

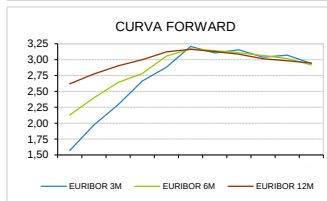
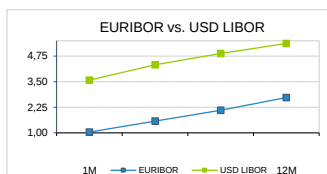
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

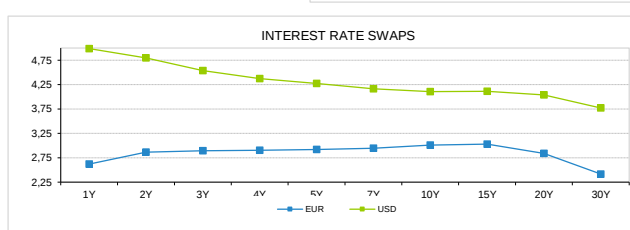
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,0380	6	34	1M	3,5764	-1	50	2,7371	0,2500
3M	1,5770	2	42	3M	4,3269	-3	70	3,2534	0,4050
6M	2,1060	-3	30	6M	4,8770	0	68	3,8884	0,7600
12M	2,7250	-1	23	12M	5,3660	-11	53	4,5332	1,2300

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,6203	-5	3	3,1155	2,9315	3,0160
2Y	2,8660	-6	-17	3,0400	2,9591	3,0190
3Y	2,8950	-9	-19	3,0025	3,1540	3,0470
4Y	2,9035	-10	-17	3,0000	2,9910	3,0750
5Y	2,9195	-13	-15	3,0011	3,0110	3,1050
7Y	2,9467	-13	-8	3,0195	3,2440	3,3255
10Y	3,0080	-15	-1	3,0740	3,1010	3,0980
15Y	3,0300	-16	10	3,0348	2,9380	2,8040
20Y	2,8400	-15	15	2,8044	2,6620	2,5003
30Y	2,4160	-14	19	2,5070	2,2325	2,0885

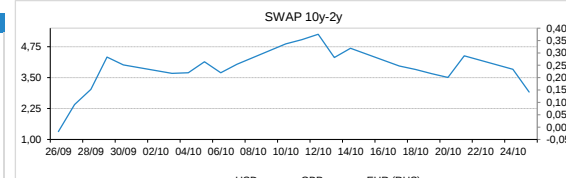
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	1,25
EUA	3,25
Reino Unido	2,25
Japão	0,10
Canadá	3,25
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	2,60
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,9882	-2	32	4,5548	3,8367	3,8633
2Y	4,7962	-5	14	4,2338	3,8313	3,8345
3Y	4,5383	-7	8	4,1114	3,8250	3,8493
4Y	4,3732	-8	7	4,0477	3,8375	3,8668
5Y	4,2723	-10	8	4,0118	3,8391	3,9028
7Y	4,1626	-12	13	3,9679	3,8750	3,9572
10Y	4,1054	-12	21	3,9815	3,9393	4,0021
15Y	4,1124	-11	34	4,0013	3,9271	3,9020
20Y	4,0379	-10	41	3,9180	3,8108	3,7446
30Y	3,7702	-9	46	3,6617	3,5300	3,4397

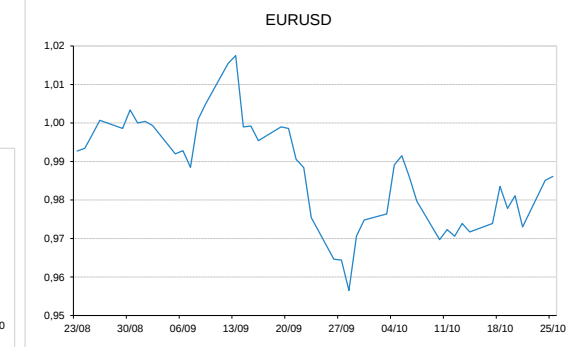
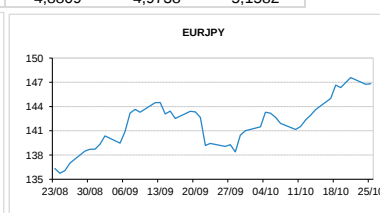


