

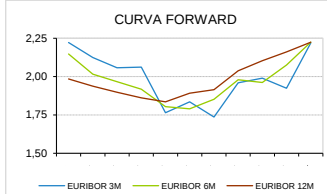
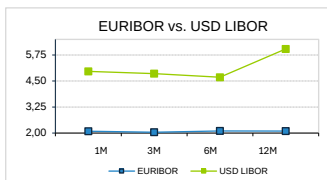
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

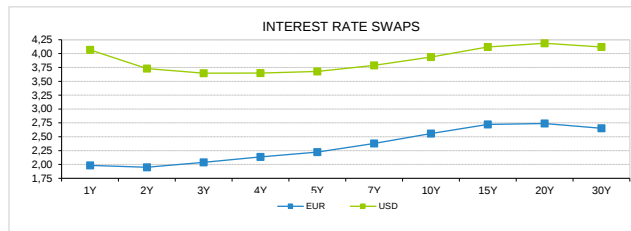
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,0890	0	-5	1M	4,9602	0	-35	4,2186	0,0900
3M	2,0400	-1	-12	3M	4,8537	0	-42	4,2064	0,0450
6M	2,1010	-2	0	6M	4,6821	-1	-45	4,1382	-0,0100
12M	2,0960	-1	7	12M	6,0414	8	31	4,0107	-0,0025

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,9842	-4	1	1,9145	2,4397	2,7331
2Y	1,9495	-5	3	2,0676	2,5180	2,8002
3Y	2,0393	-5	4	2,1890	2,5880	2,8540
4Y	2,1361	-5	5	2,2870	2,6550	2,9018
5Y	2,2242	-5	5	2,3725	2,7138	2,9395
7Y	2,3789	-5	6	2,5180	2,8110	2,9950
10Y	2,5590	-5	7	2,6755	2,9038	3,0270
15Y	2,7228	-5	11	2,7958	2,9224	2,9635
20Y	2,7388	-4	14	2,7810	2,8523	2,8603
30Y	2,6538	-4	19	2,6800	2,7230	2,7268

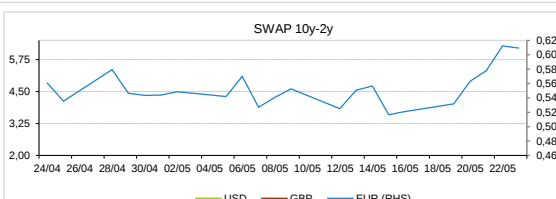
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,40
EUA	4,50
Reino Unido	4,25
Japão	0,50
Canadá	2,75
Suíça	-0,75
China	5,75
Brasil	14,75
Austrália	3,85
Índia	4,00



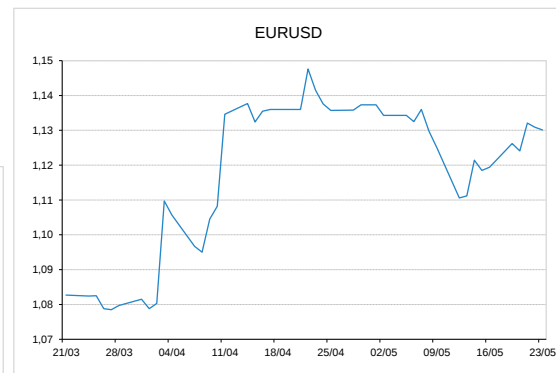
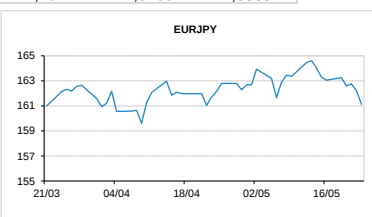
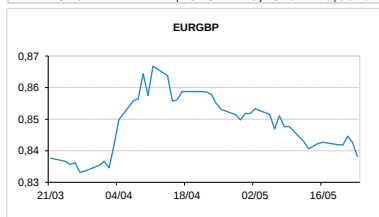
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,0676	-1	15	3,3705	3,6340	4,0140
2Y	3,7308	-4	10	3,4170	3,7190	4,0820
3Y	3,6473	-4	7	3,4860	3,8140	4,1400
4Y	3,6480	-4	5	3,5610	3,8930	4,1910
5Y	3,6789	-4	4	3,6450	3,9615	4,2450
7Y	3,7869	-4	5	3,7905	4,0790	4,3360
10Y	3,9383	-4	9	3,9630	4,2150	4,4100
15Y	4,1206	-3	12	4,1330	4,3000	4,4270
20Y	4,1869	-3	15	4,1790	4,2880	4,3610
30Y	4,1199	-2	18	4,0930	4,1400	4,1530



