

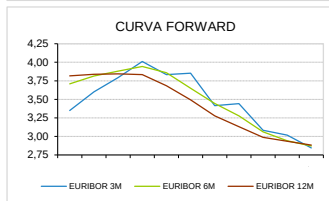
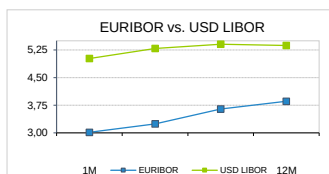
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

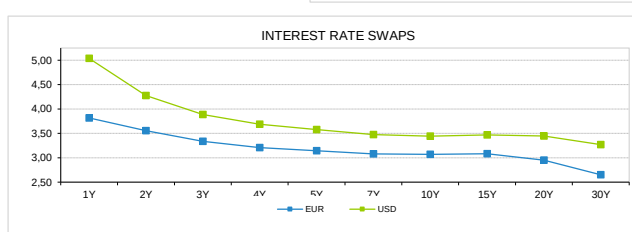
INTERBANK OFFERED RATES								
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP CHF
1M	3,0150	-1	9	1M	5,0177	0	19	4,3021 1,2900
3M	3,2420	-3	22	3M	5,2916	2	19	4,4838 1,2900
6M	3,6480	1	37	6M	5,4059	-3	42	4,6843 1,5550
12M	3,8580	-4	33	12M	5,3730	-5	56	4,8090 1,8450

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,8165	-2	37	3,2830	2,8030	2,8860
2Y	3,5540	-2	29	3,0850	2,8321	2,9020
3Y	3,3359	-2	22	2,9895	2,8460	2,9270
4Y	3,2079	-1	18	2,9570	2,8630	2,9560
5Y	3,1424	0	16	2,9470	2,8860	2,9870
7Y	3,0784	1	14	2,9450	2,9380	3,0350
10Y	3,0710	2	13	2,9910	2,9985	3,0410
15Y	3,0813	4	14	3,0000	2,9260	2,8668
20Y	2,9507	4	15	2,8599	2,7540	2,6690
30Y	2,6508	4	19	2,5640	2,4630	2,3780

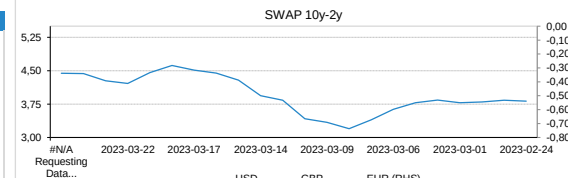
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	3,50
EUA	5,00
Reino Unido	4,25
Japão	0,10
Canadá	4,50
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	3,60
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,0364	-2	10	3,4800	3,0270	3,1095
2Y	4,2770	-1	0	3,2630	3,0535	3,1500
3Y	3,8880	0	-4	3,1870	3,1073	3,1800
4Y	3,6869	1	-6	3,1799	3,1020	3,2090
5Y	3,5792	1	-6	3,1550	3,1260	3,2809
7Y	3,4749	2	-7	3,1908	3,2175	3,3370
10Y	3,4412	3	-7	3,2290	3,2730	3,3695
15Y	3,4688	3	-5	3,3237	3,3351	3,3640
20Y	3,4446	3	-3	3,2935	3,2910	3,2530
30Y	3,2693	3	0	3,1416	3,0769	3,0250

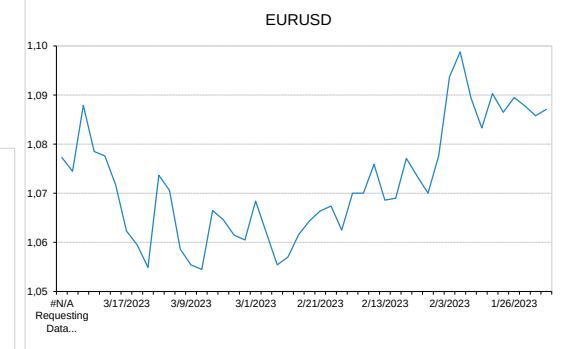
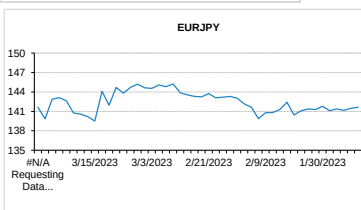
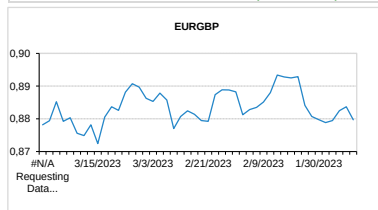


