

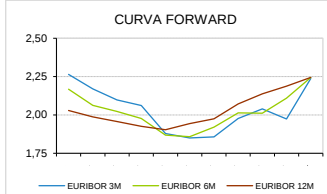
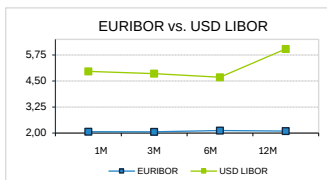
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

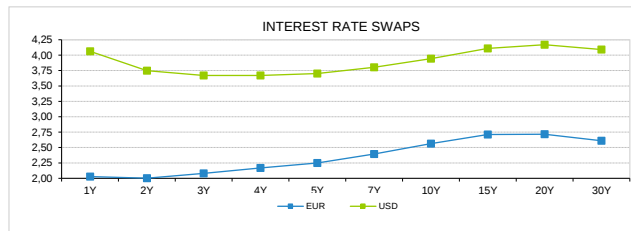
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,0640	-4	-7	1M	4,9602	0	-35	4,2217	0,1300
3M	2,0600	-2	-12	3M	4,8537	0	-42	4,2014	0,0875
6M	2,1210	0	-3	6M	4,6821	-1	-45	4,1230	0,0250
12M	2,0950	0	-1	12M	6,0414	8	31	3,9880	0,0500

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,0287	0	5	1,9755	2,4377	2,7260
2Y	2,0020	0	10	2,1084	2,5105	2,7880
3Y	2,0805	0	9	2,2160	2,5840	2,8410
4Y	2,1674	0	8	2,3060	2,6470	2,8870
5Y	2,2478	1	7	2,3854	2,7045	2,9220
7Y	2,3933	2	8	2,5240	2,7980	2,9710
10Y	2,5635	3	7	2,6724	2,8800	2,9945
15Y	2,7120	4	9	2,7770	2,8890	2,9193
20Y	2,7157	5	10	2,7543	2,8090	2,8073
30Y	2,6095	7	12	2,6300	2,6640	2,6610

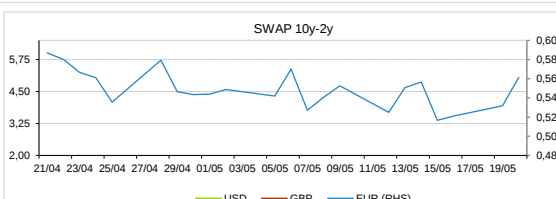
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,40
EUA	4,50
Reino Unido	4,25
Japão	0,50
Canadá	2,75
Suíça	-0,75
China	5,75
Brasil	14,75
Austrália	3,85
Índia	4,00



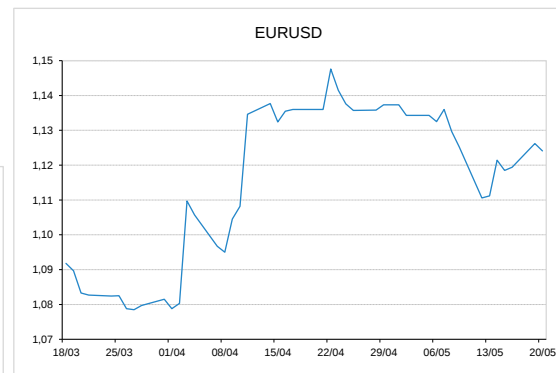
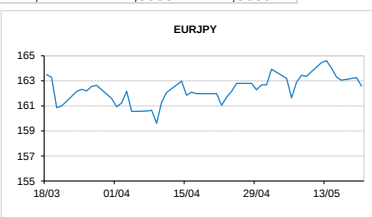
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,0636	0	24	3,4230	3,6715	4,0350
2Y	3,7484	-1	25	3,4630	3,7515	4,0940
3Y	3,6701	-1	21	3,5300	3,8420	4,1490
4Y	3,6708	0	17	3,6020	3,9160	4,1980
5Y	3,7018	0	14	3,6820	3,9805	4,2380
7Y	3,8029	2	11	3,8180	4,0840	4,3150
10Y	3,9422	3	10	3,9730	4,2070	4,3890
15Y	4,1099	5	10	4,1320	4,2880	4,4050
20Y	4,1698	5	11	4,1730	4,2700	4,3330
30Y	4,0918	6	12	4,0750	4,1130	4,1185



