

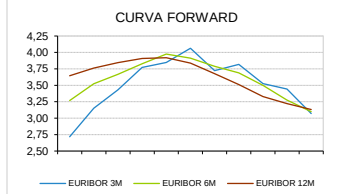
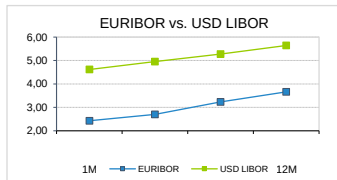
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

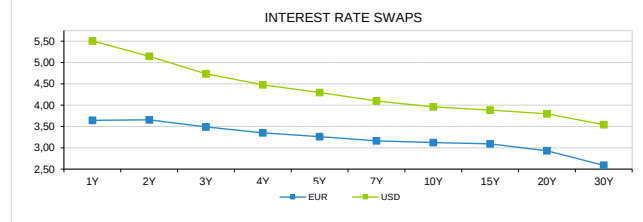
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,4290	3	38	1M	4,6170	1	11	3,9331	0,9500
3M	2,6980	1	20	3M	4,9579	3	14	4,1419	1,2200
6M	3,2330	4	31	6M	5,2770	1	18	4,3539	1,2600
12M	3,6620	2	31	12M	5,6419	2	30	4,5310	1,5900

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,6453	6	35	3,6718	2,9170	2,8860
2Y	3,6568	10	44	3,4095	2,8927	2,8980
3Y	3,4895	10	47	3,2450	2,8890	2,9202
4Y	3,3523	9	45	3,1570	2,8960	2,9470
5Y	3,2608	7	42	3,1060	2,9090	2,9680
7Y	3,1625	6	39	3,0610	2,9460	3,0060
10Y	3,1239	5	36	3,0620	2,9830	2,9890
15Y	3,0928	5	35	3,0220	2,8837	2,7873
20Y	2,9310	5	34	2,8440	2,6842	2,5723
30Y	2,5890	4	35	2,5090	2,3682	2,2673

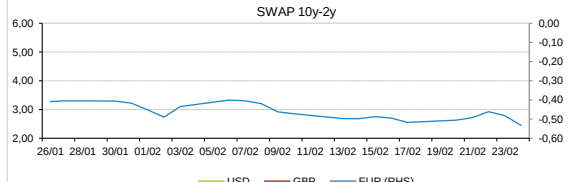
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	3,00
EUA	4,75
Reino Unido	4,00
Japão	0,10
Canadá	4,50
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	3,35
Índia	4,50



INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,5074	4	43	4,7601	3,6292	3,5626
2Y	5,1441	12	69	4,3153	3,5815	3,5362
3Y	4,7355	14	74	4,0949	3,5700	3,5337
4Y	4,4771	13	72	3,9440	3,5500	3,5285
5Y	4,2958	11	68	3,8650	3,5515	3,5604
7Y	4,0974	10	62	3,7780	3,5650	3,5770
10Y	3,9590	8	54	3,7545	3,6096	3,6149
15Y	3,8827	7	45	3,6760	3,5848	3,5625
20Y	3,7973	6	40	3,6403	3,5174	3,4296
30Y	3,5419	5	33	3,4051	3,2427	3,1522

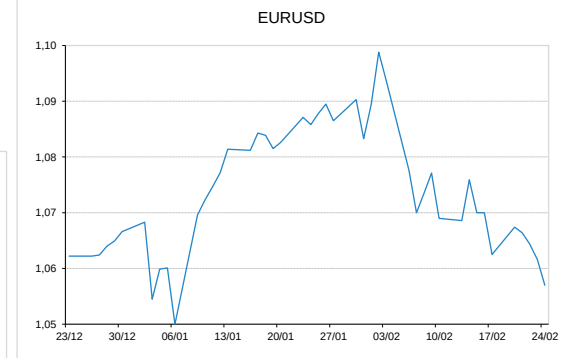
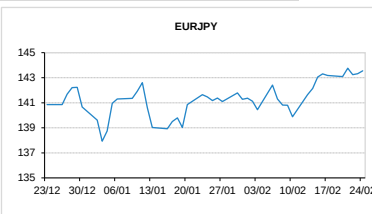
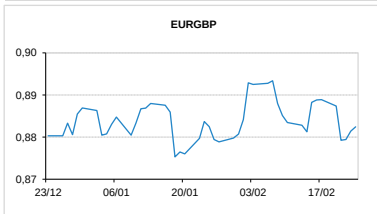


