

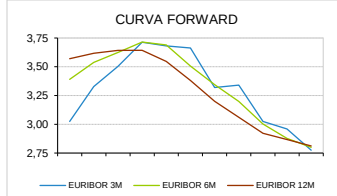
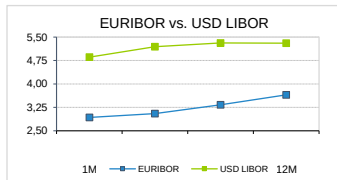
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

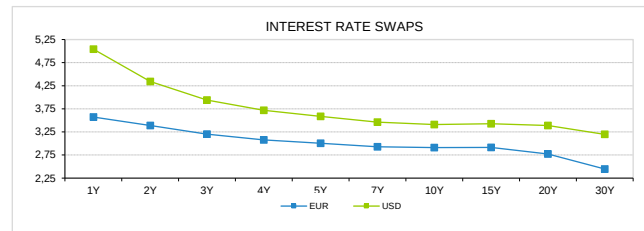
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,9280	1	38	1M	4,8577	1	19	4,1687	1,0600
3M	3,0530	2	20	3M	5,1927	2	22	4,2987	1,3900
6M	3,3350	-1	-2	6M	5,3130	4	5	4,4681	1,4450
12M	3,6510	3	-18	12M	5,3053	7	-38	4,5815	1,8750

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,5720	0	-24	3,2040	2,6800	2,7165
2Y	3,3896	-3	-44	3,0125	2,6880	2,7250
3Y	3,2032	-4	-45	2,9070	2,6900	2,7500
4Y	3,0789	-4	-45	2,8530	2,7065	2,7760
5Y	3,0039	-4	-44	2,8270	2,7248	2,8040
7Y	2,9296	-4	-40	2,8110	2,7680	2,8600
10Y	2,9111	-5	-37	2,8430	2,8295	2,8640
15Y	2,9150	-4	-32	2,8421	2,7510	2,6735
20Y	2,7728	-5	-28	2,6850	2,5595	2,4618
30Y	2,4475	-5	-28	2,3690	2,2510	2,1600

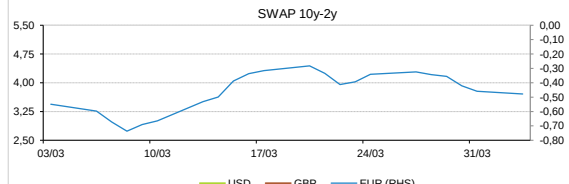
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	3,50
EUA	5,00
Reino Unido	4,25
Japão	0,10
Canadá	4,50
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	3,60
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,0422	2	-51	3,5782	2,9980	2,9580
2Y	4,3415	-1	-85	3,3290	3,0094	3,0615
3Y	3,9402	-3	-84	3,2294	2,9950	3,0950
4Y	3,7171	-4	-79	3,1789	3,0300	3,1721
5Y	3,5855	-5	-75	3,1315	3,0811	3,2060
7Y	3,4629	-5	-66	3,1546	3,1240	3,2611
10Y	3,4111	-5	-56	3,2010	3,1975	3,3184
15Y	3,4258	-4	-45	3,2711	3,2574	3,2600
20Y	3,3907	-3	-38	3,2250	3,1820	3,1762
30Y	3,1970	-2	-30	3,0638	2,9819	2,9221

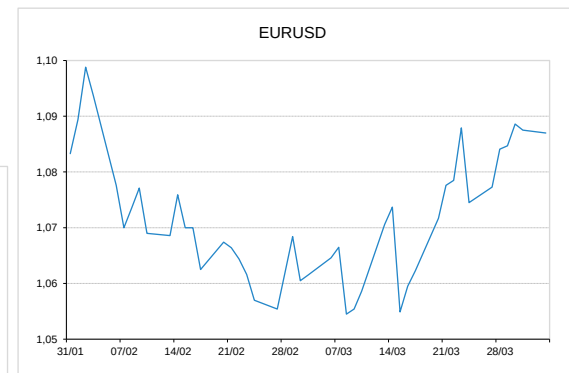
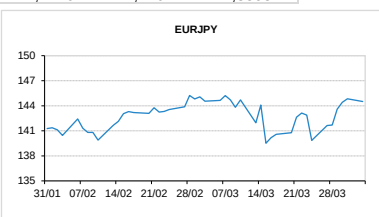
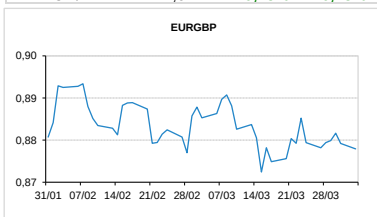


