

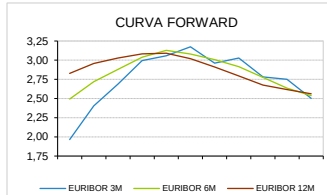
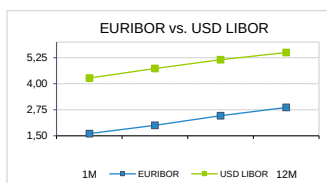
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

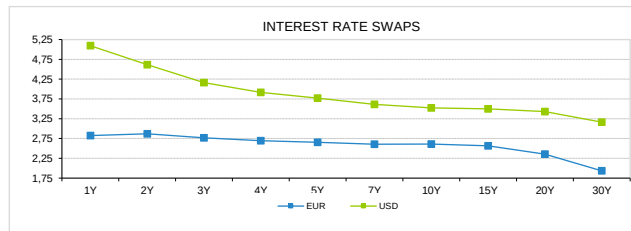
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,6050	7	19	1M	4,2743	4	42	3,3553	0,3600
3M	2,0050	2	20	3M	4,7351	1	14	3,6130	0,7000
6M	2,4660	1	13	6M	5,1587	-1	2	3,9793	0,7600
12M	2,8610	0	-1	12M	5,5004	-2	-12	4,3246	1,1100

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,8255	2	2	2,9160	2,4700	2,4645
2Y	2,8692	4	-9	2,7400	2,4810	2,4680
3Y	2,7680	4	-15	2,6510	2,4710	2,4980
4Y	2,6960	5	-20	2,6120	2,4720	2,5310
5Y	2,6560	5	-23	2,5843	2,4890	2,5620
7Y	2,6050	6	-28	2,5650	2,5360	2,5750
10Y	2,6120	6	-33	2,5920	2,5490	2,5100
15Y	2,5642	4	-40	2,5080	2,3710	2,2320
20Y	2,3552	4	-45	2,2770	2,1100	1,9530
30Y	1,9337	5	-48	1,8570	1,7070	1,5700

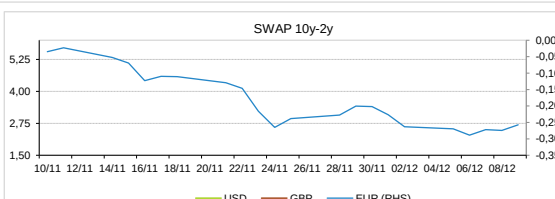
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,00
EUA	4,00
Reino Unido	3,00
Japão	0,10
Canadá	4,25
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	3,10
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,0941	-1	-9	4,1414	3,1174	3,1744
2Y	4,6154	-2	-34	3,6620	3,0935	3,1737
3Y	4,1611	-1	-48	3,4650	3,1270	3,1824
4Y	3,9142	1	-52	3,3770	3,1350	3,2059
5Y	3,7697	2	-53	3,3305	3,1533	3,2381
7Y	3,6124	4	-55	3,3143	3,1985	3,2845
10Y	3,5229	6	-57	3,3272	3,2699	3,3254
15Y	3,4993	8	-60	3,3145	3,2509	3,2315
20Y	3,4290	8	-60	3,2635	3,1782	3,0765
30Y	3,1636	9	-62	3,0236	2,9024	2,8307

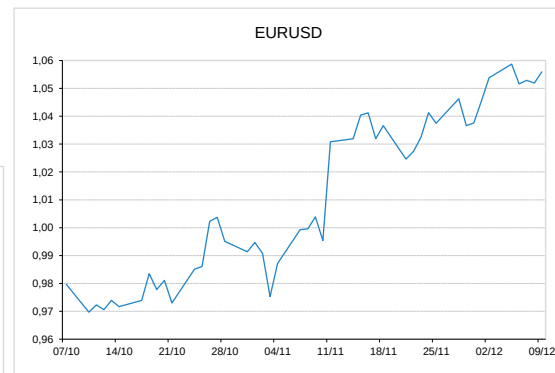
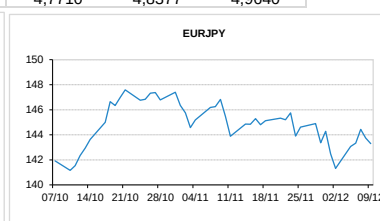


