

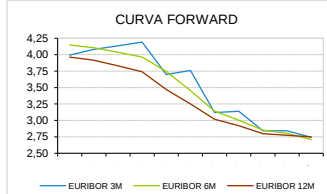
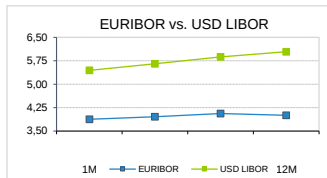
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

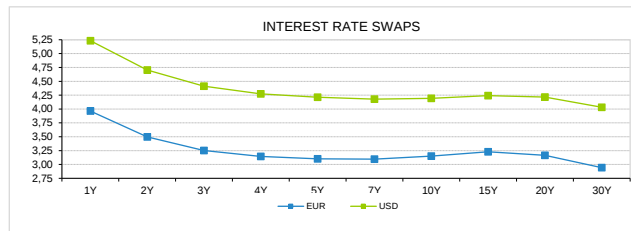
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,8770	-1	1	1M	5,4442	1	1	5,2071	1,7175
3M	3,9560	-2	-1	3M	5,6543	0	0	5,2546	1,7525
6M	4,0620	-1	-7	6M	5,8732	-1	-1	5,2989	1,7500
12M	4,0040	-1	-20	12M	6,0414	8	31	5,2530	1,8750

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,9640	-2	-19	3,0160	2,8020	3,0295
2Y	3,4961	-3	-33	2,8815	2,8580	3,0758
3Y	3,2530	-5	-37	2,8560	2,9400	3,1240
4Y	3,1450	-5	-38	2,8700	2,9670	3,1650
5Y	3,1027	-6	-38	2,9020	3,0140	3,2050
7Y	3,0957	-7	-38	2,9730	3,1240	3,3020
10Y	3,1500	-8	-37	3,0830	3,1990	3,3085
15Y	3,2290	-8	-34	3,1648	3,1900	3,1945
20Y	3,1650	-8	-32	3,0890	3,0645	3,0320
30Y	2,9423	-8	-28	2,8930	2,8320	2,7890

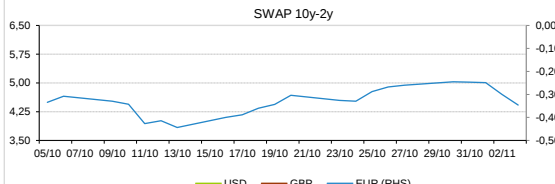
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	4,50
EUA	5,50
Reino Unido	5,25
Japão	0,10
Canadá	5,00
Suíça	-0,75
China	5,75
Brasil	12,25
Austrália	4,10
Índia	4,50



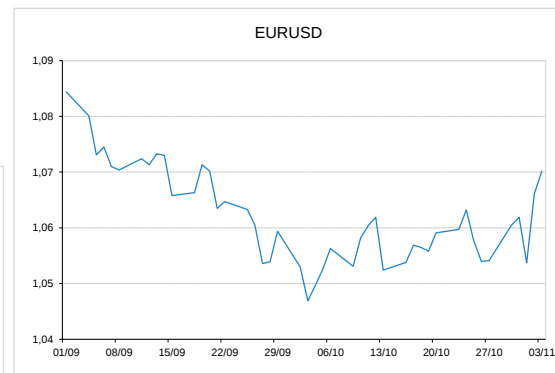
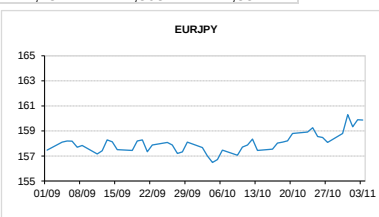
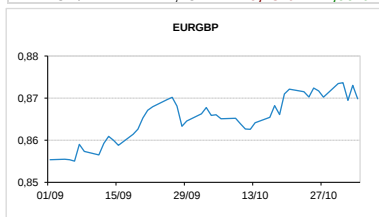
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,2335	-10	-24	4,1430	3,8400	4,0460
2Y	4,7031	-15	-36	3,9670	3,8890	4,0760
3Y	4,4119	-17	-36	3,9260	3,9390	4,1090
4Y	4,2740	-16	-36	3,9290	3,9790	4,1420
5Y	4,2128	-15	-35	3,9510	4,0160	4,1690
7Y	4,1795	-14	-33	4,0000	4,0810	4,2210
10Y	4,1938	-11	-30	4,0770	4,1580	4,2610
15Y	4,2420	-9	-25	4,1490	4,1800	4,2180
20Y	4,2170	-9	-23	4,1270	4,1110	4,0910
30Y	4,0324	-7	-19	3,9380	3,8850	3,8290



