

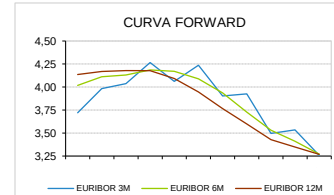
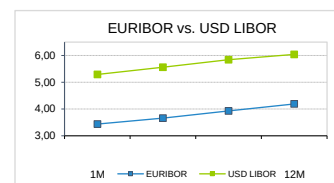
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

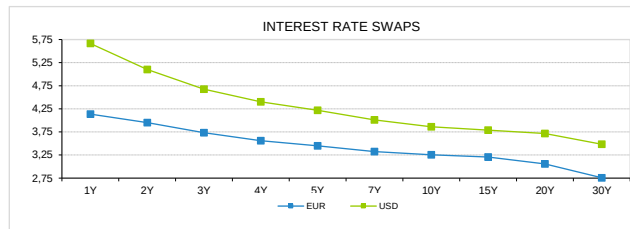
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,4380	1	15	1M	5,2915	1	11	4,9986	1,7161
3M	3,6610	2	19	3M	5,5601	2	5	5,3678	1,7800
6M	3,9310	-1	17	6M	5,8433	3	20	5,7812	1,8719
12M	4,1900	0	26	12M	6,0414	8	31	6,2396	2,1300

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,1355	1	27	3,7605	3,0100	2,9690
2Y	3,9530	3	37	3,5200	2,9880	2,9745
3Y	3,7325	3	40	3,3560	2,9810	2,9890
4Y	3,5605	2	39	3,2633	2,9830	3,0060
5Y	3,4488	2	37	3,2080	2,9895	3,0290
7Y	3,3229	1	33	3,1520	3,0180	3,0660
10Y	3,2545	0	27	3,1420	3,0540	3,0530
15Y	3,2050	1	20	3,1015	2,9650	2,8839
20Y	3,0570	1	15	2,9490	2,7970	2,6980
30Y	2,7578	0	11	2,6650	2,5330	2,4460

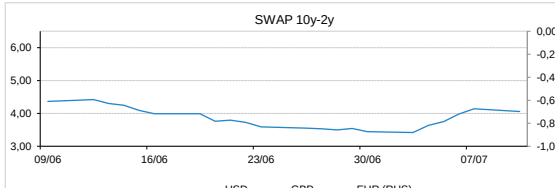
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	4,00
EUA	5,25
Reino Unido	5,00
Japão	0,10
Canadá	4,75
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	4,10
Índia	4,50



INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,6650	-2	28	4,4831	3,4677	3,4036
2Y	5,1030	1	48	4,1213	3,4277	3,3990
3Y	4,6760	1	48	3,9109	3,4239	3,4067
4Y	4,4010	2	43	3,7864	3,4170	3,4219
5Y	4,2190	1	37	3,7150	3,4160	3,4356
7Y	4,0120	0	28	3,6335	3,4333	3,4798
10Y	3,8605	-1	18	3,6032	3,4842	3,5214
15Y	3,7880	-3	10	3,5999	3,4911	3,4950
20Y	3,7150	-1	6	3,5465	3,4176	3,3724
30Y	3,4830	-5	2	3,3333	3,1976	3,1263

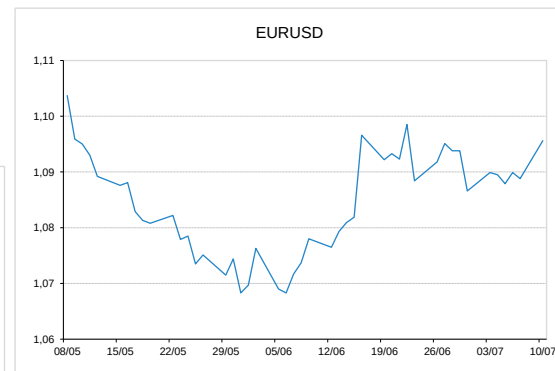
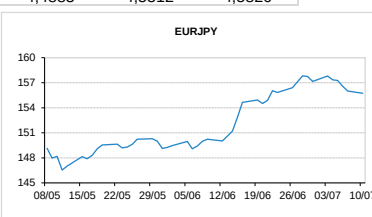


