

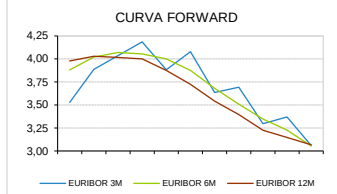
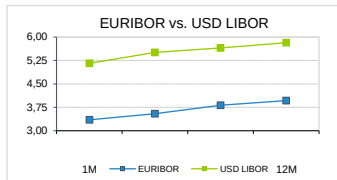
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

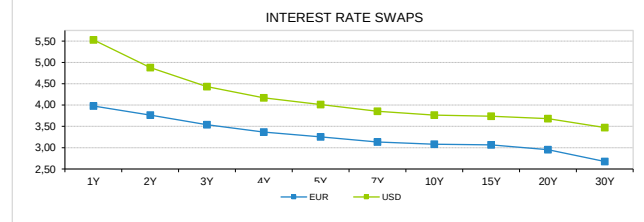
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,3500	1	20	1M	5,1581	-4	5	4,6430	1,5450
3M	3,5470	3	19	3M	5,5084	-4	19	4,8674	1,7600
6M	3,8180	3	16	6M	5,6514	0	31	5,1867	1,8650
12M	3,9650	2	16	12M	5,8189	2	56	5,5625	2,0150

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,9782	6	21	3,5410	2,8230	2,7910
2Y	3,7638	8	37	3,3078	2,8000	2,8075
3Y	3,5380	8	39	3,1475	2,8010	2,8300
4Y	3,3660	8	34	3,0590	2,8025	2,8575
5Y	3,2549	8	28	3,0080	2,8170	2,8830
7Y	3,1340	6	20	2,9665	2,8580	2,9330
10Y	3,0810	4	12	2,9760	2,9160	2,9520
15Y	3,0656	2	6	2,9740	2,8730	2,8210
20Y	2,9516	1	5	2,8540	2,7270	2,6510
30Y	2,6766	0	4	2,5920	2,4760	2,4040

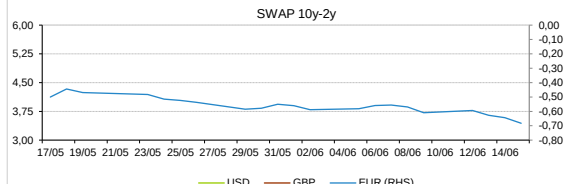
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	4,00
EUA	5,25
Reino Unido	4,50
Japão	0,10
Canadá	4,75
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	4,10
Índia	4,50



INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,5300	-1	53	4,1851	3,3238	3,3933
2Y	4,8772	-2	67	3,8466	3,3338	3,4034
3Y	4,4320	-4	61	3,6708	3,3332	3,4484
4Y	4,1690	-5	54	3,6054	3,3677	3,4511
5Y	4,0120	-5	46	3,5371	3,3605	3,4731
7Y	3,8530	-5	37	3,5294	3,4783	3,5035
10Y	3,7650	-5	27	3,5442	3,4842	3,5615
15Y	3,7366	-4	19	3,6134	3,5404	3,5326
20Y	3,6831	-3	14	3,5671	3,4390	3,3869
30Y	3,4721	-3	7	3,3374	3,2294	3,1734

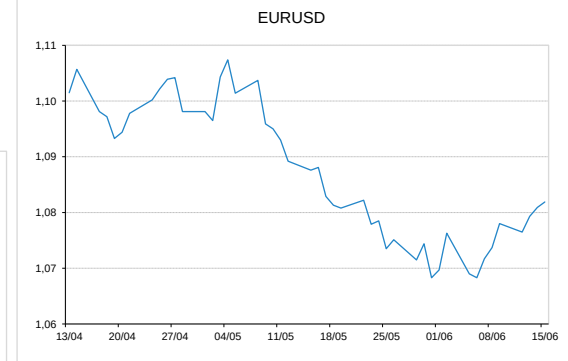
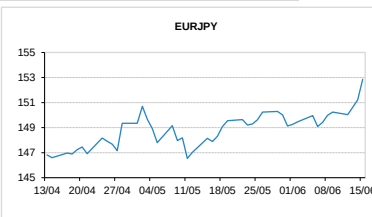
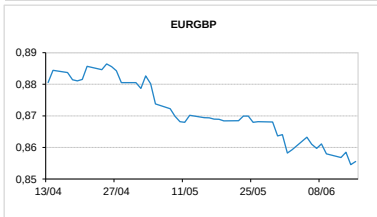


