

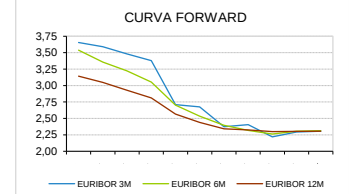
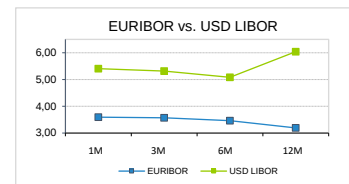
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

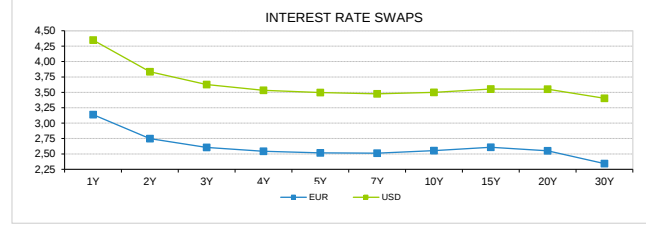
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,5940	4	-4	1M	5,4040	-4	-4	4,9519	1,1366
3M	3,5690	5	-14	3M	5,3181	-8	-25	4,9139	1,1050
6M	3,4620	7	-22	6M	5,0837	-13	-57	4,7704	0,9650
12M	3,1920	5	-40	12M	6,0414	8	31	4,4933	0,9700

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,1384	4	-39	2,3474	2,3540	2,4750
2Y	2,7483	3	-45	2,3272	2,3810	2,5045
3Y	2,6044	3	-41	2,3355	2,4120	2,5360
4Y	2,5433	3	-36	2,3545	2,4410	2,5650
5Y	2,5182	3	-32	2,3775	2,4705	2,5948
7Y	2,5132	4	-28	2,4280	2,5310	2,6410
10Y	2,5535	5	-24	2,5060	2,5960	2,6650
15Y	2,6088	5	-21	2,5633	2,5793	2,5654
20Y	2,5506	4	-19	2,4930	2,4671	2,4230
30Y	2,3430	5	-18	2,2870	2,2440	2,1910

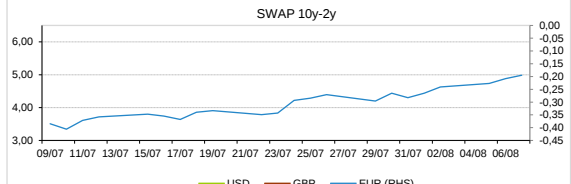
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	4,25
EUA	5,50
Reino Unido	5,00
Japão	0,25
Canadá	4,50
Suíça	-0,75
China	5,75
Brasil	10,50
Austrália	4,35
Índia	4,50



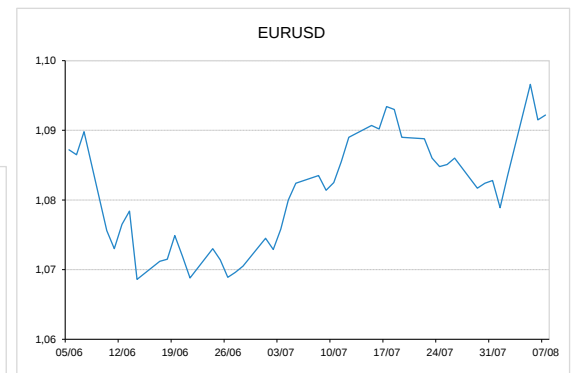
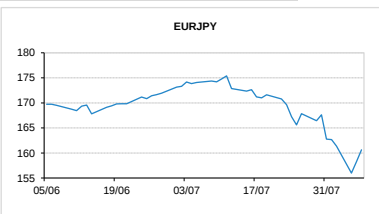
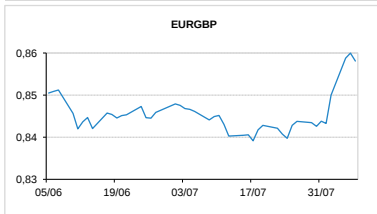
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,3492	2	-61	3,2760	3,2970	3,4040
2Y	3,8336	4	-64	3,2180	3,3150	3,4280
3Y	3,6277	5	-58	3,2430	3,3440	3,4550
4Y	3,5327	5	-52	3,2650	3,3700	3,4800
5Y	3,4963	5	-47	3,2910	3,3960	3,5040
7Y	3,4770	5	-41	3,3410	3,4450	3,5520
10Y	3,4988	4	-36	3,4130	3,5120	3,5960
15Y	3,5550	4	-32	3,4870	3,5400	3,5800
20Y	3,5524	4	-30	3,4790	3,4860	3,4790
30Y	3,4035	4	-27	3,3280	3,2950	3,2470



