

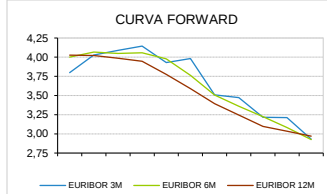
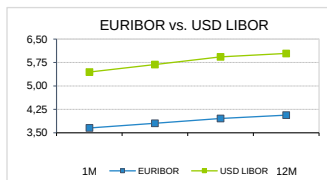
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

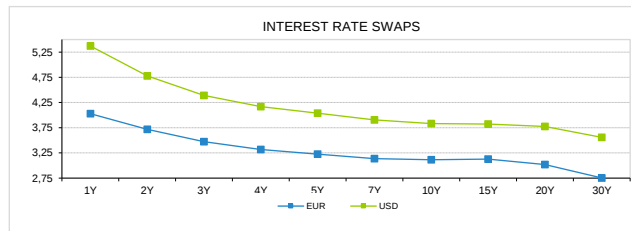
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,6540	2	7	1M	5,4455	0	1	5,2648	1,6750
3M	3,8030	2	8	3M	5,6841	2	5	5,4757	1,8400
6M	3,9560	1	0	6M	5,9292	3	5	5,6758	1,8400
12M	4,0650	-1	-5	12M	6,0414	8	31	5,8512	2,0150

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,0287	2	1	3,3928	2,8180	2,8760
2Y	3,7172	1	1	3,1840	2,8244	2,8980
3Y	3,4748	2	1	3,0650	2,8414	2,9250
4Y	3,3180	1	2	3,0080	2,8610	2,9530
5Y	3,2258	1	3	2,9829	2,8833	2,9885
7Y	3,1380	2	4	2,9740	2,9405	3,0480
10Y	3,1150	2	5	3,0150	3,0100	3,0665
15Y	3,1265	2	6	3,0365	2,9678	2,9265
20Y	3,0180	2	6	2,9210	2,8231	2,7550
30Y	2,7536	1	7	2,6700	2,5780	2,5140

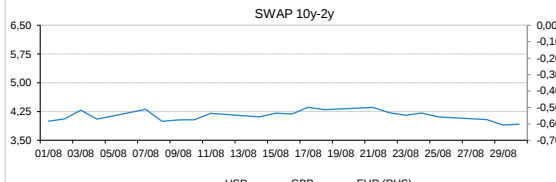
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	4,25
EUA	5,50
Reino Unido	5,25
Japão	0,10
Canadá	5,00
Suíça	-0,75
China	5,75
Brasil	13,25
Austrália	4,10
Índia	4,50



INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,3722	-2	0	4,1590	3,4330	3,5280
2Y	4,7793	-3	-2	3,8720	3,4460	3,5360
3Y	4,3914	-3	1	3,7310	3,4720	3,5450
4Y	4,1690	-3	4	3,6670	3,4900	3,5630
5Y	4,0372	-3	7	3,6410	3,5030	3,5850
7Y	3,9047	-3	10	3,6180	3,5420	3,6350
10Y	3,8310	-2	13	3,6380	3,6080	3,6850
15Y	3,8227	-2	17	3,6830	3,6390	3,6510
20Y	3,7743	-1	19	3,6420	3,5620	3,5240
30Y	3,5587	-1	20	3,4360	3,3390	3,2770

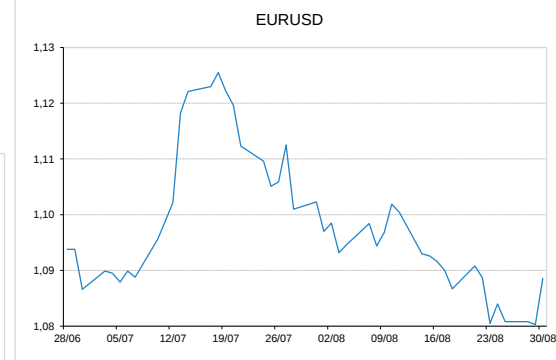
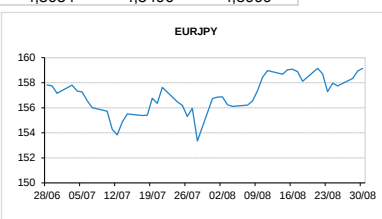


