

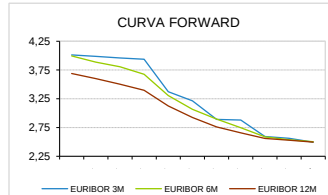
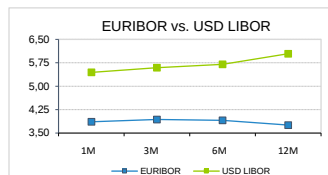
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

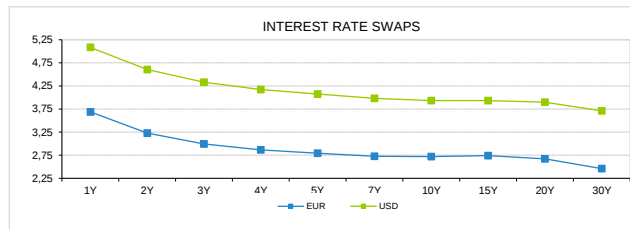
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,8620	1	1	1M	5,4432	0	1	5,1975	1,6240
3M	3,9350	1	0	3M	5,5941	0	2	5,2061	1,6899
6M	3,9090	-1	-1	6M	5,7034	1	4	5,1491	1,6025
12M	3,7560	1	9	12M	6,0414	8	31	4,9740	1,5650

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,6888	-2	0	2,7590	2,4567	2,5244
2Y	3,2300	-2	5	2,6335	2,4637	2,5533
3Y	2,9930	-2	3	2,5750	2,4663	2,5830
4Y	2,8653	-2	2	2,5500	2,5090	2,6100
5Y	2,7919	-2	0	2,5466	2,5340	2,6378
7Y	2,7275	-1	-2	2,5645	2,5660	2,6672
10Y	2,7196	0	-5	2,6155	2,6510	2,7100
15Y	2,7410	0	-6	2,6567	2,6363	2,6190
20Y	2,6718	0	-7	2,5830	2,5285	2,4830
30Y	2,4600	1	-7	2,3670	2,3230	2,2720

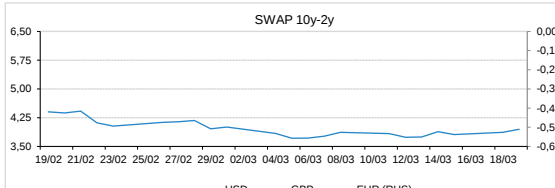
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	4,50
EUA	5,50
Reino Unido	5,25
Japão	0,10
Canadá	5,00
Suíça	-0,75
China	5,75
Brasil	11,25
Austrália	4,35
Índia	4,50



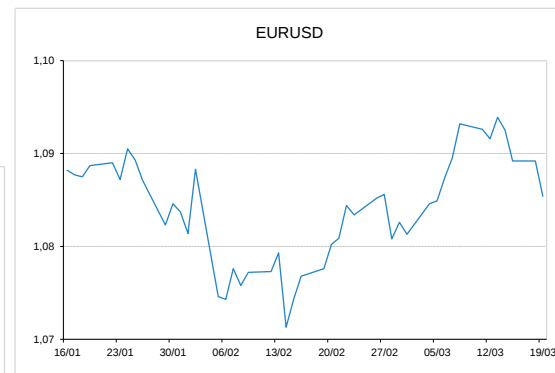
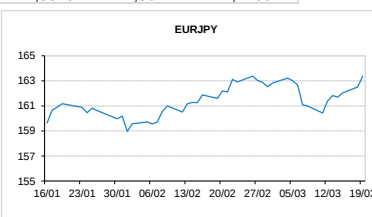
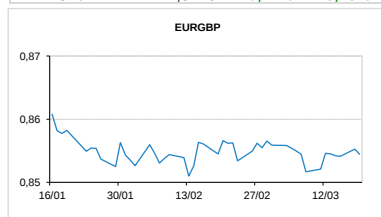
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,0851	-1	5	4,0910	3,6980	3,7110
2Y	4,6039	-3	9	3,9100	3,6705	3,7270
3Y	4,3306	-3	9	3,8420	3,6835	3,7400
4Y	4,1712	-2	7	3,7950	3,6980	3,7610
5Y	4,0739	-2	5	3,7790	3,7110	3,7710
7Y	3,9824	-2	3	3,7730	3,7390	3,8020
10Y	3,9346	-1	2	3,7920	3,7840	3,8405
15Y	3,9341	0	1	3,8200	3,7950	3,8120
20Y	3,8974	0	0	3,7870	3,7280	3,7000
30Y	3,7102	1	0	3,6060	3,5245	3,4640



