

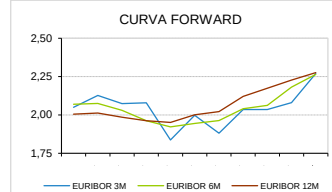
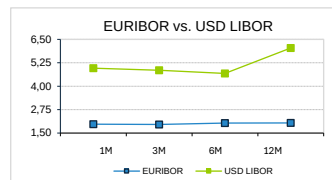
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

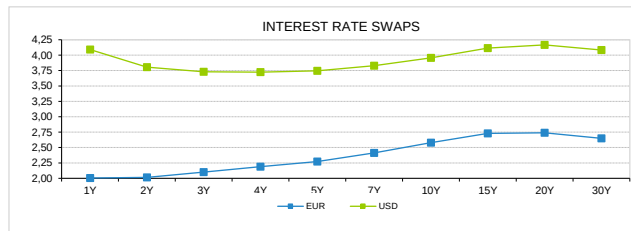
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9720	1	-17	1M	4,9602	0	-35	4,2145	0,0100
3M	1,9590	1	-18	3M	4,8537	0	-42	4,1751	0,0237
6M	2,0360	-1	-11	6M	4,6821	-1	-45	4,0966	-0,0100
12M	2,0410	0	0	12M	6,0414	8	31	3,9527	0,0300

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,0050	0	2	2,0227	2,4728	2,7400
2Y	2,0138	0	9	2,1474	2,5471	2,7950
3Y	2,0996	1	10	2,2540	2,6100	2,8490
4Y	2,1900	1	10	2,3425	2,6680	2,8930
5Y	2,2722	0	10	2,4178	2,7230	2,9279
7Y	2,4130	1	9	2,5480	2,8120	2,9790
10Y	2,5793	0	8	2,6915	2,8960	3,0066
15Y	2,7285	0	9	2,7996	2,9105	2,9427
20Y	2,7390	0	10	2,7796	2,8395	2,8411
30Y	2,6502	0	14	2,6740	2,7105	2,7095

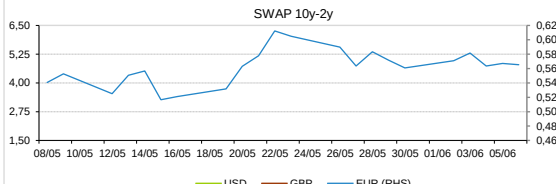
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	4,50
Reino Unido	4,25
Japão	0,50
Canadá	2,75
Suíça	-0,75
China	5,75
Brasil	14,75
Austrália	3,85
Índia	3,00



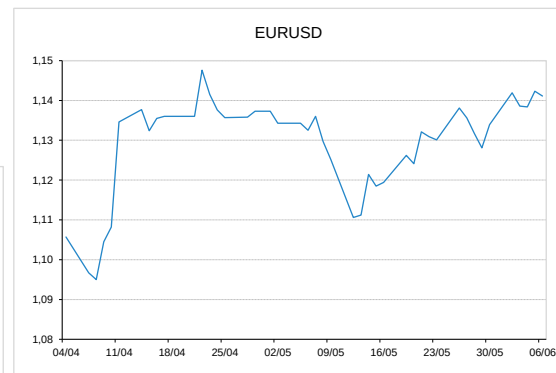
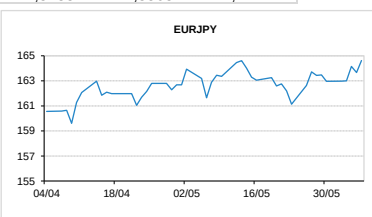
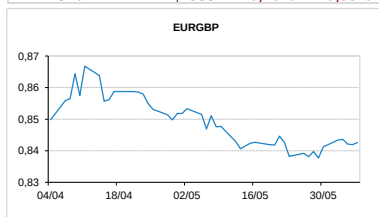
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,0914	8	20	3,5110	3,7030	4,0080
2Y	3,8065	11	26	3,5400	3,7730	4,0660
3Y	3,7310	11	26	3,5920	3,8480	4,1130
4Y	3,7241	11	25	3,6510	3,9145	4,1530
5Y	3,7455	10	23	3,7170	3,9690	4,2080
7Y	3,8293	9	21	3,8340	4,0710	4,2980
10Y	3,9564	8	20	3,9830	4,1955	4,3610
15Y	4,1137	7	19	4,1280	4,2640	4,3690
20Y	4,1666	6	19	4,1600	4,2430	4,2970
30Y	4,0840	5	18	4,0600	4,0890	4,0910



