

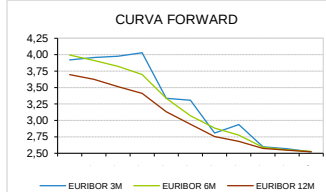
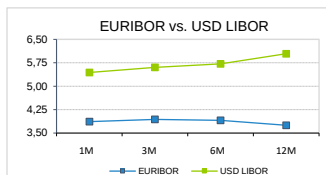
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

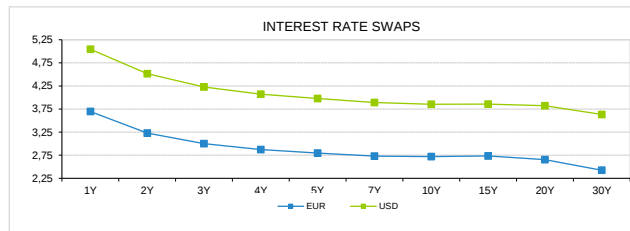
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,8650	1	1	1M	5,4401	0	-1	5,1963	1,6300
3M	3,9370	-1	3	3M	5,6029	0	2	5,2098	1,6550
6M	3,9080	-1	4	6M	5,7151	-1	13	5,1799	1,5575
12M	3,7490	0	17	12M	6,0414	8	31	5,0237	1,5150

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,6965	-1	24	2,7550	2,4692	2,5345
2Y	3,2312	-2	37	2,6400	2,4740	2,5560
3Y	3,0005	-3	36	2,5840	2,4960	2,5830
4Y	2,8730	-4	33	2,5570	2,5120	2,6100
5Y	2,7965	-4	29	2,5545	2,5375	2,6370
7Y	2,7320	-5	22	2,5680	2,5930	2,6902
10Y	2,7220	-6	16	2,6190	2,6500	2,6902
15Y	2,7345	-7	9	2,6485	2,6190	2,5930
20Y	2,6540	-7	6	2,5625	2,5010	2,4470
30Y	2,4250	-8	3	2,3540	2,2830	2,2290

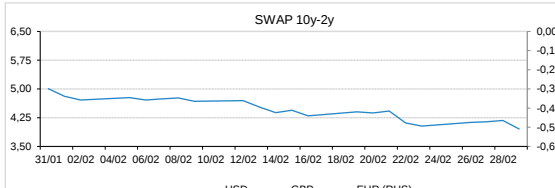
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	4,50
EUA	5,50
Reino Unido	5,25
Japão	0,10
Canadá	5,00
Suíça	-0,75
China	5,75
Brasil	11,25
Austrália	4,35
Índia	4,50



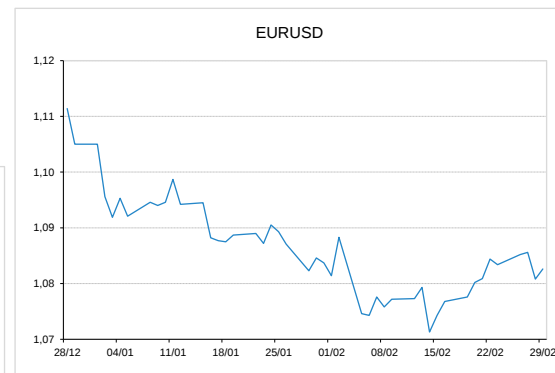
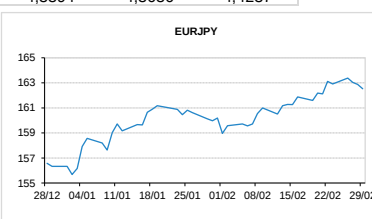
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,0450	-2	32	3,9480	3,6110	3,6330
2Y	4,5142	-3	44	3,7750	3,5890	3,6530
3Y	4,2280	-3	45	3,7220	3,6030	3,6680
4Y	4,0700	-3	42	3,6850	3,6200	3,6850
5Y	3,9773	-3	40	3,6760	3,6345	3,7010
7Y	3,8915	-3	35	3,6780	3,6660	3,7370
10Y	3,8524	-3	30	3,7060	3,7150	3,7750
15Y	3,8563	-4	25	3,7400	3,7260	3,7440
20Y	3,8208	-4	22	3,7080	3,6580	3,6310
30Y	3,6331	-4	18	3,5280	3,4530	3,3940



