

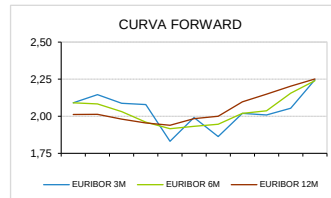
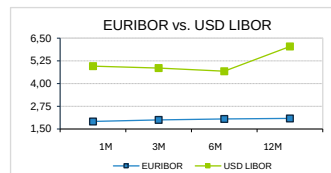
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

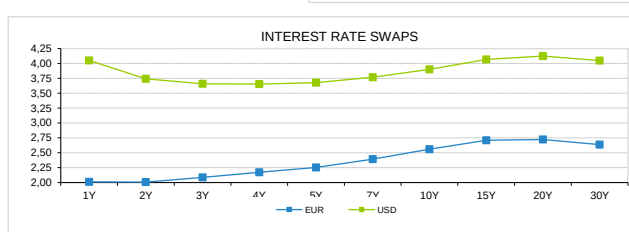
INTERBANK OFFERED RATES								
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	
1M	1,9170	3	-21	1M	4,9602	0	-35	GBP 4,2046 -0,1150
3M	2,0040	3	-14	3M	4,8537	0	-42	CHF 4,1405 -0,0324
6M	2,0560	0	-8	6M	4,6821	-1	-45	4,0394 -0,0350
12M	2,0840	-1	-2	12M	6,0414	8	31	3,8703 0,0075

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,0130	3	-5	2,0013	2,4428	2,7130
2Y	2,0078	4	-6	2,1260	2,5161	2,7730
3Y	2,0880	5	-7	2,2290	2,5810	2,8260
4Y	2,1742	5	-7	2,3120	2,6380	2,8710
5Y	2,2545	5	-7	2,3913	2,6978	2,9080
7Y	2,3940	5	-7	2,5250	2,7890	2,9590
10Y	2,5610	5	-6	2,6687	2,8734	2,9883
15Y	2,7110	4	-3	2,7786	2,8900	2,9257
20Y	2,7230	4	-1	2,7607	2,8210	2,8268
30Y	2,6370	3	3	2,6580	2,6940	2,6960

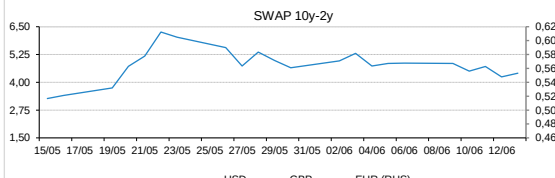
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	4,50
Reino Unido	4,25
Japão	0,50
Canadá	2,75
Suíça	-0,75
China	5,75
Brasil	14,75
Austrália	3,85
Índia	4,00



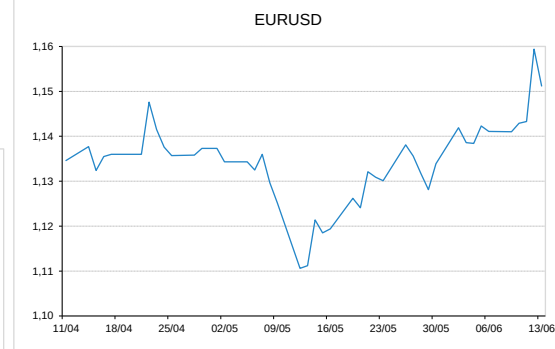
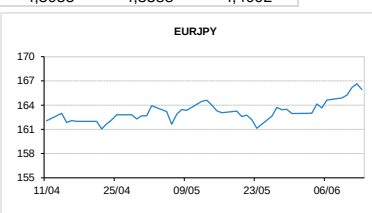
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,0514	4	-2	3,4200	3,6380	3,9600
2Y	3,7415	5	-5	3,4500	3,7100	4,0220
3Y	3,6591	6	-6	3,5100	3,7900	4,0760
4Y	3,6538	6	-6	3,5740	3,8610	4,1220
5Y	3,6787	6	-6	3,6460	3,9215	4,1730
7Y	3,7677	6	-6	3,7730	4,0280	4,2580
10Y	3,9006	6	-4	3,9280	4,1535	4,3305
15Y	4,0665	6	-3	4,0840	4,2320	4,3450
20Y	4,1244	6	-2	4,1230	4,2140	4,2750
30Y	4,0477	5	-1	4,0270	4,0630	4,0690



