

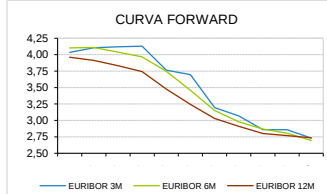
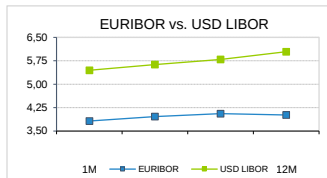
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

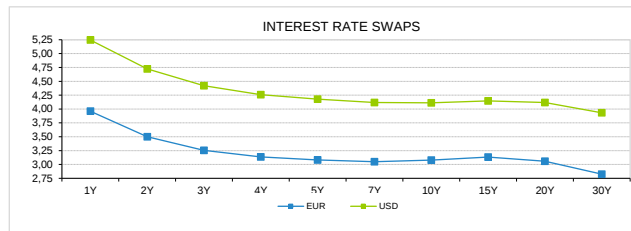
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,8220	0	-4	1M	5,4470	0	0	5,1992	1,6946
3M	3,9620	-2	-1	3M	5,6285	0	-3	5,2258	1,7301
6M	4,0580	-1	-5	6M	5,7917	-1	-9	5,2333	1,7400
12M	4,0150	2	-17	12M	6,0414	8	31	5,0902	1,8250

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,9608	1	-14	3,0321	2,7640	2,9250
2Y	3,5009	2	-27	2,8860	2,8065	2,9570
3Y	3,2535	2	-32	2,8440	2,8488	3,0000
4Y	3,1360	2	-34	2,8470	2,8800	3,0380
5Y	3,0826	2	-35	2,8620	2,9190	3,0750
7Y	3,0503	1	-37	2,9080	3,0000	3,1440
10Y	3,0787	0	-39	2,9960	3,0780	3,1638
15Y	3,1328	0	-38	3,0577	3,0587	3,0470
20Y	3,0578	-1	-36	2,9735	2,9305	2,8845
30Y	2,8257	-1	-34	2,7562	2,6970	2,6430

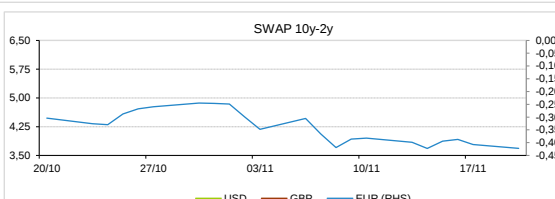
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	4,50
EUA	5,50
Reino Unido	5,25
Japão	0,10
Canadá	5,00
Suíça	-0,75
China	5,75
Brasil	12,25
Austrália	4,35
Índia	4,50



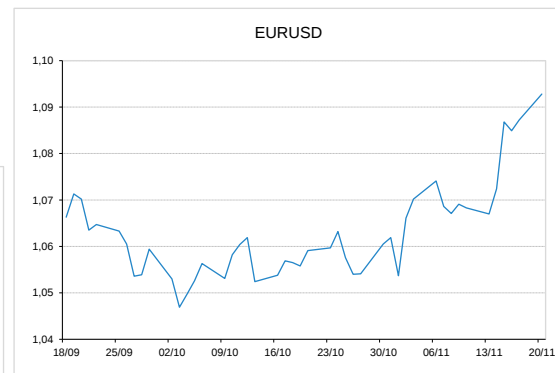
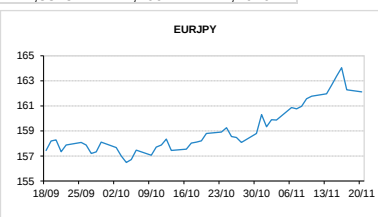
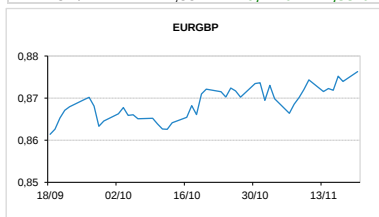
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,2454	2	-12	4,1730	3,7640	3,9220
2Y	4,7233	2	-23	3,9720	3,7930	3,9460
3Y	4,4202	2	-31	3,9050	3,8340	3,9790
4Y	4,2607	2	-38	3,8860	3,8670	4,0100
5Y	4,1792	2	-42	3,8920	3,9000	4,0340
7Y	4,1190	2	-45	3,9230	3,9590	4,0860
10Y	4,1118	2	-46	3,9840	4,0330	4,1300
15Y	4,1475	2	-46	4,0490	4,0600	4,0940
20Y	4,1193	2	-45	4,0260	3,9930	3,9700
30Y	3,9320	1	-43	3,8370	3,7740	3,7220



