

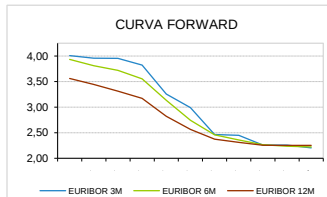
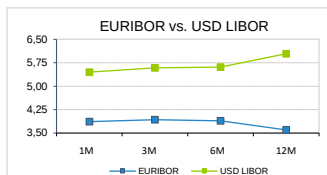
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

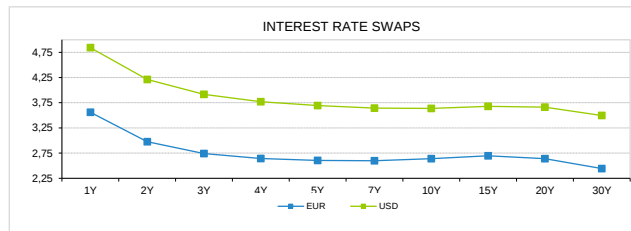
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,8670	0	1	1M	5,4522	0	-2	5,1970	1,7226
3M	3,9280	0	-2	3M	5,5874	0	-4	5,2033	1,7650
6M	3,8910	-4	-4	6M	5,6125	-1	-11	5,1541	1,7050
12M	3,6010	-2	-12	12M	6,0414	8	31	4,8515	1,7150

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,5608	1	-13	2,3770	2,3340	2,5360
2Y	2,9771	5	-17	2,3135	2,3870	2,5800
3Y	2,7413	6	-15	2,3190	2,4230	2,6170
4Y	2,6434	7	-14	2,3480	2,4800	2,6510
5Y	2,6040	7	-13	2,3857	2,5220	2,6830
7Y	2,5974	6	-12	2,4580	2,5820	2,7260
10Y	2,6404	6	-11	2,5580	2,6740	2,7580
15Y	2,6984	5	-10	2,6260	2,6560	2,6539
20Y	2,6386	4	-9	2,5613	2,5485	2,5150
30Y	2,4444	5	-7	2,3680	2,3500	2,3110

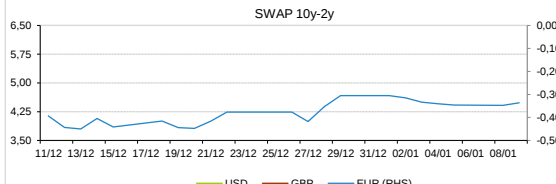
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	4,50
EUA	5,50
Reino Unido	5,25
Japão	0,10
Canadá	5,00
Suíça	-0,75
China	5,75
Brasil	11,75
Austrália	4,35
Índia	4,50



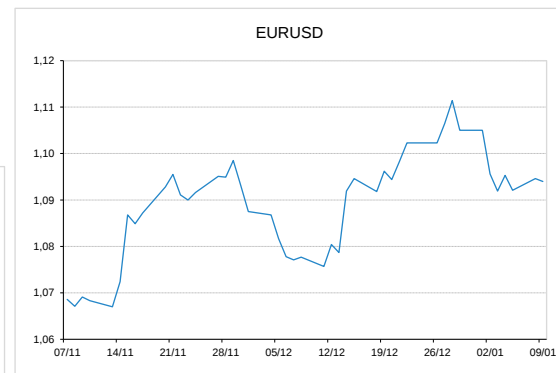
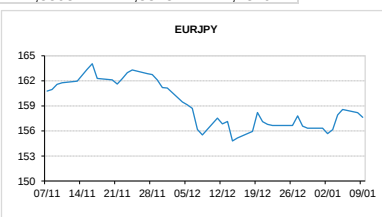
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,8426	0	-27	3,5410	3,3430	3,4720
2Y	4,2122	-1	-31	3,4070	3,3520	3,4960
3Y	3,9152	-1	-29	3,3870	3,3900	3,5220
4Y	3,7699	-2	-27	3,3810	3,4220	3,5490
5Y	3,6939	-2	-26	3,3980	3,4500	3,5735
7Y	3,6422	-2	-23	3,4370	3,5045	3,6210
10Y	3,6385	-2	-21	3,5030	3,5750	3,6670
15Y	3,6782	-2	-19	3,5750	3,6070	3,6450
20Y	3,6616	-2	-18	3,5660	3,5550	3,5370
30Y	3,4962	-1	-15	3,4015	3,3565	3,3070



