

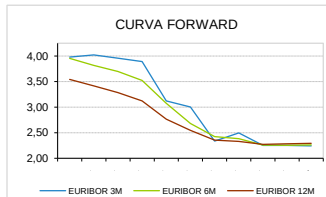
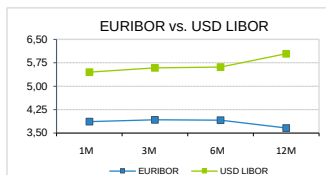
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
 derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

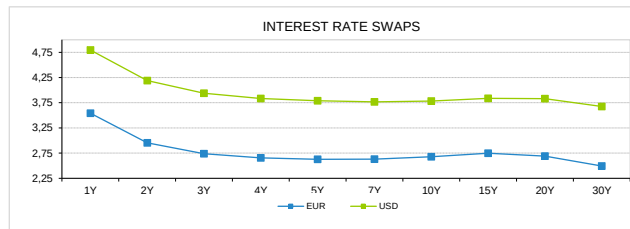
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,8680	1	0	1M	5,4511	0	-2	5,1953	1,6925
3M	3,9250	0	-1	3M	5,5857	0	-3	5,2099	1,7473
6M	3,9110	-1	2	6M	5,6162	0	0	5,1757	1,7200
12M	3,6620	-1	8	12M	6,0414	8	31	4,9301	1,6700

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,5430	-6	6	2,3540	2,3997	2,5955
2Y	2,9546	-8	13	2,3260	2,4497	2,6350
3Y	2,7380	-8	17	2,3500	2,4950	2,6730
4Y	2,6570	-7	20	2,3900	2,5430	2,7060
5Y	2,6270	-6	22	2,4260	2,5800	2,7372
7Y	2,6300	-5	23	2,5050	2,6470	2,7900
10Y	2,6795	-5	23	2,6050	2,7330	2,8200
15Y	2,7481	-3	23	2,6809	2,7210	2,7197
20Y	2,6918	-3	21	2,6155	2,6090	2,5760
30Y	2,4943	-1	21	2,4220	2,4020	2,3600

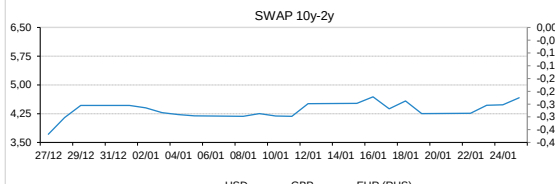
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	4,50
EUA	5,50
Reino Unido	5,25
Japão	0,10
Canadá	5,00
Suíça	-0,75
China	5,75
Brasil	11,75
Austrália	4,35
Índia	4,50



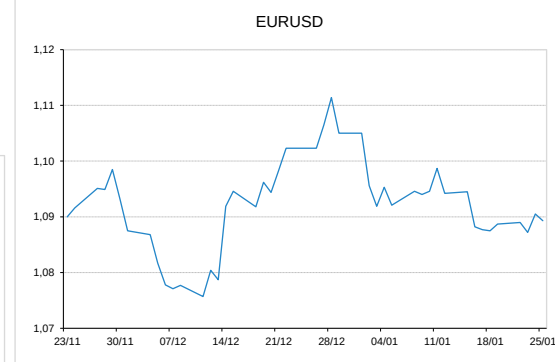
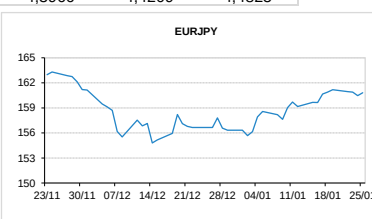
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,7966	-5	2	3,5440	3,5390	3,6830
2Y	4,1884	-5	8	3,4650	3,5620	3,7090
3Y	3,9383	-5	14	3,4890	3,6010	3,7290
4Y	3,8332	-4	19	3,5120	3,6320	3,7550
5Y	3,7891	-3	22	3,5430	3,6580	3,7770
7Y	3,7664	-3	25	3,5980	3,7100	3,8240
10Y	3,7829	-3	27	3,6730	3,7800	3,8710
15Y	3,8385	-3	29	3,7530	3,8100	3,8510
20Y	3,8306	-3	31	3,7530	3,7630	3,7450
30Y	3,6758	-3	32	3,5920	3,5630	3,5140



