

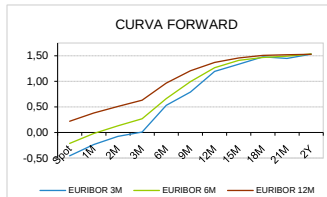
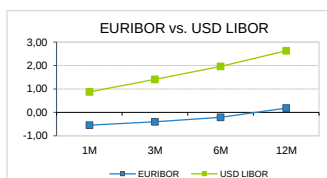
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

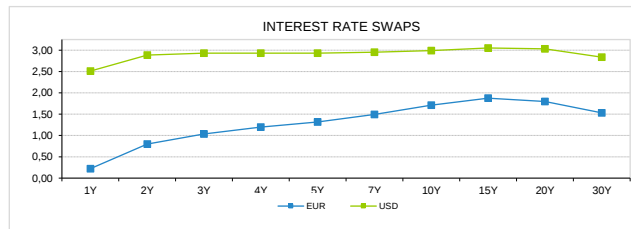
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	-0,5460	0	0	1M	0,8747	2	32	0,9410	-0,6250
3M	-0,4030	0	5	3M	1,4113	-1	37	1,1252	-0,5250
6M	-0,2090	0	12	6M	1,9589	0	39	1,3803	-0,4100
12M	0,1820	-5	20	12M	2,6299	1	32	1,7365	-0,7000

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,2215	2	19	1,3710	1,6940	1,9140
2Y	0,7974	2	7	1,4525	1,7550	1,9679
3Y	1,0367	1	1	1,5280	1,8080	2,0195
4Y	1,1964	2	4	1,5990	1,8600	2,0780
5Y	1,3168	3	7	1,6620	1,9140	2,1354
7Y	1,4943	4	15	1,7745	2,0220	2,2020
10Y	1,7095	6	23	1,9342	2,1170	2,1920
15Y	1,8746	7	27	1,9971	2,0330	1,9900
20Y	1,7980	8	27	1,8650	1,8420	1,7690
30Y	1,5310	9	24	1,5610	1,5190	1,4470

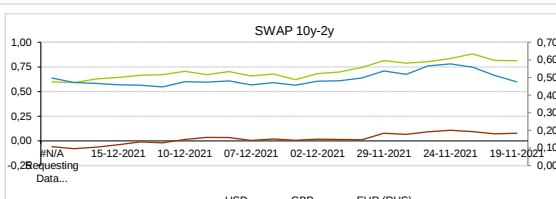
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	1,00
Reino Unido	1,00
Japão	0,10
Canadá	1,00
Suíça	-0,75
China	5,75
Brasil	12,75
Austrália	0,35
Índia	4,50



INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,5103	4	46	3,2049	2,9130	2,9680
2Y	2,8849	3	30	3,1182	2,9180	3,0160
3Y	2,9305	3	25	3,0401	2,9140	3,0060
4Y	2,9297	3	24	3,0202	2,9400	3,0354
5Y	2,9301	3	25	3,0120	2,9540	3,0616
7Y	2,9528	4	25	3,0228	2,9900	3,1000
10Y	2,9901	5	26	3,0490	3,0669	3,1244
15Y	3,0516	6	29	3,0800	3,0595	3,0721
20Y	3,0316	6	28	3,0095	2,9748	2,8975
30Y	2,8370	7	23	2,8214	2,7305	2,6578

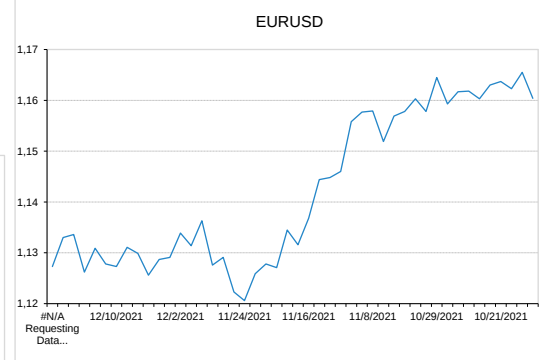
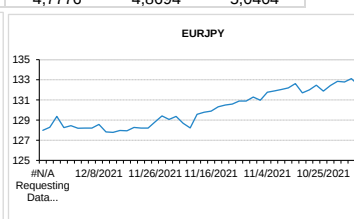


