

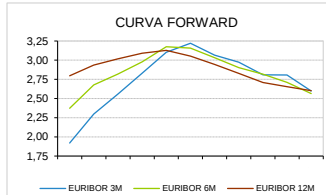
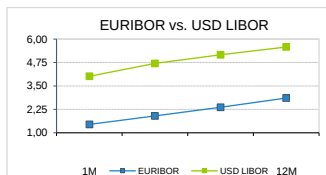
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

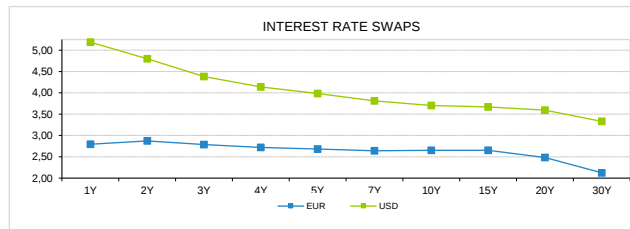
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,4480	3	47	1M	4,0161	4	43	3,0626	0,2100
3M	1,8980	4	36	3M	4,6987	1	34	3,4669	0,5450
6M	2,3600	2	25	6M	5,1621	-1	29	3,8729	0,7600
12M	2,8540	1	8	12M	5,5789	1	10	4,2841	1,1200

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,7966	2	12	2,9515	2,5050	2,5405
2Y	2,8720	3	-6	2,7820	2,5120	2,5370
3Y	2,7863	1	-20	2,6940	2,5180	2,5600
4Y	2,7201	0	-28	2,6500	2,5235	2,5895
5Y	2,6810	-2	-37	2,6293	2,5405	2,6200
7Y	2,6420	-3	-44	2,6130	2,5860	2,6570
10Y	2,6520	-5	-51	2,6470	2,6290	2,6350
15Y	2,6525	-6	-54	2,6150	2,5100	2,4030
20Y	2,4850	-7	-50	2,4230	2,2850	2,1630
30Y	2,1250	-6	-42	2,0630	1,9360	1,8250

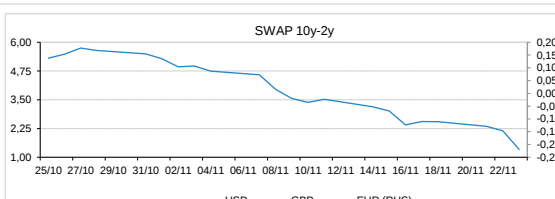
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,00
EUA	4,00
Reino Unido	3,00
Japão	0,10
Canadá	3,75
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	2,85
Índia	4,50



INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,1884	-2	16	4,3450	3,3390	3,3450
2Y	4,8001	-2	-8	3,9195	3,3045	3,3130
3Y	4,3827	-3	-26	3,7290	3,3055	3,3080
4Y	4,1371	-2	-35	3,6250	3,3060	3,3367
5Y	3,9848	-2	-42	3,5720	3,3241	3,3660
7Y	3,8128	-2	-49	3,4880	3,3260	3,3955
10Y	3,7030	-2	-55	3,4950	3,4112	3,4400
15Y	3,6702	-3	-58	3,5049	3,4040	3,3850
20Y	3,5943	-3	-58	3,4382	3,3228	3,2594
30Y	3,3300	-4	-56	3,1795	3,0508	2,9686

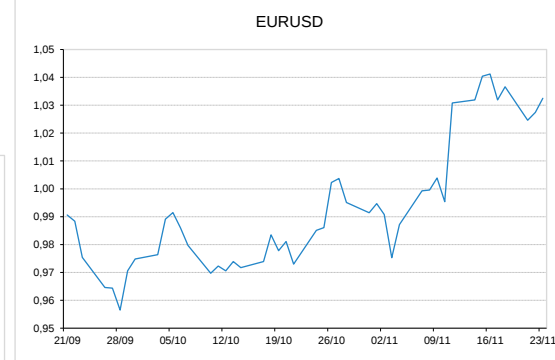
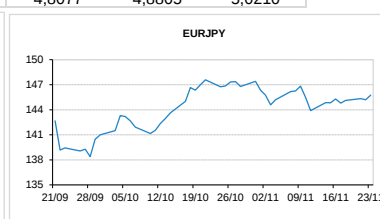