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	85,66	-1,19	-3,53	OT 2Y	3,017	-0,01	-22,70
JETFUEL	979,75	20,50	-37,75	OT 5Y	2,968	-0,03	-30,50
DIESEL	929,00	20,75	-56,25	OT 10Y	3,313	-0,09	-33,60
COBRE	8 179,50	33,50	90,00	BUND 10Y	2,498	-7,18	-32,30
ZINCO	2 469,00	-24,99	-125,00	SCHATZ 2Y	3,254	-1,51	-12,40
OURO	1 990,32	4,53	167,30	T-NOTE 10Y	4,923	-11,46	-16,10
TRIGO	572,75	7,25	4,25	T-NOTE 2Y	5,124	-13,40	-15,90
LICENÇA C02	77,25	-1,36	-2,40	GILT 10Y	4,576	-13,27	-42,80


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0702	0,38%	2,23%	1,0747	1,0790	1,0882
EUR/GBP	0,86983	0,37%	-0,24%	0,8729	0,8760	0,8833
EUR/JPY	159,87	0,01%	-1,79%	159,85	159,84	159,81
EUR/CHF	0,9634	-0,10%	0,07%	0,9577	0,9522	0,9423
EUR/BRL	5,246	-0,14%	3,11%	5,3267	5,3977	5,5573
EUR/PLN	4,4527	-0,15%	4,00%	4,4821	4,5052	4,5517

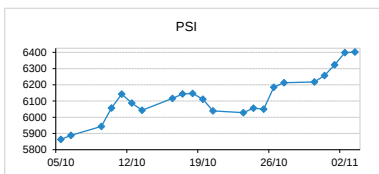

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0702	0,8698	159,87	0,9634	11,6946	7,4619	1,4667	1,64859	5,2460	11,8526
USD	0,9329	-	0,8104	149,485	0,8991	10,9468	6,9613	1,3701	1,5394	4,8955	11,0884

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	4,596	-0,30	9,26
BCP	0,294	-3,42	100,48
CORT. AMORIM	9,120	-1,72	4,59
CTT	3,605	-1,23	17,05
EDP	4,217	3,05	-9,43
EDP R	16,595	6,93	-19,36
GALP	14,060	-2,26	11,50
GREENVOLT	6,505	1,09	-16,60
J MARTINS	22,440	1,08	11,20
MOTA ENGIL	3,200	0,47	173,50
NAVIGATOR	3,758	-0,53	8,80
NOS	3,536	-0,34	-2,99
REN	2,485	0,40	-1,39
SEMAPA	13,720	1,93	11,00
SONAE SGPS	0,957	0,74	2,35
IBERSOL	6,700	-0,30	21,38

MAIORES GANHOS/PERDAS	
Título	Variação %
EDP R	6,93
EDP	3,05
SEMAPA	1,93
GREENVOLT	1,09
J MARTINS	1,08
NAVIGATOR	-0,53
CTT	-1,23
CORT. AMORI	-1,72
GALP	-2,26
BCP	-3,42



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6 401,81	0,05%	11,80%	6 445,78	5 591,09
CAC40	7 047,50	-0,19%	8,86%	7 581,26	6 191,73
ESTX 50 PR	4 174,67	0,12%	10,04%	4 491,51	3 563,42
XTRA DAX	15 189,25	0,30%	9,09%	16 528,97	13 022,64
S&P 500	4 368,34	1,17%	13,77%	4 607,07	3 698,15
IBEX 35	9 295,80	0,38%	12,96%	9 741,90	7 798,40
NIKKEI 225	31 949,89	1,10%	22,44%	33 772,89	25 661,89

