

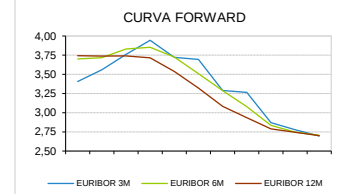
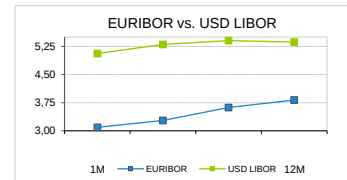
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

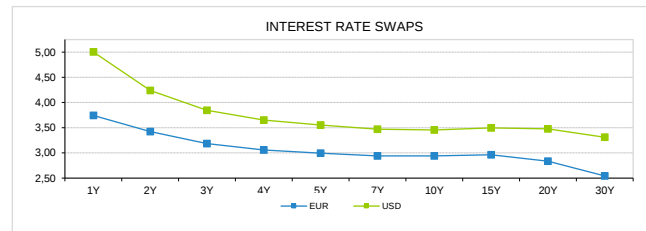
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,0930	4	18	1M	5,0621	3	20	4,3374	1,2750
3M	3,2740	1	24	3M	5,3024	0	14	4,5006	1,4350
6M	3,6220	-2	28	6M	5,4070	2	16	4,6979	1,6200
12M	3,8220	-6	20	12M	5,3663	4	18	4,8131	1,9250

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,7440	-4	18	3,0880	2,6544	2,7660
2Y	3,4225	-5	4	2,8930	2,6920	2,7890
3Y	3,1860	-6	-2	2,8160	2,7180	2,8180
4Y	3,0588	-6	-1	2,7963	2,7420	2,8510
5Y	2,9953	-6	-2	2,7894	2,7665	2,8815
7Y	2,9408	-5	1	2,8045	2,8240	2,9350
10Y	2,9416	-5	4	2,8620	2,8910	2,9430
15Y	2,9624	-4	4	2,8810	2,8270	2,7690
20Y	2,8375	-4	6	2,7446	2,6540	2,5730
30Y	2,5431	-4	10	2,4600	2,3700	2,2880

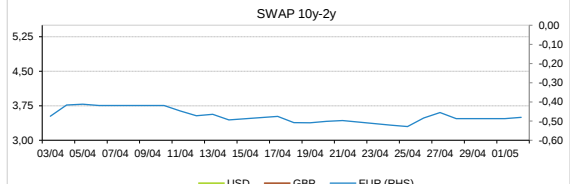
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	3,50
EUA	5,00
Reino Unido	4,25
Japão	0,10
Canadá	4,50
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	3,85
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,0042	-16	-1	3,4332	3,0120	3,1565
2Y	4,2383	-19	-6	3,2090	3,0590	3,2426
3Y	3,8468	-19	-6	3,1470	3,0930	3,2460
4Y	3,6536	-19	-4	3,1380	3,1290	3,2830
5Y	3,5550	-18	-1	3,1380	3,1690	3,3401
7Y	3,4714	-16	2	3,1820	3,2345	3,3810
10Y	3,4559	-14	5	3,2560	3,3255	3,4400
15Y	3,4978	-12	7	3,3460	3,3785	3,4110
20Y	3,4778	-11	8	3,3300	3,3140	3,3100
30Y	3,3109	-10	10	3,1755	3,1296	3,0800

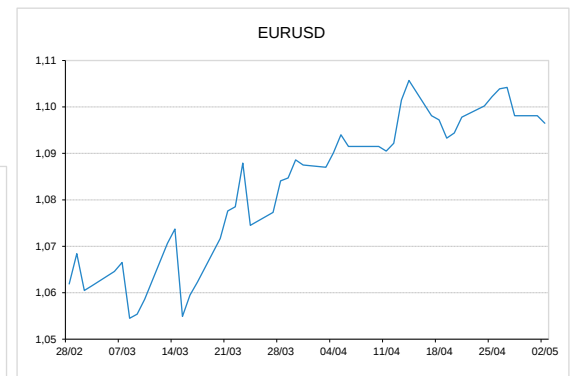
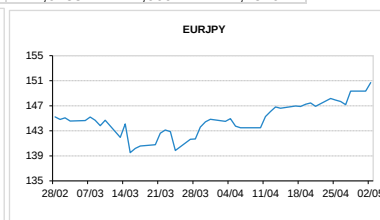
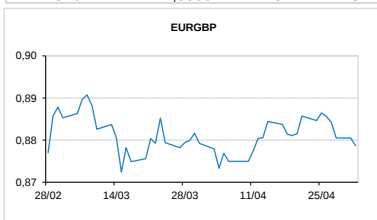


