

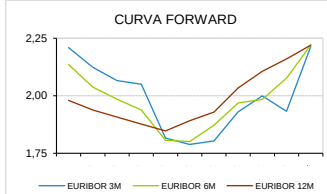
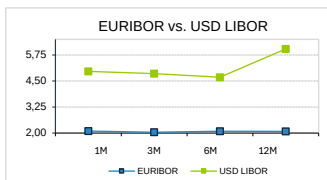
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

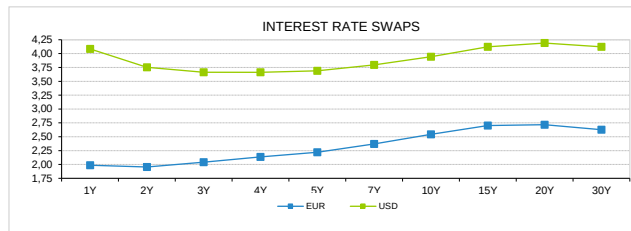
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,0960	1	-4	1M	4,9602	0	-35	4,2189	0,0800
3M	2,0390	0	-14	3M	4,8537	0	-42	4,2059	0,0500
6M	2,0890	-1	-5	6M	4,6821	-1	-45	4,1460	-0,0200
12M	2,0820	-1	0	12M	6,0414	8	31	4,0162	-0,0025

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,9850	-1	1	1,9230	2,4275	2,7145
2Y	1,9546	-1	4	2,0705	2,4995	2,7758
3Y	2,0415	-1	5	2,1800	2,5680	2,8261
4Y	2,1356	-1	4	2,2850	2,6330	2,8720
5Y	2,2205	-1	5	2,3643	2,6918	2,9113
7Y	2,3698	-1	4	2,5040	2,7840	2,9640
10Y	2,5442	-2	5	2,6578	2,8710	2,9950
15Y	2,7010	-3	7	2,7718	2,8917	2,9308
20Y	2,7176	-3	10	2,7544	2,8210	2,8270
30Y	2,6282	-3	14	2,6490	2,6880	2,6920

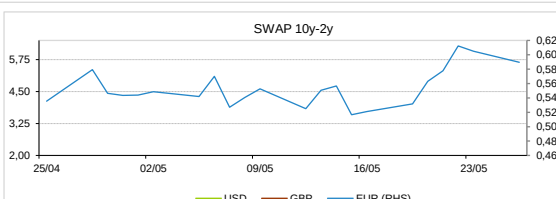
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,40
EUA	4,50
Reino Unido	4,25
Japão	0,50
Canadá	2,75
Suíça	-0,75
China	5,75
Brasil	14,75
Austrália	3,85
Índia	4,00



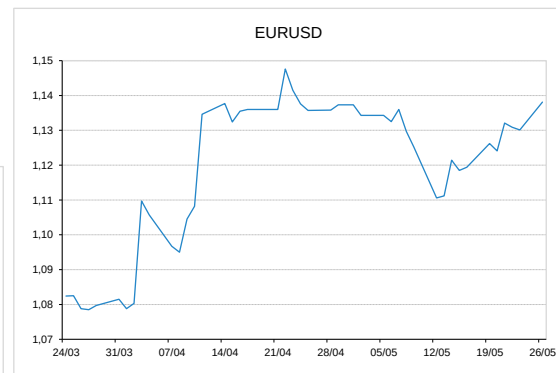
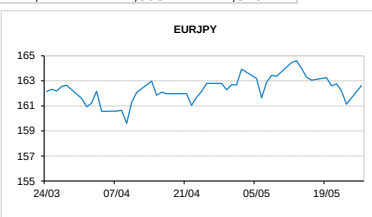
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,0861	1	17	3,4030	3,6560	4,0280
2Y	3,7523	-2	12	3,4400	3,7410	4,0930
3Y	3,6634	-3	9	3,5090	3,8330	4,1490
4Y	3,6628	-3	7	3,5840	3,9100	4,1970
5Y	3,6910	-3	5	3,6660	3,9760	4,2530
7Y	3,7955	-4	6	3,8080	4,0920	4,3460
10Y	3,9444	-3	9	3,9780	4,2270	4,4190
15Y	4,1231	-3	13	4,1460	4,3110	4,4350
20Y	4,1905	-3	15	4,1910	4,2980	4,3690
30Y	4,1220	-2	18	4,1040	4,1490	4,1610



