

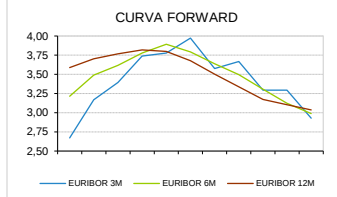
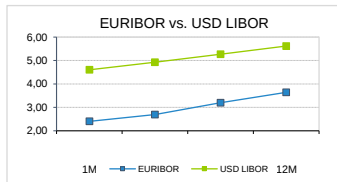
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

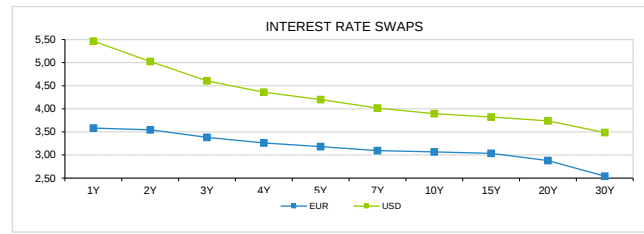
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,4030	1	39	1M	4,6043	1	9	3,9325	0,9450
3M	2,6930	1	24	3M	4,9281	1	11	4,1335	1,2200
6M	3,1980	0	28	6M	5,2710	1	17	4,3484	1,2400
12M	3,6420	2	30	12M	5,6194	-2	27	4,5290	1,5900

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,5830	-1	27	3,5157	2,8783	2,8520
2Y	3,5473	-1	31	3,2785	2,8667	2,8605
3Y	3,3828	-1	34	3,1460	2,8620	2,8860
4Y	3,2622	-2	34	3,0780	2,8640	2,9100
5Y	3,1835	-2	33	3,0347	2,8770	2,9360
7Y	3,0964	-3	30	2,9990	2,9140	2,9690
10Y	3,0661	-3	27	3,0090	2,9510	2,9522
15Y	3,0380	-3	26	2,9710	2,8470	2,7480
20Y	2,8800	-3	25	2,7960	2,6500	2,5340
30Y	2,5420	-4	26	2,4640	2,3330	2,2320

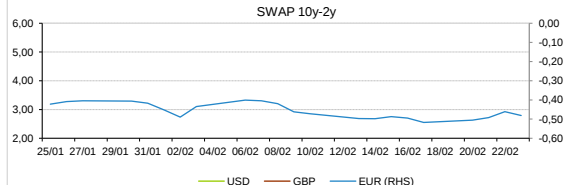
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	3,00
EUA	4,75
Reino Unido	4,00
Japão	0,10
Canadá	4,50
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	3,35
Índia	4,50



INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,4659	0	38	4,5896	3,5698	3,4520
2Y	5,0257	-1	55	4,1210	3,5190	3,4750
3Y	4,6043	-2	57	3,9493	3,4980	3,4830
4Y	4,3610	-2	56	3,8290	3,4980	3,4930
5Y	4,1992	-2	54	3,7590	3,4980	3,5331
7Y	4,0183	-2	49	3,7045	3,5309	3,5380
10Y	3,8972	-3	42	3,6620	3,5440	3,5590
15Y	3,8240	-3	33	3,6480	3,5386	3,5080
20Y	3,7397	-3	27	3,5710	3,4410	3,3700
30Y	3,4861	-3	21	3,3421	3,1960	3,1048

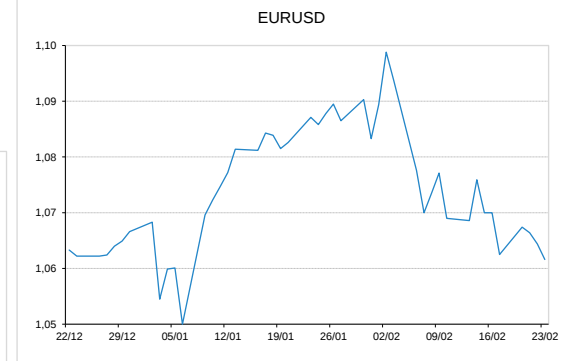
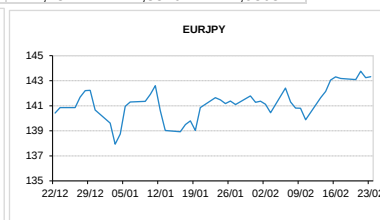
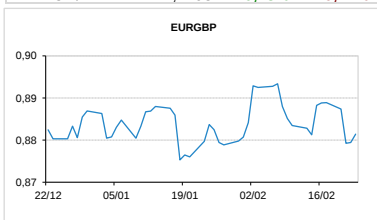


