

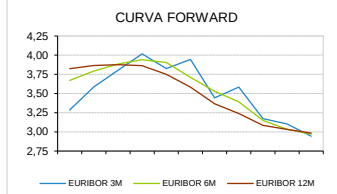
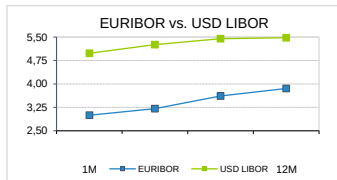
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

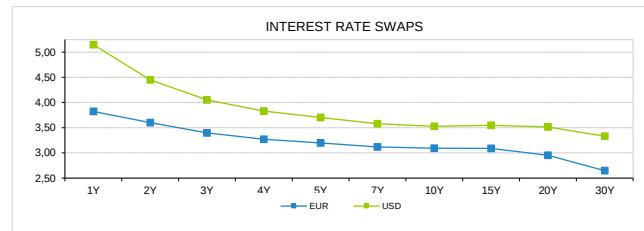
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,9980	1	22	1M	4,9823	3	20	4,2551	1,2600
3M	3,2110	1	32	3M	5,2614	1	26	4,4823	1,3900
6M	3,6120	3	52	6M	5,4506	4	40	4,7093	1,5100
12M	3,8550	3	46	12M	5,4817	6	45	4,8644	1,8650

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,8230	-1	57	3,3710	2,8740	2,8840
2Y	3,6012	-5	45	3,1780	2,8810	2,8975
3Y	3,3992	-5	36	3,0780	2,8820	2,9208
4Y	3,2720	-5	31	3,0320	2,8870	2,9465
5Y	3,1994	-4	28	3,0041	2,9035	2,9725
7Y	3,1187	-4	25	2,9870	2,9420	3,0180
10Y	3,0935	-5	23	3,0130	3,0000	3,0230
15Y	3,0900	-3	22	3,0080	2,9200	2,8445
20Y	2,9525	-3	25	2,8600	2,7435	2,6490
30Y	2,6480	-2	31	2,5640	2,4530	2,3640

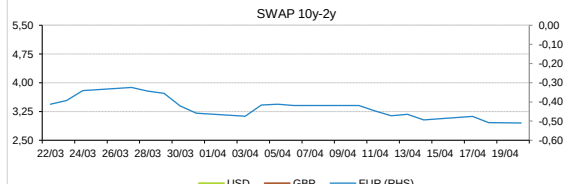
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	3,50
EUA	5,00
Reino Unido	4,25
Japão	0,10
Canadá	4,50
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	3,60
Índia	4,50



INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,1486	-6	36	3,7248	3,0995	3,1515
2Y	4,4482	-10	19	3,4490	3,1195	3,2263
3Y	4,0527	-10	7	3,3586	3,1310	3,2335
4Y	3,8307	-9	2	3,3087	3,1585	3,2908
5Y	3,7046	-8	2	3,2886	3,1870	3,3223
7Y	3,5799	-7	2	3,2660	3,2614	3,3856
10Y	3,5295	-6	2	3,3150	3,3432	3,4444
15Y	3,5477	-5	4	3,3980	3,3795	3,4217
20Y	3,5149	-5	7	3,3590	3,3299	3,3123
30Y	3,3313	-4	11	3,2045	3,1160	3,0695

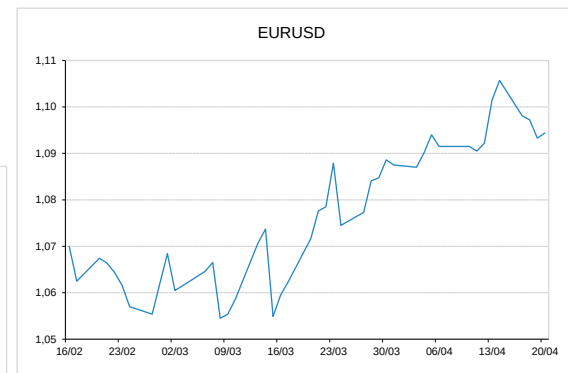
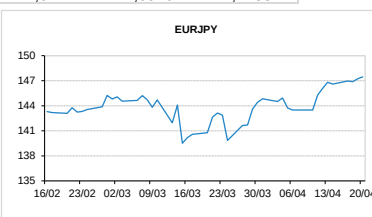
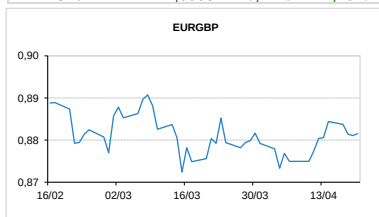