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	82,85	0,64	-3,40	OT 2Y	3,068	0,07	39,30
JETFUEL	848,98	5,01	-266,27	OT 5Y	3,129	0,07	57,50
DIESEL	809,92	4,91	-229,81	OT 10Y	3,410	0,06	38,40
COBRE	8.879,50	-208,00	-452,00	BUND 10Y	2,164	4,67	38,50
ZINCO	3.044,75	-24,00	-384,75	SCHATZ 2Y	3,297	9,33	39,40
OURO	1.813,34	-8,94	-124,02	T-NOTE 10Y	4,642	7,93	50,60
TRIGO	728,50	-22,00	-13,75	T-NOTE 2Y	5,147	10,90	72,10
LICENÇA C02	97,55	-0,03	15,88	GILT 10Y	3,842	6,48	45,60



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,057	-0,43%	-2,65%	1,0627	1,0679	1,0781
EUR/GBP	0,88245	-0,12%	0,14%	0,8855	0,8881	0,8930
EUR/JPY	143,55	-0,16%	-1,45%	143,54	143,53	143,50
EUR/CHF	0,9914	-0,19%	1,30%	0,9870	0,9820	0,9722
EUR/BRL	5,4689	-0,51%	2,33%	5,5950	5,7132	5,9417
EUR/PLN	4,7172	0,17%	-0,09%	4,7724	4,8206	4,9170



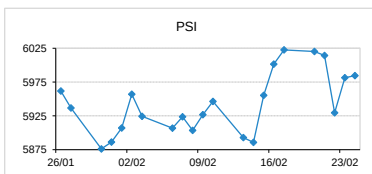
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0570	0,8825	143,55	0,9914	11,0617	7,4447	1,4353	1,56498	5,4689	10,9584
USD	0,9486	-	0,8375	136,375	0,9397	10,4902	7,0611	1,3645	1,4875	5,1947	10,4123

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,518	-0,53	-9,73
BCP	0,224	0,90	52,73
CORT. AMORIM	9,580	-0,52	9,86
CTT	3,635	-1,36	18,02
EDP	4,754	-0,06	2,10
EDP R	19,695	1,68	-4,30
GALP	11,510	-0,56	-8,72
GREENVOLT	7,210	0,00	-7,56
J MARTINS	19,250	-0,52	-4,61
MOTA ENGIL	1,820	1,22	55,56
NAVIGATOR	3,258	0,00	-5,67
NOS	4,162	0,63	9,99
REN	2,530	-0,20	0,40
SEMAPA	13,600	0,74	10,03
SONAE SGPS	0,993	-1,15	6,15

MAIORES GANHOS/PERDAS	
Título	Variação %
EDP R	1,68
MOTA ENGIL	1,22
BCP	0,90
SEMAPA	0,74
NOS	0,63
CORT. AMORI	-0,52
ALTRI	-0,53
GALP	-0,56
SONAE SGPS	-1,15
CTT	-1,36



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5.984,49	0,05%	4,51%	6.370,78	5.128,86
CAC40	7.187,27	-1,78%	11,02%	7.387,29	5.628,42
ESTX 50 PR	4.175,54	-1,94%	10,07%	4.316,17	3.249,57
XTRA DAX	15.195,04	-1,81%	9,13%	15.658,56	11.862,84
S&P 500	3.958,82	-1,30%	3,15%	4.637,30	3.491,58
IBEX 35	9.221,80	-0,11%	12,06%	9.369,10	7.189,60
NIKKEI 225	27.453,48	1,29%	5,21%	29.222,77	24.681,74

