

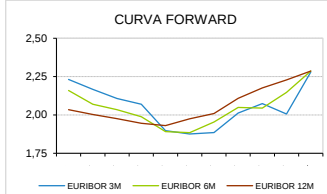
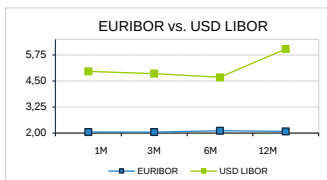
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

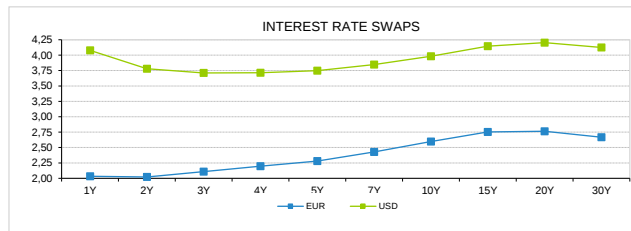
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,0530	-1	-8	1M	4,9602	0	-35	4,2185	0,1325
3M	2,0460	-1	-14	3M	4,8537	0	-42	4,1943	0,0875
6M	2,1130	-1	-4	6M	4,6821	-1	-45	4,1088	0,0150
12M	2,0840	-1	-2	12M	6,0414	8	31	3,9660	0,0375

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,0346	1	5	2,0091	2,4819	2,7580
2Y	2,0218	2	12	2,1476	2,5558	2,8235
3Y	2,1080	3	12	2,2550	2,6230	2,8760
4Y	2,1983	3	11	2,3480	2,6865	2,9210
5Y	2,2813	3	11	2,4267	2,7440	2,9583
7Y	2,4271	3	11	2,5630	2,8350	3,0120
10Y	2,5981	3	11	2,7120	2,9251	3,0433
15Y	2,7540	4	13	2,8252	2,9400	2,9750
20Y	2,7643	4	15	2,8038	2,8650	2,8680
30Y	2,6674	5	18	2,6900	2,7280	2,7274

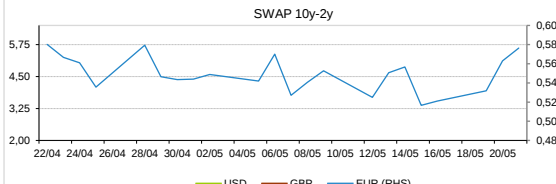
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,40
EUA	4,50
Reino Unido	4,25
Japão	0,50
Canadá	2,75
Suíça	-0,75
China	5,75
Brasil	14,75
Austrália	3,85
Índia	4,00



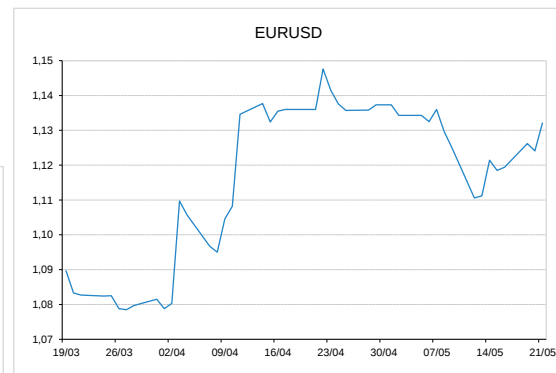
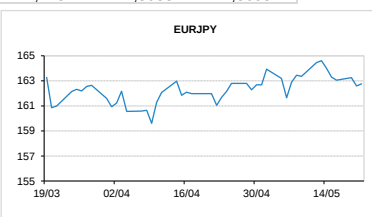
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,0783	1	25	3,4680	3,7270	4,0710
2Y	3,7806	3	28	3,5155	3,8040	4,1310
3Y	3,7110	4	25	3,5850	3,8900	4,1800
4Y	3,7148	4	21	3,6560	3,9610	4,2250
5Y	3,7474	4	18	3,7320	4,0200	4,2690
7Y	3,8469	4	16	3,8630	4,1220	4,3460
10Y	3,9831	4	14	4,0145	4,2400	4,4140
15Y	4,1461	4	14	4,1660	4,3160	4,4270
20Y	4,2033	4	14	4,2030	4,2960	4,3530
30Y	4,1238	4	15	4,1030	4,1380	4,1400



