

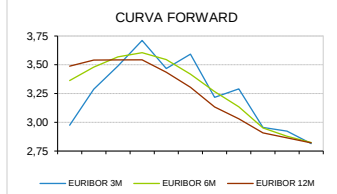
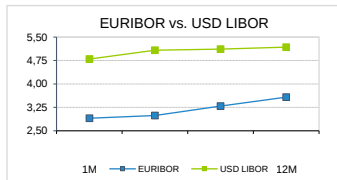
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

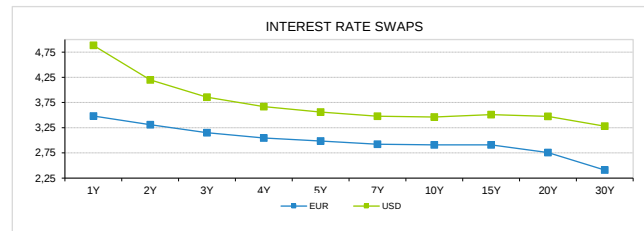
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,9020	0	50	1M	4,7970	2	19	4,1593	1,0250
3M	2,9900	-1	30	3M	5,0800	6	15	4,2680	1,2600
6M	3,2900	8	9	6M	5,1151	11	-16	4,4231	1,4400
12M	3,5780	11	-6	12M	5,1793	18	-44	4,4964	1,7900

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,4825	-1	-10	3,1380	2,7210	2,7365
2Y	3,3092	-9	-24	2,9775	2,7210	2,7475
3Y	3,1505	-11	-24	2,8960	2,7230	2,7730
4Y	3,0475	-11	-22	2,8540	2,7335	2,8000
5Y	2,9855	-11	-20	2,8325	2,7510	2,8270
7Y	2,9220	-10	-18	2,8210	2,7980	2,8710
10Y	2,9113	-7	-16	2,8530	2,8435	2,8640
15Y	2,9090	-6	-13	2,8425	2,7510	2,6578
20Y	2,7560	-3	-13	2,6698	2,5420	2,4277
30Y	2,4101	-2	-14	2,3310	2,2150	2,1160

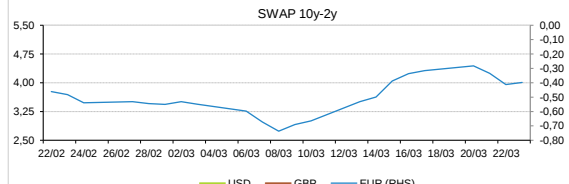
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	3,50
EUA	5,00
Reino Unido	4,25
Japão	0,10
Canadá	4,50
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	3,60
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,8840	-4	-58	3,6472	3,0620	3,2346
2Y	4,2002	-7	-83	3,2880	3,0808	3,2563
3Y	3,8566	-6	-74	3,2160	3,1240	3,2781
4Y	3,6694	-6	-68	3,1690	3,1079	3,3136
5Y	3,5615	-5	-62	3,1845	3,1869	3,3485
7Y	3,4786	-3	-52	3,2195	3,2590	3,4195
10Y	3,4633	0	-42	3,2970	3,3607	3,4774
15Y	3,5103	3	-31	3,3779	3,3832	3,4120
20Y	3,4740	4	-26	3,3340	3,3183	3,2865
30Y	3,2805	6	-21	3,1629	3,0952	3,0352

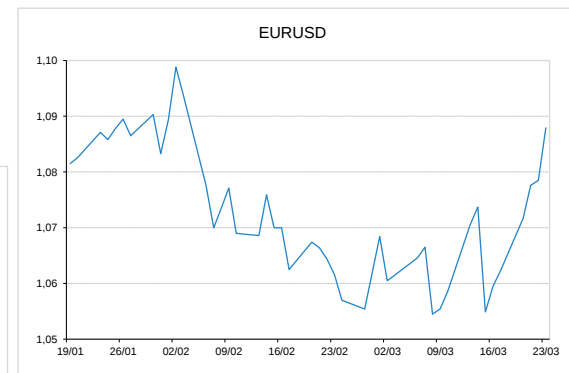
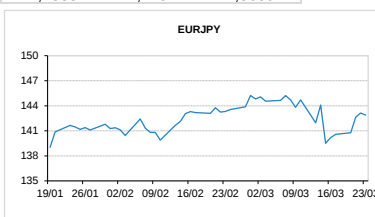
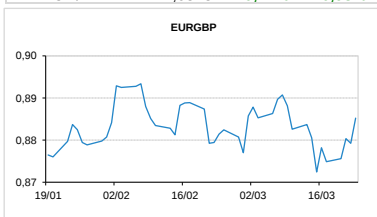


