

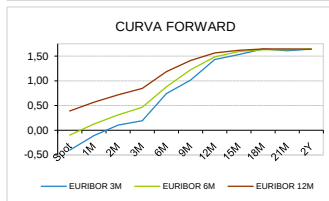
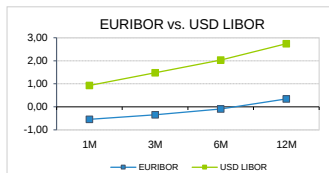
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

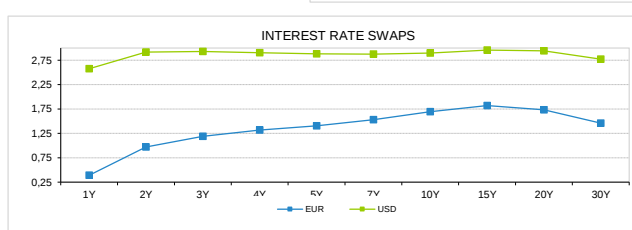
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	-0,5420	1	2	1M	0,9273	0	33	0,9780	-0,6250
3M	-0,3480	2	12	3M	1,4780	3	42	1,2060	-0,5275
6M	-0,0960	3	24	6M	2,0331	3	48	1,4976	-0,4250
12M	0,3440	3	35	12M	2,7410	6	52	1,8773	-0,7000

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,3905	1	38	1,5714	1,7040	1,8240
2Y	0,9720	1	25	1,6010	1,7380	1,8605
3Y	1,1895	0	15	1,6350	1,7675	1,9210
4Y	1,3181	0	11	1,6672	1,7990	1,9710
5Y	1,4052	-1	9	1,6980	1,8420	2,0050
7Y	1,5314	-3	7	1,7730	1,9310	2,0790
10Y	1,6955	-4	6	1,8862	2,0120	2,0595
15Y	1,8201	-5	5	1,9210	1,9225	1,8690
20Y	1,7324	-5	4	1,7845	1,7330	1,6480
30Y	1,4604	-5	0	1,4860	1,4260	1,3530

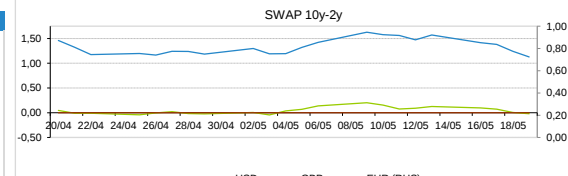
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	1,00
Reino Unido	1,00
Japão	0,10
Canadá	1,00
Suíça	-0,75
China	5,75
Brasil	12,75
Austrália	0,35
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,5753	0	35	3,2142	2,8110	2,8352
2Y	2,9165	-3	7	3,0785	2,8102	2,8330
3Y	2,9277	-5	-4	2,9695	2,7795	2,8315
4Y	2,9023	-5	-8	2,9105	2,7930	2,8670
5Y	2,8826	-5	-10	2,9030	2,8035	2,9108
7Y	2,8749	-5	-11	2,8525	2,8410	2,9580
10Y	2,8959	-6	-11	2,9457	2,9417	2,9865
15Y	2,9576	-6	-5	2,9646	2,9421	2,9655
20Y	2,9436	-5	-2	2,9026	2,8830	2,8145
30Y	2,7703	-4	-3	2,6990	2,6520	2,5582

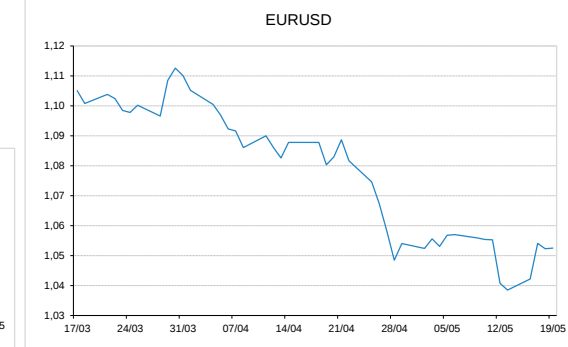
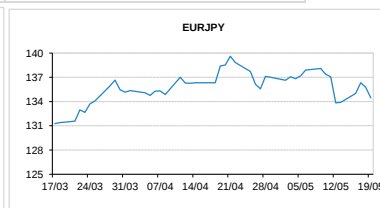
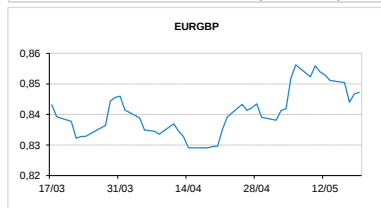


