

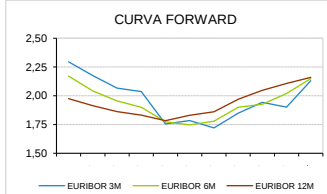
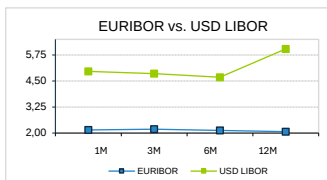
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

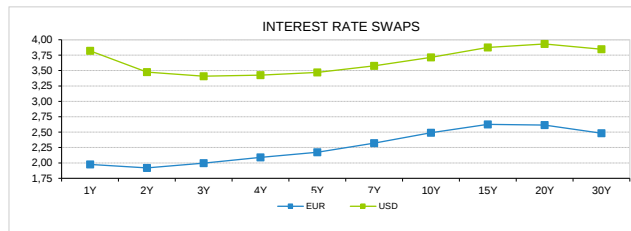
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,1510	1	-19	1M	4,9602	0	-35	4,3062	0,1100
3M	2,1860	1	-14	3M	4,8537	0	-42	4,1975	0,1041
6M	2,1240	-2	-23	6M	4,6821	-1	-45	4,0480	0,0800
12M	2,0660	-2	-26	12M	6,0414	8	31	3,8557	0,1375

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,9749	0	-26	1,8625	2,3775	2,6620
2Y	1,9192	1	-26	2,0080	2,4548	2,7235
3Y	1,9970	2	-25	2,1300	2,5050	2,7620
4Y	2,0891	3	-23	2,2305	2,5840	2,8060
5Y	2,1738	3	-22	2,3101	2,6410	2,8510
7Y	2,3212	4	-19	2,4360	2,7150	2,8780
10Y	2,4900	4	-16	2,5970	2,8020	2,9030
15Y	2,6260	5	-15	2,6876	2,7910	2,8071
20Y	2,6150	5	-15	2,6452	2,6935	2,6760
30Y	2,4820	5	-16	2,4840	2,5240	2,5070

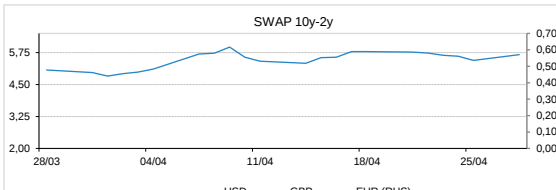
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,40
EUA	4,50
Reino Unido	4,50
Japão	0,50
Canadá	2,75
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	4,10
Índia	4,00



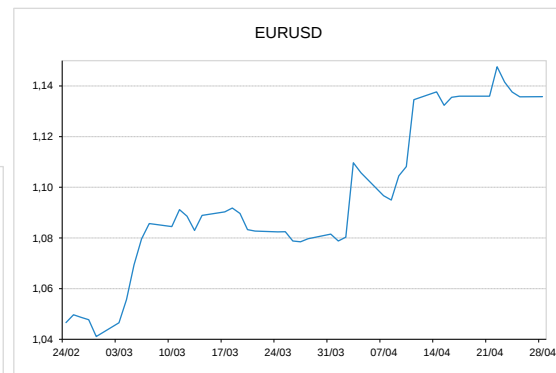
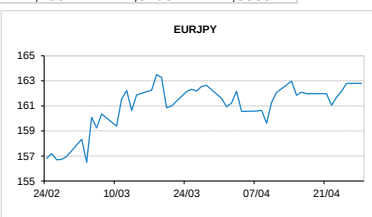
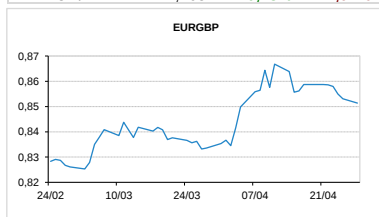
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,8199	-2	-16	3,1210	3,4810	3,8335
2Y	3,4737	-4	-26	3,1950	3,5680	3,8805
3Y	3,4085	-3	-26	3,2880	3,6530	3,9270
4Y	3,4256	-3	-23	3,3760	3,7185	3,9680
5Y	3,4705	-2	-20	3,4610	3,7750	4,0070
7Y	3,5772	-2	-15	3,5940	3,8690	4,0760
10Y	3,7140	-1	-8	3,7435	3,9800	4,1460
15Y	3,8761	-1	-3	3,8960	4,0530	4,1570
20Y	3,9318	0	-1	3,9330	4,0300	4,0790
30Y	3,8472	0	1	3,8280	3,8650	3,8615



