

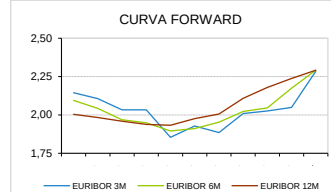
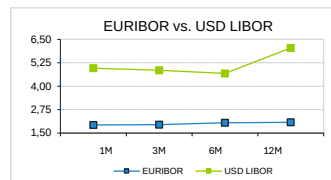
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

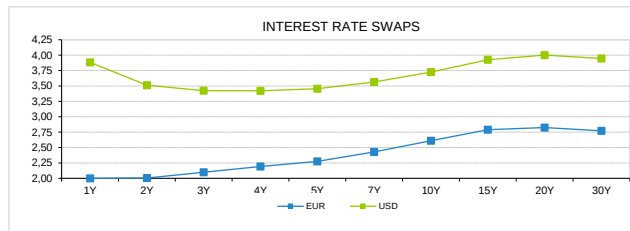
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9340	2	-6	1M	4,9602	0	-35	4,2241	-0,0750
3M	1,9440	1	-5	3M	4,8537	0	-42	4,1118	-0,0060
6M	2,0490	1	-2	6M	4,6821	-1	-45	4,0029	0,0000
12M	2,0720	1	-2	12M	6,0414	8	31	3,8155	0,0600

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,0003	0	2	2,0085	2,4810	2,7790
2Y	2,0049	1	6	2,1491	2,5580	2,8450
3Y	2,0983	1	8	2,2570	2,6280	2,8970
4Y	2,1910	2	8	2,3490	2,6960	2,9500
5Y	2,2756	2	8	2,4307	2,7590	2,9949
7Y	2,4285	2	9	2,5680	2,8600	3,0610
10Y	2,6108	2	10	2,7354	2,9650	3,1056
15Y	2,7895	3	11	2,8717	3,0079	3,0664
20Y	2,8245	4	13	2,8750	2,9569	2,9827
30Y	2,7720	4	15	2,8015	2,8540	2,8690

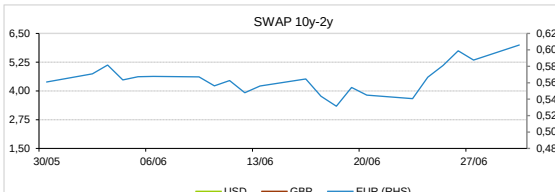
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	4,50
Reino Unido	4,25
Japão	0,50
Canadá	2,75
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,85
Índia	4,00



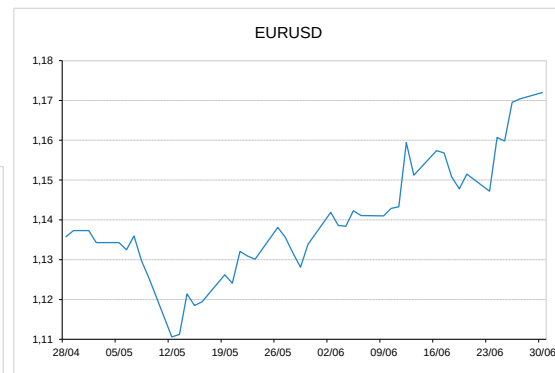
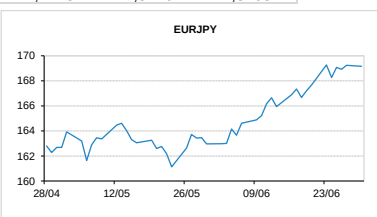
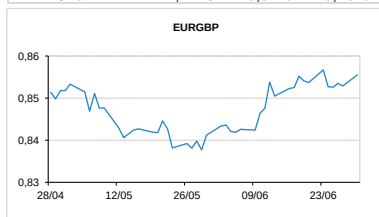
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,8840	0	-16	3,1280	3,4130	3,7840
2Y	3,5130	-1	-20	3,1840	3,5050	3,8540
3Y	3,4235	-1	-20	3,2570	3,5950	3,9310
4Y	3,4213	0	-20	3,3385	3,6740	3,9970
5Y	3,4551	0	-19	3,4210	3,7510	4,0510
7Y	3,5633	0	-19	3,5740	3,8800	4,1475
10Y	3,7254	0	-17	3,7590	4,0250	4,2320
15Y	3,9242	0	-16	3,9450	4,1230	4,2590
20Y	4,0013	0	-14	4,0000	4,1180	4,1980
30Y	3,9466	0	-13	3,9250	3,9810	4,0030



