

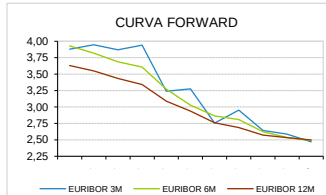
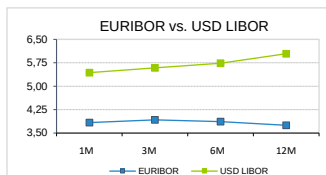
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

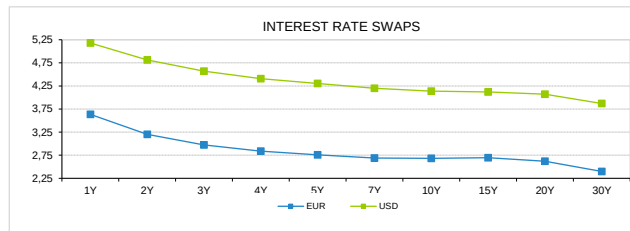
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,8360	-4	-1	1M	5,4355	0	0	5,2024	1,4417
3M	3,9230	2	-1	3M	5,5902	3	1	5,1952	1,4600
6M	3,8650	0	-4	6M	5,7345	7	10	5,1424	1,4025
12M	3,7480	2	4	12M	6,0414	8	31	5,0175	1,3700

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,6349	-5	-2	2,7586	2,4198	2,4710
2Y	3,2030	-9	6	2,6310	2,4205	2,4970
3Y	2,9748	-9	9	2,5640	2,4030	2,5330
4Y	2,8385	-9	9	2,5300	2,4280	2,5620
5Y	2,7601	-9	9	2,5160	2,4850	2,5895
7Y	2,6900	-8	9	2,5300	2,5078	2,6050
10Y	2,6810	-8	9	2,5790	2,6010	2,6285
15Y	2,6968	-7	8	2,6090	2,5780	2,5592
20Y	2,6207	-5	8	2,5305	2,4675	2,4171
30Y	2,3990	-5	7	2,2950	2,2570	2,2060

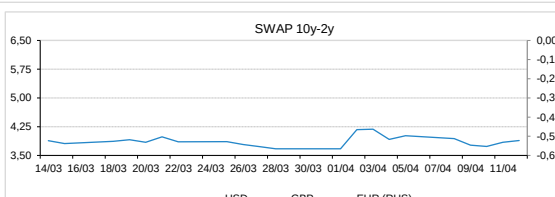
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	4,50
EUA	5,50
Reino Unido	5,25
Japão	0,10
Canadá	5,00
Suíça	-0,75
China	5,75
Brasil	10,75
Austrália	4,35
Índia	4,50



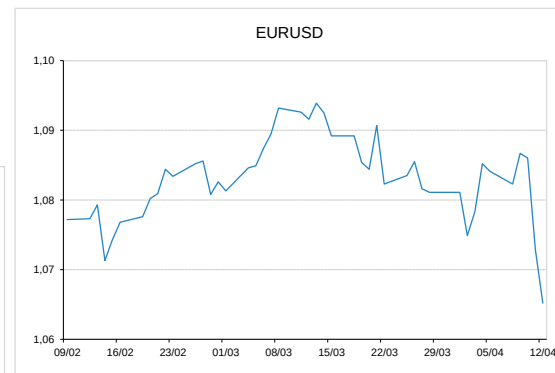
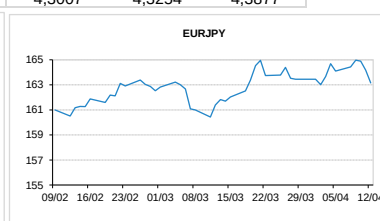
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,1795	-4	16	4,4110	3,9405	3,8940
2Y	4,8133	-6	34	4,2180	3,8940	3,9030
3Y	4,5699	-8	39	4,1285	3,8940	3,9140
4Y	4,4076	-8	40	4,0620	3,8980	3,9280
5Y	4,3041	-8	39	4,0310	3,9050	3,9390
7Y	4,2005	-8	38	4,0030	3,9250	3,9720
10Y	4,1383	-7	36	4,0050	3,9630	4,0000
15Y	4,1210	-7	34	4,0130	3,9590	3,9590
20Y	4,0730	-6	32	3,9650	3,8810	3,8390
30Y	3,8698	-6	30	3,7660	3,6640	3,5920



