

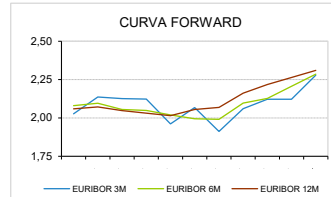
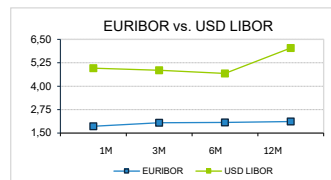
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

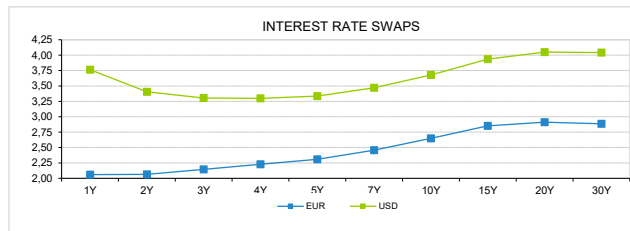
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,8630	0	-2	1M	4,9602	0	-35	3,9730	-0,0775
3M	2,0470	2	3	3M	4,8537	0	-42	3,9718	-0,0275
6M	2,0690	1	-3	6M	4,6821	-1	-45	3,9402	0,0200
12M	2,1150	1	-2	12M	6,0414	8	31	3,8645	0,1125

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,0600	1	0	2,0684	2,4914	2,7895
2Y	2,0642	1	0	2,1885	2,5660	2,8608
3Y	2,1445	1	-1	2,2890	2,6390	2,9280
4Y	2,2291	1	-2	2,3730	2,7090	2,9890
5Y	2,3080	0	-3	2,4523	2,7790	3,0395
7Y	2,4561	-1	-3	2,5990	2,8960	3,1200
10Y	2,6498	-1	-1	2,7770	3,0190	3,1850
15Y	2,8506	-1	1	2,9380	3,0900	3,1775
20Y	2,9115	-1	3	2,9693	3,0680	3,1170
30Y	2,8866	-1	5	2,9240	2,9900	3,0210

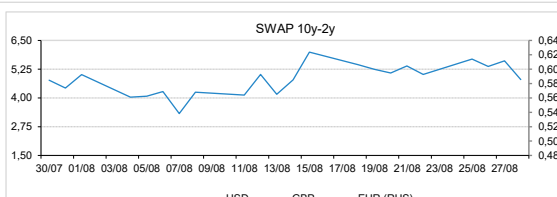
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	4,50
Reino Unido	4,00
Japão	0,50
Canadá	2,75
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,60
Índia	4,00



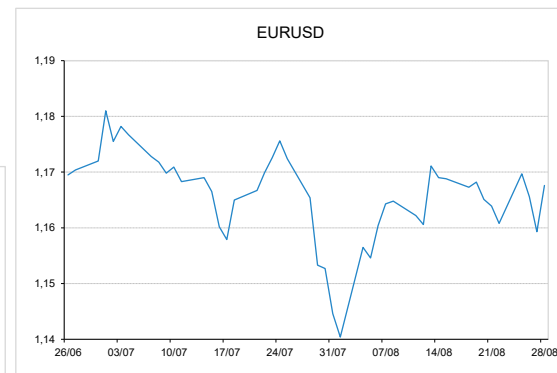
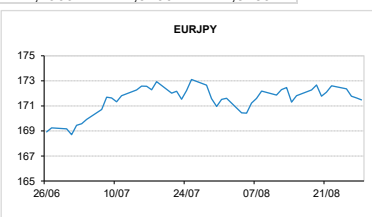
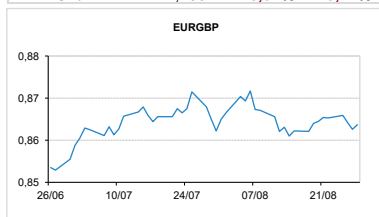
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,7644	1	-24	3,0310	3,2850	3,7470
2Y	3,4041	2	-27	3,0630	3,3860	3,8490
3Y	3,3027	1	-27	3,1340	3,5020	3,9405
4Y	3,2985	1	-27	3,2180	3,6100	4,0150
5Y	3,3348	0	-27	3,3160	3,7065	4,0930
7Y	3,4689	-1	-24	3,5050	3,8710	4,2200
10Y	3,6784	-2	-20	3,7370	4,0650	4,3410
15Y	3,9361	-3	-15	3,9840	4,2130	4,4030
20Y	4,0495	-4	-12	4,0755	4,2380	4,3670
30Y	4,0408	-4	-8	4,0420	4,1340	4,1950



