

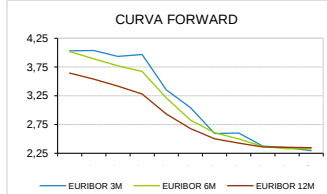
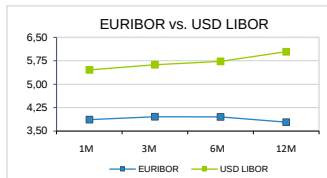
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

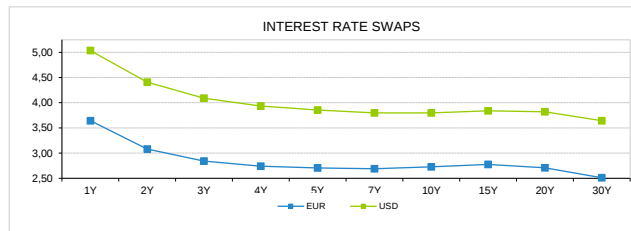
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,8650	1	-1	1M	5,4596	0	2	5,2009	1,6747
3M	3,9580	0	0	3M	5,6246	-1	-2	5,2295	1,7400
6M	3,9530	1	-11	6M	5,7308	-4	-12	5,2393	1,7100
12M	3,7850	-1	-22	12M	6,0414	8	31	5,1317	1,6850

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,6442	-4	-33	2,4987	2,4300	2,6200
2Y	3,0807	-7	-45	2,4255	2,4868	2,6500
3Y	2,8433	-8	-46	2,4260	2,5150	2,6860
4Y	2,7402	-9	-46	2,4540	2,5660	2,7170
5Y	2,7051	-9	-46	2,4870	2,6030	2,7510
7Y	2,6910	-10	-47	2,5490	2,6550	2,7900
10Y	2,7269	-10	-50	2,6415	2,7445	2,8200
15Y	2,7765	-12	-53	2,7000	2,7227	2,7120
20Y	2,7099	-13	-53	2,6285	2,6100	2,5725
30Y	2,5117	-14	-50	2,4380	2,4180	2,3770

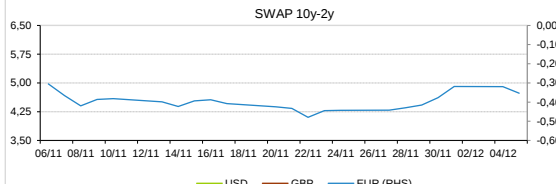
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	4,50
EUA	5,50
Reino Unido	5,25
Japão	0,10
Canadá	5,00
Suíça	-0,75
China	5,75
Brasil	12,25
Austrália	4,35
Índia	4,50



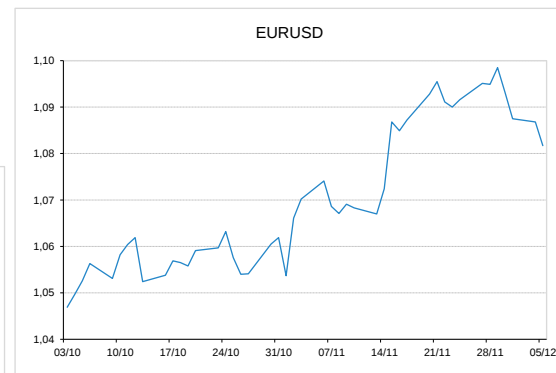
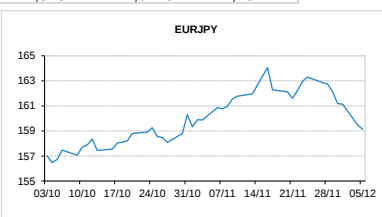
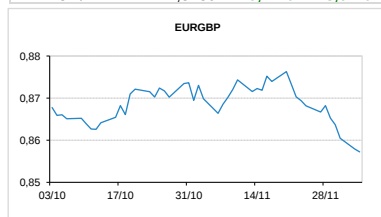
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,0358	-1	-24	3,7390	3,4650	3,6180
2Y	4,4075	-3	-38	3,5760	3,4800	3,6460
3Y	4,0915	-4	-42	3,5400	3,5240	3,6750
4Y	3,9350	-5	-44	3,5295	3,5600	3,7050
5Y	3,8545	-5	-46	3,5460	3,5930	3,7320
7Y	3,7980	-7	-47	3,5880	3,6530	3,7870
10Y	3,7972	-8	-48	3,6590	3,7320	3,8320
15Y	3,8411	-9	-48	3,7340	3,7640	3,8050
20Y	3,8221	-9	-47	3,7220	3,7050	3,6875
30Y	3,6435	-10	-46	3,5450	3,4970	3,4500



