

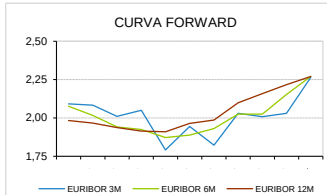
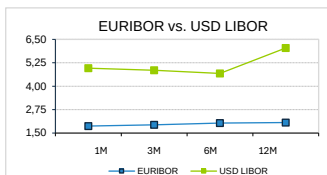
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

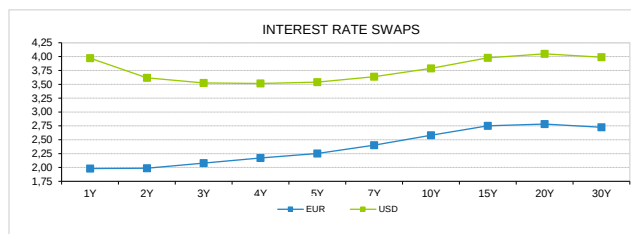
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,8740	-2	-7	1M	4,9602	0	-35	4,2257	-0,0500
3M	1,9370	-2	-3	3M	4,8537	0	-42	4,0936	-0,0276
6M	2,0310	0	-4	6M	4,6821	-1	-45	3,9778	0,0100
12M	2,0620	1	-1	12M	6,0414	8	31	3,7990	0,0925

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,9805	-1	0	1,9885	2,4536	2,7430
2Y	1,9849	-2	5	2,1278	2,5266	2,8061
3Y	2,0780	-2	6	2,2358	2,5960	2,8633
4Y	2,1696	-3	6	2,3240	2,6645	2,9130
5Y	2,2518	-3	6	2,4029	2,7230	2,9524
7Y	2,4010	-4	6	2,5430	2,8220	3,0160
10Y	2,5800	-4	6	2,7010	2,9220	3,0598
15Y	2,7527	-4	7	2,8316	2,9608	3,0151
20Y	2,7830	-4	8	2,8309	2,9075	2,9308
30Y	2,7260	-3	9	2,7560	2,8080	2,8208

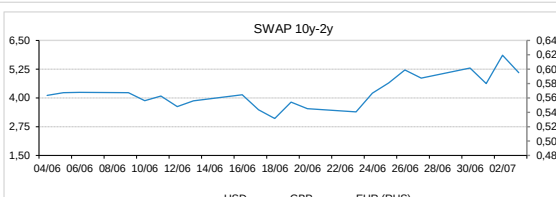
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	4,50
Reino Unido	4,25
Japão	0,50
Canadá	2,75
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,85
Índia	4,00



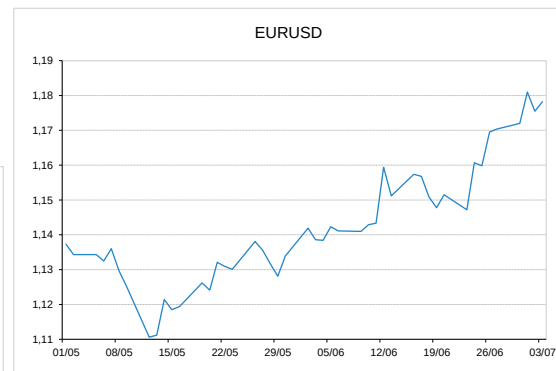
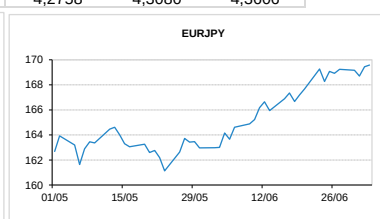
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,9738	10	-8	3,2460	3,4840	3,8510
2Y	3,6168	8	-12	3,2890	3,5670	3,9180
3Y	3,5246	7	-12	3,3515	3,6585	3,9800
4Y	3,5155	6	-13	3,4220	3,7370	4,0340
5Y	3,5408	5	-13	3,5020	3,8060	4,0880
7Y	3,6374	5	-14	3,6440	3,9240	4,1800
10Y	3,7882	5	-14	3,8150	4,0660	4,2690
15Y	3,9769	5	-13	3,9970	4,1660	4,2995
20Y	4,0500	5	-12	4,0510	4,1610	4,2390
30Y	3,9903	5	-11	3,9730	4,0230	4,0435



