

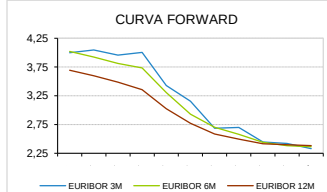
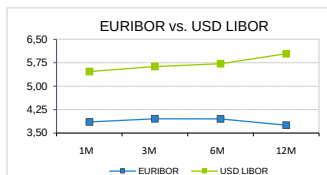
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

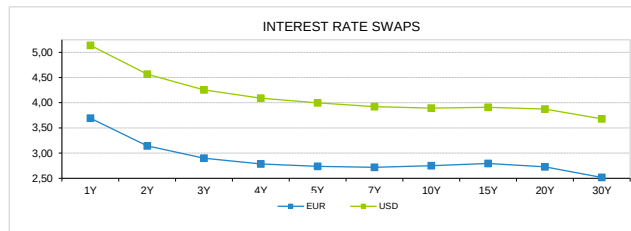
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,8580	1	2	1M	5,4695	0	3	5,1999	1,6286
3M	3,9580	1	-3	3M	5,6277	-1	0	5,2276	1,7400
6M	3,9550	2	-12	6M	5,7204	-1	-10	5,2245	1,7100
12M	3,7510	3	-29	12M	6,0414	8	31	5,0723	1,7450

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,6934	2	-32	2,5839	2,4330	2,6263
2Y	3,1450	2	-44	2,4844	2,4815	2,6620
3Y	2,8985	2	-45	2,4650	2,5350	2,6970
4Y	2,7859	1	-45	2,4800	2,5680	2,7300
5Y	2,7366	1	-45	2,5100	2,6070	2,7620
7Y	2,7176	1	-44	2,5680	2,6780	2,8080
10Y	2,7503	1	-43	2,6590	2,7530	2,8320
15Y	2,7960	1	-44	2,7156	2,7297	2,7210
20Y	2,7266	1	-43	2,6415	2,6123	2,5730
30Y	2,5173	0	-40	2,4330	2,4060	2,3640

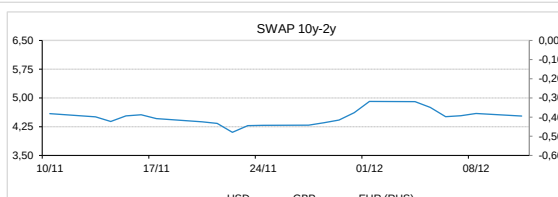
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	4,50
EUA	5,50
Reino Unido	5,25
Japão	0,10
Canadá	5,00
Suíça	-0,75
China	5,75
Brasil	12,25
Austrália	4,35
Índia	4,50



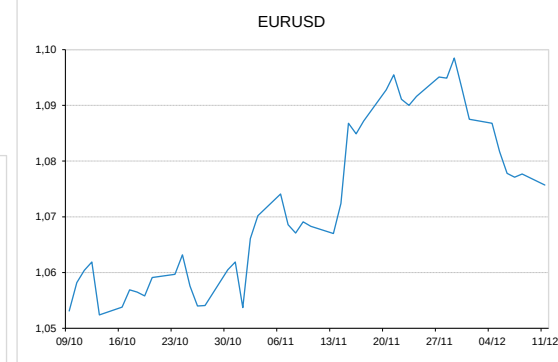
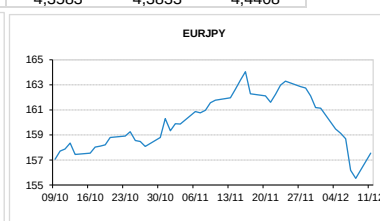
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,1400	3	-20	3,9570	3,5780	3,6750
2Y	4,5676	4	-30	3,7680	3,5880	3,6940
3Y	4,2558	5	-34	3,7070	3,6160	3,7160
4Y	4,0896	5	-36	3,6810	3,6390	3,7395
5Y	3,9972	5	-38	3,6800	3,6620	3,7620
7Y	3,9211	5	-39	3,6950	3,7080	3,8040
10Y	3,8950	5	-40	3,7395	3,7660	3,8410
15Y	3,9084	5	-40	3,7900	3,7890	3,8070
20Y	3,8735	5	-40	3,7610	3,7180	3,6850
30Y	3,6808	5	-39	3,5710	3,5050	3,4480



