

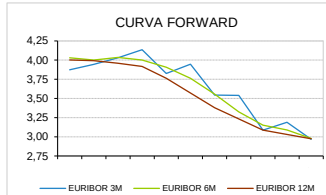
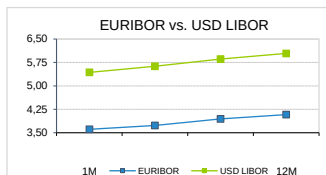
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

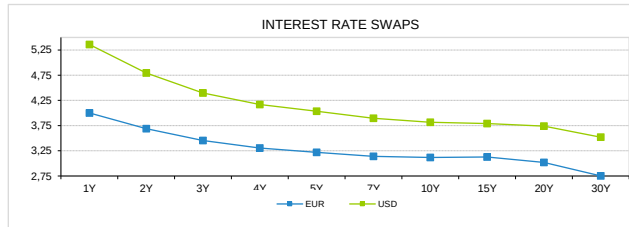
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,6100	3	21	1M	5,4324	0	21	5,2470	1,6350
3M	3,7330	1	16	3M	5,6280	0	8	5,4021	1,7950
6M	3,9440	0	4	6M	5,8614	0	10	5,6230	1,8100
12M	4,0810	1	-5	12M	6,0414	8	31	5,8217	2,0494

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,0015	-2	-12	3,3680	2,8275	2,8900
2Y	3,6910	-3	-24	3,1630	2,8435	2,9110
3Y	3,4546	-3	-22	3,0520	2,7850	2,9370
4Y	3,3061	-3	-16	3,0080	2,8780	2,9650
5Y	3,2200	-3	-10	2,9865	2,8990	3,0010
7Y	3,1385	-3	-2	2,9792	3,0650	3,1205
10Y	3,1190	-2	7	3,0223	3,0200	3,0705
15Y	3,1287	-2	15	3,0393	2,9725	2,9280
20Y	3,0185	-2	18	2,9225	2,8260	2,7550
30Y	2,7520	-2	21	2,6670	2,5725	2,5035

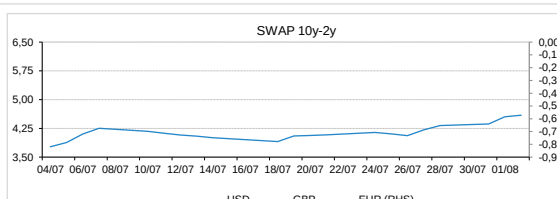
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	4,25
EUA	5,50
Reino Unido	5,00
Japão	0,10
Canadá	5,00
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	4,10
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,3604	-1	-3	4,2000	3,4170	3,4960
2Y	4,7933	-2	-6	3,8910	3,4330	3,5040
3Y	4,3983	-1	-4	3,7380	3,4530	3,5180
4Y	4,1674	1	1	3,6690	3,4670	3,5380
5Y	4,0341	3	6	3,6370	3,4820	3,5570
7Y	3,8952	5	14	3,6090	3,5180	3,5970
10Y	3,8152	6	21	3,6210	3,5720	3,6370
15Y	3,7924	7	27	3,6490	3,5940	3,6000
20Y	3,7388	8	29	3,6040	3,5150	3,4710
30Y	3,5202	8	31	3,3970	3,2960	3,2320

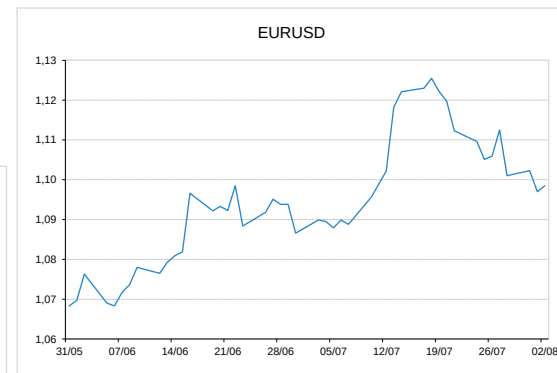
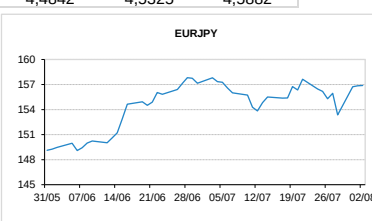


