

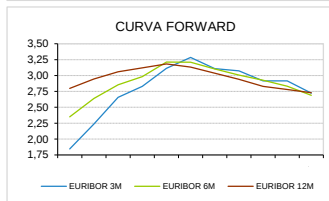
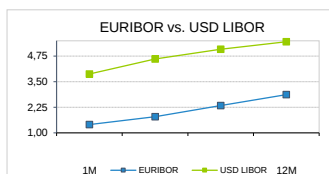
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

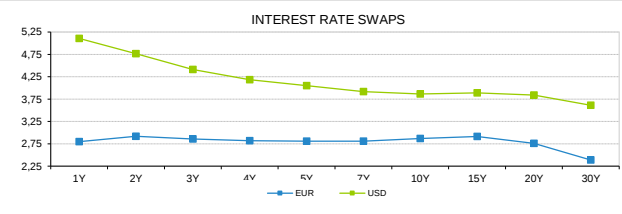
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,4050	4	51	1M	3,8753	0	53	2,9259	0,4650
3M	1,7910	3	39	3M	4,6061	-4	67	3,3494	0,4800
6M	2,3370	5	31	6M	5,0840	-5	63	3,7570	0,7500
12M	2,8670	6	19	12M	5,4513	-18	35	4,1864	1,1900

INTEREST RATE SWAPS							
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y	
1Y	2,7970	2	13	3,0393	2,7039	2,8056	
2Y	2,9180	0	-8	2,8890	2,7370	2,8120	
3Y	2,8570	0	-21	2,9425	2,7570	2,9450	
4Y	2,8178	-1	-29	2,9200	2,8770	2,9765	
5Y	2,8091	-2	-34	2,8115	2,8050	2,9410	
7Y	2,8080	-2	-41	2,9320	2,8760	2,9970	
10Y	2,8688	-2	-45	2,9065	2,9460	2,9810	
15Y	2,9130	-2	-43	2,9075	2,8340	2,7440	
20Y	2,7610	-1	-37	2,7232	2,6010	2,4800	
30Y	2,3870	-1	-30	2,3390	2,2340	2,1125	

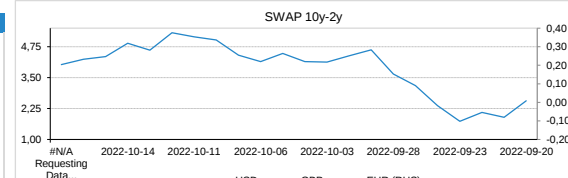
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,00
EUA	4,00
Reino Unido	3,00
Japão	0,10
Canadá	3,75
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	2,85
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,1070	4	10	4,3379	3,4419	3,5160
2Y	4,7649	5	-11	4,0028	3,4466	3,5331
3Y	4,4101	5	-19	3,8209	3,4660	3,5550
4Y	4,1838	3	-23	3,7340	3,4820	3,5889
5Y	4,0487	5	-24	3,6926	3,5065	3,6374
7Y	3,9171	4	-22	3,6621	3,5600	3,6970
10Y	3,8650	4	-16	3,7045	3,6580	3,7716
15Y	3,8881	4	-6	3,7539	3,6987	3,7250
20Y	3,8384	5	0	3,7049	3,6273	3,5750
30Y	3,6116	4	9	3,4810	3,3660	3,3177

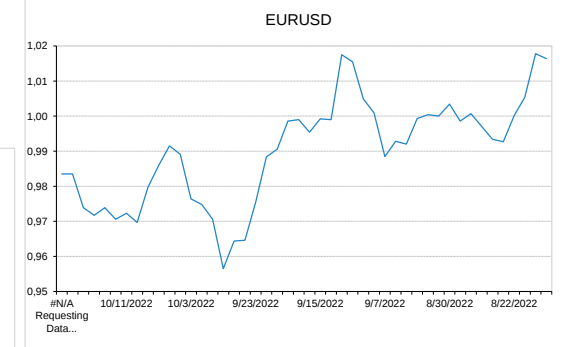
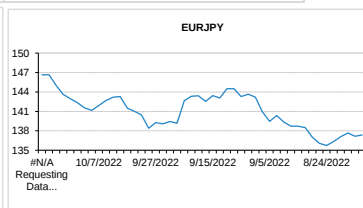
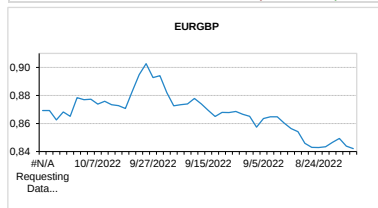


