

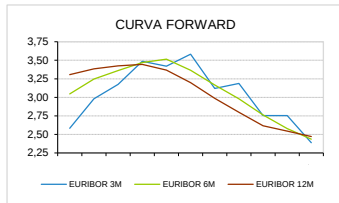
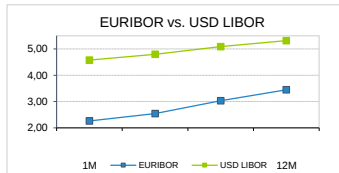
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

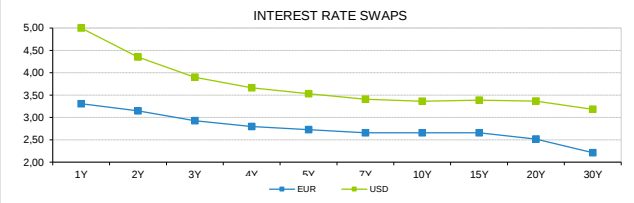
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,2620	7	38	1M	4,5750	0	18	3,8583	0,7950
3M	2,5400	6	38	3M	4,7963	-2	3	4,0181	1,0500
6M	3,0290	2	30	6M	5,0879	-1	-5	4,2093	1,1800
12M	3,4460	3	13	12M	5,3153	-2	-17	4,3141	1,4400

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,3070	-8	4	2,9832	2,3870	2,4580
2Y	3,1460	-16	-19	2,7330	2,3970	2,4770
3Y	2,9272	-19	-30	2,6210	2,4140	2,5100
4Y	2,7970	-20	-36	2,5690	2,4350	2,5420
5Y	2,7265	-20	-39	2,5470	2,4610	2,5789
7Y	2,6578	-20	-42	2,5440	2,5200	2,6290
10Y	2,6550	-20	-41	2,5917	2,5840	2,6190
15Y	2,6578	-16	-35	2,5835	2,4960	2,4329
20Y	2,5180	-14	-28	2,4342	2,3210	2,2331
30Y	2,2110	-11	-18	2,1280	2,0190	1,9310

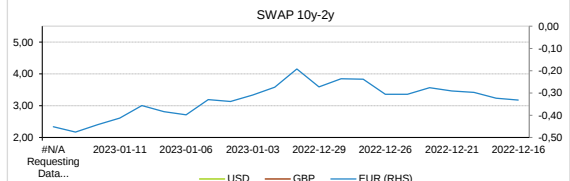
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	3,00
EUA	4,75
Reino Unido	4,00
Japão	0,10
Canadá	4,50
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	3,10
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,9989	-5	-12	3,7432	2,9074	3,0230
2Y	4,3525	-12	-36	3,2990	2,9210	3,0510
3Y	3,8975	-13	-44	3,1640	2,9550	3,0810
4Y	3,6619	-13	-47	3,1130	2,9830	3,1120
5Y	3,5287	-12	-49	3,0960	3,0120	3,1691
7Y	3,4078	-10	-49	3,1020	3,0780	3,2220
10Y	3,3622	-8	-48	3,1540	3,1818	3,2875
15Y	3,3850	-6	-43	3,2403	3,2310	3,2600
20Y	3,3637	-4	-37	3,2070	3,1600	3,1560
30Y	3,1815	-2	-31	3,0603	2,9770	2,9260

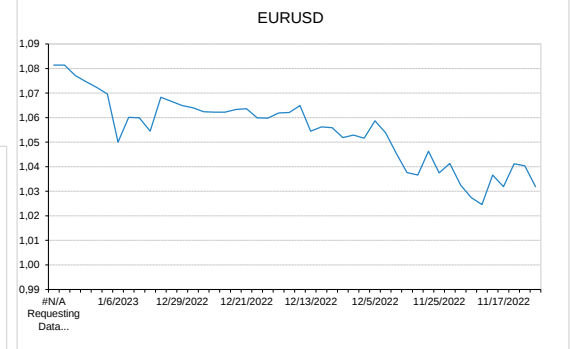
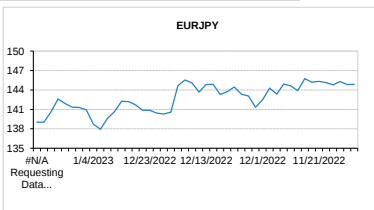
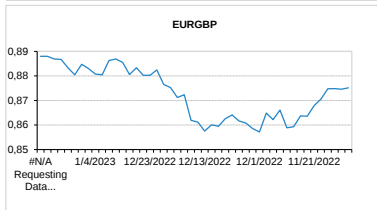


