

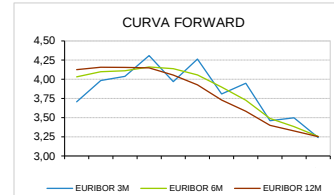
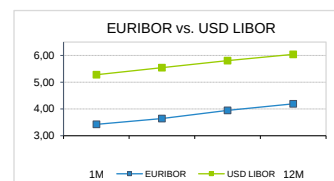
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

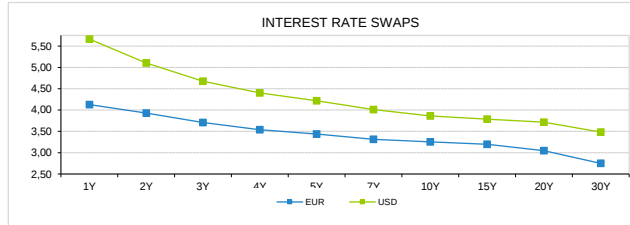
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,4250	5	15	1M	5,2793	2	8	4,9963	1,7055
3M	3,6400	3	18	3M	5,5425	0	3	5,3416	1,7800
6M	3,9450	4	21	6M	5,8097	0	17	5,7760	1,8800
12M	4,1930	4	27	12M	6,0414	8	31	6,2356	2,1450

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,1284	1	25	3,7310	3,0110	2,9565
2Y	3,9300	-3	31	3,4895	2,9969	2,9720
3Y	3,7065	-5	31	3,3477	2,9780	2,9973
4Y	3,5403	-3	31	3,2613	2,9960	3,0145
5Y	3,4367	-2	29	3,1950	3,0000	3,0300
7Y	3,3130	-1	24	3,1530	3,0210	3,0650
10Y	3,2532	1	19	3,1370	3,0623	3,0500
15Y	3,1970	2	12	3,0944	2,9715	2,8780
20Y	3,0490	3	8	2,9410	2,8040	2,6944
30Y	2,7490	3	4	2,6640	2,5367	2,4480

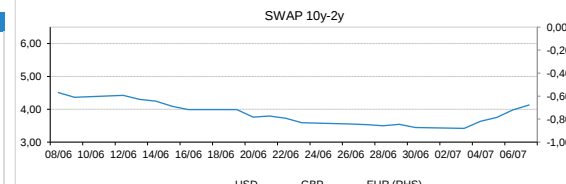
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	4,00
EUA	5,25
Reino Unido	5,00
Japão	0,10
Canadá	4,75
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	4,10
Índia	4,50



INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,6650	-1	30	4,5220	3,5152	3,4360
2Y	5,1030	1	50	4,1491	3,4751	3,4277
3Y	4,6760	2	50	3,9543	3,4523	3,4315
4Y	4,4010	3	44	3,8303	3,4419	3,4420
5Y	4,2190	3	38	3,7584	3,4501	3,4530
7Y	4,0120	2	29	3,6632	3,4599	3,4918
10Y	3,8605	0	18	3,6300	3,5032	3,5289
15Y	3,7880	-1	10	3,6174	3,5029	3,4994
20Y	3,7150	-4	6	3,5599	3,4242	3,3731
30Y	3,4830	-3	2	3,3400	3,1997	3,1228

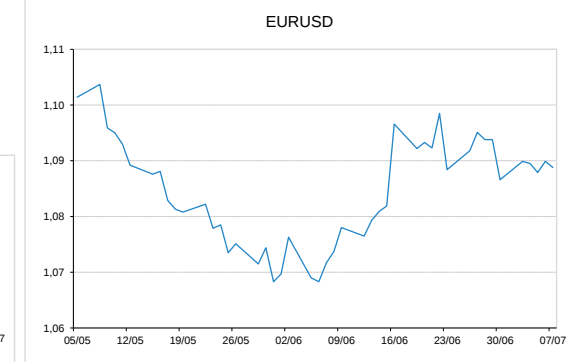
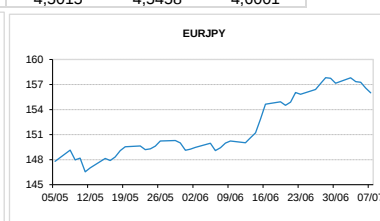


