

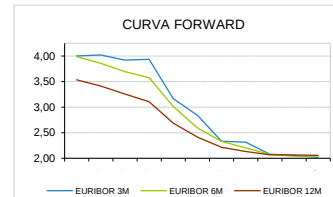
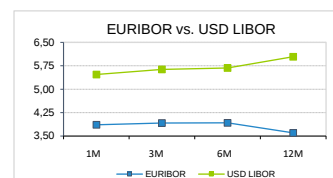
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

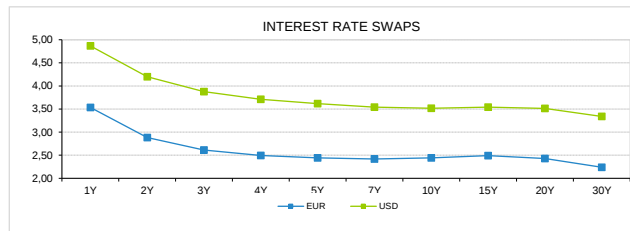
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,8590	1	4	1M	5,4720	0	3	5,1991	1,6900
3M	3,9160	-1	-5	3M	5,6362	0	1	5,2233	1,7700
6M	3,9240	0	-13	6M	5,6821	0	-11	5,1846	1,7250
12M	3,6020	-3	-41	12M	6,0414	8	31	4,9218	1,7175

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,5352	-3	-43	2,2157	2,1340	2,3120
2Y	2,8837	-5	-62	2,1405	2,1800	2,3460
3Y	2,6137	-5	-64	2,1300	2,2450	2,3760
4Y	2,4960	-5	-64	2,1560	2,2635	2,4065
5Y	2,4440	-5	-64	2,1890	2,3000	2,4400
7Y	2,4175	-5	-63	2,2470	2,3770	2,5070
10Y	2,4420	-5	-63	2,3370	2,4430	2,5320
15Y	2,4910	-5	-64	2,4040	2,4277	2,4250
20Y	2,4300	-6	-63	2,3450	2,3264	2,2935
30Y	2,2397	-6	-58	2,1810	2,1350	2,0980

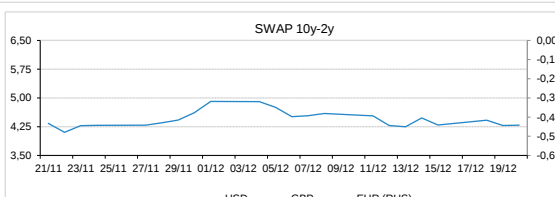
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	4,50
EUA	5,50
Reino Unido	5,25
Japão	0,10
Canadá	5,00
Suíça	-0,75
China	5,75
Brasil	11,75
Austrália	4,35
Índia	4,50



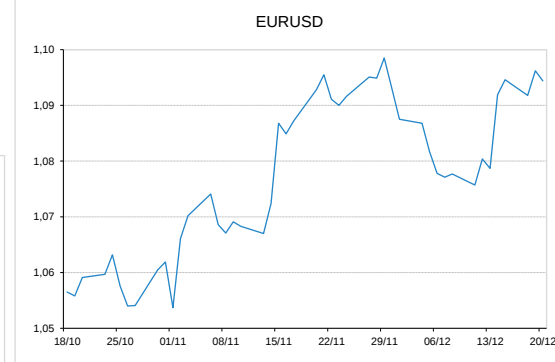
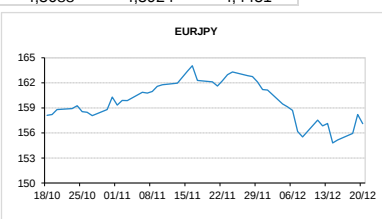
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,8671	-3	-38	3,4950	3,2150	3,3050
2Y	4,2005	-4	-52	3,3380	3,2220	3,3220
3Y	3,8756	-4	-53	3,2980	3,2490	3,3485
4Y	3,7098	-4	-53	3,2820	3,2710	3,3750
5Y	3,6187	-4	-53	3,2860	3,2950	3,3995
7Y	3,5415	-3	-55	3,3090	3,3445	3,4430
10Y	3,5181	-3	-56	3,3620	3,4070	3,4880
15Y	3,5395	-2	-57	3,4240	3,4390	3,4670
20Y	3,5141	-1	-57	3,4090	3,3810	3,3560
30Y	3,3398	-1	-56	3,2380	3,1820	3,1280



