

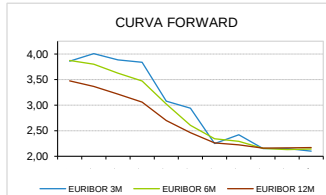
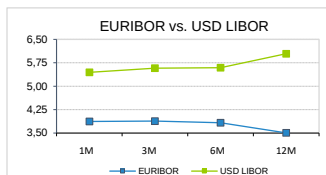
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

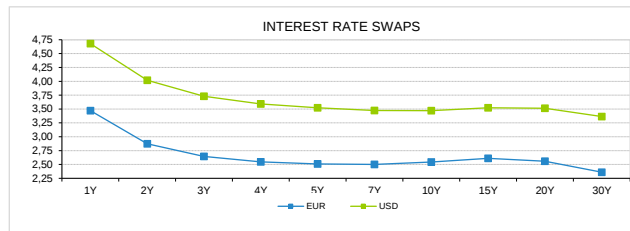
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,8730	0	3	1M	5,4444	0	-2	5,1933	1,6950
3M	3,8840	-2	-3	3M	5,5769	1	-2	5,2019	1,6450
6M	3,8320	0	-3	6M	5,5933	2	1	5,1408	1,6375
12M	3,5050	-7	-1	12M	6,0414	8	31	4,8627	1,5700

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,4718	2	2	2,2670	2,2422	2,4360
2Y	2,8745	1	8	2,2190	2,2880	2,4780
3Y	2,6450	0	10	2,2250	2,3170	2,5170
4Y	2,5479	0	9	2,2520	2,3830	2,5520
5Y	2,5080	0	8	2,2860	2,4224	2,5840
7Y	2,4997	-1	6	2,3610	2,4850	2,6370
10Y	2,5435	-2	5	2,4620	2,5840	2,6730
15Y	2,6115	-3	5	2,5395	2,5750	2,5781
20Y	2,5577	-3	4	2,4785	2,4690	2,4400
30Y	2,3606	-3	3	2,2750	2,2660	2,2270

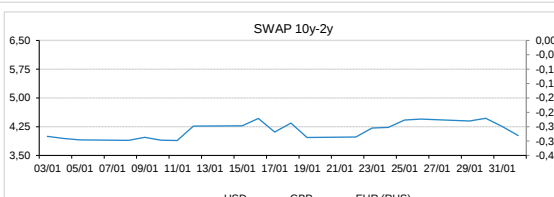
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	4,50
EUA	5,50
Reino Unido	5,25
Japão	0,10
Canadá	5,00
Suíça	-0,75
China	5,75
Brasil	11,25
Austrália	4,35
Índia	4,50



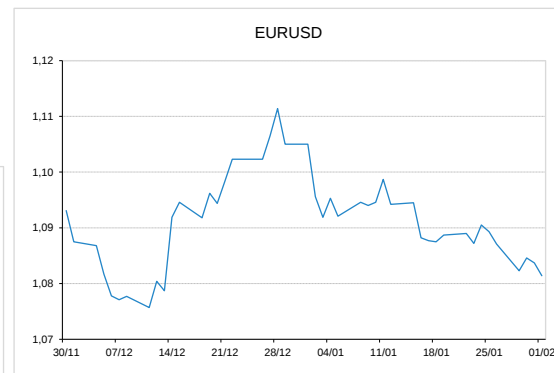
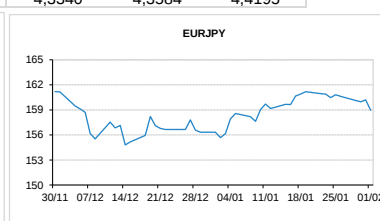
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,6803	-5	-8	3,3320	3,2050	3,3160
2Y	4,0203	-5	-5	3,2170	3,2050	3,3380
3Y	3,7314	-5	-2	3,2130	3,2410	3,3590
4Y	3,5930	-5	-1	3,2110	3,2700	3,3800
5Y	3,5220	-6	-1	3,2310	3,2940	3,4120
7Y	3,4726	-7	-1	3,2700	3,3480	3,4720
10Y	3,4715	-8	0	3,3420	3,4300	3,5250
15Y	3,5214	-9	2	3,4245	3,4680	3,5130
20Y	3,5149	-9	3	3,4280	3,4290	3,4180
30Y	3,3648	-9	5	3,2770	3,2400	3,1960