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	65,01	-0,53	-1,99	OT 2Y	1,902	-0,02	11,90
JETFUEL	674,25	-0,50	-5,75	OT 5Y	2,376	-0,01	8,20
DIESEL	628,00	-1,75	-10,00	OT 10Y	3,095	0,00	4,00
COBRE	9.516,00	76,00	335,00	BUND 10Y	2,534	2,52	13,80
ZINCO	2.663,02	-18,10	90,66	SCHATZ 2Y	2,240	0,73	17,40
OURO	3.277,25	47,69	-146,73	T-NOTE 10Y	4,715	-0,19	12,10
TRIGO	544,00	15,00	-18,25	T-NOTE 2Y	4,229	-1,41	22,10
LICENÇA C02	73,42	3,00	7,53	GILT 10Y	5,147	5,18	18,00


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1241	-0,19%	-1,05%	1,1309	1,1380	1,1503
EUR/GBP	0,8418	0,01%	2,01%	0,8465	0,8514	0,8606
EUR/JPY	162,59	0,41%	-0,38%	162,58	162,58	162,57
EUR/CHF	0,9365	0,21%	-0,53%	0,9314	0,9264	0,9170
EUR/BRL	6,3789	-0,40%	3,45%	6,5604	6,7496	7,1080
EUR/PLN	4,2401	0,26%	0,72%	4,2744	4,3085	4,3680

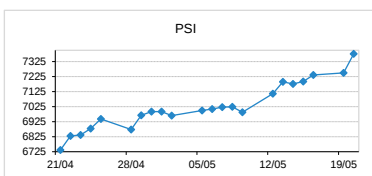

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1241	0,8418	162,59	0,9365	10,8795	7,4593	1,5691	1,75735	6,3789	11,5904
USD	0,8875	-	0,7479	144,55	0,8311	9,6545	6,6203	1,3943	1,5616	5,6696	10,2880

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	6,150	0,49	15,38
BCP	0,635	1,37	36,73
CORT. AMORIM	8,470	1,68	5,22
CTT	7,090	2,01	31,30
EDP	3,512	2,99	13,62
EDP R	9,255	4,11	-7,82
GALP	14,025	-0,04	-12,07
J MARTINS	21,900	0,37	18,70
MOTA ENGIL	4,770	4,88	63,69
NAVIGATOR	3,608	1,12	0,50
NOS	3,835	2,54	16,72
REN	2,885	0,52	26,54
SEMAPA	18,380	1,10	29,62
SONAE SGPS	1,174	2,26	28,45
IBERSOL	9,180	0,00	22,73

MAIORES GANHOS/PERDAS	
Título	Variação %
MOTA ENGIL	4,88
EDP R	4,11
EDP	2,99
NOS	2,54
SONAE SGPS	2,26
GALP	-0,04



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	7.376,68	1,75%	15,67%	7.263,82	6.194,45
CAC40	7.942,42	0,75%	7,61%	8.257,88	6.763,76
ESTX 50 PR	5.454,65	0,51%	11,41%	5.568,19	4.473,94
XTRA DAX	24.036,11	0,42%	20,73%	23.935,09	17.024,82
S&P 500	5.942,16	-0,36%	1,03%	6.147,43	4.835,04
IBEX 35	14.323,40	1,59%	23,53%	14.099,50	10.298,70
NIKKEI 225	37.529,49	0,08%	-5,93%	42.426,77	30.792,74

