

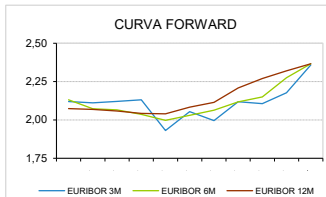
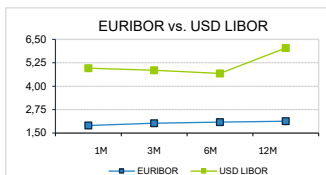
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

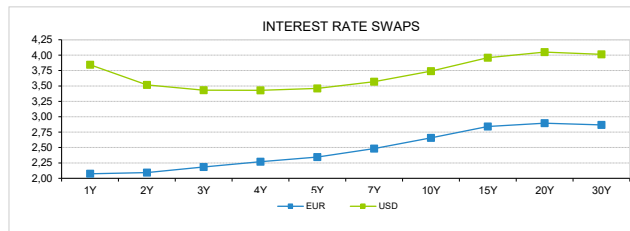
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9040	0	-1	1M	4,9602	0	-35	3,9744	-0,0525
3M	2,0290	1	0	3M	4,8537	0	-42	3,9765	-0,0424
6M	2,0850	0	1	6M	4,6821	-1	-45	3,9209	-0,0150
12M	2,1320	1	4	12M	6,0414	8	31	3,8173	0,0575

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,0736	1	4	2,1158	2,5361	2,7965
2Y	2,0943	1	5	2,2395	2,6005	2,8580
3Y	2,1831	0	4	2,3360	2,6640	2,9160
4Y	2,2688	0	2	2,4160	2,7260	2,9680
5Y	2,3446	0	1	2,4883	2,7845	3,0113
7Y	2,4823	0	-1	2,6190	2,8860	3,0860
10Y	2,6560	0	-3	2,7770	2,9980	3,1456
15Y	2,8410	1	-2	2,9243	3,0630	3,1371
20Y	2,8950	1	0	2,9497	3,0373	3,0773
30Y	2,8681	1	1	2,9040	2,9610	2,9825

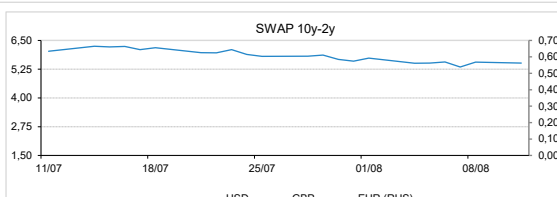
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	4,50
Reino Unido	4,00
Japão	0,50
Canadá	2,75
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,85
Índia	4,00



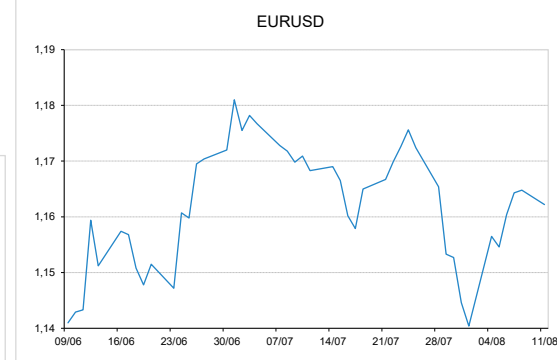
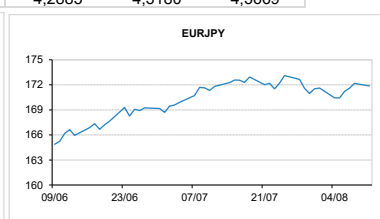
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,8435	0	-13	3,1770	3,4210	3,7970
2Y	3,5183	-1	-12	3,2145	3,5070	3,8780
3Y	3,4323	-1	-12	3,2800	3,6000	3,9540
4Y	3,4290	-1	-12	3,3550	3,6860	4,0210
5Y	3,4599	-1	-12	3,4370	3,7650	4,0810
7Y	3,5692	-1	-12	3,5930	3,9010	4,1880
10Y	3,7414	-1	-11	3,7860	4,0630	4,2920
15Y	3,9585	-1	-10	3,9930	4,1840	4,3390
20Y	4,0497	-1	-8	4,0640	4,1930	4,2900
30Y	4,0121	-1	-7	4,0050	4,0710	4,1060