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	87,38	0,49	4,65	OT 2Y	2,765	-0,01	12,30
JETFUEL	892,00	17,00	23,75	OT 5Y	2,668	0,00	-1,70
DIESEL	884,25	22,25	6,00	OT 10Y	3,089	0,01	-6,70
COBRE	9 102,00	17,00	600,00	BUND 10Y	2,395	-0,57	8,20
ZINCO	2 506,81	-34,49	128,26	SCHATZ 2Y	3,078	-3,01	15,50
OURO	2 153,48	-6,89	136,27	T-NOTE 10Y	4,729	-2,62	2,80
TRIGO	551,50	8,75	-7,50	T-NOTE 2Y	4,854	-3,07	14,50
LICENÇA C02	61,30	-0,13	7,76	GILT 10Y	4,175	-2,12	-13,50


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0854	-0,35%	0,72%	1,0895	1,0940	1,1035
EUR/GBP	0,85445	0,09%	0,00%	0,8572	0,8603	0,8667
EUR/JPY	163,37	-0,53%	-1,09%	163,35	163,34	163,31
EUR/CHF	0,9647	0,06%	-1,40%	0,9589	0,9533	0,9438
EUR/BRL	5,4578	0,12%	-2,02%	5,5229	5,5923	5,7337
EUR/PLN	4,3170	0,12%	0,25%	4,3373	4,3621	4,4230

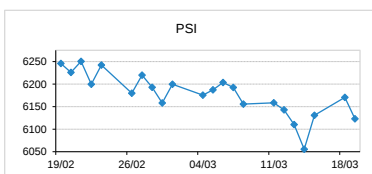

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0854	0,8545	163,37	0,9647	11,3307	7,4570	1,4733	1,66326	5,4578	11,5630
USD	0,9206	-	0,7865	150,68	0,8878	10,4307	6,8648	1,3585	1,5307	5,0255	10,6413

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,798	1,01	4,30
BCP	0,294	0,31	7,14
CORT. AMORIM	9,430	-0,11	3,17
CTT	3,575	0,56	2,44
EDP	3,474	-3,82	-23,73
EDP R	12,665	-2,54	-31,63
GALP	15,380	0,07	15,29
GREENVOLT	8,150	0,00	-0,37
J MARTINS	19,030	-0,52	-17,40
MOTA ENGIL	4,695	-2,69	18,56
NAVIGATOR	3,800	0,48	7,10
NOS	3,432	0,12	7,25
REN	2,135	-0,47	-8,17
SEMAPA	13,620	-0,29	1,64
SONAE SGPS	0,876	0,57	-3,21
IBERSOL	6,600	0,00	-1,20

MAIORES GANHOS/PERDAS	
Título	Variação %
ALTRI	1,01
SONAE SGPS	0,57
CTT	0,56
NAVIGATOR	0,48
BCP	0,31
REN	-0,47
J MARTINS	-0,52
EDP R	-2,54
MOTA ENGIL	-2,69
EDP	-3,82



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6 122,82	-0,78%	-4,28%	6 665,15	5 591,09
CAC40	8 201,05	0,65%	8,72%	8 218,07	6 773,82
ESTX 50 PR	5 006,40	0,47%	10,73%	5 031,82	3 980,94
XTRA DAX	17 987,49	0,31%	7,38%	18 039,05	14 458,39
S&P 500	5 164,79	0,28%	8,26%	5 189,26	3 901,27
IBEX 35	10 701,40	0,99%	5,93%	10 711,60	8 501,20
NIKKEI 225	40 003,60	0,66%	19,54%	40 472,11	26 945,67

