

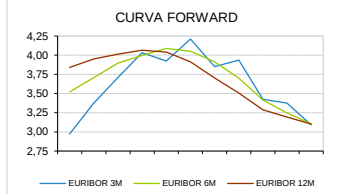
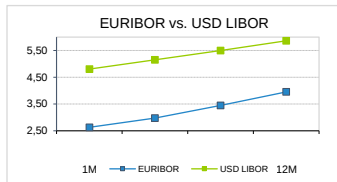
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

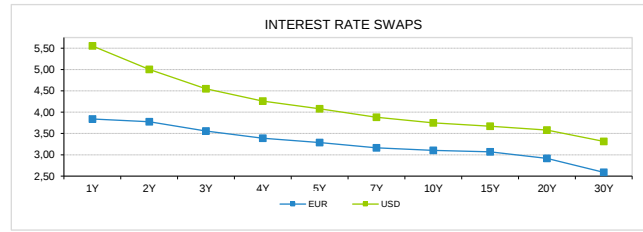
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,6300	6	26	1M	4,8060	5	23	4,0809	1,1000
3M	2,9780	3	36	3M	5,1537	3	28	4,2383	1,3900
6M	3,4450	-2	37	6M	5,4999	3	39	4,4771	1,5400
12M	3,9530	-3	49	12M	5,8633	-2	41	4,7352	2,1200

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,8395	-8	38	3,7105	2,8618	2,8212
2Y	3,7740	-10	40	3,4098	2,8503	2,8290
3Y	3,5571	-10	38	3,2343	2,8450	2,8460
4Y	3,3905	-10	34	3,1410	2,8410	2,8710
5Y	3,2860	-9	31	3,0790	2,8495	2,8980
7Y	3,1635	-9	25	3,0215	2,8840	2,9330
10Y	3,1030	-9	20	3,0160	2,9280	2,9390
15Y	3,0690	-5	20	2,9835	2,8440	2,7568
20Y	2,9149	-5	20	2,8180	2,6600	2,5567
30Y	2,5890	-7	21	2,5040	2,3630	2,2683

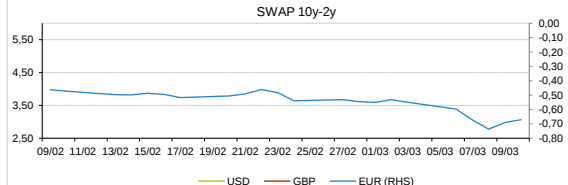
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	3,00
EUA	4,75
Reino Unido	4,00
Japão	0,10
Canadá	4,50
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	3,60
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,5533	-12	24	4,6424	3,3423	3,0645
2Y	5,0045	-17	19	3,9820	3,3042	3,2490
3Y	4,5484	-17	16	3,7750	3,2984	3,2795
4Y	4,2613	-17	13	3,6590	3,3028	3,3010
5Y	4,0787	-17	11	3,5620	3,2920	3,3606
7Y	3,8791	-17	7	3,5247	3,3250	3,3270
10Y	3,7502	-16	3	3,4905	3,3689	3,3555
15Y	3,6713	-14	-2	3,4728	3,3566	3,3403
20Y	3,5795	-13	-7	3,3875	3,2624	3,2003
30Y	3,3144	-12	-12	3,1559	2,9565	2,9233

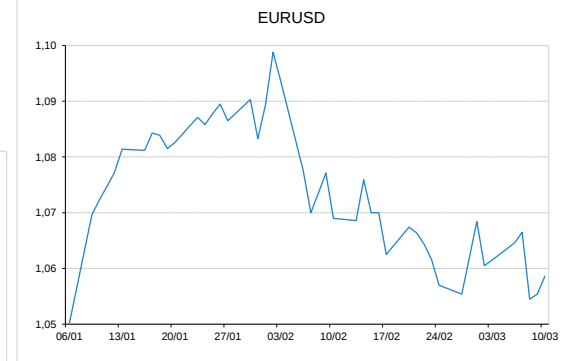
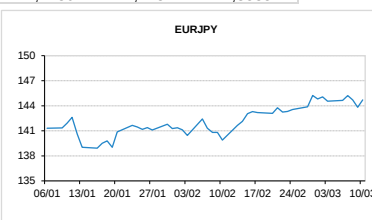
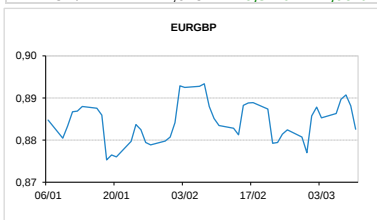


