

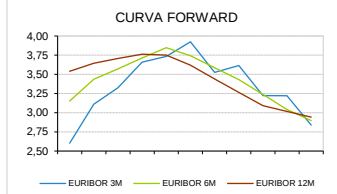
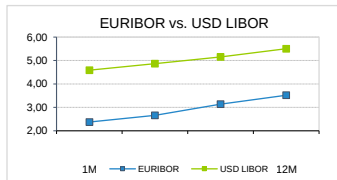
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

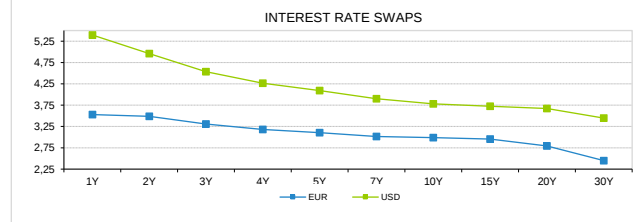
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,3740	-3	47	1M	4,5879	1	13	3,9303	0,9250
3M	2,6600	1	33	3M	4,8636	-1	7	4,0813	1,1200
6M	3,1350	3	26	6M	5,1520	2	5	4,2656	1,2300
12M	3,5180	1	20	12M	5,5050	2	15	4,4009	1,5400

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,5291	4	27	3,4440	2,7800	2,7695
2Y	3,4865	8	32	3,1970	2,7755	2,7810
3Y	3,3090	10	35	3,0640	2,7680	2,8100
4Y	3,1809	10	34	2,9920	2,7760	2,8355
5Y	3,1033	10	33	2,9500	2,7940	2,8590
7Y	3,0167	9	30	2,9190	2,8310	2,8910
10Y	2,9895	8	27	2,9251	2,8680	2,8642
15Y	2,9550	7	25	2,8810	2,7550	2,6590
20Y	2,7935	7	25	2,7060	2,5570	2,4440
30Y	2,4500	6	27	2,3700	2,2360	2,1315

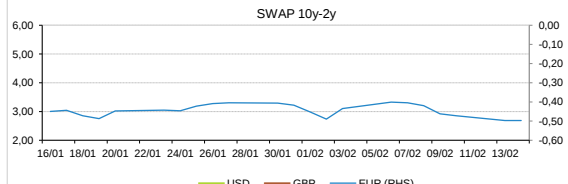
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	3,00
EUA	4,75
Reino Unido	4,00
Japão	0,10
Canadá	4,50
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	3,35
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,3960	8	32	4,5030	3,3900	3,2185
2Y	4,9585	15	49	4,0470	3,3684	3,2930
3Y	4,5337	15	50	3,8360	3,3420	3,3150
4Y	4,2653	14	48	3,6990	3,3175	3,3560
5Y	4,0924	12	44	3,5975	3,3400	3,4109
7Y	3,9012	11	38	3,5280	3,3780	3,4110
10Y	3,7797	9	31	3,5440	3,4427	3,4550
15Y	3,7252	7	25	3,5495	3,4294	3,4315
20Y	3,6700	6	23	3,5005	3,3836	3,3330
30Y	3,4468	5	22	3,2575	3,1520	3,0775

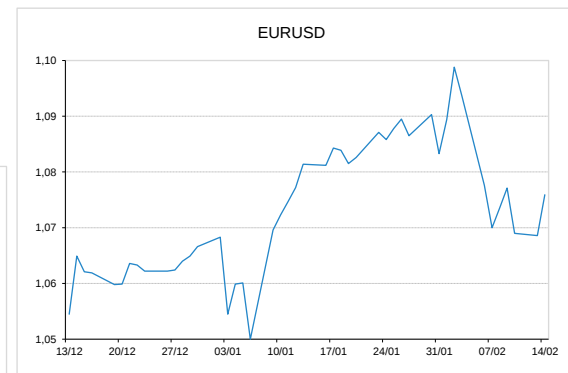
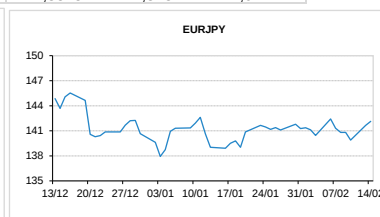
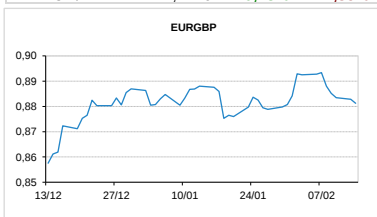