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	81,19	-1,93	7,65	OT 2Y	2,892	-0,04	21,00
JETFUEL	792,60	-13,06	-12,14	OT 5Y	2,902	-0,06	15,80
DIESEL	757,75	-13,60	-34,45	OT 10Y	3,285	-0,06	15,30
COBRE	8.970,00	-47,00	385,50	BUND 10Y	2,169	-6,39	17,70
ZINCO	2.787,25	-91,25	-114,75	SCHATZ 2Y	3,194	-6,81	28,90
OURO	2.002,66	7,73	23,82	T-NOTE 10Y	4,178	-6,58	-7,30
TRIGO	682,25	-10,50	-26,25	T-NOTE 2Y	4,408	-10,74	4,00
LICENÇA C02	91,87	-2,58	4,04	GILT 10Y	3,894	-11,08	47,10



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0944	0,10%	2,12%	1,0998	1,1042	1,1110
EUR/GBP	0,88153	-0,05%	-0,67%	0,8844	0,8872	0,8932
EUR/JPY	147,46	-0,15%	-4,54%	147,45	147,43	147,40
EUR/CHF	0,9812	0,21%	1,54%	0,9762	0,9712	0,9625
EUR/BRL	5,5311	0,52%	1,52%	5,6502	5,7637	5,9661
EUR/PLN	4,6003	0,44%	2,28%	4,6474	4,6910	4,7753



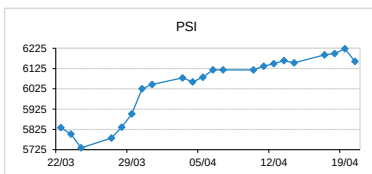
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0944	0,8815	147,46	0,9812	11,3102	7,4540	1,4770	1,6244	5,5311	11,6222
USD	0,9109	-	0,8028	134,045	0,8935	10,3030	6,7887	1,3452	1,4779	5,0438	10,5754

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,752	-1,74	-5,05
BCP	0,228	-0,74	55,81
CORT. AMORIM	10,200	0,00	16,97
CTT	3,695	0,00	19,97
EDP	5,150	0,19	10,61
EDP R	20,130	-0,49	-2,19
GALP	10,810	-0,23	-14,27
GREENVOLT	6,240	-1,73	-20,00
J MARTINS	21,920	-1,17	8,62
MOTA ENGIL	1,760	-13,73	50,43
NAVIGATOR	3,346	-1,65	-3,13
NOS	3,942	-2,76	8,15
REN	2,680	-0,37	6,35
SEMAPA	13,840	-2,67	11,97
SONAE SGPS	1,020	-2,11	9,09
IBERSOL	6,560	0,92	18,84

MAIORES GANHOS/PERDAS	
Título	Variação %
IBERSOL	0,92
EDP	0,19
ALTRI	-1,74
SONAE SGPS	-2,11
SEMAPA	-2,67
NOS	-2,76
MOTA ENGIL	-13,73



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.159,96	-1,00%	7,58%	6.370,78	5.128,86
CAC40	7.538,71	-0,14%	16,45%	7.559,35	5.628,42
ESTX 50 PR	4.384,86	-0,20%	15,59%	4.407,74	3.249,57
XTRA DAX	15.795,97	-0,62%	13,45%	15.916,28	11.862,84
S&P 500	4.131,60	-0,55%	7,61%	4.512,94	3.491,58
IBEX 35	9.450,10	-0,47%	14,84%	9.540,50	7.189,60
NIKKEI 225	28.657,57	0,18%	9,82%	29.222,77	25.520,23

