

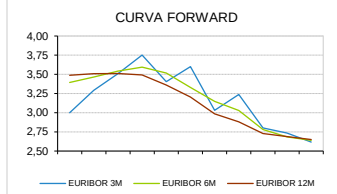
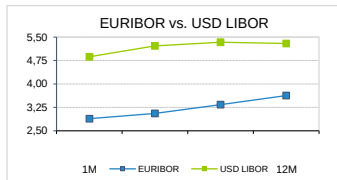
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

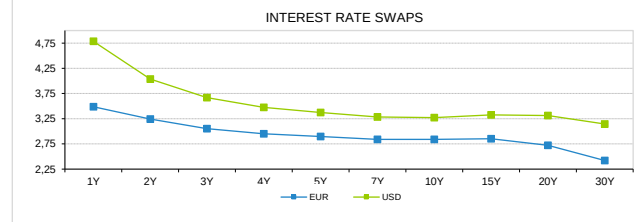
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,8880	-1	34	1M	4,8711	1	16	4,1709	1,1350
3M	3,0550	0	21	3M	5,2189	0	23	4,3150	1,4900
6M	3,3390	-2	-1	6M	5,3367	2	2	4,4706	1,4250
12M	3,6280	-1	-20	12M	5,2961	-4	-40	4,5296	1,8350

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,4878	-5	-37	2,9940	2,6265	2,6680
2Y	3,2432	-8	-64	2,8290	2,6470	2,6865
3Y	3,0515	-8	-64	2,7600	2,6430	2,7135
4Y	2,9502	-6	-61	2,7400	2,6680	2,7440
5Y	2,8970	-6	-57	2,7255	2,6880	2,7745
7Y	2,8412	-5	-51	2,7290	2,7370	2,8260
10Y	2,8390	-7	-45	2,7770	2,7960	2,8285
15Y	2,8530	-6	-38	2,7823	2,7210	2,6510
20Y	2,7236	-7	-34	2,6411	2,5410	2,4470
30Y	2,4210	-5	-29	2,3460	2,2500	2,1625

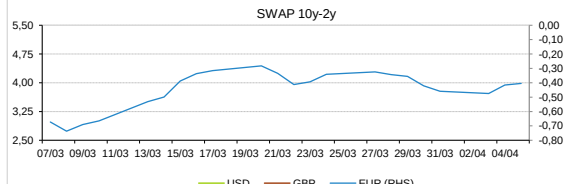
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	3,50
EUA	5,00
Reino Unido	4,25
Japão	0,10
Canadá	4,50
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	3,60
Índia	4,50



INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,7861	-10	-80	3,4037	2,8701	3,0221
2Y	4,0385	-12	-117	3,0672	2,8880	2,9755
3Y	3,6699	-10	-112	2,9995	2,8935	3,0310
4Y	3,4758	-9	-104	2,9800	2,9320	3,1085
5Y	3,3740	-8	-95	2,9862	2,9730	3,1489
7Y	3,2859	-7	-83	3,0000	3,0665	3,2188
10Y	3,2705	-7	-70	3,0790	3,1690	3,2918
15Y	3,3255	-5	-55	3,1900	3,2170	3,2785
20Y	3,3125	-4	-46	3,1620	3,1460	3,1689
30Y	3,1454	-3	-36	3,0285	2,9663	2,9190

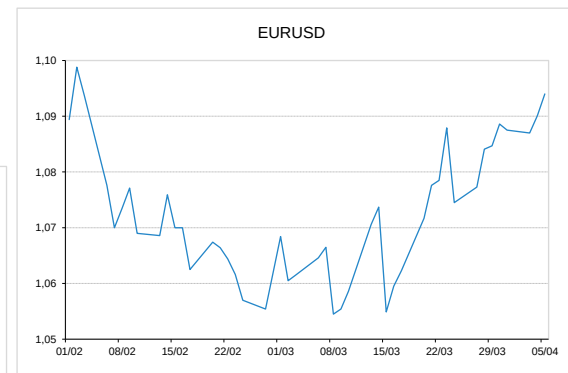
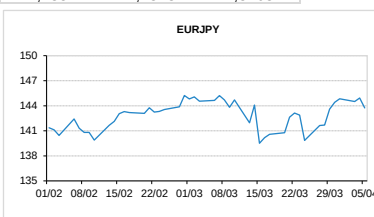
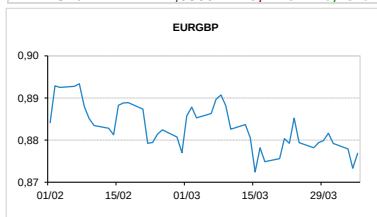


