

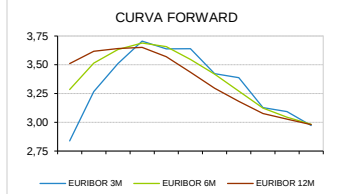
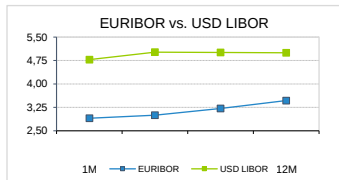
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

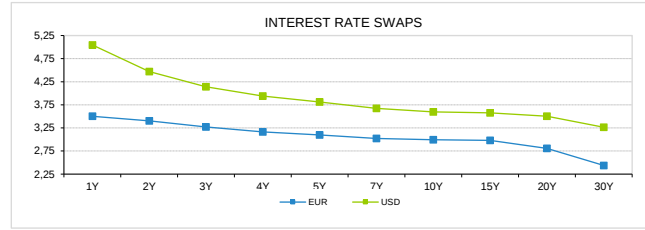
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,9020	8	51	1M	4,7793	3	19	4,0531	1,0250
3M	3,0020	9	32	3M	5,0177	7	10	4,1234	1,2100
6M	3,2140	14	2	6M	5,0066	16	-25	4,1924	1,3100
12M	3,4680	15	-16	12M	4,9967	29	-64	4,1978	1,7200

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,5018	15	-9	3,3030	2,8340	2,8185
2Y	3,4047	12	-15	3,1450	2,8210	2,8140
3Y	3,2710	10	-13	3,0440	2,8230	2,8325
4Y	3,1645	8	-11	2,9870	2,8180	2,8560
5Y	3,0977	6	-11	2,9550	2,8290	2,8790
7Y	3,0227	5	-10	2,9260	2,8610	2,9200
10Y	2,9948	4	-10	2,9400	2,9050	2,9065
15Y	2,9795	4	-9	2,9075	2,7900	2,6830
20Y	2,8087	4	-10	2,7200	2,5710	2,4420
30Y	2,4380	5	-14	2,3580	2,2260	2,1170

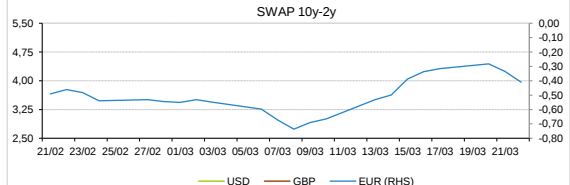
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	3,50
EUA	4,75
Reino Unido	4,00
Japão	0,10
Canadá	4,50
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	3,60
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,0468	3	-42	3,9423	3,4241	3,2680
2Y	4,4706	1	-57	3,6240	3,2743	3,2776
3Y	4,1398	-1	-49	3,5125	3,2460	3,2920
4Y	3,9405	-3	-44	3,4350	3,2742	3,3020
5Y	3,8110	-4	-41	3,4055	3,2680	3,3432
7Y	3,6725	-4	-37	3,3940	3,2955	3,3605
10Y	3,5962	-5	-33	3,3870	3,3736	3,3965
15Y	3,5753	-4	-28	3,4160	3,3577	3,3365
20Y	3,5020	-3	-27	3,3390	3,2733	3,1905
30Y	3,2643	-2	-26	3,1165	3,0170	2,9400

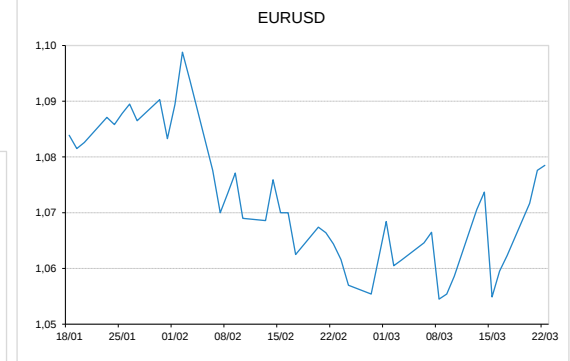
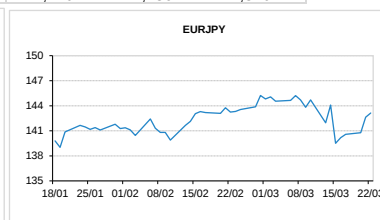
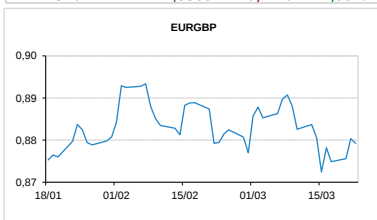


