

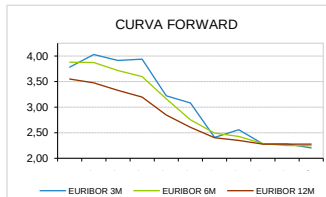
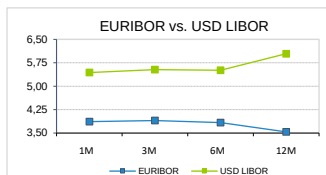
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

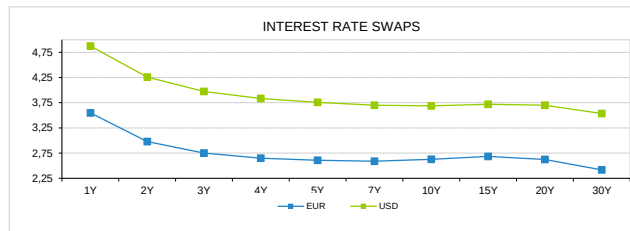
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,8640	-1	1	1M	5,4380	-1	-3	5,1927	1,6950
3M	3,9000	2	-1	3M	5,5342	-4	-6	5,2002	1,7000
6M	3,8370	1	-2	6M	5,5121	-8	-7	5,1267	1,6575
12M	3,5370	3	1	12M	6,0414	8	31	4,8113	1,5875

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,5493	7	8	2,4000	2,3337	2,5090
2Y	2,9812	9	15	2,3385	2,3781	2,5470
3Y	2,7512	9	15	2,3290	2,4390	2,5780
4Y	2,6507	9	15	2,3540	2,4590	2,6140
5Y	2,6072	8	14	2,3863	2,4966	2,6470
7Y	2,5905	8	12	2,4450	2,5800	2,7110
10Y	2,6261	8	11	2,5420	2,6480	2,7300
15Y	2,6850	6	9	2,6110	2,6340	2,6291
20Y	2,6233	5	8	2,5428	2,5230	2,4870
30Y	2,4171	4	5	2,3450	2,3000	2,2570

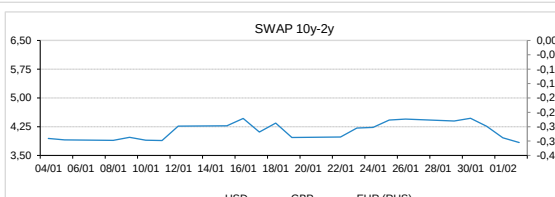
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	4,50
EUA	5,50
Reino Unido	5,25
Japão	0,10
Canadá	5,00
Suíça	-0,75
China	5,75
Brasil	11,25
Austrália	4,35
Índia	4,50



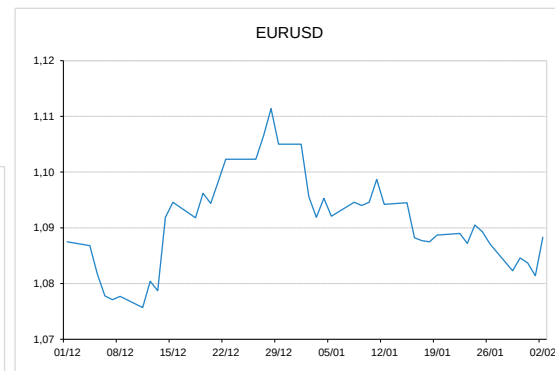
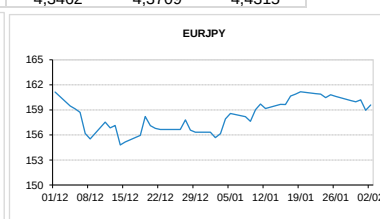
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,8765	17	8	3,6070	3,4260	3,5220
2Y	4,2605	20	12	3,4760	3,4310	3,5450
3Y	3,9725	20	14	3,4600	3,4600	3,5640
4Y	3,8330	20	16	3,4540	3,4860	3,5860
5Y	3,7592	20	17	3,4670	3,5080	3,6080
7Y	3,7013	18	17	3,4980	3,5530	3,6530
10Y	3,6895	17	17	3,5540	3,6170	3,6970
15Y	3,7194	15	18	3,6190	3,6470	3,6760
20Y	3,7007	14	18	3,6090	3,5950	3,5740
30Y	3,5363	13	19	3,4450	3,3980	3,3470



