

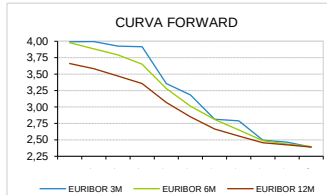
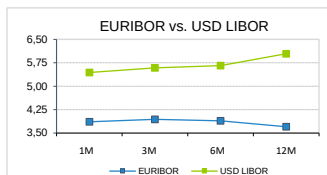
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

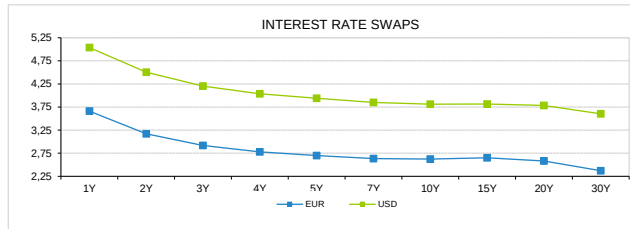
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,8590	1	0	1M	5,4399	0	1	5,1956	1,6681
3M	3,9400	1	4	3M	5,5868	1	2	5,2051	1,7025
6M	3,8920	-1	1	6M	5,6615	2	4	5,1418	1,6250
12M	3,7020	-1	5	12M	6,0414	8	31	4,9311	1,5350

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,6618	0	1	2,6690	2,3525	2,4230
2Y	3,1712	3	2	2,5320	2,3604	2,4497
3Y	2,9164	3	-2	2,4710	2,3750	2,4790
4Y	2,7790	3	-5	2,4450	2,4000	2,5070
5Y	2,7010	3	-8	2,4420	2,4287	2,5345
7Y	2,6330	3	-11	2,4590	2,4794	2,5850
10Y	2,6226	3	-14	2,5125	2,5515	2,6173
15Y	2,6495	4	-15	2,5610	2,5438	2,5299
20Y	2,5810	4	-15	2,4895	2,4371	2,3949
30Y	2,3715	4	-14	2,2900	2,2360	2,1890

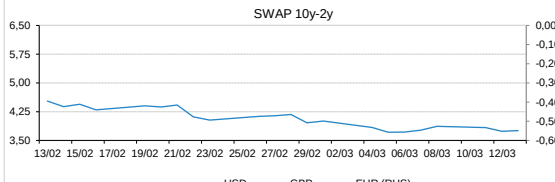
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	4,50
EUA	5,50
Reino Unido	5,25
Japão	0,10
Canadá	5,00
Suíça	-0,75
China	5,75
Brasil	11,25
Austrália	4,35
Índia	4,50



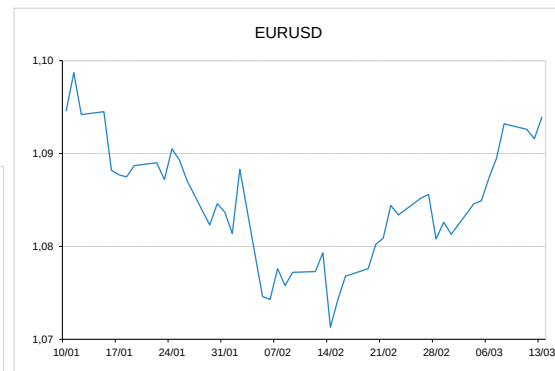
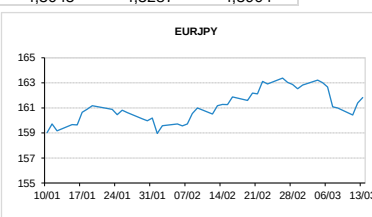
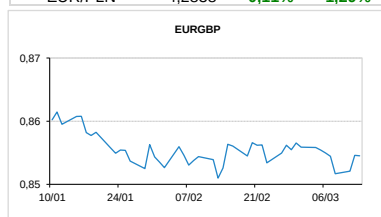
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,0385	2	-2	3,9330	3,5480	3,5810
2Y	4,5056	3	-4	3,7390	3,5330	3,5985
3Y	4,2050	3	-8	3,6770	3,5480	3,6150
4Y	4,0373	3	-11	3,6390	3,5640	3,6360
5Y	3,9396	3	-12	3,6290	3,5800	3,6555
7Y	3,8510	3	-14	3,6300	3,6170	3,6960
10Y	3,8111	3	-14	3,6620	3,6705	3,7340
15Y	3,8168	3	-14	3,6980	3,6840	3,7070
20Y	3,7848	3	-14	3,6690	3,6210	3,5990
30Y	3,6033	3	-13	3,4965	3,4230	3,3660