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	80,50	-0,27	5,91	OT 2Y	2,827	-0,03	-39,20
JETFUEL	764,79	-20,96	-52,82	OT 5Y	2,845	0,00	-36,40
DIESEL	728,50	-18,08	-66,67	OT 10Y	3,232	0,02	-25,80
COBRE	8.528,50	-202,50	-393,50	BUND 10Y	2,110	2,60	-28,20
ZINCO	2.592,75	-70,50	-307,00	SCHATZ 2Y	3,090	-2,51	-42,90
OURO	1.989,58	-1,05	11,37	T-NOTE 10Y	4,095	3,34	-38,20
TRIGO	649,25	-3,75	-50,75	T-NOTE 2Y	4,247	5,03	-75,20
LICENÇA C02	86,25	-0,74	-1,40	GILT 10Y	3,835	4,68	-41,50



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1039	0,15%	2,47%	1,1097	1,1142	1,1206
EUR/GBP	0,8856	0,10%	-0,84%	0,8886	0,8916	0,8979
EUR/JPY	147,67	0,16%	-4,08%	147,66	147,64	147,61
EUR/CHF	0,9836	-0,48%	0,51%	0,9785	0,9736	0,9653
EUR/BRL	5,577	-0,56%	0,68%	5,7024	5,8180	6,0252
EUR/PLN	4,5835	0,23%	2,30%	4,6317	4,6731	4,7540



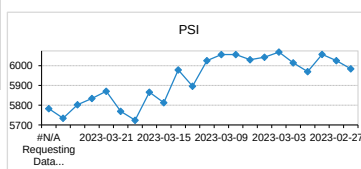
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1039	0,8856	147,67	0,9836	11,4018	7,4544	1,5029	1,67045	5,5770	11,7351
USD	0,9055	-	0,8021	133,335	0,8903	10,3267	6,7497	1,3624	1,5134	5,0508	10,6238

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	4,670	0,13	-6,69
BCP	0,236	0,73	61,07
CORT. AMORIM	10,160	-1,17	16,51
CTT	3,665	1,38	18,99
EDP	5,150	-0,31	10,61
EDP R	19,900	-1,09	-3,30
GALP	10,945	1,25	-13,20
GREENVOLT	6,100	-1,37	-21,79
J MARTINS	21,780	-0,09	7,93
MOTA ENGIL	1,946	1,78	66,32
NAVIGATOR	3,336	-0,18	-3,42
NOS	3,906	0,15	7,16
REN	2,735	0,00	8,53
SEMAPA	13,720	0,15	11,00
SONAE SGPS	1,025	-0,97	9,63
IBERSOL	6,700	1,52	21,38

MAIORES GANHOS/PERDAS	
Título	Variação %
MOTA ENGIL	1,78
IBERSOL	1,52
CTT	1,38
GALP	1,25
BCP	0,73
EDP	-0,31
SONAE SGPS	-0,97
EDP R	-1,09
CORT. AMORIM	-1,17
GREENVOLT	-1,37



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.192,63	0,03%	8,15%	6.370,78	5.128,86
CAC40	7.466,66	-0,86%	15,34%	7.581,26	5.628,42
ESTX 50 PR	4.347,71	-0,69%	14,61%	4.411,67	3.249,57
XTRA DAX	15.795,73	-0,48%	13,45%	15.919,11	11.862,84
S&P 500	4.084,59	0,33%	6,39%	4.325,28	3.491,58
IBEX 35	9.293,70	0,04%	12,94%	9.540,50	7.189,60
NIKKEI 225	28.416,47	-0,71%	8,90%	29.222,77	25.520,23