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	77,84	1,72	1,84	OT 2Y	2,654	0,05	-11,00
JETFUEL	836,00	-19,00	19,50	OT 5Y	2,478	0,07	-15,30
DIESEL	763,75	-16,25	-24,25	OT 10Y	2,829	0,05	-12,10
COBRE	8 437,00	-15,00	-0,50	BUND 10Y	2,051	6,18	-6,50
ZINCO	2 487,01	-55,99	97,76	SCHATZ 2Y	2,820	5,73	-3,80
OURO	2 031,09	3,02	26,42	T-NOTE 10Y	4,504	1,28	-19,70
TRIGO	609,25	13,00	-22,50	T-NOTE 2Y	4,583	3,25	-26,70
LICENÇA C02	71,98	-0,44	0,29	GILT 10Y	3,961	1,58	-26,40


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,094	-0,05%	1,70%	1,0980	1,1022	1,1116
EUR/GBP	0,85938	0,25%	-0,42%	0,8621	0,8654	0,8723
EUR/JPY	157,63	0,36%	-0,06%	157,61	157,60	157,57
EUR/CHF	0,9311	-0,26%	1,56%	0,9258	0,9209	0,9131
EUR/BRL	5,3558	-0,28%	-0,74%	5,4296	5,5051	5,6558
EUR/PLN	4,3397	-0,14%	-0,08%	4,3598	4,3818	4,4379

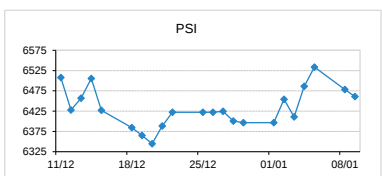

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0940	0,8594	157,63	0,9311	11,2089	7,4577	1,4640	1,63441	5,3558	11,3138
USD	0,9158	-	0,7872	144,315	0,8522	10,2679	6,8299	1,3402	1,4962	4,9031	10,3772

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	4,560	-0,44	-0,87
BCP	0,292	0,07	6,41
CORT. AMORIM	9,100	-0,11	-0,44
CTT	3,555	0,00	1,86
EDP	4,580	0,88	0,55
EDP R	17,230	-0,66	-6,99
GALP	13,865	-0,18	3,94
GREENVOLT	8,100	-0,67	-0,98
J MARTINS	22,040	-1,78	-4,34
MOTA ENGIL	4,410	1,26	11,36
NAVIGATOR	3,666	0,11	3,33
NOS	3,294	-0,54	2,94
REN	2,325	-0,43	0,00
SEMAPA	13,440	0,15	0,30
SONAE SGPS	0,909	-0,55	0,50
IBERSOL	6,680	0,00	0,00

MAIORES GANHOS/PERDAS	
Título	Variação %
MOTA ENGIL	1,26
EDP	0,88
SEMAPA	0,15
NAVIGATOR	0,11
BCP	0,07
NOS	-0,54
SONAE SGPS	-0,55
EDP R	-0,66
GREENVOLT	-0,67
J MARTINS	-1,78



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6 461,02	-0,27%	1,01%	6 635,00	5 591,09
CAC40	7 426,62	-0,32%	-1,55%	7 653,99	6 773,82
ESTX 50 PR	4 467,17	-0,41%	-1,20%	4 593,11	3 980,94
XTRA DAX	16 688,36	-0,17%	-0,38%	17 003,28	14 458,39
S&P 500	4 749,22	-0,29%	-0,42%	4 793,30	3 808,86
IBEX 35	10 060,30	-1,46%	-0,41%	10 301,30	8 501,20
NIKKEI 225	33 763,18	1,16%	0,89%	33 990,28	25 748,10

