

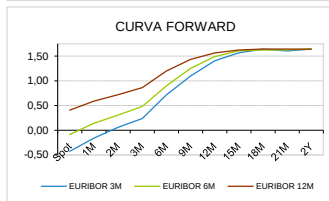
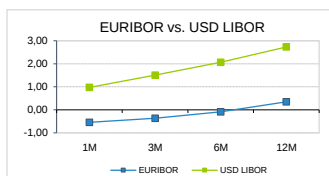
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

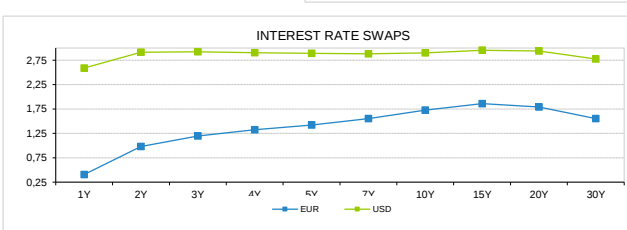
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	-0,5430	-1	-2	1M	0,9736	1	34	0,9820	-0,6250
3M	-0,3630	-2	6	3M	1,5064	0	37	1,2364	-0,5100
6M	-0,0850	-1	18	6M	2,0656	4	39	1,5337	-0,4800
12M	0,3480	-1	26	12M	2,7300	2	36	1,9426	-0,7000

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,4061	3	24	1,5675	1,7310	1,8680
2Y	0,9810	7	14	1,6046	1,7710	1,9060
3Y	1,1959	8	9	1,6430	1,8040	1,9580
4Y	1,3248	7	9	1,6830	1,8377	2,0110
5Y	1,4210	8	11	1,7190	1,8840	2,0570
7Y	1,5531	6	12	1,7970	1,9725	2,1180
10Y	1,7250	5	13	1,9220	2,0505	2,1090
15Y	1,8600	7	15	1,9670	1,9820	1,9400
20Y	1,7908	7	13	1,8510	1,8160	1,7470
30Y	1,5540	8	17	1,5830	1,5390	1,4760

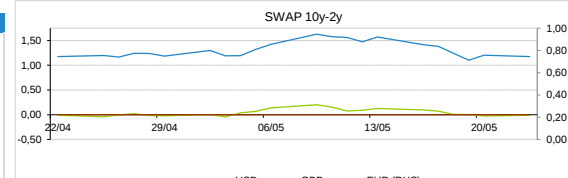
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	1,00
Reino Unido	1,00
Japão	0,10
Canadá	1,00
Suíça	-0,75
China	5,75
Brasil	12,75
Austrália	0,35
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,5898	3	19	3,1963	2,8340	2,8235
2Y	2,9127	4	0	3,0237	2,8300	2,8572
3Y	2,9219	5	-6	2,9917	2,8290	2,8490
4Y	2,9040	6	-6	2,8985	2,8195	2,8690
5Y	2,8912	6	-3	2,9304	2,8420	2,9095
7Y	2,8820	6	-1	2,9171	2,8750	2,9120
10Y	2,9010	6	3	2,9335	2,9626	2,9780
15Y	2,9539	5	8	2,9375	2,9138	2,9545
20Y	2,9389	5	10	2,8972	2,8758	2,8105
30Y	2,7745	6	11	2,7085	2,6664	2,5535

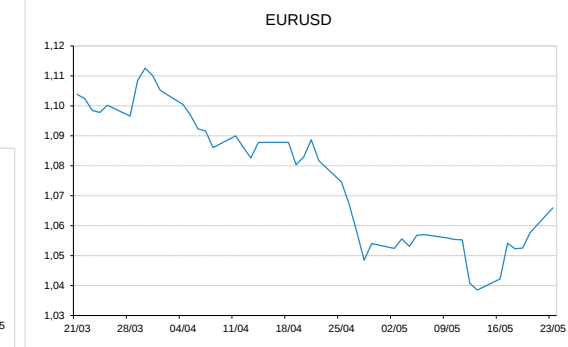
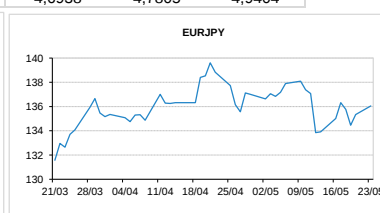


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	113,12	0,57	6,97	OT 2Y	0,505	0,03	11,80
JETFUEL	1.173,17	11,58	-50,72	OT 5Y	1,425	0,04	18,00
DIESEL	1.086,16	7,57	-75,47	OT 10Y	2,169	0,04	22,30
COBRE	9.421,00	6,50	-801,00	BUND 10Y	0,551	8,32	7,30
ZINCO	3.724,00	-7,07	-703,00	SCHATZ 2Y	0,834	5,64	4,70
OURO	1.852,61	6,11	-78,99	T-NOTE 10Y	3,644	5,72	-9,20
TRIGO	1.184,50	15,75	109,25	T-NOTE 2Y	3,049	4,11	-19,20
LICENÇA C02	77,90	-2,49	-11,09	GILT 10Y	1,999	8,32	-3,10



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0659	0,78%	-0,81%	1,0714	1,0777	1,0918
EUR/GBP	0,84783	0,04%	-0,53%	0,8516	0,8556	0,8635
EUR/JPY	136,05	-0,52%	1,23%	136,05	136,05	136,04
EUR/CHF	1,0313	-0,18%	-0,34%	1,0308	1,0294	1,0267
EUR/BRL	5,1199	0,68%	2,05%	5,2817	5,4392	5,7488
EUR/PLN	4,6119	0,37%	0,67%	4,6938	4,7805	4,9404



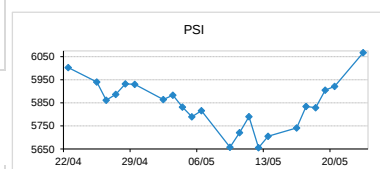
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0659	0,8478	136,05	1,0313	10,4872	7,4404	1,3646	1,50296	5,1199	10,2573
USD	0,9373	-	0,7953	127,665	0,9655	9,8295	6,9745	1,2783	1,4084	4,7995	9,6271

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	5,575	2,95	33,51
BCP	0,180	4,72	27,47
CORT. AMORIM	10,100	1,51	-10,46
CTT	3,740	2,33	-17,89
EDP	4,701	0,79	-2,71
EDP R	22,210	1,88	1,42
GALP	11,270	3,73	32,28
J MARTINS	18,690	2,13	-7,01
MOTA ENGIL	1,348	2,28	5,64
NAVIGATOR	4,142	1,72	23,64
NOS	3,948	1,44	15,78
REN	2,960	2,60	16,31
SEMAPA	14,620	1,53	24,96
SONAE SGPS	1,039	2,87	3,59
GREENVOLT	7,180	4,21	13,07

MAIORES GANHOS/PERDAS	
Título	Variação %
BCP	4,72
GREENVOLT	4,21
GALP	3,73
ALTRI	2,95
SONAE SGPS	2,87



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.067,65	2,47%	8,94%	6.153,32	4.859,53
CAC40	6.340,99	0,89%	-11,35%	7.384,86	5.756,38
ESTX 50 PR	3.697,99	1,12%	-13,97%	4.415,23	3.387,00
XTRA DAX	14.146,45	1,18%	-10,94%	16.290,19	12.438,85
S&P 500	3.973,27	1,86%	-16,62%	4.818,62	3.810,32
IBEX 35	8.602,70	1,39%	-1,27%	9.310,80	7.287,70
NIKKEI 225	27.001,52	0,98%	-6,22%	30.795,78	24.681,74

