

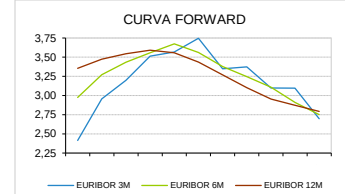
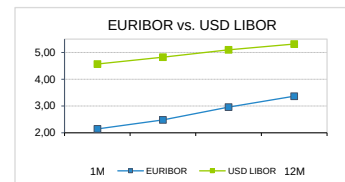
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

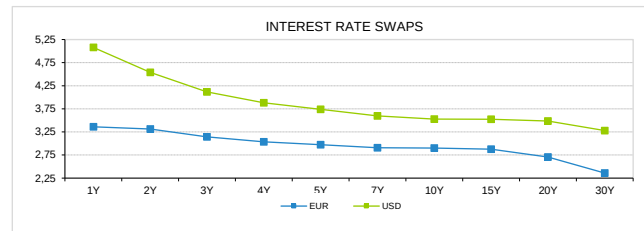
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,1440	1	26	1M	4,5697	2	18	3,8003	0,8500
3M	2,4820	-1	35	3M	4,8253	2	10	3,9810	1,0800
6M	2,9590	2	27	6M	5,1023	0	-5	4,1830	1,1500
12M	3,3680	1	8	12M	5,3161	2	-13	4,3137	1,4300

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,3610	5	8	3,2670	2,6929	2,7160
2Y	3,3116	7	-8	3,0375	2,7040	2,7340
3Y	3,1431	8	-17	2,9250	2,7140	2,7620
4Y	3,0352	8	-22	2,8740	2,7170	2,7905
5Y	2,9749	8	-26	2,8460	2,7370	2,8150
7Y	2,9089	8	-29	2,8275	2,7840	2,8490
10Y	2,9007	7	-30	2,8550	2,8183	2,8190
15Y	2,8765	5	-27	2,8140	2,6990	2,5960
20Y	2,7071	4	-22	2,6275	2,4840	2,3708
30Y	2,3596	4	-17	2,2840	2,1538	2,0437

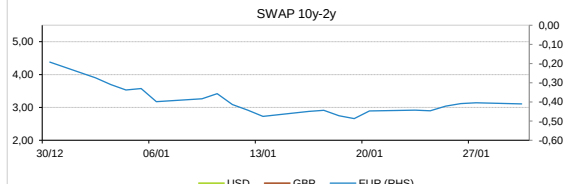
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,50
EUA	4,50
Reino Unido	3,50
Japão	0,10
Canadá	4,50
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	3,10
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,0795	2	-4	3,9776	3,1268	3,1140
2Y	4,5397	6	-17	3,5580	3,1259	3,1570
3Y	4,1162	7	-23	3,4459	3,1105	3,1705
4Y	3,8814	7	-25	3,3735	3,1240	3,2220
5Y	3,7385	6	-28	3,3331	3,1420	3,2824
7Y	3,5966	5	-31	3,3123	3,2341	3,2890
10Y	3,5289	4	-31	3,3180	3,3029	3,3405
15Y	3,5251	3	-29	3,3495	3,3192	3,3680
20Y	3,4870	3	-26	3,3460	3,2640	3,2310
30Y	3,2796	3	-21	3,1145	3,0336	2,9909

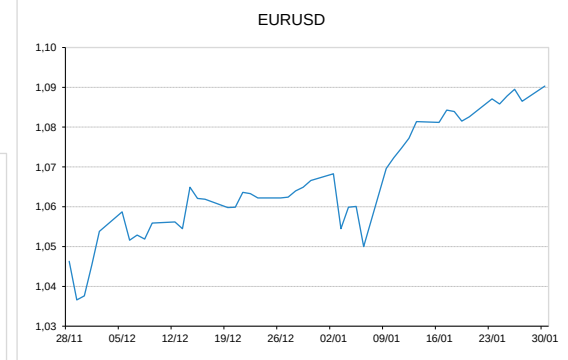
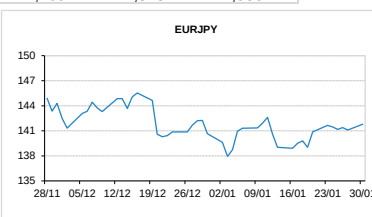