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	65,07	-0,31	-0,23	OT 2Y	1,915	0,01	13,20
JETFUEL	665,00	-9,25	-15,00	OT 5Y	2,409	0,03	11,50
DIESEL	621,50	-6,50	-16,50	OT 10Y	3,138	0,04	8,30
COBRE	9.554,50	-4,00	331,00	BUND 10Y	2,576	3,80	18,00
ZINCO	2.699,42	36,40	127,06	SCHATZ 2Y	2,264	1,96	19,80
OURO	3.313,61	23,48	-110,37	T-NOTE 10Y	4,752	4,29	11,50
TRIGO	554,00	8,00	1,75	T-NOTE 2Y	4,261	3,02	30,10
LICENÇA C02	72,65	-0,53	6,76	GILT 10Y	5,218	7,26	25,10


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1321	0,71%	-0,34%	1,1391	1,1461	1,1587
EUR/GBP	0,8446	-0,33%	1,67%	0,8495	0,8543	0,8637
EUR/JPY	162,76	-0,10%	-0,48%	162,75	162,75	162,74
EUR/CHF	0,9357	-0,11%	-0,45%	0,9305	0,9256	0,9159
EUR/BRL	6,417	-0,29%	2,85%	6,5986	6,7869	7,1545
EUR/PLN	4,2405	-0,03%	0,71%	4,2757	4,3088	4,3695

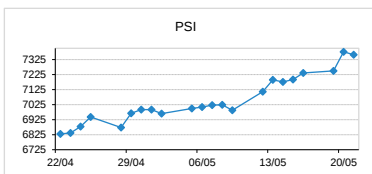

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1321	0,8446	162,76	0,9357	10,8325	7,4608	1,5681	1,75369	6,4170	11,4893
USD	0,8818	-	0,7443	143,66	0,8243	9,5498	6,5788	1,3845	1,5485	5,6468	10,1425

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	6,150	0,00	15,38
BCP	0,643	1,13	38,28
CORT. AMORIM	8,490	0,24	5,47
CTT	7,240	2,12	34,07
EDP	3,507	-0,14	13,46
EDP R	9,025	-2,49	-10,11
GALP	13,870	-1,11	-13,04
J MARTINS	21,860	-0,18	18,48
MOTA ENGIL	4,810	0,84	65,07
NAVIGATOR	3,606	-0,06	0,45
NOS	3,830	-0,13	16,56
REN	2,865	-0,69	25,66
SEMAPA	18,460	0,44	30,18
SONAE SGPS	1,172	-0,17	28,23
IBERSOL	9,360	1,96	25,13

MAIORES GANHOS/PERDAS	
Título	Variação %
CTT	2,12
IBERSOL	1,96
BCP	1,13
MOTA ENGIL	0,84
SEMAPA	0,44
SONAE SGPS	-0,17
J MARTINS	-0,18
REN	-0,69
GALP	-1,11
EDP R	-2,49



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	7.357,57	-0,26%	15,37%	7.376,68	6.194,45
CAC40	7.910,49	-0,40%	7,18%	8.257,88	6.763,76
ESTX 50 PR	5.454,46	0,00%	11,41%	5.568,19	4.473,94
XTRA DAX	24.122,40	0,36%	21,16%	24.082,48	17.024,82
S&P 500	5.926,86	-0,22%	0,77%	6.147,43	4.835,04
IBEX 35	14.307,60	-0,11%	23,39%	14.348,10	10.298,70
NIKKEI 225	37.298,98	-0,61%	-6,51%	42.426,77	30.792,74

