

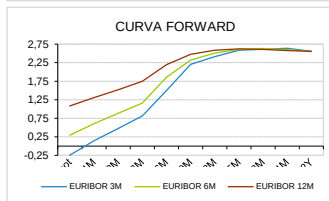
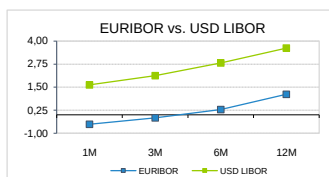
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

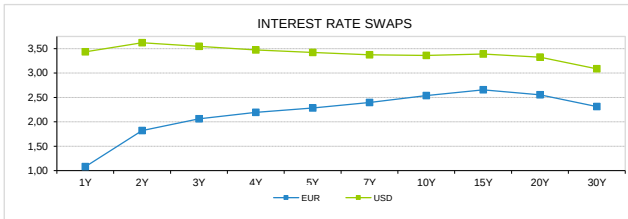
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	-0,5120	-1	2	1M	1,6263	1	65	1,1951	-0,1500
3M	-0,1630	2	19	3M	2,1234	3	62	1,4933	-0,1225
6M	0,2890	2	37	6M	2,8129	3	75	2,0091	0,0200
12M	1,1150	2	76	12M	3,6206	3	89	2,6710	-0,7000

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,0800	0	68	2,5775	2,6040	2,6755
2Y	1,8221	0	84	2,5660	2,6450	2,7025
3Y	2,0607	0	87	2,5790	2,6530	2,7410
4Y	2,1935	-1	87	2,6040	2,6720	2,7840
5Y	2,2843	0	87	2,6194	2,7010	2,8250
7Y	2,3977	1	84	2,6600	2,7700	2,8880
10Y	2,5388	1	81	2,7510	2,8410	2,8780
15Y	2,6553	3	79	2,7741	2,7470	2,6710
20Y	2,5549	4	76	2,6210	2,5570	2,4720
30Y	2,3128	4	75	2,3490	2,2810	2,2020

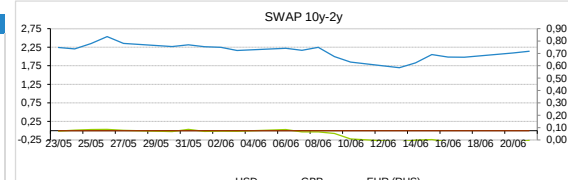
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	1,75
Reino Unido	1,25
Japão	0,10
Canadá	1,50
Suíça	-0,75
China	5,75
Brasil	13,25
Austrália	0,85
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,4362	4	85	3,8296	3,2933	3,2160
2Y	3,6210	0	71	3,5715	3,2080	3,0383
3Y	3,5484	2	63	3,4515	3,1950	3,1227
4Y	3,4736	2	57	3,3925	3,2075	3,2400
5Y	3,4233	4	53	3,3580	3,2100	3,2824
7Y	3,3743	5	49	3,3170	3,1611	3,3110
10Y	3,3593	7	46	3,3579	3,3285	3,3616
15Y	3,3887	8	43	3,3465	3,2675	3,2330
20Y	3,3261	11	38	3,2415	3,1610	3,0960
30Y	3,0864	9	31	3,0286	2,8907	2,8205

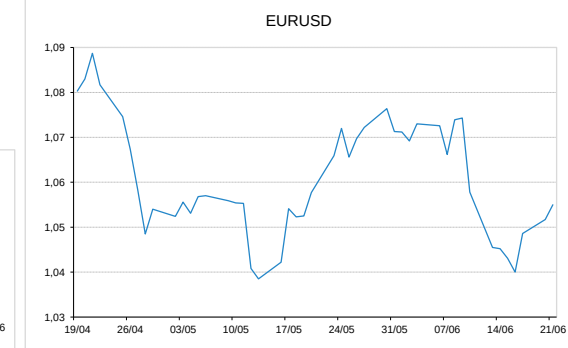
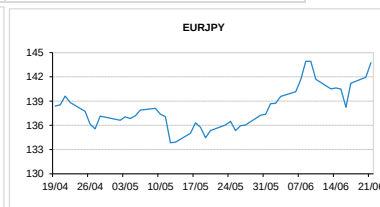
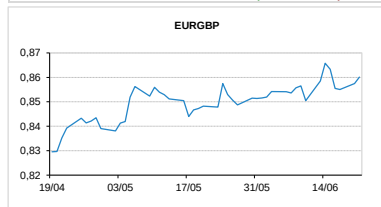


