

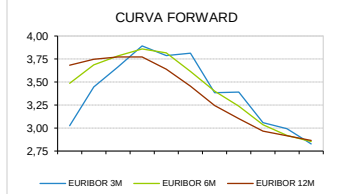
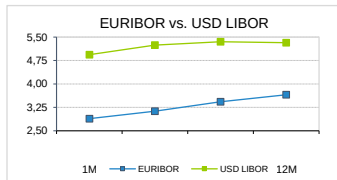
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

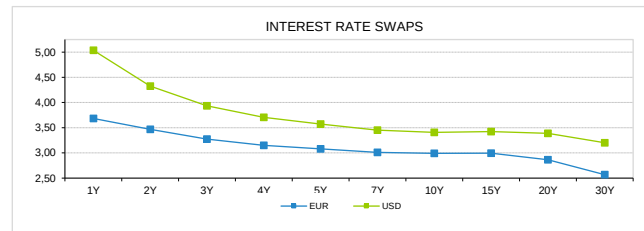
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,8890	0	26	1M	4,9373	4	14	4,1743	1,2600
3M	3,1260	2	15	3M	5,2416	4	10	4,3470	1,4900
6M	3,4300	7	-2	6M	5,3516	11	-8	4,4982	1,5150
12M	3,6540	7	-30	12M	5,3231	20	-42	4,5595	1,8450

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,6842	8	14	3,2465	2,7630	2,7970
2Y	3,4689	7	-2	3,0605	2,7720	2,8110
3Y	3,2734	7	-8	2,9610	2,7790	2,8340
4Y	3,1515	6	-6	2,9200	2,7930	2,8630
5Y	3,0813	6	-2	2,8970	2,8090	2,8930
7Y	3,0102	5	1	2,8860	2,8540	2,9410
10Y	2,9930	4	4	2,9200	2,9110	2,9420
15Y	2,9955	4	7	2,9200	2,8390	2,7700
20Y	2,8650	4	9	2,7760	2,6670	2,5767
30Y	2,5682	4	12	2,4880	2,3840	2,2980

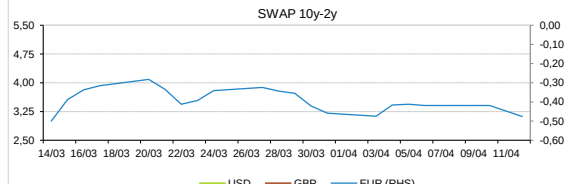
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	3,50
EUA	5,00
Reino Unido	4,25
Japão	0,10
Canadá	4,50
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	3,60
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,0369	0	44	3,6373	3,0016	2,9080
2Y	4,3245	-3	14	3,3105	2,9973	3,0515
3Y	3,9340	-3	-5	3,2180	2,9890	3,0940
4Y	3,7076	-4	-14	3,1722	3,0290	3,1310
5Y	3,5743	-4	-18	3,1180	3,0625	3,2069
7Y	3,4532	-3	-20	3,1410	3,1180	3,2390
10Y	3,4068	-2	-18	3,1910	3,2281	3,3221
15Y	3,4224	-1	-14	3,2640	3,2430	3,2730
20Y	3,3886	-1	-11	3,2125	3,2063	3,1645
30Y	3,2020	0	-7	3,0565	2,9915	2,9340

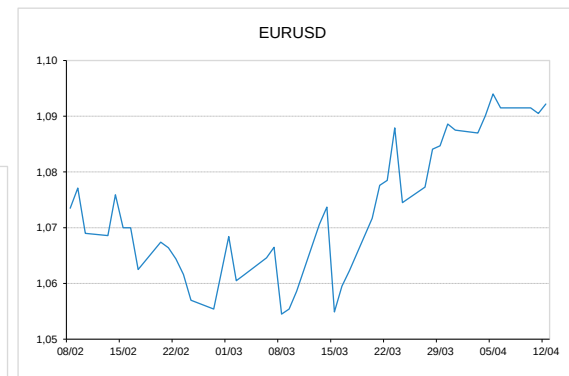
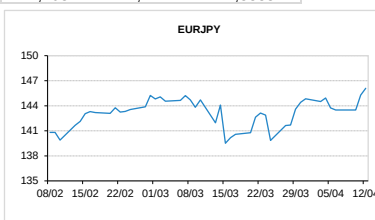
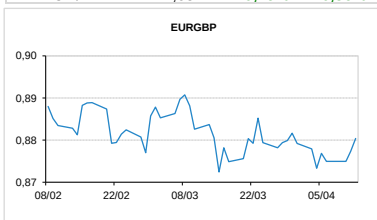


