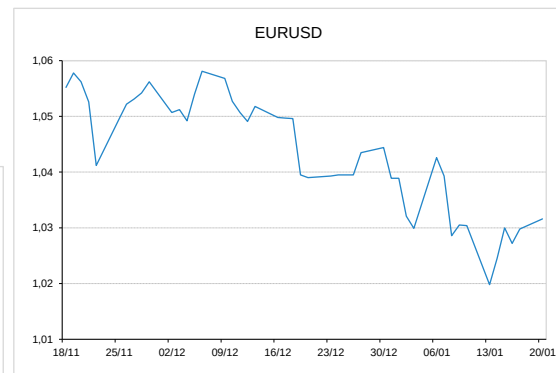
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,2047	-1	-2	4,0860	4,1220	4,1970
2Y	4,1412	4	8	4,1040	4,1350	4,2120
3Y	4,1308	4	13	4,1100	4,1550	4,2060
4Y	4,1297	4	17	4,1190	4,1720	4,2050
5Y	4,1331	4	19	4,1330	4,1760	4,2200
7Y	4,1476	3	23	4,1530	4,1930	4,2540
10Y	4,1721	2	26	4,1840	4,2360	4,2850
15Y	4,2225	1	27	4,2240	4,2410	4,2540
20Y	4,2120	1	28	4,1970	4,1730	4,1410
30Y	4,0463	0	28	4,0150	3,9570	3,8890



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	79,75	-1,04	7,19	OT 2Y	2,214	-0,01	9,60
JETFUEL	794,50	2,50	92,50	OT 5Y	2,399	-0,01	18,30
DIESEL	760,50	-0,75	87,75	OT 10Y	2,947	-0,01	16,00
COBRE	9.181,50	-40,50	200,50	BUND 10Y	2,387	-0,29	19,90
ZINCO	2.920,36	67,40	-113,66	SCHATZ 2Y	2,550	-0,25	20,50
OURO	2.707,77	4,53	84,86	T-NOTE 10Y	4,889	-1,90	-1,20
TRIGO	538,75	1,25	-6,25	T-NOTE 2Y	4,536	-1,83	-4,00
LICENÇA C02	79,90	0,64	11,70	GILT 10Y	5,075	0,27	10,40


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0316	0,17%	-0,71%	1,0360	1,0412	1,0522
EUR/GBP	0,84588	-0,16%	-1,92%	0,8498	0,8543	0,8636
EUR/JPY	161,36	-0,70%	0,95%	161,35	161,34	161,33
EUR/CHF	0,9444	-0,47%	-1,40%	0,9387	0,9335	0,9234
EUR/BRL	6,2824	-0,58%	0,99%	6,4117	6,5747	6,9485
EUR/PLN	4,2497	0,28%	0,31%	4,2828	4,3197	4,3931


FIXINGS CONTRA USD e EUR

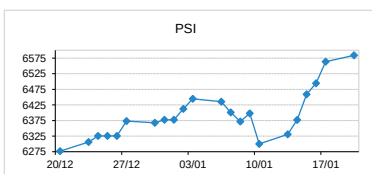
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0316	0,8459	161,36	0,9444	11,4813	7,4610	1,4897	1,66134	6,2824	11,7678
USD	0,9614	-	0,8135	155,665	0,9082	11,0415	7,1734	1,4341	1,5982	6,0434	11,3268

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,420	2,07	1,69
BCP	0,507	1,68	9,15
CORT. AMORIM	8,060	-0,37	0,12
CTT	5,650	4,24	4,63
EDP	3,124	-0,79	1,07
EDP R	9,460	-1,15	-5,78
GALP	17,195	-0,46	7,81
J MARTINS	19,040	0,05	3,20
MOTA ENGIL	3,058	2,48	4,94
NAVIGATOR	3,484	-0,74	-2,95
NOS	3,340	-0,60	0,30
REN	2,350	0,21	3,07
SEMAPA	14,380	-1,37	1,41
SONAE SGPS	0,913	0,22	-0,11
IBERSOL	7,940	2,85	6,15

MAIORES GANHOS/PERDAS

Título	Variação %
CTT	4,24
IBERSOL	2,85
MOTA ENGIL	2,48
ALTRI	2,07
BCP	1,68
NOS	-0,60
NAVIGATOR	-0,74
EDP	-0,79
EDP R	-1,15
SEMAPA	-1,37



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.583,91	0,31%	3,24%	6.993,53	6.050,03
CAC40	7.733,50	0,31%	4,78%	8.259,19	7.029,91
ESTX 50 PR	5.164,44	0,31%	5,48%	5.183,28	4.454,45
XTRA DAX	20.990,31	0,42%	5,43%	21.054,60	16.607,72
S&P 500	5.996,66	1,00%	1,96%	6.099,97	4.844,05
IBEX 35	11.943,60	0,23%	3,01%	12.153,60	9.841,60
NIKKEI 225	38.902,50	1,17%	-2,49%	42.426,77	31.156,12