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	84,81	4,92	-0,45	OT 2Y	2,672	-0,04	-56,80
JETFUEL	816,21	10,87	-58,54	OT 5Y	2,720	-0,04	-63,30
DIESEL	789,29	8,91	-48,28	OT 10Y	3,089	-0,04	-53,50
COBRE	8.993,50	-8,00	32,00	BUND 10Y	1,946	-6,25	-54,60
ZINCO	2.938,25	-11,25	-69,50	SCHATZ 2Y	2,980	-4,26	-57,30
OURO	1.989,12	19,84	132,64	T-NOTE 10Y	4,090	-7,05	-58,40
TRIGO	700,50	8,25	-8,25	T-NOTE 2Y	4,235	-6,45	-89,80
LICENÇA C02	95,64	3,71	3,46	GILT 10Y	3,465	-13,32	-57,90



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,087	-0,05%	2,40%	1,0926	1,0973	1,1045
EUR/GBP	0,8779	0,15%	0,84%	0,8808	0,8836	0,8890
EUR/JPY	144,51	0,22%	0,03%	144,50	144,49	144,46
EUR/CHF	0,9941	-0,19%	0,14%	0,9894	0,9849	0,9776
EUR/BRL	5,5189	-0,53%	0,15%	5,6386	5,7587	5,9685
EUR/PLN	4,6727	0,15%	0,75%	4,7226	4,7702	4,8598



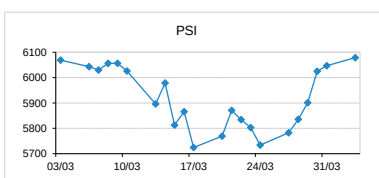
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0870	0,8779	144,51	0,9941	11,3123	7,4508	1,4635	1,60518	5,5189	11,2245
USD	0,9183	-	0,8065	132,335	0,9127	10,3846	6,8423	1,3450	1,4744	5,0612	10,3133

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,816	1,47	-3,78
BCP	0,204	-0,20	39,07
CORT. AMORIM	10,080	0,80	15,60
CTT	3,615	0,00	17,37
EDP	4,978	-0,76	6,92
EDP R	20,680	-1,94	0,49
GALP	11,260	7,65	-10,71
GREENVOLT	6,580	-0,75	-15,64
J MARTINS	21,220	-1,85	5,15
MOTA ENGIL	1,600	0,76	36,75
NAVIGATOR	3,336	1,21	-3,42
NOS	4,240	0,57	12,05
REN	2,695	-0,19	6,94
SEMAPA	13,700	0,15	10,84
SONAE SGPS	1,007	0,20	7,70
IBERSOL	6,740	1,81	22,10

MAIORES GANHOS/PERDAS	
Título	Variação %
GALP	7,65
IBERSOL	1,81
ALTRI	1,47
NAVIGATOR	1,21
CORT. AMORIM	0,80
BCP	-0,20
GREENVOLT	-0,75
EDP	-0,76
J MARTINS	-1,85
EDP R	-1,94



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.078,72	0,53%	6,16%	6.370,78	5.128,86
CAC40	7.345,96	0,32%	13,47%	7.401,15	5.628,42
ESTX 50 PR	4.311,05	-0,09%	13,64%	4.329,29	3.249,57
XTRA DAX	15.580,92	-0,31%	11,90%	15.706,37	11.862,84
S&P 500	4.106,20	-0,07%	6,95%	4.593,45	3.491,58
IBEX 35	9.157,40	-0,81%	11,28%	9.528,30	7.189,60
NIKKEI 225	28.188,15	0,52%	8,02%	29.222,77	25.520,23