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	77,38	-1,32	1,52	OT 2Y	2,421	0,08	-6,00
JETFUEL	913,75	-0,50	74,50	OT 5Y	2,501	0,10	20,10
DIESEL	874,25	1,50	101,00	OT 10Y	3,041	0,07	36,10
COBRE	8 524,50	-74,00	-24,50	BUND 10Y	2,085	11,45	20,00
ZINCO	2 479,30	-52,05	-180,20	SCHATZ 2Y	2,923	13,96	29,90
OURO	2 037,38	-17,61	-21,58	T-NOTE 10Y	4,543	14,93	10,60
TRIGO	598,75	-2,75	-8,00	T-NOTE 2Y	4,680	20,31	16,60
LICENÇA C02	63,44	1,25	-12,52	GILT 10Y	4,134	19,51	30,40


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0883	0,64%	-0,67%	1,0924	1,0966	1,1060
EUR/GBP	0,85263	0,11%	1,62%	0,8554	0,8586	0,8660
EUR/JPY	159,58	-0,39%	-2,44%	159,56	159,55	159,52
EUR/CHF	0,9358	-0,34%	-0,58%	0,9303	0,9252	0,9169
EUR/BRL	5,3609	-0,37%	0,38%	5,4307	5,5067	5,6564
EUR/PLN	4,3249	-0,21%	1,07%	4,3462	4,3709	4,4315

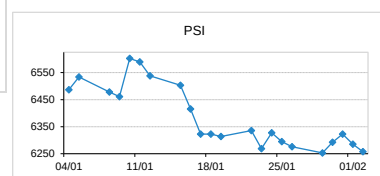

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0883	0,8526	159,58	0,9358	11,3217	7,4548	1,4517	1,65645	5,3609	11,4600
USD	0,9259	-	0,7902	148,27	0,8657	10,4844	6,9021	1,3454	1,5342	4,9697	10,6086

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	4,460	-0,67	-3,04
BCP	0,265	0,11	-3,39
CORT. AMORIM	9,100	-3,40	-0,44
CTT	3,655	-0,14	4,73
EDP	4,052	-1,58	-11,04
EDP R	14,740	-1,60	-20,43
GALP	14,295	-2,79	7,16
GREENVOLT	8,080	0,00	-1,22
J MARTINS	22,220	3,83	-3,56
MOTA ENGL	5,160	0,78	30,30
NAVIGATOR	3,766	-0,53	6,14
NOS	3,192	-0,81	-0,25
REN	2,240	0,00	-3,66
SEMAPA	14,180	-0,28	5,82
SONAE SGPS	0,886	-0,11	-2,05
IBERSOL	6,640	-0,30	-0,60

MAIORES GANHOS/PERDAS	
Título	Variação %
J MARTINS	3,83
MOTA ENGL	0,78
BCP	0,11
NOS	-0,81
EDP	-1,58
EDP R	-1,60
GALP	-2,79
CORT. AMORI	-3,40



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6 257,38	-0,45%	-2,17%	6 665,15	5 591,09
CAC40	7 592,26	0,05%	0,65%	7 702,95	6 773,82
ESTX 50 PR	4 654,55	0,34%	2,94%	4 676,71	3 980,94
XTRA DAX	16 918,21	0,35%	0,99%	17 004,55	14 458,39
S&P 500	4 946,66	0,82%	3,70%	4 947,68	3 808,86
IBEX 35	10 062,50	0,48%	-0,39%	10 301,30	8 501,20
NIKKEI 225	36 158,02	0,41%	8,05%	36 984,51	26 632,92

