

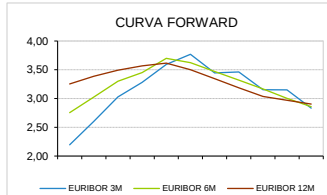
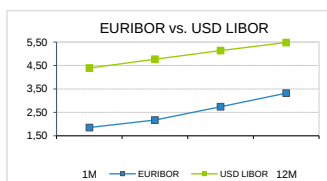
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

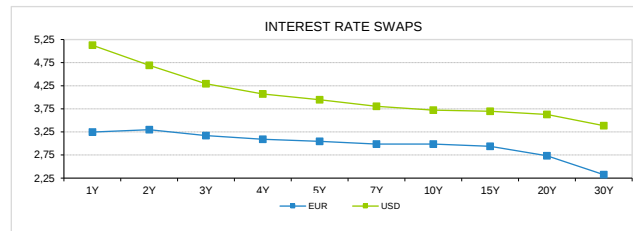
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,8540	-3	34	1M	4,3916	2	25	3,4357	0,7500
3M	2,1720	1	20	3M	4,7673	1	-1	3,7547	0,9250
6M	2,7390	1	33	6M	5,1389	0	-6	4,0949	1,1600
12M	3,3210	1	51	12M	5,4821	4	-9	4,4616	1,5600

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,2457	-2	43	3,3540	2,8316	2,8584
2Y	3,2977	-4	43	3,1335	2,8400	2,8621
3Y	3,1708	-6	41	3,0390	2,8394	2,8770
4Y	3,0903	-7	41	2,9920	2,8430	2,9030
5Y	3,0450	-7	41	2,9650	2,8640	2,9250
7Y	2,9878	-9	40	2,9470	2,8970	2,9340
10Y	2,9880	-8	39	2,9600	2,9115	2,8740
15Y	2,9393	-7	37	2,8777	2,7395	2,5980
20Y	2,7340	-6	37	2,6500	2,4840	2,3310
30Y	2,3252	-7	38	2,2410	2,0970	1,9660

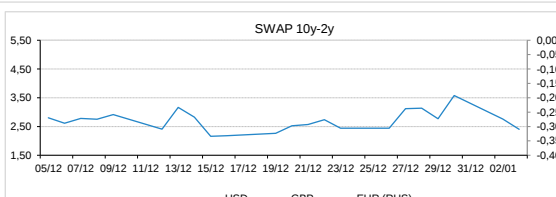
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,50
EUA	4,50
Reino Unido	3,50
Japão	0,10
Canadá	4,25
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	3,10
Índia	4,50



INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,1272	1	-1	4,2275	3,3360	3,3980
2Y	4,6912	-2	2	3,9349	3,3760	3,4033
3Y	4,2929	-5	9	3,7833	3,3645	3,6356
4Y	4,0733	-6	13	3,6735	3,5437	3,6897
5Y	3,9453	-8	16	3,5807	3,3790	3,4514
7Y	3,8047	-10	17	3,5170	3,6094	3,4830
10Y	3,7201	-12	17	3,5529	3,6206	3,5282
15Y	3,6958	-12	16	3,5490	3,4829	3,4742
20Y	3,6277	-11	15	3,4841	3,3881	3,3329
30Y	3,3856	-11	16	3,2555	3,1449	3,0653

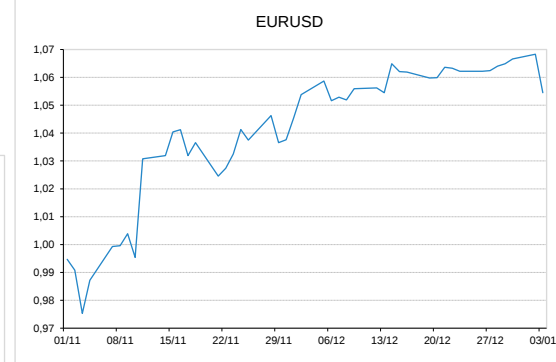
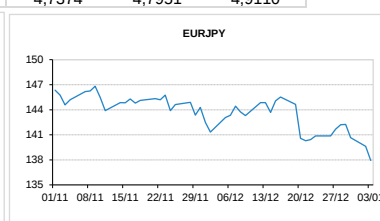


