

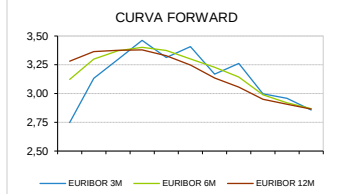
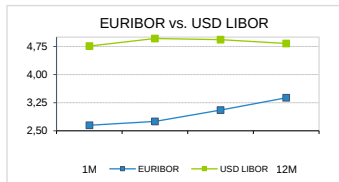
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

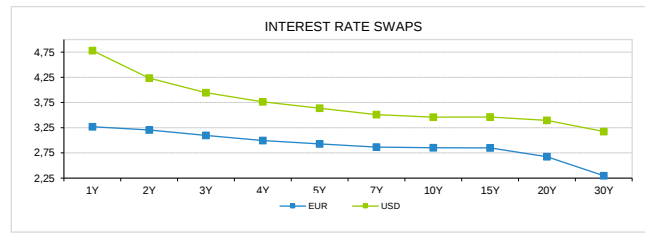
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,6480	9	27	1M	4,7614	5	16	4,0345	0,7650
3M	2,7500	10	8	3M	4,9626	6	6	4,1182	1,1350
6M	3,0550	7	-16	6M	4,9323	10	-25	4,2257	1,1900
12M	3,3800	2	-19	12M	4,8294	10	-74	4,2307	1,4500

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,2697	-3	-29	3,1340	2,6720	2,6780
2Y	3,2050	-11	-30	3,0095	2,6590	2,6890
3Y	3,0970	-15	-23	2,8890	2,6640	2,6940
4Y	2,9972	-13	-20	2,8335	2,6530	2,7360
5Y	2,9285	-14	-18	2,8067	2,6860	2,7647
7Y	2,8668	-13	-15	2,7685	2,7330	2,8110
10Y	2,8523	-13	-14	2,8100	2,7810	2,8010
15Y	2,8494	-13	-11	2,7900	2,6705	2,5676
20Y	2,6760	-12	-12	2,5943	2,4430	2,3200
30Y	2,2980	-13	-17	2,2210	2,0760	1,9700

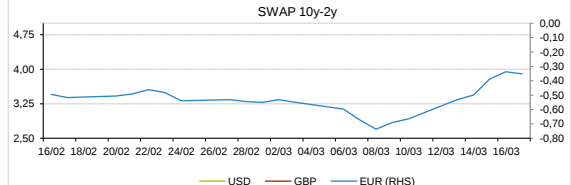
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	3,50
EUA	4,75
Reino Unido	4,00
Japão	0,10
Canadá	4,50
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	3,60
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,7814	-11	-62	3,9052	3,6113	2,7860
2Y	4,2333	-21	-70	3,4840	3,1235	3,3362
3Y	3,9468	-22	-56	3,3874	3,3218	3,1725
4Y	3,7644	-22	-49	3,3120	3,1373	3,1670
5Y	3,6364	-22	-46	3,2807	3,1310	3,2470
7Y	3,5114	-19	-41	3,2560	3,1780	3,2950
10Y	3,4583	-17	-36	3,2675	3,2694	3,3020
15Y	3,4618	-13	-30	3,3060	3,2455	3,2350
20Y	3,3949	-12	-30	3,2345	3,1922	3,1352
30Y	3,1749	-11	-29	3,0481	2,9473	2,8725

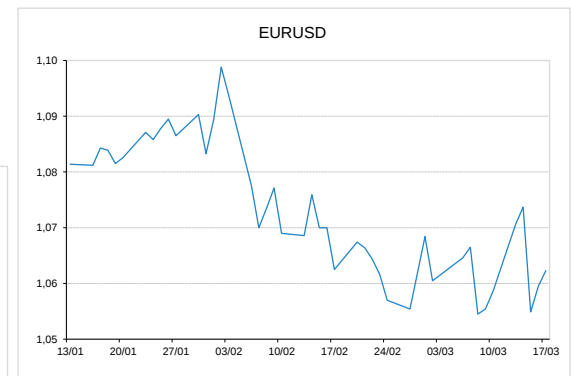
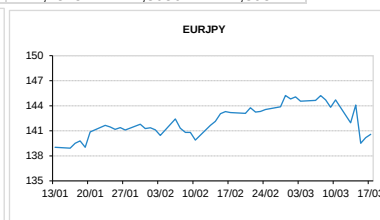
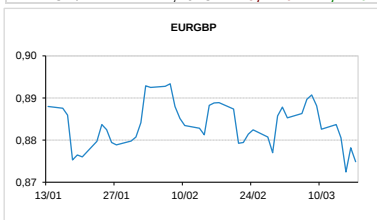