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	68,46	-0,65	3,52	OT 2Y	1,869	-0,03	5,80
JETFUEL	728,25	15,25	71,50	OT 5Y	2,363	-0,04	7,70
DIESEL	727,50	15,25	87,75	OT 10Y	3,046	-0,05	4,80
COBRE	10.010,00	79,00	396,50	BUND 10Y	2,530	-3,60	7,60
ZINCO	2.741,46	38,21	52,54	SCHATZ 2Y	2,237	-2,21	8,00
OURO	3.327,54	-29,91	-25,89	T-NOTE 10Y	4,576	3,49	-10,30
TRIGO	561,75	-2,25	11,25	T-NOTE 2Y	4,048	8,21	-5,00
LICENÇA C02	72,14	0,21	-0,46	GILT 10Y	4,965	-5,79	-7,40


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1782	0,23%	3,48%	1,1855	1,1925	1,2046
EUR/GBP	0,8629	-0,28%	-2,24%	0,8676	0,8722	0,8805
EUR/JPY	169,58	-0,08%	-3,88%	169,57	169,57	169,56
EUR/CHF	0,9354	-0,09%	0,16%	0,9304	0,9256	0,9166
EUR/BRL	6,374	0,41%	0,57%	6,5614	6,7450	7,1090
EUR/PLN	4,2425	0,53%	0,80%	4,2758	4,3080	4,3606

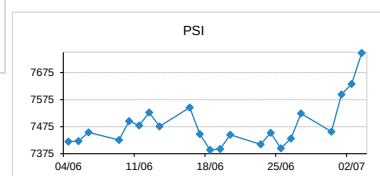

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1782	0,8629	169,58	0,9354	11,2618	7,4614	1,5946	1,78911	6,3740	11,8309
USD	0,8507	-	0,7328	145,09	0,7958	9,5664	6,3478	1,3582	1,5238	5,4104	10,0673

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,020	-0,20	-5,82
BCP	0,667	1,24	43,53
CORT. AMORIM	8,180	1,49	1,61
CTT	7,570	1,34	40,19
EDP	3,813	0,90	23,36
EDP R	10,320	2,70	2,29
GALP	16,170	1,16	1,38
J MARTINS	22,980	3,79	24,55
MOTA ENGIL	3,932	0,46	34,93
NAVIGATOR	3,306	0,12	-7,91
NOS	3,900	-0,26	18,69
REN	3,060	0,66	34,21
SEMAPA	17,360	1,28	22,43
SONAE SGPS	1,276	2,08	39,61
IBERSOL	9,760	0,21	30,48

MAIORES GANHOS/PERDAS	
Título	Variação %
J MARTINS	3,79
EDP R	2,70
SONAE SGPS	2,08
CORT. AMORI	1,49
CTT	1,34
ALTRI	-0,20
NOS	-0,26



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	7.754,57	1,50%	21,48%	7.678,84	6.194,45
CAC40	7.754,55	0,22%	5,07%	8.257,88	6.763,76
ESTX 50 PR	5.343,15	0,44%	9,11%	5.568,19	4.473,94
XTRA DAX	23.934,13	0,57%	20,17%	24.479,42	17.024,82
S&P 500	6.278,49	0,81%	6,74%	6.227,60	4.835,04
IBEX 35	14.182,90	0,98%	22,32%	14.370,80	10.298,70
NIKKEI 225	39.785,90	0,06%	-0,27%	42.426,77	30.792,74

