

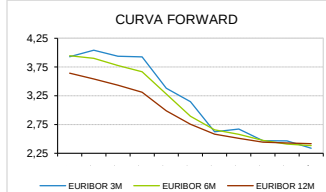
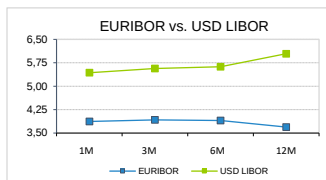
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

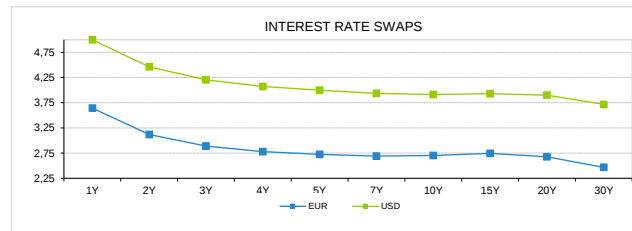
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,8710	1	-2	1M	5,4321	0	-2	5,1904	1,7000
3M	3,9220	2	-1	3M	5,5686	0	-1	5,2072	1,6926
6M	3,9030	2	1	6M	5,6244	1	4	5,1777	1,5950
12M	3,6920	4	6	12M	6,0414	8	31	4,9957	1,5050

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,6437	-1	13	2,5832	2,4290	2,5640
2Y	3,1205	-3	20	2,5021	2,4601	2,5930
3Y	2,8923	-4	20	2,4780	2,5130	2,6230
4Y	2,7810	-5	18	2,4790	2,5220	2,6530
5Y	2,7256	-6	15	2,4960	2,5540	2,6825
7Y	2,6895	-6	12	2,5380	2,6330	2,7510
10Y	2,7048	-6	8	2,6120	2,6870	2,7590
15Y	2,7464	-5	6	2,6670	2,6709	2,6570
20Y	2,6772	-5	4	2,5930	2,5570	2,5140
30Y	2,4670	-5	2	2,4080	2,3465	2,3010

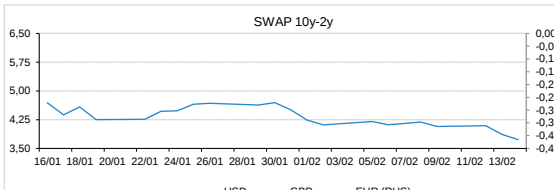
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	4,50
EUA	5,50
Reino Unido	5,25
Japão	0,10
Canadá	5,00
Suíça	-0,75
China	5,75
Brasil	11,25
Austrália	4,35
Índia	4,50



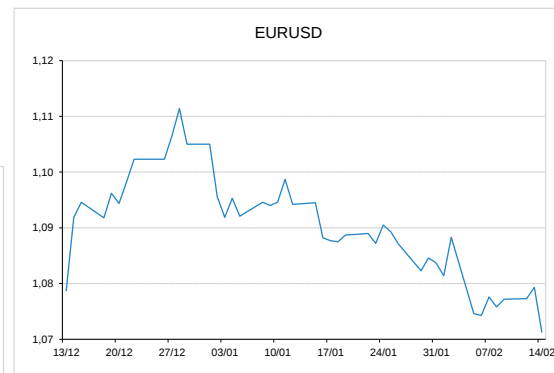
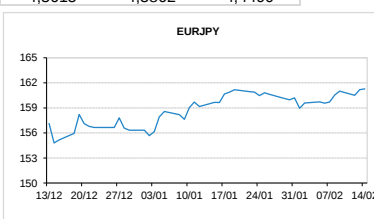
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,9990	-6	36	3,8870	3,6870	3,7450
2Y	4,4642	-8	49	3,7640	3,6785	3,7590
3Y	4,2068	-8	49	3,7390	3,7000	3,7740
4Y	4,0738	-7	47	3,7225	3,7170	3,7920
5Y	3,9984	-6	45	3,7270	3,7340	3,8100
7Y	3,9356	-5	41	3,7430	3,7690	3,8480
10Y	3,9128	-4	37	3,7830	3,8210	3,8860
15Y	3,9305	-3	32	3,8340	3,8410	3,8530
20Y	3,9001	-2	29	3,8070	3,7750	3,7390
30Y	3,7178	-2	26	3,6240	3,5630	3,5000



