

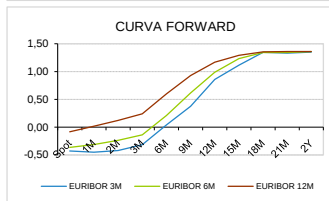
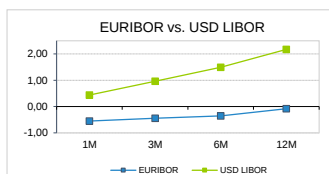
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

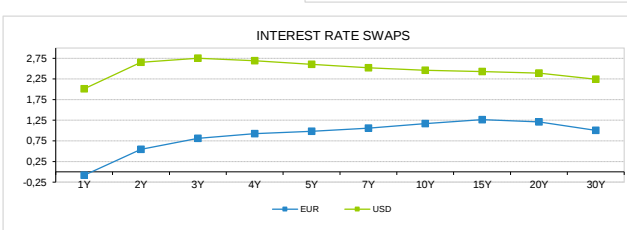
INTERBANK OFFERED RATES							
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)
1M	-0,5510	-1	-1	1M	0,4376	-1	20
3M	-0,4470	1	7	3M	0,9620	0	45
6M	-0,3580	0	12	6M	1,4891	2	73
12M	-0,0830	0	28	12M	2,1716	7	99

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,0835	0	26	1,1770	1,2781	1,2315
2Y	0,5440	0	54	1,2663	1,2460	1,2450
3Y	0,8115	1	63	1,2680	1,2415	1,2905
4Y	0,9254	-1	63	1,2562	1,2500	1,3250
5Y	0,9833	-2	60	1,2512	1,2720	1,3610
7Y	1,0563	-2	53	1,2705	1,3280	1,4120
10Y	1,1672	-3	45	1,3340	1,3870	1,4170
15Y	1,2650	-3	41	1,3620	1,3410	1,2970
20Y	1,2110	-2	40	1,2640	1,2070	1,1440
30Y	1,0036	-2	40	1,0280	0,9720	0,9125

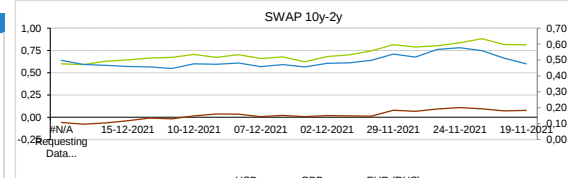
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,75
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	11,75
Austrália	0,10
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,0115	-1	73	3,2784	2,4680	2,2763
2Y	2,6550	-1	98	3,1131	2,3500	2,2857
3Y	2,7521	-2	102	2,8895	2,3338	2,2847
4Y	2,6906	-1	96	2,7410	2,3286	2,2550
5Y	2,6061	-1	87	2,6596	2,3199	2,2941
7Y	2,5207	0	76	2,5205	2,3050	2,3105
10Y	2,4600	1	64	2,4840	2,3266	2,2960
15Y	2,4290	2	52	2,4380	2,3330	2,3414
20Y	2,3928	2	46	2,4119	2,2868	2,2333
30Y	2,2446	2	37	2,2145	2,1070	2,0600

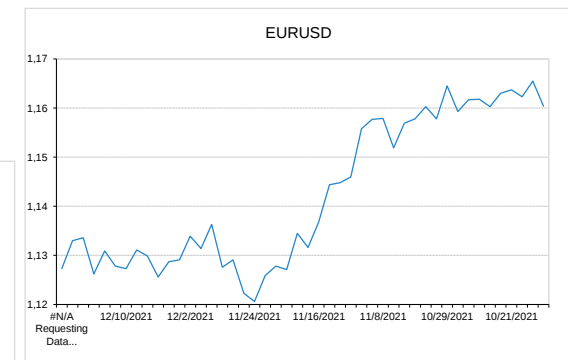
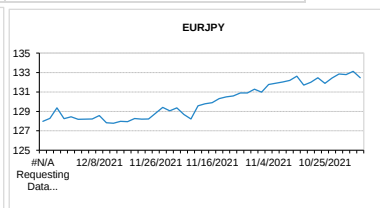


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	106,89	2,50	-7,45	OT 2Y	-0,045	0,02	6,20
JETFUEL	1.136,63	-11,63	135,29	OT 5Y	0,641	-0,02	0,10
DIESEL	1.070,64	-30,61	111,80	OT 10Y	1,354	-0,03	-8,10
COBRE	10.269,50	-21,50	292,00	BUND 10Y	0,061	-6,38	-10,60
ZINCO	4.388,00	175,50	626,50	SCHATZ 2Y	0,569	-2,33	-0,70
OURO	1.931,66	5,97	-39,04	T-NOTE 10Y	3,378	1,48	-15,80
TRIGO	1.002,75	18,25	-206,25	T-NOTE 2Y	3,055	0,59	3,20
LICENÇA C02	78,89	0,40	13,79	GILT 10Y	1,602	-8,65	-14,00



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1005	-0,43%	0,70%	1,1046	1,1108	1,1262
EUR/GBP	0,8389	0,30%	-1,79%	0,8422	0,8464	0,8554
EUR/JPY	135,08	0,20%	-6,60%	135,08	135,08	135,08
EUR/CHF	1,0175	0,52%	-1,49%	1,0171	1,0166	1,0154
EUR/BRL	5,0782	1,37%	9,13%	5,2324	5,4000	5,7173
EUR/PLN	4,6199	0,39%	6,01%	4,6811	4,7551	4,9008



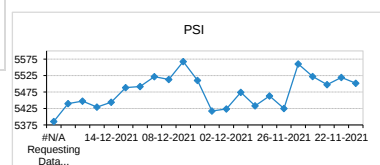
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1005	0,8389	135,08	1,0175	10,3362	7,4373	1,3734	1,45579	5,0782	9,5786
USD	0,9095	-	0,7623	122,73	0,9247	9,4045	6,7645	1,2471	1,3256	4,6115	8,6933

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	6,160	0,00	9,80
BCP	0,171	-0,29	21,15
CORT. AMORIM	9,990	-0,10	-11,44
CTT	4,435	-0,34	-2,63
EDP	4,407	0,36	-8,80
EDP R	23,670	1,15	8,08
GALP	11,535	-0,52	35,39
J MARTINS	21,380	0,85	6,37
MOTA ENGIL	1,338	-0,45	4,86
NAVIGATOR	3,412	-0,47	1,85
NOS	3,774	0,37	10,67
REN	2,825	0,53	11,00
SEMAPA	12,260	2,34	4,79
SONAE SGPS	1,011	-0,49	0,80
GREENVOLT	7,550	0,00	18,90

MAIORES GANHOS/PERDAS	
Título	Variação %
SEMAPA	2,34
EDP R	1,15
J MARTINS	0,85
REN	0,53
NOS	0,37
CTT	-0,34
MOTA ENGIL	-0,45
NAVIGATOR	-0,47
SONAE SGPS	-0,49
GALP	-0,52



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.000,57	0,21%	7,74%	6.069,27	4.859,53
CAC40	6.731,37	0,70%	-5,89%	7.384,86	5.756,38
ESTX 50 PR	3.951,12	0,83%	-8,08%	4.415,23	3.387,00
XTRA DAX	14.518,16	0,50%	-8,60%	16.290,19	12.438,85
S&P 500	4.567,41	0,48%	-4,17%	4.818,62	3.992,78
IBEX 35	8.524,00	0,24%	-2,18%	9.310,80	7.287,70
NIKKEI 225	27.736,47	0,25%	-3,67%	30.795,78	24.681,74