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	78,48	0,01	3,74	OT 2Y	3,107	0,02	31,00
JETFUEL	791,90	23,23	42,42	OT 5Y	3,150	-0,02	35,60
DIESEL	753,16	19,75	40,45	OT 10Y	3,377	0,01	24,30
COBRE	8.366,50	109,00	77,00	BUND 10Y	2,465	1,25	25,60
ZINCO	2.354,50	-3,75	-48,60	SCHATZ 2Y	3,538	4,32	38,00
OURO	1.923,34	-1,71	-37,85	T-NOTE 10Y	4,612	-4,07	31,60
TRIGO	651,00	1,50	9,25	T-NOTE 2Y	5,141	-3,91	51,20
LICENÇA C02	86,31	0,15	-0,48	GILT 10Y	4,929	0,00	42,80



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0956	0,62%	1,77%	1,1006	1,1062	1,1146
EUR/GBP	0,85733	-0,51%	-0,06%	0,8612	0,8663	0,8773
EUR/JPY	155,73	0,18%	-3,66%	155,71	155,70	155,67
EUR/CHF	0,9747	0,06%	0,33%	0,9696	0,9644	0,9550
EUR/BRL	5,3566	-0,25%	-2,30%	5,4688	5,5572	5,6993
EUR/PLN	4,4472	0,13%	-0,02%	4,4883	4,5312	4,5826



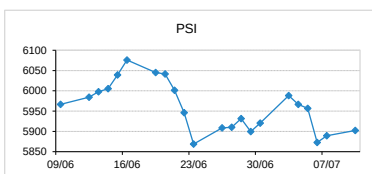
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0956	0,8573	155,73	0,9747	11,8660	7,4512	1,4602	1,64885	5,3566	11,5519
USD	0,9112	-	0,7804	141,705	0,8884	10,8221	6,7898	1,3276	1,5024	4,8737	10,5349

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	4,168	-0,76	-0,92
BCP	0,221	-0,45	50,61
CORT. AMORIM	9,700	0,62	11,24
CTT	3,520	0,86	14,29
EDP	4,326	-0,64	-7,09
EDP R	17,320	0,70	-15,84
GALP	10,830	0,28	-14,12
GREENVOLT	5,845	-1,52	-25,06
J MARTINS	25,740	1,02	27,55
MOTA ENGIL	2,245	1,35	91,88
NAVIGATOR	3,074	-0,84	-11,00
NOS	3,380	1,75	-7,27
REN	2,460	-0,40	-2,38
SEMAPA	13,160	1,70	6,47
SONAE SGPS	0,934	0,92	-0,11
IBERSOL	6,760	0,00	22,46

MAIORES GANHOS/PERDAS	
Título	Variação %
NOS	1,75
SEMAPA	1,70
MOTA ENGIL	1,35
J MARTINS	1,02
SONAE SGPS	0,92
BCP	-0,45
EDP	-0,64
ALTRI	-0,76
NAVIGATOR	-0,84
GREENVOLT	-1,52



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5.902,31	0,22%	3,08%	6.290,49	5.128,86
CAC40	7.143,69	0,45%	10,35%	7.581,26	5.628,42
ESTX 50 PR	4.256,51	0,47%	12,20%	4.420,01	3.249,57
XTRA DAX	15.673,16	0,45%	12,57%	16.427,42	11.862,84
S&P 500	4.403,66	0,12%	14,71%	4.458,48	3.491,58
IBEX 35	9.254,10	0,06%	12,46%	9.658,60	7.189,60
NIKKEI 225	32.189,73	-0,61%	23,36%	33.772,89	25.621,96

