

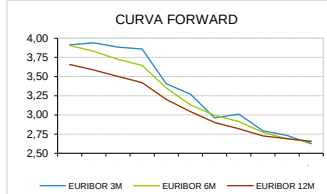
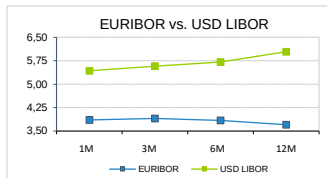
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

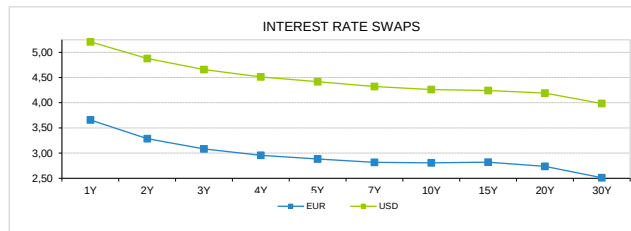
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,8550	1	-1	1M	5,4307	0	-1	5,1981	1,4420
3M	3,9040	2	-2	3M	5,5787	-1	-1	5,1806	1,4345
6M	3,8420	2	-7	6M	5,7101	-2	2	5,1164	1,3975
12M	3,7020	1	-1	12M	6,0414	8	31	4,9731	1,3750

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,6585	3	-5	2,8988	2,5560	2,6000
2Y	3,2870	5	4	2,7783	2,5593	2,6312
3Y	3,0830	6	7	2,7060	2,5820	2,6650
4Y	2,9570	6	7	2,6720	2,5960	2,6940
5Y	2,8825	7	8	2,6582	2,6209	2,7207
7Y	2,8155	7	8	2,6690	2,6810	2,7730
10Y	2,8068	6	8	2,7140	2,7296	2,7812
15Y	2,8207	6	8	2,7399	2,7023	2,6747
20Y	2,7380	5	7	2,6520	2,5840	2,5302
30Y	2,5120	5	6	2,4430	2,3660	2,3100

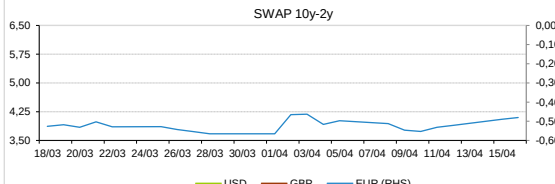
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	4,50
EUA	5,50
Reino Unido	5,25
Japão	0,10
Canadá	5,00
Suíça	-0,75
China	5,75
Brasil	10,75
Austrália	4,35
Índia	4,50



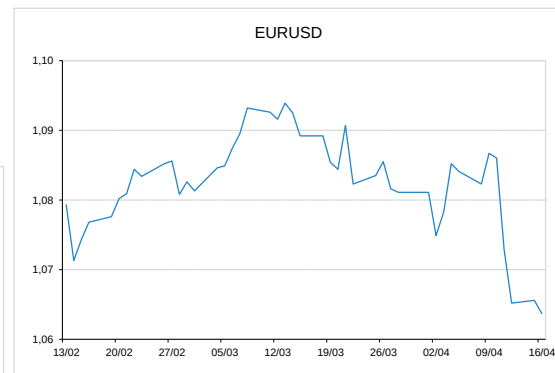
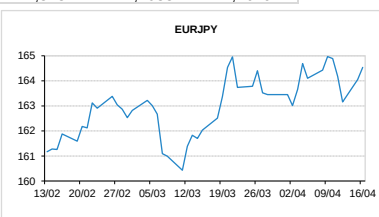
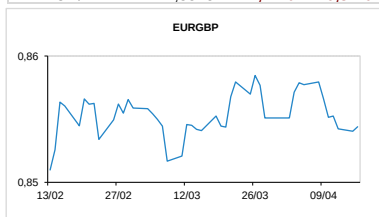
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,2096	2	11	4,5130	4,1040	4,0440
2Y	4,8777	4	25	4,3390	4,0490	4,0460
3Y	4,6600	5	30	4,2660	4,0480	4,0510
4Y	4,5142	5	32	4,2000	4,0490	4,0590
5Y	4,4191	5	32	4,1720	4,0500	4,0710
7Y	4,3230	5	32	4,1410	4,0660	4,1040
10Y	4,2633	5	32	4,1400	4,0990	4,1285
15Y	4,2444	4	31	4,1430	4,0870	4,0805
20Y	4,1930	4	30	4,0920	4,0060	3,9550
30Y	3,9845	3	28	3,8830	3,7810	3,7020