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	83,03	1,44	-2,96	OT 2Y	3,137	-0,11	39,00
JETFUEL	829,59	-25,09	-55,48	OT 5Y	3,127	-0,11	28,40
DIESEL	801,62	-22,44	-34,35	OT 10Y	3,381	-0,11	16,30
COBRE	8.832,00	-57,50	-130,00	BUND 10Y	2,251	-14,74	16,70
ZINCO	2.989,50	0,50	-140,75	SCHATZ 2Y	3,418	-19,06	34,30
OURO	1.857,36	26,33	-8,21	T-NOTE 10Y	4,408	-14,95	13,50
TRIGO	675,00	9,25	-120,75	T-NOTE 2Y	4,884	-22,98	33,20
LICENÇA C02	99,90	1,48	6,87	GILT 10Y	3,732	-20,95	18,20



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0586	0,30%	-0,97%	1,0649	1,0703	1,0799
EUR/GBP	0,88258	0,63%	0,10%	0,8857	0,8882	0,8929
EUR/JPY	144,7	-0,61%	-3,33%	144,69	144,67	144,65
EUR/CHF	0,9824	0,46%	0,40%	0,9781	0,9736	0,9663
EUR/BRL	5,5242	-1,07%	0,81%	5,6465	5,7646	5,9678
EUR/PLN	4,6751	0,32%	2,06%	4,7286	4,7737	4,8585



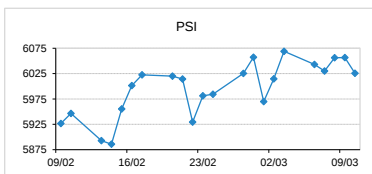
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0586	0,8826	144,70	0,9824	11,3661	7,4435	1,4709	1,61252	5,5242	11,3029
USD	0,9355	-	0,8263	134,315	0,9189	10,6172	6,9634	1,3777	1,5082	5,1609	10,5675

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	4,688	-1,26	-6,33
BCP	0,222	-3,14	51,64
CORT. AMORIM	9,830	-0,30	12,73
CTT	3,735	-0,13	21,27
EDP	4,754	0,11	2,10
EDP R	20,090	-0,50	-2,38
GALP	10,855	-0,28	-13,92
GREENVOLT	7,090	-1,66	-9,10
J MARTINS	20,080	0,75	-0,50
MOTA ENGIL	1,578	-1,00	34,87
NAVIGATOR	3,322	-0,84	-3,82
NOS	4,272	0,47	12,90
REN	2,520	0,00	0,00
SEMAPA	13,900	-1,84	12,46
SONAE SGPS	1,063	0,76	13,69

MAIORES GANHOS/PERDAS	
Título	Variação %
SONAE SGPS	0,76
J MARTINS	0,75
NOS	0,47
EDP	0,11
MOTA ENGIL	-1,00
ALTRI	-1,26
GREENVOLT	-1,66
SEMAPA	-1,84
BCP	-3,14



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.025,76	-0,51%	5,23%	6.370,78	5.128,86
CAC40	7.220,67	-1,30%	11,54%	7.401,15	5.628,42
ESTX 50 PR	4.229,53	-1,32%	11,49%	4.324,27	3.249,57
XTRA DAX	15.427,97	-1,31%	10,80%	15.706,37	11.862,84
S&P 500	3.930,10	0,37%	2,43%	4.637,30	3.491,58
IBEX 35	9.266,90	-1,66%	12,61%	9.528,30	7.189,60
NIKKEI 225	28.143,97	-1,67%	7,85%	29.222,77	24.966,50

