

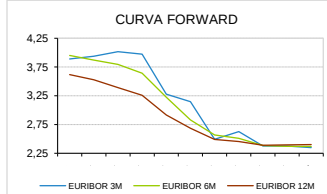
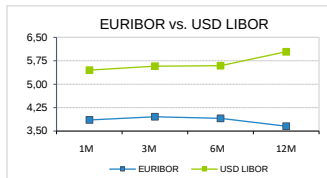
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

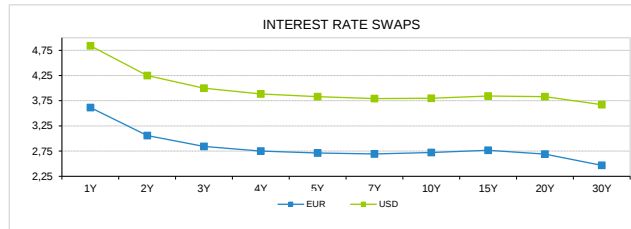
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,8540	-2	0	1M	5,4511	0	-2	5,1972	1,7214
3M	3,9580	-1	4	3M	5,5794	1	-5	5,2067	1,7300
6M	3,9080	-2	-1	6M	5,5919	5	-9	5,1584	1,6975
12M	3,6550	-1	2	12M	6,0414	8	31	4,8747	1,6300

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,6153	2	5	2,4917	2,4598	2,6100
2Y	3,0603	4	13	2,4479	2,5014	2,6400
3Y	2,8445	4	18	2,4490	2,5385	2,6714
4Y	2,7523	3	21	2,4735	2,5680	2,7020
5Y	2,7133	2	22	2,5000	2,6030	2,7315
7Y	2,6937	1	23	2,5558	2,6620	2,7797
10Y	2,7218	-1	23	2,6365	2,7330	2,7970
15Y	2,7670	-2	23	2,6892	2,7015	2,6810
20Y	2,6902	-2	20	2,6075	2,5767	2,5265
30Y	2,4680	-4	17	2,3935	2,3510	2,2950

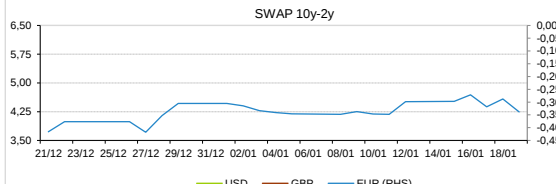
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	4,50
EUA	5,50
Reino Unido	5,25
Japão	0,10
Canadá	5,00
Suíça	-0,75
China	5,75
Brasil	11,75
Austrália	4,35
Índia	4,50



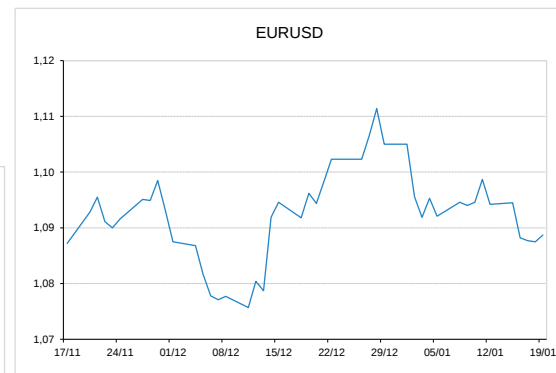
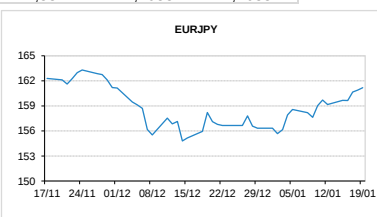
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,8401	4	-6	3,6255	3,5530	3,6760
2Y	4,2505	6	1	3,5370	3,5730	3,6940
3Y	3,9987	6	8	3,5420	3,6060	3,7160
4Y	3,8840	6	13	3,5545	3,6320	3,7410
5Y	3,8295	5	17	3,5770	3,6560	3,7640
7Y	3,7940	4	22	3,6190	3,7050	3,8140
10Y	3,7986	3	25	3,6860	3,7730	3,8540
15Y	3,8443	3	29	3,7560	3,7980	3,8300
20Y	3,8318	2	30	3,7490	3,7470	3,7270
30Y	3,6719	2	33	3,5890	3,5510	3,5000



