

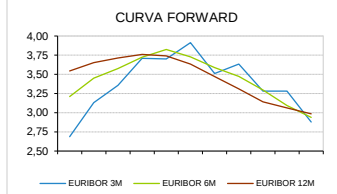
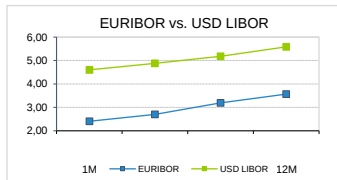
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

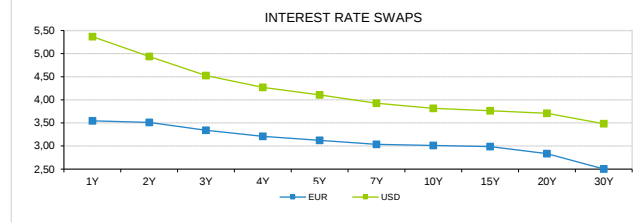
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,4060	0	44	1M	4,6014	1	15	3,9290	0,9250
3M	2,7030	2	37	3M	4,8766	1	8	4,0820	1,1700
6M	3,1920	3	35	6M	5,1803	2	8	4,2585	1,4500
12M	3,5670	3	24	12M	5,5844	9	23	4,3949	1,5400

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,5458	0	29	3,4715	2,7870	2,7895
2Y	3,5097	1	34	3,2323	2,7705	2,8020
3Y	3,3403	3	38	3,0870	2,7720	2,8290
4Y	3,2080	2	37	3,0080	2,7830	2,8600
5Y	3,1215	1	35	2,9666	2,8050	2,8885
7Y	3,0357	0	32	2,9350	2,8520	2,9240
10Y	3,0129	0	29	2,9540	2,8950	2,9067
15Y	2,9870	-1	28	2,9180	2,7950	2,7100
20Y	2,8341	0	29	2,7495	2,6040	2,4990
30Y	2,5035	0	32	2,4230	2,2930	2,1960

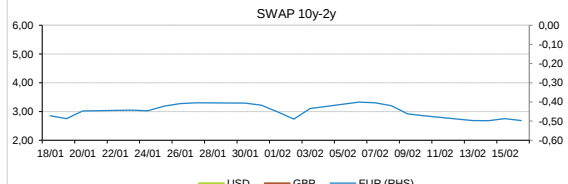
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	3,00
EUA	4,75
Reino Unido	4,00
Japão	0,10
Canadá	4,50
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	3,35
Índia	4,50



INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,3686	0	29	4,5507	3,4340	3,2335
2Y	4,9396	-2	47	4,0545	3,4171	3,3715
3Y	4,5273	-2	49	3,8565	3,3820	3,3870
4Y	4,2713	-1	48	3,7510	3,3935	3,4140
5Y	4,1070	0	46	3,6660	3,4070	3,4699
7Y	3,9283	1	40	3,6055	3,4350	3,4695
10Y	3,8161	2	35	3,5890	3,4770	3,5170
15Y	3,7645	3	29	3,5950	3,4999	3,4930
20Y	3,7076	3	27	3,5465	3,4290	3,3710
30Y	3,4821	4	26	3,3471	3,2068	3,1291

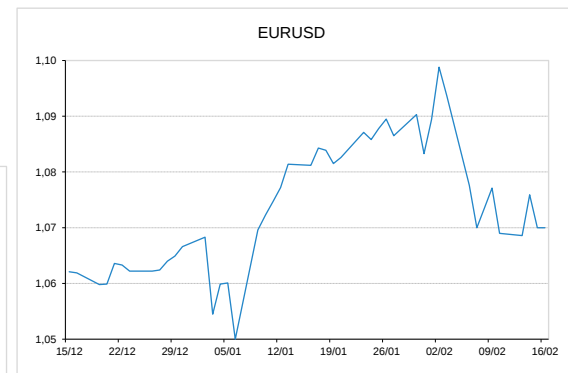
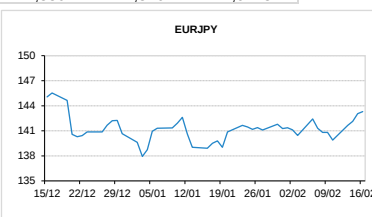
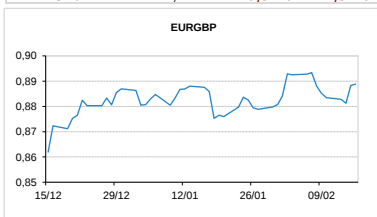


