

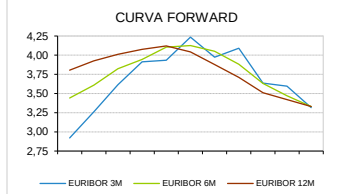
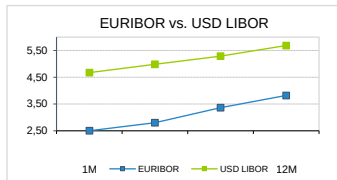
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

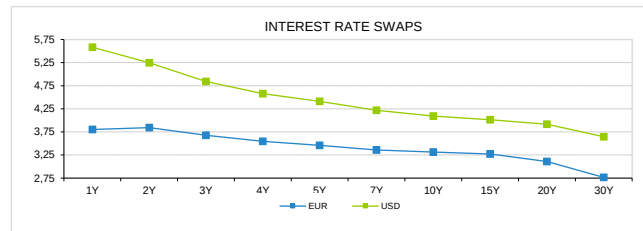
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,5020	2	24	1M	4,6730	0	10	4,0247	0,9600
3M	2,8010	2	26	3M	4,9811	1	18	4,2143	1,2800
6M	3,3660	6	34	6M	5,2881	2	20	4,4355	1,3700
12M	3,8210	8	38	12M	5,6861	0	37	4,6728	1,7700

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,8041	3	50	3,8837	3,1260	3,0693
2Y	3,8430	1	70	3,6130	3,1030	3,0810
3Y	3,6778	0	76	3,4540	3,0900	3,1010
4Y	3,5470	1	76	3,3660	3,0930	3,1250
5Y	3,4598	1	74	3,3100	3,1020	3,1480
7Y	3,3587	2	71	3,2590	3,1350	3,1750
10Y	3,3150	3	66	3,2520	3,1630	3,1588
15Y	3,2740	3	61	3,2030	3,0568	2,9550
20Y	3,1097	1	58	3,0240	2,8570	2,7400
30Y	2,7654	3	56	2,6870	2,5400	2,4350

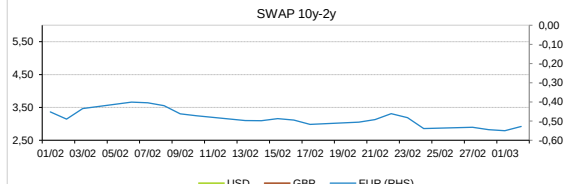
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	3,00
EUA	4,75
Reino Unido	4,00
Japão	0,10
Canadá	4,50
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	3,35
Índia	4,50



INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,5840	0	57	4,8978	3,7458	3,6575
2Y	5,2477	2	87	4,4230	3,6956	3,6738
3Y	4,8423	4	91	4,1960	3,6505	3,6646
4Y	4,5799	5	88	4,0605	3,6535	3,6780
5Y	4,4111	7	85	3,9875	3,6510	3,7065
7Y	4,2200	8	78	3,8925	3,6920	3,6975
10Y	4,0919	8	70	3,8777	3,7270	3,7400
15Y	4,0155	8	61	3,8240	3,6844	3,6505
20Y	3,9172	8	53	3,7295	3,5574	3,4920
30Y	3,6469	8	45	3,4740	3,2914	3,2522

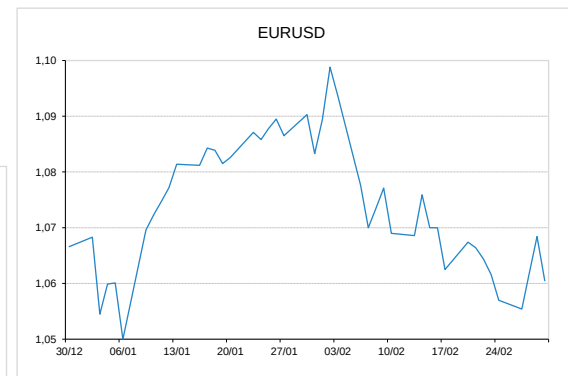
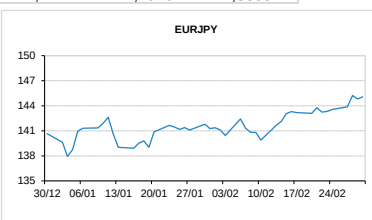
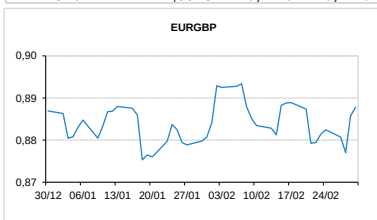