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	76,93	0,78	-14,28	OT 2Y	2,256	0,05	3,30
JETFUEL	872,48	18,32	-190,27	OT 5Y	2,301	0,11	-26,40
DIESEL	840,48	18,35	-222,89	OT 10Y	2,850	0,11	-29,00
COBRE	8.536,00	86,50	427,50	BUND 10Y	1,582	12,46	-31,90
ZINCO	3.263,00	59,00	317,50	SCHATZ 2Y	2,607	9,40	-9,60
OURO	1.805,36	16,23	98,62	T-NOTE 10Y	4,242	2,85	-42,00
TRIGO	741,50	-4,75	-86,25	T-NOTE 2Y	4,511	-0,41	-36,50
LICENÇA C02	87,65	-1,02	14,89	GILT 10Y	3,362	11,43	-50,30



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0559	0,38%	5,18%	1,0631	1,0696	1,0818
EUR/GBP	0,8595	0,36%	2,12%	0,8632	0,8669	0,8747
EUR/JPY	143,3	0,31%	2,46%	143,29	143,28	143,26
EUR/CHF	0,9829	0,57%	0,29%	0,9792	0,9749	0,9668
EUR/BRL	5,5217	-0,24%	-5,75%	5,6548	5,7875	6,0679
EUR/PLN	4,6943	-0,27%	0,40%	4,7710	4,8377	4,9640



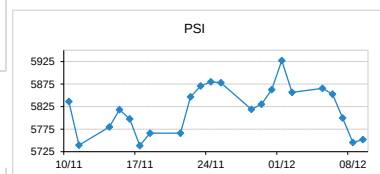
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0559	0,8595	143,30	0,9829	10,8556	7,4375	1,4356	1,54904	5,5217	10,5050
USD	0,9487	-	0,8134	136,595	0,9328	10,3363	7,0562	1,3635	1,4718	5,2227	9,9809

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,410	1,88	29,56
BCP	0,145	-0,48	2,70
CORT. AMORIM	8,870	0,45	-21,37
CTT	3,215	0,63	-29,42
EDP	4,578	0,50	-5,26
EDP R	21,530	0,65	-1,69
GALP	11,670	0,00	36,97
J MARTINS	20,460	-0,29	1,79
MOTA ENGIL	1,210	-0,17	-3,52
NAVIGATOR	3,742	1,85	18,16
NOS	3,750	0,27	9,97
REN	2,580	0,78	1,38
SEMAPA	12,600	-8,03	7,69
SONAE SGPS	0,940	0,16	-6,28
GREENVOLT	7,930	-2,70	27,70

MAIORES GANHOS/PERDAS	
Título	Variação %
ALTRI	1,88
NAVIGATOR	1,85
REN	0,78
EDP R	0,65
CTT	0,63
MOTA ENGIL	-0,17
J MARTINS	-0,29
BCP	-0,48
GREENVOLT	-2,70
SEMAPA	-8,03



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5.751,82	0,11%	3,27%	6.370,78	5.128,86
CAC40	6.677,64	0,46%	-6,65%	7.384,86	5.628,42
ESTX 50 PR	3.942,62	0,55%	-8,27%	4.395,78	3.249,57
XTRA DAX	14.370,72	0,74%	-9,53%	16.285,35	11.862,84
S&P 500	3.971,46	0,16%	-16,71%	4.818,62	3.491,58
IBEX 35	8.288,50	0,77%	-4,88%	8.992,70	7.189,60
NIKKEI 225	27.901,01	1,18%	-3,09%	29.388,16	24.681,74

