

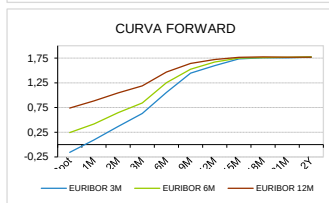
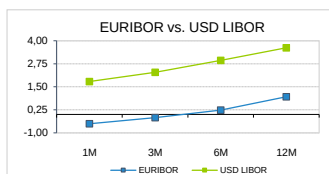
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

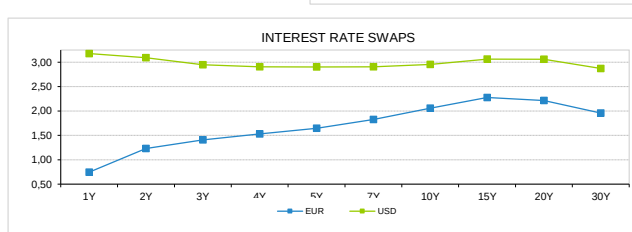
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	-0,5060	0	4	1M	1,7867	7	73	1,1931	-0,1500
3M	-0,1760	2	16	3M	2,2851	1	70	1,5499	-0,0775
6M	0,2380	-3	27	6M	2,9351	-1	87	1,9795	0,1050
12M	0,9610	-8	54	12M	3,6190	1	92	2,5161	-0,7000

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,7455	-10	23	1,7235	1,9295	2,2570
2Y	1,2310	-13	9	1,7430	2,0240	2,3040
3Y	1,4065	-14	4	1,8040	2,1035	2,3830
4Y	1,5310	-15	5	1,8820	2,1680	2,4500
5Y	1,6454	-15	7	1,9550	2,2290	2,5070
7Y	1,8257	-13	12	2,0870	2,3700	2,6260
10Y	2,0560	-11	16	2,2790	2,5170	2,6480
15Y	2,2770	-7	22	2,4013	2,4670	2,4501
20Y	2,2150	-5	22	2,2813	2,2830	2,2251
30Y	1,9564	-3	16	1,9900	1,9670	1,9150

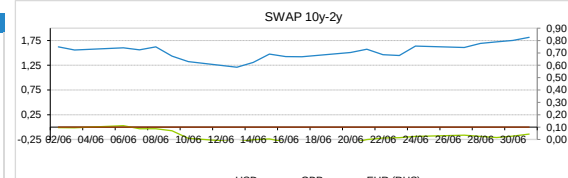
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	1,75
Reino Unido	1,25
Japão	0,10
Canadá	1,50
Suíça	-0,75
China	5,75
Brasil	13,25
Austrália	0,85
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,1775	-11	50	3,2344	2,7380	2,8885
2Y	3,0935	-18	10	2,8010	2,8055	2,9010
3Y	2,9490	-19	-5	2,7820	2,8350	2,9230
4Y	2,9047	-19	-7	2,8030	2,8390	2,9600
5Y	2,9011	-17	-6	2,8190	2,8730	3,0127
7Y	2,9060	-16	-5	2,8530	2,9195	3,0525
10Y	2,9550	-14	-3	2,9375	3,0220	3,1405
15Y	3,0630	-11	3	3,0380	3,0540	3,0720
20Y	3,0603	-9	4	2,9735	2,9909	2,9440
30Y	2,8716	-8	3	2,8080	2,7320	2,6901

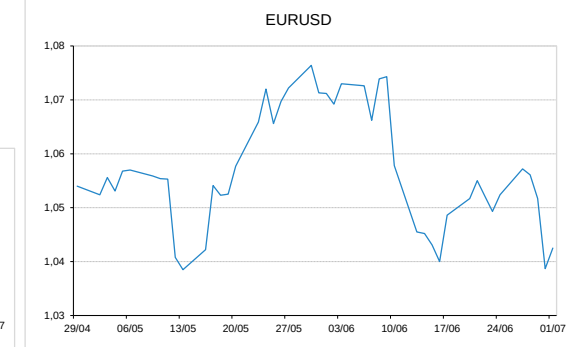
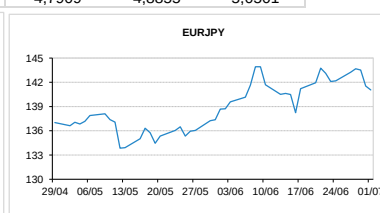
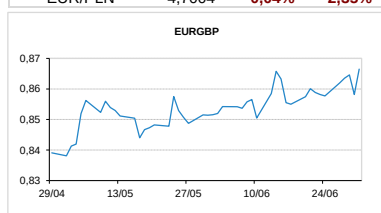


