

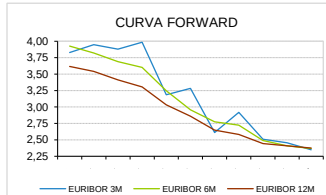
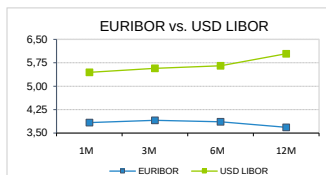
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

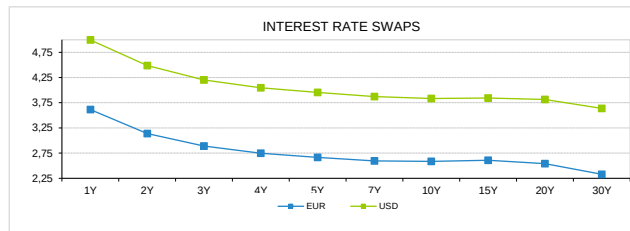
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,8350	1	-2	1M	5,4446	0	0	5,1974	1,4971
3M	3,9080	1	-4	3M	5,5710	0	-3	5,1806	1,5000
6M	3,8620	0	-6	6M	5,6534	0	-5	5,0808	1,4475
12M	3,6840	1	-5	12M	6,0414	8	31	4,8558	1,3975

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,6145	-2	-12	2,6483	2,3108	2,3780
2Y	3,1384	-4	-13	2,5127	2,3170	2,4060
3Y	2,8898	-4	-15	2,4450	2,3420	2,4330
4Y	2,7490	-5	-17	2,4170	2,3590	2,4640
5Y	2,6670	-5	-19	2,4090	2,3878	2,4977
7Y	2,5960	-5	-20	2,4230	2,4503	2,5575
10Y	2,5871	-4	-21	2,4785	2,5110	2,5764
15Y	2,6098	-4	-21	2,5230	2,5025	2,4890
20Y	2,5417	-4	-20	2,4515	2,3969	2,3537
30Y	2,3303	-4	-19	2,2579	2,1880	2,1380

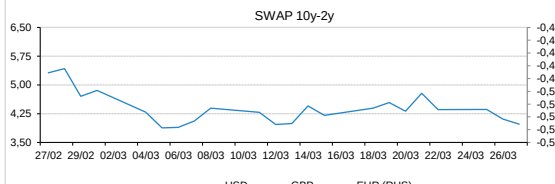
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	4,50
EUA	5,50
Reino Unido	5,25
Japão	0,10
Canadá	5,00
Suíça	-0,75
China	5,75
Brasil	10,75
Austrália	4,35
Índia	4,50



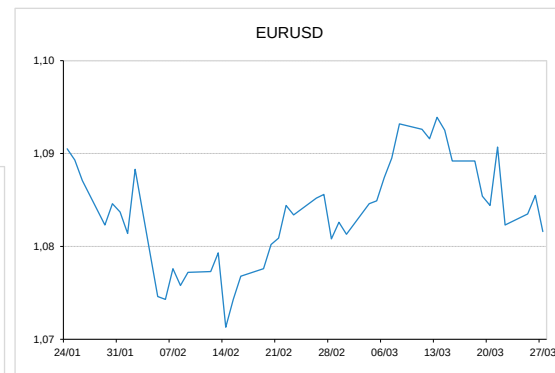
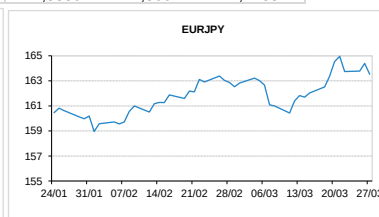
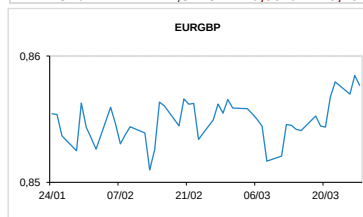
INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,9960	-2	-11	3,9420	3,5920	3,6200
2Y	4,4875	-3	-11	3,7590	3,5690	3,6360
3Y	4,2030	-4	-10	3,7050	3,5850	3,6535
4Y	4,0463	-4	-10	3,6670	3,6015	3,6720
5Y	3,9546	-4	-10	3,6585	3,6180	3,6900
7Y	3,8716	-4	-9	3,6620	3,6520	3,7320
10Y	3,8339	-4	-8	3,6930	3,7080	3,7740
15Y	3,8438	-4	-8	3,7350	3,7260	3,7510
20Y	3,8155	-4	-7	3,7090	3,6640	3,6420
30Y	3,6375	-4	-6	3,5350	3,4630	3,4070