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	81,45	1,41	2,65	OT 2Y	2,401	-0,10	-6,40
JETFUEL	910,75	-8,50	22,50	OT 5Y	2,522	-0,09	30,00
DIESEL	830,50	-2,75	16,50	OT 10Y	3,116	-0,06	58,40
COBRE	8 567,50	157,50	-11,00	BUND 10Y	2,135	-5,24	31,50
ZINCO	2 597,00	68,01	-1,75	SCHATZ 2Y	2,870	-8,24	26,60
OURO	2 014,39	0,50	-38,69	T-NOTE 10Y	4,592	-2,58	17,90
TRIGO	610,75	0,00	-5,50	T-NOTE 2Y	4,593	-5,29	11,60
LICENÇA C02	63,40	-2,42	-15,50	GILT 10Y	4,202	-3,00	59,50


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0893	-0,11%	-1,18%	1,0933	1,0974	1,1066
EUR/GBP	0,85538	0,01%	1,31%	0,8582	0,8614	0,8689
EUR/JPY	160,81	-0,22%	-2,58%	160,79	160,78	160,75
EUR/CHF	0,9401	-0,09%	0,24%	0,9347	0,9297	0,9217
EUR/BRL	5,3353	0,59%	0,37%	5,4090	5,4797	5,6294
EUR/PLN	4,3751	0,07%	-0,88%	4,3966	4,4209	4,4825

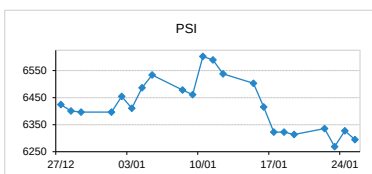

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0893	0,8554	160,81	0,9401	11,3227	7,4538	1,4621	1,64699	5,3353	11,3488
USD	0,9233	-	0,7875	147,57	0,8679	10,4462	6,8827	1,3502	1,5195	4,9197	10,4658

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,624	-0,30	0,52
BCP	0,271	-2,20	-1,31
CORT. AMORIM	9,290	-0,43	1,64
CTT	3,705	-0,13	6,16
EDP	4,206	-0,78	-7,66
EDP R	15,395	-1,19	-16,90
GALP	14,080	-0,56	5,55
GREENVOLT	8,150	-0,12	-0,37
J MARTINS	20,780	-1,14	-9,81
MOTA ENGIL	5,050	4,45	27,53
NAVIGATOR	3,894	2,58	9,75
NOS	3,286	0,06	2,69
REN	2,255	-0,88	-3,01
SEMAPA	14,260	0,28	6,42
SONAE SGPS	0,903	0,00	-0,17
IBERSOL	6,600	-0,60	-1,20

MAIORES GANHOS/PERDAS	
Título	Variação %
MOTA ENGIL	4,45
NAVIGATOR	2,58
SEMAPA	0,28
NOS	0,06
EDP	-0,78
REN	-0,88
J MARTINS	-1,14
EDP R	-1,19
BCP	-2,20



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6 294,55	-0,52%	-1,59%	6 665,15	5 591,09
CAC40	7 464,20	0,11%	-1,05%	7 653,99	6 773,82
ESTX 50 PR	4 582,26	0,40%	1,35%	4 593,11	3 980,94
XTRA DAX	16 906,92	0,10%	0,93%	17 003,28	14 458,39
S&P 500	4 893,63	0,50%	2,58%	4 903,68	3 808,86
IBEX 35	9 916,60	-0,58%	-1,84%	10 301,30	8 501,20
NIKKEI 225	36 236,47	0,03%	8,28%	36 984,51	26 632,92

