

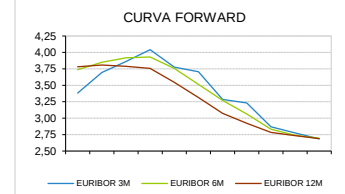
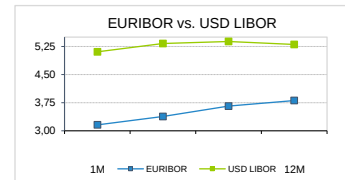
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

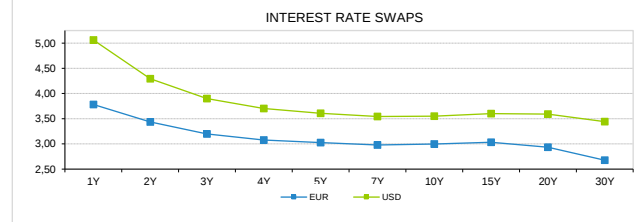
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,1580	1	21	1M	5,1077	0	15	4,4298	1,2600
3M	3,3820	2	21	3M	5,3304	1	7	4,5826	1,4700
6M	3,6580	-1	15	6M	5,3831	4	8	4,7440	1,5900
12M	3,8070	0	8	12M	5,3034	5	3	4,8148	1,7650

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,7830	2	1	3,0800	2,7030	2,8320
2Y	3,4370	5	-12	2,8880	2,7510	2,8590
3Y	3,1965	5	-17	2,8265	2,7760	2,8930
4Y	3,0775	5	-16	2,8205	2,8035	2,9300
5Y	3,0251	5	-15	2,8230	2,8350	2,9650
7Y	2,9805	5	-12	2,8490	2,9000	3,0190
10Y	2,9979	4	-9	2,9200	2,9730	3,0370
15Y	3,0330	3	-5	2,9585	2,9310	2,8935
20Y	2,9345	3	-2	2,8485	2,7830	2,7210
30Y	2,6767	4	2	2,5990	2,5300	2,4660

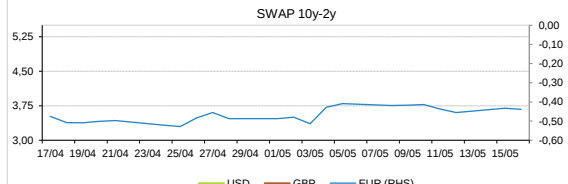
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	3,75
EUA	5,25
Reino Unido	4,50
Japão	0,10
Canadá	4,50
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	3,85
Índia	4,50



INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,0628	6	-9	3,5108	3,0766	3,3358
2Y	4,2923	8	-21	3,2630	3,1302	3,3740
3Y	3,9012	8	-23	3,2154	3,1890	3,4048
4Y	3,7035	7	-21	3,1850	3,2230	3,4536
5Y	3,6081	6	-17	3,2281	3,2730	3,4881
7Y	3,5431	6	-11	3,2863	3,3555	3,5200
10Y	3,5517	5	-4	3,3783	3,4760	3,5740
15Y	3,6007	5	-1	3,4562	3,5152	3,5705
20Y	3,5933	5	2	3,4667	3,4730	3,4640
30Y	3,4421	4	5	3,3095	3,2768	3,2250

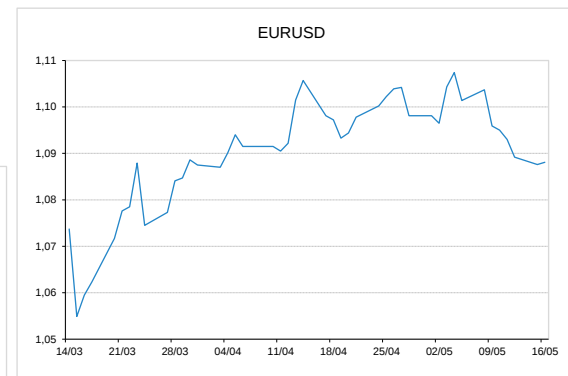
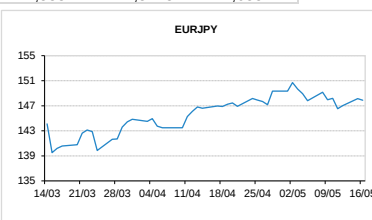
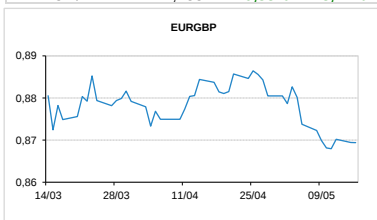


