

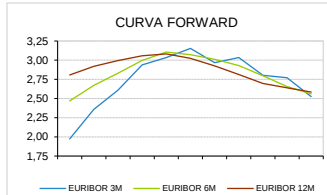
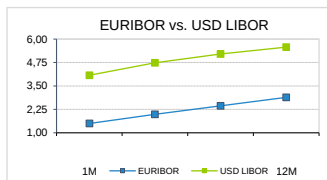
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

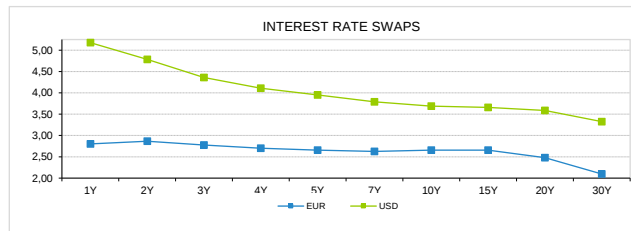
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,4970	1	29	1M	4,0714	2	30	3,1741	-0,0450
3M	1,9840	3	34	3M	4,7349	0	30	3,5361	0,6525
6M	2,4420	1	41	6M	5,2104	-1	28	3,9396	0,8200
12M	2,8920	0	33	12M	5,5721	-3	20	4,3522	1,1700

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,8043	-4	16	2,9260	2,4700	2,5310
2Y	2,8652	-6	-1	2,7600	2,4679	2,5423
3Y	2,7744	-6	-13	2,6630	2,4880	2,5790
4Y	2,7030	-6	-21	2,6160	2,5040	2,6130
5Y	2,6571	-7	-28	2,5994	2,5330	2,6490
7Y	2,6270	-6	-34	2,6010	2,5940	2,6890
10Y	2,6549	-4	-38	2,6500	2,6420	2,6540
15Y	2,6557	-3	-41	2,6150	2,5070	2,4010
20Y	2,4782	-2	-40	2,4110	2,2715	2,1450
30Y	2,0971	-2	-40	2,0320	1,9040	1,7960

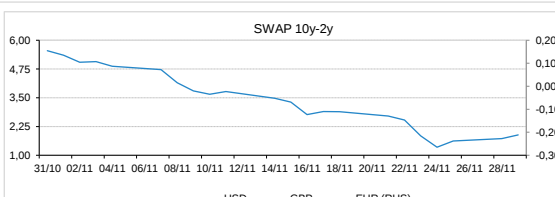
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,00
EUA	4,00
Reino Unido	3,00
Japão	0,10
Canadá	3,75
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	2,85
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,1770	3	9	4,3364	3,2700	3,3040
2Y	4,7838	2	-8	3,9045	3,2670	3,2940
3Y	4,3613	3	-22	3,7000	3,2810	3,3090
4Y	4,1079	2	-30	3,5970	3,2765	3,3406
5Y	3,9527	2	-34	3,5420	3,3026	3,3733
7Y	3,7877	3	-38	3,4810	3,3260	3,4130
10Y	3,6895	3	-40	3,5054	3,4153	3,4570
15Y	3,6593	4	-40	3,4984	3,4053	3,4089
20Y	3,5863	4	-39	3,4290	3,3229	3,2500
30Y	3,3252	5	-38	3,1835	3,0477	2,9692

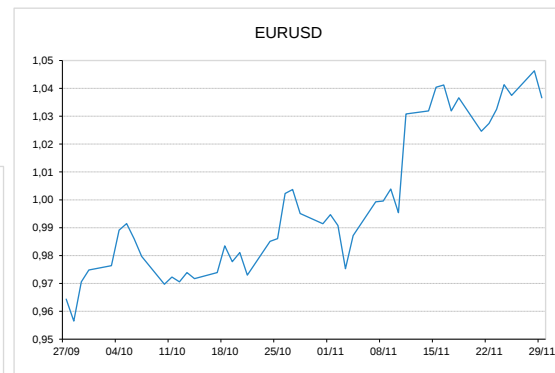
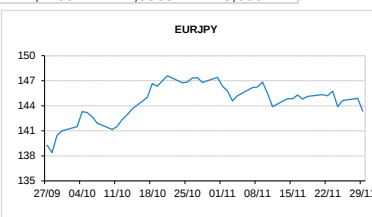
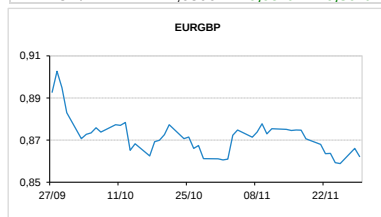


