

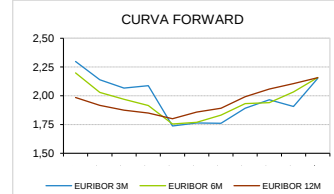
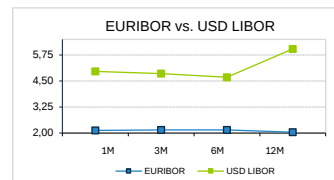
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

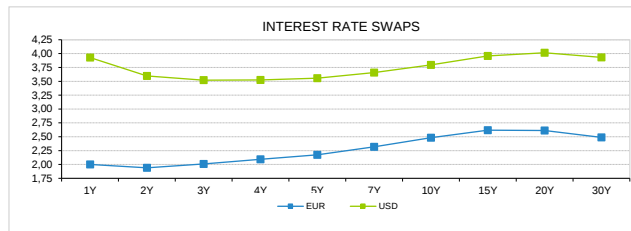
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,1230	-3	-22	1M	4,9602	0	-35	4,2451	0,1400
3M	2,1510	1	-17	3M	4,8537	0	-42	4,1558	0,0785
6M	2,1510	1	-11	6M	4,6821	-1	-45	3,9932	0,0400
12M	2,0390	-1	-20	12M	6,0414	8	31	3,7716	0,0800

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,0010	0	-11	1,8765	2,3554	2,6423
2Y	1,9394	-1	-9	2,0150	2,4333	2,7023
3Y	2,0102	-1	-9	2,1290	2,5020	2,7640
4Y	2,0938	-3	-9	2,2215	2,5655	2,8100
5Y	2,1737	-3	-10	2,2978	2,6210	2,8301
7Y	2,3170	-3	-12	2,4470	2,7110	2,8760
10Y	2,4830	-2	-12	2,5833	2,7880	2,8864
15Y	2,6187	-2	-12	2,6743	2,7769	2,7998
20Y	2,6116	-1	-11	2,6378	2,6870	2,6760
30Y	2,4896	-1	-10	2,5040	2,5310	2,5200

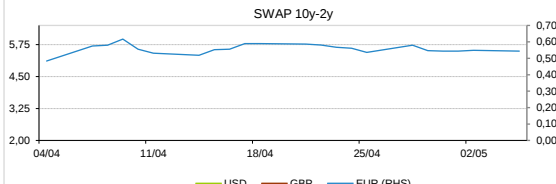
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,40
EUA	4,50
Reino Unido	4,50
Japão	0,50
Canadá	2,75
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	4,10
Índia	4,00



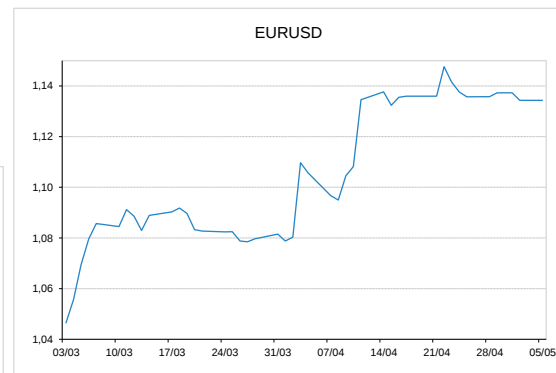
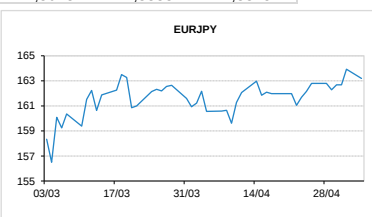
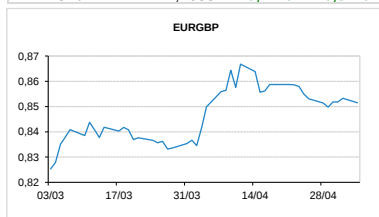
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,9284	2	12	3,2510	3,5390	3,8840
2Y	3,5980	1	8	3,3080	3,6160	3,9390
3Y	3,5207	1	6	3,3820	3,7020	3,9910
4Y	3,5240	1	6	3,4560	3,7720	4,0360
5Y	3,5579	2	7	3,5360	3,8325	4,0770
7Y	3,6588	2	10	3,6685	3,9330	4,1540
10Y	3,7975	3	14	3,8200	4,0510	4,2250
15Y	3,9590	3	17	3,9755	4,1290	4,2400
20Y	4,0152	3	19	4,0140	4,1060	4,1600
30Y	3,9308	3	20	3,9080	3,9420	3,9415



