

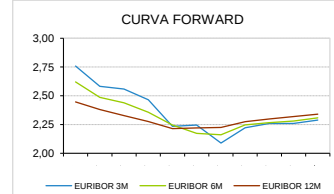
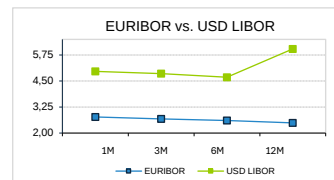
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

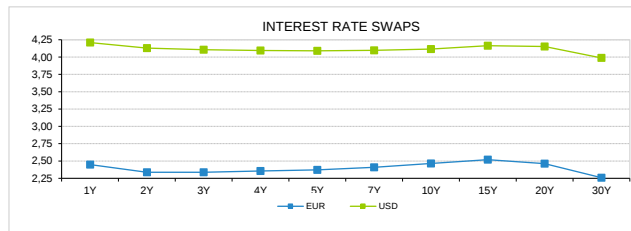
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,7740	-1	-3	1M	4,9602	0	-35	4,6064	0,3800
3M	2,6810	0	-9	3M	4,8537	0	-42	4,5244	0,4050
6M	2,6060	-1	-2	6M	4,6821	-1	-45	4,4526	0,3600
12M	2,4890	1	1	12M	6,0414	8	31	4,3605	0,3250

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,4477	-1	9	2,2248	2,4095	2,4827
2Y	2,3370	-1	14	2,2826	2,4278	2,5040
3Y	2,3380	-1	14	2,3230	2,4460	2,5260
4Y	2,3551	-1	14	2,3542	2,4653	2,5470
5Y	2,3731	-1	14	2,3787	2,4870	2,5667
7Y	2,4085	-1	14	2,4240	2,5250	2,5960
10Y	2,4642	-2	14	2,4842	2,5670	2,6068
15Y	2,5192	-2	14	2,5235	2,5353	2,5015
20Y	2,4632	-2	14	2,4450	2,4149	2,3546
30Y	2,2590	-2	14	2,2320	2,1920	2,1290

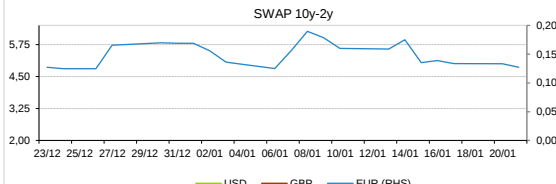
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	3,15
EUA	4,50
Reino Unido	4,75
Japão	0,25
Canadá	3,25
Suíça	-0,75
China	5,75
Brasil	12,25
Austrália	4,35
Índia	4,00



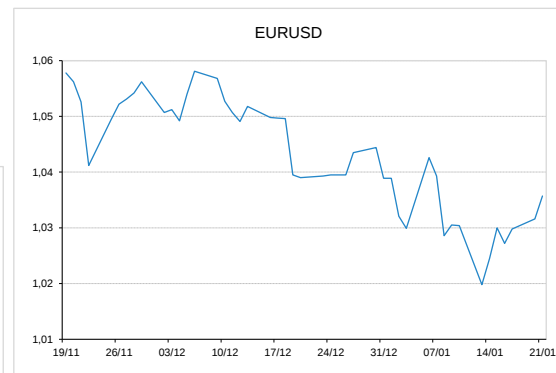
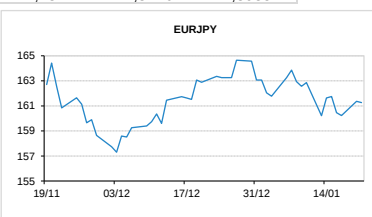
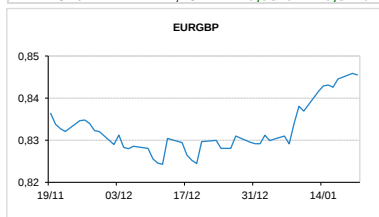
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,2095	0	-3	4,0450	4,0620	4,1120
2Y	4,1300	-1	-3	4,0490	4,0650	4,1160
3Y	4,1072	-2	-2	4,0530	4,0800	4,1260
4Y	4,0957	-3	-2	4,0560	4,0890	4,1340
5Y	4,0902	-4	-1	4,0670	4,1000	4,1490
7Y	4,0965	-5	0	4,0840	4,1220	4,1840
10Y	4,1156	-6	1	4,1170	4,1650	4,2130
15Y	4,1635	-6	3	4,1560	4,1700	4,1820
20Y	4,1526	-6	4	4,1280	4,1030	4,0720
30Y	3,9876	-6	5	3,9500	3,8900	3,8230



