

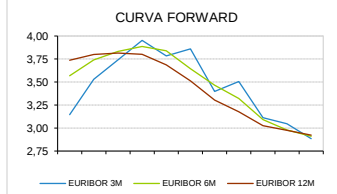
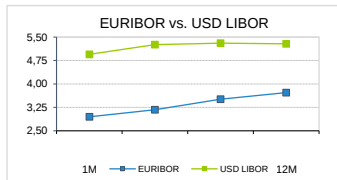
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

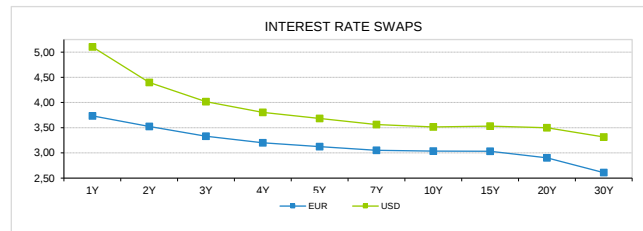
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,9480	1	35	1M	4,9477	0	26	4,2005	1,2600
3M	3,1750	0	42	3M	5,2603	1	39	4,3642	1,3900
6M	3,5100	2	48	6M	5,3061	-4	26	4,5228	1,5600
12M	3,7230	1	21	12M	5,2857	-8	14	4,6006	1,8750

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,7360	4	27	3,3070	2,7880	2,8352
2Y	3,5240	7	-2	3,1181	2,7900	2,8530
3Y	3,3310	7	-9	3,0130	2,8140	2,8780
4Y	3,2020	6	-8	2,9620	2,8210	2,9080
5Y	3,1249	6	-7	2,9360	2,8410	2,9354
7Y	3,0515	5	-4	2,9275	2,8940	2,9770
10Y	3,0350	4	-1	2,9600	2,9470	2,9790
15Y	3,0330	3	1	2,9590	2,8760	2,8105
20Y	2,9030	3	3	2,8175	2,7050	2,6174
30Y	2,6090	2	8	2,5300	2,4230	2,3400

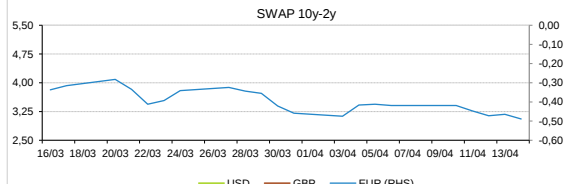
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	3,50
EUA	5,00
Reino Unido	4,25
Japão	0,10
Canadá	4,50
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	3,60
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,1051	11	16	3,5301	3,1028	3,0295
2Y	4,3999	11	-10	3,3930	3,0540	3,1715
3Y	4,0163	11	-23	3,3135	3,1060	3,1720
4Y	3,8051	11	-26	3,2600	3,1145	3,2460
5Y	3,6835	11	-26	3,2205	3,1440	3,3168
7Y	3,5618	9	-25	3,2230	3,2145	3,3395
10Y	3,5144	8	-22	3,3005	3,3210	3,4309
15Y	3,5316	7	-18	3,3810	3,3739	3,3660
20Y	3,4987	6	-14	3,3230	3,3095	3,2580
30Y	3,3168	6	-9	3,1480	3,0934	3,0425

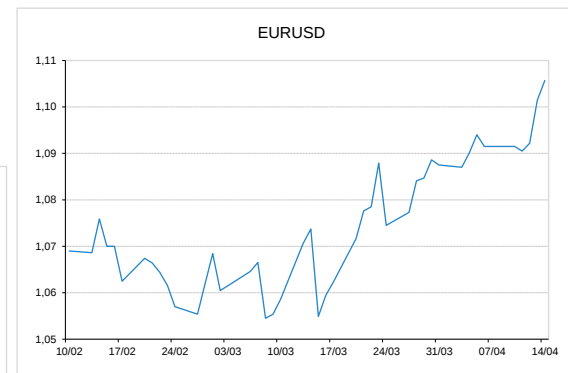
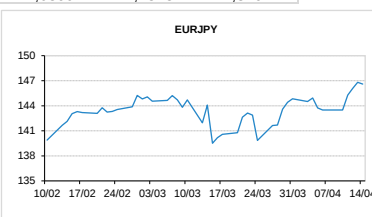
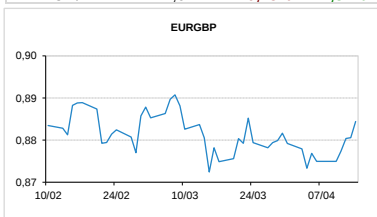