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	110,59	1,48	3,96	OT 2Y	0,445	0,02	10,00
JETFUEL	1.132,59	-33,71	-105,11	OT 5Y	1,374	-0,02	21,60
DIESEL	1.062,59	-33,66	-104,61	OT 10Y	2,102	-0,05	22,40
COBRE	9.180,50	-131,00	-1.080,00	BUND 10Y	0,471	-7,52	-1,50
ZINCO	3.631,50	-38,75	-794,00	SCHATZ 2Y	0,794	-2,11	11,50
OURO	1.842,35	25,74	-107,74	T-NOTE 10Y	3,616	-4,55	-8,10
TRIGO	1.201,75	-29,00	92,75	T-NOTE 2Y	3,041	-5,68	-9,20
LICENÇA C02	83,44	-1,20	3,24	GILT 10Y	1,898	1,00	-13,50



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0525	0,02%	-2,57%	1,0578	1,0642	1,0782
EUR/GBP	0,84728	-0,07%	-2,09%	0,8510	0,8550	0,8626
EUR/JPY	134,46	0,97%	2,93%	134,46	134,46	134,45
EUR/CHF	1,0302	0,38%	-0,28%	1,0296	1,0282	1,0254
EUR/BRL	5,1878	0,26%	-2,91%	5,3544	5,5149	5,8337
EUR/PLN	4,6509	-0,16%	-0,15%	4,7329	4,8199	4,9793



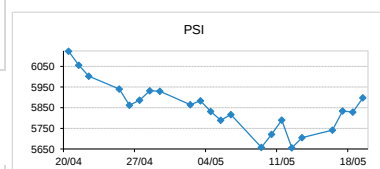
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0525	0,8473	134,46	1,0302	10,4802	7,4424	1,3556	1,49907	5,1878	10,2606
USD	0,9443	-	0,8005	127,365	0,9721	9,9230	7,0287	1,2818	1,4181	4,9367	9,7073

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	5,350	4,59	28,12
BCP	0,174	4,31	23,78
CORT. AMORIM	9,920	-0,60	-12,06
CTT	3,625	-1,49	-20,42
EDP	4,655	2,26	-3,66
EDP R	21,410	4,03	-2,24
GALP	10,800	-1,14	26,76
J MARTINS	18,180	-0,11	-9,55
MOTA ENGIL	1,314	2,02	2,98
NAVIGATOR	4,042	-0,44	20,66
NOS	3,852	-0,21	12,96
REN	2,870	0,35	12,77
SEMAPA	14,240	0,85	21,71
SONAE SGPS	1,012	0,40	0,90
GREENVOLT	6,950	2,36	9,45

MAIORES GANHOS/PERDAS	
Título	Variação %
ALTRI	4,59
BCP	4,31
EDP R	4,03
GREENVOLT	2,36
EDP	2,26
NOS	-0,21
NAVIGATOR	-0,44
CORT. AMORIM	-0,60
GALP	-1,14
CTT	-1,49



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5.897,48	1,18%	5,89%	6.153,32	4.859,53
CAC40	6.257,64	-1,50%	-12,52%	7.384,86	5.756,38
ESTX 50 PR	3.633,30	-1,56%	-15,47%	4.415,23	3.387,00
XTRA DAX	13.855,44	-1,09%	-12,78%	16.290,19	12.438,85
S&P 500	3.913,76	-0,24%	-17,87%	4.818,62	3.858,87
IBEX 35	8.393,20	-0,98%	-3,68%	9.310,80	7.287,70
NIKKEI 225	26.402,84	-1,89%	-8,30%	30.795,78	24.681,74