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	90,25	0,15	5,50	OT 2Y	2,903	0,05	11,70
JETFUEL	865,50	-22,50	-9,50	OT 5Y	2,734	0,05	5,30
DIESEL	829,50	-23,25	-32,50	OT 10Y	3,185	0,05	10,00
COBRE	9 568,00	118,50	504,00	BUND 10Y	2,439	5,28	5,40
ZINCO	2 771,62	-75,34	218,32	SCHATZ 2Y	3,136	3,27	3,50
OURO	2 386,32	2,98	230,42	T-NOTE 10Y	5,009	2,11	28,50
TRIGO	566,00	-1,50	22,00	T-NOTE 2Y	5,180	2,47	31,20
LICENÇA C02	73,91	3,36	14,52	GILT 10Y	4,456	6,50	24,90


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0637	-0,18%	-2,34%	1,0678	1,0725	1,0834
EUR/GBP	0,8544	-0,04%	0,10%	0,8572	0,8604	0,8678
EUR/JPY	164,54	-0,30%	-1,23%	164,52	164,51	164,48
EUR/CHF	0,9702	-0,17%	-0,51%	0,9639	0,9580	0,9474
EUR/BRL	5,6011	-1,63%	-2,45%	5,6702	5,7463	5,9100
EUR/PLN	4,3575	-1,22%	-0,81%	4,3787	4,4038	4,4679

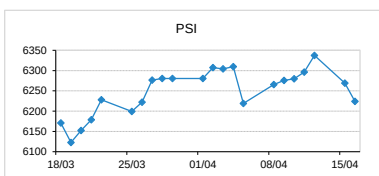

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0637	0,8544	164,54	0,9702	11,6248	7,4613	1,4682	1,65778	5,6011	11,6620
USD	0,9406	-	0,8037	154,575	0,9128	10,9411	7,0184	1,3830	1,5625	5,2787	10,9814

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	4,972	-0,24	8,09
BCP	0,290	-3,14	5,69
CORT. AMORIM	9,670	-0,62	5,80
CTT	4,390	-1,35	25,79
EDP	3,602	0,87	-20,92
EDP R	12,830	0,63	-30,74
GALP	16,045	-0,96	20,28
GREENVOLT	8,310	0,00	1,59
J MARTINS	17,970	-0,55	-22,01
MOTA ENGIL	4,180	-5,26	5,56
NAVIGATOR	3,920	0,72	10,48
NOS	3,595	-0,69	12,34
REN	2,190	-0,45	-5,81
SEMAPA	15,020	-0,79	12,09
SONAE SGPS	0,884	-1,12	-2,27
IBERSOL	7,000	-0,57	4,79

MAIORES GANHOS/PERDAS	
Título	Variação %
EDP	0,87
NAVIGATOR	0,72
EDP R	0,63
GALP	-0,96
SONAE SGPS	-1,12
CTT	-1,35
BCP	-3,14
MOTA ENGIL	-5,26



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6 224,16	-0,71%	-2,69%	6 665,15	5 726,81
CAC40	7 932,61	-1,40%	5,16%	8 253,59	6 773,82
ESTX 50 PR	4 912,13	-1,45%	8,64%	5 121,71	3 993,10
XTRA DAX	17 766,23	-1,44%	6,06%	18 567,16	14 630,21
S&P 500	5 056,14	-0,10%	6,01%	5 264,85	4 048,28
IBEX 35	10 526,90	-1,50%	4,21%	11 140,10	8 879,30
NIKKEI 225	38 471,20	-1,94%	14,96%	41 087,75	28 241,67

