

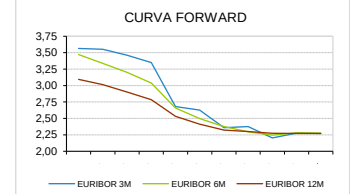
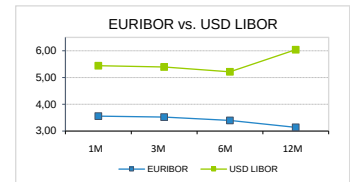
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

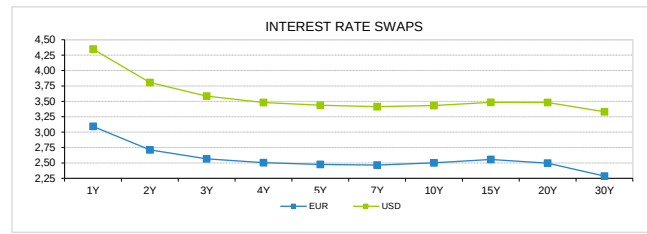
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,5580	-1	-8	1M	5,4419	-2	0	4,9428	1,1000
3M	3,5230	-6	-19	3M	5,3940	-10	-17	4,8849	1,0525
6M	3,3970	-10	-28	6M	5,2139	-22	-44	4,7105	0,9405
12M	3,1380	-10	-45	12M	6,0414	8	31	4,3810	0,9436

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,0932	-5	-44	2,3220	2,3035	2,4055
2Y	2,7110	-4	-49	2,2951	2,3323	2,4365
3Y	2,5676	-3	-44	2,2980	2,3570	2,4700
4Y	2,5040	-2	-40	2,3140	2,3843	2,5015
5Y	2,4762	-2	-37	2,3312	2,4130	2,5295
7Y	2,4655	-2	-32	2,3780	2,4710	2,5780
10Y	2,5020	-2	-29	2,4520	2,5358	2,6014
15Y	2,5550	-2	-26	2,5085	2,5215	2,5052
20Y	2,4970	-1	-24	2,4375	2,4082	2,3618
30Y	2,2865	-2	-23	2,2300	2,1858	2,1310

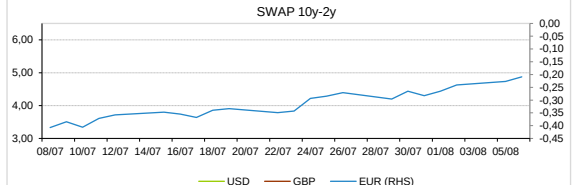
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	4,25
EUA	5,50
Reino Unido	5,00
Japão	0,25
Canadá	4,50
Suíça	-0,75
China	5,75
Brasil	10,50
Austrália	4,35
Índia	4,50



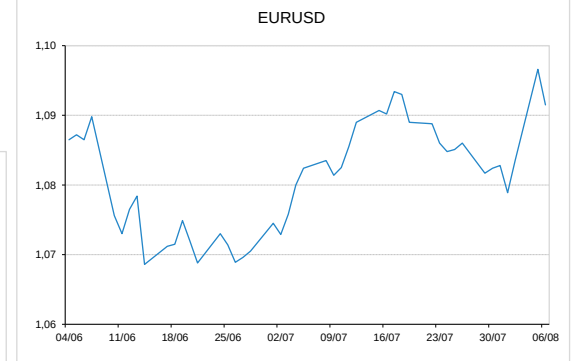
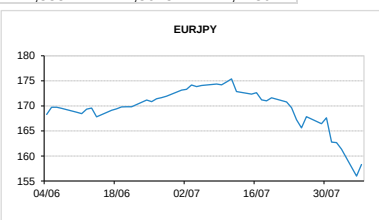
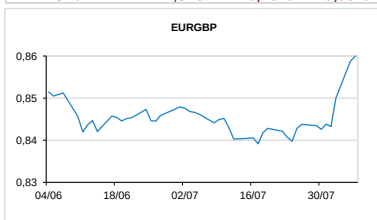
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,3478	9	-61	3,2310	3,2010	3,3180
2Y	3,8063	7	-67	3,1580	3,2250	3,3410
3Y	3,5860	7	-62	3,1720	3,2550	3,3720
4Y	3,4812	7	-57	3,1900	3,2820	3,3970
5Y	3,4370	8	-53	3,2140	3,3100	3,4230
7Y	3,4126	8	-47	3,2630	3,3620	3,4720
10Y	3,4309	7	-43	3,3350	3,4300	3,5150
15Y	3,4845	7	-39	3,4090	3,4590	3,5000
20Y	3,4805	7	-37	3,4020	3,4060	3,4000
30Y	3,3313	7	-34	3,2505	3,2150	3,1690



