

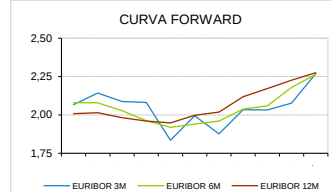
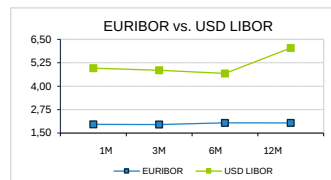
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

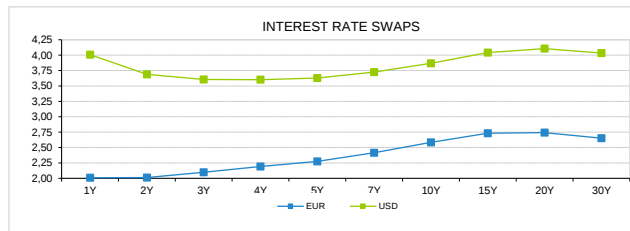
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9640	1	-16	1M	4,9602	0	-35	4,2171	-0,0175
3M	1,9540	-1	-20	3M	4,8537	0	-42	4,1890	-0,0450
6M	2,0460	-2	-11	6M	4,6821	-1	-45	4,1240	-0,0100
12M	2,0440	-1	1	12M	6,0414	8	31	3,9956	0,0225

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,0088	3	1	2,0176	2,4776	2,7450
2Y	2,0130	7	7	2,1439	2,5545	2,8010
3Y	2,0981	7	9	2,2540	2,6160	2,8520
4Y	2,1908	8	9	2,3450	2,6730	2,9000
5Y	2,2748	8	9	2,4202	2,7290	2,9352
7Y	2,4156	8	9	2,5510	2,8200	2,9870
10Y	2,5839	7	10	2,6962	2,8995	3,0111
15Y	2,7319	7	11	2,8028	2,9134	2,9450
20Y	2,7419	6	13	2,7818	2,8405	2,8438
30Y	2,6519	5	16	2,6760	2,7120	2,7121

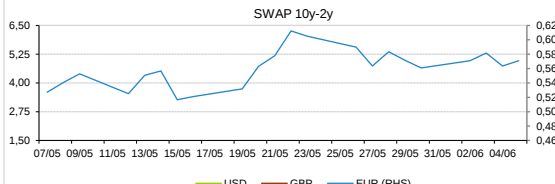
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	4,50
Reino Unido	4,25
Japão	0,50
Canadá	2,75
Suíça	-0,75
China	5,75
Brasil	14,75
Austrália	3,85
Índia	4,00



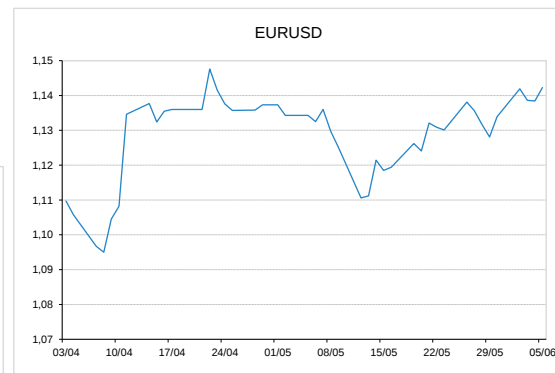
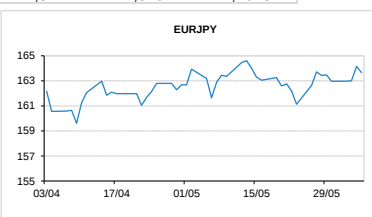
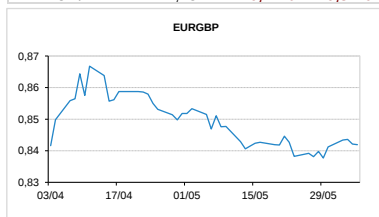
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,0084	2	8	3,3590	3,5930	3,9490
2Y	3,6890	4	9	3,3940	3,6760	4,0110
3Y	3,6050	5	9	3,4580	3,7630	4,0630
4Y	3,6016	5	8	3,5295	3,8360	4,1070
5Y	3,6295	5	7	3,6070	3,8985	4,1590
7Y	3,7257	4	6	3,7400	4,0070	4,2520
10Y	3,8683	3	6	3,9025	4,1410	4,3260
15Y	4,0425	2	7	4,0670	4,2230	4,3420
20Y	4,1055	2	8	4,1090	4,2100	4,2760
30Y	4,0353	1	9	4,0200	4,0610	4,0720



