

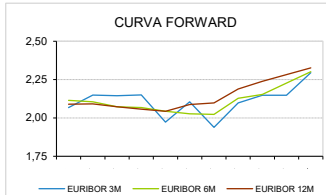
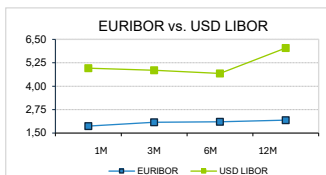
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

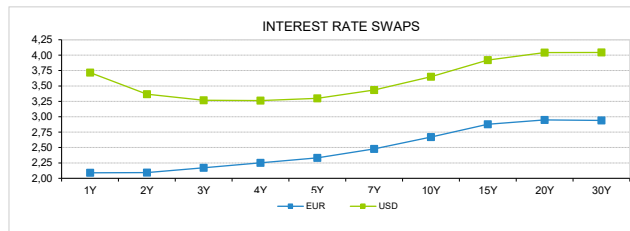
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,8720	-2	-4	1M	4,9602	0	-35	3,9718	-0,0850
3M	2,0780	0	8	3M	4,8537	0	-42	3,9684	-0,0120
6M	2,1030	0	3	6M	4,6821	-1	-45	3,9372	0,0300
12M	2,1900	0	3	12M	6,0414	8	31	3,8638	0,1050

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,0895	1	5	2,0976	2,5070	2,8072
2Y	2,0938	1	5	2,2115	2,5850	2,8790
3Y	2,1698	0	4	2,3080	2,6550	2,9480
4Y	2,2522	0	3	2,3950	2,7260	3,0083
5Y	2,3313	0	3	2,4734	2,7972	3,0583
7Y	2,4780	-1	4	2,6180	2,9140	3,1470
10Y	2,6710	-1	6	2,7963	3,0438	3,2150
15Y	2,8784	-1	9	2,9675	3,1268	3,2218
20Y	2,9484	-1	12	3,0090	3,1156	3,1728
30Y	2,9394	-1	14	2,9780	3,0490	3,0843

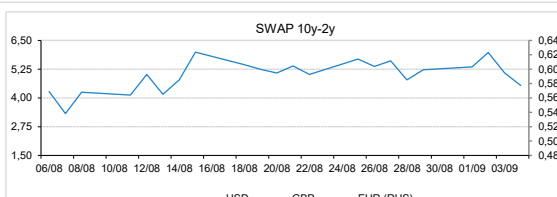
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	4,50
Reino Unido	4,00
Japão	0,50
Canadá	2,75
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,60
Índia	4,00



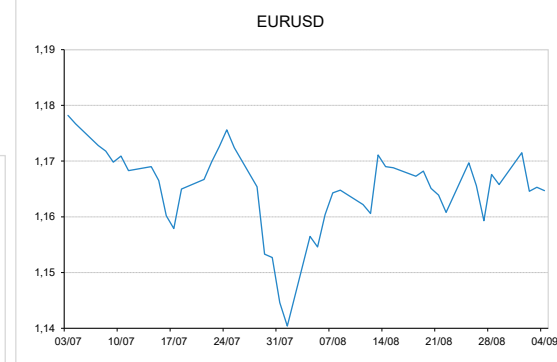
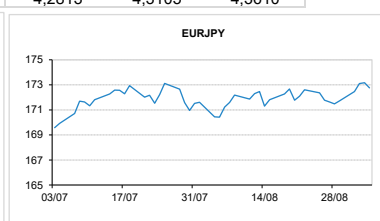
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,7163	-2	-8	3,0000	3,2430	3,7080
2Y	3,3650	-3	-8	3,0320	3,3410	3,8140
3Y	3,2681	-3	-8	3,1010	3,4590	3,9130
4Y	3,2624	-3	-8	3,1820	3,5690	3,9990
5Y	3,2980	-3	-8	3,2795	3,6710	4,0690
7Y	3,4333	-3	-6	3,4720	3,8410	4,1990
10Y	3,6488	-3	-2	3,7090	4,0410	4,3330
15Y	3,9204	-2	3	3,9690	4,2050	4,4070
20Y	4,0418	-2	6	4,0700	4,2380	4,3760
30Y	4,0437	-1	10	4,0480	4,1450	4,2140



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	67,10	-0,50	-0,91	OT 2Y	1,978	-0,01	6,00
JETFUEL	726,25	-3,50	16,00	OT 5Y	2,443	-0,03	7,70
DIESEL	723,00	3,00	30,75	OT 10Y	3,145	-0,04	10,80
COBRE	9.974,00	-5,00	345,00	BUND 10Y	2,612	-2,55	8,50
ZINCO	2.877,85	-5,22	149,58	SCHATZ 2Y	2,326	0,25	6,20
OURO	3.550,91	-8,51	177,32	T-NOTE 10Y	4,410	-1,63	-4,90
TRIGO	516,00	-6,00	-21,00	T-NOTE 2Y	3,740	-1,79	-6,80
LICENÇA C02	75,57	0,62	4,72	GILT 10Y	5,230	-3,31	29,70


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1647	-0,05%	0,71%	1,1711	1,1770	1,1868
EUR/GBP	0,8663	0,28%	0,47%	0,8707	0,8752	0,8838
EUR/JPY	172,76	0,24%	-1,34%	172,75	172,75	172,74
EUR/CHF	0,9389	-0,12%	-0,39%	0,9339	0,9290	0,9196
EUR/BRL	6,3651	-0,11%	-0,03%	6,5412	6,7111	7,0590
EUR/PLN	4,2514	0,04%	0,55%	4,2813	4,3105	4,3610

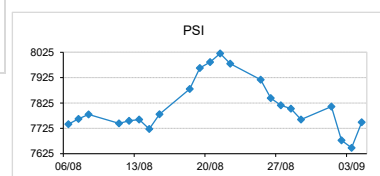

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1647	0,8663	172,76	0,9389	11,0387	7,4649	1,6109	1,78876	6,3651	11,7782
USD	0,8595	-	0,7449	148,73	0,8065	9,4887	6,4157	1,3841	1,5372	5,4608	10,1193

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,995	1,94	-6,29
BCP	0,736	1,68	58,47
CORT. AMORIM	7,520	0,94	-6,58
CTT	7,120	0,14	31,85
EDP	3,735	0,35	20,83
EDP R	9,880	1,02	-1,59
GALP	16,140	0,34	1,19
J MARTINS	21,840	2,82	18,37
MOTA ENGIL	5,100	3,87	75,02
NAVIGATOR	3,310	1,22	-7,80
NOS	3,945	1,81	20,06
REN	2,945	0,68	29,17
SEMAPA	17,680	2,08	24,68
SONAE SGPS	1,302	2,04	42,45
IBERSOL	9,700	0,00	29,68

MAIORES GANHOS/PERDAS	
Título	Variação %
MOTA ENGIL	3,87
J MARTINS	2,82
SEMAPA	2,08
SONAE SGPS	2,04
ALTRI	1,94



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	7.749,33	1,32%	21,52%	8.029,69	6.194,45
CAC40	7.698,92	-0,27%	4,31%	8.257,88	6.763,76
ESTX 50 PR	5.346,71	0,41%	9,21%	5.568,19	4.540,22
XTRA DAX	23.770,33	0,74%	19,39%	24.639,10	18.208,84
S&P 500	6.471,63	0,36%	10,02%	6.508,23	4.835,04
IBEX 35	14.918,30	0,87%	28,66%	15.443,90	11.138,80
NIKKEI 225	42.580,27	1,53%	6,73%	43.876,42	30.792,74

