

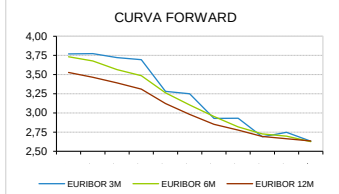
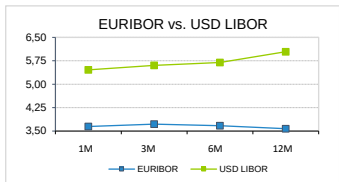
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
 derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

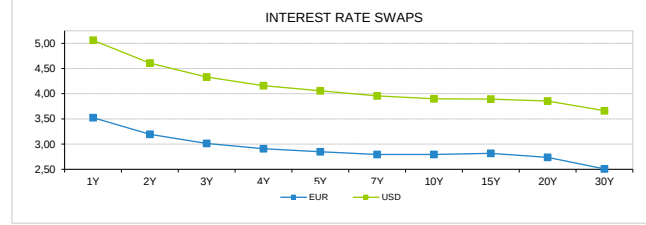
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,6460	0	-15	1M	5,4604	0	2	5,2099	1,1475
3M	3,7220	2	-9	3M	5,6010	0	0	5,1306	1,2724
6M	3,6720	0	-11	6M	5,6966	0	-5	5,0507	1,1900
12M	3,5760	0	-15	12M	6,0414	8	31	4,8701	1,2200

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,5250	0	-15	2,8560	2,5820	2,6260
2Y	3,1950	1	-17	2,7469	2,5858	2,6530
3Y	3,0135	2	-15	2,6900	2,5990	2,6790
4Y	2,9104	3	-11	2,6680	2,6170	2,7060
5Y	2,8493	3	-8	2,6598	2,6410	2,7325
7Y	2,7960	3	-4	2,6725	2,6880	2,7750
10Y	2,7945	4	-1	2,7180	2,7440	2,7960
15Y	2,8158	3	1	2,7500	2,7193	2,6900
20Y	2,7377	4	0	2,6620	2,5976	2,5410
30Y	2,5085	3	0	2,4390	2,3700	2,3060

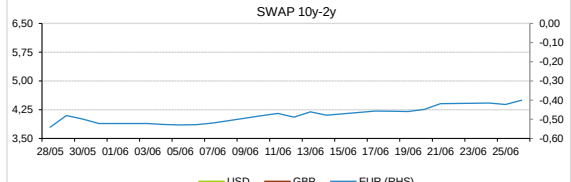
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	4,25
EUA	5,50
Reino Unido	5,25
Japão	0,10
Canadá	4,75
Suíça	-0,75
China	5,75
Brasil	10,50
Austrália	4,35
Índia	4,50



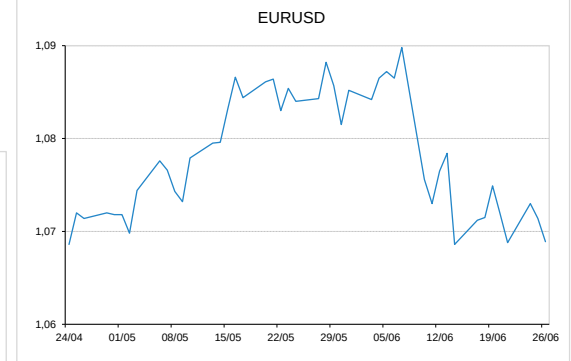
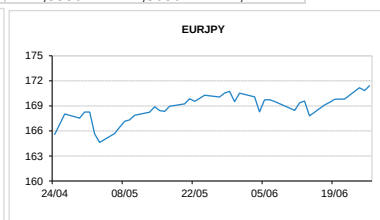
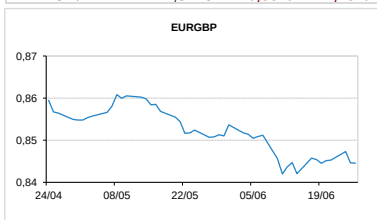
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,0612	2	-16	4,1090	3,6810	3,6450
2Y	4,6066	4	-23	3,9120	3,6410	3,6600
3Y	4,3309	5	-24	3,8380	3,6420	3,6780
4Y	4,1618	5	-23	3,7820	3,6500	3,6950
5Y	4,0582	6	-22	3,7560	3,6620	3,7130
7Y	3,9558	6	-21	3,7400	3,6900	3,7520
10Y	3,9015	6	-19	3,7560	3,7370	3,7850
15Y	3,8932	6	-18	3,7780	3,7440	3,7550
20Y	3,8553	6	-17	3,7420	3,6760	3,6440
30Y	3,6632	6	-17	3,5570	3,4680	3,4030