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	82,49	-0,28	4,52	OT 2Y	2,604	-0,05	-1,30
JETFUEL	900,50	4,25	21,75	OT 5Y	2,621	-0,08	16,50
DIESEL	909,25	3,25	104,50	OT 10Y	3,123	-0,08	30,50
COBRE	8 209,00	25,00	-79,00	BUND 10Y	2,209	-5,37	14,50
ZINCO	2 296,00	-11,25	-220,90	SCHATZ 2Y	3,116	-3,27	30,60
OURO	1 991,34	-1,81	-57,72	T-NOTE 10Y	4,735	-4,30	30,70
TRIGO	582,25	-14,75	-27,75	T-NOTE 2Y	4,907	-6,56	55,10
LICENÇA C02	56,25	-0,18	-9,56	GILT 10Y	4,257	-11,47	26,60


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0713	-0,74%	-2,12%	1,0753	1,0796	1,0896
EUR/GBP	0,85258	-0,19%	0,96%	0,8553	0,8585	0,8660
EUR/JPY	161,28	-0,07%	-1,00%	161,26	161,25	161,22
EUR/CHF	0,9502	-0,02%	-1,37%	0,9446	0,9391	0,9295
EUR/BRL	5,3277	0,32%	0,01%	5,4005	5,4738	5,6221
EUR/PLN	4,3407	-0,05%	0,65%	4,3615	4,3862	4,4490

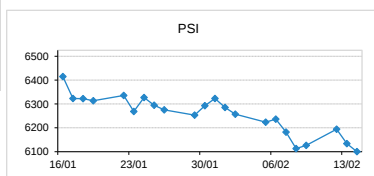

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0713	0,8526	161,28	0,9502	11,2974	7,4542	1,4539	1,65408	5,3277	11,3630
USD	0,9327	-	0,7968	150,615	0,8864	10,5334	6,9520	1,3555	1,5420	4,9538	10,5876

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	4,276	-1,29	-7,04
BCP	0,261	0,04	-5,03
CORT. AMORIM	9,220	-0,75	0,88
CTT	3,665	-0,41	5,01
EDP	3,755	-0,64	-17,56
EDP R	13,945	0,29	-24,72
GALP	14,130	-1,50	5,92
GREENVOLT	8,100	0,00	-0,98
J MARTINS	21,540	-1,37	-6,51
MOTA ENGIL	5,110	0,20	29,04
NAVIGATOR	3,704	-0,11	4,40
NOS	3,138	-0,44	-1,94
REN	2,185	0,23	-6,02
SEMAPA	13,720	0,00	2,39
SONAE SGPS	0,868	-0,97	-4,09
IBERSOL	6,600	1,23	-1,20

MAIORES GANHOS/PERDAS	
Título	Variação %
IBERSOL	1,23
EDP R	0,29
REN	0,23
MOTA ENGIL	0,20
BCP	0,04
CORT. AMORI	-0,75
SONAE SGPS	-0,97
ALTRI	-1,29
J MARTINS	-1,37
GALP	-1,50



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6 100,10	-0,55%	-4,63%	6 665,15	5 591,09
CAC40	7 677,35	0,68%	1,78%	7 702,95	6 773,82
ESTX 50 PR	4 709,22	0,43%	4,15%	4 746,46	3 980,94
XTRA DAX	16 945,48	0,38%	1,16%	17 049,52	14 458,39
S&P 500	4 974,78	0,43%	4,29%	5 048,39	3 808,86
IBEX 35	9 916,60	-0,09%	-1,84%	10 301,30	8 501,20
NIKKEI 225	37 703,32	-0,69%	12,67%	38 010,69	26 632,92

