

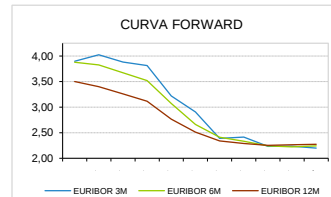
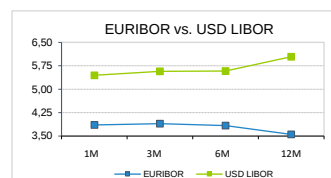
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

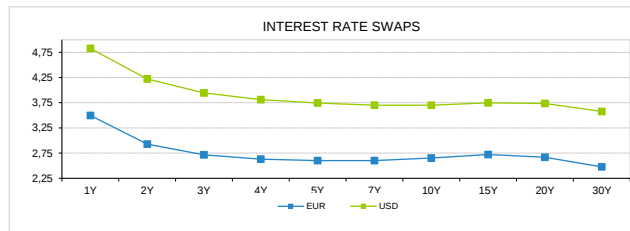
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,8540	0	1	1M	5,4471	0	-2	5,1957	1,7000
3M	3,8970	-2	-1	3M	5,5743	0	-2	5,2037	1,7213
6M	3,8360	-3	-3	6M	5,5810	0	-1	5,1438	1,6750
12M	3,5530	-3	4	12M	6,0414	8	31	4,8455	1,5950

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,4988	0	4	2,3415	2,3660	2,5633
2Y	2,9289	2	13	2,3082	2,4192	2,6030
3Y	2,7150	3	17	2,3250	2,4770	2,6380
4Y	2,6315	3	17	2,3610	2,5090	2,6720
5Y	2,6016	3	17	2,4015	2,5490	2,7100
7Y	2,6015	3	16	2,4740	2,6360	2,7830
10Y	2,6512	3	16	2,5790	2,7060	2,7950
15Y	2,7225	3	16	2,6580	2,7020	2,7000
20Y	2,6698	2	15	2,5980	2,5920	2,5612
30Y	2,4771	2	15	2,4220	2,3860	2,3460

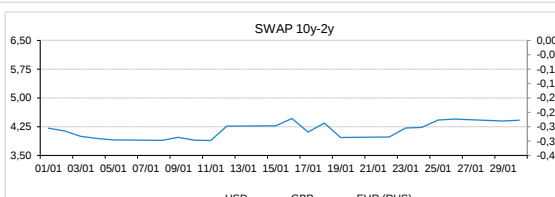
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	4,50
EUA	5,50
Reino Unido	5,25
Japão	0,10
Canadá	5,00
Suíça	-0,75
China	5,75
Brasil	11,75
Austrália	4,35
Índia	4,50



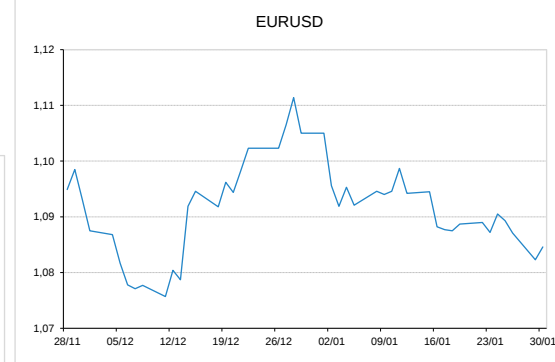
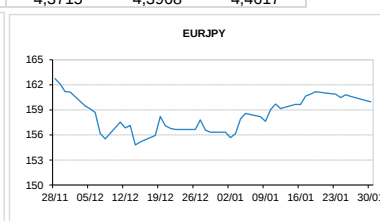
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,8280	3	7	3,5680	3,4430	3,5480
2Y	4,2204	4	15	3,4520	3,4510	3,5670
3Y	3,9437	4	20	3,4490	3,4820	3,5980
4Y	3,8114	3	21	3,4520	3,5070	3,6260
5Y	3,7455	2	22	3,4700	3,5360	3,6530
7Y	3,7017	0	22	3,5100	3,5900	3,7110
10Y	3,7013	-1	23	3,5820	3,6670	3,7540
15Y	3,7470	-2	24	3,6560	3,6970	3,7350
20Y	3,7360	-3	25	3,6520	3,6495	3,6335
30Y	3,5781	-3	26	3,4930	3,4550	3,4070