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	84,95	-0,06	3,11	OT 2Y	2,952	0,03	-9,40
JETFUEL	840,75	3,00	45,75	OT 5Y	2,799	0,05	-0,80
DIESEL	794,25	-3,75	42,75	OT 10Y	3,198	0,05	3,40
COBRE	9.536,00	-90,00	-753,00	BUND 10Y	2,367	4,67	-8,80
ZINCO	2.828,31	27,14	-213,61	SCHATZ 2Y	3,013	2,25	-18,80
OURO	2.301,64	-17,98	-32,19	T-NOTE 10Y	4,718	5,58	-13,30
TRIGO	566,00	5,50	-151,50	T-NOTE 2Y	4,905	5,93	-13,90
LICENÇA C02	66,93	-0,99	-8,68	GILT 10Y	4,244	7,61	-14,20


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0689	-0,23%	-1,42%	1,0737	1,0786	1,0882
EUR/GBP	0,84453	0,01%	0,73%	0,8478	0,8511	0,8580
EUR/JPY	171,42	-0,34%	-0,79%	171,40	171,39	171,36
EUR/CHF	0,9587	-0,01%	3,48%	0,9523	0,9463	0,9359
EUR/BRL	5,8888	-0,82%	-4,66%	5,9712	6,0543	6,2424
EUR/PLN	4,3145	-0,38%	-1,28%	4,3386	4,3650	4,4241

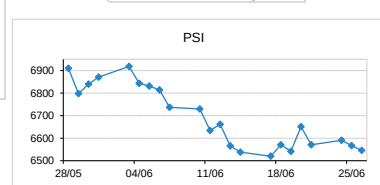

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0689	0,8445	171,42	0,9587	11,2920	7,4588	1,4639	1,607	5,8888	11,4105
USD	0,9360	-	0,7917	160,61	0,8971	10,5581	6,9813	1,3695	1,5030	5,5033	10,6770

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,330	0,19	15,87
BCP	0,334	0,63	21,65
CORT. AMORIM	9,110	-1,09	-0,33
CTT	4,185	-1,06	19,91
EDP	3,600	-1,07	-20,97
EDP R	13,670	-0,80	-26,21
GALP	19,420	0,88	45,58
GREENVOLT	8,350	0,60	2,08
J MARTINS	18,950	-1,04	-17,75
MOTA ENGIL	3,544	-1,06	-10,51
NAVIGATOR	3,846	-0,41	8,40
NOS	3,300	-0,45	3,12
REN	2,315	-0,64	-0,43
SEMAPA	14,160	-1,26	5,67
SONAE SGPS	0,882	-0,90	-2,49
IBERSOL	6,880	0,58	2,99

MAIORES GANHOS/PERDAS	
Título	Variação %
GALP	0,88
BCP	0,63
GREENVOLT	0,60
IBERSOL	0,58
ALTRI	0,19
MOTA ENGIL	-1,06
CTT	-1,06
EDP	-1,07
CORT. AMORI	-1,09
SEMAPA	-1,26



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.545,95	-0,33%	2,34%	6.993,53	5.823,43
CAC40	7.609,15	-0,69%	0,87%	8.259,19	6.773,82
ESTX 50 PR	4.915,94	-0,41%	8,73%	5.121,71	3.993,10
XTRA DAX	18.155,24	-0,12%	8,38%	18.892,92	14.630,21
S&P 500	5.472,04	0,05%	14,72%	5.505,53	4.103,78
IBEX 35	11.030,50	-0,80%	9,19%	11.469,90	8.879,30
NIKKEI 225	39.667,07	1,26%	18,54%	41.087,75	30.487,67

