

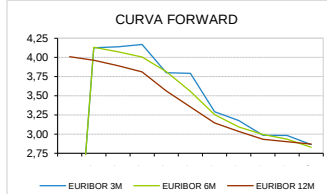
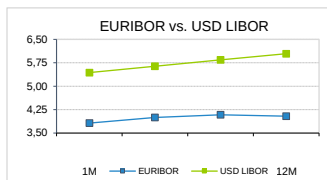
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

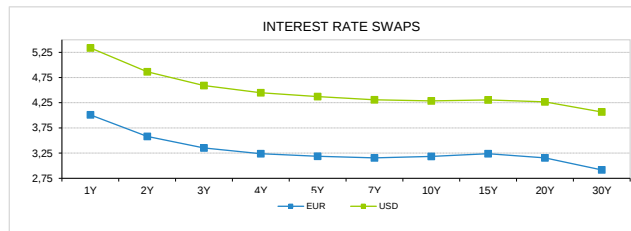
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,8190	-2	-4	1M	5,4368	0	-3	5,1993	1,6957
3M	4,0020	1	2	3M	5,6393	1	-5	5,2397	1,7200
6M	4,0850	1	-4	6M	5,8427	2	-7	5,2741	1,7400
12M	4,0400	0	-13	12M	6,0414	8	31	5,2090	1,8250

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,0092	1	-11	3,1460	2,8800	3,0390
2Y	3,5825	1	-17	3,0090	2,9220	3,0745
3Y	3,3523	1	-18	2,9665	2,9870	3,1120
4Y	3,2390	1	-17	2,9665	2,9960	3,1490
5Y	3,1874	1	-15	2,9805	3,0340	3,1840
7Y	3,1574	0	-14	3,0260	3,1353	3,2757
10Y	3,1860	0	-13	3,1090	3,1870	3,2692
15Y	3,2376	0	-11	3,1643	3,1608	3,1440
20Y	3,1572	-2	-10	3,0750	3,0270	2,9760
30Y	2,9167	-1	-9	2,8660	2,7830	2,7260

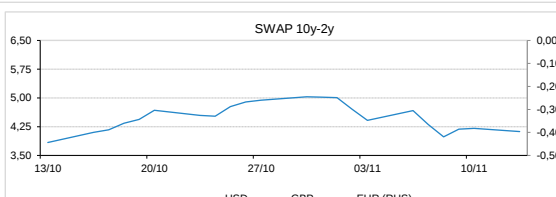
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	4,50
EUA	5,50
Reino Unido	5,25
Japão	0,10
Canadá	5,00
Suíça	-0,75
China	5,75
Brasil	12,25
Austrália	4,35
Índia	4,50



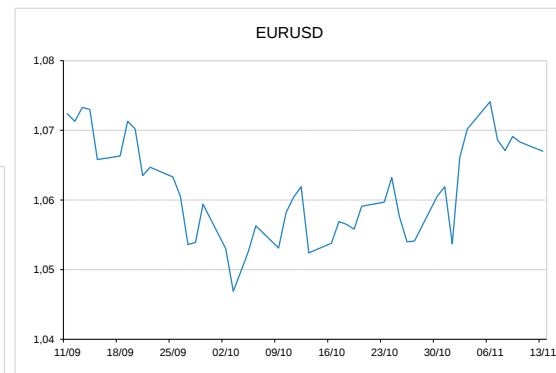
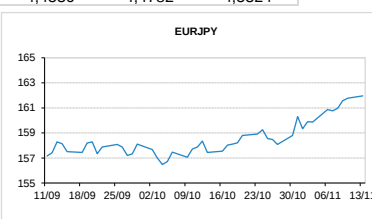
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,3385	-1	-5	4,3680	4,0010	4,1060
2Y	4,8650	-3	-8	4,1870	4,0230	4,1190
3Y	4,5924	-2	-5	4,1280	4,0500	4,1430
4Y	4,4481	-2	-4	4,1080	4,0700	4,1660
5Y	4,3730	-2	-3	4,1080	4,0920	4,1840
7Y	4,3090	-2	-2	4,1220	4,1330	4,2250
10Y	4,2870	-1	-2	4,1630	4,1890	4,2600
15Y	4,3047	-1	-1	4,2100	4,2050	4,2160
20Y	4,2664	-1	0	4,1730	4,1250	4,0850
30Y	4,0665	-1	1	3,9690	3,8960	3,8300