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	73,35	3,99	7,22	OT 2Y	1,907	0,06	-8,50
JETFUEL	697,25	10,00	32,25	OT 5Y	2,383	0,08	-8,40
DIESEL	656,75	2,25	35,50	OT 10Y	3,046	0,08	-15,00
COBRE	9.690,50	54,00	181,50	BUND 10Y	2,490	5,59	-15,20
ZINCO	2.613,54	-11,38	-52,54	SCHATZ 2Y	2,247	3,67	-5,20
OURO	3.424,47	38,55	174,16	T-NOTE 10Y	4,668	6,11	-9,70
TRIGO	541,00	14,50	23,75	T-NOTE 2Y	4,118	7,23	-6,20
LICENÇA C02	75,84	0,45	2,94	GILT 10Y	4,949	8,41	-20,70


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1512	-0,71%	3,60%	1,1583	1,1653	1,1780
EUR/GBP	0,8505	0,39%	-1,16%	0,8552	0,8599	0,8686
EUR/JPY	165,94	0,42%	-0,80%	165,93	165,93	165,92
EUR/CHF	0,9382	0,06%	0,07%	0,9331	0,9281	0,9184
EUR/BRL	6,4093	0,12%	-2,10%	6,5915	6,7801	7,1480
EUR/PLN	4,2701	-0,07%	-0,79%	4,3055	4,3388	4,4002

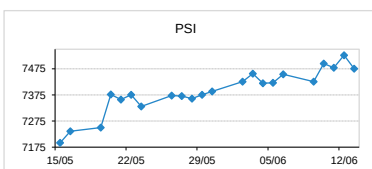

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1512	0,8505	165,94	0,9382	10,9690	7,4581	1,5699	1,77528	6,4093	11,4483
USD	0,8663	-	0,7369	144,155	0,8120	9,5054	6,4615	1,3596	1,5387	5,5520	9,9278

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,120	-1,35	-3,94
BCP	0,674	0,45	45,13
CORT. AMORIM	7,820	-1,01	-2,86
CTT	7,260	-2,29	34,44
EDP	3,609	-0,61	16,76
EDP R	9,500	-2,31	-5,38
GALP	15,780	0,54	-1,07
J MARTINS	21,560	-0,09	16,86
MOTA ENGIL	4,072	-2,54	39,74
NAVIGATOR	3,302	-0,96	-8,02
NOS	3,820	-1,29	16,26
REN	3,010	-0,66	32,02
SEMAPA	16,300	0,74	14,95
SONAE SGPS	1,188	-1,16	29,98
IBERSOL	10,200	1,49	36,36

MAIORES GANHOS/PERDAS	
Título	Variação %
IBERSOL	1,49
SEMAPA	0,74
GALP	0,54
BCP	0,45
NOS	-1,29
ALTRI	-1,35
CTT	-2,29
EDP R	-2,31
MOTA ENGIL	-2,54



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	7.475,67	-0,69%	17,22%	7.531,99	6.194,45
CAC40	7.684,68	-1,04%	4,12%	8.257,88	6.763,76
ESTX 50 PR	5.290,47	-1,31%	8,06%	5.568,19	4.473,94
XTRA DAX	23.516,23	-1,07%	18,12%	24.479,42	17.024,82
S&P 500	6.013,72	-0,51%	2,26%	6.147,43	4.835,04
IBEX 35	13.910,60	-1,27%	19,97%	14.370,80	10.298,70
NIKKEI 225	37.834,25	-0,89%	-5,16%	42.426,77	30.792,74