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	76,65	0,35	-9,06	OT 2Y	2,532	-0,01	-39,70
JETFUEL	753,50	-9,50	-108,00	OT 5Y	2,414	-0,02	-34,10
DIESEL	713,50	-8,75	-103,25	OT 10Y	2,858	-0,04	-30,90
COBRE	8.854,50	-167,00	-1.055,50	BUND 10Y	2,093	2,51	-36,30
ZINCO	2.588,30	-21,96	-388,45	SCHATZ 2Y	2,699	6,20	-39,90
OURO	2.386,17	-24,62	-5,99	T-NOTE 10Y	4,328	7,17	-33,30
TRIGO	541,75	2,25	-48,75	T-NOTE 2Y	4,251	12,07	-51,30
LICENÇA C02	69,88	1,15	-0,48	GILT 10Y	4,017	7,32	-22,90


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0915	-0,47%	0,74%	1,0961	1,1003	1,1078
EUR/GBP	0,85998	-0,14%	-1,85%	0,8630	0,8665	0,8735
EUR/JPY	158,29	-1,46%	10,16%	158,28	158,26	158,24
EUR/CHF	0,9322	0,13%	4,22%	0,9260	0,9202	0,9114
EUR/BRL	6,1774	1,45%	-4,14%	6,2694	6,3628	6,5994
EUR/PLN	4,3102	-0,19%	-0,99%	4,3351	4,3673	4,4280

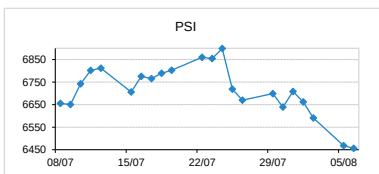

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0915	0,8600	158,29	0,9322	11,5068	7,4626	1,5070	1,67595	6,1774	11,9037
USD	0,9146	-	0,7869	144,44	0,8524	10,5328	6,8256	1,3807	1,5370	5,6643	10,9108

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,774	-0,58	3,78
BCP	0,361	0,14	31,38
CORT. AMORIM	8,870	-0,34	-2,95
CTT	4,095	-1,44	17,34
EDP	3,649	-0,30	-19,89
EDP R	14,030	-0,57	-24,26
GALP	18,755	0,89	40,59
GREENVOLT	8,300	0,00	1,47
J MARTINS	15,940	-1,36	-30,82
MOTA ENGIL	3,262	-2,57	-17,63
NAVIGATOR	3,576	-0,11	0,79
NOS	3,420	-0,15	6,87
REN	2,350	0,64	1,08
SEMAPA	14,180	-0,84	5,82
SONAE SGPS	0,898	0,00	-0,72
IBERSOL	6,980	0,00	4,49

MAIORES GANHOS/PERDAS	
Título	Variação %
GALP	0,89
REN	0,64
BCP	0,14
ALTRI	-0,58
SEMAPA	-0,84
J MARTINS	-1,36
CTT	-1,44
MOTA ENGIL	-2,57



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.455,97	-0,19%	0,93%	6.993,53	5.823,43
CAC40	7.130,04	-0,27%	-5,48%	8.259,19	6.773,82
ESTX 50 PR	4.575,22	0,08%	1,19%	5.121,71	3.993,10
XTRA DAX	17.354,32	0,09%	3,60%	18.892,92	14.630,21
S&P 500	5.252,42	1,28%	10,13%	5.669,67	4.103,78
IBEX 35	10.390,50	-0,32%	2,85%	11.469,90	8.879,30
NIKKEI 225	34.675,46	10,23%	3,62%	42.426,77	30.487,67