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	59,77	-1,52	-5,18	OT 2Y	1,810	-0,01	-19,90
JETFUEL	637,00	-9,00	-108,50	OT 5Y	2,287	-0,03	-20,60
DIESEL	597,50	-4,75	-95,50	OT 10Y	3,052	-0,03	-14,10
COBRE	9.356,00	159,50	-335,00	BUND 10Y	2,457	-0,29	-12,00
ZINCO	2.581,30	30,02	-194,76	SCHATZ 2Y	2,157	0,24	-13,20
OURO	3.311,90	71,41	273,66	T-NOTE 10Y	4,603	0,74	18,10
TRIGO	537,25	-5,75	-5,50	T-NOTE 2Y	4,086	-0,40	15,80
LICENÇA C02	67,57	-1,19	3,75	GILT 10Y	4,871	0,00	0,00


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1343	0,00%	3,43%	1,1410	1,1477	1,1595
EUR/GBP	0,8515	0,21%	0,51%	0,8561	0,8607	0,8692
EUR/JPY	163,19	0,45%	-1,60%	163,18	163,18	163,17
EUR/CHF	0,9321	0,26%	0,63%	0,9270	0,9222	0,9132
EUR/BRL	6,41	-0,28%	0,63%	6,5905	6,7856	7,1422
EUR/PLN	4,2683	0,12%	0,57%	4,3023	4,3333	4,3875

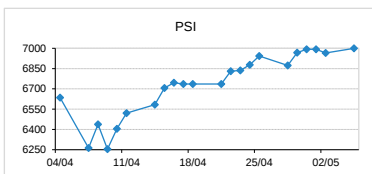

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1343	0,8515	163,19	0,9321	10,9364	7,4623	1,5622	1,74822	6,4100	11,7601
USD	0,8820	-	0,7515	143,78	0,8219	9,6348	6,5819	1,3812	1,5430	5,6550	10,3771

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	6,150	-0,16	15,38
BCP	0,577	-1,10	24,17
CORT. AMORIM	7,630	0,00	-5,22
CTT	7,720	0,00	42,96
EDP	3,265	1,30	5,63
EDP R	8,370	2,64	-16,63
GALP	13,755	0,47	-13,76
J MARTINS	21,280	-0,09	15,34
MOTA ENGIL	3,694	-0,65	26,77
NAVIGATOR	3,386	-0,24	-5,68
NOS	3,700	0,95	12,61
REN	2,880	0,17	26,32
SEMAPA	17,364	0,93	22,45
SONAE SGPS	1,134	0,53	24,07
IBERSOL	9,500	3,04	27,01

MAIORES GANHOS/PERDAS	
Título	Variação %
IBERSOL	3,04
EDP R	2,64
EDP	1,30
NOS	0,95
SEMAPA	0,93
J MARTINS	-0,09
ALTRI	-0,16
NAVIGATOR	-0,24
MOTA ENGIL	-0,65
BCP	-1,10



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.999,68	0,49%	9,76%	7.026,93	6.194,45
CAC40	7.727,93	-0,55%	4,70%	8.259,19	6.763,76
ESTX 50 PR	5.283,05	-0,04%	7,91%	5.568,19	4.473,94
XTRA DAX	23.344,54	1,12%	17,26%	23.476,01	17.024,82
S&P 500	5.665,15	-0,37%	-3,68%	6.147,43	4.835,04
IBEX 35	13.518,00	0,53%	16,58%	13.515,10	10.298,70
NIKKEI 225	36.830,69	1,04%	-7,68%	42.426,77	30.792,74

