

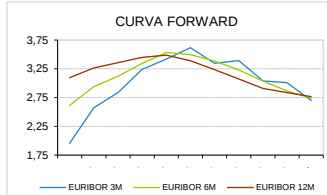
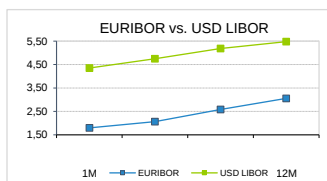
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

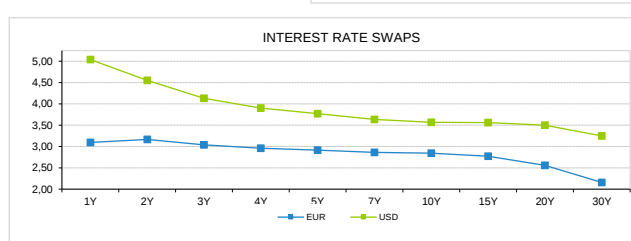
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,7970	5	38	1M	4,3529	1	44	3,4323	0,5850
3M	2,0630	2	24	3M	4,7459	1	7	3,6599	0,6850
6M	2,5850	2	24	6M	5,1869	3	10	4,0166	1,0700
12M	3,0570	6	22	12M	5,4789	1	1	4,3733	1,2100

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,0955	3	32	3,2447	2,7087	2,7195
2Y	3,1658	2	30	3,0128	2,7087	2,7166
3Y	3,0390	2	24	2,9148	2,7170	2,7300
4Y	2,9605	2	21	2,8650	2,7140	2,7465
5Y	2,9140	2	19	2,8384	2,7210	2,7650
7Y	2,8610	3	15	2,8095	2,7500	2,7620
10Y	2,8449	3	11	2,8120	2,7380	2,6860
15Y	2,7720	4	2	2,7080	2,5550	2,4099
20Y	2,5600	5	-5	2,4749	2,3025	2,1490
30Y	2,1580	5	-7	2,0810	1,9255	1,7910

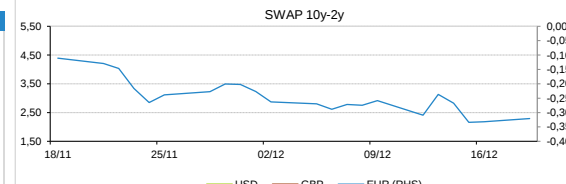
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,50
EUA	4,50
Reino Unido	3,50
Japão	0,10
Canadá	4,25
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	3,10
Índia	4,50



INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,0385	2	-17	4,0402	3,1420	3,0450
2Y	4,5514	5	-32	3,6343	3,1740	3,2160
3Y	4,1313	7	-35	3,4225	3,1735	3,2420
4Y	3,9028	8	-33	3,4141	3,1920	3,2992
5Y	3,7710	8	-32	3,3660	3,2130	3,3314
7Y	3,6368	9	-28	3,3430	3,2610	3,3764
10Y	3,5698	10	-25	3,3853	3,3527	3,4010
15Y	3,5597	10	-24	3,3407	3,3328	3,3160
20Y	3,4989	9	-23	3,2890	3,2853	3,2133
30Y	3,2483	9	-22	3,0725	3,0048	2,9285

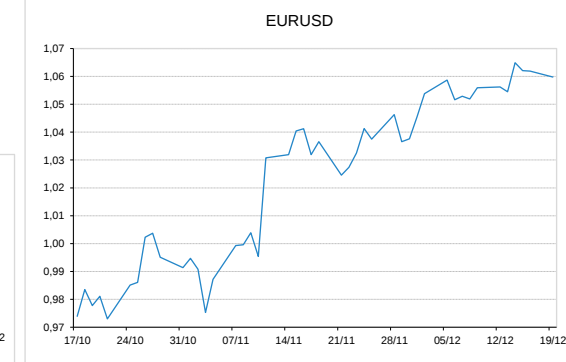


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	80,18	1,14	-6,97	OT 2Y	2,505	0,03	28,00
JETFUEL	949,08	-42,60	-79,68	OT 5Y	2,647	0,02	23,40
DIESEL	914,51	-44,78	-107,82	OT 10Y	3,215	0,05	25,40
COBRE	8.303,00	-27,00	-27,00	BUND 10Y	1,894	3,09	18,40
ZINCO	3.047,50	-132,25	-14,00	SCHATZ 2Y	2,908	-1,00	28,60
OURO	1.788,12	-4,96	37,44	T-NOTE 10Y	4,264	9,07	-12,70
TRIGO	750,50	-3,00	-71,50	T-NOTE 2Y	4,441	6,88	-20,90
LICENÇA C02	83,76	-0,06	11,29	GILT 10Y	3,734	16,32	29,70



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0598	-0,20%	3,44%	1,0670	1,0730	1,0824
EUR/GBP	0,87118	0,13%	-0,37%	0,8749	0,8784	0,8851
EUR/JPY	144,65	0,61%	0,47%	144,64	144,63	144,61
EUR/CHF	0,9882	0,02%	-0,63%	0,9847	0,9803	0,9712
EUR/BRL	5,6412	-0,38%	-3,62%	5,7773	5,9131	6,1916
EUR/PLN	4,6902	-0,02%	0,15%	4,7605	4,8251	4,9496



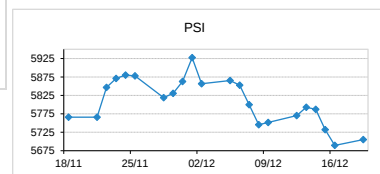
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0598	0,8712	144,65	0,9882	11,0208	7,4394	1,4485	1,5827	5,6412	10,5068
USD	0,9453	-	0,8245	136,965	0,9335	10,4192	7,0321	1,3687	1,4929	5,3037	9,9441

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,015	-1,18	20,10
BCP	0,142	-2,01	0,50
CORT. AMORIM	8,610	-1,03	-23,67
CTT	3,055	-1,13	-32,93
EDP	4,634	0,22	-4,10
EDP R	21,530	0,47	-1,69
GALP	11,940	1,88	40,14
GREENVOLT	7,950	-1,24	28,02
J MARTINS	20,320	1,20	1,09
MOTA ENGIL	1,176	-0,17	-6,23
NAVIGATOR	3,506	-0,34	10,71
NOS	3,748	0,92	9,91
REN	2,595	0,19	1,96
SEMAPA	12,360	0,16	16,27
SONAE SGPS	0,919	0,66	-8,42

MAIORES GANHOS/PERDAS	
Título	Variação %
GALP	1,88
J MARTINS	1,20
NOS	0,92
SONAE SGPS	0,66
EDP R	0,47
CORT. AMORIM	-1,03
CTT	-1,13
ALTRI	-1,18
GREENVOLT	-1,24
BCP	-2,01



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5.705,30	0,28%	2,44%	6.370,78	5.128,86
CAC40	6.473,29	0,32%	-9,50%	7.384,86	5.628,42
ESTX 50 PR	3.811,24	0,19%	-11,33%	4.395,78	3.249,57
XTRA DAX	13.942,87	0,36%	-12,23%	16.285,35	11.862,84
S&P 500	3.827,99	-0,67%	-19,71%	4.818,62	3.491,58
IBEX 35	8.136,80	0,30%	-6,62%	8.992,70	7.189,60
NIKKEI 225	27.237,64	-1,05%	-5,40%	29.388,16	24.681,74