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	79,48	-0,67	6,92	OT 2Y	2,177	-0,04	7,30
JETFUEL	791,50	-3,00	92,25	OT 5Y	2,386	-0,01	19,30
DIESEL	753,00	-7,50	76,00	OT 10Y	2,926	-0,02	16,20
COBRE	9.266,00	85,00	334,00	BUND 10Y	2,373	-1,05	20,70
ZINCO	2.939,92	19,56	-28,95	SCHATZ 2Y	2,545	-0,25	22,20
OURO	2.742,61	34,40	119,70	T-NOTE 10Y	4,885	-2,28	2,80
TRIGO	557,50	18,75	24,50	T-NOTE 2Y	4,554	0,00	-1,60
LICENÇA C02	79,80	-0,19	11,60	GILT 10Y	4,995	-8,92	9,30


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0357	0,40%	-0,35%	1,0401	1,0454	1,0566
EUR/GBP	0,84553	0,04%	-1,84%	0,8495	0,8540	0,8632
EUR/JPY	161,26	0,06%	1,30%	161,25	161,24	161,23
EUR/CHF	0,9449	-0,08%	-1,05%	0,9393	0,9342	0,9242
EUR/BRL	6,2759	0,14%	2,67%	6,4050	6,5701	6,9489
EUR/PLN	4,2511	0,03%	0,34%	4,2841	4,3216	4,3955

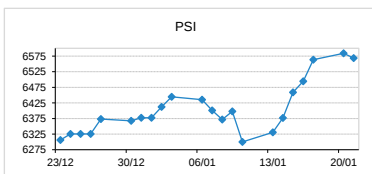

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0357	0,8455	161,26	0,9449	11,4583	7,4613	1,4941	1,66243	6,2759	11,7802
USD	0,9616	-	0,8129	155,295	0,9076	11,0221	7,1751	1,4379	1,5980	6,0326	11,3311

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,445	0,46	2,16
BCP	0,512	1,03	10,26
CORT. AMORIM	8,010	-0,62	-0,50
CTT	5,740	1,59	6,30
EDP	3,069	-1,76	-0,71
EDP R	9,260	-2,11	-7,77
GALP	17,040	-0,90	6,83
J MARTINS	19,140	0,53	3,74
MOTA ENGIL	3,024	-1,11	3,77
NAVIGATOR	3,474	-0,29	-3,23
NOS	3,325	-0,45	-0,15
REN	2,345	-0,21	2,85
SEMAPA	14,360	-0,14	1,27
SONAE SGPS	0,902	-1,20	-1,31
IBERSOL	8,360	5,29	11,76

MAIORES GANHOS/PERDAS	
Título	Variação %
IBERSOL	5,29
CTT	1,59
BCP	1,03
J MARTINS	0,53
ALTRI	0,46
GALP	-0,90
MOTA ENGIL	-1,11
SONAE SGPS	-1,20
EDP	-1,76
EDP R	-2,11



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.568,78	-0,23%	3,00%	6.993,53	6.050,03
CAC40	7.770,95	0,48%	5,29%	8.259,19	7.029,91
ESTX 50 PR	5.165,96	0,03%	5,51%	5.183,28	4.454,45
XTRA DAX	21.042,00	0,25%	5,69%	21.054,60	16.607,72
S&P 500	6.027,72	0,53%	2,50%	6.099,97	4.844,05
IBEX 35	11.927,40	-0,14%	2,87%	12.153,60	9.841,60
NIKKEI 225	39.027,98	0,32%	-2,17%	42.426,77	31.156,12

