

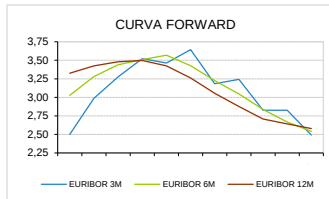
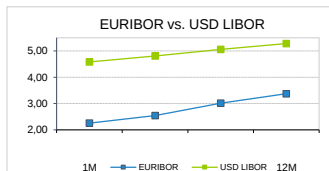
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

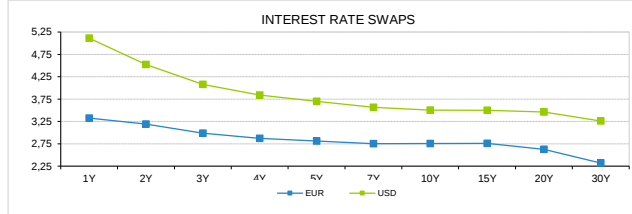
INTERBANK OFFERED RATES							
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)
1M	2,2550	-1	40	1M	4,5800	1	19
3M	2,5450	1	37	3M	4,8061	1	4
6M	3,0110	-2	27	6M	5,0599	-3	-8
12M	3,3740	-7	5	12M	5,2799	-4	-20

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,3250	2	8	3,0545	2,5060	2,5750
2Y	3,1913	5	-11	2,8173	2,5280	2,5925
3Y	2,9885	7	-18	2,7143	2,5460	2,6210
4Y	2,8723	9	-22	2,6760	2,5600	2,6560
5Y	2,8107	9	-23	2,6561	2,5830	2,6900
7Y	2,7520	11	-24	2,6530	2,6410	2,7390
10Y	2,7540	10	-23	2,7000	2,6990	2,7315
15Y	2,7605	11	-18	2,6955	2,6150	2,5470
20Y	2,6250	10	-11	2,5470	2,4370	2,3480
30Y	2,3193	11	1	2,2460	2,1370	2,0450

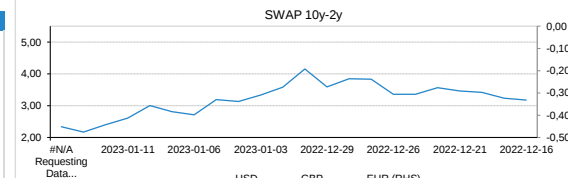
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	3,00
EUA	4,75
Reino Unido	4,00
Japão	0,10
Canadá	4,50
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	3,10
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,1131	11	-1	3,7193	2,9761	3,1070
2Y	4,5234	15	-16	3,3280	3,0810	3,1560
3Y	4,0779	15	-21	3,2385	3,0930	3,1910
4Y	3,8401	15	-22	3,2001	3,0432	3,2160
5Y	3,6997	15	-24	3,1677	3,1561	3,2723
7Y	3,5647	14	-23	3,1741	3,2165	3,2980
10Y	3,5034	12	-21	3,2850	3,2776	3,3520
15Y	3,4995	10	-19	3,3430	3,3141	3,3370
20Y	3,4620	8	-16	3,3241	3,2420	3,2170
30Y	3,2596	7	-11	3,1180	3,0350	2,9760

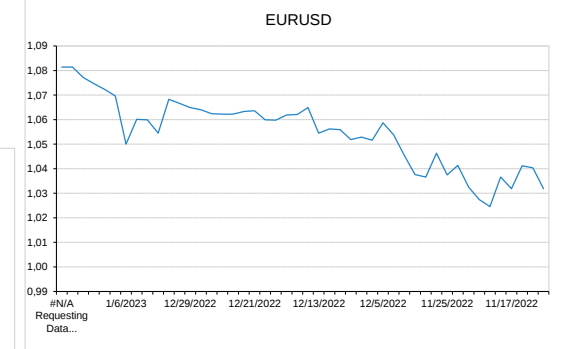
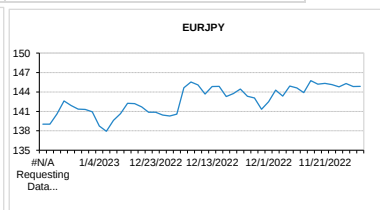
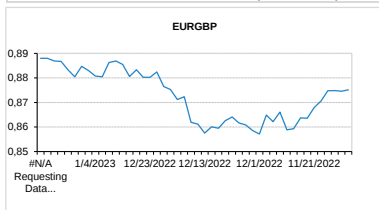


