

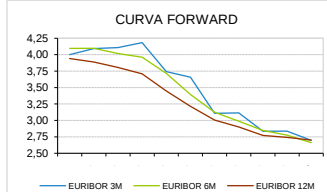
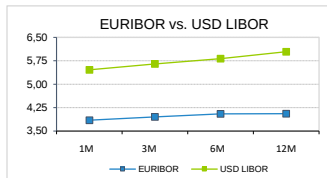
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

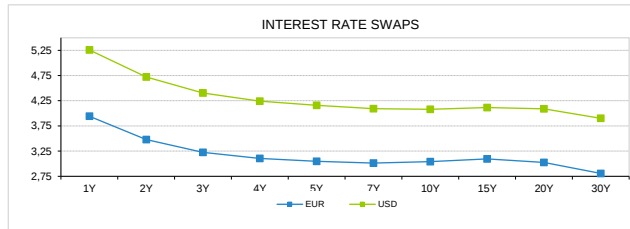
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,8480	4	-2	1M	5,4616	0	2	5,2061	1,6750
3M	3,9510	2	0	3M	5,6482	1	1	5,2453	1,7428
6M	4,0500	-2	-5	6M	5,8198	1	-5	5,2910	1,7400
12M	4,0570	0	-5	12M	6,0414	8	31	5,2469	1,8300

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,9423	-5	-9	3,0050	2,7150	2,8825
2Y	3,4810	-8	-15	2,8568	2,7580	2,9220
3Y	3,2270	-9	-18	2,8120	2,8000	2,9590
4Y	3,1041	-9	-22	2,8100	2,8370	2,9940
5Y	3,0466	-9	-25	2,8232	2,8755	3,0340
7Y	3,0135	-9	-29	2,8700	2,9520	3,0960
10Y	3,0405	-8	-33	2,9560	3,0380	3,1270
15Y	3,0968	-7	-36	3,0215	3,0245	3,0175
20Y	3,0266	-6	-36	2,9435	2,9040	2,8620
30Y	2,8075	-4	-35	2,7304	2,6820	2,6350

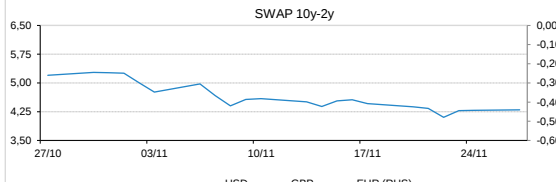
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	4,50
EUA	5,50
Reino Unido	5,25
Japão	0,10
Canadá	5,00
Suíça	-0,75
China	5,75
Brasil	12,25
Austrália	4,35
Índia	4,50



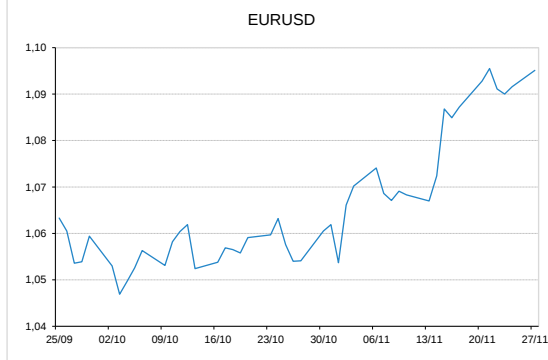
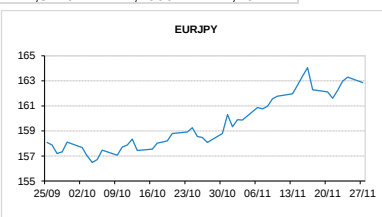
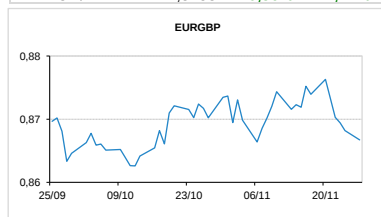
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,2581	-2	-8	4,1490	3,7440	3,8770
2Y	4,7218	-2	-17	3,9350	3,7660	3,8970
3Y	4,4028	-4	-24	3,8740	3,8020	3,9250
4Y	4,2424	-4	-29	3,8540	3,8290	3,9550
5Y	4,1585	-4	-33	3,8580	3,8580	3,9800
7Y	4,0915	-4	-38	3,8820	3,9130	4,0330
10Y	4,0790	-4	-41	3,9400	3,9890	4,0850
15Y	4,1144	-4	-42	4,0090	4,0220	4,0560
20Y	4,0880	-4	-41	3,9900	3,9570	3,9330
30Y	3,9009	-3	-40	3,8020	3,7400	3,6870



