

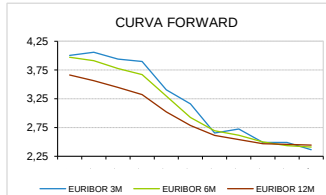
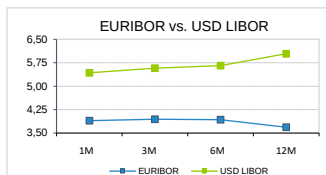
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

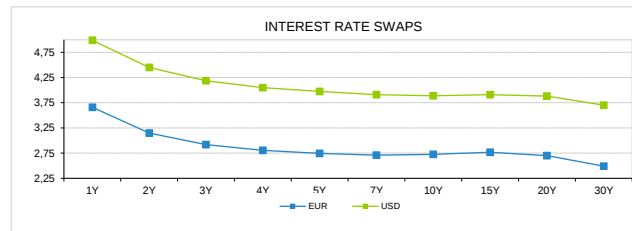
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,8950	4	4	1M	5,4303	0	-2	5,1953	1,7275
3M	3,9430	1	-2	3M	5,5756	0	0	5,2095	1,6975
6M	3,9280	1	2	6M	5,6594	0	7	5,1816	1,5950
12M	3,6860	2	3	12M	6,0414	8	31	5,0136	1,5250

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,6607	-3	6	2,6160	2,4441	2,5735
2Y	3,1467	-4	12	2,5335	2,4700	2,6080
3Y	2,9183	-4	12	2,5030	2,5020	2,6410
4Y	2,8049	-4	10	2,5010	2,5380	2,6720
5Y	2,7460	-4	7	2,5155	2,5700	2,7043
7Y	2,7090	-4	5	2,5585	2,6290	2,7520
10Y	2,7260	-4	4	2,6340	2,7080	2,7800
15Y	2,7680	-4	3	2,6890	2,6920	2,6810
20Y	2,7010	-4	3	2,6175	2,5820	2,5400
30Y	2,4918	-3	4	2,4140	2,3720	2,3260

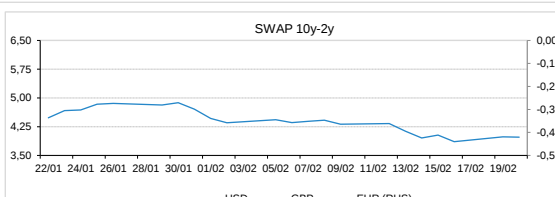
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	4,50
EUA	5,50
Reino Unido	5,25
Japão	0,10
Canadá	5,00
Suíça	-0,75
China	5,75
Brasil	11,25
Austrália	4,35
Índia	4,50



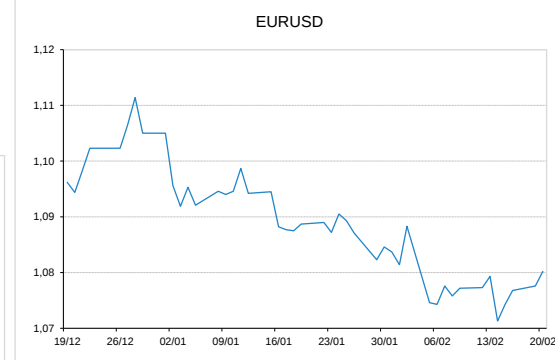
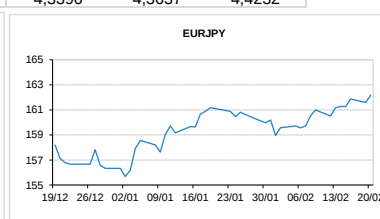
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,9894	-4	14	3,8700	3,6650	3,7100
2Y	4,4507	-6	22	3,7380	3,6510	3,7300
3Y	4,1871	-6	23	3,7150	3,6700	3,7460
4Y	4,0515	-5	22	3,6960	3,6890	3,7650
5Y	3,9744	-5	21	3,6990	3,7060	3,7850
7Y	3,9109	-4	18	3,7160	3,7430	3,8290
10Y	3,8893	-3	15	3,7595	3,8000	3,8680
15Y	3,9097	-2	12	3,8070	3,8150	3,8390
20Y	3,8819	-1	10	3,7800	3,7460	3,7230
30Y	3,7018	0	8	3,6020	3,5400	3,4820



