

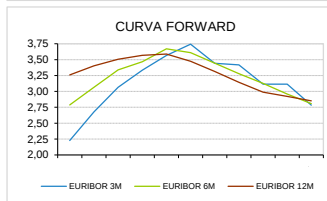
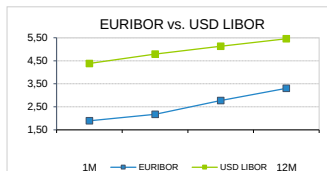
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

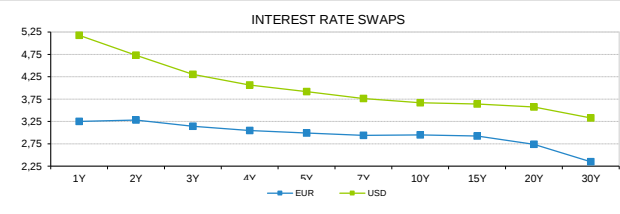
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,8940	1	37	1M	4,3843	-2	20	3,4876	0,7500
3M	2,1780	1	20	3M	4,7884	1	6	3,7790	1,0000
6M	2,7720	1	34	6M	5,1331	0	-2	4,0747	1,1900
12M	3,3030	-1	46	12M	5,4550	1	3	4,3822	1,5500

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,2498	3	43	3,3125	2,7537	2,7940
2Y	3,2810	6	41	3,0840	2,7500	2,8032
3Y	3,1405	6	38	2,9730	2,7620	2,8330
4Y	3,0455	6	36	2,9205	2,7750	2,8680
5Y	2,9895	6	35	2,8961	2,8000	2,9000
7Y	2,9390	7	35	2,8850	2,8530	2,9300
10Y	2,9471	6	35	2,9200	2,8880	2,8850
15Y	2,9232	5	35	2,8680	2,7438	2,6280
20Y	2,7372	6	37	2,6570	2,5020	2,3690
30Y	2,3480	6	40	2,2720	2,1270	2,0040

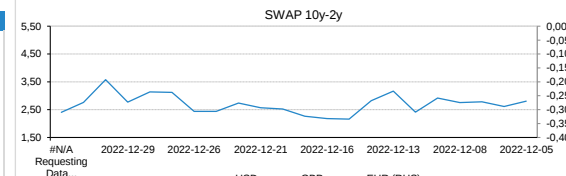
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,50
EUA	4,50
Reino Unido	3,50
Japão	0,10
Canadá	4,25
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	3,10
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,1770	6	4	4,2813	3,2630	3,2870
2Y	4,7299	7	6	3,7220	3,2680	3,3150
3Y	4,3044	6	10	3,6360	3,2760	3,3260
4Y	4,0642	5	12	3,5500	3,2930	3,3370
5Y	3,9155	3	13	3,5075	3,3030	3,3758
7Y	3,7617	1	13	3,4610	3,3340	3,4080
10Y	3,6685	-1	12	3,4570	3,4067	3,4450
15Y	3,6410	-3	10	3,4838	3,4088	3,4070
20Y	3,5738	-3	9	3,4220	3,3168	3,2600
30Y	3,3281	-5	10	3,1840	3,0720	2,9981

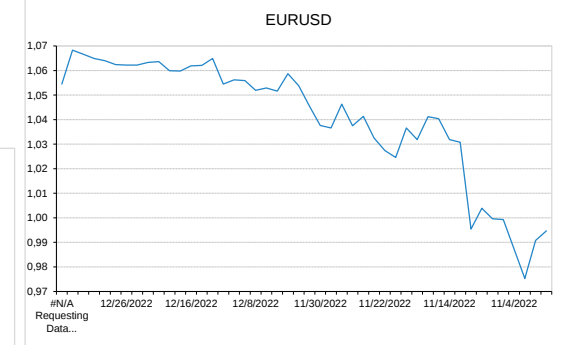
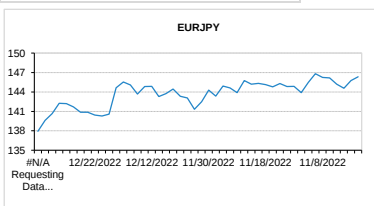
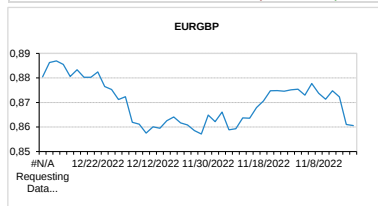