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	64,81	0,03	-0,99	OT 2Y	1,841	0,02	8,80
JETFUEL	667,00	4,00	-6,00	OT 5Y	2,334	0,00	11,60
DIESEL	626,00	5,50	-3,75	OT 10Y	3,063	-0,02	8,60
COBRE	9.614,00	109,50	227,50	BUND 10Y	2,490	-0,87	11,00
ZINCO	2.694,23	5,39	60,54	SCHATZ 2Y	2,191	2,45	11,00
OURO	3.338,13	-19,38	-5,85	T-NOTE 10Y	4,724	0,00	13,50
TRIGO	542,50	-2,00	-1,00	T-NOTE 2Y	4,259	0,81	23,30
LICENÇA C02	73,04	1,48	6,61	GILT 10Y	5,165	0,00	28,40


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1381	0,71%	0,20%	1,1451	1,1524	1,1656
EUR/GBP	0,8392	-0,12%	1,45%	0,8440	0,8489	0,8583
EUR/JPY	162,63	-0,92%	0,10%	162,62	162,62	162,61
EUR/CHF	0,9337	-0,07%	0,31%	0,9287	0,9238	0,9143
EUR/BRL	6,4553	-0,58%	0,06%	6,6396	6,8313	7,1939
EUR/PLN	4,2400	0,45%	0,64%	4,2747	4,3087	4,3702

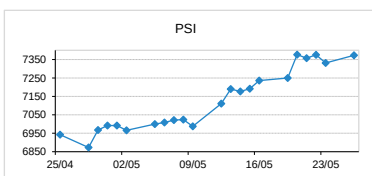

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1381	0,8392	162,63	0,9337	10,8274	7,4591	1,5625	1,75171	6,4553	11,4930
USD	0,8785	-	0,7374	142,78	0,8204	9,5189	6,5526	1,3729	1,5387	5,6655	10,1035

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,500	-2,83	3,19
BCP	0,673	1,63	44,82
CORT. AMORIM	7,830	-5,09	-2,73
CTT	7,360	2,51	36,30
EDP	3,507	0,20	13,46
EDP R	8,715	0,98	-13,20
GALP	13,700	-0,15	-14,11
J MARTINS	22,100	1,01	19,78
MOTA ENGIL	4,712	-0,76	61,70
NAVIGATOR	3,528	0,34	-1,73
NOS	3,840	0,92	16,87
REN	2,920	1,57	28,07
SEMAPA	18,000	0,45	26,94
SONAE SGPS	1,258	0,48	37,64
IBERSOL	9,480	-0,21	26,74

MAIORES GANHOS/PERDAS	
Título	Variação %
CTT	2,51
BCP	1,63
REN	1,57
J MARTINS	1,01
EDP R	0,98
GALP	-0,15
IBERSOL	-0,21
MOTA ENGIL	-0,76
ALTRI	-2,83
CORT. AMORI	-5,09



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	7.372,78	0,57%	15,61%	7.399,98	6.194,45
CAC40	7.828,13	1,21%	6,06%	8.257,88	6.763,76
ESTX 50 PR	5.395,33	1,30%	10,20%	5.568,19	4.473,94
XTRA DAX	24.027,65	1,68%	20,69%	24.152,24	17.024,82
S&P 500	5.802,82	-0,67%	-1,34%	6.147,43	4.835,04
IBEX 35	14.221,60	0,83%	22,65%	14.370,80	10.298,70
NIKKEI 225	37.531,53	1,00%	-5,92%	42.426,77	30.792,74