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	82,35	-1,21	4,27	OT 2Y	2,599	-0,04	10,10
JETFUEL	894,25	26,00	-22,00	OT 5Y	2,645	-0,04	2,20
DIESEL	884,25	6,00	68,00	OT 10Y	3,125	-0,02	-4,60
COBRE	8 427,50	-54,50	83,50	BUND 10Y	2,248	-3,97	6,90
ZINCO	2 374,50	11,45	-87,35	SCHATZ 2Y	3,168	-3,27	21,30
OURO	2 027,60	10,39	-1,89	T-NOTE 10Y	4,720	-4,30	12,00
TRIGO	573,25	14,25	-30,25	T-NOTE 2Y	4,886	-7,37	24,90
LICENÇA C02	54,09	0,55	-9,56	GILT 10Y	4,248	-8,68	10,30


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0802	0,24%	-0,81%	1,0842	1,0886	1,0984
EUR/GBP	0,8566	-0,25%	-0,10%	0,8594	0,8625	0,8697
EUR/JPY	162,18	-0,36%	-0,76%	162,16	162,15	162,12
EUR/CHF	0,9522	-0,10%	-0,67%	0,9466	0,9410	0,9314
EUR/BRL	5,3363	0,20%	1,66%	5,4068	5,4801	5,6284
EUR/PLN	4,3185	0,22%	1,02%	4,3396	4,3637	4,4232

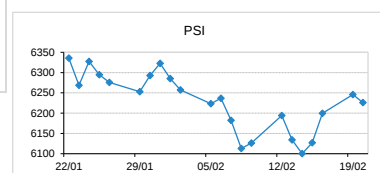

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0802	0,8566	162,18	0,9522	11,1909	7,4543	1,4615	1,64803	5,3363	11,3333
USD	0,9240	-	0,7899	149,78	0,8802	10,3504	6,8877	1,3512	1,5228	4,9354	10,4718

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,488	0,13	-2,43
BCP	0,272	0,81	-0,80
CORT. AMORIM	9,400	-0,42	2,84
CTT	3,685	-0,54	5,59
EDP	3,752	-0,05	-17,63
EDP R	13,820	-1,74	-25,40
GALP	14,225	-2,07	6,63
GREENVOLT	8,100	0,00	-0,98
J MARTINS	21,980	0,09	-4,60
MOTA ENGIL	5,450	-2,33	37,63
NAVIGATOR	3,826	-0,21	7,84
NOS	3,260	0,99	1,87
REN	2,245	0,67	-3,44
SEMAPA	14,000	0,72	4,48
SONAE SGPS	0,889	1,25	-1,77
IBERSOL	6,620	0,00	-0,90

MAIORES GANHOS/PERDAS	
Título	Variação %
SONAE SGPS	1,25
NOS	0,99
BCP	0,81
SEMAPA	0,72
REN	0,67
CORT. AMORI	-0,42
CTT	-0,54
EDP R	-1,74
GALP	-2,07
MOTA ENGIL	-2,33



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6 226,09	-0,32%	-2,66%	6 665,15	5 591,09
CAC40	7 795,22	0,34%	3,34%	7 804,54	6 773,82
ESTX 50 PR	4 760,28	-0,06%	5,28%	4 782,79	3 980,94
XTRA DAX	17 068,43	-0,14%	1,89%	17 198,45	14 458,39
S&P 500	4 973,18	-0,67%	4,24%	5 048,39	3 808,86
IBEX 35	10 038,20	0,94%	-0,63%	10 301,30	8 501,20
NIKKEI 225	38 363,61	-0,28%	14,64%	38 865,06	26 632,92

