

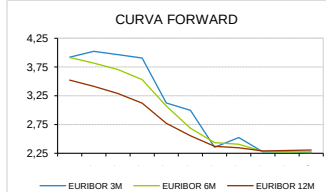
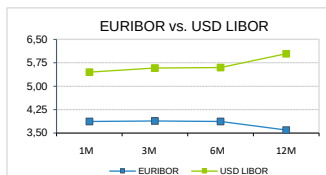
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

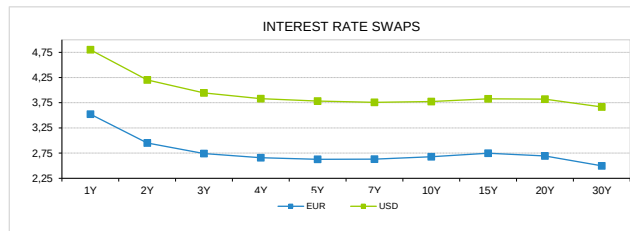
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,8710	0	1	1M	5,4511	0	-2	5,1949	1,7272
3M	3,8870	-4	-4	3M	5,5812	0	-3	5,2081	1,7500
6M	3,8730	-4	-2	6M	5,6005	-2	-2	5,1742	1,6975
12M	3,5970	-7	2	12M	6,0414	8	31	4,9427	1,6150

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,5235	-2	3	2,3720	2,3980	2,5950
2Y	2,9525	0	13	2,3395	2,4470	2,6320
3Y	2,7420	1	18	2,3590	2,4950	2,6690
4Y	2,6592	1	21	2,3960	2,5390	2,7030
5Y	2,6280	1	22	2,4318	2,5770	2,7370
7Y	2,6290	1	23	2,5070	2,6550	2,8030
10Y	2,6790	0	23	2,6080	2,7330	2,8220
15Y	2,7490	1	24	2,6840	2,7220	2,7234
20Y	2,6945	1	23	2,6220	2,6135	2,5810
30Y	2,4983	1	21	2,4390	2,4100	2,3690

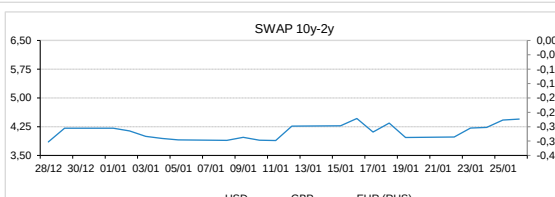
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	4,50
EUA	5,50
Reino Unido	5,25
Japão	0,10
Canadá	5,00
Suíça	-0,75
China	5,75
Brasil	11,75
Austrália	4,35
Índia	4,50



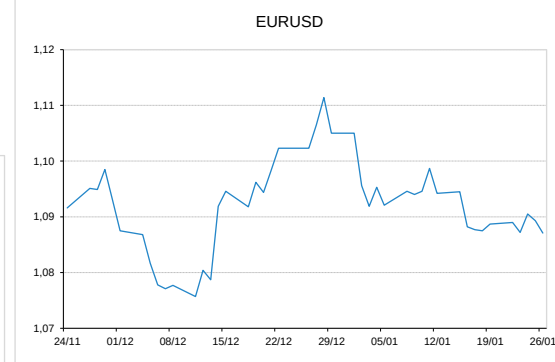
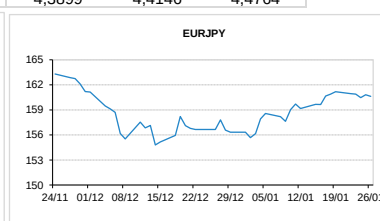
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,8012	3	-1	3,5660	3,5100	3,6670
2Y	4,2015	5	6	3,4730	3,5390	3,6910
3Y	3,9444	5	13	3,4845	3,5800	3,7120
4Y	3,8318	4	17	3,5045	3,6120	3,7370
5Y	3,7823	4	20	3,5350	3,6385	3,7610
7Y	3,7573	3	23	3,5870	3,6920	3,8120
10Y	3,7728	2	26	3,6620	3,7650	3,8570
15Y	3,8284	1	29	3,7410	3,7950	3,8370
20Y	3,8209	0	30	3,7410	3,7490	3,7340
30Y	3,6661	0	32	3,5830	3,5525	3,5050