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	83,07	0,67	6,03	OT 2Y	2,380	0,03	-7,00
JETFUEL	930,50	12,00	91,25	OT 5Y	2,485	0,04	21,50
DIESEL	876,00	20,75	102,75	OT 10Y	3,056	0,02	40,00
COBRE	8 578,00	12,50	-1,00	BUND 10Y	2,119	3,26	23,70
ZINCO	2 561,00	-25,50	-98,50	SCHATZ 2Y	2,883	4,99	28,40
OURO	2 036,15	2,93	-26,83	T-NOTE 10Y	4,548	-0,55	15,70
TRIGO	601,75	8,25	-26,25	T-NOTE 2Y	4,631	3,86	19,20
LICENÇA C02	63,87	2,09	-16,50	GILT 10Y	4,126	0,62	44,50


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0846	0,21%	-1,85%	1,0887	1,0928	1,1025
EUR/GBP	0,85628	-0,44%	1,49%	0,8591	0,8623	0,8699
EUR/JPY	159,97	0,10%	-2,28%	159,95	159,94	159,91
EUR/CHF	0,9352	-0,22%	-0,67%	0,9297	0,9247	0,9167
EUR/BRL	5,3815	-0,44%	-0,46%	5,4538	5,5285	5,6822
EUR/PLN	4,3502	0,45%	-0,12%	4,3715	4,3968	4,4617

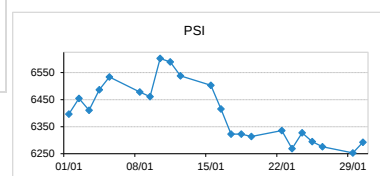

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0846	0,8563	159,97	0,9352	11,2857	7,4541	1,4541	1,64454	5,3815	11,3312
USD	0,9228	-	0,7896	147,83	0,8633	10,4447	6,8784	1,3428	1,5198	4,9700	10,4752

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	4,600	1,32	0,00
BCP	0,273	2,79	-0,62
CORT. AMORIM	9,410	0,00	2,95
CTT	3,670	0,82	5,16
EDP	4,001	0,35	-12,16
EDP R	14,740	-0,74	-20,43
GALP	14,680	0,27	10,04
GREENVOLT	8,100	0,25	-0,98
J MARTINS	20,920	0,67	-9,20
MOTA ENGIL	5,220	2,55	31,82
NAVIGATOR	3,856	-0,05	8,68
NOS	3,250	0,31	1,56
REN	2,250	-0,22	-3,23
SEMAPA	14,220	-0,70	6,12
SONAE SGPS	0,896	-0,67	-1,00
IBERSOL	6,660	2,46	-0,30

MAIORES GANHOS/PERDAS	
Título	Variação %
BCP	2,79
MOTA ENGIL	2,55
IBERSOL	2,46
ALTRI	1,32
CTT	0,82
NAVIGATOR	-0,05
REN	-0,22
SONAE SGPS	-0,67
SEMAPA	-0,70
EDP R	-0,74



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6 292,61	0,63%	-1,62%	6 665,15	5 591,09
CAC40	7 677,47	0,48%	1,78%	7 686,03	6 773,82
ESTX 50 PR	4 662,70	0,50%	3,12%	4 667,42	3 980,94
XTRA DAX	16 972,34	0,18%	1,32%	17 003,28	14 458,39
S&P 500	4 927,90	0,00%	3,31%	4 929,52	3 808,86
IBEX 35	10 039,30	1,51%	-0,62%	10 301,30	8 501,20
NIKKEI 225	36 065,86	0,11%	7,77%	36 984,51	26 632,92