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	78,31	0,28	-6,09	OT 2Y	2,712	-0,07	-27,80
JETFUEL	858,00	-14,25	-101,00	OT 5Y	2,588	-0,09	-35,60
DIESEL	807,75	-13,75	-97,75	OT 10Y	2,916	-0,12	-40,30
COBRE	8 427,00	-167,50	267,50	BUND 10Y	2,133	-9,75	-37,60
ZINCO	2 452,00	-61,50	-74,25	SCHATZ 2Y	3,003	-4,76	-25,90
OURO	2 013,24	-16,19	20,59	T-NOTE 10Y	4,638	-7,24	-24,70
TRIGO	623,00	2,50	23,75	T-NOTE 2Y	4,715	-4,28	-18,40
LICENÇA C02	68,88	-1,49	-8,76	GILT 10Y	4,233	-19,32	-34,00


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0817	-0,47%	0,71%	1,0860	1,0906	1,1008
EUR/GBP	0,85723	0,08%	1,07%	0,8601	0,8635	0,8718
EUR/JPY	159,13	0,21%	1,09%	159,11	159,10	159,07
EUR/CHF	0,9453	0,05%	1,98%	0,9397	0,9345	0,9261
EUR/BRL	5,3396	0,35%	-1,87%	5,4119	5,4895	5,6531
EUR/PLN	4,3239	0,12%	3,04%	4,3484	4,3743	4,4321

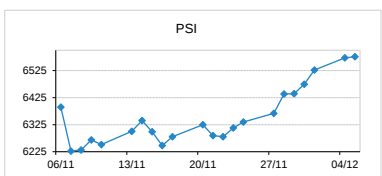

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0817	0,8572	159,13	0,9453	11,3221	7,4557	1,4653	1,64674	5,3396	11,7859
USD	0,9254	-	0,7928	147,105	0,8742	10,4749	6,8993	1,3561	1,5239	4,9585	10,9109

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,776	0,00	13,53
BCP	0,328	-1,03	123,70
CORT. AMORIM	9,080	0,00	4,13
CTT	3,535	-0,28	14,77
EDP	4,431	-0,09	-4,83
EDP R	17,100	3,04	-16,91
GALP	13,535	0,19	7,34
GREENVOLT	6,960	1,16	-10,77
J MARTINS	23,580	0,26	16,85
MOTA ENGIL	3,860	-0,39	229,91
NAVIGATOR	3,700	-0,64	7,12
NOS	3,362	-0,53	-7,77
REN	2,445	-0,41	-2,98
SEMAPA	13,480	0,00	9,06
SONAE SGPS	0,925	0,00	-1,12
IBERSOL	6,720	-0,30	21,74

MAIORES GANHOS/PERDAS	
Título	Variação %
EDP R	3,04
GREENVOLT	1,16
J MARTINS	0,26
GALP	0,19
MOTA ENGIL	-0,39
REN	-0,41
NOS	-0,53
NAVIGATOR	-0,64
BCP	-1,03



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6 576,12	0,06%	14,84%	6 619,86	5 591,09
CAC40	7 386,99	0,74%	14,11%	7 581,26	6 388,23
ESTX 50 PR	4 452,77	0,86%	17,38%	4 491,51	3 767,26
XTRA DAX	16 533,11	0,78%	18,74%	16 551,34	13 791,52
S&P 500	4 568,36	-0,02%	18,99%	4 607,07	3 764,49
IBEX 35	10 238,40	0,59%	24,42%	10 262,90	8 059,50
NIKKEI 225	32 775,82	-1,37%	25,60%	33 853,46	25 661,89