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	84,86	-0,08	-0,40	OT 2Y	2,507	-0,12	-78,60
JETFUEL	839,94	1,17	-64,53	OT 5Y	2,638	-0,06	-71,10
DIESEL	798,32	1,77	-72,58	OT 10Y	3,027	-0,08	-58,00
COBRE	8.756,00	-166,00	-232,50	BUND 10Y	1,887	-7,95	-58,60
ZINCO	2.846,50	-67,17	-235,00	SCHATZ 2Y	2,850	-10,49	-78,70
OURO	2.021,70	1,28	165,22	T-NOTE 10Y	3,968	-4,35	-64,80
TRIGO	682,00	-9,50	-26,75	T-NOTE 2Y	3,938	-12,62	-118,20
LICENÇA C02	96,69	1,73	4,51	GILT 10Y	3,490	0,00	-51,30



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,094	0,36%	2,76%	1,0995	1,1037	1,1096
EUR/GBP	0,87685	-0,40%	1,08%	0,8798	0,8827	0,8882
EUR/JPY	143,74	0,83%	0,63%	143,73	143,72	143,69
EUR/CHF	0,9882	0,47%	0,62%	0,9835	0,9790	0,9717
EUR/BRL	5,5033	0,96%	0,08%	5,6253	5,7444	5,9546
EUR/PLN	4,6860	-0,17%	0,13%	4,7357	4,7818	4,8708



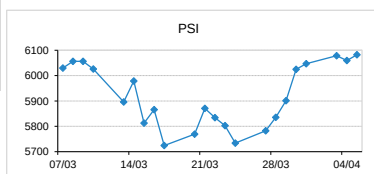
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0940	0,8769	143,74	0,9882	11,3416	7,4503	1,4686	1,62327	5,5033	11,3807
USD	0,9165	-	0,8032	130,89	0,9047	10,3984	6,8279	1,3469	1,4900	5,0518	10,4388

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,756	-0,54	-4,98
BCP	0,205	0,10	39,89
CORT. AMORIM	9,990	0,40	14,56
CTT	3,635	0,69	18,02
EDP	5,054	1,77	8,55
EDP R	21,130	1,29	2,67
GALP	10,965	0,78	-13,05
GREENVOLT	6,560	0,69	-15,90
J MARTINS	21,180	-1,94	4,96
MOTA ENGIL	1,668	6,24	42,56
NAVIGATOR	3,338	-0,12	-3,36
NOS	4,338	1,83	14,64
REN	2,685	0,37	6,55
SEMAPA	13,740	0,44	11,17
SONAE SGPS	0,979	-1,36	4,71
IBERSOL	6,700	-0,89	21,38

MAIORES GANHOS/PERDAS	
Título	Variação %
MOTA ENGIL	6,24
NOS	1,83
EDP	1,77
EDP R	1,29
GALP	0,78
NAVIGATOR	-0,12
ALTRI	-0,54
IBERSOL	-0,89
SONAE SGPS	-1,36
J MARTINS	-1,94



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.082,12	0,38%	6,22%	6.370,78	5.128,86
CAC40	7.316,30	-0,39%	13,01%	7.401,15	5.628,42
ESTX 50 PR	4.298,36	-0,39%	13,30%	4.346,95	3.249,57
XTRA DAX	15.520,17	-0,53%	11,47%	15.736,56	11.862,84
S&P 500	4.085,75	-0,38%	6,40%	4.593,45	3.491,58
IBEX 35	9.234,70	0,56%	12,22%	9.528,30	7.189,60
NIKKEI 225	27.813,26	-1,68%	6,59%	29.222,77	25.520,23

