

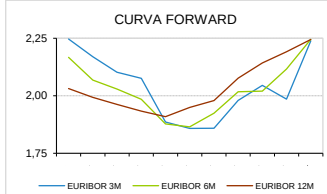
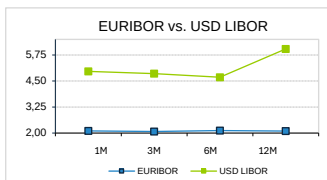
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

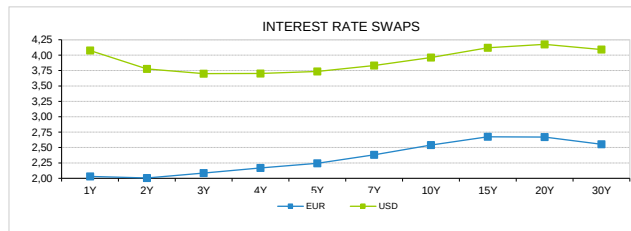
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,1010	1	-3	1M	4,9602	0	-35	4,2222	0,1325
3M	2,0750	-3	-11	3M	4,8537	0	-42	4,2021	0,0100
6M	2,1200	-4	-3	6M	4,6821	-1	-45	4,1164	0,0300
12M	2,0940	-5	-1	12M	6,0414	8	31	3,9651	0,0600

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,0310	-2	5	1,9795	2,4289	2,6958
2Y	2,0055	-1	10	2,1115	2,4979	2,7533
3Y	2,0840	-1	10	2,2160	2,5600	2,8020
4Y	2,1675	0	8	2,2990	2,6210	2,8448
5Y	2,2442	0	7	2,3755	2,6757	2,8763
7Y	2,3814	0	6	2,5050	2,7590	2,9200
10Y	2,5409	1	5	2,6420	2,8350	2,9345
15Y	2,6743	1	5	2,7340	2,8330	2,8551
20Y	2,6706	1	5	2,7000	2,7470	2,7355
30Y	2,5518	1	7	2,5660	2,5920	2,5826

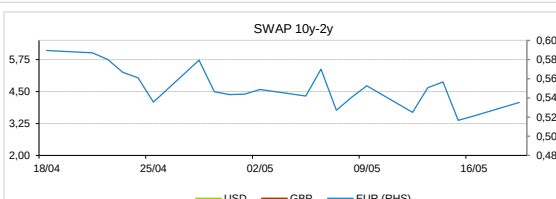
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,40
EUA	4,50
Reino Unido	4,25
Japão	0,50
Canadá	2,75
Suíça	-0,75
China	5,75
Brasil	14,75
Austrália	4,10
Índia	4,00



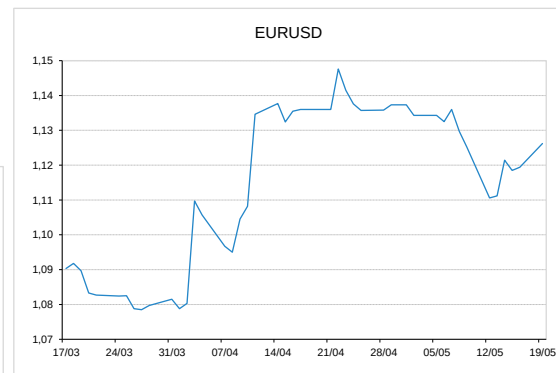
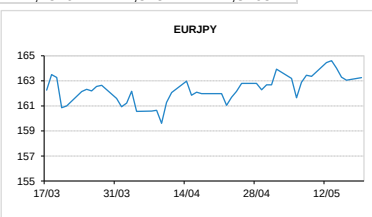
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,0753	-1	25	3,4660	3,7110	4,0530
2Y	3,7756	-1	27	3,5030	3,7830	4,1125
3Y	3,7001	-1	24	3,5695	3,8700	4,1560
4Y	3,7027	-1	20	3,6370	3,9420	4,1985
5Y	3,7346	0	17	3,7140	3,9980	4,2420
7Y	3,8304	0	14	3,8430	4,0970	4,3155
10Y	3,9624	1	12	3,9900	4,2120	4,3800
15Y	4,1206	1	11	4,1370	4,2830	4,3910
20Y	4,1755	-1	11	4,1720	4,2620	4,3170
30Y	4,0910	1	12	4,0710	4,1040	4,1050