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	85,57	0,19	0,91	OT 2Y	2,964	0,01	35,60
JETFUEL	891,60	-26,61	-126,33	OT 5Y	3,022	0,01	51,80
DIESEL	850,00	-25,26	-115,00	OT 10Y	3,353	0,00	37,70
COBRE	8.868,00	-89,00	-328,00	BUND 10Y	2,110	0,00	41,20
ZINCO	3.026,00	-66,25	-306,75	SCHATZ 2Y	3,199	0,50	36,10
OURO	1.840,81	4,79	-75,21	T-NOTE 10Y	4,500	0,91	31,10
TRIGO	776,25	-4,00	24,25	T-NOTE 2Y	4,944	-0,61	51,20
LICENÇA C02	98,07	3,70	20,50	GILT 10Y	3,644	3,42	17,50



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,07	0,00%	-1,04%	1,0756	1,0807	1,0911
EUR/GBP	0,88883	-0,07%	-0,14%	0,8918	0,8940	0,8981
EUR/JPY	143,31	-0,18%	-3,06%	143,30	143,29	143,26
EUR/CHF	0,9883	-0,11%	1,41%	0,9841	0,9793	0,9698
EUR/BRL	5,5938	-0,31%	-0,33%	5,7182	5,8414	6,0729
EUR/PLN	4,7774	-0,37%	-1,84%	4,8304	4,8767	4,9718



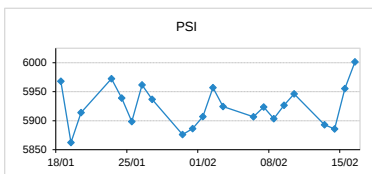
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0700	0,8888	143,31	0,9883	11,1434	7,4473	1,4363	1,55023	5,5938	10,9326
USD	0,9370	-	0,8326	134,21	0,9261	10,4478	6,9798	1,3455	1,4542	5,2383	10,2578

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,572	0,66	-8,65
BCP	0,205	-1,16	39,75
CORT. AMORIM	9,580	1,16	9,86
CTT	3,750	1,21	21,75
EDP	4,636	-0,24	-0,43
EDP R	20,040	1,93	-2,62
GALP	11,945	2,09	-5,27
GREENVOLT	7,420	0,27	-4,87
J MARTINS	20,240	1,00	0,30
MOTA ENGIL	1,990	-1,00	70,09
NAVIGATOR	3,268	0,62	-5,39
NOS	4,202	1,25	11,05
REN	2,540	0,00	0,79
SEMAPA	13,200	0,00	6,80
SONAE SGPS	1,013	2,53	8,34

MAIORES GANHOS/PERDAS	
Título	Variação %
SONAE SGPS	2,53
GALP	2,09
EDP R	1,93
NOS	1,25
CTT	1,21
EDP	-0,24
MOTA ENGIL	-1,00
BCP	-1,16



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.001,45	0,77%	4,81%	6.370,78	5.128,86
CAC40	7.366,16	0,89%	13,78%	7.387,29	5.628,42
ESTX 50 PR	4.297,24	0,40%	13,28%	4.316,17	3.249,57
XTRA DAX	15.533,64	0,18%	11,56%	15.658,56	11.862,84
S&P 500	4.119,49	-0,69%	7,28%	4.637,30	3.491,58
IBEX 35	9.327,30	0,35%	13,35%	9.362,80	7.189,60
NIKKEI 225	27.696,44	0,71%	6,14%	29.222,77	24.681,74