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	82,50	1,07	-6,84	OT 2Y	3,281	0,06	7,70
JETFUEL	891,50	-27,75	-61,25	OT 5Y	3,067	-0,05	-14,00
DIESEL	828,50	-29,25	-70,00	OT 10Y	3,434	-0,02	-8,70
COBRE	8 034,50	-111,50	13,00	BUND 10Y	2,594	1,46	-4,90
ZINCO	2 557,50	-42,20	98,00	SCHATZ 2Y	3,396	2,79	4,60
OURO	1 946,24	6,04	13,42	T-NOTE 10Y	5,052	0,58	-1,70
TRIGO	576,50	1,25	-3,25	T-NOTE 2Y	5,331	-1,66	2,50
LICENÇA C02	76,99	-1,71	-8,96	GILT 10Y	4,622	0,39	-10,10


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,067	-0,12%	1,39%	1,0715	1,0759	1,0855
EUR/GBP	0,87155	0,32%	-0,85%	0,8746	0,8776	0,8844
EUR/JPY	161,96	-0,12%	-2,79%	161,94	161,93	161,90
EUR/CHF	0,9644	-0,02%	-1,68%	0,9586	0,9531	0,9433
EUR/BRL	5,2557	-0,18%	1,54%	5,3300	5,4052	5,5639
EUR/PLN	4,4252	0,12%	2,48%	4,4536	4,4782	4,5324

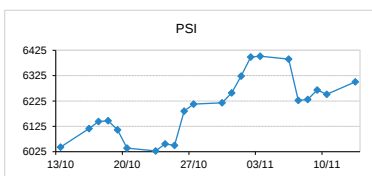

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0670	0,8716	161,96	0,9644	11,5929	7,4585	1,4743	1,67523	5,2557	11,8445
USD	0,9355	-	0,8161	151,67	0,9024	10,8529	6,9769	1,3800	1,5681	4,9153	11,1071

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	4,536	-0,35	7,83
BCP	0,288	2,13	96,45
CORT. AMORIM	9,030	0,00	3,56
CTT	3,535	-0,14	14,77
EDP	4,162	0,22	-10,61
EDP R	15,480	0,06	-24,78
GALP	13,865	0,76	9,95
GREENVOLT	6,565	-0,08	-15,83
J MARTINS	22,440	1,54	11,20
MOTA ENGIL	3,255	3,99	178,21
NAVIGATOR	3,740	0,43	8,28
NOS	3,482	0,81	-4,47
REN	2,430	-1,02	-3,57
SEMAPA	13,660	-0,44	10,52
SONAE SGPS	0,956	0,95	2,25
IBERSOL	6,620	0,30	19,93

MAIORES GANHOS/PERDAS	
Título	Varição %
MOTA ENGIL	3,99
BCP	2,13
J MARTINS	1,54
SONAE SGPS	0,95
NOS	0,81
GREENVOLT	-0,08
CTT	-0,14
ALTRI	-0,35
SEMAPA	-0,44
REN	-1,02



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6 300,67	0,79%	10,03%	6 445,78	5 591,09
CAC40	7 087,06	0,60%	9,47%	7 581,26	6 388,23
ESTX 50 PR	4 232,19	0,83%	11,56%	4 491,51	3 767,26
XTRA DAX	15 345,00	0,73%	10,21%	16 528,97	13 791,52
S&P 500	4 413,70	-0,05%	14,94%	4 607,07	3 764,49
IBEX 35	9 461,70	0,96%	14,98%	9 741,90	7 986,10
NIKKEI 225	32 585,11	0,05%	24,87%	33 772,89	25 661,89

