

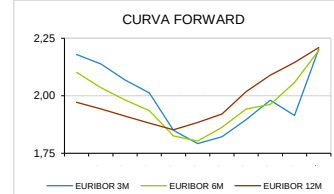
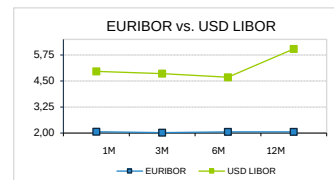
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

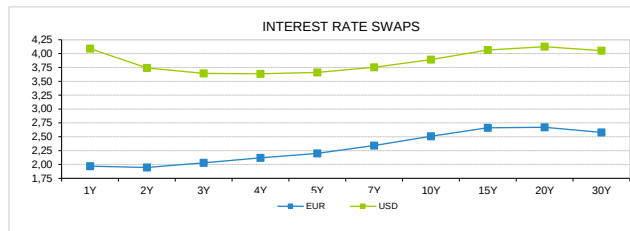
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,0630	-3	-8	1M	4,9602	0	-35	4,2189	0,0600
3M	2,0210	-2	-15	3M	4,8537	0	-42	4,2059	0,0502
6M	2,0560	-3	-9	6M	4,6821	-1	-45	4,1460	0,0000
12M	2,0560	-3	-3	12M	6,0414	8	31	4,0162	0,0100

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,9690	-2	-1	1,9216	2,4013	2,6695
2Y	1,9458	-1	3	2,0602	2,4730	2,7284
3Y	2,0289	-1	4	2,1680	2,5360	2,7770
4Y	2,1188	-1	2	2,2610	2,5965	2,8210
5Y	2,2001	-1	3	2,3386	2,6506	2,8570
7Y	2,3422	-3	2	2,4710	2,7410	2,9130
10Y	2,5080	-4	1	2,6171	2,8270	2,9410
15Y	2,6608	-4	3	2,7289	2,8418	2,8750
20Y	2,6710	-5	5	2,7086	2,7697	2,7710
30Y	2,5780	-5	9	2,6000	2,6370	2,6340

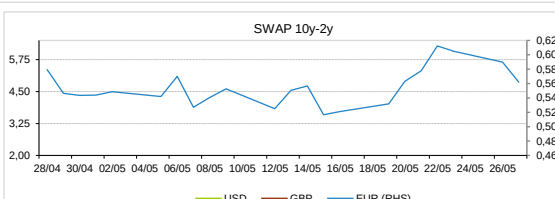
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,40
EUA	4,50
Reino Unido	4,25
Japão	0,50
Canadá	2,75
Suíça	-0,75
China	5,75
Brasil	14,75
Austrália	3,85
Índia	4,00



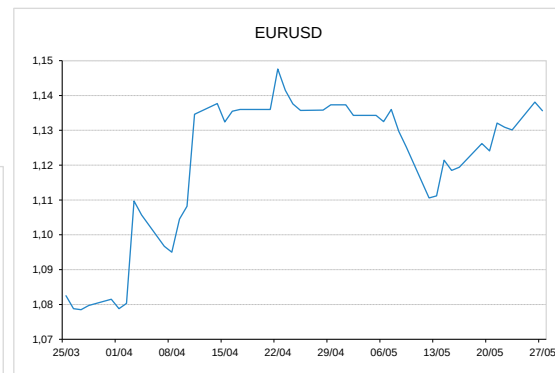
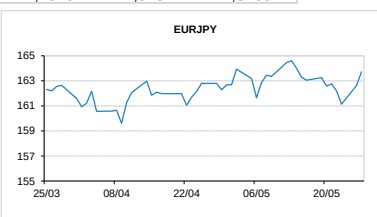
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,0900	0	28	3,3850	3,6105	3,9620
2Y	3,7429	-1	28	3,4090	3,6850	4,0240
3Y	3,6440	-2	25	3,4740	3,7740	4,0820
4Y	3,6360	-3	23	3,5420	3,8470	4,1310
5Y	3,6598	-3	21	3,6195	3,9140	4,1760
7Y	3,7538	-4	20	3,7555	4,0210	4,2560
10Y	3,8921	-5	20	3,9130	4,1475	4,3360
15Y	4,0640	-6	20	4,0780	4,2340	4,3550
20Y	4,1252	-7	21	4,1210	4,2210	4,2870
30Y	4,0531	-7	22	4,0320	4,0710	4,0810