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	114,55	0,42	4,56	OT 2Y	1,437	-0,01	96,60
JETFUEL	1,452,75	28,67	279,58	OT 5Y	2,161	-0,02	78,00
DIESEL	1,391,35	30,27	305,19	OT 10Y	2,809	0,00	67,90
COBRE	8,930,50	16,00	-444,50	BUND 10Y	1,333	0,34	90,80
ZINCO	3,533,75	1,25	-184,25	SCHATZ 2Y	1,833	-0,24	74,50
OURO	1,836,24	-2,50	-10,26	T-NOTE 10Y	4,036	1,75	40,70
TRIGO	1,017,00	-29,75	-157,50	T-NOTE 2Y	3,744	1,00	55,20
LICENÇA C02	84,83	0,83	4,44	GILT 10Y	2,751	4,54	77,00



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,055	0,31%	-1,02%	1,0618	1,0694	1,0831
EUR/GBP	0,8601	-0,30%	-1,43%	0,8643	0,8688	0,8770
EUR/JPY	143,75	-1,26%	-5,36%	143,75	143,75	143,73
EUR/CHF	1,0186	-0,16%	1,34%	1,0188	1,0180	1,0159
EUR/BRL	5,4192	0,66%	-5,05%	5,5927	5,7546	6,0588
EUR/PLN	4,6341	0,32%	-0,48%	4,7234	4,8205	4,9987



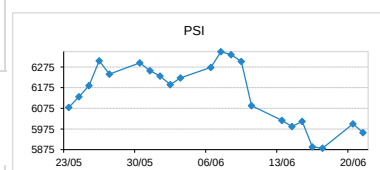
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0550	0,8601	143,75	1,0186	10,6437	7,4382	1,3639	1,51257	5,4192	10,3747
USD	0,9466	-	0,8141	136,125	0,9636	10,0659	7,0414	1,2921	1,4310	5,1236	9,8146

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	6,545	-0,61	56,74
BCP	0,177	1,09	25,62
CORT. AMORIM	10,240	-0,58	-9,22
CTT	3,120	-1,89	-31,50
EDP	4,410	-2,63	-8,73
EDP R	22,190	-2,25	1,32
GALP	11,440	1,24	34,27
J MARTINS	18,500	-1,91	-7,96
MOTA ENGIL	1,260	0,64	-1,25
NAVIGATOR	3,882	-0,41	15,88
NOS	3,824	1,86	12,14
REN	2,750	-1,43	8,06
SEMAPA	13,860	1,02	18,46
SONAE SGPS	1,098	-0,63	9,47
GREENVOLT	6,960	-1,56	12,08

MAIORES GANHOS/PERDAS	
Título	Variação %
NOS	1,86
GALP	1,24
BCP	1,09
SEMAPA	1,02
MOTA ENGIL	0,64
GREENVOLT	-1,56
CTT	-1,89
J MARTINS	-1,91
EDP R	-2,25
EDP	-2,63



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5.957,00	-0,71%	6,96%	6.370,78	4.859,53
CAC40	5.963,01	0,72%	-16,64%	7.384,86	5.756,38
ESTX 50 PR	3.492,67	0,66%	-18,75%	4.415,23	3.387,00
XTRA DAX	13.291,33	0,19%	-16,33%	16.290,19	12.438,85
S&P 500	3.768,72	2,55%	-20,93%	4.818,62	3.636,87
IBEX 35	8.237,20	-0,59%	-5,47%	9.198,10	7.287,70
NIKKEI 225	26.246,31	1,84%	-8,84%	30.795,78	24.681,74

