

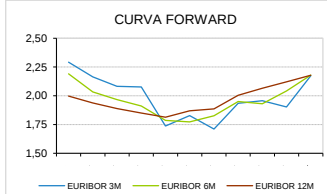
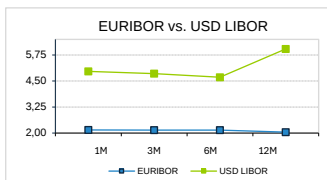
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

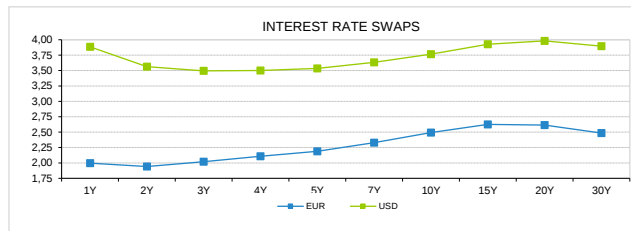
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,1490	-2	-21	1M	4,9602	0	-35	4,2548	0,1175
3M	2,1420	-1	-21	3M	4,8537	0	-42	4,1634	0,0731
6M	2,1430	1	-18	6M	4,6821	-1	-45	3,9995	0,0500
12M	2,0450	0	-28	12M	6,0414	8	31	3,7817	0,0975

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,9971	4	-23	1,8857	2,3819	2,6500
2Y	1,9415	6	-24	2,0323	2,4550	2,7115
3Y	2,0188	7	-22	2,1460	2,5220	2,7620
4Y	2,1070	7	-21	2,2385	2,5830	2,8045
5Y	2,1882	7	-20	2,3177	2,6345	2,8375
7Y	2,3289	7	-17	2,4520	2,7240	2,8850
10Y	2,4927	6	-14	2,5934	2,7940	2,8899
15Y	2,6254	6	-12	2,6832	2,7835	2,7992
20Y	2,6153	6	-11	2,6431	2,6910	2,6732
30Y	2,4858	6	-11	2,5010	2,5240	2,5088

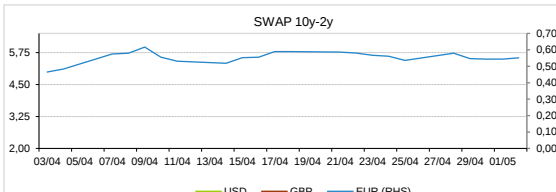
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,40
EUA	4,50
Reino Unido	4,50
Japão	0,50
Canadá	2,75
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	4,10
Índia	4,00



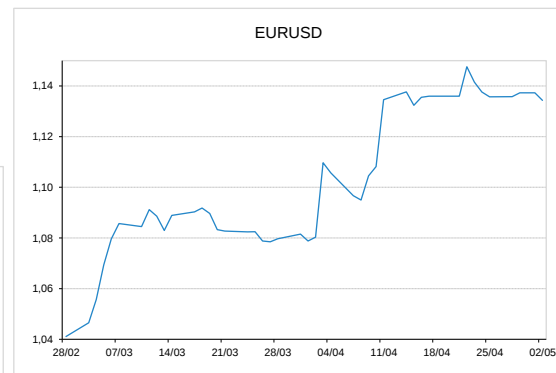
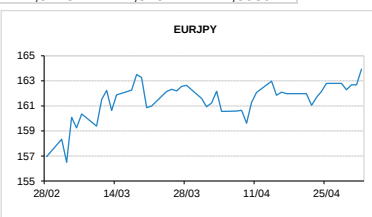
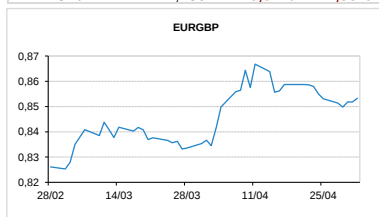
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,8856	8	-8	3,2370	3,5170	3,8530
2Y	3,5644	10	-12	3,2960	3,5940	3,9060
3Y	3,4947	11	-10	3,3660	3,6780	3,9535
4Y	3,5000	10	-8	3,4390	3,7450	3,9960
5Y	3,5338	10	-5	3,5160	3,8020	4,0480
7Y	3,6321	9	1	3,6430	3,9055	4,1350
10Y	3,7667	8	7	3,7990	4,0280	4,1950
15Y	3,9267	6	13	3,9480	4,0960	4,2020
20Y	3,9819	6	15	3,9820	4,0720	4,1240
30Y	3,8968	5	17	3,8770	3,9090	3,9080