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	85,62	-1,04	-0,29	OT 2Y	2,781	0,09	12,50
JETFUEL	1,029,39	-41,33	0,39	OT 5Y	2,765	0,10	-8,60
DIESEL	955,31	-40,91	-39,22	OT 10Y	3,227	0,09	-20,80
COBRE	9,270,00	-66,00	914,00	BUND 10Y	1,951	8,94	-22,90
ZINCO	3,429,75	-70,75	452,25	SCHATZ 2Y	3,038	8,76	-5,70
OURO	1,924,39	-3,65	100,37	T-NOTE 10Y	4,233	3,73	-21,30
TRIGO	753,75	3,75	-38,25	T-NOTE 2Y	4,562	6,09	-5,30
LICENÇA C02	89,93	0,70	5,96	GILT 10Y	3,465	1,74	-56,00



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0903	0,35%	2,22%	1,0964	1,1015	1,1109
EUR/GBP	0,87978	-0,11%	0,81%	0,8830	0,8856	0,8903
EUR/JPY	141,79	-0,49%	-0,80%	141,78	141,77	141,74
EUR/CHF	1,0035	-0,22%	-1,39%	0,9995	0,9948	0,9854
EUR/BRL	5,5443	0,11%	2,07%	5,6649	5,7948	6,0422
EUR/PLN	4,7102	-0,08%	-0,53%	4,7692	4,8231	4,9362



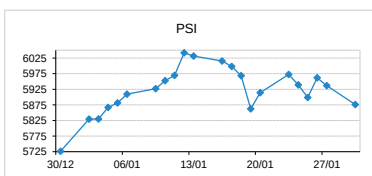
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0903	0,8798	141,79	1,0035	11,2815	7,4382	1,4510	1,53625	5,5443	10,8133
USD	0,9199	-	0,8078	130,335	0,9229	10,3712	6,8428	1,3344	1,4124	5,0950	9,9354

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,620	-1,99	-7,69
BCP	0,188	-1,21	28,69
CORT. AMORIM	8,950	0,34	2,64
CTT	3,545	-1,39	15,10
EDP	4,598	-1,60	-1,25
EDP R	20,190	-2,09	-1,90
GALP	12,610	-0,43	0,00
GREENVOLT	7,730	-2,64	-0,90
J MARTINS	20,120	-0,69	-0,30
MOTA ENGIL	1,670	1,95	42,74
NAVIGATOR	3,200	-0,50	-7,35
NOS	3,918	-0,41	3,54
REN	2,530	-0,78	0,40
SEMAPA	12,040	-1,31	-2,59
SONAE SGPS	0,935	-0,69	-0,05

MAIORES GANHOS/PERDAS	
Título	Variação %
MOTA ENGIL	1,95
CORT. AMORI	0,34
CTT	-1,39
EDP	-1,60
ALTRI	-1,99
EDP R	-2,09
GREENVOLT	-2,64



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5.876,20	-1,02%	2,62%	6.370,78	5.128,86
CAC40	7.082,01	-0,21%	9,40%	7.169,63	5.628,42
ESTX 50 PR	4.158,63	-0,46%	9,62%	4.259,28	3.249,57
XTRA DAX	15.125,89	-0,16%	8,63%	15.736,52	11.862,84
S&P 500	4.045,14	-0,63%	5,35%	4.637,30	3.491,58
IBEX 35	9.056,40	-0,04%	10,05%	9.082,80	7.189,60
NIKKEI 225	27.433,40	0,19%	5,13%	29.222,77	24.681,74

