

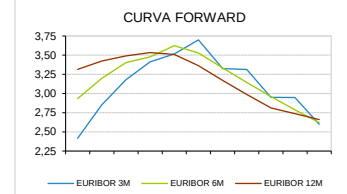
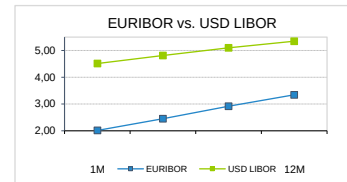
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

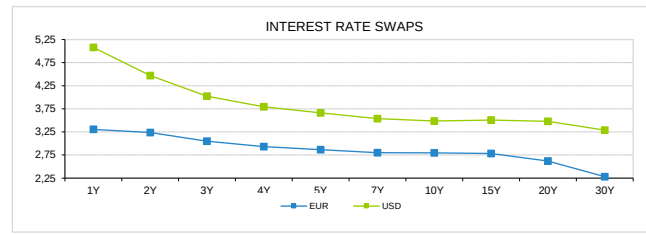
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,0140	2	10	1M	4,5131	0	15	3,7005	0,7500
3M	2,4490	3	31	3M	4,8156	0	6	3,9358	1,0450
6M	2,9170	2	22	6M	5,1020	2	-7	4,1782	1,2200
12M	3,3450	2	11	12M	5,3473	4	-11	4,3516	1,4300

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,3049	3	4	3,1678	2,5610	2,6058
2Y	3,2377	5	-12	2,9210	2,5690	2,6240
3Y	3,0503	6	-20	2,8060	2,5800	2,6570
4Y	2,9330	6	-25	2,7480	2,5950	2,6900
5Y	2,8650	5	-28	2,7210	2,6190	2,7220
7Y	2,7990	5	-28	2,7110	2,6730	2,7610
10Y	2,7970	6	-26	2,7480	2,7210	2,7360
15Y	2,7830	6	-21	2,7160	2,6080	2,5187
20Y	2,6210	6	-18	2,5390	2,4070	2,2980
30Y	2,2810	6	-11	2,2040	2,0790	1,9760

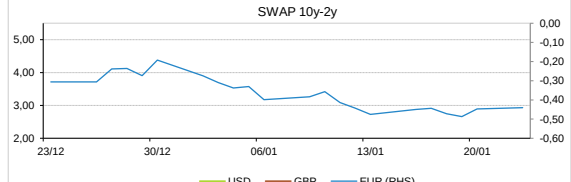
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,50
EUA	4,50
Reino Unido	3,50
Japão	0,10
Canadá	4,25
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	3,10
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,0787	2	4	3,8323	3,0504	3,1537
2Y	4,4703	4	-13	3,4687	3,0510	3,1850
3Y	4,0248	6	-20	3,3276	3,1062	3,2098
4Y	3,7933	6	-23	3,2560	3,1285	3,2340
5Y	3,6627	6	-24	3,2514	3,1400	3,2814
7Y	3,5367	5	-25	3,2340	3,2040	3,3443
10Y	3,4860	4	-23	3,2850	3,3037	3,4083
15Y	3,5059	4	-20	3,3638	3,3517	3,3830
20Y	3,4794	4	-17	3,3360	3,3033	3,2770
30Y	3,2894	4	-11	3,1665	3,0782	3,0328

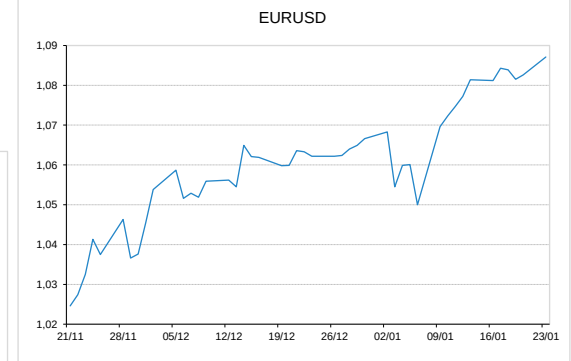
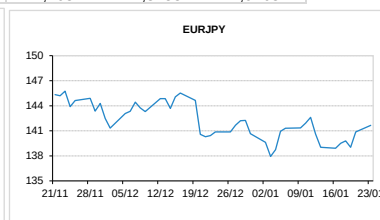


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	88,49	0,86	3,99	OT 2Y	2,646	0,00	10,60
JETFUEL	1,079,84	22,08	143,53	OT 5Y	2,612	0,05	-17,50
DIESEL	1,015,19	21,31	116,53	OT 10Y	3,084	0,04	-28,10
COBRE	9,342,00	18,50	969,50	BUND 10Y	1,827	3,97	-23,00
ZINCO	3,434,50	-38,50	334,00	SCHATZ 2Y	2,963	1,75	-6,00
OURO	1,922,19	-3,89	123,99	T-NOTE 10Y	4,178	3,36	-14,00
TRIGO	717,75	-23,75	-58,25	T-NOTE 2Y	4,457	3,85	-0,40
LICENÇA C02	84,80	-0,28	-4,57	GILT 10Y	3,507	2,68	-36,10



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0871	0,42%	2,34%	1,0933	1,0987	1,1084
EUR/GBP	0,8797	-0,42%	0,07%	0,8830	0,8859	0,8912
EUR/JPY	141,65	-0,56%	-0,56%	141,64	141,63	141,60
EUR/CHF	1,0028	-0,39%	-1,17%	0,9990	0,9945	0,9850
EUR/BRL	5,6347	0,33%	-2,74%	5,7579	5,8854	6,1316
EUR/PLN	4,7047	0,03%	-1,36%	4,7634	4,8158	4,9263



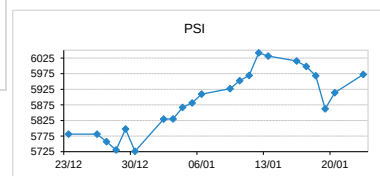
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0871	0,8797	141,65	1,0028	11,1251	7,4389	1,4535	1,54653	5,6347	10,6682
USD	0,9204	-	0,8084	130,585	0,9226	10,2333	6,8471	1,3378	1,4228	5,1722	9,7989

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	4,890	0,16	-2,30
BCP	0,189	1,94	29,10
CORT. AMORIM	8,880	0,68	1,83
CTT	3,485	2,20	13,15
EDP	4,766	0,44	2,36
EDP R	20,530	-0,10	-0,24
GALP	13,005	1,32	3,13
GREENVOLT	8,040	-0,86	3,08
J MARTINS	20,240	1,25	0,30
MOTA ENGIL	1,364	0,44	16,58
NAVIGATOR	3,164	1,93	-8,40
NOS	3,986	0,20	5,34
REN	2,590	1,97	2,78
SEMAPA	12,280	0,49	-0,65
SONAE SGPS	0,971	0,88	3,85

MAIORES GANHOS/PERDAS	
Título	Variação %
CTT	2,20
REN	1,97
BCP	1,94
NAVIGATOR	1,93
GALP	1,32
EDP R	-0,10
GREENVOLT	-0,86



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5.972,56	0,99%	4,30%	6.370,78	5.128,86
CAC40	7.032,02	0,52%	8,62%	7.169,63	5.628,42
ESTX 50 PR	4.150,82	0,75%	9,42%	4.278,18	3.249,57
XTRA DAX	15.102,95	0,46%	8,47%	15.736,52	11.862,84
S&P 500	4.025,17	1,30%	4,82%	4.637,30	3.491,58
IBEX 35	8.944,10	0,29%	8,69%	8.992,70	7.189,60
NIKKEI 225	26.906,04	1,33%	3,11%	29.222,77	24.681,74

