

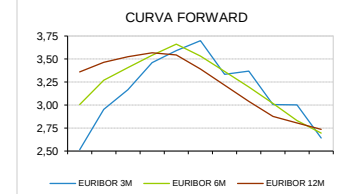
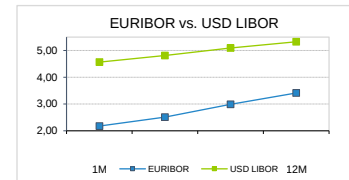
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

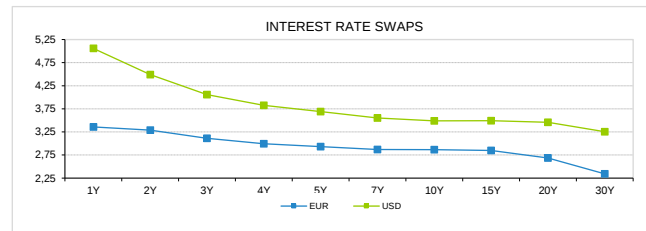
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,1770	3	29	1M	4,5656	0	17	3,8421	0,7900
3M	2,5120	3	38	3M	4,8136	-1	5	4,0081	1,0300
6M	2,9880	3	30	6M	5,0916	-1	-5	4,2097	1,1500
12M	3,4130	5	12	12M	5,3260	1	-16	4,3298	1,4600

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,3577	0	9	3,2183	2,6302	2,6860
2Y	3,2890	-2	-5	2,9835	2,6397	2,7023
3Y	3,1130	-3	-11	2,8675	2,6550	2,7335
4Y	2,9957	-4	-16	2,8150	2,6690	2,7640
5Y	2,9305	-4	-19	2,7900	2,6925	2,7950
7Y	2,8700	-4	-20	2,7805	2,7480	2,8270
10Y	2,8658	-3	-20	2,8155	2,7852	2,8003
15Y	2,8482	-3	-16	2,7815	2,6737	2,5830
20Y	2,6850	-2	-11	2,6010	2,4670	2,3583
30Y	2,3425	-2	-5	2,2660	2,1400	2,0378

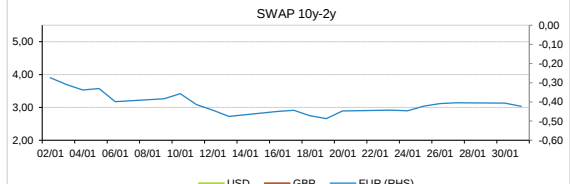
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,50
EUA	4,50
Reino Unido	3,50
Japão	0,10
Canadá	4,50
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	3,10
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,0578	-2	-6	3,9107	3,0590	3,1295
2Y	4,4918	-3	-22	3,5040	3,0815	3,1560
3Y	4,0586	-4	-28	3,3768	3,0990	3,1810
4Y	3,8245	-4	-31	3,3010	3,1265	3,2228
5Y	3,6895	-3	-33	3,2896	3,1400	3,2572
7Y	3,5531	-3	-35	3,2636	3,2065	3,2980
10Y	3,4899	-3	-35	3,2820	3,2871	3,3625
15Y	3,4922	-3	-32	3,3420	3,3125	3,3320
20Y	3,4573	-3	-29	3,3215	3,2732	3,2150
30Y	3,2544	-2	-24	3,1180	3,0296	2,9690

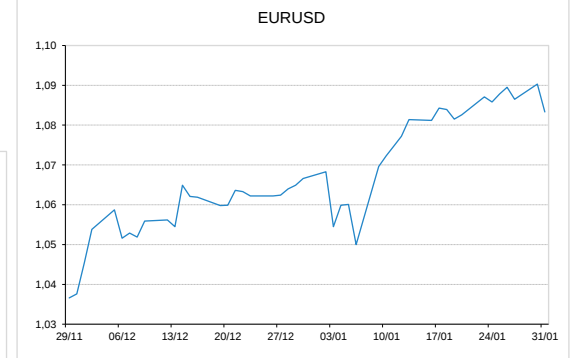
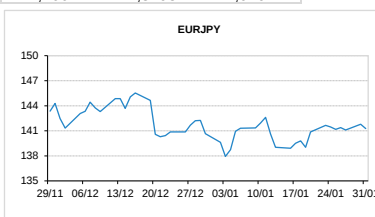