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	86,45	0,36	9,45	OT 2Y	2,838	0,07	30,80
JETFUEL	832,10	-8,49	-21,31	OT 5Y	2,891	0,07	20,70
DIESEL	795,84	-5,20	-33,33	OT 10Y	3,286	0,05	19,80
COBRE	9.071,00	142,00	127,50	BUND 10Y	2,151	7,63	30,50
ZINCO	2.853,50	52,25	-101,50	SCHATZ 2Y	3,173	8,55	41,00
OURO	1.996,56	-43,67	92,55	T-NOTE 10Y	4,168	6,71	3,00
TRIGO	688,00	12,00	-18,75	T-NOTE 2Y	4,356	13,92	21,20
LICENÇA C02	93,96	-0,49	1,28	GILT 10Y	3,741	11,15	37,20



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1057	0,38%	2,98%	1,1111	1,1155	1,1221
EUR/GBP	0,8844	-0,43%	-0,44%	0,8871	0,8896	0,8948
EUR/JPY	146,6	0,14%	-1,71%	146,59	146,57	146,54
EUR/CHF	0,9832	-0,03%	-0,19%	0,9782	0,9735	0,9653
EUR/BRL	5,4319	0,20%	3,83%	5,5475	5,6604	5,8606
EUR/PLN	4,6412	-0,15%	1,31%	4,6899	4,7348	4,8197



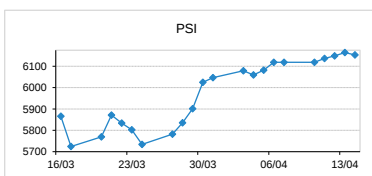
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1057	0,8844	146,60	0,9832	11,3494	7,4509	1,4689	1,63879	5,4319	11,4184
USD	0,9086	-	0,8037	133,455	0,8939	10,3118	6,7698	1,3363	1,4890	4,9579	10,3667

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,752	-1,16	-5,05
BCP	0,228	2,93	55,74
CORT. AMORIM	10,000	-0,40	14,68
CTT	3,685	0,14	19,64
EDP	4,956	-2,71	6,44
EDP R	20,680	-0,43	0,49
GALP	10,970	0,32	-13,01
GREENVOLT	6,470	-2,34	-17,05
J MARTINS	21,400	0,00	6,05
MOTA ENGIL	1,776	-0,67	51,79
NAVIGATOR	3,316	-0,48	-4,00
NOS	4,360	-0,27	15,22
REN	2,655	-1,30	5,36
SEMAPA	13,980	0,29	13,11
SONAE SGPS	1,005	0,30	7,49
IBERSOL	6,620	0,00	19,93

MAIORES GANHOS/PERDAS	
Título	Variação %
BCP	2,93
GALP	0,32
SONAE SGPS	0,30
SEMAPA	0,29
CTT	0,14
MOTA ENGIL	-0,67
ALTRI	-1,16
REN	-1,30
GREENVOLT	-2,34
EDP	-2,71



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.153,35	-0,18%	7,46%	6.370,78	5.128,86
CAC40	7.519,61	0,52%	16,16%	7.533,41	5.628,42
ESTX 50 PR	4.390,75	0,63%	15,74%	4.397,58	3.249,57
XTRA DAX	15.807,50	0,50%	13,53%	15.841,47	11.862,84
S&P 500	4.128,66	-0,38%	7,58%	4.512,94	3.491,58
IBEX 35	9.340,50	0,33%	13,51%	9.528,30	7.189,60
NIKKEI 225	28.493,47	1,20%	9,19%	29.222,77	25.520,23