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	85,04	0,73	3,01	OT 2Y	3,235	0,02	47,10
JETFUEL	897,39	22,64	-40,29	OT 5Y	3,349	0,06	61,40
DIESEL	858,64	21,07	-28,74	OT 10Y	3,620	0,04	43,00
COBRE	9.128,00	139,50	13,50	BUND 10Y	2,408	3,92	49,00
ZINCO	3.129,00	115,50	-227,75	SCHATZ 2Y	3,456	-0,25	45,80
OURO	1.838,24	1,51	-74,48	T-NOTE 10Y	4,675	6,11	53,20
TRIGO	713,50	3,50	-58,50	T-NOTE 2Y	5,147	3,09	85,20
LICENÇA C02	93,08	-3,84	0,07	GILT 10Y	4,055	5,40	45,80



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0605	-0,74%	-3,49%	1,0661	1,0711	1,0809
EUR/GBP	0,88785	-0,24%	0,57%	0,8907	0,8929	0,8973
EUR/JPY	145,07	-0,17%	-2,72%	145,06	145,04	145,02
EUR/CHF	0,9980	0,45%	-0,17%	0,9935	0,9885	0,9789
EUR/BRL	5,5118	0,23%	-0,13%	5,6359	5,7535	5,9652
EUR/PLN	4,6948	-0,47%	-0,14%	4,7474	4,7940	4,8853



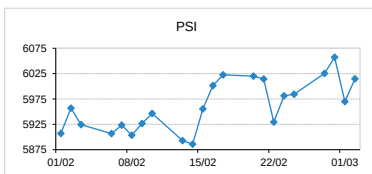
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0605	0,8879	145,07	0,9980	11,1336	7,4411	1,4419	1,57629	5,5118	11,0719
USD	0,9424	-	0,8365	136,655	0,9414	10,4960	7,0134	1,3604	1,4861	5,2024	10,4363

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,716	0,99	-5,77
BCP	0,218	-2,68	48,77
CORT. AMORIM	9,730	-0,51	11,58
CTT	3,710	0,54	20,45
EDP	4,634	-1,57	-0,47
EDP R	20,370	5,33	-1,02
GALP	11,390	3,36	-9,67
GREENVOLT	7,040	-0,42	-9,74
J MARTINS	19,650	1,24	-2,63
MOTA ENGIL	1,632	2,00	39,49
NAVIGATOR	3,376	1,38	-2,26
NOS	4,226	0,62	11,68
REN	2,560	0,79	1,59
SEMAPA	14,300	0,00	15,70
SONAE SGPS	1,027	0,49	9,84

MAIORES GANHOS/PERDAS	
Título	Variação %
EDP R	5,33
GALP	3,36
MOTA ENGIL	2,00
NAVIGATOR	1,38
J MARTINS	1,24
GREENVOLT	-0,42
CORT. AMORI	-0,51
EDP	-1,57
BCP	-2,68



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.014,72	0,75%	5,04%	6.370,78	5.128,86
CAC40	7.284,22	0,69%	12,52%	7.387,29	5.628,42
ESTX 50 PR	4.240,59	0,59%	11,78%	4.316,17	3.249,57
XTRA DAX	15.327,64	0,15%	10,08%	15.658,56	11.862,84
S&P 500	3.940,22	-0,28%	2,63%	4.637,30	3.491,58
IBEX 35	9.324,90	0,02%	13,32%	9.453,80	7.189,60
NIKKEI 225	27.498,87	-0,06%	5,38%	29.222,77	24.681,74

