

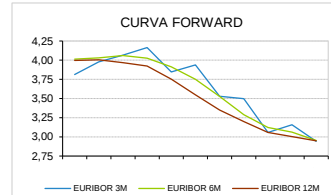
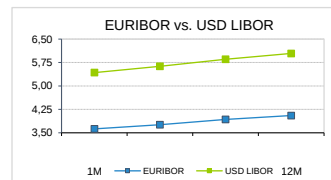
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

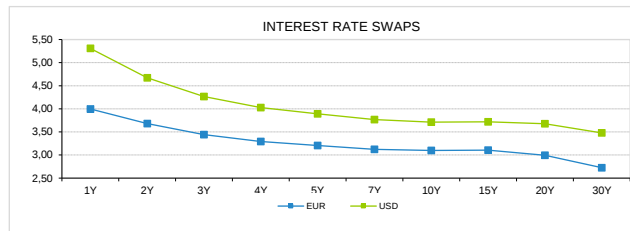
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,6250	1	20	1M	5,4269	0	14	5,1918	1,6650
3M	3,7590	-1	12	3M	5,6269	0	7	5,3291	1,8050
6M	3,9270	1	-2	6M	5,8541	0	1	5,5193	1,8000
12M	4,0530	-1	-14	12M	6,0414	8	31	5,6962	2,0250

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,9970	1	-14	3,3524	2,8169	2,8820
2Y	3,6800	2	-27	3,1510	2,8222	2,8980
3Y	3,4420	2	-29	3,0410	2,8591	2,9210
4Y	3,2929	2	-27	2,9930	2,8610	2,9470
5Y	3,2053	2	-25	2,9696	2,8800	2,9790
7Y	3,1227	2	-20	2,9630	2,9390	3,0360
10Y	3,1000	2	-15	3,0020	3,0000	3,0475
15Y	3,1070	2	-9	3,0175	2,9495	2,9025
20Y	2,9948	2	-6	2,8980	2,8010	2,7272
30Y	2,7260	3	-3	2,6450	2,5490	2,4800

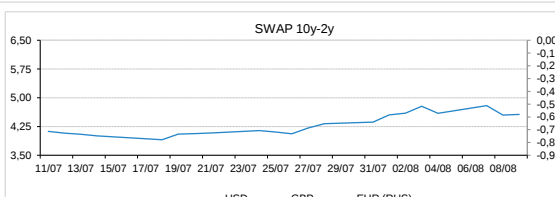
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	4,25
EUA	5,50
Reino Unido	5,25
Japão	0,10
Canadá	5,00
Suíça	-0,75
China	5,75
Brasil	13,25
Austrália	4,10
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,3077	0	-6	4,0090	3,2460	3,3960
2Y	4,6726	1	-11	3,7180	3,2730	3,4160
3Y	4,2656	1	-14	3,5650	3,3130	3,4410
4Y	4,0276	0	-14	3,5030	3,3420	3,4710
5Y	3,8918	0	-13	3,4830	3,3710	3,4990
7Y	3,7662	-1	-9	3,4780	3,4290	3,5520
10Y	3,7117	-2	-3	3,5180	3,5040	3,6060
15Y	3,7186	-3	3	3,5760	3,5460	3,5780
20Y	3,6790	-3	7	3,5470	3,4790	3,4580
30Y	3,4785	-4	11	3,3570	3,2710	3,2220

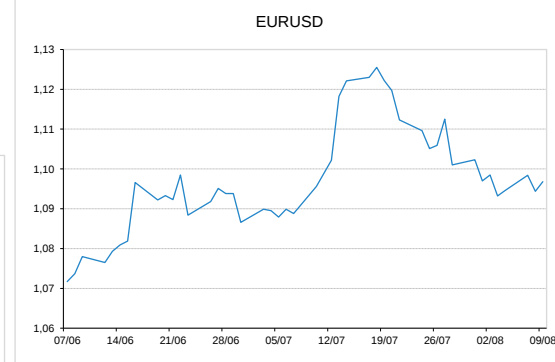
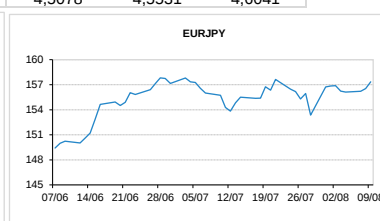