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	66,66	0,07	-2,50	OT 2Y	1,975	0,02	4,70
JETFUEL	705,25	4,25	-40,50	OT 5Y	2,426	0,01	-1,60
DIESEL	685,25	6,00	-69,50	OT 10Y	3,095	0,01	-4,50
COBRE	9,768,00	77,50	-28,50	BUND 10Y	2,601	1,37	-1,40
ZINCO	2,830,64	17,21	116,64	SCHATZ 2Y	2,363	1,23	7,20
OURO	3,348,78	-48,97	-6,81	T-NOTE 10Y	4,511	-0,55	-7,80
TRIGO	515,75	1,25	-29,25	T-NOTE 2Y	3,986	0,20	-6,60
LICENÇA C02	72,25	-0,96	1,70	GILT 10Y	4,998	-3,51	-3,50


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1622	-0,22%	-0,52%	1,1690	1,1751	1,1856
EUR/GBP	0,8656	0,17%	0,01%	0,8700	0,8745	0,8825
EUR/JPY	171,86	0,19%	-0,03%	171,85	171,85	171,83
EUR/CHF	0,9430	-0,20%	-1,22%	0,9379	0,9327	0,9229
EUR/BRL	6,321	0,09%	2,80%	6,5051	6,6816	7,0308
EUR/PLN	4,2575	-0,26%	0,18%	4,2885	4,3180	4,3669

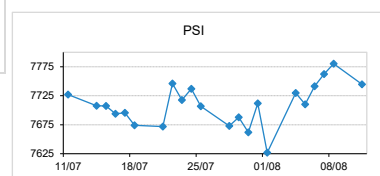

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1622	0,8656	171,86	0,9430	11,1925	7,4627	1,5998	1,78216	6,3210	11,8783
USD	0,8624	-	0,7459	148,04	0,8128	9,6546	6,4362	1,3791	1,5375	5,4518	10,2473

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	5,120	-1,73	-3,94
BCP	0,768	1,53	65,18
CORT. AMORIM	7,620	-0,91	-5,34
CTT	7,760	2,11	43,70
EDP	3,689	-0,08	19,35
EDP R	9,720	-2,61	-3,19
GALP	16,285	-1,72	2,10
J MARTINS	20,720	-1,15	12,30
MOTA ENGIL	5,240	0,29	79,82
NAVIGATOR	3,288	-1,44	-8,41
NOS	3,765	0,67	14,58
REN	2,965	0,68	30,04
SEMAPA	17,900	-1,86	26,23
SONAE SGPS	1,284	-0,16	40,48
IBERSOL	9,600	0,84	28,34

MAIORES GANHOS/PERDAS	
Título	Variação %
CTT	2,11
BCP	1,53
IBERSOL	0,84
REN	0,68
NOS	0,67
NAVIGATOR	-1,44
GALP	-1,72
ALTRI	-1,73
SEMAPA	-1,86
EDP R	-2,61



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	7.744,72	-0,46%	21,44%	7.830,90	6.194,45
CAC40	7.698,52	-0,57%	4,31%	8.257,88	6.763,76
ESTX 50 PR	5.331,85	-0,30%	8,90%	5.568,19	4.540,22
XTRA DAX	24.081,34	-0,34%	20,96%	24.639,10	17.669,64
S&P 500	6.387,97	-0,02%	8,61%	6.427,02	4.835,04
IBEX 35	14.855,90	0,21%	28,12%	14.855,60	10.611,40
NIKKEI 225	41.820,48	1,85%	4,83%	42.065,83	30.792,74

