

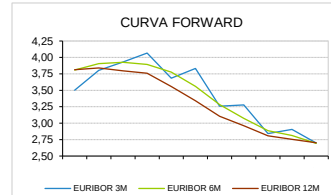
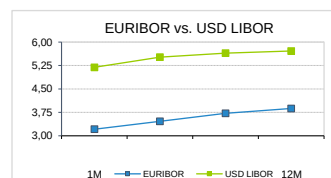
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

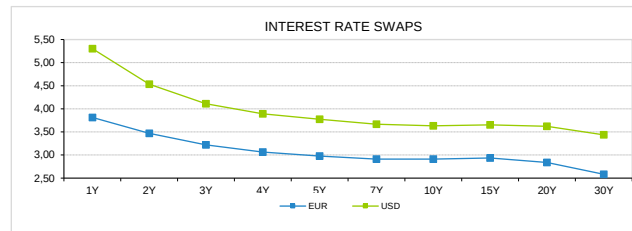
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,2100	0	16	1M	5,1930	2	13	4,5150	1,2700
3M	3,4620	0	20	3M	5,5167	2	21	4,7644	1,5650
6M	3,7210	-3	8	6M	5,6457	3	24	5,0317	1,6900
12M	3,8750	-6	-1	12M	5,7156	-1	35	5,2793	1,8650

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,8139	-3	3	3,1168	2,5740	2,6980
2Y	3,4694	-3	-1	2,9115	2,5910	2,7290
3Y	3,2205	-4	-3	2,8010	2,6270	2,7660
4Y	3,0643	-4	-5	2,7550	2,6590	2,8040
5Y	2,9787	-5	-7	2,7460	2,6940	2,8360
7Y	2,9114	-5	-8	2,7610	2,7610	2,8940
10Y	2,9110	-4	-8	2,8190	2,8400	2,9120
15Y	2,9375	-3	-7	2,8525	2,8030	2,7765
20Y	2,8373	-1	-4	2,7453	2,6625	2,6075
30Y	2,5833	-1	0	2,5010	2,4175	2,3580

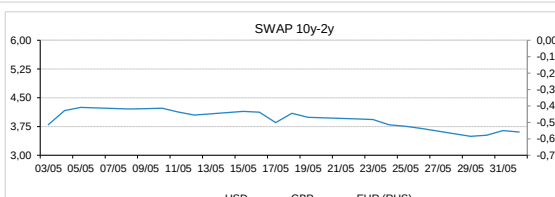
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	3,75
EUA	5,25
Reino Unido	4,50
Japão	0,10
Canadá	4,50
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	3,85
Índia	4,50



INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,3030	-6	14	3,7284	3,2108	3,3540
2Y	4,5337	-7	11	3,4795	3,2407	3,3682
3Y	4,1097	-7	7	3,3919	3,2902	3,4032
4Y	3,8921	-6	5	3,3636	3,3179	3,4402
5Y	3,7750	-6	4	3,3618	3,3483	3,4683
7Y	3,6680	-5	4	3,3802	3,3988	3,5139
10Y	3,6336	-4	3	3,4409	3,4775	3,5760
15Y	3,6527	-3	4	3,5044	3,5072	3,5511
20Y	3,6209	-3	3	3,4827	3,4543	3,4386
30Y	3,4367	-3	3	3,3126	3,2454	3,1833

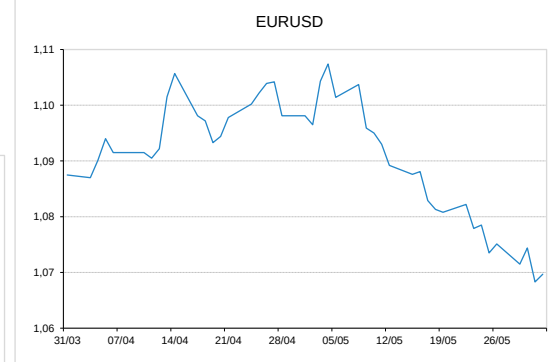
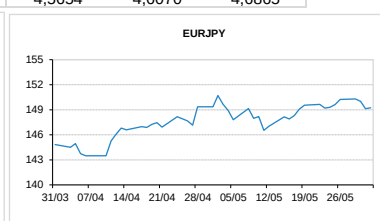


