

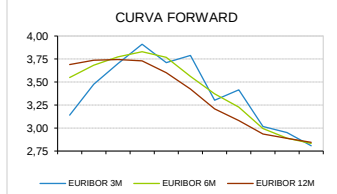
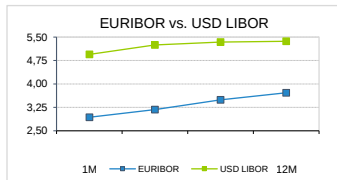
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

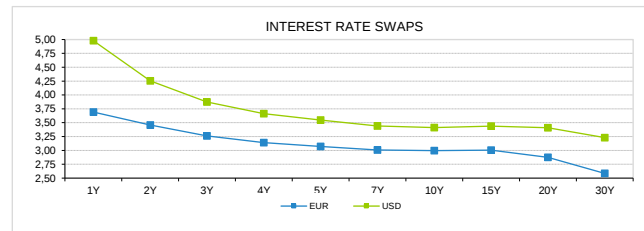
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,9340	5	29	1M	4,9457	1	15	4,1805	1,2600
3M	3,1770	5	22	3M	5,2513	1	11	4,3611	1,2300
6M	3,4900	6	12	6M	5,3420	-1	-9	4,5193	1,5300
12M	3,7180	6	-14	12M	5,3664	4	-37	4,5911	1,8350

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,6920	1	15	3,2150	2,7505	2,8110
2Y	3,4585	-1	-3	3,0350	2,7610	2,8275
3Y	3,2610	-2	-10	2,9430	2,7780	2,8490
4Y	3,1400	-2	-7	2,9040	2,7980	2,8790
5Y	3,0710	-2	-3	2,8880	2,8160	2,9100
7Y	3,0070	-1	0	2,8815	2,8630	2,9520
10Y	2,9970	0	4	2,9230	2,9235	2,9620
15Y	3,0041	0	8	2,9290	2,8555	2,7900
20Y	2,8760	0	10	2,7880	2,6850	2,5990
30Y	2,5850	1	13	2,5020	2,4040	2,3210

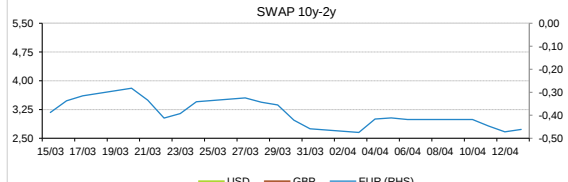
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	3,50
EUA	5,00
Reino Unido	4,25
Japão	0,10
Canadá	4,50
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	3,60
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,9794	-2	38	3,5463	2,9980	2,9445
2Y	4,2547	-3	7	3,2620	3,0148	3,1030
3Y	3,8732	-1	-11	3,1625	3,0070	3,1010
4Y	3,6625	-1	-18	3,1015	3,0570	3,1010
5Y	3,5469	0	-21	3,0775	3,0705	3,2515
7Y	3,4420	1	-21	3,1285	3,1325	3,2655
10Y	3,4106	3	-18	3,2254	3,2480	3,3240
15Y	3,4369	3	-13	3,2690	3,2782	3,2720
20Y	3,4095	4	-9	3,2400	3,2360	3,1645
30Y	3,2308	4	-5	3,0625	3,0235	2,9765

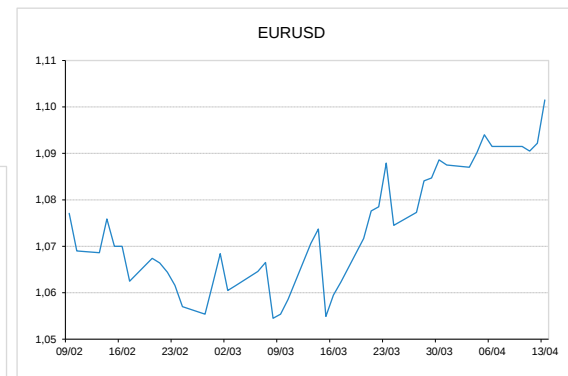
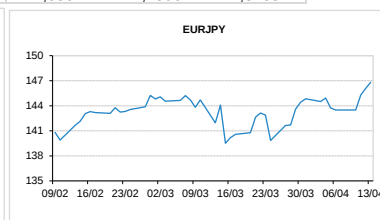
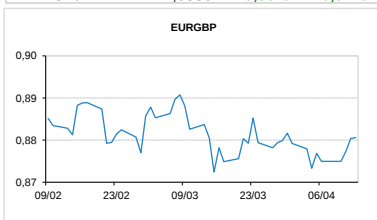


