

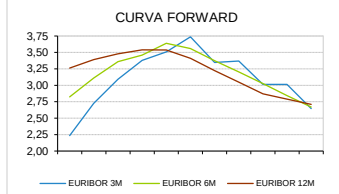
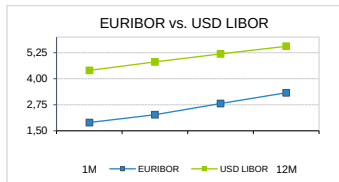
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

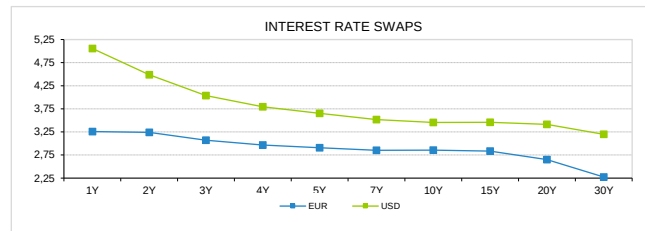
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,8980	-1	29	1M	4,4016	1	18	3,4906	0,7500
3M	2,2700	2	27	3M	4,8099	0	8	3,8094	0,9600
6M	2,8090	0	34	6M	5,1970	3	-1	4,1224	1,1900
12M	3,3280	0	47	12M	5,5589	7	-1	4,4470	1,4900

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,2582	1	43	3,2230	2,6327	2,6720
2Y	3,2410	0	37	2,9760	2,6464	2,6949
3Y	3,0700	-1	30	2,8640	2,6530	2,7312
4Y	2,9675	-1	27	2,8140	2,6690	2,7640
5Y	2,9083	0	25	2,7870	2,6960	2,7962
7Y	2,8510	0	25	2,7800	2,7500	2,8300
10Y	2,8555	1	24	2,8160	2,7870	2,8883
15Y	2,8350	1	27	2,7700	2,6490	2,5410
20Y	2,6510	2	29	2,5675	2,4183	2,2900
30Y	2,2740	2	34	2,1920	2,0550	1,9370

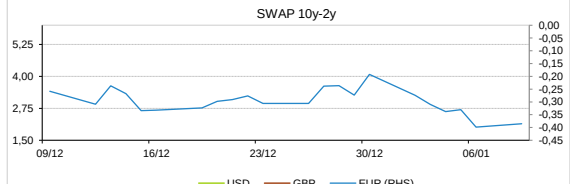
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,50
EUA	4,50
Reino Unido	3,50
Japão	0,10
Canadá	4,25
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	3,10
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,0570	-5	-6	4,0062	3,0060	3,1175
2Y	4,4873	-7	-18	3,4861	3,0020	3,1455
3Y	4,0360	-6	-18	3,3090	3,0415	3,1668
4Y	3,7930	-6	-17	3,2450	3,0705	3,1895
5Y	3,6519	-6	-16	3,2341	3,0985	3,2225
7Y	3,5188	-5	-14	3,2120	3,1540	3,2807
10Y	3,4548	-5	-11	3,2470	3,2370	3,3327
15Y	3,4595	-4	-9	3,3057	3,2773	3,2940
20Y	3,4128	-4	-6	3,2642	3,1855	3,1640
30Y	3,1978	-3	-1	3,0683	2,9735	2,9072

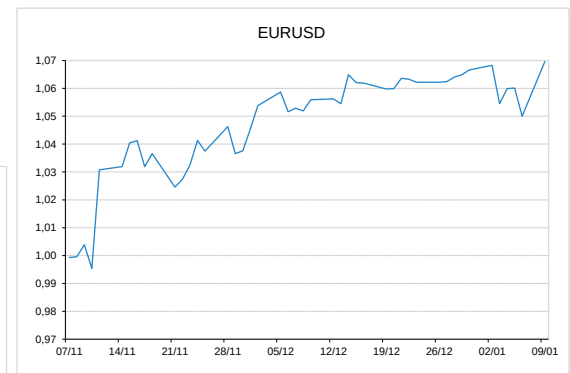
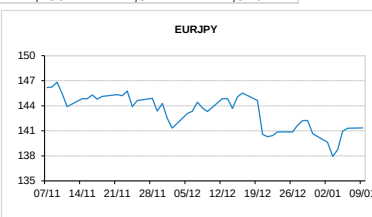