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	94,13	-1,86	3,98	OT 2Y	2,268	0,02	46,70
JETFUEL	1,042,13	18,73	-49,65	OT 5Y	2,572	-0,01	47,70
DIESEL	1,018,79	10,79	-96,99	OT 10Y	3,117	0,00	54,70
COBRE	8.591,00	221,00	896,50	BUND 10Y	1,749	-1,53	57,70
ZINCO	3.044,25	143,75	91,75	SCHATZ 2Y	2,518	-2,47	37,40
OURO	1.770,07	-1,17	125,60	T-NOTE 10Y	4,484	2,37	45,60
TRIGO	840,25	5,00	-36,75	T-NOTE 2Y	4,751	3,87	52,40
LICENÇA C02	75,07	-0,77	7,05	GILT 10Y	3,490	-1,40	92,60



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0319	0,11%	6,20%	1,0396	1,0459	1,0576
EUR/GBP	0,87513	0,03%	-0,79%	0,8790	0,8826	0,8902
EUR/JPY	144,86	-0,67%	-0,85%	144,85	144,84	144,82
EUR/CHF	0,9746	0,00%	0,32%	0,9710	0,9669	0,9579
EUR/BRL	5,4958	0,37%	-5,82%	5,6428	5,7625	6,0285
EUR/PLN	4,7140	-0,62%	1,85%	4,8201	4,8911	5,0287



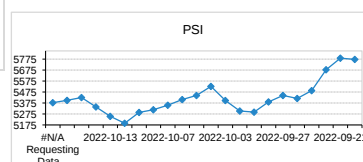
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0319	0,8751	144,86	0,9746	10,8270	7,4383	1,3751	1,54411	5,4958	10,3573
USD	0,9680	-	0,8523	140,405	0,9456	10,4649	7,2001	1,3272	1,4900	5,3183	10,0019

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	5,555	-0,18	33,03
BCP	0,152	4,70	7,52
CORT. AMORIM	8,850	0,34	-21,54
CTT	3,360	1,97	-26,23
EDP	4,415	0,30	-8,63
EDP R	21,890	-0,45	-0,05
GALP	11,355	0,40	33,27
J MARTINS	20,580	1,88	2,39
MOTA ENGIL	1,220	0,49	-2,72
NAVIGATOR	3,702	1,15	10,51
NOS	3,860	-0,41	13,20
REN	2,520	-1,37	-0,98
SEMAPA	13,980	0,58	19,49
SONAE SGPS	0,966	0,00	-3,74
GREENVOLT	8,190	-0,12	31,88

MAIORES GANHOS/PERDAS	
Título	Variação %
BCP	4,70
CTT	1,97
J MARTINS	1,88
NAVIGATOR	1,15
SEMAPA	0,58
GREENVOLT	-0,12
ALTRI	-0,18
NOS	-0,41
EDP R	-0,45
REN	-1,37



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5.779,84	0,71%	3,78%	6.370,78	5.128,86
CAC40	6.609,17	0,22%	-7,60%	7.384,86	5.628,42
ESTX 50 PR	3.887,51	0,49%	-9,56%	4.415,23	3.249,57
XTRA DAX	14.313,30	0,62%	-9,89%	16.290,19	11.862,84
S&P 500	3.989,89	-0,05%	-16,26%	4.818,62	3.491,58
IBEX 35	8.166,50	0,84%	-6,28%	9.118,00	7.189,60
NIKKEI 225	27.963,47	-1,06%	-2,88%	29.960,93	24.681,74

