

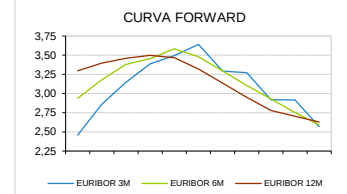
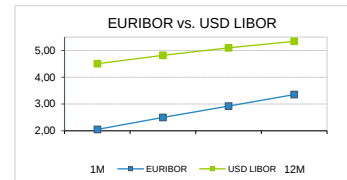
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

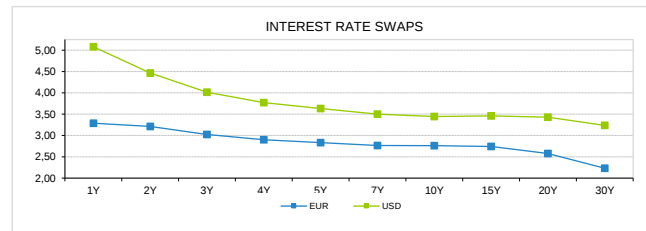
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,0520	4	14	1M	4,5059	-1	12	3,7466	0,7400
3M	2,5010	5	36	3M	4,8177	0	9	3,9684	1,0000
6M	2,9220	1	22	6M	5,0984	0	-5	4,2015	1,1650
12M	3,3530	1	12	12M	5,3423	-1	-10	4,3611	1,4950

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,2880	-2	3	3,1348	2,5200	2,5693
2Y	3,2103	-2	-15	2,8870	2,5318	2,5900
3Y	3,0230	-2	-23	2,7680	2,5400	2,6210
4Y	2,9010	-3	-28	2,7120	2,5580	2,6540
5Y	2,8308	-3	-31	2,6860	2,5830	2,6870
7Y	2,7654	-3	-31	2,6750	2,6380	2,7200
10Y	2,7622	-3	-29	2,7110	2,6780	2,6920
15Y	2,7428	-4	-25	2,6750	2,5640	2,4703
20Y	2,5759	-6	-22	2,4925	2,3568	2,2480
30Y	2,2318	-5	-16	2,1540	2,0278	1,9243

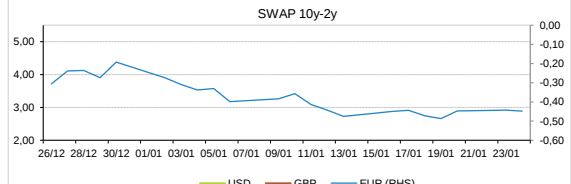
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,50
EUA	4,50
Reino Unido	3,50
Japão	0,10
Canadá	4,25
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	3,10
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,0815	0	4	3,8589	3,0037	3,0850
2Y	4,4668	-1	-14	3,4200	3,0050	3,1110
3Y	4,0139	-2	-21	3,2740	3,0250	3,1508
4Y	3,7719	-3	-25	3,2130	3,0710	3,1879
5Y	3,6336	-3	-27	3,1905	3,0710	3,2243
7Y	3,4994	-3	-28	3,2013	3,1330	3,2605
10Y	3,4442	-3	-27	3,2310	3,2448	3,3210
15Y	3,4589	-4	-24	3,3015	3,2897	3,3155
20Y	3,4302	-4	-21	3,2740	3,2285	3,1990
30Y	3,2369	-4	-16	3,1115	3,0242	2,9665

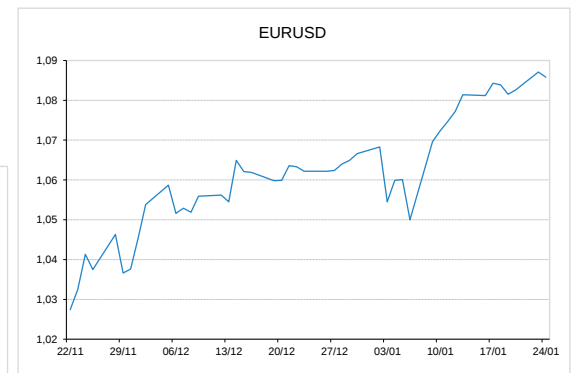
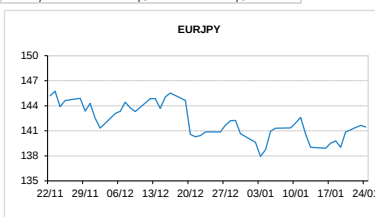