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	76,23	0,91	-4,22	OT 2Y	2,746	0,06	-23,80
JETFUEL	812,57	7,20	-54,47	OT 5Y	2,809	0,07	-22,20
DIESEL	799,99	1,54	-31,51	OT 10Y	3,187	0,06	-15,70
COBRE	8.791,00	60,00	-443,00	BUND 10Y	2,034	4,24	-15,70
ZINCO	2.878,00	-22,50	-265,50	SCHATZ 2Y	3,008	10,25	-25,10
OURO	1.948,69	8,61	123,30	T-NOTE 10Y	4,226	-2,50	-21,30
TRIGO	670,50	-12,75	-79,50	T-NOTE 2Y	4,344	-2,42	-43,80
LICENÇA C02	89,67	-0,06	-7,10	GILT 10Y	3,526	10,35	-23,90



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0785	0,08%	1,32%	1,0842	1,0887	1,0962
EUR/GBP	0,87925	0,12%	0,02%	0,8823	0,8851	0,8907
EUR/JPY	143,13	-0,35%	0,08%	143,12	143,11	143,08
EUR/CHF	0,9969	-0,37%	-0,92%	0,9917	0,9871	0,9796
EUR/BRL	5,6872	-0,72%	-3,81%	5,8096	5,9319	6,1442
EUR/PLN	4,6869	-0,12%	1,38%	4,7401	4,7861	4,8701



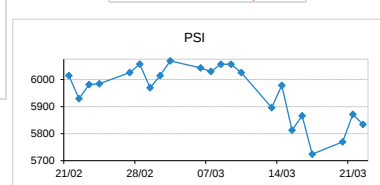
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0785	0,8793	143,13	0,9969	11,1702	7,4458	1,4825	1,61729	5,6872	11,3141
USD	0,9264	-	0,8168	132,495	0,9221	10,3433	6,8989	1,3708	1,4960	5,2707	10,4882

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,766	-1,24	-4,78
BCP	0,195	-0,81	33,20
CORT. AMORIM	9,850	0,72	12,96
CTT	3,510	0,14	13,96
EDP	4,755	-1,00	2,13
EDP R	19,910	-0,13	-3,26
GALP	10,115	-0,64	-19,79
GREENVOLT	6,560	-0,76	-15,90
J MARTINS	20,700	-2,27	2,58
MOTA ENGIL	1,552	0,52	32,65
NAVIGATOR	3,282	-0,85	-4,98
NOS	4,222	-0,38	11,58
REN	2,555	-0,20	1,39
SEMAPA	13,340	-1,48	7,93
SONAE SGPS	0,987	1,49	5,56

MAIORES GANHOS/PERDAS	
Título	Variação %
SONAE SGPS	1,49
CORT. AMORI	0,72
MOTA ENGIL	0,52
CTT	0,14
NAVIGATOR	-0,85
EDP	-1,00
ALTRI	-1,24
SEMAPA	-1,48
J MARTINS	-2,27



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5.833,88	-0,63%	1,88%	6.370,78	5.128,86
CAC40	7.131,12	0,26%	10,15%	7.401,15	5.628,42
ESTX 50 PR	4.195,70	0,34%	10,60%	4.324,27	3.249,57
XTRA DAX	15.216,19	0,14%	9,28%	15.706,37	11.862,84
S&P 500	3.995,09	-0,20%	4,05%	4.637,30	3.491,58
IBEX 35	9.009,30	-0,44%	9,48%	9.528,30	7.189,60
NIKKEI 225	27.466,61	1,93%	5,26%	29.222,77	25.520,23