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	91,01	1,27	9,55	OT 2Y	2,800	-0,07	9,00
JETFUEL	869,50	3,50	24,75	OT 5Y	2,634	-0,10	3,20
DIESEL	835,75	-6,25	-0,25	OT 10Y	3,050	-0,09	5,00
COBRE	9 361,00	-32,00	689,00	BUND 10Y	2,314	-11,75	1,50
ZINCO	2 753,31	48,18	198,81	SCHATZ 2Y	3,058	-11,05	2,80
OURO	2 389,38	16,86	231,04	T-NOTE 10Y	4,904	-5,71	28,20
TRIGO	569,25	3,00	8,50	T-NOTE 2Y	5,106	-7,21	35,90
LICENÇA C02	71,74	3,71	15,23	GILT 10Y	4,264	-9,71	16,40


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0652	-0,72%	-2,42%	1,0693	1,0740	1,0848
EUR/GBP	0,85424	0,12%	0,04%	0,8570	0,8602	0,8673
EUR/JPY	163,16	0,63%	-1,08%	163,14	163,13	163,10
EUR/CHF	0,9708	0,54%	-1,26%	0,9646	0,9587	0,9485
EUR/BRL	5,4689	-0,13%	-0,65%	5,5360	5,6076	5,7582
EUR/PLN	4,2804	-0,39%	0,18%	4,3007	4,3254	4,3877

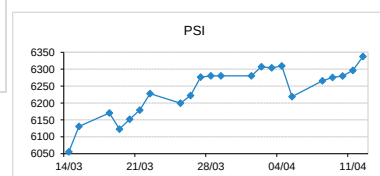

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0652	0,8542	163,16	0,9708	11,5856	7,4605	1,4651	1,64427	5,4689	11,5969
USD	0,9406	-	0,8042	152,9	0,9108	10,9071	7,0176	1,3758	1,5457	5,1416	10,9053

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	5,065	-0,10	10,11
BCP	0,304	1,16	10,82
CORT. AMORIM	9,720	-0,82	6,35
CTT	4,415	0,34	26,50
EDP	3,615	2,09	-20,64
EDP R	13,110	2,34	-29,23
GALP	16,425	1,61	23,13
GREENVOLT	8,310	0,06	1,59
J MARTINS	18,250	-1,56	-20,79
MOTA ENGIL	4,450	-0,40	12,37
NAVIGATOR	3,942	-0,20	11,10
NOS	3,595	-0,14	12,34
REN	2,220	0,23	-4,52
SEMAPA	15,080	-1,18	12,54
SONAE SGPS	0,896	0,11	-0,94
IBERSOL	7,000	1,45	4,79

MAIORES GANHOS/PERDAS	
Título	Variação %
EDP R	2,34
EDP	2,09
GALP	1,61
IBERSOL	1,45
BCP	1,16
NAVIGATOR	-0,20
MOTA ENGIL	-0,40
CORT. AMORI	-0,82
SEMAPA	-1,18
J MARTINS	-1,56



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6 337,43	0,65%	-0,92%	6 665,15	5 726,81
CAC40	8 010,83	-0,16%	6,20%	8 253,59	6 773,82
ESTX 50 PR	4 948,38	-0,37%	9,44%	5 121,71	3 993,10
XTRA DAX	17 930,32	-0,13%	7,04%	18 567,16	14 630,21
S&P 500	5 153,23	-0,87%	8,05%	5 264,85	4 048,28
IBEX 35	10 682,40	0,31%	5,74%	11 140,10	8 879,30
NIKKEI 225	39 523,55	0,21%	18,11%	41 087,75	28 241,67