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	83,73	1,81	1,66	OT 2Y	2,698	0,01	12,70
JETFUEL	826,50	-18,25	-69,75	OT 5Y	2,599	0,02	-2,40
DIESEL	827,25	-8,75	-78,75	OT 10Y	2,998	0,02	-17,20
COBRE	8 648,50	4,00	422,00	BUND 10Y	2,300	3,88	3,10
ZINCO	2 527,99	-10,01	227,74	SCHATZ 2Y	3,030	3,76	24,40
OURO	2 173,57	15,22	180,42	T-NOTE 10Y	4,616	2,21	3,70
TRIGO	544,50	-3,00	-52,50	T-NOTE 2Y	4,739	2,24	24,20
LICENÇA C02	55,85	-0,66	-0,58	GILT 10Y	4,103	7,88	-16,90


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0939	0,21%	1,35%	1,0981	1,1025	1,1120
EUR/GBP	0,8541	0,01%	-0,41%	0,8573	0,8603	0,8671
EUR/JPY	161,83	-0,27%	-0,41%	161,81	161,80	161,77
EUR/CHF	0,9610	-0,25%	-1,15%	0,9551	0,9497	0,9399
EUR/BRL	5,4439	-0,21%	-1,84%	5,5075	5,5760	5,7113
EUR/PLN	4,2838	0,11%	1,29%	4,3045	4,3287	4,3904

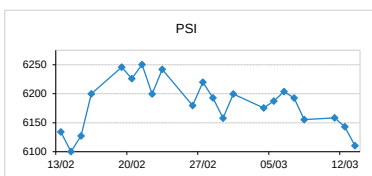

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0939	0,8545	161,83	0,9610	11,1942	7,4569	1,4743	1,65271	5,4439	11,4659
USD	0,9138	-	0,781	147,85	0,8769	10,2254	6,8141	1,3465	1,5106	4,9799	10,4742

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	4,580	0,26	-0,43
BCP	0,274	-0,72	-0,04
CORT. AMORIM	9,440	0,11	3,28
CTT	3,615	-0,28	3,58
EDP	3,632	-1,33	-20,26
EDP R	13,180	-2,98	-28,85
GALP	14,670	1,84	9,97
GREENVOLT	8,155	0,06	-0,31
J MARTINS	19,250	-3,51	-16,45
MOTA ENGIL	5,010	0,91	26,52
NAVIGATOR	3,796	-0,42	6,99
NOS	3,434	0,18	7,31
REN	2,165	-0,46	-6,88
SEMAPA	13,880	0,00	3,58
SONAE SGPS	0,897	0,62	-0,83
IBERSOL	6,420	-0,93	-3,89

MAIORES GANHOS/PERDAS	
Título	Variação %
GALP	1,84
MOTA ENGIL	0,91
SONAE SGPS	0,62
ALTRI	0,26
NOS	0,18
BCP	-0,72
IBERSOL	-0,93
EDP	-1,33
EDP R	-2,98
J MARTINS	-3,51



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6 110,35	-0,53%	-4,47%	6 665,15	5 591,09
CAC40	8 137,58	0,62%	7,88%	8 156,64	6 773,82
ESTX 50 PR	5 000,55	0,35%	10,60%	5 016,24	3 980,94
XTRA DAX	17 961,38	-0,02%	7,22%	18 001,42	14 458,39
S&P 500	5 168,35	-0,13%	8,36%	5 189,26	3 808,86
IBEX 35	10 560,50	1,65%	4,54%	10 594,10	8 501,20
NIKKEI 225	38 695,97	-0,26%	15,63%	40 472,11	26 632,92

