

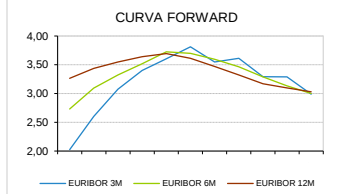
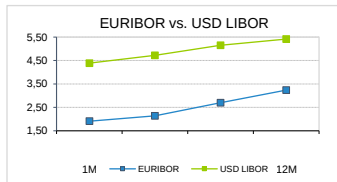
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

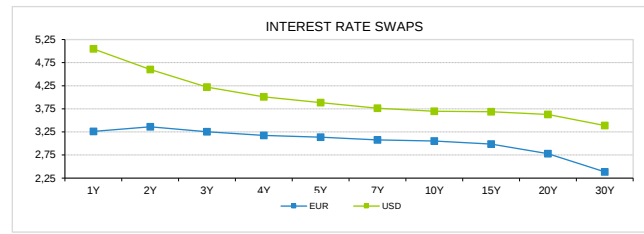
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9100	2	46	1M	4,3887	0	37	3,4297	0,8000
3M	2,1410	2	24	3M	4,7239	-1	3	3,6842	0,9925
6M	2,7010	1	34	6M	5,1486	-1	-1	4,0351	1,2000
12M	3,2380	5	38	12M	5,4159	-2	-16	4,3965	1,4600

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,2617	4	46	3,4665	2,9480	2,9250
2Y	3,3610	6	49	3,2538	2,9565	2,9060
3Y	3,2541	7	47	3,1550	2,9430	2,9230
4Y	3,1730	5	45	3,1090	2,9350	2,9420
5Y	3,1378	6	45	3,0730	2,9350	2,9570
7Y	3,0770	4	43	3,0340	2,9570	2,9810
10Y	3,0545	3	40	3,0300	2,9540	2,8950
15Y	2,9870	2	33	2,9290	2,7730	2,6225
20Y	2,7780	3	29	2,7000	2,5240	2,3690
30Y	2,3860	2	26	2,3130	2,1590	2,0255

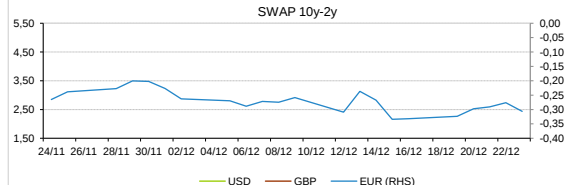
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,50
EUA	4,50
Reino Unido	3,50
Japão	0,10
Canadá	4,25
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	3,10
Índia	4,50



INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,0472	2	-13	4,1297	3,3070	3,4020
2Y	4,6027	4	-20	3,7510	3,3260	3,3930
3Y	4,2194	4	-16	3,6055	3,3579	3,4217
4Y	4,0084	4	-11	3,5490	3,3680	3,4416
5Y	3,8861	4	-7	3,5325	3,3874	3,4751
7Y	3,7640	4	-1	3,4845	3,4050	3,5070
10Y	3,6992	5	3	3,5160	3,4906	3,5310
15Y	3,6876	5	5	3,5468	3,4977	3,4575
20Y	3,6298	5	7	3,4871	3,4054	3,3295
30Y	3,3884	5	10	3,2673	3,1535	3,0743

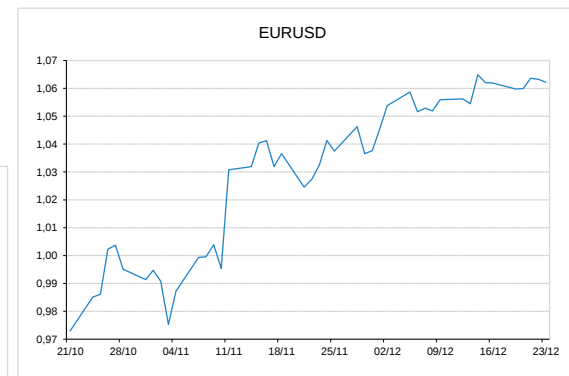
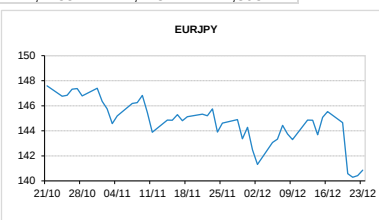