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	75,71	-0,13	-5,42	OT 2Y	2,767	0,00	-34,10
JETFUEL	816,50	5,75	-102,75	OT 5Y	2,629	0,00	-37,30
DIESEL	788,00	2,75	-69,75	OT 10Y	2,946	0,00	-43,50
COBRE	8.438,00	106,50	306,50	BUND 10Y	2,121	0,56	-37,10
ZINCO	2.389,75	-8,25	-223,75	SCHATZ 2Y	2,870	1,25	-26,30
OURO	1.981,18	-23,49	40,98	T-NOTE 10Y	4,724	2,24	-26,40
TRIGO	612,75	-19,00	13,50	T-NOTE 2Y	4,888	3,89	-21,60
LICENÇA C02	67,48	-1,15	-11,22	GILT 10Y	4,315	9,04	-21,40


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0757	-0,19%	0,82%	1,0800	1,0846	1,0949
EUR/GBP	0,8558	0,13%	1,84%	0,8586	0,8620	0,8700
EUR/JPY	157,54	-1,28%	2,81%	157,52	157,51	157,48
EUR/CHF	0,9452	0,26%	2,10%	0,9396	0,9343	0,9257
EUR/BRL	5,3095	-0,02%	-1,02%	5,3801	5,4547	5,6143
EUR/PLN	4,3346	0,02%	2,19%	4,3583	4,3833	4,4408

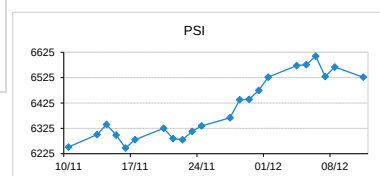

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0757	0,8558	157,54	0,9452	11,2867	7,4559	1,4582	1,63794	5,3095	11,7897
USD	0,9308	-	0,7968	146,44	0,8794	10,5081	6,9395	1,3565	1,5235	4,9439	10,9796

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	4,780	0,00	13,58
BCP	0,311	-0,80	112,84
CORT. AMORIM	9,250	1,64	6,77
CTT	3,505	-0,85	13,96
EDP	4,451	-0,75	-3,78
EDP R	16,730	-3,21	-18,05
GALP	13,360	-0,26	6,26
GREENVOLT	7,355	-1,60	-5,64
J MARTINS	23,680	0,94	17,54
MOTA ENGIL	4,145	-0,96	254,27
NAVIGATOR	3,696	-1,02	6,95
NOS	3,290	-0,84	-9,52
REN	2,425	0,00	-3,37
SEMAPA	13,340	-0,15	7,93
SONAE SGPS	0,912	-0,71	-2,46
IBERSOL	6,740	0,00	22,10

MAIORES GANHOS/PERDAS	
Título	Variação %
CORT. AMORI	1,64
J MARTINS	0,94
CTT	-0,85
MOTA ENGIL	-0,96
NAVIGATOR	-1,02
GREENVOLT	-1,60
EDP R	-3,21



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.507,78	-0,61%	13,99%	6.635,00	5.591,09
CAC40	7.551,53	0,41%	16,74%	7.581,26	6.388,23
ESTX 50 PR	4.540,19	0,45%	19,77%	4.544,13	3.767,26
XTRA DAX	16.794,43	0,34%	20,78%	16.817,81	13.791,52
S&P 500	4.604,64	-0,06%	19,85%	4.613,70	3.764,49
IBEX 35	10.198,00	-0,14%	24,07%	10.301,30	8.059,50
NIKKEI 225	32.791,80	1,50%	25,67%	33.853,46	25.661,89