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	67,59	-0,46	-1,73	OT 2Y	1,966	0,00	0,40
JETFUEL	714,25	-8,25	-29,00	OT 5Y	2,431	-0,01	-0,70
DIESEL	691,25	4,00	-33,00	OT 10Y	3,138	-0,01	1,10
COBRE	9.773,50	-81,50	-14,00	BUND 10Y	2,585	0,20	-1,00
ZINCO	2.757,26	-55,43	-73,33	SCHATZ 2Y	2,340	2,21	1,90
OURO	3.410,09	12,72	95,48	T-NOTE 10Y	4,439	-1,09	-13,30
TRIGO	522,50	-1,75	-36,25	T-NOTE 2Y	3,920	1,00	-16,00
LICENÇA C02	71,83	-0,41	1,18	GILT 10Y	5,197	-2,34	12,80


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1676	0,72%	0,19%	1,1742	1,1801	1,1903
EUR/GBP	0,8637	-0,13%	0,49%	0,8681	0,8726	0,8813
EUR/JPY	171,48	0,09%	0,68%	171,47	171,47	171,46
EUR/CHF	0,9357	-0,20%	-0,47%	0,9307	0,9260	0,9166
EUR/BRL	6,3193	-0,22%	2,48%	6,4964	6,6636	7,0165
EUR/PLN	4,2667	-0,01%	-0,11%	4,2969	4,3260	4,3759

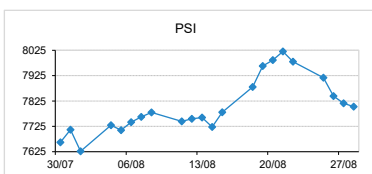

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1676	0,8637	171,48	0,9357	11,0661	7,4645	1,6054	1,78792	6,3193	11,7603
USD	0,8568	-	0,7401	146,985	0,8020	9,4878	6,3956	1,3765	1,5326	5,4095	10,0775

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	5,030	0,00	-5,63
BCP	0,729	-1,27	56,83
CORT. AMORIM	7,550	-0,79	-6,21
CTT	7,380	-0,67	36,67
EDP	3,832	-0,75	23,97
EDP R	10,240	-1,25	1,99
GALP	16,620	1,25	4,20
J MARTINS	21,040	0,57	14,04
MOTA ENGIL	5,050	6,14	73,30
NAVIGATOR	3,326	0,06	-7,35
NOS	3,900	-0,38	18,69
REN	2,990	0,34	31,14
SEMAPA	17,700	-0,90	24,82
SONAE SGPS	1,286	-0,46	40,70
IBERSOL	9,640	-1,23	28,88

MAIORES GANHOS/PERDAS	
Título	Variação %
MOTA ENGIL	6,14
GALP	1,25
J MARTINS	0,57
REN	0,34
NAVIGATOR	0,06
CORT. AMORI	-0,79
SEMAPA	-0,90
IBERSOL	-1,23
EDP R	-1,25
BCP	-1,27



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	7.802,78	-0,17%	22,35%	8.029,69	6.194,45
CAC40	7.762,60	0,24%	5,17%	8.257,88	6.763,76
ESTX 50 PR	5.396,73	0,07%	10,23%	5.568,19	4.540,22
XTRA DAX	24.039,92	-0,03%	20,75%	24.639,10	18.208,84
S&P 500	6.484,51	0,04%	10,24%	6.487,06	4.835,04
IBEX 35	15.071,40	0,34%	29,98%	15.443,90	11.138,80
NIKKEI 225	42.828,79	0,73%	7,36%	43.876,42	30.792,74