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	86,74	1,13	4,58	OT 2Y	2,758	0,04	-2,40
JETFUEL	831,46	-1,21	-31,14	OT 5Y	2,828	0,04	-1,50
DIESEL	791,95	-2,12	-41,05	OT 10Y	3,213	0,05	1,40
COBRE	8.891,00	54,50	12,50	BUND 10Y	2,081	7,58	10,60
ZINCO	2.771,75	-23,74	-173,00	SCHATZ 2Y	3,101	7,53	11,30
OURO	2.007,13	3,52	138,87	T-NOTE 10Y	4,081	-2,81	-11,00
TRIGO	679,00	5,00	-0,25	T-NOTE 2Y	4,253	-4,03	4,90
LICENÇA C02	95,92	-1,52	-3,88	GILT 10Y	3,660	4,72	23,90



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0922	0,16%	2,02%	1,0977	1,1021	1,1083
EUR/GBP	0,88038	-0,34%	0,38%	0,8832	0,8858	0,8908
EUR/JPY	146,09	-0,55%	-2,83%	146,08	146,06	146,04
EUR/CHF	0,9853	0,05%	-0,67%	0,9803	0,9755	0,9675
EUR/BRL	5,4174	0,85%	3,91%	5,5339	5,6445	5,8344
EUR/PLN	4,6542	0,29%	0,56%	4,7034	4,7474	4,8333



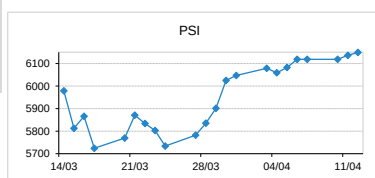
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0922	0,8804	146,09	0,9853	11,3557	7,4514	1,4775	1,64291	5,4174	11,4828
USD	0,9110	-	0,8022	133,275	0,8974	10,3446	6,7881	1,3455	1,4951	4,9346	10,4647

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,840	-2,73	-3,30
BCP	0,216	2,41	47,81
CORT. AMORIM	10,120	1,20	16,06
CTT	3,680	0,27	19,48
EDP	5,060	0,08	8,68
EDP R	20,750	-0,77	0,83
GALP	10,875	-1,05	-13,76
GREENVOLT	6,515	-0,53	-16,47
J MARTINS	21,560	1,03	6,84
MOTA ENGIL	1,756	2,09	50,09
NAVIGATOR	3,334	-1,30	-3,47
NOS	4,392	0,60	16,07
REN	2,720	0,74	7,94
SEMAPA	13,960	-1,55	12,94
SONAE SGPS	1,007	0,30	7,70
IBERSOL	6,600	0,00	19,57

MAIORES GANHOS/PERDAS	
Título	Variação %
BCP	2,41
MOTA ENGIL	2,09
CORT. AMORI	1,20
J MARTINS	1,03
REN	0,74
EDP R	-0,77
GALP	-1,05
NAVIGATOR	-1,30
SEMAPA	-1,55
ALTRI	-2,73



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.148,92	0,20%	7,38%	6.370,78	5.128,86
CAC40	7.396,94	0,09%	14,26%	7.463,67	5.628,42
ESTX 50 PR	4.334,03	0,02%	14,25%	4.374,23	3.249,57
XTRA DAX	15.703,60	0,31%	12,78%	15.827,28	11.862,84
S&P 500	4.107,68	-0,04%	6,98%	4.512,94	3.491,58
IBEX 35	9.274,50	0,40%	12,70%	9.528,30	7.189,60
NIKKEI 225	28.082,70	0,57%	7,62%	29.222,77	25.520,23