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	83,15	-2,76	-2,40	OT 2Y	2,773	0,01	57,10
JETFUEL	1.005,85	5,90	16,79	OT 5Y	2,838	-0,03	63,00
DIESEL	970,07	6,07	4,85	OT 10Y	3,403	-0,04	62,30
COBRE	8.374,00	-46,00	133,00	BUND 10Y	2,077	-7,26	55,20
ZINCO	2.990,25	-8,50	-53,75	SCHATZ 2Y	3,073	-1,76	48,80
OURO	1.837,79	13,77	40,16	T-NOTE 10Y	4,415	-4,72	23,10
TRIGO	771,50	-20,50	10,50	T-NOTE 2Y	4,652	-0,41	18,30
LICENÇA C02	83,57	-2,71	-7,56	GILT 10Y	3,948	-6,35	57,20



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0545	-1,29%	-0,40%	1,0610	1,0666	1,0761
EUR/GBP	0,88048	0,66%	-2,23%	0,8840	0,8870	0,8929
EUR/JPY	137,93	1,23%	3,73%	137,92	137,91	137,89
EUR/CHF	0,9886	-0,12%	0,04%	0,9851	0,9809	0,9719
EUR/BRL	5,7339	-0,29%	-3,36%	5,8726	6,0020	6,2638
EUR/PLN	4,6753	-0,14%	0,72%	4,7374	4,7951	4,9110



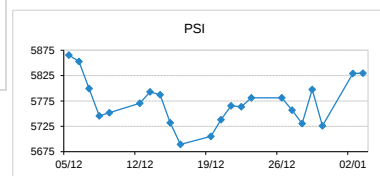
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0545	0,8805	137,93	0,9886	11,1474	7,4373	1,4417	1,56726	5,7339	10,6246
USD	0,9471	-	0,8328	130,745	0,9380	10,5482	7,0442	1,3636	1,4829	5,3936	10,0382

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	5,160	0,00	3,10
BCP	0,156	2,29	6,83
CORT. AMORIM	8,860	-0,23	1,61
CTT	3,130	-0,63	1,62
EDP	4,720	-0,04	1,37
EDP R	20,580	-0,82	0,00
GALP	12,770	-0,93	1,27
GREENVOLT	7,830	-1,26	0,38
J MARTINS	20,340	-0,29	0,79
MOTA ENGIL	1,186	-0,34	1,37
NAVIGATOR	3,504	-0,74	1,45
NOS	3,876	1,31	2,43
REN	2,560	0,20	1,59
SEMAPA	12,540	-0,48	1,46
SONAE SGPS	0,956	1,27	2,25

MAIORES GANHOS/PERDAS	
Título	Variação %
BCP	2,29
NOS	1,31
SONAE SGPS	1,27
REN	0,20
CTT	-0,63
NAVIGATOR	-0,74
EDP R	-0,82
GALP	-0,93
GREENVOLT	-1,26



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5.829,84	0,01%	1,81%	6.370,78	5.128,86
CAC40	6.623,89	0,44%	2,32%	7.384,86	5.628,42
ESTX 50 PR	3.882,29	0,68%	2,34%	4.395,78	3.249,57
XTRA DAX	14.181,67	0,80%	1,85%	16.285,35	11.862,84
S&P 500	3.807,15	-0,87%	-0,87%	4.818,62	3.491,58
IBEX 35	8.397,40	0,33%	2,05%	8.992,70	7.189,60
NIKKEI 225	26.094,50	0,00%	0,00%	29.388,16	24.681,74