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	75,06	-0,17	-10,81	OT 2Y	2,751	0,02	-8,70
JETFUEL	736,75	23,59	-90,42	OT 5Y	2,767	0,04	-12,70
DIESEL	697,50	23,75	-93,12	OT 10Y	3,162	0,04	-12,40
COBRE	8.275,00	19,50	-751,00	BUND 10Y	2,070	5,64	-7,30
ZINCO	2.526,50	-15,75	-333,75	SCHATZ 2Y	3,020	5,76	-14,30
OURO	1.997,30	-19,19	-6,87	T-NOTE 10Y	4,178	5,30	1,20
TRIGO	648,00	-12,75	-44,50	T-NOTE 2Y	4,439	10,51	9,10
LICENÇA C02	88,99	2,02	-4,85	GILT 10Y	3,952	0,73	21,90



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0881	0,05%	-0,91%	1,0936	1,0981	1,1051
EUR/GBP	0,86938	0,01%	1,65%	0,8723	0,8753	0,8815
EUR/JPY	147,89	0,18%	-0,62%	147,88	147,86	147,83
EUR/CHF	0,9739	0,00%	0,83%	0,9688	0,9639	0,9551
EUR/BRL	5,3418	-0,42%	1,10%	5,4623	5,5686	5,7663
EUR/PLN	4,4884	0,33%	3,21%	4,5332	4,5743	4,6552



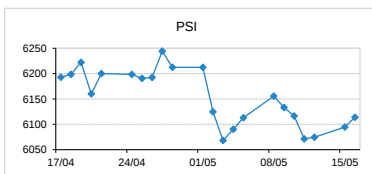
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0881	0,8694	147,89	0,9739	11,3114	7,4472	1,4622	1,63084	5,3418	11,6461
USD	0,9203	-	0,8003	136,495	0,8959	10,4022	6,8520	1,3456	1,5009	4,9158	10,7076

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	4,092	36,23	-2,73
BCP	0,224	3,70	53,28
CORT. AMORIM	10,060	-0,20	15,37
CTT	3,640	-2,02	18,18
EDP	4,872	-0,10	4,64
EDP R	20,380	-0,78	-0,97
GALP	10,555	-1,49	-16,30
GREENVOLT	6,780	1,65	-13,08
J MARTINS	22,800	0,71	12,98
MOTA ENGIL	2,055	-0,72	75,64
NAVIGATOR	3,436	0,94	-0,52
NOS	3,722	-0,37	2,11
REN	2,565	0,98	1,79
SEMAPA	14,100	0,71	14,08
SONAE SGPS	0,982	0,15	5,03
IBERSOL	7,000	0,29	26,81

MAIORES GANHOS/PERDAS	
Título	Variação %
ALTRI	36,23
BCP	3,70
GREENVOLT	1,65
REN	0,98
NAVIGATOR	0,94
NOS	-0,37
MOTA ENGIL	-0,72
EDP R	-0,78
GALP	-1,49
CTT	-2,02



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.113,80	0,31%	6,77%	6.370,78	5.128,86
CAC40	7.406,01	-0,16%	14,40%	7.581,26	5.628,42
ESTX 50 PR	4.315,51	-0,02%	13,76%	4.411,67	3.249,57
XTRA DAX	15.897,93	-0,12%	14,18%	16.011,56	11.862,84
S&P 500	4.118,52	-0,43%	7,26%	4.325,28	3.491,58
IBEX 35	9.191,40	-0,11%	11,69%	9.540,50	7.189,60
NIKKEI 225	29.842,99	0,73%	14,37%	29.916,56	25.520,23