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	67,59	-0,18	4,81	OT 2Y	1,871	-0,01	3,90
JETFUEL	702,25	-18,25	44,50	OT 5Y	2,382	0,01	9,20
DIESEL	696,75	-17,75	72,50	OT 10Y	3,055	0,01	4,90
COBRE	9.879,00	-21,50	281,50	BUND 10Y	2,560	1,07	10,70
ZINCO	2.786,58	12,81	87,12	SCHATZ 2Y	2,264	-0,25	10,70
OURO	3.291,49	17,16	-90,10	T-NOTE 10Y	4,508	-1,10	-14,30
TRIGO	543,00	2,25	-5,25	T-NOTE 2Y	3,910	0,00	-15,80
LICENÇA C02	69,13	-1,83	-1,28	GILT 10Y	4,888	-1,47	-20,00


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,172	0,14%	2,64%	1,1792	1,1859	1,1970
EUR/GBP	0,8555	-0,30%	-1,41%	0,8602	0,8648	0,8728
EUR/JPY	169,17	0,04%	-3,66%	169,16	169,16	169,15
EUR/CHF	0,9346	0,15%	0,03%	0,9296	0,9246	0,9155
EUR/BRL	6,3945	0,53%	1,51%	6,5835	6,7692	7,1383
EUR/PLN	4,2429	0,04%	0,26%	4,2778	4,3120	4,3703

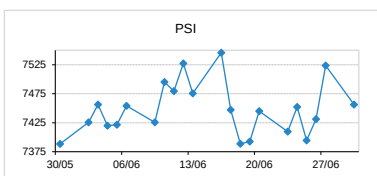

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1720	0,8555	169,17	0,9346	11,1659	7,4608	1,6033	1,7908	6,3945	11,8847
USD	0,8522	-	0,7299	144,45	0,7964	9,5352	6,3583	1,3644	1,5263	5,4595	10,1235

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,870	-1,32	-8,63
BCP	0,661	0,21	42,16
CORT. AMORIM	7,920	-1,86	-1,61
CTT	7,550	0,13	39,81
EDP	3,682	-1,05	19,12
EDP R	9,475	-4,29	-5,63
GALP	15,570	-0,83	-2,38
J MARTINS	21,480	-0,37	16,42
MOTA ENGIL	3,838	0,00	31,71
NAVIGATOR	3,186	-0,93	-11,25
NOS	3,870	1,18	17,78
REN	3,025	0,00	32,68
SEMAPA	16,700	-1,30	17,77
SONAE SGPS	1,208	-0,17	32,17
IBERSOL	9,680	1,89	29,41

MAIORES GANHOS/PERDAS	
Título	Variação %
IBERSOL	1,89
NOS	1,18
BCP	0,21
CTT	0,13
EDP	-1,05
SEMAPA	-1,30
ALTRI	-1,32
CORT. AMORI	-1,86
EDP R	-4,29



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	7.456,27	-0,89%	16,92%	7.589,17	6.194,45
CAC40	7.665,91	-0,33%	3,86%	8.257,88	6.763,76
ESTX 50 PR	5.303,24	-0,42%	8,32%	5.568,19	4.473,94
XTRA DAX	23.909,61	-0,51%	20,09%	24.479,42	17.024,82
S&P 500	6.190,60	0,29%	5,26%	6.187,68	4.835,04
IBEX 35	13.991,90	0,16%	20,67%	14.370,80	10.298,70
NIKKEI 225	40.487,39	0,84%	1,49%	42.426,77	30.792,74