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	80,03	0,80	-2,31	OT 2Y	2,498	-0,06	-59,00
JETFUEL	890,00	6,75	-33,75	OT 5Y	2,263	-0,04	-66,20
DIESEL	811,50	10,75	-25,75	OT 10Y	2,576	-0,04	-67,70
COBRE	8 586,00	111,00	326,50	BUND 10Y	1,825	-4,08	-63,70
ZINCO	2 567,00	42,00	13,50	SCHATZ 2Y	2,649	-3,97	-51,40
OURO	2 033,52	-6,83	55,45	T-NOTE 10Y	4,431	-1,45	-39,60
TRIGO	615,00	-7,75	44,50	T-NOTE 2Y	4,520	-4,46	-46,50
LICENÇA C02	75,29	3,56	-4,97	GILT 10Y	3,659	-10,47	-69,80


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0944	-0,16%	0,15%	1,0985	1,1028	1,1123
EUR/GBP	0,86555	-0,53%	1,24%	0,8683	0,8716	0,8784
EUR/JPY	157,12	0,69%	3,18%	157,10	157,09	157,06
EUR/CHF	0,9438	0,17%	2,59%	0,9384	0,9332	0,9256
EUR/BRL	5,3575	-0,33%	-0,85%	5,4272	5,4996	5,6531
EUR/PLN	4,3469	-0,48%	0,07%	4,3688	4,3924	4,4451

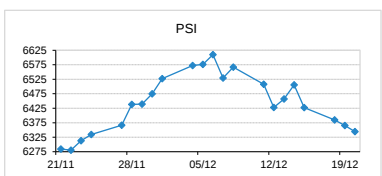

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0944	0,8656	157,12	0,9438	11,1209	7,4561	1,4602	1,62031	5,3575	11,2969
USD	0,9116	-	0,7894	143,69	0,8612	10,1444	6,7972	1,3322	1,4770	4,8813	10,2942

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	4,536	-0,13	7,83
BCP	0,267	-2,80	82,58
CORT. AMORIM	9,100	-0,33	5,38
CTT	3,515	0,57	14,12
EDP	4,497	-1,10	-3,41
EDP R	17,870	0,39	-13,17
GALP	13,520	0,30	7,22
GREENVOLT	7,450	-0,93	-4,49
J MARTINS	23,240	1,13	15,16
MOTA ENGIL	3,930	-3,91	235,90
NAVIGATOR	3,538	-0,06	2,43
NOS	3,200	2,04	-12,21
REN	2,385	0,63	-5,36
SEMAPA	13,300	1,06	7,61
SONAE SGPS	0,902	0,28	-3,58
IBERSOL	6,560	-1,20	18,84

MAIORES GANHOS/PERDAS	
Título	Variação %
NOS	2,04
J MARTINS	1,13
SEMAPA	1,06
REN	0,63
CTT	0,57
GREENVOLT	-0,93
EDP	-1,10
IBERSOL	-1,20
BCP	-2,80
MOTA ENGIL	-3,91



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6 344,54	-0,32%	10,80%	6 635,00	5 591,09
CAC40	7 583,43	0,12%	17,14%	7 653,99	6 388,23
ESTX 50 PR	4 533,82	-0,03%	19,51%	4 593,11	3 767,26
XTRA DAX	16 733,05	-0,07%	20,18%	17 003,28	13 791,52
S&P 500	4 770,74	0,04%	24,24%	4 774,74	3 764,49
IBEX 35	10 101,00	-0,06%	22,75%	10 301,30	8 059,50
NIKKEI 225	33 675,94	1,37%	29,05%	33 853,46	25 661,89