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	85,85	-0,40	3,19	OT 2Y	2,721	-0,03	-1,30
JETFUEL	853,00	-12,25	-27,00	OT 5Y	2,567	-0,04	-15,70
DIESEL	850,50	-15,75	-18,00	OT 10Y	2,976	-0,05	-18,90
COBRE	8 863,50	-11,00	396,00	BUND 10Y	2,235	-6,24	-11,90
ZINCO	2 407,47	-58,42	-5,38	SCHATZ 2Y	3,003	-4,01	-3,70
OURO	2 192,51	13,71	162,03	T-NOTE 10Y	4,627	-2,96	-8,90
TRIGO	546,25	2,75	-38,00	T-NOTE 2Y	4,749	-3,47	-4,70
LICENÇA C02	62,75	0,47	7,07	GILT 10Y	4,012	-5,28	-25,30


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0816	-0,36%	-0,37%	1,0856	1,0900	1,0996
EUR/GBP	0,85768	0,09%	-0,17%	0,8605	0,8635	0,8700
EUR/JPY	163,52	0,54%	-0,29%	163,50	163,49	163,46
EUR/CHF	0,9795	-0,04%	-2,73%	0,9733	0,9675	0,9573
EUR/BRL	5,388	0,15%	-0,68%	5,4542	5,5244	5,6647
EUR/PLN	4,3145	-0,09%	-0,19%	4,3350	4,3601	4,4233

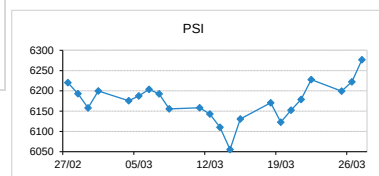

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0816	0,8577	163,52	0,9795	11,4910	7,4586	1,4701	1,65829	5,3880	11,6821
USD	0,9246	-	0,7921	151,24	0,9052	10,6122	6,8952	1,3586	1,5316	4,9817	10,7743

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	5,195	2,06	12,93
BCP	0,305	1,50	11,19
CORT. AMORIM	9,870	0,71	7,99
CTT	4,155	-0,60	19,05
EDP	3,620	2,49	-20,53
EDP R	12,905	2,87	-30,34
GALP	15,135	-0,30	13,46
GREENVOLT	8,160	-0,12	-0,24
J MARTINS	18,360	-1,08	-20,31
MOTA ENGIL	4,950	1,43	25,00
NAVIGATOR	4,064	0,74	14,54
NOS	3,614	0,89	12,94
REN	2,200	0,23	-5,38
SEMAPA	14,620	0,69	9,10
SONAE SGPS	0,882	0,40	-2,54
IBERSOL	6,660	0,91	-0,30

MAIORES GANHOS/PERDAS	
Título	Variação %
EDP R	2,87
EDP	2,49
ALTRI	2,06
BCP	1,50
MOTA ENGIL	1,43
GREENVOLT	-0,12
GALP	-0,30
CTT	-0,60
J MARTINS	-1,08



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6 276,69	0,88%	-1,87%	6 665,15	5 726,81
CAC40	8 204,81	0,25%	8,77%	8 230,38	6 773,82
ESTX 50 PR	5 080,28	0,32%	12,36%	5 095,11	3 993,10
XTRA DAX	18 477,09	0,50%	10,30%	18 511,17	14 630,21
S&P 500	5 221,53	0,34%	9,47%	5 261,10	3 951,53
IBEX 35	11 111,30	1,09%	9,99%	11 140,10	8 839,80
NIKKEI 225	40 762,73	0,90%	21,81%	41 087,75	27 427,66

