

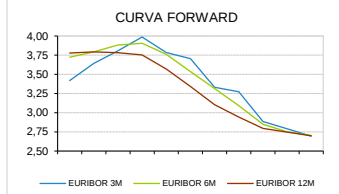
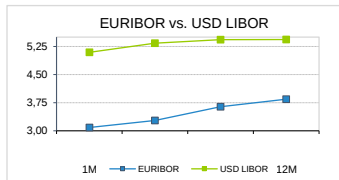
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

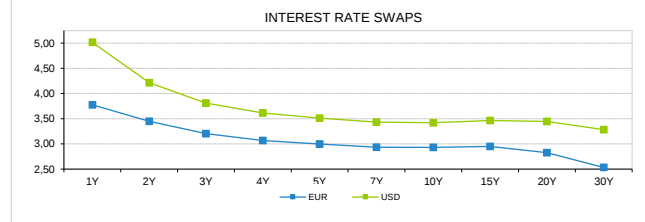
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,0880	-1	16	1M	5,0939	3	24	4,3628	1,2750
3M	3,2750	0	22	3M	5,3363	3	14	4,5245	1,5000
6M	3,6440	2	31	6M	5,4329	3	12	4,7291	1,5150
12M	3,8430	2	19	12M	5,4353	7	13	4,8467	1,8450

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,7760	3	21	3,1080	2,6310	2,7478
2Y	3,4481	3	7	2,9045	2,6620	2,7698
3Y	3,2048	2	0	2,8160	2,6930	2,7960
4Y	3,0682	1	-1	2,7860	2,7155	2,8280
5Y	2,9974	0	-1	2,7785	2,7420	2,8590
7Y	2,9358	-1	1	2,7910	2,8010	2,9110
10Y	2,9327	-1	3	2,8458	2,8688	2,9223
15Y	2,9507	-1	3	2,8655	2,8070	2,7520
20Y	2,8255	-2	5	2,7300	2,6357	2,5570
30Y	2,5330	-1	9	2,4470	2,3523	2,2738

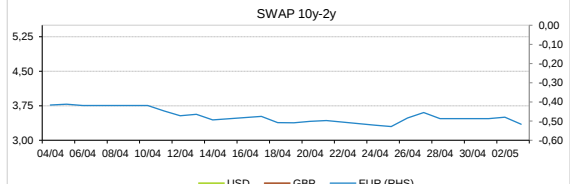
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	3,50
EUA	5,00
Reino Unido	4,25
Japão	0,10
Canadá	4,50
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	3,85
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,0166	-1	1	3,3828	2,9510	3,1150
2Y	4,2129	-4	-9	3,1555	3,0218	3,2086
3Y	3,8121	-4	-10	3,1134	3,0729	3,2336
4Y	3,6131	-4	-8	3,0820	3,0750	3,2794
5Y	3,5120	-4	-5	3,0850	3,1443	3,3095
7Y	3,4319	-4	-2	3,1390	3,2248	3,3475
10Y	3,4188	-4	1	3,2396	3,3140	3,4251
15Y	3,4647	-4	3	3,3030	3,3582	3,4201
20Y	3,4473	-3	5	3,2805	3,3080	3,2730
30Y	3,2832	-3	7	3,1637	3,1135	3,0727

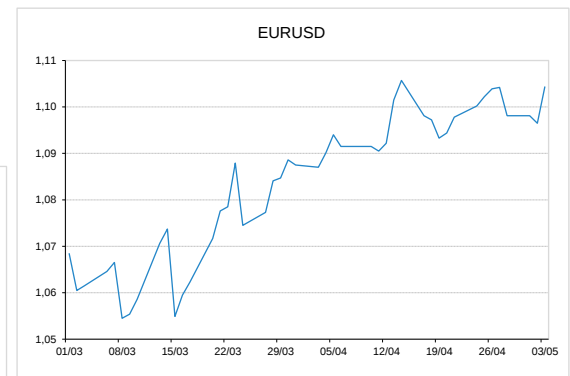
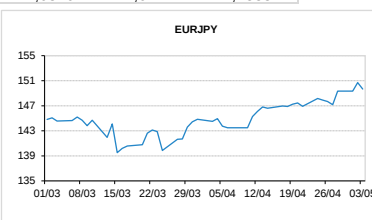
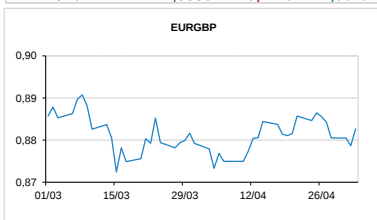