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	61,23	-0,90	-12,91	OT 2Y	1,821	0,06	-24,20
JETFUEL	646,00	-16,75	-100,50	OT 5Y	2,312	0,08	-23,40
DIESEL	602,25	-14,75	-91,50	OT 10Y	3,075	0,07	-15,80
COBRE	9,245,50	81,00	-487,00	BUND 10Y	2,462	7,20	-18,90
ZINCO	2,551,28	-18,96	-266,52	SCHATZ 2Y	2,157	6,10	-23,00
OURO	3,231,12	-8,08	96,95	T-NOTE 10Y	4,577	6,42	2,20
TRIGO	541,75	10,75	-11,00	T-NOTE 2Y	4,048	10,02	-6,00
LICENÇA C02	68,80	1,78	0,25	GILT 10Y	4,880	5,84	-12,70


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1343	-0,26%	5,00%	1,1409	1,1475	1,1590
EUR/GBP	0,8533	-0,18%	-2,20%	0,8579	0,8625	0,8710
EUR/JPY	163,93	-0,76%	-1,65%	163,92	163,92	163,91
EUR/CHF	0,9364	0,01%	2,23%	0,9314	0,9267	0,9178
EUR/BRL	6,4038	0,35%	-4,06%	6,5838	6,7788	7,1412
EUR/PLN	4,2807	-0,01%	-2,56%	4,3148	4,3454	4,3989

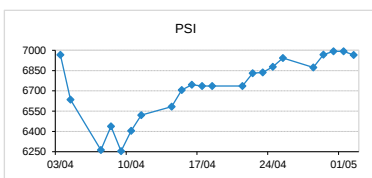

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1343	0,8533	163,93	0,9364	10,9008	7,4624	1,5624	1,75803	6,4038	11,7706
USD	0,8794	-	0,7506	143,995	0,8232	9,5972	6,5627	1,3764	1,5463	5,6344	10,3488

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	6,160	1,43	15,57
BCP	0,583	3,48	25,54
CORT. AMORIM	7,630	0,26	-5,22
CTT	7,720	-0,64	42,96
EDP	3,223	-7,28	4,27
EDP R	8,155	-1,21	-18,77
GALP	13,690	0,40	-14,17
J MARTINS	21,300	-0,09	15,45
MOTA ENGIL	3,718	6,47	27,59
NAVIGATOR	3,394	1,43	-5,46
NOS	3,665	-0,27	11,54
REN	2,875	-0,69	26,10
SEMAPA	17,204	4,33	21,33
SONAE SGPS	1,128	0,71	23,41
IBERSOL	9,220	-0,86	23,26

MAIORES GANHOS/PERDAS	
Título	Variação %
MOTA ENGIL	6,47
SEMAPA	4,33
BCP	3,48
NAVIGATOR	1,43
ALTRI	1,43
CTT	-0,64
REN	-0,69
IBERSOL	-0,86
EDP R	-1,21
EDP	-7,28



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.965,57	-0,38%	9,23%	7.026,93	6.194,45
CAC40	7.770,48	2,33%	5,28%	8.259,19	6.763,76
ESTX 50 PR	5.285,19	2,42%	7,95%	5.568,19	4.473,94
XTRA DAX	23.086,65	2,62%	15,96%	23.476,01	17.024,82
S&P 500	5.672,64	1,21%	-3,57%	6.147,43	4.835,04
IBEX 35	13.446,70	1,20%	15,97%	13.515,10	10.298,70
NIKKEI 225	36.830,69	1,04%	-7,68%	42.426,77	30.792,74