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	81,21	-0,96	-0,91	OT 2Y	2,571	-0,11	23,30
JETFUEL	913,85	-23,83	-92,01	OT 5Y	2,637	0,14	10,60
DIESEL	863,79	-23,59	-106,28	OT 10Y	3,027	0,12	1,50
COBRE	9.033,50	-34,50	680,50	BUND 10Y	1,803	15,58	4,70
ZINCO	3.399,50	35,25	416,25	SCHATZ 2Y	2,898	5,74	14,30
OURO	1.869,39	-42,86	30,13	T-NOTE 10Y	4,207	11,67	3,20
TRIGO	754,75	-6,25	-20,75	T-NOTE 2Y	4,556	16,82	4,60
LICENÇA C02	93,87	0,86	10,30	GILT 10Y	3,155	4,39	11,50



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0937	-0,46%	3,72%	1,0995	1,1047	1,1147
EUR/GBP	0,8925	0,04%	-1,35%	0,8957	0,8980	0,9022
EUR/JPY	140,45	0,48%	-1,79%	140,44	140,43	140,40
EUR/CHF	1,0016	-0,51%	-1,32%	0,9975	0,9928	0,9836
EUR/BRL	5,5614	-1,02%	3,63%	5,6799	5,8133	6,0752
EUR/PLN	4,7105	-0,64%	-0,74%	4,7653	4,8151	4,9236



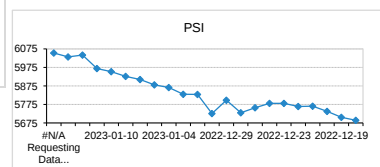
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0937	0,8925	140,45	1,0016	11,3896	7,4444	1,4508	1,5588	5,5614	11,0272
USD	0,9213	-	0,8262	131,065	0,9230	10,4797	6,8586	1,3370	1,4342	5,1194	10,1264

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	4,648	-0,47	-7,13
BCP	0,206	0,88	40,44
CORT. AMORIM	9,240	0,22	5,96
CTT	3,705	1,37	20,29
EDP	4,649	-0,58	-0,15
EDP R	20,050	-2,43	-2,58
GALP	12,090	-1,14	-4,12
GREENVOLT	7,750	-0,90	-0,64
J MARTINS	19,610	0,31	-2,82
MOTA ENGIL	1,804	-0,66	54,19
NAVIGATOR	3,260	-0,79	-5,62
NOS	3,960	0,35	4,65
REN	2,525	-1,75	0,20
SEMAPA	12,320	1,15	-0,32
SONAE SGPS	0,938	-1,11	0,27

MAIORES GANHOS/PERDAS	
Título	Variação %
CTT	1,37
SEMAPA	1,15
BCP	0,88
NOS	0,35
J MARTINS	0,31
GREENVOLT	-0,90
SONAE SGPS	-1,11
GALP	-1,14
REN	-1,75
EDP R	-2,43



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5.924,32	-0,55%	3,46%	6.370,78	5.128,86
CAC40	7.233,94	0,94%	11,74%	7.233,94	5.628,42
ESTX 50 PR	4.257,98	0,40%	12,24%	4.257,98	3.249,57
XTRA DAX	15.476,43	-0,21%	11,15%	15.614,47	11.862,84
S&P 500	4.174,17	-0,12%	8,73%	4.637,30	3.491,58
IBEX 35	9.225,60	-0,04%	12,11%	9.281,40	7.189,60
NIKKEI 225	27.509,46	0,39%	5,42%	29.222,77	24.681,74