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	83,30	2,32	-1,84	OT 2Y	2,590	0,05	44,00
JETFUEL	959,37	-12,00	-37,23	OT 5Y	2,835	0,05	48,40
DIESEL	923,08	-10,49	-54,22	OT 10Y	3,402	0,04	57,30
COBRE	8.257,50	-83,00	297,50	BUND 10Y	2,093	3,52	51,00
ZINCO	2.963,50	-65,50	51,50	SCHATZ 2Y	3,103	8,03	47,40
OURO	1.801,71	9,19	52,03	T-NOTE 10Y	4,355	3,78	0,30
TRIGO	773,00	10,75	-40,50	T-NOTE 2Y	4,499	3,85	-18,90
LICENÇA C02	88,99	-0,28	10,03	GILT 10Y	3,922	5,33	67,20



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0622	-0,10%	2,88%	1,0692	1,0749	1,0834
EUR/GBP	0,8803	0,24%	-1,89%	0,8841	0,8873	0,8932
EUR/JPY	140,86	-0,31%	3,47%	140,85	140,84	140,82
EUR/CHF	0,9912	-0,46%	-1,15%	0,9878	0,9836	0,9748
EUR/BRL	5,4516	0,57%	2,09%	5,5809	5,7084	5,9495
EUR/PLN	4,6414	0,00%	1,33%	4,7135	4,7781	4,8937



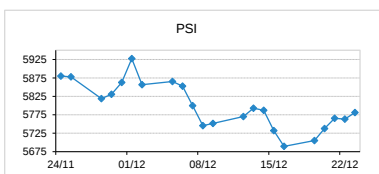
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0622	0,8803	140,86	0,9912	11,1780	7,4362	1,4437	1,58323	5,4516	10,4871
USD	0,9423	-	0,8291	132,845	0,9334	10,5263	7,0070	1,3586	1,4924	5,1312	9,8820

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	5,050	0,30	20,94
BCP	0,147	0,41	4,26
CORT. AMORIM	8,700	1,16	-22,07
CTT	3,060	0,66	-32,82
EDP	4,720	0,62	-2,32
EDP R	20,940	-0,43	-4,38
GALP	12,525	1,75	47,01
GREENVOLT	8,090	-0,37	30,27
J MARTINS	20,620	-0,29	2,59
MOTA ENGIL	1,190	0,17	-5,12
NAVIGATOR	3,492	-0,34	10,27
NOS	3,814	-0,05	11,85
REN	2,555	0,39	0,39
SEMAPA	12,360	-0,48	16,27
SONAE SGPS	0,940	0,37	-6,28

MAIORES GANHOS/PERDAS	
Título	Variação %
GALP	1,75
CORT. AMORI	1,16
CTT	0,66
BCP	0,41
REN	0,39
J MARTINS	-0,29
NAVIGATOR	-0,34
GREENVOLT	-0,37
EDP R	-0,43
SEMAPA	-0,48



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5.781,18	0,31%	3,80%	6.370,78	5.128,86
CAC40	6.504,90	-0,20%	-9,06%	7.384,86	5.628,42
ESTX 50 PR	3.817,01	-0,16%	-11,20%	4.395,78	3.249,57
XTRA DAX	13.940,93	0,19%	-12,24%	16.285,35	11.862,84
S&P 500	3.829,30	0,19%	-19,65%	4.818,62	3.491,58
IBEX 35	8.271,40	-0,01%	-5,08%	8.992,70	7.189,60
NIKKEI 225	26.235,25	-1,03%	-8,88%	29.388,16	24.681,74