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	85,29	-1,32	-0,26	OT 2Y	2,898	0,08	22,90
JETFUEL	902,04	-1,27	-115,89	OT 5Y	2,962	0,07	31,00
DIESEL	860,02	4,27	-104,98	OT 10Y	3,287	0,07	20,60
COBRE	8.960,00	80,50	-247,50	BUND 10Y	2,079	7,03	29,60
ZINCO	3.107,00	59,25	-225,75	SCHATZ 2Y	3,186	6,79	22,80
OURO	1.848,06	-5,43	-72,17	T-NOTE 10Y	4,480	7,45	30,20
TRIGO	805,50	4,75	53,50	T-NOTE 2Y	4,956	11,26	47,90
LICENÇA C02	91,67	-0,55	11,81	GILT 10Y	3,672	12,48	17,50



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0759	0,68%	-0,49%	1,0815	1,0868	1,0975
EUR/GBP	0,88125	0,18%	0,72%	0,8843	0,8869	0,8918
EUR/JPY	142,14	-0,34%	-2,27%	142,13	142,12	142,09
EUR/CHF	0,9890	-0,30%	1,34%	0,9849	0,9801	0,9708
EUR/BRL	5,5517	-0,14%	0,42%	5,6700	5,7968	6,0366
EUR/PLN	4,7779	0,18%	-1,85%	4,8313	4,8781	4,9722



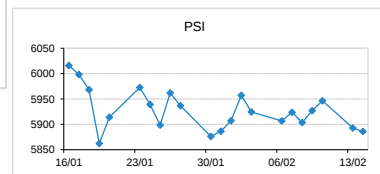
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0759	0,8813	142,14	0,9890	11,1294	7,4527	1,4331	1,54049	5,5517	10,8962
USD	0,9331	-	0,8227	132,85	0,9225	10,3772	6,9546	1,3356	1,4352	5,1604	10,1527

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	4,538	0,13	-9,33
BCP	0,208	3,48	42,21
CORT. AMORIM	9,410	-0,42	7,91
CTT	3,700	-0,27	20,13
EDP	4,621	-0,28	-0,75
EDP R	19,300	-2,28	-6,22
GALP	11,500	-3,12	-8,80
GREENVOLT	7,520	-0,13	-3,59
J MARTINS	19,370	-0,10	-4,01
MOTA ENGIL	2,010	-1,95	71,79
NAVIGATOR	3,248	0,50	-5,96
NOS	4,094	0,59	8,19
REN	2,515	0,00	-0,20
SEMAPA	13,160	0,61	6,47
SONAE SGPS	0,954	1,65	2,03

MAIORES GANHOS/PERDAS	
Título	Variação %
BCP	3,48
SONAE SGPS	1,65
SEMAPA	0,61
NOS	0,59
NAVIGATOR	0,50
EDP	-0,28
CORT. AMORI	-0,42
MOTA ENGIL	-1,95
EDP R	-2,28
GALP	-3,12



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5.885,78	-0,12%	2,79%	6.370,78	5.128,86
CAC40	7.213,81	0,07%	11,43%	7.271,48	5.628,42
ESTX 50 PR	4.238,76	-0,06%	11,73%	4.279,57	3.249,57
XTRA DAX	15.380,56	-0,11%	10,46%	15.658,56	11.862,84
S&P 500	4.103,13	-0,81%	6,88%	4.637,30	3.491,58
IBEX 35	9.274,90	0,70%	12,71%	9.311,60	7.189,60
NIKKEI 225	27.602,77	0,64%	5,78%	29.222,77	24.681,74