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	73,03	-1,67	-9,64	OT 2Y	2,516	-0,20	-43,60
JETFUEL	802,24	7,43	-63,05	OT 5Y	2,615	-0,19	-39,70
DIESEL	784,74	7,48	-42,11	OT 10Y	3,039	-0,17	-31,40
COBRE	8.533,00	13,50	-505,00	BUND 10Y	1,812	-13,10	-39,00
ZINCO	2.868,00	-6,00	-139,00	SCHATZ 2Y	2,718	-15,19	-51,80
OURO	1.961,87	42,35	119,51	T-NOTE 10Y	4,087	-15,76	-34,20
TRIGO	707,00	8,00	-69,25	T-NOTE 2Y	4,134	-17,12	-66,40
LICENÇA C02	87,29	0,22	-8,96	GILT 10Y	3,318	-7,82	-39,10



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0623	0,26%	-0,02%	1,0682	1,0728	1,0802
EUR/GBP	0,87488	0,38%	1,60%	0,8779	0,8806	0,8859
EUR/JPY	140,57	-0,28%	1,86%	140,56	140,55	140,52
EUR/CHF	0,9907	-0,45%	-0,21%	0,9856	0,9811	0,9735
EUR/BRL	5,6274	-1,33%	-1,89%	5,7509	5,8750	6,0939
EUR/PLN	4,7045	-0,14%	1,14%	4,7575	4,8056	4,8937



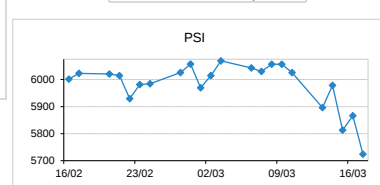
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0623	0,8749	140,57	0,9907	11,1862	7,4456	1,4656	1,59379	5,6274	11,4078
USD	0,9404	-	0,823	132,06	0,9277	10,5253	7,0019	1,3752	1,4956	5,2772	10,7417

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	4,590	-2,01	-8,29
BCP	0,184	-4,67	25,55
CORT. AMORIM	9,680	-0,82	11,01
CTT	3,380	-6,11	9,74
EDP	4,749	-1,43	2,00
EDP R	19,940	-3,16	-3,11
GALP	9,890	0,63	-21,57
GREENVOLT	6,700	-6,29	-14,10
J MARTINS	20,480	-0,19	1,49
MOTA ENGIL	1,476	-0,81	26,15
NAVIGATOR	3,176	-2,64	-8,05
NOS	4,198	-1,36	10,94
REN	2,505	-0,79	-0,60
SEMAPA	13,200	-2,37	6,80
SONAE SGPS	0,962	-7,77	2,89

MAIORES GANHOS/PERDAS	
Título	Variação %
GALP	0,63
EDP R	-3,16
BCP	-4,67
CTT	-6,11
GREENVOLT	-6,29
SONAE SGPS	-7,77



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5.724,12	-2,42%	-0,03%	6.370,78	5.128,86
CAC40	6.925,40	-1,43%	6,98%	7.401,15	5.628,42
ESTX 50 PR	4.064,99	-1,26%	7,15%	4.324,27	3.249,57
XTRA DAX	14.768,20	-1,33%	6,07%	15.706,37	11.862,84
S&P 500	3.921,16	-0,98%	2,13%	4.637,30	3.491,58
IBEX 35	8.719,30	-1,92%	5,96%	9.528,30	7.189,60
NIKKEI 225	27.333,79	1,20%	4,75%	29.222,77	25.520,23