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	93,37	0,11	8,34	OT 2Y	1,984	-0,08	-0,80
JETFUEL	1.078,25	11,78	89,17	OT 5Y	2,517	-0,14	-2,00
DIESEL	1.140,25	10,78	156,17	OT 10Y	3,178	-0,15	10,80
COBRE	7.572,00	-68,00	123,00	BUND 10Y	1,782	-19,65	10,40
ZINCO	2.999,25	33,25	-20,25	SCHATZ 2Y	2,434	-6,90	-5,70
OURO	1.655,59	4,97	11,65	T-NOTE 10Y	4,624	-14,14	20,00
TRIGO	830,00	-8,75	-50,50	T-NOTE 2Y	4,739	-9,19	12,60
LICENÇA C02	76,80	4,48	11,03	GILT 10Y	3,815	-15,62	-29,70



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	0,9861	0,10%	2,23%	0,9938	1,0005	1,0126
EUR/GBP	0,87143	-0,08%	2,59%	0,8757	0,8805	0,8905
EUR/JPY	146,84	-0,05%	-5,29%	146,83	146,82	146,80
EUR/CHF	0,9922	-0,32%	-3,53%	0,9890	0,9854	0,9773
EUR/BRL	5,2705	-0,64%	-1,71%	5,4135	5,5376	5,7789
EUR/PLN	4,7631	0,45%	-0,13%	4,8809	4,9738	5,1582



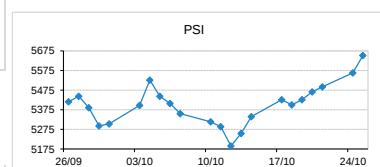
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	0,9861	0,8714	146,84	0,9922	10,9478	7,4391	1,3566	1,55858	5,2705	10,3465
USD	1,0043	-	0,8724	147,785	0,9959	10,9888	7,4702	1,3620	1,5630	5,3102	10,3918

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	5,770	2,85	38,18
BCP	0,143	6,62	1,77
CORT. AMORIM	9,640	4,10	-14,54
CTT	2,980	1,02	-34,58
EDP	4,396	1,71	-9,02
EDP R	20,680	0,83	-5,57
GALP	9,710	-2,45	13,97
J MARTINS	21,500	2,87	6,97
MOTA ENGIL	1,188	0,68	-5,28
NAVIGATOR	4,016	-0,54	19,88
NOS	3,780	2,33	10,85
REN	2,555	1,19	0,39
SEMAPA	13,100	1,71	11,97
SONAE SGPS	0,965	1,74	-3,79
GREENVOLT	7,760	0,65	24,96

MAIORES GANHOS/PERDAS	
Título	Variação %
BCP	6,62
CORT. AMORIM	4,10
J MARTINS	2,87
ALTRI	2,85
NOS	2,33
NAVIGATOR	-0,54
GALP	-2,45



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5.651,70	1,59%	1,48%	6.370,78	5.128,86
CAC40	6.250,55	1,94%	-12,62%	7.384,86	5.628,42
ESTX 50 PR	3.585,58	1,64%	-16,58%	4.415,23	3.249,57
XTRA DAX	13.052,96	0,94%	-17,83%	16.290,19	11.862,84
S&P 500	3.848,63	1,34%	-19,26%	4.818,62	3.491,58
IBEX 35	7.794,90	1,49%	-10,55%	9.198,10	7.189,60
NIKKEI 225	27.250,28	1,02%	-5,35%	29.960,93	24.681,74