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	78,54	2,06	-7,17	OT 2Y	2,561	0,02	-37,20
JETFUEL	751,75	-1,75	-109,75	OT 5Y	2,460	0,04	-27,10
DIESEL	712,50	-1,00	-104,25	OT 10Y	2,918	0,06	-22,00
COBRE	8.923,00	40,00	-1.015,50	BUND 10Y	2,170	8,67	-26,80
ZINCO	2.551,41	-36,89	-425,34	SCHATZ 2Y	2,731	5,21	-37,50
OURO	2.394,89	4,06	2,73	T-NOTE 10Y	4,382	4,69	-28,00
TRIGO	537,25	-6,00	-53,25	T-NOTE 2Y	4,277	4,43	-50,30
LICENÇA C02	70,75	0,79	0,39	GILT 10Y	4,055	5,03	-17,00


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0922	0,06%	0,80%	1,0969	1,1009	1,1083
EUR/GBP	0,85808	0,22%	-1,63%	0,8612	0,8645	0,8715
EUR/JPY	160,62	-1,45%	8,56%	160,61	160,59	160,57
EUR/CHF	0,9452	-1,53%	2,79%	0,9387	0,9331	0,9239
EUR/BRL	6,1187	1,16%	-3,21%	6,2099	6,2985	6,5275
EUR/PLN	4,3237	-0,27%	-1,30%	4,3495	4,3807	4,4418

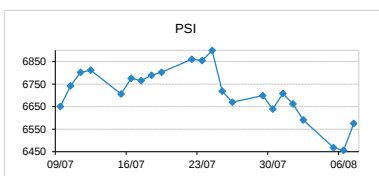

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0922	0,8581	160,62	0,9452	11,4213	7,4622	1,5004	1,66782	6,1187	11,7738
USD	0,9148	-	0,7861	147,315	0,8652	10,4497	6,8263	1,3729	1,5253	5,6128	10,7510

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,802	0,59	4,39
BCP	0,373	3,41	35,86
CORT. AMORIM	8,990	1,35	-1,64
CTT	4,240	3,54	21,49
EDP	3,728	2,16	-18,16
EDP R	14,360	2,35	-22,48
GALP	19,000	1,31	42,43
GREENVOLT	8,300	0,00	1,47
J MARTINS	16,240	1,88	-29,51
MOTA ENGIL	3,352	2,76	-15,35
NAVIGATOR	3,606	0,84	1,63
NOS	3,450	0,88	7,81
REN	2,365	0,64	1,72
SEMAPA	14,400	1,55	7,46
SONAE SGPS	0,908	1,11	0,39
IBERSOL	7,000	0,29	4,79

MAIORES GANHOS/PERDAS	
Título	Variação %
CTT	3,54
BCP	3,41
MOTA ENGIL	2,76
EDP R	2,35
EDP	2,16



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.575,30	1,85%	2,80%	6.993,53	5.823,43
CAC40	7.266,01	1,91%	-3,67%	8.259,19	6.773,82
ESTX 50 PR	4.668,06	2,03%	3,24%	5.121,71	3.993,10
XTRA DAX	17.615,15	1,50%	5,15%	18.892,92	14.630,21
S&P 500	5.307,88	1,32%	11,31%	5.669,67	4.103,78
IBEX 35	10.599,00	2,01%	4,92%	11.469,90	8.879,30
NIKKEI 225	35.089,62	1,19%	4,86%	42.426,77	30.487,67