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	85,00	-3,36	-6,34	OT 2Y	2,152	0,00	9,10
JETFUEL	996,60	-9,20	-69,87	OT 5Y	2,349	-0,02	-30,50
DIESEL	977,30	-5,89	-152,17	OT 10Y	2,833	-0,07	-49,90
COBRE	7,995,50	132,50	389,00	BUND 10Y	1,536	-6,17	-44,30
ZINCO	2,910,00	12,75	-39,00	SCHATZ 2Y	2,488	2,96	-1,50
OURO	1,742,08	1,83	84,39	T-NOTE 10Y	4,400	-2,54	-36,50
TRIGO	808,25	-2,25	-61,25	T-NOTE 2Y	4,852	-3,68	2,10
LICENÇA C02	76,15	2,26	7,43	GILT 10Y	3,056	-15,41	-91,60



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0325	0,50%	4,81%	1,0401	1,0465	1,0589
EUR/GBP	0,86369	-0,01%	0,81%	0,8677	0,8712	0,8789
EUR/JPY	145,75	-0,38%	0,69%	145,74	145,73	145,71
EUR/CHF	0,9774	0,36%	1,14%	0,9735	0,9693	0,9601
EUR/BRL	5,5866	-1,05%	-6,22%	5,7287	5,8701	6,1763
EUR/PLN	4,7015	0,05%	1,81%	4,8077	4,8805	5,0210



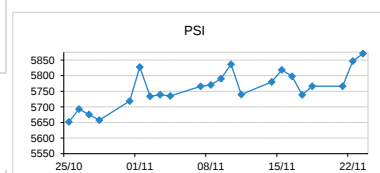
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0325	0,8637	145,75	0,9774	10,8786	7,4366	1,3895	1,54427	5,5866	10,3474
USD	0,9638	-	0,8287	139,725	0,9425	10,4686	7,1678	1,3382	1,4878	5,3852	9,9638

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	5,665	2,16	35,66
BCP	0,153	-0,33	8,23
CORT. AMORIM	8,900	0,79	-21,10
CTT	3,215	-0,77	-29,42
EDP	4,481	-0,02	-7,26
EDP R	22,700	2,21	3,65
GALP	11,400	0,53	33,80
J MARTINS	21,020	-0,47	4,58
MOTA ENGIL	1,248	-0,48	-0,49
NAVIGATOR	3,822	1,22	14,09
NOS	3,950	0,46	15,84
REN	2,580	-0,19	1,38
SEMAPA	14,240	0,28	21,71
SONAE SGPS	0,974	0,67	-2,94
GREENVOLT	8,180	-0,61	31,72

MAIORES GANHOS/PERDAS	
Título	Variação %
EDP R	2,21
ALTRI	2,16
NAVIGATOR	1,22
CORT. AMORIM	0,79
SONAE SGPS	0,67
BCP	-0,33
J MARTINS	-0,47
MOTA ENGIL	-0,48
GREENVOLT	-0,61
CTT	-0,77



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5.870,77	0,41%	5,41%	6.370,78	5.128,86
CAC40	6.679,09	0,32%	-6,63%	7.384,86	5.628,42
ESTX 50 PR	3.946,44	0,42%	-8,19%	4.395,78	3.249,57
XTRA DAX	14.427,59	0,04%	-9,17%	16.285,35	11.862,84
S&P 500	4.022,66	0,48%	-15,60%	4.818,62	3.491,58
IBEX 35	8.336,30	0,14%	-4,33%	8.992,70	7.189,60
NIKKEI 225	28.115,74	0,61%	-2,35%	29.806,49	24.681,74