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	86,62	-1,57	2,12	OT 2Y	2,658	0,02	6,80
JETFUEL	1.115,25	35,41	127,25	OT 5Y	2,562	-0,05	-27,30
DIESEL	1.039,73	24,55	86,59	OT 10Y	3,017	-0,07	-38,50
COBRE	9.354,00	32,00	1.006,50	BUND 10Y	1,778	-3,61	-31,20
ZINCO	3.434,75	0,25	457,25	SCHATZ 2Y	2,923	-3,50	-17,80
OURO	1.931,13	0,09	132,93	T-NOTE 10Y	4,157	-3,01	-21,50
TRIGO	731,00	11,00	-45,00	T-NOTE 2Y	4,459	-2,03	-5,00
LICENÇA C02	82,15	-3,04	-7,22	GILT 10Y	3,416	-7,77	-50,60



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0858	-0,12%	2,22%	1,0920	1,0974	1,1073
EUR/GBP	0,88368	-0,45%	-0,38%	0,8870	0,8899	0,8953
EUR/JPY	141,47	0,13%	-0,43%	141,46	141,45	141,42
EUR/CHF	1,0036	-0,14%	-1,13%	0,9997	0,9951	0,9857
EUR/BRL	5,5892	0,98%	-0,74%	5,7134	5,8370	6,0843
EUR/PLN	4,7158	-0,20%	-1,52%	4,7744	4,8277	4,9414



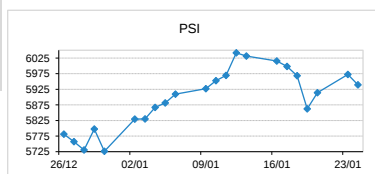
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0858	0,8837	141,47	1,0036	11,0985	7,4391	1,4534	1,54438	5,5892	10,7329
USD	0,9195	-	0,812	130,09	0,9232	10,2145	6,8400	1,3360	1,4179	5,1569	9,8657

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,714	-3,60	-5,81
BCP	0,192	1,32	30,81
CORT. AMORIM	8,870	-0,11	1,72
CTT	3,545	1,72	15,10
EDP	4,793	0,57	2,94
EDP R	20,270	-1,27	-1,51
GALP	12,800	-1,58	1,51
GREENVOLT	8,180	1,74	4,87
J MARTINS	19,940	-1,48	-1,19
MOTA ENGIL	1,410	3,37	20,51
NAVIGATOR	3,124	-1,26	-9,55
NOS	3,942	-1,10	4,18
REN	2,615	0,97	3,77
SEMAPA	12,200	-0,65	-1,29
SONAE SGPS	0,939	-3,35	0,37

MAIORES GANHOS/PERDAS	
Título	Variação %
MOTA ENGIL	3,37
GREENVOLT	1,74
CTT	1,72
BCP	1,32
REN	0,97
EDP R	-1,27
J MARTINS	-1,48
GALP	-1,58
SONAE SGPS	-3,35
ALTRI	-3,60



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5.939,21	-0,56%	3,72%	6.370,78	5.128,86
CAC40	7.050,48	0,26%	8,91%	7.169,63	5.628,42
ESTX 50 PR	4.153,02	0,05%	9,47%	4.259,28	3.249,57
XTRA DAX	15.093,11	-0,07%	8,40%	15.736,52	11.862,84
S&P 500	4.013,85	-0,13%	4,56%	4.637,30	3.491,58
IBEX 35	8.967,10	0,26%	8,97%	8.992,70	7.189,60
NIKKEI 225	27.299,19	1,46%	4,62%	29.222,77	24.681,74