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	79,26	1,42	-3,40	OT 2Y	2,800	0,07	57,10
JETFUEL	915,37	-28,03	-43,86	OT 5Y	2,763	0,06	63,00
DIESEL	876,88	-26,58	-51,28	OT 10Y	3,314	0,06	62,30
COBRE	8.251,00	-69,50	-198,00	BUND 10Y	2,007	5,70	55,20
ZINCO	3.012,50	-6,25	-72,50	SCHATZ 2Y	3,050	6,76	48,80
OURO	1.830,15	-20,45	60,26	T-NOTE 10Y	4,390	3,07	23,10
TRIGO	743,00	-2,50	4,00	T-NOTE 2Y	4,694	7,12	18,30
LICENÇA C02	78,70	0,92	-12,14	GILT 10Y	3,825	10,17	57,20



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0601	0,02%	0,13%	1,0668	1,0723	1,0820
EUR/GBP	0,88303	-0,26%	-2,51%	0,8866	0,8896	0,8955
EUR/JPY	140,95	-1,57%	1,50%	140,94	140,93	140,91
EUR/CHF	0,9853	0,01%	0,41%	0,9817	0,9774	0,9683
EUR/BRL	5,666	1,63%	-2,23%	5,8028	5,9266	6,1802
EUR/PLN	4,6865	-0,46%	0,46%	4,7467	4,7980	4,8965



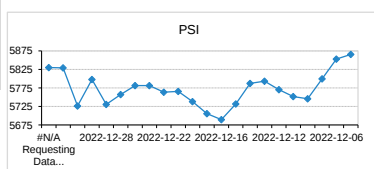
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0601	0,8830	140,95	0,9853	11,2553	7,4375	1,4288	1,56036	5,6660	10,7939
USD	0,9508	-	0,8416	133,865	0,9376	10,6980	7,0716	1,3588	1,4838	5,3982	10,2597

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	5,020	-0,59	0,30
BCP	0,171	5,22	16,94
CORT. AMORIM	8,800	-0,68	0,92
CTT	3,225	1,26	4,71
EDP	4,767	-1,87	2,38
EDP R	20,100	-2,71	-2,33
GALP	12,615	2,73	0,04
GREENVOLT	7,670	-1,41	-1,67
J MARTINS	20,980	0,38	3,96
MOTA ENGIL	1,212	-0,49	3,59
NAVIGATOR	3,470	-0,12	0,46
NOS	3,900	0,26	3,07
REN	2,525	-1,17	0,20
SEMAPA	12,580	1,13	1,78
SONAE SGPS	0,964	-0,62	3,05

MAIORES GANHOS/PERDAS	
Título	Variação %
BCP	5,22
GALP	2,73
CTT	1,26
SEMAPA	1,13
J MARTINS	0,38
CORT. AMORIM	-0,68
REN	-1,17
GREENVOLT	-1,41
EDP	-1,87
EDP R	-2,71



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5.881,07	0,24%	2,71%	6.370,78	5.128,86
CAC40	6.761,50	-0,22%	4,44%	7.384,86	5.628,42
ESTX 50 PR	3.959,48	-0,36%	4,37%	4.395,78	3.249,57
XTRA DAX	14.436,31	-0,38%	3,68%	16.285,35	11.862,84
S&P 500	3.810,74	-1,10%	-0,75%	4.797,70	3.491,58
IBEX 35	8.607,60	0,56%	4,60%	8.992,70	7.189,60
NIKKEI 225	25.820,80	0,40%	-1,05%	29.222,77	24.681,74

