

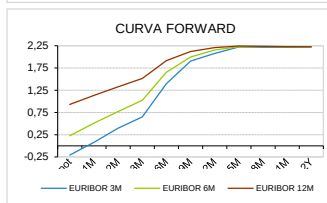
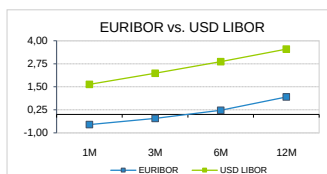
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

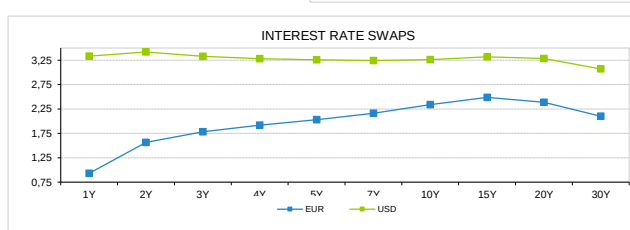
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	-0,5510	0	-1	1M	1,6327	1	62	1,1923	-0,1500
3M	-0,2180	0	15	3M	2,2344	4	70	1,5079	-0,0975
6M	0,2230	0	30	6M	2,8666	3	80	1,9626	0,0500
12M	0,9480	-3	59	12M	3,5447	1	86	2,4725	-0,7000

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,9312	4	52	2,2120	2,3405	2,5060
2Y	1,5650	9	62	2,2170	2,4185	2,5335
3Y	1,7838	11	63	2,2650	2,4488	2,5823
4Y	1,9175	11	64	2,3190	2,4745	2,6380
5Y	2,0290	13	65	2,3515	2,5150	2,6940
7Y	2,1631	11	63	2,4250	2,6120	2,7670
10Y	2,3392	11	61	2,5545	2,7040	2,7640
15Y	2,4880	9	58	2,6075	2,6120	2,5410
20Y	2,3860	8	53	2,4495	2,4020	2,3140
30Y	2,1020	6	46	2,1360	2,0798	2,0022

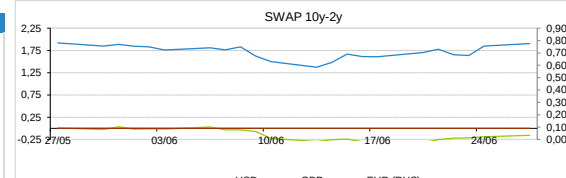
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	1,75
Reino Unido	1,25
Japão	0,10
Canadá	1,50
Suíça	-0,75
China	5,75
Brasil	13,25
Austrália	0,85
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,3338	3	81	3,5189	3,0890	3,1660
2Y	3,4191	2	61	3,3050	3,1390	3,1897
3Y	3,3306	1	52	3,2360	3,1500	3,1790
4Y	3,2823	2	49	3,2255	3,1275	3,2140
5Y	3,2604	3	49	3,2145	3,1630	3,2661
7Y	3,2414	4	46	3,2070	3,1935	3,3020
10Y	3,2631	5	44	3,2560	3,2958	3,3440
15Y	3,3207	5	42	3,3054	3,2877	3,2780
20Y	3,2859	5	39	3,2460	3,1991	3,1270
30Y	3,0710	5	33	3,0130	2,9292	2,8504

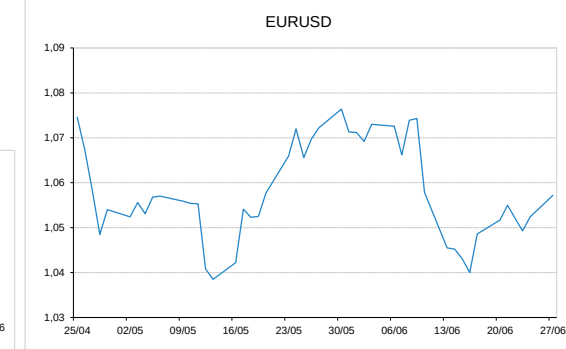
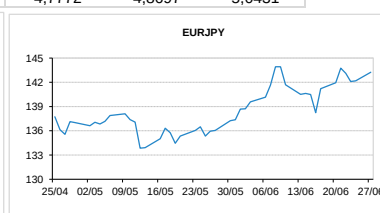


