

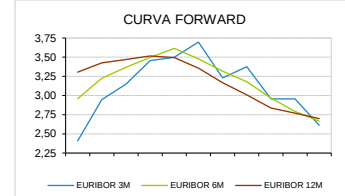
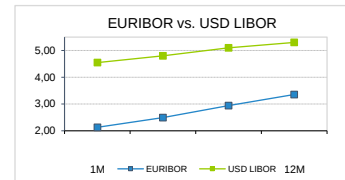
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

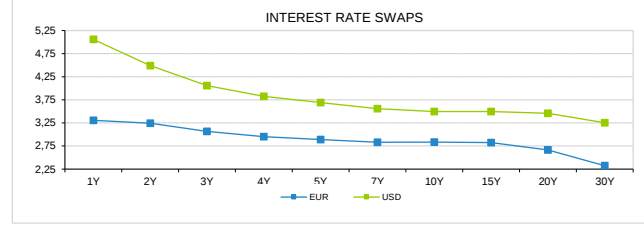
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,1300	5	24	1M	4,5473	3	16	3,7902	0,7950
3M	2,4920	2	36	3M	4,8024	-1	8	3,9776	1,0300
6M	2,9420	2	24	6M	5,1023	-1	-5	4,1909	1,1700
12M	3,3560	0	9	12M	5,3009	-4	-14	4,3191	1,4400

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,3067	2	1	3,1754	2,6007	2,6600
2Y	3,2420	3	-17	2,9455	2,6070	2,6750
3Y	3,0673	2	-25	2,8310	2,6220	2,7075
4Y	2,9540	3	-30	2,7790	2,6410	2,7400
5Y	2,8900	2	-34	2,7575	2,6655	2,7720
7Y	2,8320	3	-35	2,7500	2,7200	2,8100
10Y	2,8346	3	-34	2,7900	2,7673	2,8750
15Y	2,8240	3	-29	2,7610	2,6560	2,5680
20Y	2,6637	4	-24	2,5830	2,4517	2,3440
30Y	2,3240	2	-19	2,2490	2,1240	2,0203

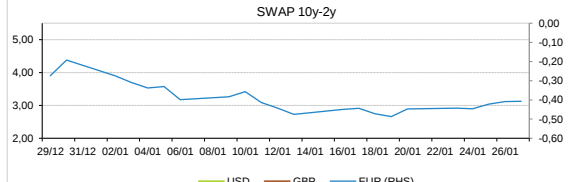
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,50
EUA	4,50
Reino Unido	3,50
Japão	0,10
Canadá	4,50
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	3,10
Índia	4,50



INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,0577	1	-3	3,9145	3,0655	3,1140
2Y	4,4894	2	-17	3,5020	3,0813	3,1809
3Y	4,0571	2	-23	3,3744	3,1061	3,2003
4Y	3,8243	3	-26	3,3081	3,1270	3,2308
5Y	3,6909	3	-27	3,2804	3,1482	3,2683
7Y	3,5583	3	-29	3,2510	3,2089	3,3146
10Y	3,4982	2	-29	3,2890	3,2870	3,3510
15Y	3,4973	1	-28	3,3430	3,3149	3,3493
20Y	3,4600	0	-26	3,3136	3,2424	3,2292
30Y	3,2536	-1	-22	3,1185	3,0310	2,9663

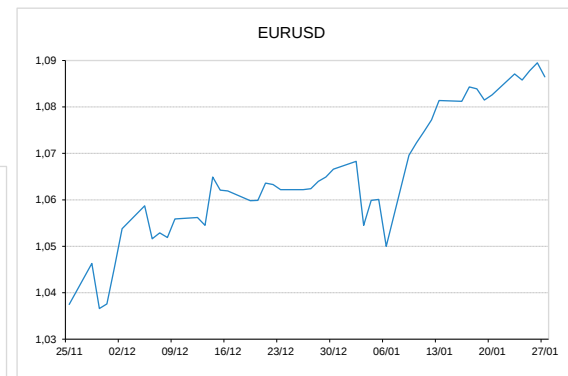
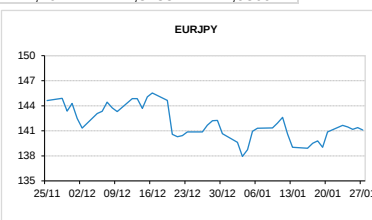