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	71,83	-3,49	-12,72	OT 2Y	2,725	-0,06	4,70
JETFUEL	719,33	-25,92	-96,88	OT 5Y	2,719	0,00	-0,30
DIESEL	674,08	-32,17	-115,21	OT 10Y	3,091	-0,01	1,30
COBRE	8.531,00	-81,50	-479,00	BUND 10Y	1,961	-1,10	2,10
ZINCO	2.607,00	-38,75	-322,75	SCHATZ 2Y	2,988	2,00	1,50
OURO	2.024,45	7,77	39,80	T-NOTE 10Y	4,038	-5,08	6,30
TRIGO	637,75	28,50	-69,00	T-NOTE 2Y	4,241	-5,04	2,50
LICENÇA C02	84,88	-3,53	-10,87	GILT 10Y	3,783	2,27	33,50



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1043	0,71%	1,59%	1,1100	1,1144	1,1209
EUR/GBP	0,88265	-0,45%	-0,54%	0,8856	0,8887	0,8953
EUR/JPY	149,66	0,69%	-3,44%	149,65	149,63	149,60
EUR/CHF	0,9802	0,23%	1,51%	0,9750	0,9702	0,9620
EUR/BRL	5,5453	-0,06%	-0,40%	5,6715	5,7849	5,9879
EUR/PLN	4,5850	-0,11%	1,93%	4,6326	4,6742	4,7553



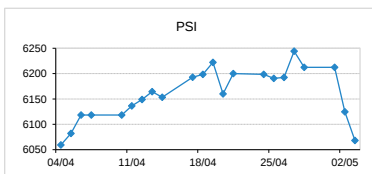
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1043	0,8827	149,66	0,9802	11,3254	7,4519	1,5052	1,65644	5,5453	11,9098
USD	0,9047	-	0,7979	135,135	0,8873	10,2457	6,7403	1,3629	1,4987	5,0099	10,7809

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,744	1,11	-5,21
BCP	0,221	-1,34	50,96
CORT. AMORIM	10,140	-0,78	16,28
CTT	3,670	-2,65	19,16
EDP	4,896	-0,85	5,15
EDP R	19,665	-1,33	-4,45
GALP	10,470	-1,69	-16,97
GREENVOLT	5,980	-1,40	-23,33
J MARTINS	22,700	-0,87	12,49
MOTA ENGIL	1,970	0,10	68,38
NAVIGATOR	3,350	0,48	-3,01
NOS	3,808	-2,91	4,47
REN	2,600	-0,76	3,17
SEMAPA	14,000	1,30	13,27
SONAE SGPS	1,032	1,18	10,37
IBERSOL	6,720	0,60	21,74

MAIORES GANHOS/PERDAS	
Título	Variação %
SEMAPA	1,30
SONAE SGPS	1,18
ALTRI	1,11
IBERSOL	0,60
NAVIGATOR	0,48
BCP	-1,34
GREENVOLT	-1,40
GALP	-1,69
CTT	-2,65
NOS	-2,91



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.068,21	-0,92%	5,97%	6.370,78	5.128,86
CAC40	7.403,83	0,28%	14,37%	7.581,26	5.628,42
ESTX 50 PR	4.310,18	0,36%	13,62%	4.411,67	3.249,57
XTRA DAX	15.815,06	0,56%	13,58%	16.011,56	11.862,84
S&P 500	4.120,41	0,02%	7,31%	4.325,28	3.491,58
IBEX 35	9.069,80	-0,13%	10,22%	9.540,50	7.189,60
NIKKEI 225	29.157,95	0,12%	11,74%	29.278,80	25.520,23

