

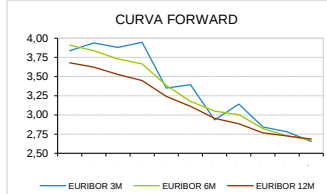
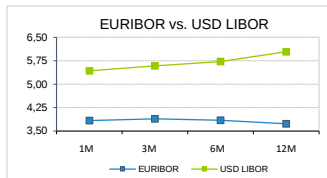
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
 derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

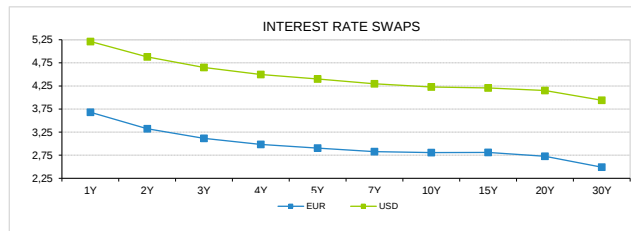
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,8370	-2	-3	1M	5,4299	0	-1	5,2018	1,4282
3M	3,8920	-1	-4	3M	5,5862	0	-1	5,1930	1,4539
6M	3,8460	0	-6	6M	5,7280	0	2	5,1364	1,3750
12M	3,7320	0	-2	12M	6,0414	8	31	5,0158	1,3750

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,6806	1	-1	2,9551	2,5770	2,5920
2Y	3,3225	1	9	2,8205	2,5704	2,6110
3Y	3,1158	1	12	2,7380	2,5760	2,6390
4Y	2,9850	1	12	2,6950	2,5890	2,6670
5Y	2,9047	1	11	2,6782	2,6100	2,6920
7Y	2,8263	0	10	2,6740	2,6550	2,7350
10Y	2,8057	0	9	2,7070	2,7090	2,7550
15Y	2,8105	-1	7	2,7300	2,6820	2,6490
20Y	2,7260	-1	6	2,6380	2,5600	2,5010
30Y	2,4910	-1	3	2,4110	2,3350	2,2730

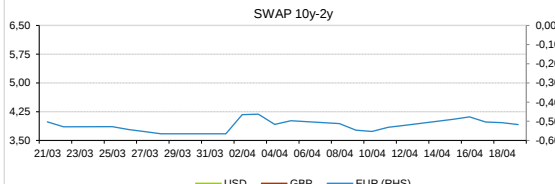
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	4,50
EUA	5,50
Reino Unido	5,25
Japão	0,10
Canadá	5,00
Suíça	-0,75
China	5,75
Brasil	10,75
Austrália	4,35
Índia	4,50



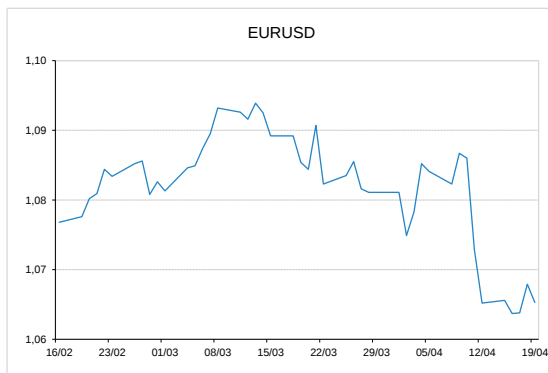
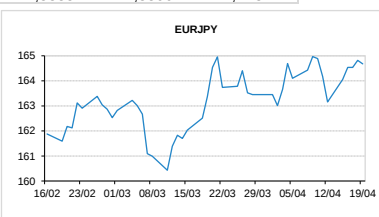
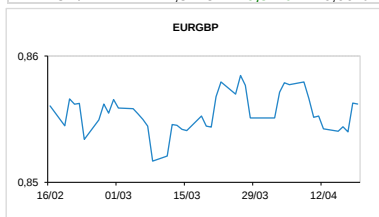
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,2130	-1	13	4,5100	4,0600	3,9900
2Y	4,8782	-2	28	4,3260	4,0110	3,9940
3Y	4,6511	-3	33	4,2400	4,0040	3,9980
4Y	4,4985	-3	34	4,1740	4,0030	4,0070
5Y	4,3996	-3	34	4,1400	4,0030	4,0170
7Y	4,2957	-3	33	4,1050	4,0150	4,0470
10Y	4,2277	-3	31	4,0980	4,0470	4,0740
15Y	4,2054	-3	29	4,0980	4,0360	4,0270
20Y	4,1521	-3	27	4,0440	3,9540	3,9030
30Y	3,9398	-3	25	3,8370	3,7290	3,6490