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	79,77	1,20	3,17	OT 2Y	2,750	0,02	54,40
JETFUEL	935,54	12,30	51,93	OT 5Y	2,720	0,02	53,10
DIESEL	891,58	10,73	37,41	OT 10Y	3,195	-0,02	45,60
COBRE	8.610,00	215,00	168,00	BUND 10Y	1,895	3,18	43,80
ZINCO	3.037,75	14,00	-128,25	SCHATZ 2Y	2,995	2,50	48,20
OURO	1.876,86	11,17	79,54	T-NOTE 10Y	4,189	-5,16	-2,50
TRIGO	754,25	10,75	20,00	T-NOTE 2Y	4,430	-6,89	-8,60
LICENÇA C02	81,60	4,21	-9,83	GILT 10Y	3,716	4,28	46,90



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0696	1,87%	1,30%	1,0761	1,0816	1,0908
EUR/GBP	0,88048	0,49%	-2,38%	0,8839	0,8868	0,8921
EUR/JPY	141,35	-0,04%	1,38%	141,34	141,33	141,31
EUR/CHF	0,9875	0,03%	-0,33%	0,9837	0,9792	0,9700
EUR/BRL	5,6598	-1,71%	-2,36%	5,7926	5,9175	6,1691
EUR/PLN	4,6978	-0,14%	-0,24%	4,7594	4,8124	4,9102



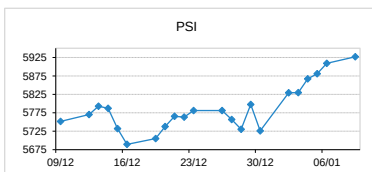
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0696	0,8805	141,35	0,9875	11,1437	7,4373	1,4384	1,54805	5,6598	10,6107
USD	0,9310	-	0,8202	131,935	0,9184	10,3837	6,9243	1,3365	1,4402	5,2882	9,8675

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,005	-0,60	0,00
BCP	0,174	0,52	18,99
CORT. AMORIM	8,870	1,03	1,72
CTT	3,265	0,31	6,01
EDP	4,768	-0,27	2,41
EDP R	20,280	0,10	-1,46
GALP	12,580	-0,32	-0,24
GREENVOLT	7,630	-0,52	-2,18
J MARTINS	21,520	1,61	6,64
MOTA ENGIL	1,320	7,84	12,82
NAVIGATOR	3,472	0,06	0,52
NOS	3,884	-0,41	2,64
REN	2,545	0,39	0,99
SEMAPA	12,600	0,48	1,94
SONAE SGPS	0,972	0,21	3,96

MAIORES GANHOS/PERDAS	
Título	Variação %
MOTA ENGIL	7,84
J MARTINS	1,61
CORT. AMORI	1,03
BCP	0,52
SEMAPA	0,48
EDP	-0,27
GALP	-0,32
NOS	-0,41
GREENVOLT	-0,52
ALTRI	-0,60



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5.926,86	0,30%	3,51%	6.370,78	5.128,86
CAC40	6.907,36	0,68%	6,70%	7.269,65	5.628,42
ESTX 50 PR	4.068,62	1,26%	7,25%	4.335,72	3.249,57
XTRA DAX	14.792,83	1,25%	6,24%	16.090,29	11.862,84
S&P 500	3.942,80	1,23%	2,69%	4.748,83	3.491,58
IBEX 35	8.694,90	-0,07%	5,66%	8.992,70	7.189,60
NIKKEI 225	25.973,85	0,59%	-0,46%	29.222,77	24.681,74