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	76,07	-3,24	-3,66	OT 2Y	2,787	0,02	7,60
JETFUEL	745,25	8,25	-71,75	OT 5Y	2,720	-0,01	-4,00
DIESEL	706,25	7,25	-95,75	OT 10Y	3,097	-0,04	-2,70
COBRE	8.595,50	9,00	-382,50	BUND 10Y	1,972	-6,26	-3,60
ZINCO	2.645,75	28,50	-301,50	SCHATZ 2Y	2,968	-6,51	-5,50
OURO	2.011,82	29,26	42,54	T-NOTE 10Y	4,097	-11,14	-6,40
TRIGO	615,50	-2,75	-89,00	T-NOTE 2Y	4,293	-15,36	-0,60
LICENÇA C02	88,47	2,56	-3,46	GILT 10Y	3,766	-5,64	16,80



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0965	#VALUE!	#VALUE!	1,1020	1,1064	1,1131
EUR/GBP	0,87868	#VALUE!	#VALUE!	0,8817	0,8848	0,8912
EUR/JPY	150,7	#VALUE!	#VALUE!	150,69	150,67	150,64
EUR/CHF	0,9822	#VALUE!	#VALUE!	0,9771	0,9721	0,9640
EUR/BRL	5,5448	#VALUE!	#VALUE!	5,6725	5,7858	5,9896
EUR/PLN	4,5809	#VALUE!	#VALUE!	4,6283	4,6692	4,7516



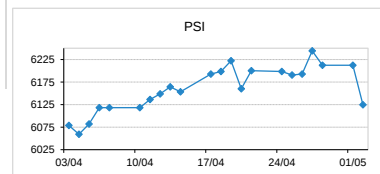
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0965	0,8787	150,70	0,9822	11,3369	7,4534	1,4990	1,64913	5,5448	11,8863
USD	0,9110	-	0,8026	136,48	0,8945	10,3268	6,7906	1,3627	1,5014	5,0390	10,8249

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,692	0,04	-6,25
BCP	0,224	-3,86	53,01
CORT. AMORIM	10,220	-0,20	17,20
CTT	3,770	0,67	22,40
EDP	4,938	-1,24	6,06
EDP R	19,930	-1,14	-3,16
GALP	10,650	-3,09	-15,54
GREENVOLT	6,065	-1,62	-22,24
J MARTINS	22,900	0,00	13,48
MOTA ENGIL	1,968	-0,71	68,21
NAVIGATOR	3,334	0,12	-3,47
NOS	3,922	-1,65	7,60
REN	2,620	-0,57	3,97
SEMAPA	13,820	0,73	11,81
SONAE SGPS	1,020	-1,35	9,09
IBERSOL	6,680	-0,89	21,01

MAIORES GANHOS/PERDAS	
Título	Variação %
SEMAPA	0,73
CTT	0,67
NAVIGATOR	0,12
ALTRI	0,04
SONAE SGPS	-1,35
GREENVOLT	-1,62
NOS	-1,65
GALP	-3,09
BCP	-3,86



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.124,70	-1,41%	6,96%	6.370,78	5.128,86
CAC40	7.383,20	-1,45%	14,05%	7.581,26	5.628,42
ESTX 50 PR	4.294,85	-1,48%	13,21%	4.411,67	3.249,57
XTRA DAX	15.726,94	-1,23%	12,95%	16.011,56	11.862,84
S&P 500	4.100,57	-1,62%	6,80%	4.325,28	3.491,58
IBEX 35	9.082,00	-1,72%	10,36%	9.540,50	7.189,60
NIKKEI 225	29.157,95	0,12%	11,74%	29.278,80	25.520,23