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	77,71	1,19	0,87	OT 2Y	3,092	-0,05	29,50
JETFUEL	768,67	-6,75	31,93	OT 5Y	3,166	0,01	36,30
DIESEL	733,42	-5,25	32,68	OT 10Y	3,370	-0,01	20,50
COBRE	8 277,00	-57,50	-77,50	BUND 10Y	2,458	1,16	23,20
ZINCO	2 358,25	5,25	35,25	SCHATZ 2Y	3,502	-5,34	32,10
OURO	1 928,71	17,81	-11,31	T-NOTE 10Y	4,646	-1,48	29,10
TRIGO	659,00	1,00	31,25	T-NOTE 2Y	5,178	-7,22	52,60
LICENÇA C02	85,90	-0,06	2,36	GILT 10Y	4,933	0,13	45,80



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0888	-0,10%	1,60%	1,0939	1,0995	1,1081
EUR/GBP	0,85298	0,01%	0,79%	0,8569	0,8620	0,8732
EUR/JPY	156,01	0,36%	-4,22%	155,99	155,98	155,95
EUR/CHF	0,9744	0,06%	-0,07%	0,9694	0,9642	0,9550
EUR/BRL	5,3298	0,50%	-1,09%	5,4417	5,5277	5,6686
EUR/PLN	4,4606	0,56%	0,59%	4,5015	4,5458	4,6001



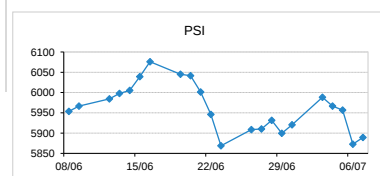
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0888	0,8530	156,01	0,9744	11,8775	7,4490	1,4570	1,6403	5,3298	11,6396
USD	0,9132	-	0,7797	142,185	0,8898	10,8417	6,8040	1,3297	1,4962	4,8671	10,6364

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,200	0,38	-0,16
BCP	0,222	2,12	51,30
CORT. AMORIM	9,640	-0,31	10,55
CTT	3,490	0,00	13,31
EDP	4,354	-0,82	-6,49
EDP R	17,200	-1,15	-16,42
GALP	10,800	0,05	-14,35
GREENVOLT	5,935	0,25	-23,91
J MARTINS	25,480	-0,78	26,26
MOTA ENGIL	2,215	0,91	89,32
NAVIGATOR	3,100	0,26	-10,25
NOS	3,322	3,42	-8,86
REN	2,470	0,00	-1,98
SEMAPA	12,940	0,31	4,69
SONAE SGPS	0,926	2,55	-1,02
IBERSOL	6,760	-0,29	22,46

MAIORES GANHOS/PERDAS	
Título	Variação %
NOS	3,42
SONAE SGPS	2,55
BCP	2,12
MOTA ENGIL	0,91
ALTRI	0,38
IBERSOL	-0,29
CORT. AMORIM	-0,31
J MARTINS	-0,78
EDP	-0,82
EDP R	-1,15



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5 889,33	0,28%	2,85%	6 290,49	5 128,86
CAC40	7 111,88	0,42%	9,86%	7 581,26	5 628,42
ESTX 50 PR	4 236,60	0,32%	11,68%	4 420,01	3 249,57
XTRA DAX	15 603,40	0,48%	12,06%	16 427,42	11 862,84
S&P 500	4 415,06	0,09%	15,00%	4 458,48	3 491,58
IBEX 35	9 248,80	-0,39%	12,39%	9 658,60	7 189,60
NIKKEI 225	32 388,42	-1,17%	24,12%	33 772,89	25 621,96