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	81,72	1,12	-6,44	OT 2Y	2,994	-0,03	34,00
JETFUEL	843,97	-23,07	-235,87	OT 5Y	3,051	-0,05	48,90
DIESEL	805,01	-26,49	-210,17	OT 10Y	3,347	-0,07	33,30
COBRE	9.137,00	-88,50	-212,00	BUND 10Y	2,103	-4,66	32,20
ZINCO	3.068,75	-80,75	-360,75	SCHATZ 2Y	3,196	-1,76	27,30
OURO	1.821,68	-3,70	-109,36	T-NOTE 10Y	4,572	-1,84	42,40
TRIGO	752,75	2,75	24,75	T-NOTE 2Y	5,030	-0,82	60,30
LICENÇA C02	96,92	0,15	11,73	GILT 10Y	3,747	-2,99	32,30



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0616	-0,26%	-2,35%	1,0673	1,0724	1,0827
EUR/GBP	0,8814	-0,22%	-0,19%	0,8844	0,8868	0,8915
EUR/JPY	143,32	-0,06%	-1,17%	143,31	143,30	143,27
EUR/CHF	0,9888	-0,11%	1,35%	0,9845	0,9796	0,9699
EUR/BRL	5,4463	0,45%	3,69%	5,5734	5,6912	5,9166
EUR/PLN	4,7293	0,48%	-0,47%	4,7841	4,8320	4,9308



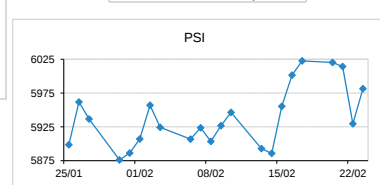
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0616	0,8814	143,32	0,9888	11,0602	7,4444	1,4361	1,55988	5,4463	10,9399
USD	0,9439	-	0,8317	134,855	0,9336	10,4284	7,0261	1,3550	1,4692	5,1297	10,3085

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,542	0,40	-9,25
BCP	0,222	5,22	51,37
CORT. AMORIM	9,630	0,21	10,44
CTT	3,685	1,24	19,64
EDP	4,757	-0,02	2,17
EDP R	19,370	0,86	-5,88
GALP	11,575	1,71	-8,21
GREENVOLT	7,210	-1,50	-7,56
J MARTINS	19,350	-0,62	-4,11
MOTA ENGIL	1,798	-2,49	53,68
NAVIGATOR	3,258	-0,18	-5,67
NOS	4,136	-0,82	9,30
REN	2,535	0,00	0,60
SEMAPA	13,500	0,90	9,22
SONAE SGPS	1,004	0,65	7,38

MAIORES GANHOS/PERDAS	
Título	Variação %
BCP	5,22
GALP	1,71
CTT	1,24
SEMAPA	0,90
EDP R	0,86
NAVIGATOR	-0,18
J MARTINS	-0,62
NOS	-0,82
GREENVOLT	-1,50
MOTA ENGIL	-2,49



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5.981,37	0,87%	4,46%	6.370,78	5.128,86
CAC40	7.317,43	0,25%	13,03%	7.387,29	5.628,42
ESTX 50 PR	4.258,16	0,36%	12,25%	4.316,17	3.249,57
XTRA DAX	15.475,69	0,49%	11,15%	15.658,56	11.862,84
S&P 500	3.984,98	-0,11%	3,84%	4.637,30	3.491,58
IBEX 35	9.230,40	0,63%	12,17%	9.369,10	7.189,60
NIKKEI 225	27.104,32	-1,34%	3,87%	29.222,77	24.681,74

