

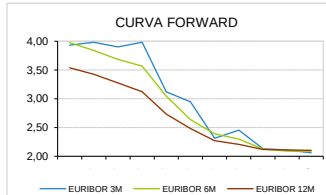
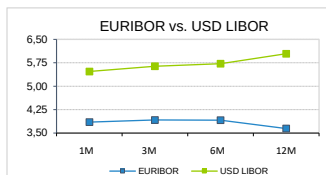
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

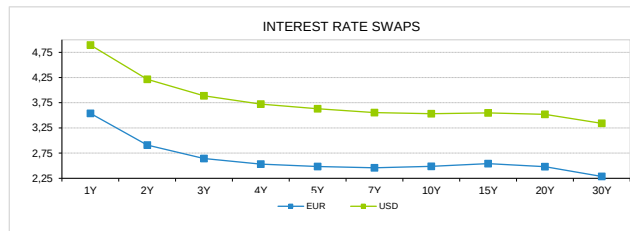
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,8530	1	6	1M	5,4727	0	3	5,1961	1,7100
3M	3,9200	-1	-7	3M	5,6394	-1	-1	5,2116	1,7850
6M	3,9120	-3	-16	6M	5,7221	-4	-14	5,1533	1,7250
12M	3,6440	-8	-38	12M	6,0414	8	31	4,8708	1,6750

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,5398	-5	-43	2,2740	2,1720	2,3560
2Y	2,9107	-8	-61	2,1860	2,2205	2,3890
3Y	2,6447	-9	-63	2,1790	2,2650	2,4300
4Y	2,5320	-9	-63	2,1980	2,3030	2,4630
5Y	2,4839	-9	-62	2,2333	2,3410	2,4900
7Y	2,4583	-9	-62	2,2930	2,4100	2,5500
10Y	2,4868	-10	-64	2,3900	2,4910	2,5738
15Y	2,5400	-11	-65	2,4558	2,4806	2,4785
20Y	2,4809	-12	-64	2,3940	2,3765	2,3445
30Y	2,2870	-12	-61	2,2140	2,1810	2,1440

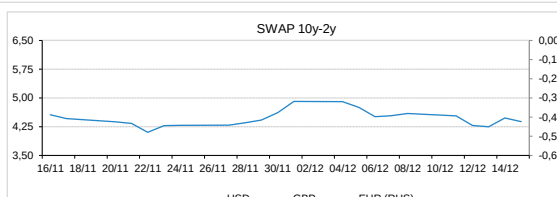
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	4,50
EUA	5,50
Reino Unido	5,25
Japão	0,10
Canadá	5,00
Suíça	-0,75
China	5,75
Brasil	11,75
Austrália	4,35
Índia	4,50



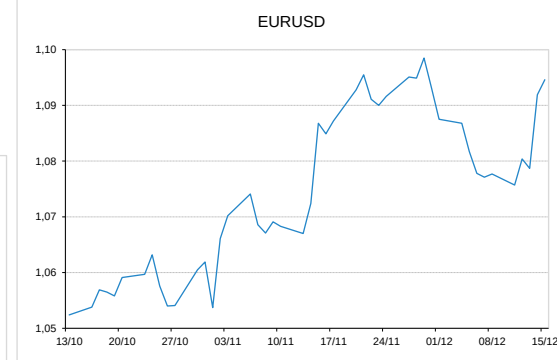
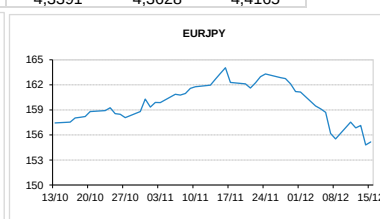
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,8962	4	-36	3,4990	3,2210	3,3100
2Y	4,2161	4	-54	3,3420	3,2280	3,3290
3Y	3,8873	3	-58	3,3030	3,2545	3,3580
4Y	3,7225	2	-60	3,2870	3,2770	3,3880
5Y	3,6320	1	-61	3,2910	3,3030	3,4120
7Y	3,5541	0	-64	3,3150	3,3550	3,4550
10Y	3,5321	-1	-67	3,3700	3,4160	3,4940
15Y	3,5488	-3	-69	3,4290	3,4430	3,4670
20Y	3,5206	-3	-69	3,4100	3,3810	3,3540
30Y	3,3407	-4	-68	3,2350	3,1795	3,1265