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	65,61	-1,26	-7,15	OT 2Y	1,806	-0,02	-32,70
JETFUEL	692,50	9,50	-32,75	OT 5Y	2,293	0,04	-30,80
DIESEL	641,00	6,75	-42,25	OT 10Y	3,054	0,05	-22,80
COBRE	9.360,00	-18,50	-738,00	BUND 10Y	2,447	3,94	-27,60
ZINCO	2.629,77	-42,20	-342,86	SCHATZ 2Y	2,130	0,73	-29,40
OURO	3.323,06	3,34	237,94	T-NOTE 10Y	4,532	-2,20	-15,10
TRIGO	532,00	-13,00	-10,75	T-NOTE 2Y	3,960	-3,80	-24,20
LICENÇA C02	65,16	-1,27	-3,64	GILT 10Y	4,896	2,26	-30,80


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1358	0,01%	5,20%	1,1424	1,1488	1,1600
EUR/GBP	0,8514	0,20%	-2,09%	0,8560	0,8607	0,8694
EUR/JPY	162,8	0,00%	-0,10%	162,79	162,79	162,78
EUR/CHF	0,9397	0,12%	1,49%	0,9346	0,9300	0,9214
EUR/BRL	6,4694	-0,18%	-3,58%	6,6448	6,8389	7,1980
EUR/PLN	4,2651	0,18%	-2,02%	4,2994	4,3299	4,3830

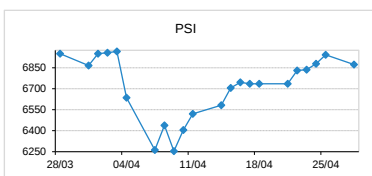

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1358	0,8514	162,80	0,9397	10,9539	7,4641	1,5776	1,77607	6,4694	11,8010
USD	0,8787	-	0,7467	142,825	0,8253	9,6190	6,5590	1,3833	1,5574	5,6737	10,3709

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	6,074	-1,56	13,96
BCP	0,562	-1,20	20,85
CORT. AMORIM	7,370	-2,12	-8,45
CTT	7,540	-0,79	39,63
EDP	3,369	0,15	8,99
EDP R	8,045	-0,98	-19,87
GALP	13,555	-3,01	-15,02
J MARTINS	21,200	-0,47	14,91
MOTA ENGIL	3,432	-2,89	17,78
NAVIGATOR	3,274	-1,39	-8,80
NOS	3,675	-0,54	11,85
REN	2,840	-0,53	24,56
SEMAPA	15,998	-0,97	12,82
SONAE SGPS	1,080	-0,55	18,16
IBERSOL	9,380	0,64	25,40

MAIORES GANHOS/PERDAS	
Título	Variação %
IBERSOL	0,64
EDP	0,15
NAVIGATOR	-1,39
ALTRI	-1,56
CORT. AMORI	-2,12
MOTA ENGIL	-2,89
GALP	-3,01



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.872,80	-1,01%	7,77%	7.026,93	6.194,45
CAC40	7.573,76	0,50%	2,62%	8.259,19	6.763,76
ESTX 50 PR	5.170,49	0,32%	5,61%	5.568,19	4.473,94
XTRA DAX	22.271,67	0,13%	11,87%	23.476,01	17.024,82
S&P 500	5.493,67	-0,60%	-6,62%	6.147,43	4.835,04
IBEX 35	13.456,10	0,75%	16,05%	13.515,10	10.298,70
NIKKEI 225	35.839,99	0,38%	-10,16%	42.426,77	30.792,74