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	80,06	-0,52	-9,14	OT 2Y	3,092	-0,11	-9,20
JETFUEL	928,50	2,25	-35,50	OT 5Y	2,924	-0,08	-27,50
DIESEL	863,00	6,50	-39,75	OT 10Y	3,231	-0,08	-35,00
COBRE	8 440,00	19,00	377,00	BUND 10Y	2,443	-8,70	-26,80
ZINCO	2 561,00	18,50	114,25	SCHATZ 2Y	3,325	-7,84	-0,70
OURO	2 008,98	8,15	2,61	T-NOTE 10Y	4,887	-3,99	-29,20
TRIGO	558,50	-18,75	-44,00	T-NOTE 2Y	5,209	-4,54	-10,50
LICENÇA C02	73,34	-3,26	-6,01	GILT 10Y	4,480	-9,78	-50,40


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0951	0,32%	3,89%	1,0996	1,1040	1,1136
EUR/GBP	0,86671	0,17%	0,41%	0,8697	0,8727	0,8798
EUR/JPY	162,86	0,27%	-2,94%	162,84	162,83	162,80
EUR/CHF	0,9636	0,22%	-1,03%	0,9579	0,9524	0,9428
EUR/BRL	5,3672	-0,03%	-1,28%	5,4428	5,5163	5,6687
EUR/PLN	4,3458	0,56%	2,71%	4,3740	4,4000	4,4614

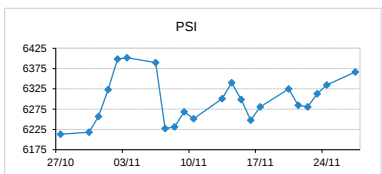

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0951	0,8667	162,86	0,9636	11,4281	7,4554	1,4908	1,65834	5,3672	11,6824
USD	0,9147	-	0,7933	148,92	0,8811	10,4630	6,8203	1,3637	1,5154	4,9139	10,6837

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,782	-0,38	13,68
BCP	0,300	-0,23	104,99
CORT. AMORIM	9,080	0,55	4,13
CTT	3,550	-0,14	15,26
EDP	4,304	1,39	-7,56
EDP R	15,855	1,90	-22,96
GALP	13,620	0,41	8,01
GREENVOLT	6,910	1,62	-11,41
J MARTINS	22,100	0,27	9,51
MOTA ENGIL	3,370	3,85	188,03
NAVIGATOR	3,768	-0,37	9,09
NOS	3,400	-0,29	-6,72
REN	2,445	0,82	-2,98
SEMAPA	13,500	0,30	9,22
SONAE SGPS	0,945	-0,16	1,07
IBERSOL	6,600	0,00	19,57

MAIORES GANHOS/PERDAS	
Título	Variação %
MOTA ENGIL	3,85
EDP R	1,90
GREENVOLT	1,62
EDP	1,39
REN	0,82
SONAE SGPS	-0,16
BCP	-0,23
NOS	-0,29
NAVIGATOR	-0,37
ALTRI	-0,38



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6 366,50	0,50%	11,18%	6 445,78	5 591,09
CAC40	7 265,49	-0,37%	12,23%	7 581,26	6 388,23
ESTX 50 PR	4 354,41	-0,40%	14,78%	4 491,51	3 767,26
XTRA DAX	15 966,37	-0,39%	14,67%	16 528,97	13 791,52
S&P 500	4 553,57	-0,13%	18,59%	4 607,07	3 764,49
IBEX 35	9 954,50	0,16%	20,97%	9 983,90	8 059,50
NIKKEI 225	33 447,67	-0,53%	28,18%	33 853,46	25 661,89