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	63,56	-1,18	-2,24	OT 2Y	1,841	0,00	1,60
JETFUEL	667,00	4,00	-6,00	OT 5Y	2,314	-0,02	6,00
DIESEL	626,00	5,50	-3,75	OT 10Y	3,030	-0,03	2,30
COBRE	9.614,00	109,50	227,50	BUND 10Y	2,464	-2,61	5,60
ZINCO	2.694,23	5,39	60,54	SCHATZ 2Y	2,201	0,49	7,90
OURO	3.294,80	-49,04	-49,18	T-NOTE 10Y	5,048	-4,05	13,10
TRIGO	529,50	-13,00	-15,50	T-NOTE 2Y	5,818	-1,05	24,30
LICENÇA C02	71,18	-1,85	4,75	GILT 10Y	5,107	-5,59	22,50


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1356	-0,22%	-0,02%	1,1426	1,1498	1,1630
EUR/GBP	0,8381	0,13%	1,59%	0,8429	0,8478	0,8575
EUR/JPY	163,72	-0,67%	-0,56%	163,71	163,71	163,70
EUR/CHF	0,9379	-0,34%	-0,14%	0,9329	0,9280	0,9184
EUR/BRL	6,4015	0,83%	0,88%	6,5837	6,7699	7,1285
EUR/PLN	4,2467	-0,12%	0,48%	4,2815	4,3152	4,3766

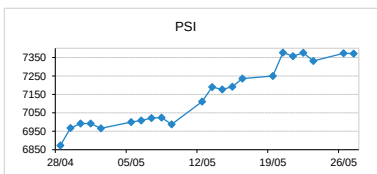

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1356	0,8381	163,72	0,9379	10,9055	7,4586	1,5603	1,75973	6,4015	11,5056
USD	0,8814	-	0,7394	144,38	0,8266	9,6205	6,5727	1,3759	1,5523	5,6562	10,1455

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,360	-2,55	0,56
BCP	0,682	1,34	46,76
CORT. AMORIM	7,760	-0,89	-3,60
CTT	7,330	-0,41	35,74
EDP	3,522	0,43	13,94
EDP R	8,655	-0,69	-13,79
GALP	13,665	-0,26	-14,33
J MARTINS	22,480	1,72	21,84
MOTA ENGIL	4,528	-3,90	55,39
NAVIGATOR	3,518	-0,28	-2,01
NOS	3,830	-0,26	16,56
REN	2,905	-0,51	27,41
SEMAPA	17,740	-1,44	25,11
SONAE SGPS	1,248	-0,79	36,54
IBERSOL	9,480	0,00	26,74

MAIORES GANHOS/PERDAS	
Título	Variação %
J MARTINS	1,72
BCP	1,34
EDP	0,43
SONAE SGPS	-0,79
CORT. AMORI	-0,89
SEMAPA	-1,44
ALTRI	-2,55
MOTA ENGIL	-3,90



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	7.370,95	-0,02%	15,58%	7.399,98	6.194,45
CAC40	7.826,79	-0,02%	6,04%	8.257,88	6.763,76
ESTX 50 PR	5.415,45	0,37%	10,61%	5.568,19	4.473,94
XTRA DAX	24.226,49	0,83%	21,69%	24.152,24	17.024,82
S&P 500	5.899,71	1,64%	0,28%	6.147,43	4.835,04
IBEX 35	14.239,90	0,13%	22,81%	14.370,80	10.298,70
NIKKEI 225	37.724,11	0,51%	-5,44%	42.426,77	30.792,74