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	85,64	0,15	1,23	OT 2Y	3,023	0,04	0,90
JETFUEL	998,50	-21,00	71,00	OT 5Y	3,007	0,04	3,50
DIESEL	948,75	-12,25	56,00	OT 10Y	3,245	0,03	2,10
COBRE	8 455,00	93,00	-214,00	BUND 10Y	2,335	1,52	6,20
ZINCO	2 434,50	55,00	-64,50	SCHATZ 2Y	3,398	1,27	5,00
OURO	1 945,08	7,54	-14,41	T-NOTE 10Y	4,675	-1,86	10,90
TRIGO	607,75	7,25	-120,25	T-NOTE 2Y	5,219	-2,68	2,70
LICENÇA C02	85,74	0,97	-2,94	GILT 10Y	4,649	-2,61	19,40



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0886	0,77%	-1,24%	1,0933	1,0989	1,1084
EUR/GBP	0,8592	-0,07%	-0,18%	0,8628	0,8673	0,8768
EUR/JPY	159,15	-0,14%	-1,52%	159,13	159,12	159,09
EUR/CHF	0,9586	-0,31%	0,02%	0,9534	0,9483	0,9389
EUR/BRL	5,3138	-0,60%	-2,15%	5,4059	5,4854	5,6256
EUR/PLN	4,4674	-0,02%	-1,40%	4,5054	4,5496	4,5999



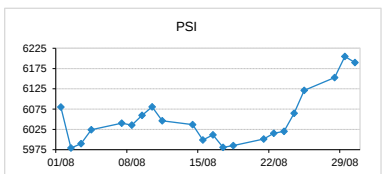
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0886	0,8592	159,15	0,9586	11,8220	7,4524	1,4767	1,6826	5,3138	11,5478
USD	0,9151	-	0,7859	145,84	0,8768	10,8154	6,8200	1,3530	1,5399	4,8785	10,5614

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,564	0,35	8,49
BCP	0,259	1,61	76,98
CORT. AMORIM	10,000	-0,60	14,68
CTT	3,400	-0,29	10,39
EDP	4,260	-2,34	-8,51
EDP R	17,200	-2,91	-16,42
GALP	12,650	0,52	0,32
GREENVOLT	6,265	-1,10	-19,68
J MARTINS	23,700	-0,67	17,44
MOTA ENGIL	2,760	1,47	135,90
NAVIGATOR	3,394	0,59	-1,74
NOS	3,446	1,35	-5,46
REN	2,485	-0,20	-1,39
SEMAPA	13,480	0,45	9,06
SONAE SGPS	0,973	0,05	4,01
IBERSOL	6,740	0,00	22,10

MAIORES GANHOS/PERDAS	
Título	Variação %
BCP	1,61
MOTA ENGIL	1,47
NOS	1,35
NAVIGATOR	0,59
GALP	0,52
CORT. AMORI	-0,60
J MARTINS	-0,67
GREENVOLT	-1,10
EDP	-2,34
EDP R	-2,91



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6 189,74	-0,24%	8,10%	6 273,94	5 128,86
CAC40	7 364,40	-0,12%	13,76%	7 581,26	5 628,42
ESTX 50 PR	4 315,31	-0,26%	13,75%	4 491,51	3 249,57
XTRA DAX	15 891,93	-0,24%	14,14%	16 528,97	11 862,84
S&P 500	4 514,12	0,35%	17,55%	4 607,07	3 491,58
IBEX 35	9 560,20	-0,22%	16,18%	9 741,90	7 189,60
NIKKEI 225	32 333,46	0,33%	23,91%	33 772,89	25 621,96