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	65,48	0,62	5,59	OT 2Y	1,891	0,07	12,10
JETFUEL	658,25	-11,00	21,25	OT 5Y	2,361	0,06	7,20
DIESEL	635,00	-13,00	37,50	OT 10Y	3,062	0,06	-1,00
COBRE	9.649,00	-12,50	256,00	BUND 10Y	2,543	6,78	5,10
ZINCO	2.680,47	-8,03	88,77	SCHATZ 2Y	2,272	9,30	15,70
OURO	3.345,87	-26,85	11,75	T-NOTE 10Y	4,631	2,95	6,50
TRIGO	545,00	1,75	13,75	T-NOTE 2Y	4,050	3,61	16,60
LICENÇA C02	73,02	0,41	5,55	GILT 10Y	5,026	-1,22	10,50


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1423	0,34%	0,71%	1,1493	1,1561	1,1682
EUR/GBP	0,8419	0,02%	1,14%	0,8467	0,8514	0,8604
EUR/JPY	163,66	0,30%	-0,29%	163,65	163,65	163,64
EUR/CHF	0,9395	-0,54%	-0,98%	0,9344	0,9295	0,9197
EUR/BRL	6,4088	0,46%	0,40%	6,5935	6,7835	7,1530
EUR/PLN	4,2824	-0,14%	-0,37%	4,3172	4,3494	4,4075

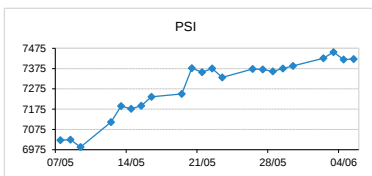

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1423	0,8419	163,66	0,9395	10,9499	7,4600	1,5634	1,75644	6,4088	11,5187
USD	0,8728	-	0,7358	143,44	0,8198	9,5557	6,5107	1,3653	1,5330	5,5982	10,0493

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,270	1,15	-1,13
BCP	0,674	1,78	44,95
CORT. AMORIM	7,860	1,16	-2,36
CTT	7,570	-1,56	40,19
EDP	3,539	-1,15	14,49
EDP R	9,000	-2,76	-10,36
GALP	14,665	1,14	-8,06
J MARTINS	21,580	0,84	16,96
MOTA ENGIL	4,462	-1,37	53,12
NAVIGATOR	3,414	0,18	-4,90
NOS	3,885	-0,38	18,24
REN	2,980	0,51	30,70
SEMAPA	17,580	1,97	23,98
SONAE SGPS	1,230	0,65	34,57
IBERSOL	9,900	-0,40	32,35

MAIORES GANHOS/PERDAS	
Título	Variação %
SEMAPA	1,97
BCP	1,78
CORT. AMORI	1,16
ALTRI	1,15
GALP	1,14
IBERSOL	-0,40
EDP	-1,15
MOTA ENGIL	-1,37
CTT	-1,56
EDP R	-2,76



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	7.421,67	0,02%	16,38%	7.472,52	6.194,45
CAC40	7.790,27	-0,18%	5,55%	8.257,88	6.763,76
ESTX 50 PR	5.410,55	0,10%	10,51%	5.568,19	4.473,94
XTRA DAX	24.323,58	0,19%	22,17%	24.346,15	17.024,82
S&P 500	5.996,48	0,43%	1,96%	6.147,43	4.835,04
IBEX 35	14.203,70	0,73%	22,50%	14.370,80	10.298,70
NIKKEI 225	37.554,49	-0,51%	-5,87%	42.426,77	30.792,74