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	79,08	-0,02	-0,29	OT 2Y	2,518	0,06	1,90
JETFUEL	910,25	15,00	27,00	OT 5Y	2,621	0,01	35,70
DIESEL	808,75	12,25	8,00	OT 10Y	3,172	-0,01	59,60
COBRE	8 312,00	42,00	-172,50	BUND 10Y	2,180	-0,37	35,20
ZINCO	2 469,74	-1,51	-64,51	SCHATZ 2Y	2,965	4,75	32,10
OURO	2 024,57	1,23	-15,78	T-NOTE 10Y	4,614	2,40	20,80
TRIGO	594,25	8,75	-28,50	T-NOTE 2Y	4,637	5,69	13,80
LICENÇA C02	63,58	0,57	-8,15	GILT 10Y	4,145	-1,37	48,00


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0887	0,11%	-0,68%	1,0927	1,0965	1,1053
EUR/GBP	0,85825	-0,06%	0,31%	0,8610	0,8640	0,8708
EUR/JPY	161,17	-0,17%	-1,84%	161,15	161,14	161,11
EUR/CHF	0,9464	-0,24%	-0,11%	0,9409	0,9357	0,9271
EUR/BRL	5,3651	-0,12%	-0,47%	5,4385	5,5098	5,6618
EUR/PLN	4,3611	0,58%	-0,81%	4,3817	4,4053	4,4638

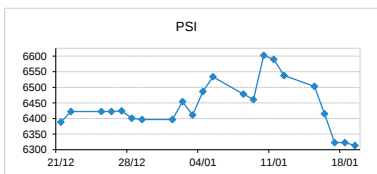

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0887	0,8583	161,17	0,9464	11,4002	7,4574	1,4665	1,6545	5,3651	11,4482
USD	0,9189	-	0,7887	148,12	0,8690	10,4850	6,8531	1,3465	1,5188	4,9283	10,5145

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	4,380	-0,54	-4,78
BCP	0,286	-1,52	4,08
CORT. AMORIM	9,100	0,44	-0,44
CTT	3,630	0,14	4,01
EDP	4,290	2,19	-5,82
EDP R	15,820	1,54	-14,60
GALP	13,980	-2,20	4,80
GREENVOLT	8,170	0,12	-0,12
J MARTINS	21,100	0,00	-8,42
MOTA ENGIL	4,725	0,85	19,32
NAVIGATOR	3,558	0,34	0,28
NOS	3,290	1,36	2,81
REN	2,295	0,00	-1,29
SEMAPA	13,740	0,59	2,54
SONAE SGPS	0,885	0,00	-2,16
IBERSOL	6,680	0,30	0,00

MAIORES GANHOS/PERDAS	
Título	Variação %
EDP	2,19
EDP R	1,54
NOS	1,36
MOTA ENGIL	0,85
SEMAPA	0,59
ALTRI	-0,54
BCP	-1,52
GALP	-2,20



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6 313,51	-0,14%	-1,30%	6 665,15	5 591,09
CAC40	7 371,64	-0,40%	-2,27%	7 653,99	6 773,82
ESTX 50 PR	4 448,83	-0,09%	-1,61%	4 593,11	3 980,94
XTRA DAX	16 555,13	-0,07%	-1,17%	17 003,28	14 458,39
S&P 500	4 800,82	0,41%	0,65%	4 807,22	3 808,86
IBEX 35	9 858,30	-0,22%	-2,41%	10 301,30	8 501,20
NIKKEI 225	35 963,27	1,40%	7,47%	36 239,22	26 320,96

