

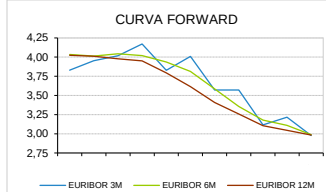
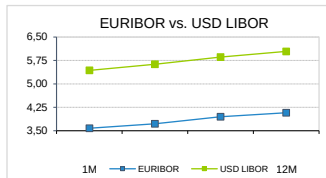
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

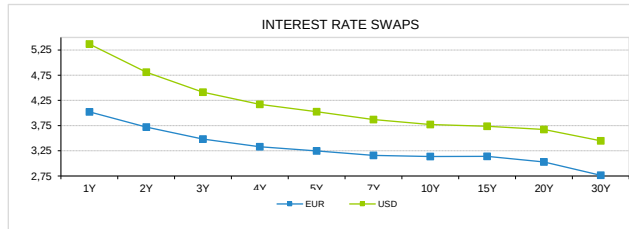
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,5800	0	18	1M	5,4323	0	21	5,2411	1,6875
3M	3,7230	1	15	3M	5,6269	-1	8	5,4018	1,7950
6M	3,9480	2	5	6M	5,8614	-1	10	5,6275	1,8375
12M	4,0760	1	-6	12M	6,0414	8	31	5,8311	2,0662

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,0235	1	-10	3,4090	2,8505	2,9020
2Y	3,7220	1	-21	3,1965	2,8685	2,9230
3Y	3,4834	2	-19	3,0820	2,8810	2,9430
4Y	3,3320	4	-14	3,0360	2,8950	2,9730
5Y	3,2466	5	-8	3,0114	2,9130	3,0095
7Y	3,1603	6	0	2,9980	3,0710	3,1230
10Y	3,1365	7	8	3,0380	3,0310	3,0775
15Y	3,1415	7	16	3,0515	2,9810	2,9330
20Y	3,0295	7	19	2,9323	2,8340	2,7603
30Y	2,7638	8	22	2,6780	2,5830	2,5110

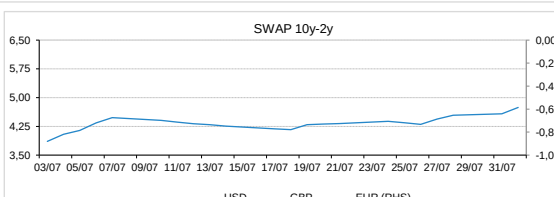
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	4,25
EUA	5,50
Reino Unido	5,00
Japão	0,10
Canadá	5,00
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	4,10
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,3688	0	-2	4,2210	3,3880	3,4160
2Y	4,8099	1	-5	3,9060	3,3860	3,4260
3Y	4,4133	3	-3	3,7390	3,3960	3,4400
4Y	4,1715	4	1	3,6550	3,4050	3,4640
5Y	4,0263	5	5	3,6100	3,4180	3,4740
7Y	3,8709	7	11	3,5690	3,4470	3,5060
10Y	3,7731	7	17	3,5660	3,4900	3,5400
15Y	3,7364	8	21	3,5770	3,5040	3,5010
20Y	3,6744	9	22	3,5260	3,4220	3,3730
30Y	3,4488	9	24	3,3140	3,2020	3,1340

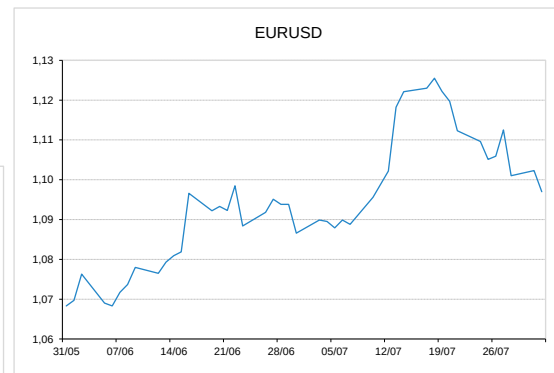
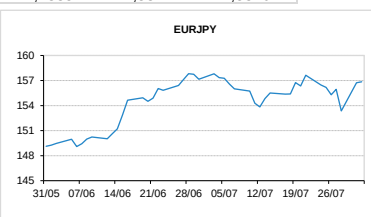
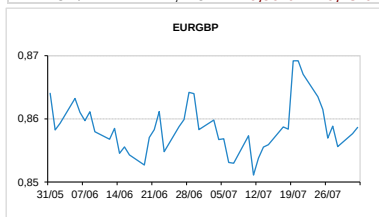