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	86,65	-0,68	6,42	OT 2Y	2,766	0,02	-12,80
JETFUEL	840,58	9,12	-22,02	OT 5Y	2,823	-0,01	-14,80
DIESEL	801,04	9,10	-31,95	OT 10Y	3,231	0,01	-8,40
COBRE	8.960,00	62,00	49,50	BUND 10Y	2,082	1,02	-10,10
ZINCO	2.801,25	29,50	-143,50	SCHATZ 2Y	3,088	-1,00	-16,60
OURO	2.040,61	25,68	126,91	T-NOTE 10Y	4,071	-0,18	-21,10
TRIGO	676,00	-11,00	-19,50	T-NOTE 2Y	4,184	-2,62	-22,20
LICENÇA C02	94,30	-1,62	-2,83	GILT 10Y	3,651	1,18	7,70



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1015	0,85%	2,89%	1,1069	1,1111	1,1172
EUR/GBP	0,88058	-0,02%	0,35%	0,8833	0,8859	0,8910
EUR/JPY	146,81	-0,49%	-3,30%	146,80	146,78	146,76
EUR/CHF	0,9809	0,43%	-0,23%	0,9760	0,9713	0,9632
EUR/BRL	5,4192	-0,24%	3,88%	5,5351	5,6458	5,8406
EUR/PLN	4,6380	0,30%	0,91%	4,6867	4,7306	4,8155



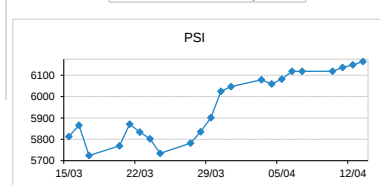
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1015	0,8806	146,81	0,9809	11,3386	7,4509	1,4750	1,63102	5,4192	11,3889
USD	0,9052	-	0,7994	132,415	0,8887	10,2848	6,7453	1,3373	1,4779	4,9052	10,3351

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	4,808	-0,66	-3,94
BCP	0,222	2,36	51,30
CORT. AMORIM	10,040	-0,79	15,14
CTT	3,680	0,00	19,48
EDP	5,094	0,67	9,41
EDP R	20,770	0,10	0,92
GALP	10,935	0,55	-13,28
GREENVOLT	6,625	1,69	-15,06
J MARTINS	21,400	-0,74	6,05
MOTA ENGIL	1,788	1,82	52,82
NAVIGATOR	3,332	-0,06	-3,53
NOS	4,372	-0,46	15,54
REN	2,690	-1,10	6,75
SEMAPA	13,940	-0,14	12,78
SONAE SGPS	1,002	-0,50	7,17
IBERSOL	6,620	0,30	19,93

MAIORES GANHOS/PERDAS	
Título	Variação %
BCP	2,36
MOTA ENGIL	1,82
GREENVOLT	1,69
EDP	0,67
GALP	0,55
SONAE SGPS	-0,50
ALTRI	-0,66
J MARTINS	-0,74
CORT. AMORI	-0,79
REN	-1,10



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.164,28	0,25%	7,65%	6.370,78	5.128,86
CAC40	7.480,83	1,13%	15,56%	7.485,59	5.628,42
ESTX 50 PR	4.363,24	0,67%	15,02%	4.374,23	3.249,57
XTRA DAX	15.729,46	0,16%	12,97%	15.827,28	11.862,84
S&P 500	4.122,30	0,73%	7,36%	4.512,94	3.491,58
IBEX 35	9.310,00	0,34%	13,14%	9.528,30	7.189,60
NIKKEI 225	28.156,97	0,26%	7,90%	29.222,77	25.520,23