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	74,86	2,26	-4,08	OT 2Y	2,679	-0,03	-11,00
JETFUEL	701,25	-3,75	-44,00	OT 5Y	2,608	-0,04	-11,30
DIESEL	674,50	-4,25	-31,75	OT 10Y	2,972	-0,05	-12,80
COBRE	8.110,00	-34,00	-506,50	BUND 10Y	1,436	-2,36	-0,80
ZINCO	2.239,75	-55,27	-405,00	SCHATZ 2Y	0,177	-0,24	9,00
OURO	1.982,58	19,84	0,02	T-NOTE 10Y	4,184	-2,84	18,50
TRIGO	609,00	14,75	-9,25	T-NOTE 2Y	4,418	-4,25	45,20
LICENÇA C02	78,96	-2,06	-6,95	GILT 10Y	0,271	-5,57	53,50



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0697	0,13%	-2,59%	1,0752	1,0801	1,0886
EUR/GBP	0,85823	0,68%	2,59%	0,8613	0,8649	0,8736
EUR/JPY	149,25	-0,08%	0,07%	149,24	149,22	149,19
EUR/CHF	0,9754	-0,21%	0,77%	0,9706	0,9657	0,9570
EUR/BRL	5,3943	0,17%	1,87%	5,5146	5,6149	5,8000
EUR/PLN	4,5205	0,16%	1,95%	4,5654	4,6070	4,6865



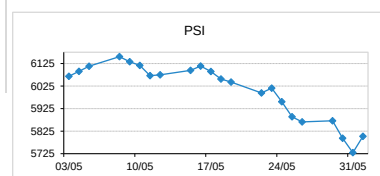
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0697	0,8582	149,25	0,9754	11,6290	7,4476	1,4454	1,63436	5,3943	11,8849
USD	0,9317	-	0,7986	138,945	0,9088	10,8576	6,9390	1,3507	1,5253	5,0395	11,1098

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	4,080	-1,11	-3,01
BCP	0,204	-0,88	39,21
CORT. AMORIM	9,880	0,41	13,30
CTT	3,260	0,15	5,84
EDP	4,573	0,24	-1,78
EDP R	18,865	1,53	-8,33
GALP	10,195	3,02	-19,15
GREENVOLT	6,315	3,52	-19,04
J MARTINS	23,760	5,23	17,74
MOTA ENGIL	1,850	0,65	58,12
NAVIGATOR	3,052	-0,84	-11,64
NOS	3,434	-0,46	-5,79
REN	2,515	0,40	-0,20
SEMAPA	12,680	-1,09	2,59
SONAE SGPS	0,912	0,94	-2,51
IBERSOL	6,980	-0,85	26,45

MAIORES GANHOS/PERDAS	
Título	Variação %
J MARTINS	5,23
GREENVOLT	3,52
GALP	3,02
EDP R	1,53
SONAE SGPS	0,94
NAVIGATOR	-0,84
IBERSOL	-0,85
BCP	-0,88
SEMAPA	-1,09
ALTRI	-1,11



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5.802,17	1,27%	1,33%	6.370,78	5.128,86
CAC40	7.137,43	0,55%	10,25%	7.581,26	5.628,42
ESTX 50 PR	4.257,61	0,94%	12,23%	4.412,88	3.249,57
XTRA DAX	15.853,66	1,21%	13,86%	16.331,94	11.862,84
S&P 500	4.207,07	0,66%	9,58%	4.325,28	3.491,58
IBEX 35	9.167,50	1,30%	11,40%	9.540,50	7.189,60
NIKKEI 225	31.148,01	0,84%	19,37%	31.560,43	25.520,23