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	84,72	-0,71	9,42	OT 2Y	3,041	0,03	0,70
JETFUEL	948,70	16,70	179,46	OT 5Y	3,019	0,05	5,90
DIESEL	903,00	13,50	177,75	OT 10Y	3,284	0,06	15,90
COBRE	8 836,00	169,00	516,00	BUND 10Y	1,802	7,14	14,40
ZINCO	2 571,31	64,56	182,06	SCHATZ 2Y	0,475	2,39	-7,60
OURO	1 944,13	-20,96	24,78	T-NOTE 10Y	4,624	5,71	15,80
TRIGO	649,00	-16,75	-2,00	T-NOTE 2Y	5,217	2,47	10,70
LICENÇA C02	84,65	-2,02	-4,43	GILT 10Y	0,507	11,22	3,10



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,097	-0,48%	0,65%	1,1019	1,1076	1,1169
EUR/GBP	0,85865	-0,12%	0,13%	0,8623	0,8670	0,8765
EUR/JPY	156,85	-0,08%	0,61%	156,83	156,82	156,79
EUR/CHF	0,9614	-0,27%	1,74%	0,9562	0,9510	0,9422
EUR/BRL	5,2475	-0,92%	0,05%	5,3489	5,4354	5,5792
EUR/PLN	4,4451	-0,90%	-0,18%	4,4835	4,5324	4,5870



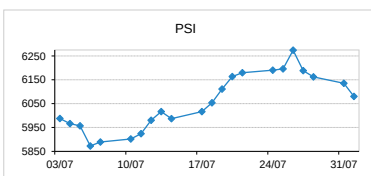
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0970	0,8587	156,85	0,9614	11,6475	7,4516	1,4581	1,65969	5,2475	11,2150
USD	0,9110	-	0,7837	143,27	0,8754	10,5964	6,7884	1,3285	1,5110	4,7754	10,1937

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,238	-0,80	0,75
BCP	0,247	-0,36	68,99
CORT. AMORIM	10,280	-0,19	17,89
CTT	3,530	-1,67	14,61
EDP	4,166	-1,98	-10,52
EDP R	17,145	-1,30	-16,69
GALP	11,975	-1,03	-5,04
GREENVOLT	6,235	-1,81	-20,06
J MARTINS	24,440	-1,29	21,11
MOTA ENGIL	2,445	-2,20	108,97
NAVIGATOR	3,170	-0,56	-8,22
NOS	3,454	-0,06	-5,24
REN	2,480	-0,20	-1,59
SEMAPA	13,200	0,00	6,80
SONAE SGPS	0,995	0,66	6,42
IBERSOL	6,720	-3,17	21,74

MAIORES GANHOS/PERDAS	
Título	Variação %
SONAE SGPS	0,66
CTT	-1,67
GREENVOLT	-1,81
EDP	-1,98
MOTA ENGIL	-2,20
IBERSOL	-3,17



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6 080,25	-0,90%	6,18%	6 290,49	5 128,86
CAC40	7 406,08	-1,22%	14,40%	7 581,26	5 628,42
ESTX 50 PR	4 407,54	-1,43%	16,18%	4 491,51	3 249,57
XTRA DAX	16 240,40	-1,26%	16,64%	16 528,97	11 862,84
S&P 500	4 573,68	-0,33%	19,12%	4 607,07	3 491,58
IBEX 35	9 502,90	-1,44%	15,48%	9 741,90	7 189,60
NIKKEI 225	33 476,58	0,92%	28,29%	33 772,89	25 621,96