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	82,29	-0,55	-3,36	OT 2Y	2,673	-0,10	23,30
JETFUEL	937,68	-74,49	-68,18	OT 5Y	2,487	-0,26	10,60
DIESEL	887,38	-55,46	-82,69	OT 10Y	2,901	-0,30	1,50
COBRE	9.054,00	-135,50	715,00	BUND 10Y	1,669	-25,62	4,70
ZINCO	3.364,25	-43,01	381,00	SCHATZ 2Y	2,850	-18,25	14,30
OURO	1.917,04	-8,64	93,02	T-NOTE 10Y	4,062	-3,51	3,20
TRIGO	753,75	-6,00	-38,25	T-NOTE 2Y	4,366	-4,45	4,60
LICENÇA C02	93,57	-1,88	7,29	GILT 10Y	3,112	-35,62	11,50



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0988	0,86%	2,86%	1,1047	1,1098	1,1193
EUR/GBP	0,89289	-0,98%	-0,74%	0,8961	0,8985	0,9029
EUR/JPY	141,12	0,18%	-1,06%	141,11	141,10	141,07
EUR/CHF	0,9951	0,41%	-0,84%	0,9910	0,9864	0,9773
EUR/BRL	5,4664	1,55%	4,57%	5,5880	5,7159	5,9680
EUR/PLN	4,6806	0,60%	-0,22%	4,7357	4,7850	4,8909



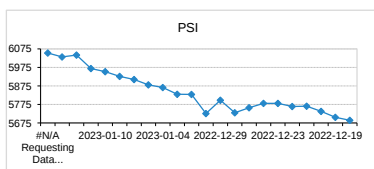
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0988	0,8929	141,12	0,9951	11,3082	7,4406	1,4541	1,54162	5,4664	10,9473
USD	0,9144	-	0,8135	128,405	0,9099	10,3278	6,8018	1,3303	1,4080	4,9943	10,0057

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	4,662	-0,38	-6,85
BCP	0,204	2,36	39,21
CORT. AMORIM	9,260	-0,43	6,19
CTT	3,635	1,25	18,02
EDP	4,689	3,12	0,71
EDP R	20,460	2,79	-0,58
GALP	12,260	-1,92	-2,78
GREENVOLT	7,810	1,69	0,13
J MARTINS	19,580	0,20	-2,97
MOTA ENGIL	1,822	5,81	55,73
NAVIGATOR	3,290	0,43	-4,75
NOS	3,950	-0,10	4,39
REN	2,560	0,59	1,59
SEMAPA	12,200	-3,48	-1,29
SONAE SGPS	0,950	0,16	1,60

MAIORES GANHOS/PERDAS	
Título	Variação %
MOTA ENGIL	5,81
EDP	3,12
EDP R	2,79
BCP	2,36
GREENVOLT	1,69
NOS	-0,10
ALTRI	-0,38
CORT. AMORIM	-0,43
GALP	-1,92
SEMAPA	-3,48



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5.958,89	0,88%	4,07%	6.370,78	5.128,86
CAC40	7.179,61	1,45%	10,90%	7.184,69	5.628,42
ESTX 50 PR	4.242,89	1,71%	11,84%	4.259,28	3.249,57
XTRA DAX	15.515,55	2,21%	11,43%	15.736,52	11.862,84
S&P 500	4.178,14	1,41%	8,80%	4.637,30	3.491,58
IBEX 35	9.238,20	1,54%	12,26%	9.281,40	7.189,60
NIKKEI 225	27.402,05	0,20%	5,01%	29.222,77	24.681,74