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	114,94	1,82	-0,62	OT 2Y	1,214	0,07	76,40
JETFUEL	1.410,75	6,21	218,00	OT 5Y	1,921	0,09	59,80
DIESEL	1.372,25	17,71	243,50	OT 10Y	2,635	0,11	53,10
COBRE	8.322,00	-28,00	-1.072,50	BUND 10Y	1,086	13,43	60,40
ZINCO	3.400,00	-139,50	-399,25	SCHATZ 2Y	1,565	10,31	51,70
OURO	1.824,43	-2,45	-29,29	T-NOTE 10Y	3,940	5,01	36,30
TRIGO	934,75	-1,75	-231,50	T-NOTE 2Y	3,569	3,57	51,00
LICENÇA C02	84,62	1,19	0,42	GILT 10Y	2,523	10,44	44,80



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0572	0,46%	-1,40%	1,0641	1,0719	1,0859
EUR/GBP	0,862	-0,50%	-1,54%	0,8661	0,8705	0,8784
EUR/JPY	143,25	-0,74%	-5,03%	143,25	143,25	143,24
EUR/CHF	1,0130	-0,19%	1,44%	1,0131	1,0123	1,0102
EUR/BRL	5,5189	0,26%	-7,98%	5,6975	5,8649	6,1854
EUR/PLN	4,6876	0,12%	-2,53%	4,7772	4,8697	5,0431



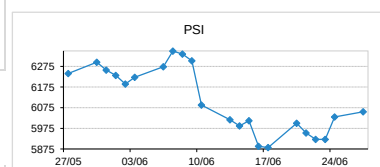
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0572	0,8620	143,25	1,0130	10,6639	7,4401	1,3659	1,52778	5,5189	10,3667
USD	0,9437	-	0,8129	135,19	0,9565	10,0684	7,0213	1,2876	1,4408	5,2148	9,7964

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	6,425	2,55	53,86
BCP	0,171	-2,17	21,43
CORT. AMORIM	10,460	0,19	-7,27
CTT	3,180	-0,16	-30,19
EDP	4,480	-0,24	-7,28
EDP R	22,620	-1,01	3,29
GALP	11,460	1,60	34,51
J MARTINS	19,970	2,10	-0,65
MOTA ENGIL	1,264	-1,40	-0,94
NAVIGATOR	3,872	1,10	15,58
NOS	3,910	0,57	14,66
REN	2,820	0,36	10,81
SEMAPA	13,260	-0,15	13,33
SONAE SGPS	1,151	1,77	14,76
GREENVOLT	7,040	0,57	13,36

MAIORES GANHOS/PERDAS	
Título	Variação %
ALTRI	2,55
J MARTINS	2,10
SONAE SGPS	1,77
GALP	1,60
NAVIGATOR	1,10
CTT	-0,16
EDP	-0,24
EDP R	-1,01
MOTA ENGIL	-1,40
BCP	-2,17



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.054,94	0,41%	8,72%	6.370,78	4.859,53
CAC40	6.047,31	-0,43%	-15,46%	7.384,86	5.756,38
ESTX 50 PR	3.538,88	0,16%	-17,67%	4.415,23	3.387,00
XTRA DAX	13.186,07	0,52%	-16,99%	16.290,19	12.438,85
S&P 500	3.918,63	0,19%	-17,78%	4.818,62	3.636,87
IBEX 35	8.270,40	0,32%	-5,09%	9.198,10	7.287,70
NIKKEI 225	26.871,27	1,43%	-6,67%	30.795,78	24.681,74