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	76,50	-0,19	-5,45	OT 2Y	2,623	-0,12	-42,80
JETFUEL	820,69	8,12	-23,28	OT 5Y	2,688	-0,12	-42,90
DIESEL	801,68	1,69	-3,33	OT 10Y	3,066	-0,12	-35,60
COBRE	8.928,50	131,00	-223,50	BUND 10Y	1,886	-16,24	-39,00
ZINCO	2.881,25	3,25	-183,50	SCHATZ 2Y	2,823	-19,74	-49,90
OURO	1.994,80	24,69	172,52	T-NOTE 10Y	4,071	-7,04	-47,70
TRIGO	658,25	-5,25	-92,25	T-NOTE 2Y	4,064	-9,44	-83,10
LICENÇA C02	92,90	3,23	-4,68	GILT 10Y	3,419	-11,86	-48,70



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0879	0,87%	2,48%	1,0935	1,0979	1,1046
EUR/GBP	0,88523	-0,68%	-0,43%	0,8883	0,8912	0,8966
EUR/JPY	142,87	0,18%	0,32%	142,86	142,85	142,82
EUR/CHF	0,9954	0,06%	-0,59%	0,9908	0,9863	0,9792
EUR/BRL	5,7479	-1,01%	-5,32%	5,8722	5,9980	6,2225
EUR/PLN	4,6818	0,12%	0,93%	4,7333	4,7797	4,8659



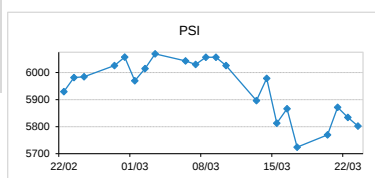
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0879	0,8852	142,87	0,9954	11,1824	7,4496	1,4889	1,62224	5,7479	11,2383
USD	0,9181	-	0,812	131,2	0,9138	10,2692	6,8386	1,3636	1,4880	5,2715	10,3083

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,776	0,21	-4,58
BCP	0,192	-1,54	31,15
CORT. AMORIM	9,940	0,91	13,99
CTT	3,525	0,43	14,45
EDP	4,801	0,97	3,11
EDP R	20,100	0,95	-2,33
GALP	10,010	-1,04	-20,62
GREENVOLT	6,550	-0,15	-16,03
J MARTINS	19,820	-4,25	-1,78
MOTA ENGIL	1,530	-1,42	30,77
NAVIGATOR	3,276	-0,18	-5,15
NOS	4,212	-0,24	11,31
REN	2,550	-0,20	1,19
SEMAPA	13,380	0,30	8,25
SONAE SGPS	0,997	1,01	6,63
IBERSOL	6,760	0,90	22,46

MAIORES GANHOS/PERDAS	
Título	Variação %
SONAE SGPS	1,01
EDP	0,97
EDP R	0,95
CORT. AMORI	0,91
IBERSOL	0,90
NOS	-0,24
GALP	-1,04
MOTA ENGIL	-1,42
BCP	-1,54
J MARTINS	-4,25



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5.802,37	-0,54%	1,33%	6.370,78	5.128,86
CAC40	7.139,25	0,11%	10,28%	7.401,15	5.628,42
ESTX 50 PR	4.207,14	0,27%	10,90%	4.324,27	3.249,57
XTRA DAX	15.210,39	-0,04%	9,24%	15.706,37	11.862,84
S&P 500	3.985,43	1,24%	3,81%	4.637,30	3.491,58
IBEX 35	8.970,00	-0,44%	9,00%	9.528,30	7.189,60
NIKKEI 225	27.419,61	-0,17%	5,08%	29.222,77	25.520,23