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	83,17	-1,74	7,87	OT 2Y	3,035	-0,02	-3,60
JETFUEL	950,21	1,51	180,97	OT 5Y	3,021	-0,01	-1,50
DIESEL	904,79	1,79	179,54	OT 10Y	3,283	-0,01	9,50
COBRE	8 636,00	-200,50	315,50	BUND 10Y	2,334	-1,33	9,50
ZINCO	2 574,80	3,49	185,55	SCHATZ 2Y	3,337	-3,54	-17,00
OURO	1 935,73	-8,56	16,38	T-NOTE 10Y	4,664	3,52	16,00
TRIGO	643,75	-8,50	-7,25	T-NOTE 2Y	5,234	0,21	6,80
LICENÇA C02	83,11	-1,99	-5,97	GILT 10Y	4,638	2,34	-1,30



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0985	0,14%	0,79%	1,1035	1,1091	1,1184
EUR/GBP	0,86038	-0,20%	-0,07%	0,8641	0,8686	0,8780
EUR/JPY	156,88	-0,02%	0,59%	156,86	156,85	156,82
EUR/CHF	0,9599	0,15%	1,89%	0,9546	0,9496	0,9406
EUR/BRL	5,2627	0,03%	-0,23%	5,3643	5,4507	5,5953
EUR/PLN	4,4449	0,08%	-0,18%	4,4842	4,5325	4,5882



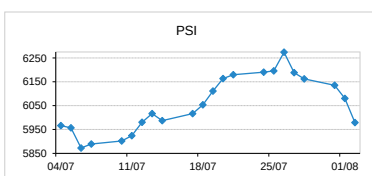
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0985	0,8604	156,88	0,9599	11,7518	7,4518	1,4586	1,67172	5,2627	11,2490
USD	0,9152	-	0,7883	143,36	0,8776	10,7431	6,8197	1,3345	1,5295	4,8170	10,3000

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,174	-1,51	-0,78
BCP	0,240	-3,15	63,66
CORT. AMORIM	9,980	-2,92	14,45
CTT	3,490	-1,13	13,31
EDP	4,072	-2,26	-12,54
EDP R	16,810	-1,95	-18,32
GALP	11,825	-1,25	-6,23
GREENVOLT	6,090	-2,33	-21,92
J MARTINS	24,400	-0,16	20,91
MOTA ENGIL	2,400	-1,84	105,13
NAVIGATOR	3,148	-0,69	-8,86
NOS	3,324	-3,76	-8,81
REN	2,465	-0,60	-2,18
SEMAPA	12,960	-1,82	4,85
SONAE SGPS	0,981	-1,41	4,92
IBERSOL	6,820	1,49	23,55

MAIORES GANHOS/PERDAS	
Título	Variação %
IBERSOL	1,49
EDP	-2,26
GREENVOLT	-2,33
CORT. AMORI	-2,92
BCP	-3,15
NOS	-3,76



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5 978,99	-1,67%	4,42%	6 290,49	5 128,86
CAC40	7 312,84	-1,26%	12,96%	7 581,26	5 628,42
ESTX 50 PR	4 336,50	-1,61%	14,31%	4 491,51	3 249,57
XTRA DAX	16 020,02	-1,36%	15,06%	16 528,97	11 862,84
S&P 500	4 527,75	-1,07%	17,92%	4 607,07	3 491,58
IBEX 35	9 328,70	-1,83%	13,36%	9 741,90	7 189,60
NIKKEI 225	32 707,69	-2,30%	25,34%	33 772,89	25 621,96

