

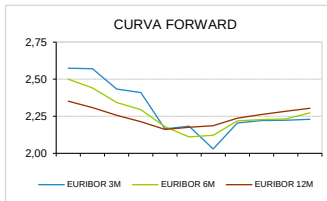
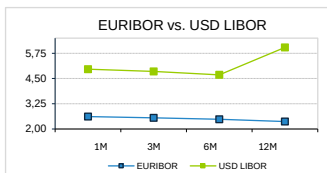
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

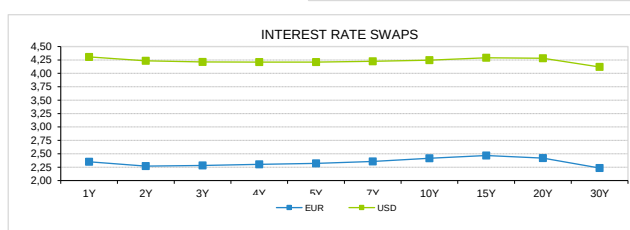
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,6160	0	-22	1M	4,9602	0	-35	4,4645	0,3975
3M	2,5530	1	-21	3M	4,8537	0	-42	4,4310	0,3337
6M	2,4860	1	-16	6M	4,6821	-1	-45	4,3143	0,2900
12M	2,3700	0	-19	12M	6,0414	8	31	4,1559	0,2950

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,3518	3	-16	2,1835	2,3655	2,4373
2Y	2,2694	5	-14	2,2452	2,3830	2,4565
3Y	2,2807	6	-15	2,2820	2,4020	2,4820
4Y	2,3015	6	-16	2,3165	2,4195	2,5010
5Y	2,3207	5	-16	2,3366	2,4415	2,5205
7Y	2,3578	5	-16	2,3820	2,4800	2,5500
10Y	2,4149	4	-16	2,4400	2,5190	2,5543
15Y	2,4673	4	-15	2,4755	2,4895	2,4610
20Y	2,4193	4	-14	2,4050	2,3800	2,3248
30Y	2,2340	4	-11	2,2140	2,1800	2,1300

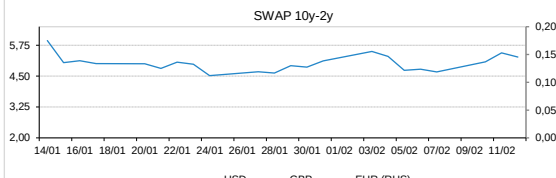
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,90
EUA	4,50
Reino Unido	4,50
Japão	0,50
Canadá	3,00
Suíça	-0,75
China	5,75
Brasil	13,25
Austrália	4,35
Índia	4,00



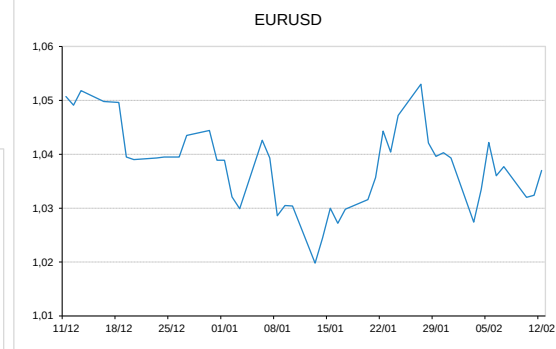
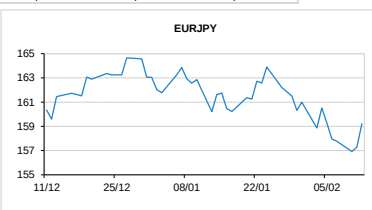
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,3070	6	4	4,1540	4,1870	4,2440
2Y	4,2326	10	0	4,1590	4,2080	4,2590
3Y	4,2131	12	-4	4,1680	4,2200	4,2580
4Y	4,2090	12	-6	4,1830	4,2330	4,2620
5Y	4,2115	13	-7	4,1940	4,2370	4,2730
7Y	4,2251	13	-6	4,2120	4,2520	4,3070
10Y	4,2454	13	-6	4,2420	4,2930	4,3370
15Y	4,2902	13	-4	4,2800	4,2960	4,3050
20Y	4,2808	12	-3	4,2520	4,2310	4,1990
30Y	4,1191	12	-1	4,0770	4,0200	3,9510