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	87,17	1,00	9,09	OT 2Y	2,952	0,02	-15,60
JETFUEL	960,38	16,56	168,48	OT 5Y	2,941	-0,01	-21,00
DIESEL	909,92	14,43	156,76	OT 10Y	3,227	0,02	-15,00
COBRE	8 378,00	-137,50	-23,00	BUND 10Y	2,293	3,88	-16,50
ZINCO	2 488,75	-24,75	130,25	SCHATZ 2Y	3,294	4,29	-23,60
OURO	1 917,57	-7,67	-7,48	T-NOTE 10Y	4,554	-1,29	-4,40
TRIGO	667,50	-14,00	1,00	T-NOTE 2Y	5,094	0,82	-1,80
LICENÇA C02	83,90	-0,44	-2,26	GILT 10Y	4,599	-2,72	-32,60



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0968	0,22%	0,11%	1,1018	1,1074	1,1163
EUR/GBP	0,8618	-0,03%	-0,52%	0,8654	0,8697	0,8789
EUR/JPY	157,35	-0,51%	-1,03%	157,33	157,32	157,29
EUR/CHF	0,9626	-0,34%	1,17%	0,9573	0,9521	0,9430
EUR/BRL	5,3813	-0,27%	0,16%	5,4822	5,5687	5,7114
EUR/PLN	4,4693	-0,15%	-0,59%	4,5078	4,5531	4,6041



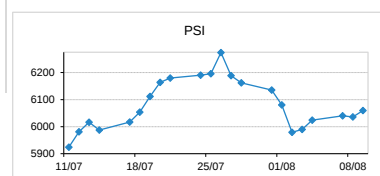
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0968	0,8618	157,35	0,9626	11,7427	7,4512	1,4761	1,68297	5,3813	11,2217
USD	0,9104	-	0,7853	143,7	0,8767	10,6856	6,7837	1,3432	1,5316	4,9057	10,2169

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	4,206	0,14	-0,02
BCP	0,242	-0,04	65,44
CORT. AMORIM	10,140	0,00	16,28
CTT	3,460	0,44	12,34
EDP	4,163	0,19	-10,59
EDP R	17,160	0,12	-16,62
GALP	12,380	2,23	-1,82
GREENVOLT	6,295	-0,24	-19,29
J MARTINS	24,220	-0,74	20,02
MOTA ENGIL	2,410	0,21	105,98
NAVIGATOR	3,206	0,75	-7,18
NOS	3,356	0,90	-7,93
REN	2,450	0,00	-2,78
SEMAPA	13,020	0,77	5,34
SONAE SGPS	0,975	0,52	4,22
IBERSOL	6,880	2,69	24,64

MAIORES GANHOS/PERDAS	
Título	Variação %
IBERSOL	2,69
GALP	2,23
NOS	0,90
SEMAPA	0,77
NAVIGATOR	0,75
BCP	-0,04
GREENVOLT	-0,24
J MARTINS	-0,74



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6 059,70	0,40%	5,83%	6 290,49	5 128,86
CAC40	7 322,04	0,72%	13,10%	7 581,26	5 628,42
ESTX 50 PR	4 317,33	0,66%	13,81%	4 491,51	3 249,57
XTRA DAX	15 852,58	0,49%	13,85%	16 528,97	11 862,84
S&P 500	4 473,94	-0,57%	16,52%	4 607,07	3 491,58
IBEX 35	9 346,90	0,48%	13,58%	9 741,90	7 189,60
NIKKEI 225	32 204,33	-0,53%	23,41%	33 772,89	25 621,96

