

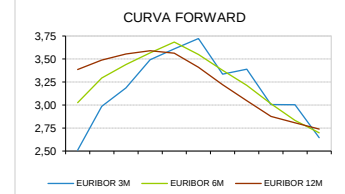
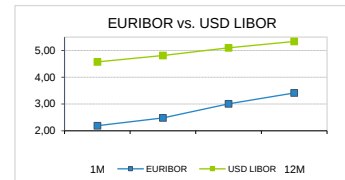
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

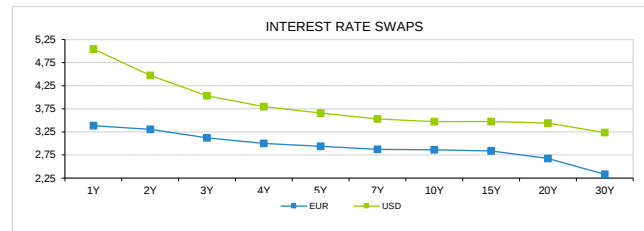
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,1900	1	31	1M	4,5743	1	18	3,8498	0,7850
3M	2,4830	-3	35	3M	4,8136	0	5	4,0056	1,0400
6M	3,0090	2	32	6M	5,1004	1	-4	4,2042	1,2600
12M	3,4140	0	12	12M	5,3376	1	-14	4,3207	1,4600

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,3848	2	12	3,2250	2,6310	2,6713
2Y	3,3073	2	-3	2,9855	2,6410	2,6940
3Y	3,1223	1	-10	2,8730	2,6510	2,7240
4Y	3,0027	0	-15	2,8197	2,6670	2,7510
5Y	2,9387	0	-18	2,7900	2,6890	2,7770
7Y	2,8725	-1	-20	2,7790	2,7350	2,8130
10Y	2,8621	-1	-20	2,8060	2,7730	2,7820
15Y	2,8400	-1	-17	2,7690	2,6590	2,5650
20Y	2,6770	-3	-12	2,5918	2,4540	2,3420
30Y	2,3326	-2	-6	2,2550	2,1260	2,0220

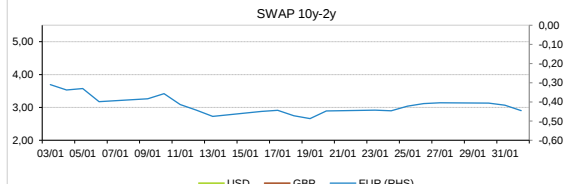
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,50
EUA	4,50
Reino Unido	3,50
Japão	0,10
Canadá	4,50
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	3,10
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,0452	-1	-7	3,8841	3,0385	3,1105
2Y	4,4750	-1	-23	3,4670	3,0518	3,1632
3Y	4,0351	-1	-31	3,3180	3,0812	3,1750
4Y	3,7991	-1	-34	3,2615	3,1051	3,2192
5Y	3,6600	-2	-36	3,2330	3,1301	3,2502
7Y	3,5302	-2	-37	3,2275	3,1785	3,2910
10Y	3,4733	-1	-36	3,2655	3,2606	3,3520
15Y	3,4759	-1	-34	3,3240	3,2962	3,3180
20Y	3,4402	-1	-30	3,2870	3,2240	3,1975
30Y	3,2356	-1	-26	3,1098	3,0133	2,9550

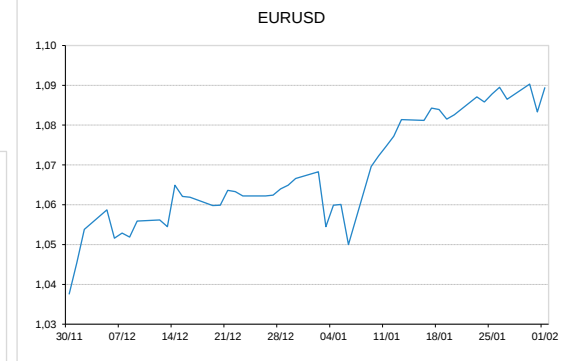
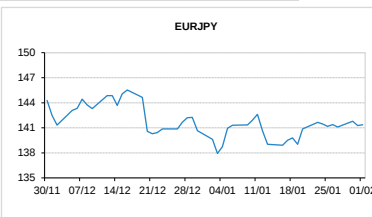