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	64,89	0,45	-0,29	OT 2Y	1,823	-0,06	0,50
JETFUEL	663,00	-3,50	-21,75	OT 5Y	2,339	-0,06	4,00
DIESEL	620,50	-0,75	-22,50	OT 10Y	3,080	-0,06	2,90
COBRE	9.519,50	-33,00	131,50	BUND 10Y	2,508	-6,80	6,90
ZINCO	2.688,84	5,74	100,74	SCHATZ 2Y	2,179	-5,63	3,90
OURO	3.360,35	65,83	72,01	T-NOTE 10Y	4,724	-2,99	6,90
TRIGO	540,50	-4,00	-3,00	T-NOTE 2Y	4,241	-1,81	14,90
LICENÇA C02	71,70	-0,45	4,80	GILT 10Y	5,158	-7,82	20,10


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1301	-0,07%	-1,00%	1,1371	1,1444	1,1574
EUR/GBP	0,8382	0,54%	2,35%	0,8430	0,8480	0,8575
EUR/JPY	161,13	0,66%	0,34%	161,12	161,12	161,11
EUR/CHF	0,9326	0,28%	0,80%	0,9275	0,9226	0,9132
EUR/BRL	6,4517	-0,22%	0,11%	6,6362	6,8284	7,1914
EUR/PLN	4,2573	-0,13%	0,60%	4,2921	4,3266	4,3883

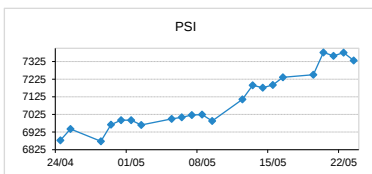

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1301	0,8382	161,13	0,9326	10,8156	7,4596	1,5622	1,7533	6,4517	11,4803
USD	0,8817	-	0,741	142,655	0,8213	9,5281	6,5764	1,3758	1,5449	5,6858	10,1143

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,660	-8,86	6,19
BCP	0,662	1,13	42,50
CORT. AMORIM	8,250	-1,20	2,48
CTT	7,180	-1,24	32,96
EDP	3,500	0,63	13,23
EDP R	8,630	0,94	-14,04
GALP	13,720	-0,69	-13,98
J MARTINS	21,880	-0,64	18,59
MOTA ENGIL	4,748	-1,17	62,94
NAVIGATOR	3,516	-3,46	-2,06
NOS	3,805	-0,65	15,80
REN	2,875	0,00	26,10
SEMAPA	17,920	-2,71	26,38
SONAE SGPS	1,252	-1,73	36,98
IBERSOL	9,500	-1,45	27,01

MAIORES GANHOS/PERDAS	
Título	Variação %
BCP	1,13
EDP R	0,94
EDP	0,63
IBERSOL	-1,45
SONAE SGPS	-1,73
SEMAPA	-2,71
NAVIGATOR	-3,46
ALTRI	-8,86



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	7.330,90	-0,61%	14,95%	7.399,98	6.194,45
CAC40	7.734,40	-1,65%	4,79%	8.257,88	6.763,76
ESTX 50 PR	5.326,31	-1,81%	8,79%	5.568,19	4.473,94
XTRA DAX	23.629,58	-1,54%	18,69%	24.152,24	17.024,82
S&P 500	5.804,99	-0,61%	-1,28%	6.147,43	4.835,04
IBEX 35	14.104,10	-1,18%	21,64%	14.370,80	10.298,70
NIKKEI 225	37.160,47	0,47%	-6,85%	42.426,77	30.792,74

