

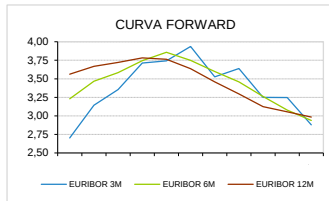
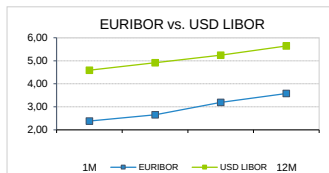
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

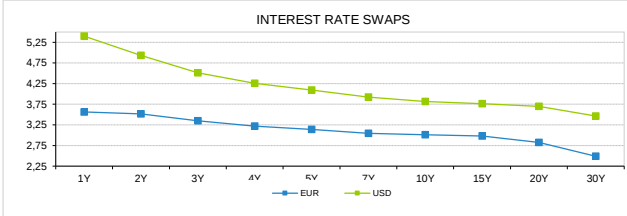
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,3830	1	38	1M	4,5913	-1	12	3,9333	0,9250
3M	2,6540	-1	24	3M	4,9153	1	12	4,0851	1,1700
6M	3,1920	-2	30	6M	5,2430	6	12	4,2562	1,4200
12M	3,5790	1	25	12M	5,6429	7	25	4,3966	1,5500

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,5630	0	29	3,4713	2,8217	2,7840
2Y	3,5174	1	33	3,2350	2,8068	2,7885
3Y	3,3478	2	36	3,1010	2,7980	2,8138
4Y	3,2200	2	34	3,0265	2,7975	2,8400
5Y	3,1400	3	33	2,9800	2,8110	2,8660
7Y	3,0460	3	30	2,9400	2,8470	2,8980
10Y	3,0120	2	27	2,9470	2,8820	2,8828
15Y	2,9800	2	26	2,9075	2,7818	2,6865
20Y	2,8235	2	26	2,7360	2,5880	2,4757
30Y	2,4893	2	27	2,4100	2,2760	2,1750

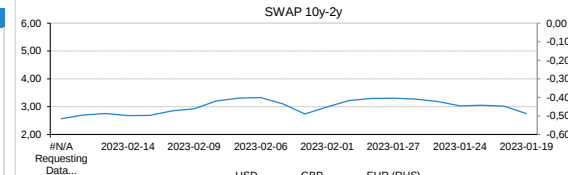
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	3,00
EUA	4,75
Reino Unido	4,00
Japão	0,10
Canadá	4,50
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	3,35
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,4002	3	33	4,4265	3,4240	3,4357
2Y	4,9320	-1	46	4,0269	3,5071	3,3167
3Y	4,5107	-2	49	3,8371	3,4843	3,3499
4Y	4,2575	-2	47	3,7769	3,3700	3,3949
5Y	4,0950	0	49	3,7132	3,4314	3,4713
7Y	3,9240	-2	39	3,5970	3,4260	3,4732
10Y	3,8181	-1	34	3,6025	3,4680	3,5279
15Y	3,7628	-2	28	3,5994	3,5043	3,4947
20Y	3,7000	0	26	3,5451	3,4258	3,3785
30Y	3,4644	-3	23	3,3255	3,1887	3,1044

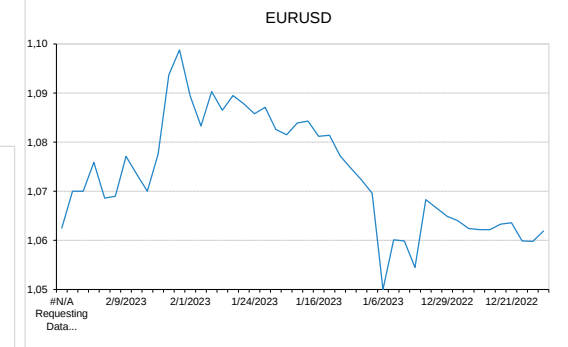
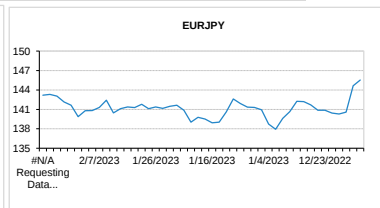
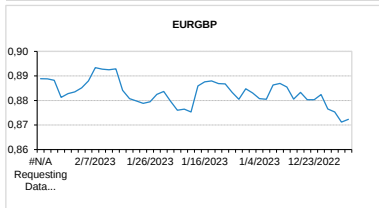