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	87,27	0,16	0,65	OT 2Y	2,932	0,00	17,40
JETFUEL	832,25	-28,50	-59,75	OT 5Y	2,742	-0,01	8,30
DIESEL	791,00	-29,25	-93,25	OT 10Y	3,166	-0,01	8,90
COBRE	9.743,00	152,00	645,50	BUND 10Y	2,456	1,16	7,90
ZINCO	2.817,73	-26,27	295,10	SCHATZ 2Y	3,209	1,76	12,40
OURO	2.393,01	4,93	236,07	T-NOTE 10Y	4,981	-3,06	30,00
TRIGO	563,25	10,25	-4,00	T-NOTE 2Y	5,188	-2,27	43,70
LICENÇA C02	68,81	-2,72	7,97	GILT 10Y	4,380	-2,54	26,50


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0653	-0,24%	-1,85%	1,0694	1,0742	1,0847
EUR/GBP	0,8562	0,01%	-0,20%	0,8590	0,8621	0,8689
EUR/JPY	164,68	0,09%	-0,80%	164,66	164,65	164,62
EUR/CHF	0,9688	0,24%	-0,39%	0,9625	0,9566	0,9461
EUR/BRL	5,5516	0,64%	-1,53%	5,6220	5,6996	5,8538
EUR/PLN	4,3145	0,52%	0,00%	4,3355	4,3599	4,4181

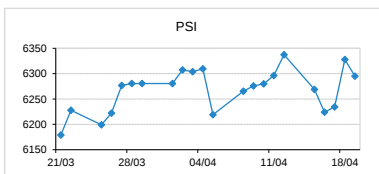

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0653	0,8562	164,68	0,9688	11,6486	7,4617	1,4645	1,65995	5,5516	11,7504
USD	0,9372	-	0,8042	154,61	0,9094	10,9022	6,9932	1,3731	1,5570	5,2134	11,0006

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	5,000	1,42	8,70
BCP	0,305	-2,84	10,97
CORT. AMORIM	9,710	0,21	6,24
CTT	4,470	-1,32	28,08
EDP	3,607	-0,96	-20,81
EDP R	12,830	-1,08	-30,74
GALP	16,040	-0,31	20,24
GREENVOLT	8,345	0,48	2,02
J MARTINS	17,780	-0,73	-22,83
MOTA ENGIL	4,184	-2,29	5,66
NAVIGATOR	4,088	3,49	15,22
NOS	3,600	-0,83	12,50
REN	2,220	0,91	-4,52
SEMAPA	15,260	0,66	13,88
SONAE SGPS	0,903	0,00	-0,17
IBERSOL	7,000	0,00	4,79

MAIORES GANHOS/PERDAS	
Título	Variação %
NAVIGATOR	3,49
ALTRI	1,42
REN	0,91
SEMAPA	0,66
GREENVOLT	0,48
EDP	-0,96
EDP R	-1,08
CTT	-1,32
MOTA ENGIL	-2,29
BCP	-2,84



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.295,12	-0,51%	-1,58%	6.665,15	5.726,81
CAC40	8.022,41	-0,01%	6,35%	8.253,59	6.773,82
ESTX 50 PR	4.919,41	-0,35%	8,80%	5.121,71	3.993,10
XTRA DAX	17.737,36	-0,56%	5,88%	18.567,16	14.630,21
S&P 500	4.986,10	-0,50%	4,54%	5.264,85	4.048,28
IBEX 35	10.729,50	-0,33%	6,21%	11.140,10	8.879,30
NIKKEI 225	37.068,35	-2,66%	10,77%	41.087,75	28.241,67