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	87,05	-0,42	2,37	OT 2Y	2,690	-0,01	9,40
JETFUEL	1,070,72	25,22	102,30	OT 5Y	2,668	0,05	-21,40
DIESEL	996,22	12,10	62,51	OT 10Y	3,137	0,04	-35,60
COBRE	9,364,00	15,00	980,00	BUND 10Y	1,861	2,72	-36,30
ZINCO	3,500,50	36,50	523,00	SCHATZ 2Y	2,945	0,50	-17,80
OURO	1,930,80	1,59	117,11	T-NOTE 10Y	4,200	3,19	-27,50
TRIGO	751,50	-1,00	-23,00	T-NOTE 2Y	4,505	3,45	-9,80
LICENÇA C02	89,58	0,22	1,28	GILT 10Y	3,444	0,81	-54,70



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0865	-0,28%	2,27%	1,0924	1,0978	1,1074
EUR/GBP	0,87885	0,07%	0,51%	0,8820	0,8848	0,8898
EUR/JPY	141,1	0,20%	0,41%	141,09	141,08	141,05
EUR/CHF	1,0006	0,18%	-1,21%	0,9968	0,9921	0,9827
EUR/BRL	5,5291	-0,12%	1,88%	5,6511	5,7780	6,0224
EUR/PLN	4,7049	0,13%	-0,51%	4,7624	4,8183	4,9309



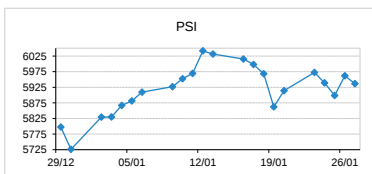
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0865	0,8789	141,10	1,0006	11,2047	7,4385	1,4452	1,52777	5,5291	10,7369
USD	0,9225	-	0,8094	129,98	0,9233	10,3352	6,8618	1,3331	1,4102	5,0928	9,8964

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,714	-1,17	-5,81
BCP	0,191	-0,99	30,26
CORT. AMORIM	8,920	0,68	2,29
CTT	3,595	0,98	16,72
EDP	4,673	-1,70	0,37
EDP R	20,620	-1,10	0,19
GALP	12,665	-0,20	0,44
GREENVOLT	7,940	0,89	1,79
J MARTINS	20,260	1,10	0,40
MOTA ENGIL	1,638	0,12	40,00
NAVIGATOR	3,216	-0,74	-6,89
NOS	3,934	0,20	3,96
REN	2,550	-0,97	1,19
SEMAPA	12,200	0,00	-1,29
SONAE SGPS	0,941	-0,26	0,64

MAIORES GANHOS/PERDAS	
Título	Variação %
J MARTINS	1,10
CTT	0,98
GREENVOLT	0,89
CORT. AMORI	0,68
NOS	0,20
REN	-0,97
BCP	-0,99
EDP R	-1,10
ALTRI	-1,17
EDP	-1,70



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5,936,73	-0,42%	3,68%	6,370,78	5,128,86
CAC40	7,097,21	0,02%	9,63%	7,169,63	5,628,42
ESTX 50 PR	4,178,01	0,10%	10,13%	4,259,28	3,249,57
XTRA DAX	15,150,03	0,11%	8,81%	15,736,52	11,862,84
S&P 500	4,068,04	0,19%	5,95%	4,637,30	3,491,58
IBEX 35	9,060,20	0,27%	10,10%	9,082,80	7,189,60
NIKKEI 225	27,382,56	0,07%	4,94%	29,222,77	24,681,74