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	83,48	0,48	-4,20	OT 2Y	2,978	0,03	37,30
JETFUEL	845,87	-19,43	-174,36	OT 5Y	3,027	0,02	57,70
DIESEL	812,60	-14,26	-150,75	OT 10Y	3,339	0,02	43,90
COBRE	9.009,00	-35,50	-299,50	BUND 10Y	2,096	0,00	48,70
ZINCO	3.067,75	56,00	-233,75	SCHATZ 2Y	3,211	1,26	37,10
OURO	1.843,57	1,21	-82,51	T-NOTE 10Y	4,522	2,56	46,00
TRIGO	776,25	0,00	17,25	T-NOTE 2Y	4,974	3,28	63,10
LICENÇA C02	98,26	2,01	13,18	GILT 10Y	3,624	-6,39	27,50



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0674	0,46%	-1,40%	1,0729	1,0782	1,0886
EUR/GBP	0,88738	0,17%	-1,28%	0,8903	0,8925	0,8964
EUR/JPY	143,09	0,06%	-1,56%	143,08	143,07	143,04
EUR/CHF	0,9859	0,28%	1,33%	0,9817	0,9769	0,9674
EUR/BRL	5,5214	0,92%	-0,22%	5,6410	5,7604	5,9885
EUR/PLN	4,7388	0,41%	-0,70%	4,7939	4,8411	4,9457



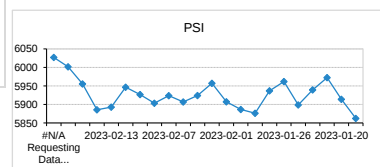
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0674	0,8874	143,09	0,9859	11,0404	7,4452	1,4376	1,54523	5,5214	10,9272
USD	0,9357	-	0,8313	134,055	0,9231	10,3407	6,9666	1,3455	1,4460	5,1617	10,2435

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	4,596	-0,61	-8,17
BCP	0,211	1,54	43,85
CORT. AMORIM	9,630	0,42	10,44
CTT	3,700	-0,94	20,13
EDP	4,729	0,51	1,57
EDP R	20,070	0,90	-2,48
GALP	11,690	0,30	-7,30
GREENVOLT	7,490	1,22	-3,97
J MARTINS	20,140	-0,79	-0,20
MOTA ENGIL	1,924	-1,64	64,44
NAVIGATOR	3,314	-1,66	-4,05
NOS	4,184	-1,09	10,57
REN	2,555	-0,39	1,39
SEMAPA	13,360	0,15	8,09
SONAE SGPS	1,016	-0,59	8,66

MAIORES GANHOS/PERDAS	
Título	Variação %
BCP	1,54
GREENVOLT	1,22
EDP R	0,90
EDP	0,51
CORT. AMORIM	0,42
J MARTINS	-0,79
CTT	-0,94
NOS	-1,09
MOTA ENGIL	-1,64
NAVIGATOR	-1,66



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.025,17	0,04%	5,22%	6.370,78	5.128,86
CAC40	7.337,66	-0,14%	13,34%	7.387,29	5.628,42
ESTX 50 PR	4.272,81	-0,05%	12,63%	4.316,17	3.249,57
XTRA DAX	15.484,49	0,02%	11,21%	15.658,56	11.862,84
S&P 500	4.079,09	-0,28%	6,24%	4.637,30	3.491,58
IBEX 35	9.284,40	-0,52%	12,82%	9.369,10	7.189,60
NIKKEI 225	27.531,94	0,07%	5,51%	29.222,77	24.681,74