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	81,64	-0,79	0,79	OT 2Y	2,400	0,00	-1,80
JETFUEL	927,75	17,00	39,50	OT 5Y	2,519	0,00	36,60
DIESEL	850,25	19,75	36,25	OT 10Y	3,114	0,00	63,60
COBRE	8 547,50	6,00	-5,00	BUND 10Y	2,146	1,59	39,20
ZINCO	2 592,00	-5,00	-6,75	SCHATZ 2Y	2,888	1,75	29,90
OURO	2 018,45	-2,39	-49,36	T-NOTE 10Y	4,592	1,47	24,90
TRIGO	595,25	-17,00	-41,00	T-NOTE 2Y	4,617	3,66	18,90
LICENÇA C02	63,15	-0,06	-15,75	GILT 10Y	4,189	-1,12	64,00


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0871	-0,20%	-1,38%	1,0911	1,0952	1,1045
EUR/GBP	0,85368	0,20%	1,51%	0,8565	0,8597	0,8671
EUR/JPY	160,62	0,12%	-2,47%	160,60	160,59	160,56
EUR/CHF	0,9381	0,25%	0,48%	0,9327	0,9277	0,9198
EUR/BRL	5,3398	-0,17%	-0,28%	5,4129	5,4840	5,6309
EUR/PLN	4,3688	0,12%	-0,94%	4,3899	4,4146	4,4764

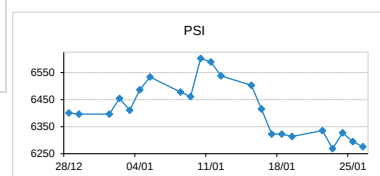

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0871	0,8537	160,62	0,9381	11,3266	7,4543	1,4621	1,64976	5,3398	11,3137
USD	0,9206	-	0,786	148,095	0,8632	10,4282	6,8615	1,3446	1,5175	4,9165	10,4013

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	4,586	-0,82	-0,30
BCP	0,267	-1,48	-2,77
CORT. AMORIM	9,350	0,65	2,30
CTT	3,650	-1,48	4,58
EDP	4,062	-3,42	-10,82
EDP R	14,980	-2,70	-19,14
GALP	14,435	2,52	8,21
GREENVOLT	8,115	-0,43	-0,79
J MARTINS	21,040	1,25	-8,68
MOTA ENGIL	5,080	0,59	28,28
NAVIGATOR	3,890	-0,10	9,64
NOS	3,292	0,18	2,87
REN	2,260	0,22	-2,80
SEMAPA	14,180	-0,56	5,82
SONAE SGPS	0,899	-0,44	-0,61
IBERSOL	6,580	-0,30	-1,50

MAIORES GANHOS/PERDAS	
Título	Variação %
GALP	2,52
J MARTINS	1,25
CORT. AMORI	0,65
MOTA ENGIL	0,59
REN	0,22
ALTRI	-0,82
BCP	-1,48
CTT	-1,48
EDP R	-2,70
EDP	-3,42



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6 275,73	-0,30%	-1,89%	6 665,15	5 591,09
CAC40	7 634,14	2,28%	1,21%	7 653,99	6 773,82
ESTX 50 PR	4 635,47	1,16%	2,52%	4 639,05	3 980,94
XTRA DAX	16 961,39	0,32%	1,25%	17 003,28	14 458,39
S&P 500	4 898,02	0,07%	2,68%	4 906,69	3 808,86
IBEX 35	9 936,60	0,20%	-1,64%	10 301,30	8 501,20
NIKKEI 225	35 751,07	-1,34%	6,83%	36 984,51	26 632,92