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	83,82	0,63	-9,95	OT 2Y	2,132	-0,10	14,10
JETFUEL	929,77	-33,09	-186,90	OT 5Y	2,284	-0,11	-18,40
DIESEL	907,83	-31,50	-281,42	OT 10Y	2,842	-0,08	-24,20
COBRE	7,980,00	-49,00	409,00	BUND 10Y	1,522	-7,31	-17,00
ZINCO	2,943,50	20,25	101,35	SCHATZ 2Y	2,434	-7,65	7,40
OURO	1,750,25	8,88	105,39	T-NOTE 10Y	4,395	0,54	-21,90
TRIGO	788,00	7,25	-61,00	T-NOTE 2Y	4,817	-2,66	5,70
LICENÇA C02	81,40	2,59	0,19	GILT 10Y	3,314	0,69	-50,30



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0366	-0,93%	4,56%	1,0439	1,0505	1,0629
EUR/GBP	0,86218	0,45%	-0,12%	0,8659	0,8697	0,8775
EUR/JPY	143,36	1,07%	2,82%	143,35	143,34	143,32
EUR/CHF	0,9845	-0,34%	0,53%	0,9807	0,9764	0,9681
EUR/BRL	5,4773	1,26%	-6,55%	5,6078	5,7421	6,0194
EUR/PLN	4,6806	0,09%	0,80%	4,7799	4,8565	5,0002



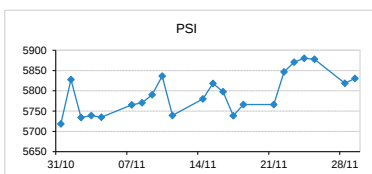
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0366	0,8622	143,36	0,9845	10,9320	7,4367	1,4114	1,54686	5,4773	10,3481
USD	0,9654	-	0,8332	138,315	0,9514	10,5427	7,1796	1,3575	1,4904	5,3001	9,9754

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,550	1,74	32,91
BCP	0,153	0,39	8,37
CORT. AMORIM	9,080	0,89	-19,50
CTT	3,180	0,47	-30,19
EDP	4,420	0,73	-8,53
EDP R	21,730	-1,90	-0,78
GALP	11,590	1,09	36,03
J MARTINS	21,340	-0,37	6,17
MOTA ENGIL	1,244	1,14	-0,81
NAVIGATOR	3,870	0,78	15,52
NOS	3,884	0,21	13,90
REN	2,545	0,39	0,00
SEMAPA	14,040	-1,82	20,00
SONAE SGPS	0,960	1,05	-4,29
GREENVOLT	7,810	-0,76	25,76

MAIORES GANHOS/PERDAS	
Título	Variação %
ALTRI	1,74
MOTA ENGIL	1,14
GALP	1,09
SONAE SGPS	1,05
CORT. AMORIM	0,89
J MARTINS	-0,37
GREENVOLT	-0,76
SEMAPA	-1,82
EDP R	-1,90



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5,830,42	0,20%	4,69%	6,370,78	5,128,86
CAC40	6,668,97	0,06%	-6,77%	7,384,86	5,628,42
ESTX 50 PR	3,934,44	-0,03%	-8,47%	4,395,78	3,249,57
XTRA DAX	14,355,45	-0,19%	-9,63%	16,285,35	11,862,84
S&P 500	3,945,85	-0,48%	-17,23%	4,818,62	3,491,58
IBEX 35	8,322,10	-0,01%	-4,50%	8,992,70	7,189,60
NIKKEI 225	28,027,84	-0,48%	-2,65%	29,388,16	24,681,74