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	75,22	2,02	0,20	OT 2Y	2,935	0,10	18,40
JETFUEL	729,75	-12,00	16,59	OT 5Y	2,947	0,08	18,00
DIESEL	700,50	-9,00	26,75	OT 10Y	3,158	0,02	-0,40
COBRE	8 526,00	49,00	256,00	BUND 10Y	2,296	5,01	16,90
ZINCO	2 489,75	105,75	-52,50	SCHATZ 2Y	3,365	12,38	47,20
OURO	1 957,20	14,69	-59,29	T-NOTE 10Y	4,345	-5,05	27,80
TRIGO	657,00	15,75	-15,00	T-NOTE 2Y	4,819	-2,86	77,10
LICENÇA C02	92,75	-0,57	5,78	GILT 10Y	4,642	-3,00	67,80



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0819	0,09%	-0,52%	1,0871	1,0919	1,1013
EUR/GBP	0,8555	-0,12%	1,62%	0,8587	0,8625	0,8720
EUR/JPY	152,86	-1,08%	-3,08%	152,85	152,83	152,80
EUR/CHF	0,9762	-0,01%	-0,23%	0,9716	0,9670	0,9584
EUR/BRL	5,2573	-0,84%	1,18%	5,3680	5,4646	5,6196
EUR/PLN	4,4587	-0,18%	1,00%	4,5019	4,5408	4,6151



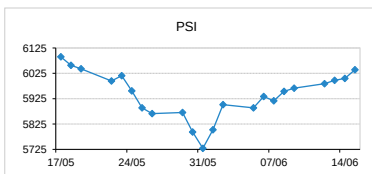
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0819	0,8556	152,86	0,9762	11,5941	7,4513	1,4462	1,59153	5,2573	11,4834
USD	0,9165	-	0,7848	140,445	0,8943	10,6210	6,8304	1,3246	1,4588	4,8175	10,5248

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,240	0,95	0,79
BCP	0,216	-0,32	47,75
CORT. AMORIM	9,990	0,60	14,56
CTT	3,375	0,75	9,58
EDP	4,640	0,59	-0,34
EDP R	19,300	-0,67	-6,22
GALP	10,810	0,65	-14,27
GREENVOLT	6,715	1,59	-13,91
J MARTINS	25,320	2,34	25,47
MOTA ENGIL	2,030	1,00	73,50
NAVIGATOR	3,242	0,12	-6,14
NOS	3,440	-0,06	-5,63
REN	2,520	-0,40	0,00
SEMAPA	13,520	0,15	9,39
SONAE SGPS	0,938	1,74	0,32
IBERSOL	7,240	0,28	31,16

MAIORES GANHOS/PERDAS	
Título	Variação %
J MARTINS	2,34
SONAE SGPS	1,74
GREENVOLT	1,59
MOTA ENGIL	1,00
ALTRI	0,95
NOS	-0,06
BCP	-0,32
REN	-0,40
EDP R	-0,67



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6 039,36	0,57%	5,47%	6 290,49	5 128,86
CAC40	7 290,91	-0,51%	12,62%	7 581,26	5 628,42
ESTX 50 PR	4 365,12	-0,25%	15,06%	4 412,88	3 249,57
XTRA DAX	16 290,12	-0,13%	17,00%	16 336,27	11 862,84
S&P 500	4 407,72	0,80%	14,79%	4 408,05	3 491,58
IBEX 35	9 442,70	0,10%	14,75%	9 540,50	7 189,60
NIKKEI 225	33 485,49	-0,05%	28,32%	33 767,13	25 520,23