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	83,73	0,05	3,18	OT 2Y	2,724	-0,03	34,40
JETFUEL	853,25	-30,50	-65,25	OT 5Y	2,681	-0,05	19,60
DIESEL	846,25	-28,25	-9,00	OT 10Y	3,118	-0,05	6,20
COBRE	8 455,00	-25,50	-97,00	BUND 10Y	2,299	-4,94	16,90
ZINCO	2 383,00	-6,80	-191,50	SCHATZ 2Y	3,292	-2,02	40,40
OURO	2 046,40	11,85	6,88	T-NOTE 10Y	4,720	-3,55	17,90
TRIGO	578,00	3,25	-27,25	T-NOTE 2Y	4,942	-5,74	31,10
LICENÇA C02	56,41	-1,43	-7,75	GILT 10Y	4,232	-7,03	10,10


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0826	0,17%	-0,10%	1,0867	1,0910	1,1002
EUR/GBP	0,85655	-0,12%	-0,26%	0,8593	0,8624	0,8692
EUR/JPY	162,53	0,21%	-1,44%	162,51	162,50	162,47
EUR/CHF	0,9543	-0,19%	-2,35%	0,9485	0,9428	0,9328
EUR/BRL	5,3742	0,23%	-0,37%	5,4425	5,5157	5,6551
EUR/PLN	4,3184	0,05%	0,26%	4,3394	4,3636	4,4237

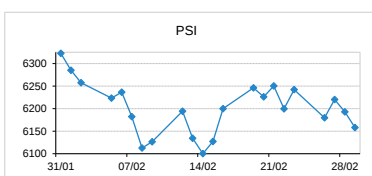

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0826	0,8566	162,53	0,9543	11,2027	7,4535	1,4667	1,6618	5,3742	11,4631
USD	0,9240	-	0,7906	149,66	0,8805	10,3445	6,8882	1,3562	1,5359	4,9690	10,5944

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,510	-1,14	-1,96
BCP	0,267	-4,30	-2,70
CORT. AMORIM	9,440	1,61	3,28
CTT	3,635	-0,41	4,15
EDP	3,679	0,91	-19,23
EDP R	12,595	-0,90	-32,01
GALP	14,570	0,14	9,22
GREENVOLT	8,110	0,00	-0,86
J MARTINS	22,120	-0,63	-3,99
MOTA ENGIL	5,680	4,99	43,43
NAVIGATOR	3,758	-0,27	5,92
NOS	3,216	0,56	0,50
REN	2,190	0,69	-5,81
SEMAPA	13,820	-0,58	3,13
SONAE SGPS	0,851	-1,28	-5,97
IBERSOL	6,600	0,00	-1,20

MAIORES GANHOS/PERDAS	
Título	Variação %
MOTA ENGIL	4,99
CORT. AMORIM	1,61
EDP	0,91
REN	0,69
NOS	0,56
J MARTINS	-0,63
EDP R	-0,90
ALTRI	-1,14
SONAE SGPS	-1,28
BCP	-4,30



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6 157,96	-0,56%	-3,73%	6 665,15	5 591,09
CAC40	7 927,43	-0,34%	5,09%	7 977,68	6 773,82
ESTX 50 PR	4 877,77	-0,12%	7,88%	4 898,37	3 980,94
XTRA DAX	17 678,19	0,44%	5,53%	17 742,48	14 458,39
S&P 500	5 076,45	0,13%	6,43%	5 111,06	3 808,86
IBEX 35	10 012,70	-0,56%	-0,88%	10 301,30	8 501,20
NIKKEI 225	39 166,19	-0,11%	17,04%	39 426,29	26 632,92