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	75,88	-1,12	-2,97	OT 2Y	2,089	0,04	-22,30
JETFUEL	773,50	12,00	11,75	OT 5Y	2,347	0,05	-17,10
DIESEL	744,75	15,75	9,75	OT 10Y	2,912	0,03	-16,70
COBRE	9,356,50	-89,50	266,50	BUND 10Y	2,347	4,47	-13,50
ZINCO	2,776,77	-26,63	-75,47	SCHATZ 2Y	2,500	4,93	-10,90
OURO	2,899,05	1,14	209,29	T-NOTE 10Y	4,948	8,92	-12,10
TRIGO	581,50	4,50	50,75	T-NOTE 2Y	4,658	8,54	-1,60
LICENÇA C02	80,68	-1,91	5,83	GILT 10Y	4,956	5,22	-44,20


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,037	0,45%	1,69%	1,0418	1,0475	1,0599
EUR/GBP	0,83338	0,02%	0,99%	0,8373	0,8416	0,8504
EUR/JPY	159,22	-1,22%	0,63%	159,21	159,20	159,19
EUR/CHF	0,9477	-0,14%	-0,89%	0,9422	0,9370	0,9270
EUR/BRL	5,9794	-0,06%	4,18%	6,1068	6,2734	6,6409
EUR/PLN	4,1688	0,09%	2,43%	4,2026	4,2413	4,3163

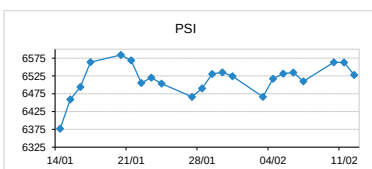

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0370	0,8334	159,22	0,9477	11,3086	7,4588	1,4832	1,65285	5,9794	11,6951
USD	0,9640	-	0,8044	154,405	0,9134	10,8948	7,1906	1,4295	1,5941	5,7663	11,2691

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,925	-0,34	11,16
BCP	0,506	-0,39	8,97
CORT. AMORIM	8,390	-0,12	4,22
CTT	6,220	-0,16	15,19
EDP	2,896	-0,92	-6,31
EDP R	8,475	-0,88	-15,59
GALP	16,130	-0,15	1,13
J MARTINS	19,430	-1,32	5,31
MOTA ENGIL	2,874	-1,78	-1,37
NAVIGATOR	3,510	-0,74	-2,23
NOS	3,650	1,39	9,61
REN	2,400	-0,83	5,26
SEMAPA	15,900	-0,13	12,13
SONAE SGPS	0,927	-0,43	1,42
IBERSOL	8,040	0,25	7,49

MAIORES GANHOS/PERDAS	
Título	Variação %
NOS	1,39
IBERSOL	0,25
REN	-0,83
EDP R	-0,88
EDP	-0,92
J MARTINS	-1,32
MOTA ENGIL	-1,78



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.528,05	-0,53%	2,36%	6.993,53	6.050,03
CAC40	8.042,19	0,17%	8,96%	8.259,19	7.029,91
ESTX 50 PR	5.405,65	0,27%	10,41%	5.394,86	4.473,94
XTRA DAX	22.148,03	0,50%	11,25%	22.046,41	16.831,53
S&P 500	6.028,20	-0,67%	2,49%	6.128,18	4.920,31
IBEX 35	12.911,50	1,07%	11,35%	12.778,30	9.841,60
NIKKEI 225	38.963,70	0,42%	-2,33%	42.426,77	31.156,12

