

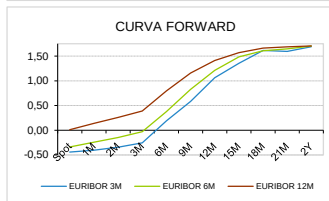
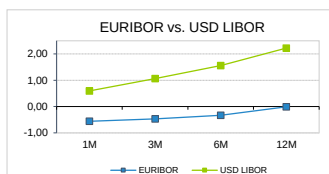
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

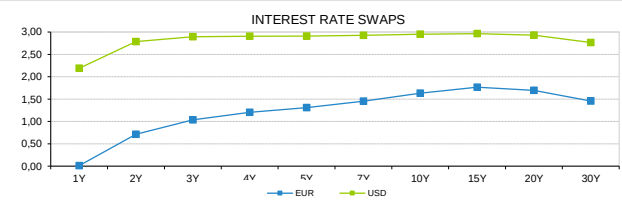
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	-0,5600	-1	0	1M	0,5944	4	16	0,7981	-0,6750
3M	-0,4680	-2	2	3M	1,0627	2	18	1,0052	-0,5550
6M	-0,3330	-2	6	6M	1,5567	1	38	1,2618	-0,5050
12M	-0,0100	-1	20	12M	2,2216	-3	56	1,6857	-0,7000

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,0105	-1	18	1,4251	1,7155	1,7880
2Y	0,7127	0	38	1,5610	1,7315	1,8285
3Y	1,0355	1	47	1,6120	1,7515	1,8795
4Y	1,2049	2	50	1,6435	1,7795	1,9320
5Y	1,3103	3	51	1,6728	1,8195	1,9810
7Y	1,4527	5	52	1,7425	1,9065	2,0308
10Y	1,6310	6	53	1,8580	1,9745	2,0250
15Y	1,7660	6	52	1,8970	1,9000	1,8470
20Y	1,6952	7	49	1,7690	1,7280	1,6520
30Y	1,4550	6	46	1,4940	1,4450	1,3810

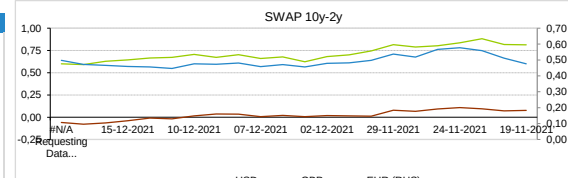
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,75
Japão	0,10
Canadá	1,00
Suíça	-0,75
China	5,75
Brasil	11,75
Austrália	0,10
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,1883	4	38	3,3468	2,9400	2,9145
2Y	2,7851	6	42	3,2286	2,9185	2,9758
3Y	2,8956	7	44	3,1357	2,9165	2,9605
4Y	2,9069	7	47	3,0520	2,9330	2,9550
5Y	2,9083	6	51	3,0445	2,9425	2,9995
7Y	2,9252	5	54	3,0240	2,9630	2,9770
10Y	2,9500	4	54	3,0235	2,9870	2,9675
15Y	2,9636	4	51	2,9900	2,9504	2,9155
20Y	2,9296	3	47	2,9340	2,8733	2,8120
30Y	2,7662	3	41	2,7590	2,6733	2,6098

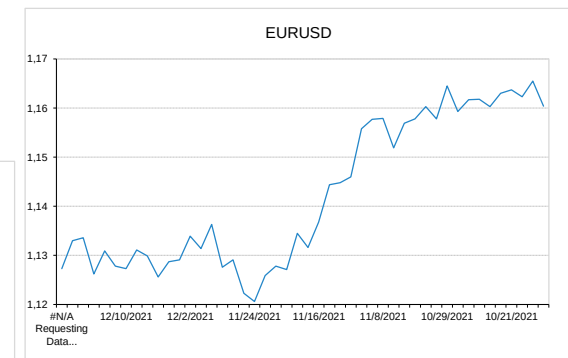
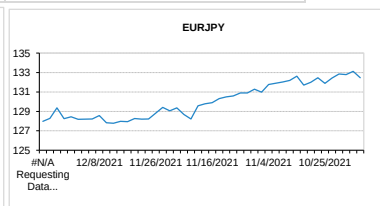


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	107,41	-5,75	2,34	OT 2Y	0,342	-0,01	6,20
JETFUEL	1.237,70	31,44	106,45	OT 5Y	1,160	0,04	0,10
DIESEL	1.167,20	31,51	60,99	OT 10Y	1,886	0,05	-8,10
COBRE	10.332,00	16,00	380,00	BUND 10Y	0,473	8,56	-10,60
ZINCO	4.439,00	-48,00	630,00	SCHATZ 2Y	0,672	-0,47	-0,70
OURO	1.952,88	-33,68	31,26	T-NOTE 10Y	3,673	3,37	-15,80
TRIGO	1.118,50	-10,25	73,75	T-NOTE 2Y	3,080	5,09	3,20
LICENÇA C02	80,20	0,23	1,31	GILT 10Y	2,027	10,05	-14,00



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0803	-0,69%	-2,13%	1,0849	1,0914	1,1067
EUR/GBP	0,82955	-0,06%	0,99%	0,8331	0,8374	0,8468
EUR/JPY	138,4	-1,50%	-4,94%	138,40	138,40	138,40
EUR/CHF	1,0234	-0,56%	0,45%	1,0230	1,0223	1,0214
EUR/BRL	5,0427	-0,52%	7,85%	5,2043	5,3732	5,6985
EUR/PLN	4,6458	-0,52%	1,05%	4,7147	4,7976	4,9563



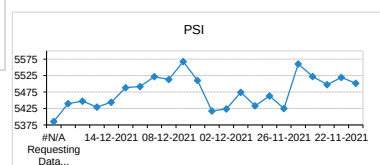
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0803	0,8296	138,40	1,0234	10,3264	7,4393	1,3615	1,46408	5,0427	9,5256
USD	0,9270	-	0,7697	128,795	0,9492	9,5625	6,8958	1,2625	1,3562	4,6799	8,8131

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	6,685	-1,55	19,16
BCP	0,169	-0,41	20,09
CORT. AMORIM	9,980	0,00	-11,52
CTT	4,415	0,80	-3,07
EDP	4,694	-0,11	-2,86
EDP R	22,740	-1,69	3,84
GALP	11,775	-1,38	38,20
J MARTINS	20,860	1,07	3,78
MOTA ENGIL	1,382	0,29	8,31
NAVIGATOR	3,658	0,00	9,19
NOS	4,058	-1,17	19,00
REN	2,910	-1,36	14,34
SEMAPA	12,520	0,00	7,01
SONAE SGPS	1,049	0,58	4,59
GREENVOLT	7,220	-1,23	13,70

MAIORES GANHOS/PERDAS	
Título	Variação %
J MARTINS	1,07
CTT	0,80
SONAE SGPS	0,58
MOTA ENGIL	0,29
GREENVOLT	-1,23
REN	-1,36
GALP	-1,38
ALTRI	-1,55
EDP R	-1,69



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.104,08	-0,48%	9,60%	6.153,32	4.859,53
CAC40	6.540,47	-0,74%	-8,56%	7.384,86	5.756,38
ESTX 50 PR	3.832,20	-0,43%	-10,85%	4.415,23	3.387,00
XTRA DAX	14.152,39	-0,08%	-10,91%	16.290,19	12.438,85
S&P 500	4.450,36	1,33%	-6,63%	4.818,62	4.056,88
IBEX 35	8.696,90	-0,02%	-0,19%	9.310,80	7.287,70
NIKKEI 225	26.985,09	0,69%	-6,27%	30.795,78	24.681,74