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	84,49	-0,41	-1,42	OT 2Y	2,763	-0,01	-3,20
JETFUEL	984,55	-44,84	-21,31	OT 5Y	2,733	-0,04	-23,60
DIESEL	918,40	-36,91	-51,67	OT 10Y	3,188	-0,04	-39,80
COBRE	9.196,50	-53,50	838,00	BUND 10Y	1,907	-2,28	-37,30
ZINCO	3.465,75	36,00	482,50	SCHATZ 2Y	2,998	-3,01	-16,30
OURO	1.927,79	4,62	103,77	T-NOTE 10Y	4,207	-2,67	-25,50
TRIGO	761,00	8,50	-31,00	T-NOTE 2Y	4,514	-4,26	-14,20
LICENÇA C02	93,32	3,71	9,35	GILT 10Y	3,467	1,28	-54,50



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0833	-0,64%	1,40%	1,0892	1,0944	1,1036
EUR/GBP	0,88073	-0,11%	0,63%	0,8839	0,8865	0,8912
EUR/JPY	141,27	0,37%	-1,17%	141,26	141,25	141,22
EUR/CHF	0,9977	0,62%	-1,21%	0,9937	0,9890	0,9796
EUR/BRL	5,5321	0,42%	3,34%	5,6508	5,7811	6,0310
EUR/PLN	4,7087	0,04%	-0,86%	4,7661	4,8193	4,9297



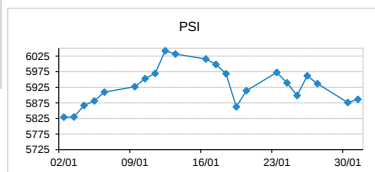
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0833	0,8807	141,27	0,9977	11,3619	7,4393	1,4477	1,54064	5,5321	10,8620
USD	0,9209	-	0,8125	130,065	0,9187	10,4739	6,8505	1,3342	1,4197	5,0892	9,9919

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,628	0,17	-7,53
BCP	0,195	3,66	33,40
CORT. AMORIM	9,090	1,56	4,24
CTT	3,555	0,28	15,42
EDP	4,558	-0,87	-2,10
EDP R	19,945	-1,21	-3,09
GALP	12,575	-0,28	-0,28
GREENVOLT	7,690	-0,52	-1,41
J MARTINS	19,940	-0,89	-1,19
MOTA ENGIL	1,700	1,80	45,30
NAVIGATOR	3,214	0,44	-6,95
NOS	3,940	0,56	4,12
REN	2,525	-0,20	0,20
SEMAPA	12,120	0,66	-1,94
SONAE SGPS	0,936	0,16	0,11

MAIORES GANHOS/PERDAS	
Título	Variação %
BCP	3,66
MOTA ENGIL	1,80
CORT. AMORI	1,56
SEMAPA	0,66
NOS	0,56
GALP	-0,28
GREENVOLT	-0,52
EDP	-0,87
J MARTINS	-0,89
EDP R	-1,21



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5.886,34	0,17%	2,80%	6.370,78	5.128,86
CAC40	7.082,42	0,01%	9,40%	7.169,63	5.628,42
ESTX 50 PR	4.163,45	0,12%	9,75%	4.259,28	3.249,57
XTRA DAX	15.128,27	0,01%	8,65%	15.736,52	11.862,84
S&P 500	4.044,61	0,67%	5,34%	4.637,30	3.491,58
IBEX 35	9.034,00	-0,17%	9,78%	9.082,80	7.189,60
NIKKEI 225	27.327,11	-0,39%	4,72%	29.222,77	24.681,74