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	110,99	3,54	2,91	OT 2Y	0,326	0,07	6,20
JETFUEL	1 192,50	-27,90	80,45	OT 5Y	1,270	0,09	0,10
DIESEL	1 082,52	-16,88	31,27	OT 10Y	2,063	0,13	-8,10
COBRE	9 041,00	-250,00	-1 252,50	BUND 10Y	0,467	6,45	-10,60
ZINCO	3 539,50	-144,76	-854,25	SCHATZ 2Y	0,681	3,04	-0,70
OURO	1 811,74	-13,82	-167,26	T-NOTE 10Y	3,671	7,07	-15,80
TRIGO	1 169,25	-9,50	48,00	T-NOTE 2Y	3,047	6,26	3,20
LICENÇA C02	88,25	-0,01	10,81	GILT 10Y	1,781	4,33	-14,00



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0385	-0,22%	-4,07%	1,0438	1,0503	1,0651
EUR/GBP	0,85115	0,21%	-2,16%	0,8548	0,8589	0,8669
EUR/JPY	133,91	-0,04%	1,75%	133,91	133,91	133,91
EUR/CHF	1,0428	-0,12%	-2,50%	1,0423	1,0412	1,0390
EUR/BRL	5,2792	0,92%	-3,24%	5,4497	5,6182	5,9571
EUR/PLN	4,6949	-0,56%	-1,14%	4,7776	4,8694	5,0404



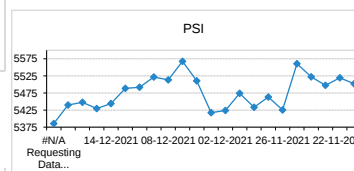
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0385	0,8512	133,91	1,0428	10,4750	7,4413	1,3461	1,50389	5,2792	10,1824
USD	0,9621	-	0,8185	129,385	1,0019	10,0761	7,1595	1,2949	1,4469	5,0954	9,8024

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	6,500	-0,91	15,86
BCP	0,152	2,84	7,95
CORT. AMORIM	10,080	2,23	-10,64
CTT	3,700	1,23	-18,77
EDP	4,361	0,02	-9,75
EDP R	20,390	1,44	-6,89
GALP	10,525	0,67	23,53
J MARTINS	19,360	0,36	-3,68
MOTA ENGIL	1,252	-0,16	-1,88
NAVIGATOR	3,904	1,40	16,54
NOS	3,824	0,16	12,14
REN	2,905	1,04	14,15
SEMAPA	13,300	1,37	13,68
SONAE SGPS	0,974	0,26	-2,89
GREENVOLT	6,410	0,16	0,94

MAIORES GANHOS/PERDAS	
Título	Variação %
BCP	2,84
CORT. AMORI	2,23
EDP R	1,44
NAVIGATOR	1,40
SEMAPA	1,37
MOTA ENGIL	-0,16
ALTRI	-0,91



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5 705,12	0,88%	2,44%	6 153,32	4 859,53
CAC40	6 362,68	2,52%	-11,05%	7 384,86	5 756,38
ESTX 50 PR	3 703,42	2,49%	-13,84%	4 415,23	3 387,00
XTRA DAX	14 027,93	2,10%	-11,69%	16 290,19	12 438,85
S&P 500	4 017,41	2,23%	-15,70%	4 818,62	3 858,87
IBEX 35	8 338,10	1,68%	-4,31%	9 310,80	7 287,70
NIKKEI 225	26 427,65	2,64%	-8,21%	30 795,78	24 681,74