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	82,77	2,16	-8,12	OT 2Y	3,159	0,09	-15,20
JETFUEL	923,75	16,00	-60,50	OT 5Y	2,913	-0,02	-39,20
DIESEL	837,25	12,75	-89,00	OT 10Y	3,254	0,00	-39,20
COBRE	8 309,00	47,00	296,50	BUND 10Y	2,497	3,67	-30,80
ZINCO	2 562,75	-18,25	142,00	SCHATZ 2Y	3,348	5,06	-11,60
OURO	1 974,63	-6,19	-6,77	T-NOTE 10Y	4,904	2,08	-39,10
TRIGO	571,50	-4,25	-42,00	T-NOTE 2Y	5,213	0,82	-19,60
LICENÇA C02	76,58	0,03	-4,83	GILT 10Y	4,381	3,17	-70,90


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0928	0,52%	3,18%	1,0972	1,1016	1,1109
EUR/GBP	0,8763	-0,27%	-0,48%	0,8793	0,8822	0,8887
EUR/JPY	162,12	0,10%	-2,05%	162,10	162,09	162,06
EUR/CHF	0,9677	-0,15%	-2,35%	0,9619	0,9564	0,9466
EUR/BRL	5,3249	0,58%	0,18%	5,3971	5,4699	5,6217
EUR/PLN	4,3577	0,71%	2,33%	4,3845	4,4097	4,4676

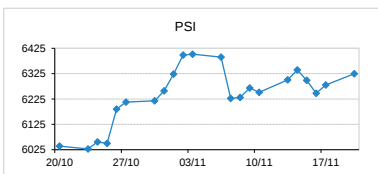

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0928	0,8763	162,12	0,9677	11,4381	7,4563	1,5016	1,66887	5,3249	11,7023
USD	0,9143	-	0,8006	148,36	0,8842	10,4650	6,8171	1,3731	1,5278	4,8619	10,7087

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	4,850	3,99	15,29
BCP	0,292	1,88	99,59
CORT. AMORIM	9,090	0,22	4,24
CTT	3,540	0,00	14,94
EDP	4,323	1,03	-7,15
EDP R	16,290	-0,21	-20,85
GALP	13,630	1,23	8,09
GREENVOLT	6,805	1,72	-12,76
J MARTINS	21,640	-0,55	7,23
MOTA ENGIL	3,235	-1,22	176,50
NAVIGATOR	3,768	0,69	9,09
NOS	3,422	-0,06	-6,12
REN	2,425	0,21	-3,77
SEMAPA	13,500	-0,44	9,22
SONAE SGPS	0,926	0,54	-1,02
IBERSOL	6,620	0,30	19,93

MAIORES GANHOS/PERDAS	
Título	Variação %
ALTRI	3,99
BCP	1,88
GREENVOLT	1,72
GALP	1,23
EDP	1,03
NOS	-0,06
EDP R	-0,21
SEMAPA	-0,44
J MARTINS	-0,55
MOTA ENGIL	-1,22



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6 324,80	0,70%	10,46%	6 445,78	5 591,09
CAC40	7 246,93	0,18%	11,94%	7 581,26	6 388,23
ESTX 50 PR	4 342,41	0,04%	14,47%	4 491,51	3 767,26
XTRA DAX	15 901,33	-0,11%	14,20%	16 528,97	13 791,52
S&P 500	4 534,76	0,46%	18,11%	4 607,07	3 764,49
IBEX 35	9 839,00	0,79%	19,56%	9 857,00	8 048,50
NIKKEI 225	33 388,03	-0,59%	27,95%	33 853,46	25 661,89