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	110,94	1,91	-2,62	OT 2Y	0,863	-0,12	16,70
JETFUEL	1.272,00	-13,03	-46,38	OT 5Y	1,491	-0,17	-9,40
DIESEL	1.249,00	-10,00	-6,84	OT 10Y	2,269	-0,15	-6,80
COBRE	8.237,50	-143,00	-1.189,50	BUND 10Y	0,718	-16,40	4,40
ZINCO	3.181,75	-203,55	-741,75	SCHATZ 2Y	1,169	-16,66	-10,00
OURO	1.807,78	0,51	-38,82	T-NOTE 10Y	3,660	-10,01	-8,80
TRIGO	847,25	-36,75	-205,00	T-NOTE 2Y	3,247	-14,19	1,20
LICENÇA C02	85,97	-4,19	-0,11	GILT 10Y	2,214	-20,35	-1,40



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0425	0,37%	-2,68%	1,0494	1,0578	1,0710
EUR/GBP	0,86648	-0,96%	-1,72%	0,8706	0,8752	0,8836
EUR/JPY	141,05	0,35%	-1,68%	141,05	141,05	141,04
EUR/CHF	1,0022	-0,10%	2,38%	1,0022	1,0013	0,9993
EUR/BRL	5,5243	-0,21%	-7,12%	5,7083	5,8842	6,2103
EUR/PLN	4,7004	-0,04%	-2,35%	4,7909	4,8855	5,0501



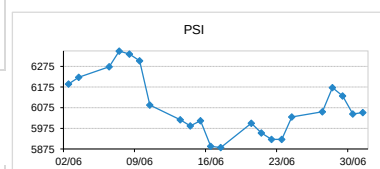
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0425	0,8665	141,05	1,0022	10,7608	7,4391	1,3447	1,53308	5,5243	10,3659
USD	0,9620	-	0,833	135,13	0,9631	10,3487	7,1569	1,2917	1,4760	5,3254	9,9753

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	6,285	-1,33	50,51
BCP	0,162	-1,94	14,83
CORT. AMORIM	10,460	-0,95	-7,27
CTT	3,095	-0,80	-32,05
EDP	4,633	4,07	-4,12
EDP R	23,810	5,73	8,72
GALP	10,660	-4,69	25,12
J MARTINS	20,900	0,77	3,98
MOTA ENGIL	1,234	0,49	-3,29
NAVIGATOR	3,778	-1,51	12,78
NOS	3,814	-0,57	11,85
REN	2,890	0,52	13,56
SEMAPA	13,440	0,00	14,87
SONAE SGPS	1,137	-2,90	13,36
GREENVOLT	7,570	2,99	21,90

MAIORES GANHOS/PERDAS	
Título	Variação %
EDP R	5,73
EDP	4,07
GREENVOLT	2,99
J MARTINS	0,77
REN	0,52
ALTRI	-1,33
NAVIGATOR	-1,51
BCP	-1,94
SONAE SGPS	-2,90
GALP	-4,69



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.051,75	0,12%	8,66%	6.370,78	4.859,53
CAC40	5.931,06	0,14%	-17,08%	7.384,86	5.756,38
ESTX 50 PR	3.448,31	-0,19%	-19,78%	4.415,23	3.387,00
XTRA DAX	12.813,03	0,23%	-19,34%	16.290,19	12.438,85
S&P 500	3.780,71	-0,12%	-20,67%	4.818,62	3.636,87
IBEX 35	8.176,10	0,96%	-6,17%	9.198,10	7.287,70
NIKKEI 225	25.935,62	-1,73%	-9,92%	30.795,78	24.681,74