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	84,41	-1,05	-1,24	OT 2Y	2,787	0,02	2,30
JETFUEL	1,012,17	27,62	6,31	OT 5Y	2,752	0,02	-12,00
DIESEL	942,84	24,44	-27,23	OT 10Y	3,200	0,01	-24,50
COBRE	9,279,00	12,50	850,50	BUND 10Y	1,920	0,18	-22,90
ZINCO	3,407,26	-58,49	424,01	SCHATZ 2Y	3,030	3,26	-6,00
OURO	1,925,34	-3,02	101,32	T-NOTE 10Y	4,177	-3,02	-28,50
TRIGO	752,50	-8,75	-39,50	T-NOTE 2Y	4,497	-1,01	-15,90
LICENÇA C02	95,33	2,32	11,36	GILT 10Y	3,462	0,00	-55,00



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0894	0,56%	1,98%	1,0953	1,1004	1,1096
EUR/GBP	0,88413	-0,38%	0,25%	0,8873	0,8898	0,8944
EUR/JPY	141,37	-0,07%	-1,24%	141,36	141,35	141,32
EUR/CHF	0,9987	-0,36%	-1,31%	0,9947	0,9900	0,9805
EUR/BRL	5,5428	-0,43%	3,14%	5,6627	5,7950	6,0430
EUR/PLN	4,7097	-0,02%	-0,88%	4,7662	4,8187	4,9266



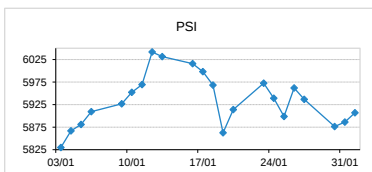
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0894	0,8841	141,37	0,9987	11,3850	7,4392	1,4554	1,54417	5,5428	10,9096
USD	0,9157	-	0,8113	129,245	0,9140	10,4229	6,8125	1,3324	1,4133	5,0749	9,9855

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	4,680	1,12	-6,49
BCP	0,199	1,95	36,00
CORT. AMORIM	9,300	2,31	6,65
CTT	3,590	0,98	16,56
EDP	4,547	-0,24	-2,34
EDP R	19,905	-0,20	-3,28
GALP	12,500	-0,60	-0,87
GREENVOLT	7,680	-0,13	-1,54
J MARTINS	19,540	-2,01	-3,17
MOTA ENGIL	1,722	1,29	47,18
NAVIGATOR	3,276	1,93	-5,15
NOS	3,954	0,36	4,49
REN	2,545	0,79	0,99
SEMAPA	12,640	4,29	2,27
SONAE SGPS	0,949	1,34	1,44

MAIORES GANHOS/PERDAS	
Título	Variação %
SEMAPA	4,29
CORT. AMORI	2,31
BCP	1,95
NAVIGATOR	1,93
SONAE SGPS	1,34
GREENVOLT	-0,13
EDP R	-0,20
EDP	-0,24
GALP	-0,60
J MARTINS	-2,01



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5,907,01	0,35%	3,16%	6,370,78	5,128,86
CAC40	7,077,11	-0,07%	9,32%	7,169,63	5,628,42
ESTX 50 PR	4,171,44	0,19%	9,96%	4,259,28	3,249,57
XTRA DAX	15,180,74	0,35%	9,03%	15,736,52	11,862,84
S&P 500	4,065,36	-0,27%	5,89%	4,637,30	3,491,58
IBEX 35	9,100,50	0,74%	10,59%	9,126,60	7,189,60
NIKKEI 225	27,346,88	0,07%	4,80%	29,222,77	24,681,74