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	81,35	0,80	4,44	OT 2Y	2,299	0,00	-26,70
JETFUEL	914,25	1,50	75,00	OT 5Y	2,387	-0,01	5,80
DIESEL	872,75	6,50	99,50	OT 10Y	2,957	-0,01	25,20
COBRE	8 615,50	-6,50	49,50	BUND 10Y	1,456	-2,11	7,30
ZINCO	2 531,35	-43,15	-128,15	SCHATZ 2Y	-0,064	2,59	16,20
OURO	2 063,93	24,41	0,95	T-NOTE 10Y	4,377	-8,16	-8,50
TRIGO	600,75	5,50	-27,25	T-NOTE 2Y	4,451	-5,47	-7,10
LICENÇA C02	62,25	-1,91	-18,12	GILT 10Y	-0,046	-4,89	15,00


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0814	-0,21%	-2,14%	1,0856	1,0895	1,0983
EUR/GBP	0,8533	0,10%	1,82%	0,8564	0,8596	0,8669
EUR/JPY	158,96	0,77%	-1,65%	158,94	158,93	158,91
EUR/CHF	0,9318	0,00%	-0,32%	0,9263	0,9214	0,9135
EUR/BRL	5,3397	0,28%	0,32%	5,4120	5,4855	5,6344
EUR/PLN	4,3122	0,41%	0,76%	4,3340	4,3584	4,4195

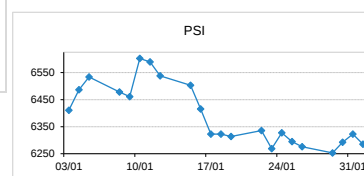

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0814	0,8535	158,96	0,9318	11,2798	7,4534	1,4537	1,65398	5,3397	11,3173
USD	0,9235	-	0,7885	146,3	0,8615	10,4350	6,8832	1,3414	1,5279	4,9170	10,4669

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	4,490	-0,66	-2,39
BCP	0,265	-1,96	-3,50
CORT. AMORIM	9,420	-0,32	3,06
CTT	3,660	-0,54	4,87
EDP	4,117	-0,60	-9,62
EDP R	14,980	-0,47	-19,14
GALP	14,705	0,62	10,23
GREENVOLT	8,080	0,00	-1,22
J MARTINS	21,400	1,52	-7,12
MOTA ENGIL	5,120	-3,94	29,29
NAVIGATOR	3,786	-0,89	6,71
NOS	3,218	-1,89	0,56
REN	2,240	-1,54	-3,66
SEMAPA	14,220	-0,56	6,12
SONAE SGPS	0,887	-1,06	-1,93
IBERSOL	6,660	-0,30	-0,30

MAIORES GANHOS/PERDAS	
Título	Variação %
J MARTINS	1,52
GALP	0,62
SONAE SGPS	-1,06
REN	-1,54
NOS	-1,89
BCP	-1,96
MOTA ENGIL	-3,94



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6 285,35	-0,59%	-1,74%	6 665,15	5 591,09
CAC40	7 588,75	-0,89%	0,60%	7 702,95	6 773,82
ESTX 50 PR	4 638,60	-0,21%	2,59%	4 674,74	3 980,94
XTRA DAX	16 859,04	-0,26%	0,64%	17 003,28	14 458,39
S&P 500	4 865,80	0,42%	2,01%	4 931,09	3 808,86
IBEX 35	10 014,00	-0,63%	-0,87%	10 301,30	8 501,20
NIKKEI 225	36 011,46	-0,76%	7,61%	36 984,51	26 632,92