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	65,58	0,17	-1,42	OT 2Y	1,916	-0,01	13,30
JETFUEL	674,75	-4,25	-2,00	OT 5Y	2,381	0,00	8,70
DIESEL	629,75	-3,25	-2,00	OT 10Y	3,089	-0,01	3,40
COBRE	9.440,00	-129,50	244,00	BUND 10Y	2,515	-0,58	11,90
ZINCO	2.671,15	-32,47	105,35	SCHATZ 2Y	2,237	-0,98	17,10
OURO	3.238,71	35,06	#N/A N/A	T-NOTE 10Y	4,720	2,61	12,60
TRIGO	527,25	2,25	-35,00	T-NOTE 2Y	4,247	0,00	23,90
LICENÇA C02	70,53	-0,46	4,64	GILT 10Y	5,099	3,53	13,20


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1262	0,61%	-0,86%	1,1330	1,1399	1,1524
EUR/GBP	0,8419	0,10%	2,00%	0,8466	0,8514	0,8605
EUR/JPY	163,26	-0,13%	-0,78%	163,25	163,25	163,24
EUR/CHF	0,9377	-0,27%	-0,66%	0,9327	0,9277	0,9182
EUR/BRL	6,3456	-0,35%	3,95%	6,5260	6,7145	7,0680
EUR/PLN	4,2473	0,49%	0,55%	4,2819	4,3157	4,3768

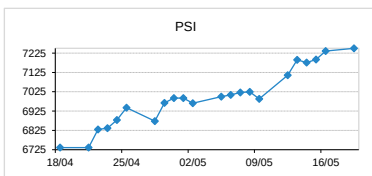

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1262	0,8419	163,26	0,9377	10,8885	7,4594	1,5665	1,74082	6,3456	11,5797
USD	0,8885	-	0,7481	144,87	0,8323	9,6824	6,6276	1,3929	1,5486	5,6533	10,3005

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	6,120	-2,24	14,82
BCP	0,627	0,32	34,88
CORT. AMORIM	8,330	-0,95	3,48
CTT	6,950	0,58	28,70
EDP	3,410	-0,76	10,32
EDP R	8,890	-2,68	-11,45
GALP	14,030	0,07	-12,04
J MARTINS	21,820	0,74	18,27
MOTA ENGIL	4,548	10,01	56,07
NAVIGATOR	3,568	1,13	-0,61
NOS	3,740	1,08	13,82
REN	2,870	0,17	25,88
SEMAPA	18,180	1,11	28,21
SONAE SGPS	1,148	2,14	25,60
IBERSOL	9,180	2,23	22,73

MAIORES GANHOS/PERDAS	
Título	Variação %
MOTA ENGIL	10,01
IBERSOL	2,23
SONAE SGPS	2,14
NAVIGATOR	1,13
SEMAPA	1,11
EDP	-0,76
CORT. AMORI	-0,95
ALTRI	-2,24
EDP R	-2,68



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	7.249,88	0,19%	13,68%	7.263,82	6.194,45
CAC40	7.883,63	-0,04%	6,81%	8.257,88	6.763,76
ESTX 50 PR	5.427,23	-0,01%	10,85%	5.568,19	4.473,94
XTRA DAX	23.934,98	0,70%	20,22%	23.911,98	17.024,82
S&P 500	5.941,75	-0,28%	1,02%	6.147,43	4.835,04
IBEX 35	14.099,00	0,25%	21,60%	14.064,50	10.298,70
NIKKEI 225	37.498,63	-0,68%	-6,01%	42.426,77	30.792,74