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	76,45	-0,16	-4,60	OT 2Y	2,541	-0,04	-65,80
JETFUEL	829,25	18,50	-109,75	OT 5Y	2,331	-0,09	-64,10
DIESEL	763,25	18,50	-87,50	OT 10Y	2,654	-0,09	-67,40
COBRE	8.531,00	221,50	316,50	BUND 10Y	1,859	-11,41	-60,50
ZINCO	2.498,25	73,50	-105,74	SCHATZ 2Y	2,664	-6,21	-47,90
OURO	2.033,72	-2,51	72,23	T-NOTE 10Y	4,428	-0,91	-47,60
TRIGO	621,75	6,00	33,75	T-NOTE 2Y	4,524	1,22	-47,90
LICENÇA C02	66,35	-0,44	-13,39	GILT 10Y	3,829	-11,49	-61,80


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0946	0,25%	0,72%	1,0989	1,1033	1,1129
EUR/GBP	0,85833	0,14%	1,58%	0,8612	0,8646	0,8723
EUR/JPY	155,15	-0,23%	5,31%	155,13	155,12	155,10
EUR/CHF	0,9472	0,70%	1,70%	0,9418	0,9366	0,9284
EUR/BRL	5,3877	0,19%	-1,75%	5,4590	5,5346	5,6897
EUR/PLN	4,3175	-0,25%	1,75%	4,3391	4,3628	4,4165

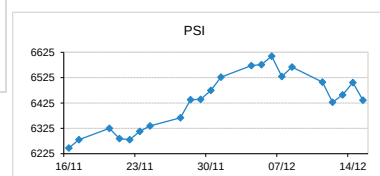

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0946	0,8583	155,15	0,9472	11,1850	7,4545	1,4579	1,62362	5,3877	11,3921
USD	0,9162	-	0,7875	141,73	0,8670	10,2574	6,8294	1,3370	1,4879	4,9429	10,4737

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	4,620	-0,65	9,83
BCP	0,282	-3,03	92,28
CORT. AMORIM	9,300	0,00	6,65
CTT	3,545	-0,28	15,10
EDP	4,592	-0,04	-1,37
EDP R	18,015	-0,52	-12,46
GALP	13,295	-1,34	5,43
GREENVOLT	7,695	0,20	-1,35
J MARTINS	23,080	-1,54	14,37
MOTA ENGIL	4,240	-0,47	262,39
NAVIGATOR	3,604	0,00	4,34
NOS	3,214	-0,68	-11,83
REN	2,420	-0,62	-3,97
SEMAPA	13,240	0,30	7,12
SONAE SGPS	0,912	-0,87	-2,51
IBERSOL	6,640	-0,60	20,29

MAIORES GANHOS/PERDAS	
Título	Variação %
SEMAPA	0,30
GREENVOLT	0,20
NOS	-0,68
SONAE SGPS	-0,87
GALP	-1,34
J MARTINS	-1,54
BCP	-3,03



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.436,10	-1,07%	12,40%	6.635,00	5.591,09
CAC40	7.606,17	0,40%	17,49%	7.653,99	6.388,23
ESTX 50 PR	4.554,36	0,33%	20,05%	4.593,11	3.767,26
XTRA DAX	16.771,73	0,12%	20,46%	17.003,28	13.791,52
S&P 500	4.723,90	0,09%	23,04%	4.738,57	3.764,49
IBEX 35	10.097,30	-0,73%	22,70%	10.301,30	8.059,50
NIKKEI 225	32.970,55	0,87%	26,35%	33.853,46	25.661,89