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	66,45	1,11	4,70	OT 2Y	1,890	0,00	12,70
JETFUEL	667,50	9,25	30,50	OT 5Y	2,358	0,01	11,20
DIESEL	640,00	5,00	42,50	OT 10Y	3,049	0,00	4,20
COBRE	9.707,50	118,00	374,00	BUND 10Y	2,522	-2,14	8,80
ZINCO	2.656,99	-23,48	65,29	SCHATZ 2Y	2,269	0,00	18,10
OURO	3.332,51	-20,14	-99,26	T-NOTE 10Y	4,718	7,99	18,10
TRIGO	545,75	0,25	9,75	T-NOTE 2Y	4,172	10,85	28,80
LICENÇA C02	73,76	1,02	4,49	GILT 10Y	5,048	1,22	20,80


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1411	-0,11%	0,76%	1,1481	1,1551	1,1678
EUR/GBP	0,8426	-0,08%	0,51%	0,8474	0,8521	0,8612
EUR/JPY	164,62	-0,58%	-1,81%	164,61	164,61	164,60
EUR/CHF	0,9373	0,08%	-0,27%	0,9323	0,9274	0,9177
EUR/BRL	6,3853	0,16%	1,76%	6,5684	6,7580	7,1281
EUR/PLN	4,2885	-0,16%	-0,39%	4,3238	4,3568	4,4174

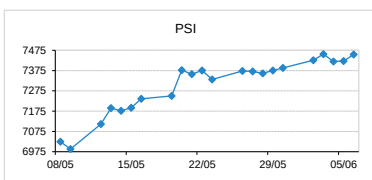

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1411	0,8426	164,62	0,9373	10,9911	7,4590	1,5601	1,75473	6,3853	11,5246
USD	0,8783	-	0,7395	144,96	0,8237	9,6451	6,5511	1,3689	1,5418	5,6092	10,1199

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,280	0,19	-0,94
BCP	0,671	-0,33	44,48
CORT. AMORIM	7,960	1,27	-1,12
CTT	7,580	0,13	40,37
EDP	3,523	-0,45	13,98
EDP R	9,160	1,78	-8,76
GALP	15,300	4,33	-4,08
J MARTINS	21,440	-0,65	16,21
MOTA ENGIL	4,396	-1,48	50,86
NAVIGATOR	3,400	-0,41	-5,29
NOS	3,890	0,13	18,39
REN	2,980	0,00	30,70
SEMAPA	17,600	0,11	24,12
SONAE SGPS	1,222	-0,65	33,70
IBERSOL	9,900	0,00	32,35

MAIORES GANHOS/PERDAS	
Título	Variação %
GALP	4,33
EDP R	1,78
CORT. AMORI	1,27
ALTRI	0,19
CTT	0,13
NAVIGATOR	-0,41
EDP	-0,45
J MARTINS	-0,65
SONAE SGPS	-0,65
MOTA ENGIL	-1,48



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	7.454,01	0,44%	16,88%	7.472,52	6.194,45
CAC40	7.804,87	0,19%	5,75%	8.257,88	6.763,76
ESTX 50 PR	5.430,17	0,36%	10,91%	5.568,19	4.473,94
XTRA DAX	24.304,46	-0,08%	22,08%	24.479,42	17.024,82
S&P 500	5.991,64	0,89%	1,88%	6.147,43	4.835,04
IBEX 35	14.247,60	0,31%	22,88%	14.370,80	10.298,70
NIKKEI 225	37.741,61	0,50%	-5,40%	42.426,77	30.792,74

